



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 02/12/2025 TO 02/12/2025

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
2025/12/02	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/12/02	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/12/02	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/12/02	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/12/02	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/12/02	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/12/02	2029	05/02/2026		Bond Future	144.9995	144.9995	145.2255	0.156	0.0000	0.0000
2025/12/02	2029	05/02/2026	140.11 Call	Bond Future	4889.4500	4.8895	5115.4800	4.623	0.0000	0.0000
2025/12/02	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	2029	07/05/2026		Bond Future	146.1973	146.1973	146.4273	0.157	0.0000	0.0000
2025/12/02	2029	07/05/2026	141.82 Call	Bond Future	4377.3000	4.3773	4607.2900	5.254	0.0000	0.0000
2025/12/02	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

0

0

0

0

0

0

1,850

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	
2025/12/02	2029	06/08/2026		Bond Future	148.8828	148.8828	149.1173	149.1173	0.158	0.0000	0.0000
2025/12/02	2029	06/08/2026	144.10 Call	Bond Future	4782.8200	4.7828	5017.3400	5.0173	4.903	0.0000	0.0000
2025/12/02	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	2029	05/11/2026		Bond Future	150.0288	150.0288	150.2679	150.2679	0.159	0.0000	0.0000
2025/12/02	2029	05/11/2026	147.56 Call	Bond Future	2468.7700	2.4688	2707.9300	2.7079	9.687	0.0000	0.0000
2025/12/02	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	2029	04/02/2027		Bond Future	152.6419	152.6419	152.8857	152.8857	0.160	0.0000	0.0000
2025/12/02	2029	04/02/2027	149.72 Call	Bond Future	2921.8800	2.9219	3165.6600	3.1657	8.343	0.0000	0.0000
2025/12/02	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	2030	05/02/2026		Bond Future	7.5639	101.6898	7.5688	101.6729	0.066	0.0000	0.0000
2025/12/02	2030	05/02/2026	9.49 Call	Bond Future	6312.1800	6.3122	6295.1800	6.2952	0.269	0.0000	0.0000
2025/12/02	2030	05/02/2026	9.49 Put	Bond Future	1.2100	0.0012	1.1400	0.0011	5.785	0.0000	0.0000
2025/12/02	2030	07/05/2026		Bond Future	7.5876	103.5292	7.5930	103.5119	0.071	0.0000	0.0000
2025/12/02	2030	07/05/2026	9.39 Call	Bond Future	5643.7900	5.6438	5626.3000	5.6263	0.310	0.0000	0.0000
2025/12/02	2030	07/05/2026	9.39 Put	Bond Future	42.0600	0.0421	41.8800	0.0419	0.428	0.0000	0.0000
2025/12/02	2030	07/05/2026	7.21 Put	Bond Future	1482.1200	1.4821	1493.4000	1.4934	0.761	0.0000	0.0000
2025/12/02	2030	07/05/2026	7.21 Call	Bond Future	258.1600	0.2582	252.1300	0.2521	2.336	0.0000	0.0000
2025/12/02	2030	07/05/2026	7.71 Put	Bond Future	658.0900	0.6581	662.7800	0.6628	0.713	0.0000	0.0000
2025/12/02	2030	07/05/2026	7.71 Call	Bond Future	1051.1100	1.0511	1038.4900	1.0385	1.201	0.0000	0.0000
2025/12/02	2030	07/05/2026	7.92 Call	Bond Future	1528.1000	1.5281	1513.6800	1.5137	0.944	0.0000	0.0000
2025/12/02	2030	07/05/2026	7.92 Put	Bond Future	465.2800	0.4653	468.1700	0.4682	0.621	0.0000	0.0000
2025/12/02	2030	06/08/2026	7.21 Put	Bond Future	1584.6100	1.5846	1595.9400	1.5959	0.715	0.0000	0.0000
2025/12/02	2030	06/08/2026	7.21 Call	Bond Future	338.7000	0.3387	332.5800	0.3326	1.807	0.0000	0.0000
2025/12/02	2030	06/08/2026	7.71 Put	Bond Future	816.6200	0.8166	822.5900	0.8226	0.731	0.0000	0.0000
2025/12/02	2030	06/08/2026	7.71 Call	Bond Future	1089.1900	1.0892	1077.7100	1.0777	1.054	0.0000	0.0000
2025/12/02	2030	06/08/2026	8.06 Call	Bond Future	1840.2100	1.8402	1826.2000	1.8262	0.761	0.0000	0.0000
2025/12/02	2030	06/08/2026	8.06 Put	Bond Future	521.1800	0.5212	524.6200	0.5246	0.660	0.0000	0.0000
2025/12/02	2030	06/08/2026		Bond Future	7.6196	101.3967	7.6254	101.3793	0.076	0.0000	0.0000
2025/12/02	2030	06/08/2026	9.22 Call	Bond Future	4817.3100	4.8173	4800.2100	4.8002	0.355	0.0000	0.0000
2025/12/02	2030	06/08/2026	9.22 Put	Bond Future	124.3100	0.1243	124.6600	0.1247	0.282	0.0000	0.0000
2025/12/02	2030	05/11/2026		Bond Future	7.6571	103.1620	7.6633	103.1445	0.081	0.0000	0.0000
2025/12/02	2030	05/11/2026	8.39 Call	Bond Future	2545.0600	2.5451	2530.5300	2.5305	0.571	0.0000	0.0000
2025/12/02	2030	05/11/2026	8.39 Put	Bond Future	498.4600	0.4985	501.4000	0.5014	0.590	0.0000	0.0000
2025/12/02	2030	04/02/2027		Bond Future	7.7202	100.9266	7.7268	100.9092	0.086	0.0000	0.0000
2025/12/02	2030	04/02/2027	7.82 Call	Bond Future	1317.3000	1.3173	1306.5200	1.3065	0.818	0.0000	0.0000
2025/12/02	2030	04/02/2027	7.82 Put	Bond Future	1055.6600	1.0557	1062.3100	1.0623	0.630	0.0000	0.0000
2025/12/02	2031	05/02/2026		Bond Future	112.8413	112.8413	112.9956	112.9956	0.137	0.0000	0.0000
2025/12/02	2031	05/02/2026	111.76 Call	Bond Future	1146.8000	1.1468	1281.8000	1.2818	11.772	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0

164,146

0
0
5,220
0
0
0

1,000

0

1,000

0

1,000

0

1,000

0

1,000

0

1,000

15,618

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	
2025/12/02	2031	05/02/2026	111.76 Put	Bond Future	65.5400	0.0655	46.2300	0.0462	29.463	0.0000	0.0000
2025/12/02	2031	07/05/2026		Bond Future	114.9097	114.9097	115.0667	115.0667	0.137	0.0000	0.0000
2025/12/02	2031	07/05/2026	113.84 Call	Bond Future	1263.2600	1.2633	1385.6700	1.3857	9.690	0.0000	0.0000
2025/12/02	2031	07/05/2026	113.84 Put	Bond Future	193.5700	0.1936	158.9600	0.1590	17.880	0.0000	0.0000
2025/12/02	2031	06/08/2026		Bond Future	114.5959	114.5959	114.7563	114.7563	0.140	0.0000	0.0000
2025/12/02	2031	06/08/2026	113.81 Call	Bond Future	1167.4500	1.1675	1276.9600	1.2770	9.380	0.0000	0.0000
2025/12/02	2031	06/08/2026	113.81 Put	Bond Future	381.5700	0.3816	330.6600	0.3307	13.342	0.0000	0.0000
2025/12/02	2031	05/11/2026		Bond Future	116.6181	116.6181	116.7817	116.7817	0.140	0.0000	0.0000
2025/12/02	2031	05/11/2026	111.49 Call	Bond Future	5130.3800	5.1304	5293.3600	5.2934	3.177	0.0000	0.0000
2025/12/02	2031	05/11/2026	111.49 Put	Bond Future	2.2700	0.0023	1.7100	0.0017	24.670	0.0000	0.0000
2025/12/02	2031	04/02/2027		Bond Future	116.1895	116.1895	116.3570	116.3570	0.144	0.0000	0.0000
2025/12/02	2031	04/02/2027	116.18 Call	Bond Future	860.0000	0.8600	946.2500	0.9463	10.029	0.0000	0.0000
2025/12/02	2031	04/02/2027	116.18 Put	Bond Future	850.5100	0.8505	769.3000	0.7693	9.548	0.0000	0.0000
2025/12/02	2032	05/02/2026		Bond Future	8.0543	103.9312	8.0330	104.0335	0.265	0.0000	0.0000
2025/12/02	2032	05/02/2026	10.16 Call	Bond Future	9502.2100	9.5022	9604.2300	9.6042	1.074	0.0000	0.0000
2025/12/02	2032	05/02/2026	10.16 Put	Bond Future	1.4600	0.0015	1.2000	0.0012	17.808	0.0000	0.0000
2025/12/02	2032	07/05/2026		Bond Future	8.0940	101.6516	8.0715	101.7557	0.277	0.0000	0.0000
2025/12/02	2032	07/05/2026	10.14 Call	Bond Future	8989.5300	8.9895	9090.4600	9.0905	1.123	0.0000	0.0000
2025/12/02	2032	07/05/2026	10.14 Put	Bond Future	41.4000	0.0414	38.2800	0.0383	7.536	0.0000	0.0000
2025/12/02	2032	06/08/2026		Bond Future	8.1399	103.4943	8.1161	103.6003	0.292	0.0000	0.0000
2025/12/02	2032	06/08/2026	10.12 Call	Bond Future	8507.2600	8.5073	8606.4800	8.6065	1.166	0.0000	0.0000
2025/12/02	2032	06/08/2026	10.12 Put	Bond Future	130.4200	0.1304	123.5600	0.1236	5.260	0.0000	0.0000
2025/12/02	2032	05/11/2026		Bond Future	8.1977	101.1390	8.1725	101.2471	0.307	0.0000	0.0000
2025/12/02	2032	05/11/2026	9.16 Call	Bond Future	4645.7700	4.6458	4729.8000	4.7298	1.809	0.0000	0.0000
2025/12/02	2032	05/11/2026	9.16 Put	Bond Future	617.3800	0.6174	593.2300	0.5932	3.912	0.0000	0.0000
2025/12/02	2032	04/02/2027	8.48 Put	Bond Future	1542.7400	1.5427	1494.4500	1.4945	3.130	0.0000	0.0000
2025/12/02	2032	04/02/2027		Bond Future	8.2745	102.8743	8.2477	102.9847	0.324	0.0000	0.0000
2025/12/02	2032	04/02/2027	8.48 Call	Bond Future	2384.3800	2.3844	2446.4900	2.4465	2.605	0.0000	0.0000
2025/12/02	2033	05/02/2026		Bond Future	141.1347	141.1347	141.5973	141.5973	0.328	0.0000	0.0000
2025/12/02	2033	05/02/2026	132.88 Call	Bond Future	8254.6600	8.2547	8717.3300	8.7173	5.605	0.0000	0.0000
2025/12/02	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	2033	07/05/2026		Bond Future	142.1593	142.1593	142.6303	142.6303	0.331	0.0000	0.0000
2025/12/02	2033	07/05/2026	135.16 Call	Bond Future	6999.2900	6.9993	7470.3200	7.4703	6.730	0.0000	0.0000
2025/12/02	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	2033	06/08/2026		Bond Future	144.7707	144.7707	145.2507	145.2507	0.332	0.0000	0.0000
2025/12/02	2033	06/08/2026	134.25 Call	Bond Future	10520.7000	10.5207	11000.6600	11.0007	4.562	0.0000	0.0000
2025/12/02	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	2033	05/11/2026		Bond Future	145.7407	145.7407	146.2297	146.2297	0.336	0.0000	0.0000

0
736
0
0
680
0
0
0
0
0
0
0
0
0
126,987
0
0
37,710
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	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/12/02	2033	05/11/2026	137.26 Call	Bond Future	8480.7200	8.4807	8969.7400	8.9697	5.766	0.0000	0.0000
2025/12/02	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	2033	04/02/2027		Bond Future	148.2793	148.2793	148.7772	148.7772	0.336	0.0000	0.0000
2025/12/02	2033	04/02/2027	142.71 Call	Bond Future	5569.3000	5.5693	6067.2200	6.0672	8.940	0.0000	0.0000
2025/12/02	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	2037	05/02/2026		Bond Future	8.9605	97.0552	8.9238	97.3028	0.409	0.0000	0.0000
2025/12/02	2037	05/02/2026	11.20 Call	Bond Future	13643.2300	13.6432	13890.3900	13.8904	1.812	0.0000	0.0000
2025/12/02	2037	05/02/2026	11.20 Put	Bond Future	1.7000	0.0017	1.2900	0.0013	24.118	0.0000	0.0000
2025/12/02	2037	05/02/2026	12.27 Call	Bond Future	19233.9800	19.2340	19481.5400	19.4815	1.287	0.0000	0.0000
2025/12/02	2037	05/02/2026	12.27 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/12/02	2037	05/02/2026	10.90 Put	Bond Future	5.3400	0.0053	4.1900	0.0042	21.536	0.0000	0.0000
2025/12/02	2037	05/02/2026	10.90 Call	Bond Future	11978.7200	11.9787	12225.1400	12.2251	2.057	0.0000	0.0000
2025/12/02	2037	05/02/2026	11.86 Call	Bond Future	17154.9300	17.1549	17402.4800	17.4025	1.443	0.0000	0.0000
2025/12/02	2037	05/02/2026	11.86 Put	Bond Future	0.0600	0.0001	0.0400	0.0000	33.333	0.0000	0.0000
2025/12/02	2037	05/02/2026	11.36 Call	Bond Future	14513.5000	14.5135	14760.8700	14.7609	1.704	0.0000	0.0000
2025/12/02	2037	05/02/2026	11.36 Put	Bond Future	0.7900	0.0008	0.5900	0.0006	25.316	0.0000	0.0000
2025/12/02	2037	05/02/2026	10.65 Put	Bond Future	10.1000	0.0101	8.0000	0.0080	20.792	0.0000	0.0000
2025/12/02	2037	05/02/2026	10.65 Call	Bond Future	10557.9200	10.5579	10803.3900	10.8034	2.325	0.0000	0.0000
2025/12/02	2037	05/02/2026	12.73 Call	Bond Future	21477.1000	21.4771	21724.6700	21.7247	1.153	0.0000	0.0000
2025/12/02	2037	05/02/2026	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	2037	05/02/2026	11.40 Put	Bond Future	0.6500	0.0007	0.4800	0.0005	26.154	0.0000	0.0000
2025/12/02	2037	05/02/2026	11.40 Call	Bond Future	14729.1800	14.7292	14976.5800	14.9766	1.680	0.0000	0.0000
2025/12/02	2037	05/02/2026	9.65 Call	Bond Future	4665.8000	4.6658	4887.2200	4.8872	4.746	0.0000	0.0000
2025/12/02	2037	05/02/2026	9.65 Put	Bond Future	160.2600	0.1603	134.1100	0.1341	16.317	0.0000	0.0000
2025/12/02	2037	05/02/2026	10.10 Call	Bond Future	7339.3800	7.3394	7578.5000	7.5785	3.258	0.0000	0.0000
2025/12/02	2037	05/02/2026	10.10 Put	Bond Future	45.6000	0.0456	37.1500	0.0372	18.531	0.0000	0.0000
2025/12/02	2037	07/05/2026	9.00 Put	Bond Future	1873.4800	1.8735	1743.6400	1.7436	6.930	0.0000	0.0000
2025/12/02	2037	07/05/2026	9.00 Call	Bond Future	1729.4600	1.7295	1851.6000	1.8516	7.062	0.0000	0.0000
2025/12/02	2037	07/05/2026	9.49 Put	Bond Future	888.9300	0.8889	817.6000	0.8176	8.024	0.0000	0.0000
2025/12/02	2037	07/05/2026	9.49 Call	Bond Future	3923.7800	3.9238	4104.4300	4.1044	4.604	0.0000	0.0000
2025/12/02	2037	07/05/2026	10.06 Call	Bond Future	6945.0100	6.9450	7162.7200	7.1627	3.135	0.0000	0.0000
2025/12/02	2037	07/05/2026	10.06 Put	Bond Future	387.1600	0.3872	352.8900	0.3529	8.852	0.0000	0.0000
2025/12/02	2037	07/05/2026	12.40 Call	Bond Future	19266.0800	19.2661	19517.6300	19.5176	1.306	0.0000	0.0000
2025/12/02	2037	07/05/2026	12.40 Put	Bond Future	2.9400	0.0029	2.5100	0.0025	14.626	0.0000	0.0000
2025/12/02	2037	07/05/2026	10.95 Put	Bond Future	114.1900	0.1142	103.0500	0.1031	9.756	0.0000	0.0000
2025/12/02	2037	07/05/2026	10.95 Call	Bond Future	11821.0500	11.8211	12061.8900	12.0619	2.037	0.0000	0.0000
2025/12/02	2037	07/05/2026		Bond Future	9.0217	98.8108	8.9837	99.0628	0.421	0.0000	0.0000
2025/12/02	2037	07/05/2026	11.32 Call	Bond Future	13780.7000	13.7807	14027.0700	14.0271	1.788	0.0000	0.0000

0
0
0
0
0
120,035
0
0
0
1,970
0
1,970
0
0
0
0
0
0
0
1,030
0
1,030
0
11,500
0
11,500
0
1,500
0
1,500
0
1,500
0
142
0
142
87,488
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	
2025/12/02	2037	07/05/2026	11.32 Put	Bond Future	51.8000	0.0518	46.1900	0.0462	10.830	0.0000	0.0000
2025/12/02	2037	06/08/2026	11.30 Call	Bond Future	13204.1200	13.2041	13446.4100	13.4464	1.835	0.0000	0.0000
2025/12/02	2037	06/08/2026	11.30 Put	Bond Future	194.5000	0.1945	180.0200	0.1800	7.445	0.0000	0.0000
2025/12/02	2037	06/08/2026	10.70 Call	Bond Future	10088.7600	10.0888	10319.6500	10.3197	2.289	0.0000	0.0000
2025/12/02	2037	06/08/2026	10.70 Put	Bond Future	361.8400	0.3618	335.9600	0.3360	7.152	0.0000	0.0000
2025/12/02	2037	06/08/2026	10.02 Put	Bond Future	747.5100	0.7475	696.9000	0.6969	6.770	0.0000	0.0000
2025/12/02	2037	06/08/2026	10.02 Call	Bond Future	6536.8400	6.5368	6743.0000	6.7430	3.154	0.0000	0.0000
2025/12/02	2037	06/08/2026		Bond Future	9.0898	96.3421	9.0502	96.5988	0.435	0.0000	0.0000
2025/12/02	2037	06/08/2026	11.71 Call	Bond Future	15250.0700	15.2501	15498.9900	15.4990	1.632	0.0000	0.0000
2025/12/02	2037	06/08/2026	11.71 Put	Bond Future	94.9400	0.0949	87.0900	0.0871	8.268	0.0000	0.0000
2025/12/02	2037	05/11/2026		Bond Future	9.1588	98.0190	9.1178	98.2805	0.448	0.0000	0.0000
2025/12/02	2037	05/11/2026	10.62 Call	Bond Future	9412.7900	9.4128	9634.5800	9.6346	2.356	0.0000	0.0000
2025/12/02	2037	05/11/2026	10.62 Put	Bond Future	691.4100	0.6914	651.6900	0.6517	5.745	0.0000	0.0000
2025/12/02	2037	05/11/2026	10.83 Call	Bond Future	10463.9700	10.4640	10691.8500	10.6919	2.178	0.0000	0.0000
2025/12/02	2037	05/11/2026	10.83 Put	Bond Future	578.2900	0.5783	544.6600	0.5447	5.815	0.0000	0.0000
2025/12/02	2037	05/11/2026	10.23 Call	Bond Future	7479.0200	7.4790	7686.0300	7.6860	2.768	0.0000	0.0000
2025/12/02	2037	05/11/2026	10.23 Put	Bond Future	977.2300	0.9772	922.7300	0.9227	5.577	0.0000	0.0000
2025/12/02	2037	05/11/2026	9.46 Put	Bond Future	1980.0900	1.9801	1878.3400	1.8783	5.139	0.0000	0.0000
2025/12/02	2037	05/11/2026	9.46 Call	Bond Future	3870.6800	3.8707	4030.4400	4.0304	4.127	0.0000	0.0000
2025/12/02	2037	04/02/2027		Bond Future	9.2410	95.4444	9.1983	95.7107	0.462	0.0000	0.0000
2025/12/02	2037	04/02/2027	9.51 Call	Bond Future	4096.1100	4.0961	4253.4700	4.2535	3.842	0.0000	0.0000
2025/12/02	2037	04/02/2027	9.51 Put	Bond Future	2441.8400	2.4418	2332.8900	2.3329	4.462	0.0000	0.0000
2025/12/02	2038	05/02/2026		Bond Future	153.5018	153.5018	153.5001	153.5001	0.001	0.0000	0.0000
2025/12/02	2038	05/02/2026	143.20 Call	Bond Future	10301.7700	10.3018	10300.1300	10.3001	0.016	0.0000	0.0000
2025/12/02	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	2038	07/05/2026		Bond Future	156.3155	156.3155	156.3135	156.3135	0.001	0.0000	0.0000
2025/12/02	2038	07/05/2026	144.53 Call	Bond Future	11785.5400	11.7855	11783.5400	11.7835	0.017	0.0000	0.0000
2025/12/02	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	2038	06/08/2026		Bond Future	156.9858	156.9858	156.9843	156.9843	0.001	0.0000	0.0000
2025/12/02	2038	06/08/2026	144.72 Call	Bond Future	12265.7700	12.2658	12264.2600	12.2643	0.012	0.0000	0.0000
2025/12/02	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	2038	05/11/2026		Bond Future	159.7569	159.7569	159.7558	159.7558	0.001	0.0000	0.0000
2025/12/02	2038	05/11/2026	146.31 Call	Bond Future	13446.9100	13.4469	13445.7800	13.4458	0.008	0.0000	0.0000
2025/12/02	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	2038	04/02/2027		Bond Future	160.3069	160.3069	160.3069	160.3069	0.000	0.0000	0.0000
2025/12/02	2038	04/02/2027	153.83 Call	Bond Future	6476.9000	6.4769	6476.9300	6.4769	0.000	0.0000	0.0000
2025/12/02	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	2040	05/02/2026	9.05 Put	Bond Future	2248.5200	2.2485	1932.2200	1.9322	14.067	0.0000	0.0000

0
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
2,762
0
0
440
0
0
0
0
0
0
0
0
0
0
0
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/12/02	2040	05/02/2026	9.05 Call	Bond Future	447.5000	0.4475	567.6600	0.5677	26.851	0.0000	0.0000
2025/12/02	2040	05/02/2026	9.20 Put	Bond Future	1506.4100	1.5064	1256.9200	1.2569	16.562	0.0000	0.0000
2025/12/02	2040	05/02/2026	9.20 Call	Bond Future	868.6700	0.8687	1055.6400	1.0556	21.524	0.0000	0.0000
2025/12/02	2040	05/02/2026		Bond Future	9.2833	98.0504	9.2262	98.4868	0.615	0.0000	0.0000
2025/12/02	2040	05/02/2026	11.49 Call	Bond Future	14932.5100	14.9325	15368.2000	15.3682	2.918	0.0000	0.0000
2025/12/02	2040	05/02/2026	11.49 Put	Bond Future	2.5400	0.0025	1.7700	0.0018	30.315	0.0000	0.0000
2025/12/02	2040	05/02/2026	10.35 Put	Bond Future	49.9200	0.0499	36.5800	0.0366	26.723	0.0000	0.0000
2025/12/02	2040	05/02/2026	10.35 Call	Bond Future	7716.4300	7.7164	8139.5500	8.1396	5.483	0.0000	0.0000
2025/12/02	2040	05/02/2026	10.75 Call	Bond Future	10334.2400	10.3342	10766.0500	10.7661	4.178	0.0000	0.0000
2025/12/02	2040	05/02/2026	10.75 Put	Bond Future	16.4000	0.0164	11.7500	0.0118	28.354	0.0000	0.0000
2025/12/02	2040	05/02/2026	11.15 Call	Bond Future	12862.2600	12.8623	13297.0200	13.2970	3.380	0.0000	0.0000
2025/12/02	2040	05/02/2026	11.15 Put	Bond Future	5.7300	0.0057	4.0300	0.0040	29.668	0.0000	0.0000
2025/12/02	2040	05/02/2026	13.23 Call	Bond Future	24443.6600	24.4437	24880.1200	24.8801	1.786	0.0000	0.0000
2025/12/02	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	2040	05/02/2026	11.82 Put	Bond Future	0.5600	0.0006	0.3700	0.0004	33.929	0.0000	0.0000
2025/12/02	2040	05/02/2026	11.82 Call	Bond Future	16872.0100	16.8720	17308.2800	17.3083	2.586	0.0000	0.0000
2025/12/02	2040	05/02/2026	10.24 Call	Bond Future	6984.8100	6.9848	7403.4500	7.4035	5.994	0.0000	0.0000
2025/12/02	2040	05/02/2026	10.24 Put	Bond Future	67.9400	0.0679	50.1200	0.0501	26.229	0.0000	0.0000
2025/12/02	2040	05/02/2026	9.80 Put	Bond Future	248.0800	0.2481	189.6800	0.1897	23.541	0.0000	0.0000
2025/12/02	2040	05/02/2026	9.80 Call	Bond Future	4074.3000	4.0743	4452.3600	4.4524	9.279	0.0000	0.0000
2025/12/02	2040	07/05/2026	12.53 Call	Bond Future	20209.6000	20.2096	20652.5600	20.6526	2.192	0.0000	0.0000
2025/12/02	2040	07/05/2026	12.53 Put	Bond Future	7.0300	0.0070	5.7100	0.0057	18.777	0.0000	0.0000
2025/12/02	2040	07/05/2026	12.03 Call	Bond Future	17487.5600	17.4876	17927.5500	17.9276	2.516	0.0000	0.0000
2025/12/02	2040	07/05/2026	12.03 Put	Bond Future	25.6500	0.0257	21.3600	0.0214	16.725	0.0000	0.0000
2025/12/02	2040	07/05/2026	11.12 Put	Bond Future	141.4200	0.1414	121.1400	0.1211	14.340	0.0000	0.0000
2025/12/02	2040	07/05/2026	11.12 Call	Bond Future	12230.3300	12.2303	12654.3300	12.6543	3.467	0.0000	0.0000
2025/12/02	2040	07/05/2026	12.22 Call	Bond Future	18536.1600	18.5362	18977.6500	18.9777	2.382	0.0000	0.0000
2025/12/02	2040	07/05/2026	12.22 Put	Bond Future	15.9100	0.0159	13.1200	0.0131	17.536	0.0000	0.0000
2025/12/02	2040	07/05/2026	11.72 Call	Bond Future	15743.0700	15.7431	16179.0400	16.1790	2.769	0.0000	0.0000
2025/12/02	2040	07/05/2026	11.72 Put	Bond Future	53.8500	0.0539	45.5400	0.0455	15.432	0.0000	0.0000
2025/12/02	2040	07/05/2026	10.70 Put	Bond Future	249.5100	0.2495	214.6600	0.2147	13.967	0.0000	0.0000
2025/12/02	2040	07/05/2026	10.70 Call	Bond Future	9677.9300	9.6779	10087.3600	10.0874	4.231	0.0000	0.0000
2025/12/02	2040	07/05/2026		Bond Future	9.3482	99.8239	9.2892	100.2682	0.632	0.0000	0.0000
2025/12/02	2040	07/05/2026	11.67 Call	Bond Future	15458.2700	15.4583	15893.3400	15.8933	2.814	0.0000	0.0000
2025/12/02	2040	07/05/2026	11.67 Put	Bond Future	60.4300	0.0604	51.2200	0.0512	15.241	0.0000	0.0000
2025/12/02	2040	06/08/2026		Bond Future	9.4195	97.1230	9.3583	97.5755	0.649	0.0000	0.0000
2025/12/02	2040	06/08/2026	12.19 Call	Bond Future	17778.6800	17.7787	18220.3200	18.2203	2.484	0.0000	0.0000
2025/12/02	2040	06/08/2026	12.19 Put	Bond Future	89.5500	0.0896	78.6600	0.0787	12.161	0.0000	0.0000
2025/12/02	2040	05/11/2026		Bond Future	9.4910	98.8133	9.4277	99.2740	0.667	0.0000	0.0000

13,500

0

14,000

78,663

0

0

0

680

0

8,180

0

680

0

475

0

475

0

14,000

13,500

14,000

0

0

0

0

0

0

0

1,460

0

1,460

0

1,460

0

0

0

7,265

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	
2025/12/02	2040	05/11/2026	11.06 Call	Bond Future	11163.5300	11.1635	11564.8000	11.5648	3.594	0.0000	0.0000
2025/12/02	2040	05/11/2026	11.06 Put	Bond Future	675.7800	0.6758	616.3300	0.6163	8.797	0.0000	0.0000
2025/12/02	2040	05/11/2026	11.27 Call	Bond Future	12333.3000	12.3333	12743.7300	12.7437	3.328	0.0000	0.0000
2025/12/02	2040	05/11/2026	11.27 Put	Bond Future	568.0200	0.5680	517.7300	0.5177	8.854	0.0000	0.0000
2025/12/02	2040	05/11/2026	10.67 Call	Bond Future	8987.1900	8.9872	9366.0200	9.3660	4.215	0.0000	0.0000
2025/12/02	2040	05/11/2026	10.67 Put	Bond Future	947.3100	0.9473	865.4200	0.8654	8.644	0.0000	0.0000
2025/12/02	2040	05/11/2026	9.91 Put	Bond Future	1909.7900	1.9098	1753.8900	1.7539	8.163	0.0000	0.0000
2025/12/02	2040	05/11/2026	9.91 Call	Bond Future	4882.3000	4.8823	5187.1200	5.1871	6.243	0.0000	0.0000
2025/12/02	2040	04/02/2027		Bond Future	9.5745	96.0017	9.5089	96.4706	0.685	0.0000	0.0000
2025/12/02	2040	04/02/2027	9.93 Call	Bond Future	4981.2700	4.9813	5275.6200	5.2756	5.909	0.0000	0.0000
2025/12/02	2040	04/02/2027	9.93 Put	Bond Future	2495.9700	2.4960	2321.3800	2.3214	6.995	0.0000	0.0000
2025/12/02	2043	05/02/2026		Bond Future	118.6981	118.6981	118.6966	118.6966	0.001	0.0000	0.0000
2025/12/02	2043	05/02/2026	109.66 Call	Bond Future	9038.1325	9.0381	9036.6585	9.0367	0.016	0.0000	0.0000
2025/12/02	2043	05/02/2026	109.66 Put	Bond Future	0.0325	0.0000	0.0285	0.0000	12.350	0.0000	0.0000
2025/12/02	2043	07/05/2026		Bond Future	120.8738	120.8738	120.8724	120.8724	0.001	0.0000	0.0000
2025/12/02	2043	07/05/2026	111.70 Call	Bond Future	9182.3656	9.1824	9180.7046	9.1807	0.018	0.0000	0.0000
2025/12/02	2043	07/05/2026	111.70 Put	Bond Future	8.5656	0.0086	8.3446	0.0083	2.581	0.0000	0.0000
2025/12/02	2043	06/08/2026		Bond Future	120.2381	120.2381	120.2370	120.2370	0.001	0.0000	0.0000
2025/12/02	2043	06/08/2026	110.88 Call	Bond Future	9404.5804	9.4046	9402.9425	9.4029	0.017	0.0000	0.0000
2025/12/02	2043	06/08/2026	110.88 Put	Bond Future	46.4704	0.0465	45.9225	0.0459	1.179	0.0000	0.0000
2025/12/02	2043	05/11/2026		Bond Future	122.3597	122.3597	122.3589	122.3589	0.001	0.0000	0.0000
2025/12/02	2043	05/11/2026	112.84 Call	Bond Future	9628.1446	9.6281	9626.5411	9.6265	0.017	0.0000	0.0000
2025/12/02	2043	05/11/2026	112.84 Put	Bond Future	108.4546	0.1085	107.6811	0.1077	0.713	0.0000	0.0000
2025/12/02	2043	04/02/2027		Bond Future	121.5930	121.5930	121.5935	121.5935	0.000	0.0000	0.0000
2025/12/02	2043	04/02/2027	117.63 Call	Bond Future	5064.7170	5.0647	5062.5378	5.0625	0.043	0.0000	0.0000
2025/12/02	2043	04/02/2027	117.63 Put	Bond Future	1101.6770	1.1017	1099.0078	1.0990	0.242	0.0000	0.0000
2025/12/02	2044	05/02/2026	10.00 Put	Bond Future	344.5900	0.3446	281.9700	0.2820	18.172	0.0000	0.0000
2025/12/02	2044	05/02/2026	10.00 Call	Bond Future	4291.8500	4.2919	4610.3300	4.6103	7.421	0.0000	0.0000
2025/12/02	2044	05/02/2026		Bond Future	9.4979	93.8475	9.4512	94.2286	0.492	0.0000	0.0000
2025/12/02	2044	05/02/2026	11.56 Call	Bond Future	14700.5200	14.7005	15080.1900	15.0802	2.583	0.0000	0.0000
2025/12/02	2044	05/02/2026	11.56 Put	Bond Future	5.7100	0.0057	4.2800	0.0043	25.044	0.0000	0.0000
2025/12/02	2044	05/02/2026	11.25 Call	Bond Future	12739.0300	12.7390	13117.0400	13.1170	2.967	0.0000	0.0000
2025/12/02	2044	05/02/2026	11.25 Put	Bond Future	12.9600	0.0130	9.8700	0.0099	23.843	0.0000	0.0000
2025/12/02	2044	05/02/2026	11.50 Call	Bond Future	14327.0400	14.3270	14706.3500	14.7064	2.648	0.0000	0.0000
2025/12/02	2044	05/02/2026	11.50 Put	Bond Future	7.3000	0.0073	5.5100	0.0055	24.521	0.0000	0.0000
2025/12/02	2044	05/02/2026	11.45 Call	Bond Future	14013.1900	14.0132	14392.2900	14.3923	2.705	0.0000	0.0000
2025/12/02	2044	05/02/2026	11.45 Put	Bond Future	8.1700	0.0082	6.1700	0.0062	24.480	0.0000	0.0000
2025/12/02	2044	05/02/2026	10.90 Put	Bond Future	30.7600	0.0308	23.7800	0.0238	22.692	0.0000	0.0000

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
2025/12/02	2044	05/02/2026	10.90 Call	Bond Future		10439.0600	10.4391	10813.1800	10.8132	3.584	0.0000	0.0000
2025/12/02	2044	05/02/2026	10.07 Put	Bond Future		283.6800	0.2837	230.8100	0.2308	18.637	0.0000	0.0000
2025/12/02	2044	05/02/2026	10.07 Call	Bond Future		4760.9400	4.7609	5089.1700	5.0892	6.894	0.0000	0.0000
2025/12/02	2044	07/05/2026		Bond Future		9.5622	95.5450	9.5140	95.9329	0.504	0.0000	0.0000
2025/12/02	2044	07/05/2026	11.80 Call	Bond Future		15675.7900	15.6758	16053.4000	16.0534	2.409	0.0000	0.0000
2025/12/02	2044	07/05/2026	11.80 Put	Bond Future		82.5500	0.0826	72.2100	0.0722	12.526	0.0000	0.0000
2025/12/02	2044	07/05/2026	Put	Bond Future		5336.7300	5.3367	5042.8300	5.0428	5.507	0.0000	0.0000
2025/12/02	2044	07/05/2026	Call	Bond Future		881.7200	0.8817	975.7700	0.9758	10.667	0.0000	0.0000
2025/12/02	2044	07/05/2026	10.00 Call	Bond Future		4412.2300	4.4122	4694.2800	4.6943	6.392	0.0000	0.0000
2025/12/02	2044	07/05/2026	10.00 Put	Bond Future		999.9700	1.0000	894.0700	0.8941	10.590	0.0000	0.0000
2025/12/02	2044	06/08/2026		Bond Future		9.6321	92.8918	9.5823	93.2869	0.517	0.0000	0.0000
2025/12/02	2044	06/08/2026	12.42 Call	Bond Future		18661.7600	18.6618	19046.8400	19.0468	2.063	0.0000	0.0000
2025/12/02	2044	06/08/2026	12.42 Put	Bond Future		99.5700	0.0996	89.4700	0.0895	10.144	0.0000	0.0000
2025/12/02	2044	05/11/2026		Bond Future		9.7018	94.5085	9.6503	94.9107	0.530	0.0000	0.0000
2025/12/02	2044	05/11/2026	11.34 Call	Bond Future		12305.3700	12.3054	12654.2300	12.6542	2.835	0.0000	0.0000
2025/12/02	2044	05/11/2026	11.34 Put	Bond Future		769.9000	0.7699	716.5100	0.7165	6.935	0.0000	0.0000
2025/12/02	2044	04/02/2027		Bond Future		9.7820	91.7481	9.7288	92.1576	0.544	0.0000	0.0000
2025/12/02	2044	04/02/2027	10.18 Call	Bond Future		5526.6500	5.5267	5788.1900	5.7882	4.732	0.0000	0.0000
2025/12/02	2044	04/02/2027	10.18 Put	Bond Future		2547.4400	2.5474	2399.4600	2.3995	5.809	0.0000	0.0000
2025/12/02	2046	05/02/2026		Bond Future		136.0995	136.0995	137.5149	137.5149	1.040	0.0000	0.0000
2025/12/02	2046	05/02/2026	121.65 Call	Bond Future		14449.4600	14.4495	15864.8800	15.8649	9.796	0.0000	0.0000
2025/12/02	2046	05/02/2026	121.65 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	2046	07/05/2026		Bond Future		136.3000	136.3000	137.7413	137.7413	1.057	0.0000	0.0000
2025/12/02	2046	07/05/2026	124.95 Call	Bond Future		11350.0200	11.3500	12791.3300	12.7913	12.699	0.0000	0.0000
2025/12/02	2046	07/05/2026	124.95 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	2046	06/08/2026		Bond Future		138.8036	138.8036	140.2717	140.2717	1.058	0.0000	0.0000
2025/12/02	2046	06/08/2026	122.38 Call	Bond Future		16423.6400	16.4236	17891.6600	17.8917	8.938	0.0000	0.0000
2025/12/02	2046	06/08/2026	122.38 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	2046	05/11/2026		Bond Future		138.9239	138.9239	140.4182	140.4182	1.076	0.0000	0.0000
2025/12/02	2046	05/11/2026	125.48 Call	Bond Future		13443.8500	13.4439	14938.1700	14.9382	11.115	0.0000	0.0000
2025/12/02	2046	05/11/2026	125.48 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	2046	04/02/2027		Bond Future		141.3421	141.3421	142.8630	142.8630	1.076	0.0000	0.0000
2025/12/02	2046	04/02/2027	131.09 Call	Bond Future		10252.1200	10.2521	11773.0000	11.7730	14.835	0.0000	0.0000
2025/12/02	2046	04/02/2027	131.09 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	2050	05/02/2026		Bond Future		137.6215	137.6215	137.8545	137.8545	0.169	0.0000	0.0000
2025/12/02	2050	05/02/2026	122.82 Call	Bond Future		14801.5000	14.8015	15034.4800	15.0345	1.574	0.0000	0.0000
2025/12/02	2050	05/02/2026	122.82 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	2050	07/05/2026		Bond Future		140.1441	140.1441	140.3812	140.3812	0.169	0.0000	0.0000

9,000
0
9,000
64,878
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
11,798
0
0
4,988

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	
2025/12/02	2050	07/05/2026	124.07 Call	Bond Future	16074.0500	16.0741	16311.2200	16.3112	1.475	0.0000	0.0000
2025/12/02	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	2050	06/08/2026		Bond Future	140.2667	140.2667	140.5085	140.5085	0.172	0.0000	0.0000
2025/12/02	2050	06/08/2026	123.27 Call	Bond Future	16996.7100	16.9967	17238.5300	17.2385	1.423	0.0000	0.0000
2025/12/02	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	2050	05/11/2026		Bond Future	142.7427	142.7427	142.9891	142.9891	0.173	0.0000	0.0000
2025/12/02	2050	05/11/2026	123.84 Call	Bond Future	18902.7200	18.9027	19149.1300	19.1491	1.304	0.0000	0.0000
2025/12/02	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	2050	04/02/2027		Bond Future	142.7409	142.7409	142.9926	142.9926	0.176	0.0000	0.0000
2025/12/02	2050	04/02/2027	132.39 Call	Bond Future	10350.8900	10.3509	10602.6200	10.6026	2.432	0.0000	0.0000
2025/12/02	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	AL37	05/02/2026		Index Future	1254.9130	1254.9130	1255.4350	1255.4350	0.042	0.0000	0.0000
2025/12/02	AL37	07/05/2026		Index Future	1277.6090	1277.6090	1278.1390	1278.1390	0.041	0.0000	0.0000
2025/12/02	AL37	06/08/2026		Index Future	1300.5350	1300.5350	1301.0760	1301.0760	0.042	0.0000	0.0000
2025/12/02	AL37	05/11/2026		Index Future	1323.4750	1323.4750	1324.0290	1324.0290	0.042	0.0000	0.0000
2025/12/02	AL37	04/02/2027		Index Future	1346.2630	1346.2630	1346.8310	1346.8310	0.042	0.0000	0.0000
2025/12/02	AL7T	05/02/2026		Index Future	1602.4810	1602.4810	1606.0020	1606.0020	0.220	0.0000	0.0000
2025/12/02	AL7T	07/05/2026		Index Future	1631.4620	1631.4620	1635.0460	1635.0460	0.220	0.0000	0.0000
2025/12/02	AL7T	06/08/2026		Index Future	1660.7370	1660.7370	1664.3880	1664.3880	0.220	0.0000	0.0000
2025/12/02	AL7T	05/11/2026		Index Future	1690.0310	1690.0310	1693.7510	1693.7510	0.220	0.0000	0.0000
2025/12/02	AL7T	04/02/2027		Index Future	1719.1310	1719.1310	1722.9200	1722.9200	0.220	0.0000	0.0000
2025/12/02	ALBI	05/02/2026		Index Future	1351.8120	1351.8120	1355.0690	1355.0690	0.241	0.0000	0.0000
2025/12/02	ALBI	07/05/2026		Index Future	1376.2600	1376.2600	1379.5750	1379.5750	0.241	0.0000	0.0000
2025/12/02	ALBI	06/08/2026		Index Future	1400.9560	1400.9560	1404.3330	1404.3330	0.241	0.0000	0.0000
2025/12/02	ALBI	05/11/2026		Index Future	1425.6680	1425.6680	1429.1070	1429.1070	0.241	0.0000	0.0000
2025/12/02	ALBI	04/02/2027		Index Future	1450.2160	1450.2160	1453.7190	1453.7190	0.242	0.0000	0.0000
2025/12/02	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	C010	21/12/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/12/02	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/12/02	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/12/02	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/12/02	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/12/02	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/12/02	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/12/02	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/12/02	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/12/02	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/12/02	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/12/02	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/12/02	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/12/02	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/12/02	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/12/02	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/12/02	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/12/02	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/12/02	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/12/02	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/12/02	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/12/02	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/12/02	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/12/02	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/12/02	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/12/02	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/12/02	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/12/02	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/12/02	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/12/02	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/12/02	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/12/02	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/12/02	ES33	05/02/2026		Bond Future	9.0963	94.4379	9.0643	94.6010	0.351	0.0000
2025/12/02	ES33	05/02/2026	11.49 Call	Bond Future	11242.4000	11.2424	11405.4900	11.4055	1.451	0.0000
2025/12/02	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/02	ES33	07/05/2026		Bond Future	9.1712	92.3752	9.1378	92.5411	0.364	0.0000
2025/12/02	ES33	07/05/2026	11.69 Call	Bond Future	11494.6300	11.4946	11660.6000	11.6606	1.444	0.0000
2025/12/02	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/02	ES33	06/08/2026		Bond Future	9.2534	94.0715	9.2184	94.2408	0.379	0.0000
2025/12/02	ES33	06/08/2026	12.02 Call	Bond Future	12202.8900	12.2029	12372.1100	12.3721	1.387	0.0000
2025/12/02	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/02	ES33	05/11/2026		Bond Future	9.3504	91.9393	9.3136	92.1118	0.393	0.0000
2025/12/02	ES33	05/11/2026	10.83 Call	Bond Future	6610.9200	6.6109	6783.4200	6.7834	2.609	0.0000
2025/12/02	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/02	ES33	04/02/2027		Bond Future	9.4688	93.5371	9.4300	93.7129	0.409	0.0000
2025/12/02	ES33	04/02/2027	9.70 Call	Bond Future	1040.5400	1.0405	1216.3500	1.2164	16.896	0.0000
2025/12/02	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/02	ES42	05/02/2026		Bond Future	9.7033	92.7675	9.6565	93.1200	0.483	0.0000
2025/12/02	ES42	05/02/2026	11.85 Call	Bond Future	14167.7400	14.1677	14520.2800	14.5203	2.488	0.0000
2025/12/02	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/02	ES42	07/05/2026		Bond Future	9.7730	90.2034	9.7246	90.5623	0.495	0.0000
2025/12/02	ES42	07/05/2026	12.20 Call	Bond Future	15561.9400	15.5619	15920.8500	15.9209	2.306	0.0000
2025/12/02	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/02	ES42	06/08/2026		Bond Future	9.8459	91.8594	9.7959	92.2251	0.508	0.0000
2025/12/02	ES42	06/08/2026	12.65 Call	Bond Future	17385.0800	17.3851	17750.7600	17.7508	2.103	0.0000
2025/12/02	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/02	ES42	05/11/2026		Bond Future	9.9256	89.2165	9.8738	89.5889	0.522	0.0000
2025/12/02	ES42	05/11/2026	11.66 Call	Bond Future	11251.6500	11.2517	11624.0600	11.6241	3.310	0.0000
2025/12/02	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/02	ES42	04/02/2027		Bond Future	10.0156	90.7650	9.9620	91.1442	0.535	0.0000
2025/12/02	ES42	04/02/2027	10.29 Call	Bond Future	1905.1300	1.9051	2284.3100	2.2843	19.903	0.0000
2025/12/02	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	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
2025/12/02	GOVI	05/02/2026		GOVI	1327.0010	1327.0010	1330.2180	0.242	0.0000	0.0000
2025/12/02	GOVI	05/02/2026	1,150. Call 00	GOVI	1770010.0000	177.0010	1802180.0000	1.818	0.0000	0.0000
2025/12/02	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	GOVI	07/05/2026		GOVI	1351.0010	1351.0010	1354.2750	0.242	0.0000	0.0000
2025/12/02	GOVI	07/05/2026	1,177. Call 00	GOVI	1740010.0000	174.0010	1772750.0000	1.882	0.0000	0.0000
2025/12/02	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	GOVI	06/08/2026		GOVI	1375.2430	1375.2430	1378.5780	0.243	0.0000	0.0000
2025/12/02	GOVI	06/08/2026	1,189. Call 00	GOVI	1862430.0000	186.2430	1895780.0000	1.791	0.0000	0.0000
2025/12/02	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	GOVI	05/11/2026		GOVI	1399.5010	1399.5010	1402.8980	0.243	0.0000	0.0000
2025/12/02	GOVI	05/11/2026	1,277. Call 00	GOVI	1225010.0000	122.5010	1258980.0000	2.773	0.0000	0.0000
2025/12/02	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	GOVI	04/02/2027		GOVI	1423.5990	1423.5990	1427.0590	0.243	0.0000	0.0000
2025/12/02	GOVI	04/02/2027	1,369. Call 00	GOVI	545990.0000	54.5990	580590.0000	6.337	0.0000	0.0000
2025/12/02	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/12/02	I258	05/02/2026		Bond Future	123.5371	123.5371	124.2615	0.586	0.0000	0.0000
2025/12/02	I258	05/02/2026	111.65 Call	Bond Future	11887.3677	11.8874	12611.5910	6.092	0.0000	0.0000
2025/12/02	I258	05/02/2026	111.65 Put	Bond Future	0.2977	0.0003	0.1210	0.0001	59.371	0.0000
2025/12/02	I258	07/05/2026		Bond Future	125.8016	125.8016	126.5389	0.586	0.0000	0.0000
2025/12/02	I258	07/05/2026	113.73 Call	Bond Future	12102.7135	12.1027	12830.2627	6.011	0.0000	0.0000
2025/12/02	I258	07/05/2026	113.73 Put	Bond Future	31.1435	0.0311	21.3327	0.0213	31.502	0.0000
2025/12/02	I258	06/08/2026		Bond Future	125.2564	125.2564	126.0079	0.600	0.0000	0.0000
2025/12/02	I258	06/08/2026	112.95 Call	Bond Future	12439.6015	12.4396	13161.5506	5.804	0.0000	0.0000
2025/12/02	I258	06/08/2026	112.95 Put	Bond Future	133.1915	0.1332	103.6106	0.1036	22.209	0.0000
2025/12/02	I258	05/11/2026		Bond Future	127.4666	127.4666	128.2316	0.600	0.0000	0.0000
2025/12/02	I258	05/11/2026	114.95 Call	Bond Future	12796.9668	12.7970	13512.2610	5.590	0.0000	0.0000
2025/12/02	I258	05/11/2026	114.95 Put	Bond Future	280.3368	0.2803	230.6210	0.2306	17.734	0.0000
2025/12/02	I258	04/02/2027		Bond Future	126.7889	126.7889	127.5688	0.615	0.0000	0.0000
2025/12/02	I258	04/02/2027	118.90 Call	Bond Future	9124.5785	9.1246	9750.1640	9.7502	6.856	0.0000
2025/12/02	I258	04/02/2027	118.90 Put	Bond Future	1235.6985	1.2357	1081.3840	1.0814	12.488	0.0000
2025/12/02	IGOV	05/02/2026		Index Future	425.3830	425.3830	426.7570	0.323	0.0000	0.0000
2025/12/02	IGOV	07/05/2026		Index Future	433.1790	433.1790	434.5790	0.323	0.0000	0.0000

608

0

0

42

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

242

8

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	
2025/12/02	IGOV	06/08/2026		Index Future	441.0540	441.0540	442.4790	442.4790	0.323	0.0000	0.0000
2025/12/02	IGOV	05/11/2026		Index Future	448.9330	448.9330	450.3850	450.3850	0.323	0.0000	0.0000
2025/12/02	IGOV	04/02/2027		Index Future	456.7610	456.7610	458.2400	458.2400	0.324	0.0000	0.0000
2025/12/02	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/12/02	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/12/02	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/12/02	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/12/02	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/12/02	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/12/02	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/12/02	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/12/02	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/12/02	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/12/02	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/12/02	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/12/02	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/12/02	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/12/02	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/12/02	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/12/02	R033	05/02/2026		Bond Future	8.2279	113.0557	8.2118	113.1466	0.196	0.0000	0.0000
2025/12/02	R033	05/02/2026	10.49 Call	Bond Future	11869.3800	11.8694	11957.9400	11.9579	0.746	0.0000	0.0000
2025/12/02	R033	05/02/2026	10.49 Put	Bond Future	23.4700	0.0235	21.1600	0.0212	9.842	0.0000	0.0000
2025/12/02	R033	07/05/2026		Bond Future	8.2732	110.0579	8.2562	110.1503	0.204	0.0000	0.0000
2025/12/02	R033	07/05/2026	10.38 Call	Bond Future	11007.5500	11.0076	11090.6000	11.0906	0.754	0.0000	0.0000
2025/12/02	R033	07/05/2026	10.38 Put	Bond Future	237.9200	0.2379	228.5600	0.2286	3.934	0.0000	0.0000
2025/12/02	R033	06/08/2026		Bond Future	8.3243	112.0527	8.3065	112.1470	0.214	0.0000	0.0000
2025/12/02	R033	06/08/2026	10.25 Call	Bond Future	10312.7100	10.3127	10389.6600	10.3897	0.746	0.0000	0.0000
2025/12/02	R033	06/08/2026	10.25 Put	Bond Future	714.2500	0.7143	696.9000	0.6969	2.429	0.0000	0.0000
2025/12/02	R033	05/11/2026		Bond Future	8.3864	108.9643	8.3676	109.0605	0.224	0.0000	0.0000
2025/12/02	R033	05/11/2026	9.33 Call	Bond Future	6320.7200	6.3207	6385.5500	6.3856	1.026	0.0000	0.0000
2025/12/02	R033	05/11/2026	9.33 Put	Bond Future	1633.3400	1.6333	1601.9600	1.6020	1.921	0.0000	0.0000
2025/12/02	R033	04/02/2027		Bond Future	8.4659	110.8331	8.4459	110.9314	0.236	0.0000	0.0000
2025/12/02	R033	04/02/2027	8.65 Call	Bond Future	3871.3800	3.8714	3922.4600	3.9225	1.319	0.0000	0.0000
2025/12/02	R033	04/02/2027	8.65 Put	Bond Future	2969.2300	2.9692	2922.0300	2.9220	1.590	0.0000	0.0000
2025/12/02	R035	05/02/2026		Bond Future	8.5271	106.1514	8.4904	106.3833	0.431	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	
2025/12/02	R035	05/02/2026	10.79 Call	Bond Future	13057.8200	13.0578	13289.5400	13.2895	1.775	0.0000	0.0000
2025/12/02	R035	05/02/2026	10.79 Put	Bond Future	0.9800	0.0010	0.7400	0.0007	24.490	0.0000	0.0000
2025/12/02	R035	05/02/2026	11.00 Put	Bond Future	0.3400	0.0003	0.2400	0.0002	29.412	0.0000	0.0000
2025/12/02	R035	05/02/2026	11.00 Call	Bond Future	14154.3000	14.1543	14386.1600	14.3862	1.638	0.0000	0.0000
2025/12/02	R035	05/02/2026	9.25 Call	Bond Future	4562.8700	4.5629	4772.6000	4.7726	4.596	0.0000	0.0000
2025/12/02	R035	05/02/2026	9.25 Put	Bond Future	133.1600	0.1332	110.9300	0.1109	16.694	0.0000	0.0000
2025/12/02	R035	05/02/2026	8.85 Put	Bond Future	422.7200	0.4227	363.1400	0.3631	14.094	0.0000	0.0000
2025/12/02	R035	05/02/2026	8.85 Call	Bond Future	2433.0600	2.4331	2605.4400	2.6054	7.085	0.0000	0.0000
2025/12/02	R035	05/02/2026	10.44 Put	Bond Future	4.5500	0.0046	3.5500	0.0036	21.978	0.0000	0.0000
2025/12/02	R035	05/02/2026	10.44 Call	Bond Future	11192.0600	11.1921	11423.0200	11.4230	2.064	0.0000	0.0000
2025/12/02	R035	05/02/2026	10.94 Put	Bond Future	0.4600	0.0005	0.3400	0.0003	26.087	0.0000	0.0000
2025/12/02	R035	05/02/2026	10.94 Call	Bond Future	13842.8000	13.8428	14074.6400	14.0746	1.675	0.0000	0.0000
2025/12/02	R035	05/02/2026	12.44 Call	Bond Future	21210.4500	21.2105	21442.4100	21.4424	1.094	0.0000	0.0000
2025/12/02	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	R035	05/02/2026	11.17 Call	Bond Future	15029.0600	15.0291	15260.9900	15.2610	1.543	0.0000	0.0000
2025/12/02	R035	05/02/2026	11.17 Put	Bond Future	0.1300	0.0001	0.1000	0.0001	23.077	0.0000	0.0000
2025/12/02	R035	05/02/2026	10.67 Call	Bond Future	12423.5000	12.4235	12655.0300	12.6550	1.864	0.0000	0.0000
2025/12/02	R035	05/02/2026	10.67 Put	Bond Future	1.7700	0.0018	1.3400	0.0013	24.294	0.0000	0.0000
2025/12/02	R035	05/02/2026	10.17 Put	Bond Future	9.4100	0.0094	7.4300	0.0074	21.041	0.0000	0.0000
2025/12/02	R035	05/02/2026	10.17 Call	Bond Future	9719.1400	9.7191	9949.1200	9.9491	2.366	0.0000	0.0000
2025/12/02	R035	05/02/2026	9.64 Call	Bond Future	6758.3600	6.7584	6982.2400	6.9822	3.313	0.0000	0.0000
2025/12/02	R035	05/02/2026	9.64 Put	Bond Future	43.0900	0.0431	35.0100	0.0350	18.751	0.0000	0.0000
2025/12/02	R035	05/02/2026	9.14 Call	Bond Future	3955.2200	3.9552	4157.8000	4.1578	5.122	0.0000	0.0000
2025/12/02	R035	05/02/2026	9.14 Put	Bond Future	183.1300	0.1831	153.7500	0.1538	16.043	0.0000	0.0000
2025/12/02	R035	05/02/2026	8.64 Put	Bond Future	763.6900	0.7637	668.8000	0.6688	12.425	0.0000	0.0000
2025/12/02	R035	05/02/2026	8.64 Call	Bond Future	1472.4500	1.4725	1609.5200	1.6095	9.309	0.0000	0.0000
2025/12/02	R035	07/05/2026	8.29 Put	Bond Future	2500.4700	2.5005	2338.0900	2.3381	6.494	0.0000	0.0000
2025/12/02	R035	07/05/2026	8.29 Call	Bond Future	726.6600	0.7267	800.3500	0.8004	10.141	0.0000	0.0000
2025/12/02	R035	07/05/2026	8.79 Put	Bond Future	1064.1100	1.0641	975.2000	0.9752	8.355	0.0000	0.0000
2025/12/02	R035	07/05/2026	8.79 Call	Bond Future	2382.5000	2.3825	2529.6600	2.5297	6.177	0.0000	0.0000
2025/12/02	R035	07/05/2026	9.20 Call	Bond Future	4303.9700	4.3040	4490.2300	4.4902	4.328	0.0000	0.0000
2025/12/02	R035	07/05/2026	9.20 Put	Bond Future	539.0300	0.5390	489.2200	0.4892	9.241	0.0000	0.0000
2025/12/02	R035	07/05/2026	10.66 Call	Bond Future	11927.1100	11.9271	12156.7900	12.1568	1.926	0.0000	0.0000
2025/12/02	R035	07/05/2026	10.66 Put	Bond Future	58.2900	0.0583	51.9000	0.0519	10.962	0.0000	0.0000
2025/12/02	R035	07/05/2026	10.16 Call	Bond Future	9315.9800	9.3160	9539.4400	9.5394	2.399	0.0000	0.0000
2025/12/02	R035	07/05/2026	10.16 Put	Bond Future	119.7300	0.1197	107.1200	0.1071	10.532	0.0000	0.0000
2025/12/02	R035	07/05/2026	9.66 Put	Bond Future	260.0800	0.2601	234.2900	0.2343	9.916	0.0000	0.0000
2025/12/02	R035	07/05/2026	9.66 Call	Bond Future	6678.1900	6.6782	6888.4700	6.8885	3.149	0.0000	0.0000
2025/12/02	R035	07/05/2026	10.71 Call	Bond Future	12184.9200	12.1849	12414.9900	12.4150	1.888	0.0000	0.0000

0
0
0
0
0
16,000
0
0
0
2,000
0
2,000
0
2,000
0
250
0
250
0
250
0
350
0
350
0
1,000
0
1,000
0
1,000
0
200
0
200
0
200
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/12/02	R035	07/05/2026	10.71 Put	Bond Future	54.4700	0.0545	48.4700	0.0485	11.015	0.0000	0.0000
2025/12/02	R035	07/05/2026	10.21 Call	Bond Future	9579.2800	9.5793	9803.5900	9.8036	2.342	0.0000	0.0000
2025/12/02	R035	07/05/2026	10.21 Put	Bond Future	111.1000	0.1111	99.3400	0.0993	10.585	0.0000	0.0000
2025/12/02	R035	07/05/2026	9.71 Put	Bond Future	241.1500	0.2412	217.1000	0.2171	9.973	0.0000	0.0000
2025/12/02	R035	07/05/2026	9.71 Call	Bond Future	6941.9600	6.9420	7153.9800	7.1540	3.054	0.0000	0.0000
2025/12/02	R035	07/05/2026	10.64 Call	Bond Future	11823.8200	11.8238	12053.3200	12.0533	1.941	0.0000	0.0000
2025/12/02	R035	07/05/2026	10.64 Put	Bond Future	59.9300	0.0599	53.3600	0.0534	10.963	0.0000	0.0000
2025/12/02	R035	07/05/2026	10.14 Call	Bond Future	9210.6100	9.2106	9433.7100	9.4337	2.422	0.0000	0.0000
2025/12/02	R035	07/05/2026	10.14 Put	Bond Future	123.4300	0.1234	110.4600	0.1105	10.508	0.0000	0.0000
2025/12/02	R035	07/05/2026	9.64 Put	Bond Future	268.1700	0.2682	241.6400	0.2416	9.893	0.0000	0.0000
2025/12/02	R035	07/05/2026	9.64 Call	Bond Future	6572.8900	6.5729	6782.4300	6.7824	3.188	0.0000	0.0000
2025/12/02	R035	07/05/2026		Bond Future	8.5744	103.5696	8.5362	103.8057	0.446	0.0000	0.0000
2025/12/02	R035	07/05/2026	10.86 Call	Bond Future	12948.5900	12.9486	13180.1800	13.1802	1.789	0.0000	0.0000
2025/12/02	R035	07/05/2026	10.86 Put	Bond Future	39.2800	0.0393	34.8000	0.0348	11.405	0.0000	0.0000
2025/12/02	R035	06/08/2026	10.22 Call	Bond Future	9323.3100	9.3233	9541.2100	9.5412	2.337	0.0000	0.0000
2025/12/02	R035	06/08/2026	10.22 Put	Bond Future	296.3000	0.2963	273.6900	0.2737	7.631	0.0000	0.0000
2025/12/02	R035	06/08/2026	9.72 Call	Bond Future	6838.8600	6.8389	7040.9100	7.0409	2.954	0.0000	0.0000
2025/12/02	R035	06/08/2026	9.72 Put	Bond Future	528.7400	0.5287	490.2800	0.4903	7.274	0.0000	0.0000
2025/12/02	R035	06/08/2026	9.22 Put	Bond Future	951.8300	0.9518	886.6400	0.8866	6.849	0.0000	0.0000
2025/12/02	R035	06/08/2026	9.22 Call	Bond Future	4439.7500	4.4398	4615.0700	4.6151	3.949	0.0000	0.0000
2025/12/02	R035	06/08/2026	10.13 Call	Bond Future	8873.6400	8.8736	9089.2900	9.0893	2.430	0.0000	0.0000
2025/12/02	R035	06/08/2026	10.13 Put	Bond Future	328.1000	0.3281	303.2400	0.3032	7.577	0.0000	0.0000
2025/12/02	R035	06/08/2026	9.63 Call	Bond Future	6395.7800	6.3958	6594.0400	6.5940	3.100	0.0000	0.0000
2025/12/02	R035	06/08/2026	9.63 Put	Bond Future	585.7500	0.5858	543.5000	0.5435	7.213	0.0000	0.0000
2025/12/02	R035	06/08/2026	9.13 Put	Bond Future	1061.6400	1.0616	989.9600	0.9900	6.752	0.0000	0.0000
2025/12/02	R035	06/08/2026	9.13 Call	Bond Future	4030.0400	4.0300	4198.8700	4.1989	4.189	0.0000	0.0000
2025/12/02	R035	06/08/2026		Bond Future	8.6273	105.4471	8.5875	105.6876	0.462	0.0000	0.0000
2025/12/02	R035	06/08/2026	11.06 Call	Bond Future	13461.3500	13.4614	13693.7300	13.6937	1.726	0.0000	0.0000
2025/12/02	R035	06/08/2026	11.06 Put	Bond Future	94.9800	0.0950	86.8500	0.0869	8.560	0.0000	0.0000
2025/12/02	R035	06/08/2026	8.29 Put	Bond Future	3056.1600	3.0562	2895.4200	2.8954	5.260	0.0000	0.0000
2025/12/02	R035	06/08/2026	8.29 Call	Bond Future	998.8200	0.9988	1078.5900	1.0786	7.986	0.0000	0.0000
2025/12/02	R035	06/08/2026	8.79 Put	Bond Future	1619.0800	1.6191	1517.1300	1.5171	6.297	0.0000	0.0000
2025/12/02	R035	06/08/2026	8.79 Call	Bond Future	2592.2000	2.5922	2730.7600	2.7308	5.345	0.0000	0.0000
2025/12/02	R035	06/08/2026	9.39 Call	Bond Future	5235.2000	5.2352	5421.2800	5.4213	3.554	0.0000	0.0000
2025/12/02	R035	06/08/2026	9.39 Put	Bond Future	775.6300	0.7756	721.2000	0.7212	7.018	0.0000	0.0000
2025/12/02	R035	06/08/2026	9.71 Call	Bond Future	6789.4600	6.7895	6991.1100	6.9911	2.970	0.0000	0.0000
2025/12/02	R035	06/08/2026	9.71 Put	Bond Future	534.7400	0.5347	495.8800	0.4959	7.267	0.0000	0.0000
2025/12/02	R035	06/08/2026	9.21 Call	Bond Future	4393.8900	4.3939	4568.5100	4.5685	3.974	0.0000	0.0000
2025/12/02	R035	06/08/2026	9.21 Put	Bond Future	963.5100	0.9635	897.6200	0.8976	6.839	0.0000	0.0000

350
0
350
0
350
0
250
0
250
0
250
37,434
0
0
0
250
0
250
0
250
0
200
0
200
0
200
56
0
0
0
1,000
0
1,000
0
1,000
0
350
0
350

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/12/02	R035	06/08/2026	8.71 Put	Bond Future	1791.4000	1.7914	1680.9700	1.6810	6.164	0.0000	0.0000
2025/12/02	R035	06/08/2026	8.71 Call	Bond Future	2287.4300	2.2874	2417.5100	2.4175	5.687	0.0000	0.0000
2025/12/02	R035	05/11/2026	9.80 Call	Bond Future	7016.2700	7.0163	7214.3800	7.2144	2.824	0.0000	0.0000
2025/12/02	R035	05/11/2026	9.80 Put	Bond Future	773.1800	0.7732	726.3700	0.7264	6.054	0.0000	0.0000
2025/12/02	R035	05/11/2026	9.30 Call	Bond Future	4757.3400	4.7573	4929.6800	4.9297	3.623	0.0000	0.0000
2025/12/02	R035	05/11/2026	9.30 Put	Bond Future	1267.9900	1.2680	1195.4100	1.1954	5.724	0.0000	0.0000
2025/12/02	R035	05/11/2026	8.80 Put	Bond Future	2113.0100	2.1130	2001.9900	2.0020	5.254	0.0000	0.0000
2025/12/02	R035	05/11/2026	8.80 Call	Bond Future	2744.0400	2.7440	2877.9400	2.8779	4.880	0.0000	0.0000
2025/12/02	R035	05/11/2026		Bond Future	8.6921	102.7844	8.6504	103.0293	0.479	0.0000	0.0000
2025/12/02	R035	05/11/2026	10.03 Call	Bond Future	8091.0100	8.0910	8297.8200	8.2978	2.556	0.0000	0.0000
2025/12/02	R035	05/11/2026	10.03 Put	Bond Future	615.1300	0.6151	577.0200	0.5770	6.195	0.0000	0.0000
2025/12/02	R035	04/02/2027		Bond Future	8.7720	104.5485	8.7284	104.7980	0.497	0.0000	0.0000
2025/12/02	R035	04/02/2027	9.02 Call	Bond Future	3560.1800	3.5602	3706.5000	3.7065	4.110	0.0000	0.0000
2025/12/02	R035	04/02/2027	9.02 Put	Bond Future	2156.6000	2.1566	2053.4200	2.0534	4.784	0.0000	0.0000
2025/12/02	R038	05/02/2026		Bond Future	9.0492	117.2326	9.0177	117.4838	0.349	0.0000	0.0000
2025/12/02	R038	05/02/2026	11.44 Call	Bond Future	16948.0200	16.9480	17199.0800	17.1991	1.481	0.0000	0.0000
2025/12/02	R038	05/02/2026	11.44 Put	Bond Future	0.6900	0.0007	0.5200	0.0005	24.638	0.0000	0.0000
2025/12/02	R038	07/05/2026		Bond Future	9.1115	113.8691	9.0787	114.1248	0.359	0.0000	0.0000
2025/12/02	R038	07/05/2026	11.40 Call	Bond Future	16069.9300	16.0699	16320.5000	16.3205	1.559	0.0000	0.0000
2025/12/02	R038	07/05/2026	11.40 Put	Bond Future	50.0100	0.0500	44.9400	0.0449	10.138	0.0000	0.0000
2025/12/02	R038	06/08/2026		Bond Future	9.1787	115.9330	9.1446	116.1936	0.371	0.0000	0.0000
2025/12/02	R038	06/08/2026	11.77 Call	Bond Future	17690.8900	17.6909	17942.9800	17.9430	1.425	0.0000	0.0000
2025/12/02	R038	06/08/2026	11.77 Put	Bond Future	114.7700	0.1148	106.3400	0.1063	7.345	0.0000	0.0000
2025/12/02	R038	05/11/2026		Bond Future	9.2536	112.4709	9.2182	112.7363	0.382	0.0000	0.0000
2025/12/02	R038	05/11/2026	10.72 Call	Bond Future	10931.4600	10.9315	11160.2600	11.1603	2.093	0.0000	0.0000
2025/12/02	R038	05/11/2026	10.72 Put	Bond Future	666.4600	0.6665	629.9000	0.6299	5.486	0.0000	0.0000
2025/12/02	R038	04/02/2027		Bond Future	9.3411	114.3996	9.3043	114.6699	0.394	0.0000	0.0000
2025/12/02	R038	04/02/2027	9.60 Call	Bond Future	4721.4400	4.7214	4879.7600	4.8798	3.353	0.0000	0.0000
2025/12/02	R038	04/02/2027	9.60 Put	Bond Future	2847.1700	2.8472	2735.2500	2.7353	3.931	0.0000	0.0000
2025/12/02	R053	05/02/2026		Bond Future	9.3318	126.7275	9.2800	127.3348	0.554	0.0000	0.0000
2025/12/02	R053	05/02/2026	11.49 Call	Bond Future	21398.7800	21.3988	22004.6200	22.0046	2.831	0.0000	0.0000
2025/12/02	R053	05/02/2026	11.49 Put	Bond Future	5.0300	0.0050	3.6000	0.0036	28.429	0.0000	0.0000
2025/12/02	R053	07/05/2026		Bond Future	9.3843	123.1588	9.3311	123.7769	0.567	0.0000	0.0000
2025/12/02	R053	07/05/2026	11.69 Call	Bond Future	22478.6900	22.4787	23083.3000	23.0833	2.690	0.0000	0.0000
2025/12/02	R053	07/05/2026	11.69 Put	Bond Future	95.1000	0.0951	81.5900	0.0816	14.206	0.0000	0.0000
2025/12/02	R053	06/08/2026		Bond Future	9.4401	125.3910	9.3852	126.0206	0.581	0.0000	0.0000
2025/12/02	R053	06/08/2026	12.28 Call	Bond Future	26407.6700	26.4077	27022.6000	27.0226	2.329	0.0000	0.0000
2025/12/02	R053	06/08/2026	12.28 Put	Bond Future	127.9200	0.1279	113.3200	0.1133	11.413	0.0000	0.0000

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
0
0
0
0
30,206
0
0
14,035
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	
2025/12/02	R053	05/11/2026		Bond Future	9.5006	121.7156	9.4441	122.3565	0.595	0.0000	0.0000
2025/12/02	R053	05/11/2026	11.21 Call	Bond Future	17826.0100	17.8260	18394.4800	18.3945	3.189	0.0000	0.0000
2025/12/02	R053	05/11/2026	11.21 Put	Bond Future	886.1400	0.8861	813.6800	0.8137	8.177	0.0000	0.0000
2025/12/02	R053	04/02/2027		Bond Future	9.5694	123.8029	9.5111	124.4552	0.610	0.0000	0.0000
2025/12/02	R053	04/02/2027	9.99 Call	Bond Future	8030.3600	8.0304	8454.3100	8.4543	5.279	0.0000	0.0000
2025/12/02	R053	04/02/2027	9.99 Put	Bond Future	3500.6700	3.5007	3272.3600	3.2724	6.522	0.0000	0.0000
2025/12/02	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000	0.0000
2025/12/02	R186	05/02/2026	8.43 Call	Bond Future	67.0100	0.0670	66.5000	0.0665	0.761	0.0000	0.0000
2025/12/02	R186	05/02/2026	8.43 Put	Bond Future	67.0100	0.0670	66.5000	0.0665	0.761	0.0000	0.0000
2025/12/02	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2025/12/02	R186	07/05/2026	8.69 Call	Bond Future	103.4300	0.1034	103.1000	0.1031	0.319	0.0000	0.0000
2025/12/02	R186	07/05/2026	8.69 Put	Bond Future	103.4300	0.1034	103.1000	0.1031	0.319	0.0000	0.0000
2025/12/02	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2025/12/02	R186	06/08/2026	8.57 Call	Bond Future	88.6500	0.0887	88.4700	0.0885	0.203	0.0000	0.0000
2025/12/02	R186	06/08/2026	8.57 Put	Bond Future	88.6500	0.0887	88.4700	0.0885	0.203	0.0000	0.0000
2025/12/02	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2025/12/02	R186	05/11/2026	8.12 Call	Bond Future	51.3300	0.0513	51.2500	0.0513	0.156	0.0000	0.0000
2025/12/02	R186	05/11/2026	8.12 Put	Bond Future	51.3300	0.0513	51.2500	0.0513	0.156	0.0000	0.0000
2025/12/02	R202	05/02/2026		Bond Future	290.0040	290.0040	291.3996	291.3996	0.481	0.0000	0.0000
2025/12/02	R202	05/02/2026	277.82 Call	Bond Future	12184.0100	12.1840	13579.5700	13.5796	11.454	0.0000	0.0000
2025/12/02	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	R202	07/05/2026		Bond Future	295.3196	295.3196	296.7405	296.7405	0.481	0.0000	0.0000
2025/12/02	R202	07/05/2026	277.55 Call	Bond Future	17769.5800	17.7696	19190.5400	19.1905	7.997	0.0000	0.0000
2025/12/02	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	R202	06/08/2026		Bond Future	295.3251	295.3251	296.7724	296.7724	0.490	0.0000	0.0000
2025/12/02	R202	06/08/2026	278.86 Call	Bond Future	16465.1400	16.4651	17912.4200	17.9124	8.790	0.0000	0.0000
2025/12/02	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	R202	05/11/2026		Bond Future	300.5388	300.5388	302.0127	302.0127	0.490	0.0000	0.0000
2025/12/02	R202	05/11/2026	280.46 Call	Bond Future	20078.8300	20.0788	21552.6700	21.5527	7.340	0.0000	0.0000
2025/12/02	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	R202	04/02/2027		Bond Future	300.2708	300.2708	301.7720	301.7720	0.500	0.0000	0.0000
2025/12/02	R202	04/02/2027	294.73 Call	Bond Future	5540.8200	5.5408	7041.9800	7.0420	27.093	0.0000	0.0000
2025/12/02	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	R209	05/02/2026		Bond Future	8.7766	85.5370	8.7452	85.7223	0.358	0.0000	0.0000
2025/12/02	R209	05/02/2026	10.93 Call	Bond Future	11527.1600	11.5272	11712.0000	11.7120	1.604	0.0000	0.0000
2025/12/02	R209	05/02/2026	10.93 Put	Bond Future	1.9800	0.0020	1.5600	0.0016	21.212	0.0000	0.0000
2025/12/02	R209	07/05/2026		Bond Future	8.8284	83.9331	8.7958	84.1216	0.369	0.0000	0.0000

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
36,980
0
0
6,358

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	
2025/12/02	R209	07/05/2026	11.07 Call	Bond Future	11810.5900	11.8106	11994.6200	11.9946	1.558	0.0000	0.0000
2025/12/02	R209	07/05/2026	11.07 Put	Bond Future	47.3800	0.0474	42.8300	0.0428	9.603	0.0000	0.0000
2025/12/02	R209	06/08/2026		Bond Future	8.8848	85.4546	8.8510	85.6467	0.380	0.0000	0.0000
2025/12/02	R209	06/08/2026	11.39 Call	Bond Future	12881.0200	12.8810	13066.4300	13.0664	1.439	0.0000	0.0000
2025/12/02	R209	06/08/2026	11.39 Put	Bond Future	92.9600	0.0930	86.2400	0.0862	7.229	0.0000	0.0000
2025/12/02	R209	05/11/2026		Bond Future	8.9487	83.7932	8.9136	83.9889	0.392	0.0000	0.0000
2025/12/02	R209	05/11/2026	10.32 Call	Bond Future	7828.2700	7.8283	7992.5200	7.9925	2.098	0.0000	0.0000
2025/12/02	R209	05/11/2026	10.32 Put	Bond Future	622.1800	0.6222	590.6600	0.5907	5.066	0.0000	0.0000
2025/12/02	R209	04/02/2027		Bond Future	9.0248	85.2313	8.9883	85.4306	0.405	0.0000	0.0000
2025/12/02	R209	04/02/2027	9.28 Call	Bond Future	3359.7800	3.3598	3477.2300	3.4772	3.496	0.0000	0.0000
2025/12/02	R209	04/02/2027	9.28 Put	Bond Future	1983.5000	1.9835	1901.6200	1.9016	4.128	0.0000	0.0000
2025/12/02	R210	05/02/2026		Bond Future	259.0382	259.0382	259.0333	259.0333	0.002	0.0000	0.0000
2025/12/02	R210	05/02/2026	253.10 Call	Bond Future	5938.1500	5.9382	5933.3400	5.9333	0.081	0.0000	0.0000
2025/12/02	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	R210	07/05/2026		Bond Future	260.3087	260.3087	260.3033	260.3033	0.002	0.0000	0.0000
2025/12/02	R210	07/05/2026	255.40 Call	Bond Future	4908.6800	4.9087	4903.3300	4.9033	0.109	0.0000	0.0000
2025/12/02	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	R210	06/08/2026		Bond Future	265.0902	265.0902	265.0852	265.0852	0.002	0.0000	0.0000
2025/12/02	R210	06/08/2026	259.84 Call	Bond Future	5250.1700	5.2502	5245.2100	5.2452	0.094	0.0000	0.0000
2025/12/02	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	R210	05/11/2026		Bond Future	266.2381	266.2381	266.2340	266.2340	0.002	0.0000	0.0000
2025/12/02	R210	05/11/2026	253.33 Call	Bond Future	12908.1000	12.9081	12903.9900	12.9040	0.032	0.0000	0.0000
2025/12/02	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	R210	04/02/2027		Bond Future	270.8740	270.8740	270.8707	270.8707	0.001	0.0000	0.0000
2025/12/02	R210	04/02/2027	266.03 Call	Bond Future	4844.0200	4.8440	4840.7000	4.8407	0.069	0.0000	0.0000
2025/12/02	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	R213	05/02/2026		Bond Future	7.8262	99.7533	7.8153	99.7973	0.140	0.0000	0.0000
2025/12/02	R213	05/02/2026	9.89 Call	Bond Future	7884.6300	7.8846	7928.4400	7.9284	0.556	0.0000	0.0000
2025/12/02	R213	05/02/2026	9.89 Put	Bond Future	1.5300	0.0015	1.3300	0.0013	13.072	0.0000	0.0000
2025/12/02	R213	07/05/2026		Bond Future	7.8549	98.0069	7.8433	98.0516	0.148	0.0000	0.0000
2025/12/02	R213	07/05/2026	9.80 Call	Bond Future	7200.7600	7.2008	7243.6100	7.2436	0.595	0.0000	0.0000
2025/12/02	R213	07/05/2026	9.80 Put	Bond Future	38.6500	0.0387	36.7800	0.0368	4.838	0.0000	0.0000
2025/12/02	R213	06/08/2026		Bond Future	7.8900	99.7837	7.8776	99.8294	0.157	0.0000	0.0000
2025/12/02	R213	06/08/2026	9.69 Call	Bond Future	6494.0700	6.4941	6535.7600	6.5358	0.642	0.0000	0.0000
2025/12/02	R213	06/08/2026	9.69 Put	Bond Future	126.5300	0.1265	122.4900	0.1225	3.193	0.0000	0.0000
2025/12/02	R213	05/11/2026		Bond Future	7.9436	97.9732	7.9302	98.0200	0.168	0.0000	0.0000
2025/12/02	R213	05/11/2026	8.75 Call	Bond Future	3362.7400	3.3627	3396.6500	3.3967	1.008	0.0000	0.0000
2025/12/02	R213	05/11/2026	8.75 Put	Bond Future	578.9200	0.5789	566.0500	0.5661	2.223	0.0000	0.0000

0
0
2,732
0
0
0
0
0
0
0
0
0
289
0
0
918
0
0
0
0
0
0
0
0
0
0
0
0
0
16,500
0
0
64,746
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	
2025/12/02	R213	04/02/2027		Bond Future	8.0200	99.6556	8.0056	99.7035	0.179	0.0000	0.0000
2025/12/02	R213	04/02/2027	8.14 Call	Bond Future	1731.2100	1.7312	1755.8600	1.7559	1.424	0.0000	0.0000
2025/12/02	R213	04/02/2027	8.14 Put	Bond Future	1332.5100	1.3325	1309.2800	1.3093	1.743	0.0000	0.0000
2025/12/02	R214	05/02/2026		Bond Future	9.3068	80.4328	9.2600	80.7467	0.502	0.0000	0.0000
2025/12/02	R214	05/02/2026	11.26 Call	Bond Future	11661.7300	11.6617	11974.6200	11.9746	2.683	0.0000	0.0000
2025/12/02	R214	05/02/2026	11.26 Put	Bond Future	4.0700	0.0041	3.0000	0.0030	26.290	0.0000	0.0000
2025/12/02	R214	07/05/2026		Bond Future	9.3623	78.5905	9.3142	78.9101	0.514	0.0000	0.0000
2025/12/02	R214	07/05/2026	11.53 Call	Bond Future	12718.6100	12.7186	13029.3000	13.0293	2.443	0.0000	0.0000
2025/12/02	R214	07/05/2026	11.53 Put	Bond Future	71.5800	0.0716	62.6400	0.0626	12.490	0.0000	0.0000
2025/12/02	R214	06/08/2026		Bond Future	9.4224	80.0152	9.3727	80.3408	0.527	0.0000	0.0000
2025/12/02	R214	06/08/2026	11.97 Call	Bond Future	14503.1500	14.5032	14817.5800	14.8176	2.168	0.0000	0.0000
2025/12/02	R214	06/08/2026	11.97 Put	Bond Future	113.7300	0.1137	102.6200	0.1026	9.769	0.0000	0.0000
2025/12/02	R214	05/11/2026		Bond Future	9.4901	78.1136	9.4389	78.4451	0.540	0.0000	0.0000
2025/12/02	R214	05/11/2026	10.97 Call	Bond Future	9469.8300	9.4698	9752.4200	9.7524	2.984	0.0000	0.0000
2025/12/02	R214	05/11/2026	10.97 Put	Bond Future	707.3100	0.7073	658.4600	0.6585	6.906	0.0000	0.0000
2025/12/02	R214	04/02/2027		Bond Future	9.5688	79.4544	9.5158	79.7919	0.554	0.0000	0.0000
2025/12/02	R214	04/02/2027	9.90 Call	Bond Future	4294.0500	4.2941	4503.1600	4.5032	4.870	0.0000	0.0000
2025/12/02	R214	04/02/2027	9.90 Put	Bond Future	2231.1200	2.2311	2102.7900	2.1028	5.752	0.0000	0.0000
2025/12/02	R248	05/02/2026	8.90 Put	Bond Future	5306.7400	5.3067	4879.3000	4.8793	8.055	0.0000	0.0000
2025/12/02	R248	05/02/2026	8.90 Call	Bond Future	69.3000	0.0693	93.9300	0.0939	35.541	0.0000	0.0000
2025/12/02	R248	05/02/2026	9.40 Put	Bond Future	1752.7700	1.7528	1496.3500	1.4964	14.629	0.0000	0.0000
2025/12/02	R248	05/02/2026	9.40 Call	Bond Future	1080.0700	1.0801	1275.7200	1.2757	18.115	0.0000	0.0000
2025/12/02	R248	05/02/2026	9.90 Call	Bond Future	3997.4900	3.9975	4363.8200	4.3638	9.164	0.0000	0.0000
2025/12/02	R248	05/02/2026	9.90 Put	Bond Future	435.7100	0.4357	349.9700	0.3500	19.678	0.0000	0.0000
2025/12/02	R248	05/02/2026		Bond Future	9.4770	97.2556	9.4252	97.7077	0.547	0.0000	0.0000
2025/12/02	R248	05/02/2026	11.46 Call	Bond Future	14955.8600	14.9559	15405.8600	15.4059	3.009	0.0000	0.0000
2025/12/02	R248	05/02/2026	11.46 Put	Bond Future	7.7900	0.0078	5.7200	0.0057	26.573	0.0000	0.0000
2025/12/02	R248	05/02/2026	9.50 Put	Bond Future	1336.2100	1.3362	1124.0000	1.1240	15.881	0.0000	0.0000
2025/12/02	R248	05/02/2026	9.50 Call	Bond Future	1535.8800	1.5359	1775.7400	1.7757	15.617	0.0000	0.0000
2025/12/02	R248	05/02/2026	10.00 Put	Bond Future	329.1000	0.3291	261.9600	0.2620	20.401	0.0000	0.0000
2025/12/02	R248	05/02/2026	10.00 Call	Bond Future	4700.7000	4.7007	5085.6300	5.0856	8.189	0.0000	0.0000
2025/12/02	R248	05/02/2026	10.48 Call	Bond Future	8186.2600	8.1863	8617.8300	8.6178	5.272	0.0000	0.0000
2025/12/02	R248	05/02/2026	10.48 Put	Bond Future	88.7700	0.0888	68.2700	0.0683	23.093	0.0000	0.0000
2025/12/02	R248	05/02/2026	9.65 Put	Bond Future	882.4000	0.8824	728.1100	0.7281	17.485	0.0000	0.0000
2025/12/02	R248	05/02/2026	9.65 Call	Bond Future	2366.3800	2.3664	2664.1600	2.6642	12.584	0.0000	0.0000
2025/12/02	R248	07/05/2026		Bond Future	9.5330	94.5764	9.4796	95.0365	0.560	0.0000	0.0000
2025/12/02	R248	07/05/2026	11.72 Call	Bond Future	16189.1000	16.1891	16636.5600	16.6366	2.764	0.0000	0.0000
2025/12/02	R248	07/05/2026	11.72 Put	Bond Future	93.0400	0.0930	80.3400	0.0803	13.650	0.0000	0.0000

0
0
0
10,264
0
0
31,017
0
0
0
0
0
0
0
0
0
0
0
0
0
0
1,940
0
1,940
0
1,940
243,869
0
0
0
0
0
0
0
0
0
0
0
12,500
46,543
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	
2025/12/02	R248	06/08/2026		Bond Future	9.5932	96.2909	9.5382	96.7595	0.573	0.0000	0.0000
2025/12/02	R248	06/08/2026	12.37 Call	Bond Future	19551.5900	19.5516	20008.0500	20.0081	2.335	0.0000	0.0000
2025/12/02	R248	06/08/2026	12.37 Put	Bond Future	109.9500	0.1100	97.7400	0.0977	11.105	0.0000	0.0000
2025/12/02	R248	05/11/2026		Bond Future	9.6603	93.5317	9.6035	94.0088	0.587	0.0000	0.0000
2025/12/02	R248	05/11/2026	11.31 Call	Bond Future	13085.7500	13.0858	13502.4800	13.5025	3.185	0.0000	0.0000
2025/12/02	R248	05/11/2026	11.31 Put	Bond Future	778.8400	0.7788	718.4300	0.7184	7.756	0.0000	0.0000
2025/12/02	R248	04/02/2027		Bond Future	9.7373	95.1367	9.6787	95.6223	0.601	0.0000	0.0000
2025/12/02	R248	04/02/2027	10.11 Call	Bond Future	5701.9300	5.7019	6011.1600	6.0112	5.423	0.0000	0.0000
2025/12/02	R248	04/02/2027	10.11 Put	Bond Future	2705.4900	2.7055	2529.1000	2.5291	6.520	0.0000	0.0000
2025/12/02	R2R9	05/02/2026		Bond Future	9.2156	108.5504	9.1943	108.7165	0.231	0.0000	0.0000
2025/12/02	R2R9	05/02/2026	102.99 Call	Bond Future	95559.8500	95.5599	95725.9700	95.7260	0.174	0.0000	0.0000
2025/12/02	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	R2R9	07/05/2026		Bond Future	9.2797	105.5351	9.2577	105.7041	0.237	0.0000	0.0000
2025/12/02	R2R9	07/05/2026	99.91 Call	Bond Future	94685.4400	94.6854	94854.4000	94.8544	0.178	0.0000	0.0000
2025/12/02	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	R2R9	06/08/2026		Bond Future	9.3487	107.4480	9.3259	107.6202	0.245	0.0000	0.0000
2025/12/02	R2R9	06/08/2026	101.74 Call	Bond Future	94328.4700	94.3285	94500.6900	94.5007	0.183	0.0000	0.0000
2025/12/02	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	R2R9	05/11/2026		Bond Future	9.4249	104.3422	9.4012	104.5177	0.252	0.0000	0.0000
2025/12/02	R2R9	05/11/2026	98.56 Call	Bond Future	93372.1200	93.3721	93547.6700	93.5477	0.188	0.0000	0.0000
2025/12/02	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	R2R9	04/02/2027		Bond Future	9.5130	106.1316	9.4883	106.3105	0.259	0.0000	0.0000
2025/12/02	R2R9	04/02/2027	9.89 Call	Bond Future	5016.1600	5.0162	5126.6100	5.1266	2.202	0.0000	0.0000
2025/12/02	R2R9	04/02/2027	9.89 Put	Bond Future	2337.1200	2.3371	2268.6700	2.2687	2.929	0.0000	0.0000
2025/12/02	R4R2	05/02/2026		Bond Future	9.3801	109.8087	9.3281	110.2576	0.554	0.0000	0.0000
2025/12/02	R4R2	05/02/2026	103.43 Call	Bond Future	96533.4000	96.5334	96982.3000	96.9823	0.465	0.0000	0.0000
2025/12/02	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	R4R2	07/05/2026		Bond Future	9.4437	106.6901	9.3900	107.1470	0.569	0.0000	0.0000
2025/12/02	R4R2	07/05/2026	100.23 Call	Bond Future	95601.0000	95.6010	96057.9000	96.0579	0.478	0.0000	0.0000
2025/12/02	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	R4R2	06/08/2026		Bond Future	9.5116	108.6239	9.4561	109.0893	0.584	0.0000	0.0000
2025/12/02	R4R2	06/08/2026	102.06 Call	Bond Future	95206.6100	95.2066	95672.0200	95.6720	0.489	0.0000	0.0000
2025/12/02	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	R4R2	05/11/2026		Bond Future	9.5859	105.4126	9.5284	105.8864	0.600	0.0000	0.0000
2025/12/02	R4R2	05/11/2026	98.76 Call	Bond Future	94189.9700	94.1900	94663.7700	94.6638	0.503	0.0000	0.0000
2025/12/02	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	R4R2	04/02/2027		Bond Future	9.6708	107.2202	9.6113	107.7025	0.616	0.0000	0.0000
2025/12/02	R4R2	04/02/2027	10.13 Call	Bond Future	5957.1700	5.9572	6276.3700	6.2764	5.358	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	
2025/12/02	R4R2	04/02/2027	10.13 Put	Bond Future	2345.3600	2.3454	2182.2400	2.1822	6.955	0.0000	0.0000
2025/12/02	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/02	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

0

0

0

0

0

1743999