



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](http://www.jse.co.za)

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

## INTEREST RATE DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/01/2025 TO 17/01/2025

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
2025/01/17	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/17	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/17	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/17	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/17	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/17	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/17	2029	06/02/2025		Bond Future	134.3071	134.3071	134.3136	0.005	0.0000	0.0000
2025/01/17	2029	06/02/2025	132.40 Call	Bond Future	1907.1000	1.9071	1913.5900	0.340	0.0000	0.0000
2025/01/17	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	2029	08/05/2025		Bond Future	135.6275	135.6275	135.6307	0.002	0.0000	0.0000
2025/01/17	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	2029	08/05/2025	137.85 Put	Bond Future	2222.4600	2.2225	2219.3100	0.142	0.0000	0.0000

Open Interest

0

0

0

0

0

0

8,799

0

0

728

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	
2025/01/17	2029	07/08/2025		Bond Future	138.3482	138.3482	138.3397	138.3397	0.006	0.0000	0.0000
2025/01/17	2029	07/08/2025	137.41 Call	Bond Future	938.2200	0.9382	929.6900	0.9297	0.909	0.0000	0.0000
2025/01/17	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	2029	06/11/2025		Bond Future	139.6456	139.6456	139.6291	139.6291	0.012	0.0000	0.0000
2025/01/17	2029	06/11/2025	139.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	2029	06/11/2025	139.79 Put	Bond Future	144.3800	0.1444	160.8900	0.1609	11.435	0.0000	0.0000
2025/01/17	2029	05/02/2026		Bond Future	142.3563	142.3563	142.3344	142.3344	0.015	0.0000	0.0000
2025/01/17	2029	05/02/2026	140.11 Call	Bond Future	2246.3300	2.2463	2224.4200	2.2244	0.975	0.0000	0.0000
2025/01/17	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	2030	06/02/2025	8.68 Put	Bond Future	2064.7100	2.0647	2176.9200	2.1769	5.435	0.0000	0.0000
2025/01/17	2030	06/02/2025	8.68 Call	Bond Future	25.2500	0.0253	22.0100	0.0220	12.832	0.0000	0.0000
2025/01/17	2030	06/02/2025	9.18 Put	Bond Future	556.2800	0.5563	628.3200	0.6283	12.950	0.0000	0.0000
2025/01/17	2030	06/02/2025	9.18 Call	Bond Future	444.2200	0.4442	400.8100	0.4008	9.772	0.0000	0.0000
2025/01/17	2030	06/02/2025	9.69 Call	Bond Future	1855.2000	1.8552	1753.4200	1.7534	5.486	0.0000	0.0000
2025/01/17	2030	06/02/2025	9.69 Put	Bond Future	49.5100	0.0495	63.1800	0.0632	27.611	0.0000	0.0000
2025/01/17	2030	06/02/2025		Bond Future	9.2095	95.5005	9.2398	95.3850	0.330	0.0000	0.0000
2025/01/17	2030	06/02/2025	10.68 Call	Bond Future	5394.4400	5.3944	5279.0100	5.2790	2.140	0.0000	0.0000
2025/01/17	2030	06/02/2025	10.68 Put	Bond Future	0.0400	0.0000	0.0600	0.0001	50.000	0.0000	0.0000
2025/01/17	2030	08/05/2025	12.28 Call	Bond Future	10184.2500	10.1843	10064.5700	10.0646	1.175	0.0000	0.0000
2025/01/17	2030	08/05/2025	12.28 Put	Bond Future	0.9300	0.0009	1.5500	0.0016	66.667	0.0000	0.0000
2025/01/17	2030	08/05/2025	10.69 Put	Bond Future	81.5200	0.0815	103.9400	0.1039	27.502	0.0000	0.0000
2025/01/17	2030	08/05/2025	10.69 Call	Bond Future	5039.1400	5.0391	4941.2600	4.9413	1.942	0.0000	0.0000
2025/01/17	2030	08/05/2025	11.86 Call	Bond Future	8844.2000	8.8442	8725.9900	8.7260	1.337	0.0000	0.0000
2025/01/17	2030	08/05/2025	11.86 Put	Bond Future	4.0300	0.0040	6.1200	0.0061	51.861	0.0000	0.0000
2025/01/17	2030	08/05/2025	10.31 Put	Bond Future	173.5700	0.1736	212.3900	0.2124	22.366	0.0000	0.0000
2025/01/17	2030	08/05/2025	10.31 Call	Bond Future	3824.0100	3.8240	3742.5300	3.7425	2.131	0.0000	0.0000
2025/01/17	2030	08/05/2025		Bond Future	9.2833	97.4174	9.3163	97.2971	0.356	0.0000	0.0000
2025/01/17	2030	08/05/2025	9.93 Call	Bond Future	2679.7700	2.6798	2621.9000	2.6219	2.160	0.0000	0.0000
2025/01/17	2030	08/05/2025	9.93 Put	Bond Future	359.9200	0.3599	422.3500	0.4224	17.346	0.0000	0.0000
2025/01/17	2030	08/05/2025	8.68 Put	Bond Future	2548.6000	2.5486	2679.1300	2.6791	5.122	0.0000	0.0000
2025/01/17	2030	08/05/2025	8.68 Call	Bond Future	320.2600	0.3203	330.4900	0.3305	3.194	0.0000	0.0000
2025/01/17	2030	08/05/2025	9.18 Put	Bond Future	1298.3200	1.2983	1413.3500	1.4134	8.860	0.0000	0.0000
2025/01/17	2030	08/05/2025	9.18 Call	Bond Future	921.4000	0.9214	916.1300	0.9161	0.572	0.0000	0.0000
2025/01/17	2030	08/05/2025	9.99 Call	Bond Future	2853.2500	2.8533	2791.2300	2.7912	2.174	0.0000	0.0000
2025/01/17	2030	08/05/2025	9.99 Put	Bond Future	321.7300	0.3217	380.0100	0.3800	18.115	0.0000	0.0000
2025/01/17	2030	08/05/2025	8.95 Put	Bond Future	1809.0600	1.8091	1934.0000	1.9340	6.906	0.0000	0.0000
2025/01/17	2030	08/05/2025	8.95 Call	Bond Future	585.9100	0.5859	590.5500	0.5906	0.792	0.0000	0.0000
2025/01/17	2030	08/05/2025	9.45 Put	Bond Future	842.8500	0.8429	940.7500	0.9408	11.615	0.0000	0.0000

---

0  
0  
0  
69  
0  
0  
0  
0  
0  
0  
800  
0  
800  
0  
800  
159,290  
0  
0  
0  
2,280  
0  
2,280  
0  
1,640  
0  
1,640  
34,767  
0  
0  
0  
800  
0  
800  
0  
800  
0  
1,320  
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	
2025/01/17	2030	08/05/2025	9.45 Call	Bond Future	1447.7300	1.4477	1425.3300	1.4253	1.547	0.0000	0.0000
2025/01/17	2030	08/05/2025	8.72 Put	Bond Future	2429.5500	2.4296	2559.3900	2.5594	5.344	0.0000	0.0000
2025/01/17	2030	08/05/2025	8.72 Call	Bond Future	350.9400	0.3509	360.4800	0.3605	2.718	0.0000	0.0000
2025/01/17	2030	08/05/2025	9.22 Put	Bond Future	1220.5400	1.2205	1333.3700	1.3334	9.244	0.0000	0.0000
2025/01/17	2030	08/05/2025	9.22 Call	Bond Future	989.8600	0.9899	982.3900	0.9824	0.755	0.0000	0.0000
2025/01/17	2030	08/05/2025	9.54 Call	Bond Future	1652.8900	1.6529	1623.9200	1.6239	1.753	0.0000	0.0000
2025/01/17	2030	08/05/2025	9.54 Put	Bond Future	723.5100	0.7235	814.8400	0.8148	12.623	0.0000	0.0000
2025/01/17	2030	07/08/2025	8.72 Put	Bond Future	2822.0300	2.8220	2956.7800	2.9568	4.775	0.0000	0.0000
2025/01/17	2030	07/08/2025	8.72 Call	Bond Future	522.0600	0.5221	525.7100	0.5257	0.699	0.0000	0.0000
2025/01/17	2030	07/08/2025	9.22 Put	Bond Future	1699.5500	1.6996	1790.0700	1.7901	5.326	0.0000	0.0000
2025/01/17	2030	07/08/2025	9.22 Call	Bond Future	1168.3000	1.1683	1127.7200	1.1277	3.473	0.0000	0.0000
2025/01/17	2030	07/08/2025	9.81 Call	Bond Future	2373.9700	2.3740	2291.8200	2.2918	3.460	0.0000	0.0000
2025/01/17	2030	07/08/2025	9.81 Put	Bond Future	868.6100	0.8686	917.5600	0.9176	5.635	0.0000	0.0000
2025/01/17	2030	07/08/2025		Bond Future	9.3724	95.3381	9.4102	95.2070	0.403	0.0000	0.0000
2025/01/17	2030	07/08/2025	11.11 Call	Bond Future	5984.2900	5.9843	5865.4000	5.8654	1.987	0.0000	0.0000
2025/01/17	2030	07/08/2025	11.11 Put	Bond Future	176.8100	0.1768	189.0200	0.1890	6.906	0.0000	0.0000
2025/01/17	2030	07/08/2025	12.12 Call	Bond Future	9010.9100	9.0109	8888.4600	8.8885	1.359	0.0000	0.0000
2025/01/17	2030	07/08/2025	12.12 Put	Bond Future	28.6000	0.0286	37.2500	0.0373	30.245	0.0000	0.0000
2025/01/17	2030	07/08/2025	10.48 Put	Bond Future	385.5100	0.3855	410.0800	0.4101	6.373	0.0000	0.0000
2025/01/17	2030	07/08/2025	10.48 Call	Bond Future	4139.2800	4.1393	4032.7500	4.0328	2.574	0.0000	0.0000
2025/01/17	2030	06/11/2025		Bond Future	9.4703	97.1973	9.5124	97.0582	0.444	0.0000	0.0000
2025/01/17	2030	06/11/2025	9.54 Call	Bond Future	1787.3600	1.7874	1770.5400	1.7705	0.941	0.0000	0.0000
2025/01/17	2030	06/11/2025	9.54 Put	Bond Future	1557.1500	1.5572	1679.4900	1.6795	7.857	0.0000	0.0000
2025/01/17	2030	06/11/2025	8.72 Put	Bond Future	3147.5200	3.1475	3297.7400	3.2977	4.773	0.0000	0.0000
2025/01/17	2030	06/11/2025	8.72 Call	Bond Future	624.1400	0.6241	635.2000	0.6352	1.772	0.0000	0.0000
2025/01/17	2030	06/11/2025	9.22 Put	Bond Future	2070.8800	2.0709	2206.5300	2.2065	6.550	0.0000	0.0000
2025/01/17	2030	06/11/2025	9.22 Call	Bond Future	1238.0200	1.2380	1234.5100	1.2345	0.284	0.0000	0.0000
2025/01/17	2030	06/11/2025	10.08 Call	Bond Future	2942.2600	2.9423	2899.1100	2.8991	1.467	0.0000	0.0000
2025/01/17	2030	06/11/2025	10.08 Put	Bond Future	950.7700	0.9508	1046.7800	1.0468	10.098	0.0000	0.0000
2025/01/17	2030	05/02/2026		Bond Future	9.5940	95.0521	9.6403	94.9068	0.483	0.0000	0.0000
2025/01/17	2030	05/02/2026	9.49 Call	Bond Future	1676.2200	1.6762	1655.1700	1.6552	1.256	0.0000	0.0000
2025/01/17	2030	05/02/2026	9.49 Put	Bond Future	2002.9600	2.0030	2127.1900	2.1272	6.202	0.0000	0.0000
2025/01/17	2032	06/02/2025	9.42 Put	Bond Future	2416.8000	2.4168	2496.6500	2.4967	3.304	0.0000	0.0000
2025/01/17	2032	06/02/2025	9.42 Call	Bond Future	25.9900	0.0260	11.7400	0.0117	54.829	0.0000	0.0000
2025/01/17	2032	06/02/2025	9.92 Put	Bond Future	674.8800	0.6749	670.4300	0.6704	0.659	0.0000	0.0000
2025/01/17	2032	06/02/2025	9.92 Call	Bond Future	701.7600	0.7018	603.2100	0.6032	14.043	0.0000	0.0000
2025/01/17	2032	06/02/2025	10.61 Call	Bond Future	3288.1300	3.2881	3186.3500	3.1864	3.095	0.0000	0.0000
2025/01/17	2032	06/02/2025	10.61 Put	Bond Future	52.9400	0.0529	45.2600	0.0453	14.507	0.0000	0.0000

---

680  
0  
300  
0  
300  
0  
300  
0  
300  
0  
300  
0  
300  
16  
0  
0  
0  
1,054  
0  
1,054  
0  
0  
0  
0  
300  
0  
300  
0  
300  
0  
0  
0  
0  
800  
0  
800  
0  
800

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
2025/01/17	2032	06/02/2025		Bond Future	9.9144	94.6495	9.9341	94.5554	0.200	0.0000	0.0000
2025/01/17	2032	06/02/2025	11.72 Call	Bond Future	8102.1400	8.1021	8007.8800	8.0079	1.163	0.0000	0.0000
2025/01/17	2032	06/02/2025	11.72 Put	Bond Future	0.4200	0.0004	0.2600	0.0003	38.095	0.0000	0.0000
2025/01/17	2032	08/05/2025		Bond Future	10.0015	92.3852	10.0228	92.2868	0.213	0.0000	0.0000
2025/01/17	2032	08/05/2025	10.91 Call	Bond Future	4409.0600	4.4091	4359.4300	4.3594	1.126	0.0000	0.0000
2025/01/17	2032	08/05/2025	10.91 Put	Bond Future	328.7200	0.3287	377.4800	0.3775	14.833	0.0000	0.0000
2025/01/17	2032	08/05/2025	9.42 Put	Bond Future	3199.5500	3.1996	3315.6500	3.3157	3.629	0.0000	0.0000
2025/01/17	2032	08/05/2025	9.42 Call	Bond Future	461.1100	0.4611	478.8200	0.4788	3.841	0.0000	0.0000
2025/01/17	2032	08/05/2025	9.92 Put	Bond Future	1664.4200	1.6644	1769.4200	1.7694	6.309	0.0000	0.0000
2025/01/17	2032	08/05/2025	9.92 Call	Bond Future	1286.9300	1.2869	1293.5400	1.2935	0.514	0.0000	0.0000
2025/01/17	2032	08/05/2025	10.97 Call	Bond Future	4636.8500	4.6369	4584.0400	4.5840	1.139	0.0000	0.0000
2025/01/17	2032	08/05/2025	10.97 Put	Bond Future	295.2600	0.2953	340.8400	0.3408	15.437	0.0000	0.0000
2025/01/17	2032	08/05/2025	9.40 Put	Bond Future	3274.6200	3.2746	3390.7100	3.3907	3.545	0.0000	0.0000
2025/01/17	2032	08/05/2025	9.40 Call	Bond Future	440.1600	0.4402	457.8600	0.4579	4.021	0.0000	0.0000
2025/01/17	2032	08/05/2025	9.90 Put	Bond Future	1713.0700	1.7131	1818.9200	1.8189	6.179	0.0000	0.0000
2025/01/17	2032	08/05/2025	9.90 Call	Bond Future	1242.5900	1.2426	1250.0500	1.2501	0.600	0.0000	0.0000
2025/01/17	2032	08/05/2025	10.28 Call	Bond Future	2235.0100	2.2350	2223.8500	2.2239	0.499	0.0000	0.0000
2025/01/17	2032	08/05/2025	10.28 Put	Bond Future	958.8100	0.9588	1046.0400	1.0460	9.098	0.0000	0.0000
2025/01/17	2032	07/08/2025	9.40 Put	Bond Future	3920.6400	3.9206	4045.3000	4.0453	3.180	0.0000	0.0000
2025/01/17	2032	07/08/2025	9.40 Call	Bond Future	717.0300	0.7170	733.2800	0.7333	2.266	0.0000	0.0000
2025/01/17	2032	07/08/2025	9.90 Put	Bond Future	2434.8700	2.4349	2549.3600	2.5494	4.702	0.0000	0.0000
2025/01/17	2032	07/08/2025	9.90 Call	Bond Future	1537.1100	1.5371	1543.1900	1.5432	0.396	0.0000	0.0000
2025/01/17	2032	07/08/2025	10.59 Call	Bond Future	3334.5800	3.3346	3311.6200	3.3116	0.689	0.0000	0.0000
2025/01/17	2032	07/08/2025	10.59 Put	Bond Future	1165.5100	1.1655	1250.9600	1.2510	7.332	0.0000	0.0000
2025/01/17	2032	07/08/2025		Bond Future	10.0990	94.2157	10.1231	94.1073	0.240	0.0000	0.0000
2025/01/17	2032	07/08/2025	12.01 Call	Bond Future	8311.0400	8.3110	8235.0800	8.2351	0.914	0.0000	0.0000
2025/01/17	2032	07/08/2025	12.01 Put	Bond Future	226.6500	0.2267	259.1000	0.2591	14.317	0.0000	0.0000
2025/01/17	2032	06/11/2025		Bond Future	10.2125	91.8912	10.2392	91.7754	0.261	0.0000	0.0000
2025/01/17	2032	06/11/2025	10.42 Call	Bond Future	2924.1500	2.9242	2842.3200	2.8423	2.798	0.0000	0.0000
2025/01/17	2032	06/11/2025	10.42 Put	Bond Future	2028.8200	2.0288	2062.7900	2.0628	1.674	0.0000	0.0000
2025/01/17	2032	06/11/2025	9.40 Put	Bond Future	4537.0500	4.5371	4638.6400	4.6386	2.239	0.0000	0.0000
2025/01/17	2032	06/11/2025	9.40 Call	Bond Future	921.5400	0.9215	907.3300	0.9073	1.542	0.0000	0.0000
2025/01/17	2032	06/11/2025	9.90 Put	Bond Future	3099.6900	3.0997	3165.9200	3.1659	2.137	0.0000	0.0000
2025/01/17	2032	06/11/2025	9.90 Call	Bond Future	1729.9700	1.7300	1680.4000	1.6804	2.865	0.0000	0.0000
2025/01/17	2032	06/11/2025	10.89 Call	Bond Future	4244.5400	4.2445	4149.6900	4.1497	2.235	0.0000	0.0000
2025/01/17	2032	06/11/2025	10.89 Put	Bond Future	1361.8300	1.3618	1382.7800	1.3828	1.538	0.0000	0.0000
2025/01/17	2032	05/02/2026		Bond Future	10.3448	93.6509	10.3738	93.5296	0.280	0.0000	0.0000
2025/01/17	2032	05/02/2026	10.16 Call	Bond Future	2333.1400	2.3331	2360.8900	2.3609	1.189	0.0000	0.0000

---

113,132

0

0

62,925

0

0

0

800

0

800

0

800

0

300

0

300

0

300

0

300

0

300

0

300

0

0

0

0

0

0

0

300

0

300

0

300

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	
2025/01/17	2032	05/02/2026	10.16 Put	Bond Future	3112.6400	3.1126	3261.6900	3.2617	4.789	0.0000	0.0000
2025/01/17	2033	06/02/2025		Bond Future	128.3219	128.3219	128.4894	128.4894	0.131	0.0000	0.0000
2025/01/17	2033	06/02/2025	124.94 Call	Bond Future	3381.9000	3.3819	3549.3900	3.5494	4.953	0.0000	0.0000
2025/01/17	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	2033	08/05/2025		Bond Future	129.4215	129.4215	129.5891	129.5891	0.129	0.0000	0.0000
2025/01/17	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	2033	08/05/2025	130.62 Put	Bond Future	1198.4700	1.1985	1030.9100	1.0309	13.981	0.0000	0.0000
2025/01/17	2033	07/08/2025		Bond Future	132.0179	132.0179	132.1776	132.1776	0.121	0.0000	0.0000
2025/01/17	2033	07/08/2025	128.65 Call	Bond Future	3367.8800	3.3679	3527.5700	3.5276	4.742	0.0000	0.0000
2025/01/17	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	2033	06/11/2025		Bond Future	133.0902	133.0902	133.2456	133.2456	0.117	0.0000	0.0000
2025/01/17	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	105.6400	0.1056	100.000	0.0000	0.0000
2025/01/17	2033	06/11/2025	133.14 Put	Bond Future	49.8200	0.0498	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/01/17	2033	05/02/2026		Bond Future	135.6738	135.6738	135.8275	135.8275	0.113	0.0000	0.0000
2025/01/17	2033	05/02/2026	132.88 Call	Bond Future	2793.8300	2.7938	2947.4700	2.9475	5.499	0.0000	0.0000
2025/01/17	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	2037	06/02/2025		Bond Future	10.9974	83.8475	10.9968	83.8514	0.006	0.0000	0.0000
2025/01/17	2037	06/02/2025	12.76 Call	Bond Future	9386.8800	9.3869	9390.7700	9.3908	0.041	0.0000	0.0000
2025/01/17	2037	06/02/2025	12.76 Put	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0.0000	0.0000
2025/01/17	2037	08/05/2025	12.55 Put	Bond Future	209.0600	0.2091	226.5300	0.2265	8.356	0.0000	0.0000
2025/01/17	2037	08/05/2025	12.55 Call	Bond Future	7896.3500	7.8964	7915.5900	7.9156	0.244	0.0000	0.0000
2025/01/17	2037	08/05/2025	13.30 Put	Bond Future	50.6500	0.0507	57.3100	0.0573	13.149	0.0000	0.0000
2025/01/17	2037	08/05/2025	13.30 Call	Bond Future	11328.6000	11.3286	11337.0300	11.3370	0.074	0.0000	0.0000
2025/01/17	2037	08/05/2025		Bond Future	11.1031	85.5306	11.1028	85.5324	0.003	0.0000	0.0000
2025/01/17	2037	08/05/2025	12.25 Call	Bond Future	6519.2800	6.5193	6544.2200	6.5442	0.383	0.0000	0.0000
2025/01/17	2037	08/05/2025	12.25 Put	Bond Future	340.4800	0.3405	363.6500	0.3637	6.805	0.0000	0.0000
2025/01/17	2037	08/05/2025	13.35 Put	Bond Future	44.9900	0.0450	51.0900	0.0511	13.559	0.0000	0.0000
2025/01/17	2037	08/05/2025	13.35 Call	Bond Future	11553.5000	11.5535	11561.3700	11.5614	0.068	0.0000	0.0000
2025/01/17	2037	08/05/2025	10.50 Put	Bond Future	4099.0000	4.0990	4128.7500	4.1288	0.726	0.0000	0.0000
2025/01/17	2037	08/05/2025	10.50 Call	Bond Future	567.3400	0.5673	598.8600	0.5989	5.556	0.0000	0.0000
2025/01/17	2037	08/05/2025	11.00 Put	Bond Future	2215.0700	2.2151	2256.2400	2.2562	1.859	0.0000	0.0000
2025/01/17	2037	08/05/2025	11.00 Call	Bond Future	1625.6600	1.6257	1668.6000	1.6686	2.641	0.0000	0.0000
2025/01/17	2037	08/05/2025	11.46 Call	Bond Future	3154.7800	3.1548	3195.4900	3.1955	1.290	0.0000	0.0000
2025/01/17	2037	08/05/2025	11.46 Put	Bond Future	1159.3000	1.1593	1198.2400	1.1982	3.359	0.0000	0.0000
2025/01/17	2037	07/08/2025	10.50 Put	Bond Future	5084.9000	5.0849	5113.4600	5.1135	0.562	0.0000	0.0000
2025/01/17	2037	07/08/2025	10.50 Call	Bond Future	935.9800	0.9360	958.9100	0.9589	2.450	0.0000	0.0000
2025/01/17	2037	07/08/2025	11.00 Put	Bond Future	3220.3600	3.2204	3253.8400	3.2538	1.040	0.0000	0.0000

---

0

6,217

0

0

5,288

0

0

0

0

0

0

0

0

0

0

156,114

0

0

0

15,000

0

7,500

16,284

0

0

0

7,500

0

300

0

300

0

300

0

300

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	
2025/01/17	2037	07/08/2025	11.00 Call	Bond Future	1985.6200	1.9856	2013.4700	2.0135	1.403	0.0000	0.0000
2025/01/17	2037	07/08/2025	11.83 Call	Bond Future	4707.6600	4.7077	4732.5300	4.7325	0.528	0.0000	0.0000
2025/01/17	2037	07/08/2025	11.83 Put	Bond Future	1398.4100	1.3984	1428.9100	1.4289	2.181	0.0000	0.0000
2025/01/17	2037	07/08/2025	12.17 Call	Bond Future	6049.9900	6.0500	6071.4800	6.0715	0.355	0.0000	0.0000
2025/01/17	2037	07/08/2025	12.17 Put	Bond Future	978.9900	0.9790	1006.1100	1.0061	2.770	0.0000	0.0000
2025/01/17	2037	07/08/2025	11.42 Call	Bond Future	3238.1000	3.2381	3264.5400	3.2645	0.817	0.0000	0.0000
2025/01/17	2037	07/08/2025	11.42 Put	Bond Future	2129.1800	2.1292	2161.2500	2.1613	1.506	0.0000	0.0000
2025/01/17	2037	07/08/2025	10.55 Put	Bond Future	4869.5600	4.8696	4898.9500	4.8990	0.604	0.0000	0.0000
2025/01/17	2037	07/08/2025	10.55 Call	Bond Future	1018.3200	1.0183	1042.0800	1.0421	2.333	0.0000	0.0000
2025/01/17	2037	07/08/2025	10.64 Put	Bond Future	4497.0900	4.4971	4527.7000	4.5277	0.681	0.0000	0.0000
2025/01/17	2037	07/08/2025	10.64 Call	Bond Future	1178.1200	1.1781	1203.1000	1.2031	2.120	0.0000	0.0000
2025/01/17	2037	07/08/2025	11.82 Call	Bond Future	4669.6500	4.6697	4694.4400	4.6944	0.531	0.0000	0.0000
2025/01/17	2037	07/08/2025	11.82 Put	Bond Future	1413.0700	1.4131	1443.4900	1.4435	2.153	0.0000	0.0000
2025/01/17	2037	07/08/2025	11.07 Call	Bond Future	2173.3100	2.1733	2201.2000	2.2012	1.283	0.0000	0.0000
2025/01/17	2037	07/08/2025	11.07 Put	Bond Future	3010.9600	3.0110	3044.4800	3.0445	1.113	0.0000	0.0000
2025/01/17	2037	07/08/2025	10.34 Put	Bond Future	5813.6500	5.8137	5839.3800	5.8394	0.443	0.0000	0.0000
2025/01/17	2037	07/08/2025	10.34 Call	Bond Future	702.5700	0.7026	722.6700	0.7227	2.861	0.0000	0.0000
2025/01/17	2037	07/08/2025	13.01 Put	Bond Future	401.0400	0.4010	418.5900	0.4186	4.376	0.0000	0.0000
2025/01/17	2037	07/08/2025		Bond Future	11.2192	82.9650	11.2202	82.9593	0.009	0.0000	0.0000
2025/01/17	2037	07/08/2025	13.01 Call	Bond Future	9593.4500	9.5935	9605.3700	9.6054	0.124	0.0000	0.0000
2025/01/17	2037	06/11/2025		Bond Future	11.3379	84.5824	11.3398	84.5719	0.017	0.0000	0.0000
2025/01/17	2037	06/11/2025	11.63 Call	Bond Future	4177.5300	4.1775	4165.7300	4.1657	0.282	0.0000	0.0000
2025/01/17	2037	06/11/2025	11.63 Put	Bond Future	2601.8700	2.6019	2600.5700	2.6006	0.050	0.0000	0.0000
2025/01/17	2037	06/11/2025	10.50 Put	Bond Future	6073.7900	6.0738	6072.9800	6.0730	0.013	0.0000	0.0000
2025/01/17	2037	06/11/2025	10.50 Call	Bond Future	1309.6400	1.3096	1298.3300	1.2983	0.864	0.0000	0.0000
2025/01/17	2037	06/11/2025	11.00 Put	Bond Future	4224.0700	4.2241	4221.8400	4.2218	0.053	0.0000	0.0000
2025/01/17	2037	06/11/2025	11.00 Call	Bond Future	2347.4000	2.3474	2334.6700	2.3347	0.542	0.0000	0.0000
2025/01/17	2037	06/11/2025	12.16 Call	Bond Future	6039.6700	6.0397	6029.3700	6.0294	0.171	0.0000	0.0000
2025/01/17	2037	06/11/2025	12.16 Put	Bond Future	1711.1100	1.7111	1711.3100	1.7113	0.012	0.0000	0.0000
2025/01/17	2037	05/02/2026	12.27 Call	Bond Future	6388.3600	6.3884	6412.0500	6.4121	0.371	0.0000	0.0000
2025/01/17	2037	05/02/2026	12.27 Put	Bond Future	2265.4600	2.2655	2302.8400	2.3028	1.650	0.0000	0.0000
2025/01/17	2037	05/02/2026	10.90 Put	Bond Future	5528.9500	5.5290	5568.1800	5.5682	0.710	0.0000	0.0000
2025/01/17	2037	05/02/2026	10.90 Call	Bond Future	2391.2600	2.3913	2416.8000	2.4168	1.068	0.0000	0.0000
2025/01/17	2037	05/02/2026		Bond Future	11.4713	81.9441	11.4738	81.9305	0.022	0.0000	0.0000
2025/01/17	2037	05/02/2026	11.20 Call	Bond Future	3096.3300	3.0963	3124.5400	3.1245	0.911	0.0000	0.0000
2025/01/17	2037	05/02/2026	11.20 Put	Bond Future	4565.8700	4.5659	4607.7700	4.6078	0.918	0.0000	0.0000
2025/01/17	2038	06/02/2025		Bond Future	138.3245	138.3245	138.3049	138.3049	0.014	0.0000	0.0000
2025/01/17	2038	06/02/2025	135.23 Call	Bond Future	3094.4600	3.0945	3074.9200	3.0749	0.631	0.0000	0.0000

---

300  
0  
300  
0  
2,541  
0  
2,541  
0  
2,341  
0  
200  
0  
2,541  
0  
2,541  
0  
2,541  
0  
15  
0  
0  
0  
0  
0  
300  
0  
300  
0  
300  
0  
1,970  
0  
1,970  
0  
0  
0  
2,622  
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
2025/01/17	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/01/17	2038	08/05/2025		Bond Future	141.1352	141.1352	141.1116	141.1116	0.017	0.0000
2025/01/17	2038	08/05/2025	139.68 Call	Bond Future	1455.1600	1.4552	1431.5900	1.4316	1.620	0.0000
2025/01/17	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/17	2038	07/08/2025		Bond Future	141.8407	141.8407	141.8046	141.8046	0.025	0.0000
2025/01/17	2038	07/08/2025	139.56 Call	Bond Future	2280.6600	2.2807	2244.6400	2.2446	1.579	0.0000
2025/01/17	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/17	2038	06/11/2025		Bond Future	144.6419	144.6419	144.5968	144.5968	0.031	0.0000
2025/01/17	2038	06/11/2025	143.88 Call	Bond Future	761.8500	0.7619	716.7800	0.7168	5.916	0.0000
2025/01/17	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/17	2038	05/02/2026		Bond Future	145.2858	145.2858	145.2348	145.2348	0.035	0.0000
2025/01/17	2038	05/02/2026	143.20 Call	Bond Future	2085.7600	2.0858	2034.8200	2.0348	2.442	0.0000
2025/01/17	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/17	2040	06/02/2025	11.00 Put	Bond Future	2037.7300	2.0377	2043.1400	2.0431	0.265	0.0000
2025/01/17	2040	06/02/2025	11.00 Call	Bond Future	239.0400	0.2390	248.9500	0.2490	4.146	0.0000
2025/01/17	2040	06/02/2025	11.70 Call	Bond Future	2708.7700	2.7088	2718.6600	2.7187	0.365	0.0000
2025/01/17	2040	06/02/2025	11.70 Put	Bond Future	158.7800	0.1588	164.1700	0.1642	3.395	0.0000
2025/01/17	2040	06/02/2025	12.20 Call	Bond Future	5465.1000	5.4651	5470.3100	5.4703	0.095	0.0000
2025/01/17	2040	06/02/2025	12.20 Put	Bond Future	10.8700	0.0109	11.5800	0.0116	6.532	0.0000
2025/01/17	2040	06/02/2025		Bond Future	11.2829	83.9461	11.2822	83.9506	0.006	0.0000
2025/01/17	2040	06/02/2025	12.95 Call	Bond Future	9520.8200	9.5208	9525.3300	9.5253	0.047	0.0000
2025/01/17	2040	06/02/2025	12.95 Put	Bond Future	0.0800	0.0001	0.0900	0.0001	12.500	0.0000
2025/01/17	2040	08/05/2025		Bond Future	11.3901	85.6311	11.3897	85.6335	0.003	0.0000
2025/01/17	2040	08/05/2025	12.63 Call	Bond Future	7456.2000	7.4562	7448.4000	7.4484	0.105	0.0000
2025/01/17	2040	08/05/2025	12.63 Put	Bond Future	324.6200	0.3246	314.4200	0.3144	3.142	0.0000
2025/01/17	2040	08/05/2025	12.75 Put	Bond Future	268.2900	0.2683	259.3100	0.2593	3.347	0.0000
2025/01/17	2040	08/05/2025	12.75 Call	Bond Future	8040.1500	8.0402	8033.5700	8.0336	0.082	0.0000
2025/01/17	2040	08/05/2025	13.50 Put	Bond Future	70.2900	0.0703	78.3900	0.0784	11.524	0.0000
2025/01/17	2040	08/05/2025	13.50 Call	Bond Future	11661.6600	11.6617	11672.1600	11.6722	0.090	0.0000
2025/01/17	2040	08/05/2025	13.43 Put	Bond Future	82.1800	0.0822	87.5500	0.0876	6.534	0.0000
2025/01/17	2040	08/05/2025	13.43 Call	Bond Future	11329.9100	11.3299	11337.6800	11.3377	0.069	0.0000
2025/01/17	2040	07/08/2025		Bond Future	11.5070	82.8168	11.5078	82.8118	0.007	0.0000
2025/01/17	2040	07/08/2025	13.29 Call	Bond Future	10245.2100	10.2452	10259.7800	10.2598	0.142	0.0000
2025/01/17	2040	07/08/2025	13.29 Put	Bond Future	450.6100	0.4506	470.2000	0.4702	4.347	0.0000
2025/01/17	2040	06/11/2025		Bond Future	11.6256	84.4312	11.6273	84.4214	0.014	0.0000
2025/01/17	2040	06/11/2025	11.84 Call	Bond Future	4267.8500	4.2679	4166.1000	4.1661	2.384	0.0000
2025/01/17	2040	06/11/2025	11.84 Put	Bond Future	3010.2300	3.0102	2918.2700	2.9183	3.055	0.0000
2025/01/17	2040	05/02/2026		Bond Future	11.7579	81.5393	11.7601	81.5263	0.019	0.0000

---

0  
768  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
780  
0  
780  
0  
780  
66,209  
0  
0  
10,314  
0  
0  
0  
15,000  
0  
7,500  
0  
7,500  
16  
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
2025/01/17	2040	05/02/2026	11.49 Call	Bond Future	3387.6000	3.3876	3419.1400	0.931	0.0000	0.0000
2025/01/17	2040	05/02/2026	11.49 Put	Bond Future	4968.7000	4.9687	5013.2100	0.896	0.0000	0.0000
2025/01/17	2044	06/02/2025	11.50 Call	Bond Future	1298.3900	1.2984	1278.8700	1.503	0.0000	0.0000
2025/01/17	2044	06/02/2025	11.50 Put	Bond Future	641.0800	0.6411	617.0600	3.747	0.0000	0.0000
2025/01/17	2044	06/02/2025	11.15 Put	Bond Future	1924.6000	1.9246	1905.8000	0.977	0.0000	0.0000
2025/01/17	2044	06/02/2025	11.15 Call	Bond Future	312.3300	0.3123	298.0300	0.2980	4.578	0.0000
2025/01/17	2044	06/02/2025	10.65 Put	Bond Future	5047.4400	5.0474	5042.3700	0.100	0.0000	0.0000
2025/01/17	2044	06/02/2025	10.65 Call	Bond Future	6.6100	0.0066	6.0400	0.0060	8.623	0.0000
2025/01/17	2044	06/02/2025	13.75 Call	Bond Future	13058.1000	13.0581	13062.6000	13.0626	0.034	0.0000
2025/01/17	2044	06/02/2025	13.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/17	2044	06/02/2025	12.50 Put	Bond Future	4.3900	0.0044	3.5000	0.0035	20.273	0.0000
2025/01/17	2044	06/02/2025	12.50 Call	Bond Future	6608.8200	6.6088	6612.4300	6.6124	0.055	0.0000
2025/01/17	2044	06/02/2025	12.00 Put	Bond Future	70.7800	0.0708	62.5900	0.0626	11.571	0.0000
2025/01/17	2044	06/02/2025	12.00 Call	Bond Future	3796.8100	3.7968	3793.1200	3.7931	0.097	0.0000
2025/01/17	2044	06/02/2025		Bond Future	11.3970	79.8704	11.3963	79.8749	0.006	0.0000
2025/01/17	2044	06/02/2025	13.02 Call	Bond Future	9411.4800	9.4115	9415.9300	9.4159	0.047	0.0000
2025/01/17	2044	06/02/2025	13.02 Put	Bond Future	0.1700	0.0002	0.1200	0.0001	29.412	0.0000
2025/01/17	2044	08/05/2025		Bond Future	11.4996	81.4736	11.4992	81.4761	0.003	0.0000
2025/01/17	2044	08/05/2025	12.72 Call	Bond Future	7480.4700	7.4805	7504.9700	7.5050	0.328	0.0000
2025/01/17	2044	08/05/2025	12.72 Put	Bond Future	331.6500	0.3317	353.6800	0.3537	6.643	0.0000
2025/01/17	2044	08/05/2025	Call	Bond Future	0.2200	0.0002	0.3100	0.0003	40.909	0.0000
2025/01/17	2044	08/05/2025	Put	Bond Future	18526.5800	18.5266	18524.2000	18.5242	0.013	0.0000
2025/01/17	2044	08/05/2025	12.40 Call	Bond Future	5928.8800	5.9289	5959.9700	5.9600	0.524	0.0000
2025/01/17	2044	08/05/2025	12.40 Put	Bond Future	549.2600	0.5493	577.8800	0.5779	5.211	0.0000
2025/01/17	2044	08/05/2025	11.65 Call	Bond Future	2648.3200	2.6483	2692.9400	2.6929	1.685	0.0000
2025/01/17	2044	08/05/2025	11.65 Put	Bond Future	1706.2800	1.7063	1748.4300	1.7484	2.470	0.0000
2025/01/17	2044	08/05/2025	10.92 Put	Bond Future	4454.3400	4.4543	4487.0600	4.4871	0.735	0.0000
2025/01/17	2044	08/05/2025	10.92 Call	Bond Future	647.0400	0.6470	682.2300	0.6822	5.439	0.0000
2025/01/17	2044	07/08/2025		Bond Future	11.6111	78.7022	11.6118	78.6977	0.006	0.0000
2025/01/17	2044	07/08/2025	13.34 Call	Bond Future	10183.8900	10.1839	10197.9900	10.1980	0.138	0.0000
2025/01/17	2044	07/08/2025	13.34 Put	Bond Future	519.6800	0.5197	538.2600	0.5383	3.575	0.0000
2025/01/17	2044	06/11/2025		Bond Future	11.7236	80.2363	11.7251	80.2272	0.013	0.0000
2025/01/17	2044	06/11/2025	11.88 Call	Bond Future	4137.0900	4.1371	4117.3000	4.1173	0.478	0.0000
2025/01/17	2044	06/11/2025	11.88 Put	Bond Future	3189.5700	3.1896	3178.8900	3.1789	0.335	0.0000
2025/01/17	2044	05/02/2026		Bond Future	11.8483	77.3893	11.8503	77.3771	0.017	0.0000
2025/01/17	2044	05/02/2026	11.56 Call	Bond Future	3467.3400	3.4673	3494.0600	3.4941	0.771	0.0000
2025/01/17	2044	05/02/2026	11.56 Put	Bond Future	5230.7700	5.2308	5269.6200	5.2696	0.743	0.0000
2025/01/17	2046	06/02/2025		Bond Future	120.4791	120.4791	120.2839	120.2839	0.162	0.0000

---

0  
0  
0  
8,825  
0  
8,825  
0  
8,825  
0  
422  
0  
422  
0  
422  
70,765  
0  
0  
8,717  
0  
0  
0  
0  
0  
2,490  
0  
2,490  
0  
2,490  
10  
0  
0  
0  
0  
0  
0  
0  
0  
0

15,667



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	
2025/01/17	2046	06/02/2025	114.01 Call	Bond Future	6469.1300	6.4691	6273.9100	6.2739	3.018	0.0000	0.0000
2025/01/17	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	2046	08/05/2025		Bond Future	120.7137	120.7137	120.5115	120.5115	0.168	0.0000	0.0000
2025/01/17	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	2046	08/05/2025	121.97 Put	Bond Future	1256.2700	1.2563	1458.4700	1.4585	16.095	0.0000	0.0000
2025/01/17	2046	07/08/2025		Bond Future	123.1349	123.1349	122.9184	122.9184	0.176	0.0000	0.0000
2025/01/17	2046	07/08/2025	118.69 Call	Bond Future	4444.9200	4.4449	4228.3700	4.2284	4.872	0.0000	0.0000
2025/01/17	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	2046	06/11/2025		Bond Future	123.3113	123.3113	123.0835	123.0835	0.185	0.0000	0.0000
2025/01/17	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	2046	06/11/2025	125.41 Put	Bond Future	2098.7200	2.0987	2326.5200	2.3265	10.854	0.0000	0.0000
2025/01/17	2046	05/02/2026		Bond Future	125.7036	125.7036	125.4671	125.4671	0.188	0.0000	0.0000
2025/01/17	2046	05/02/2026	121.65 Call	Bond Future	4053.6400	4.0536	3817.0600	3.8171	5.836	0.0000	0.0000
2025/01/17	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	2050	06/02/2025		Bond Future	119.7161	119.7161	119.4989	119.4989	0.181	0.0000	0.0000
2025/01/17	2050	06/02/2025	115.60 Call	Bond Future	4116.1400	4.1161	3898.9200	3.8989	5.277	0.0000	0.0000
2025/01/17	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	2050	08/05/2025		Bond Future	122.1487	122.1487	121.9239	121.9239	0.184	0.0000	0.0000
2025/01/17	2050	08/05/2025	121.16 Call	Bond Future	988.6900	0.9887	763.8600	0.7639	22.740	0.0000	0.0000
2025/01/17	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	2050	07/08/2025		Bond Future	122.2313	122.2313	121.9915	121.9915	0.196	0.0000	0.0000
2025/01/17	2050	07/08/2025	119.89 Call	Bond Future	2341.3000	2.3413	2101.4600	2.1015	10.244	0.0000	0.0000
2025/01/17	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	2050	06/11/2025		Bond Future	124.6449	124.6449	124.3935	124.3935	0.202	0.0000	0.0000
2025/01/17	2050	06/11/2025	124.42 Call	Bond Future	224.8700	0.2249	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/01/17	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	26.5300	0.0265	100.000	0.0000	0.0000
2025/01/17	2050	05/02/2026		Bond Future	124.6524	124.6524	124.3920	124.3920	0.209	0.0000	0.0000
2025/01/17	2050	05/02/2026	122.82 Call	Bond Future	1832.3900	1.8324	1571.9800	1.5720	14.211	0.0000	0.0000
2025/01/17	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	AL37	06/02/2025		Index Future	1067.9480	1067.9480	1066.8020	1066.8020	0.107	0.0000	0.0000
2025/01/17	AL37	08/05/2025		Index Future	1089.3840	1089.3840	1088.1870	1088.1870	0.110	0.0000	0.0000
2025/01/17	AL37	07/08/2025		Index Future	1110.9820	1110.9820	1109.6660	1109.6660	0.118	0.0000	0.0000
2025/01/17	AL37	06/11/2025		Index Future	1132.6800	1132.6800	1131.2750	1131.2750	0.124	0.0000	0.0000

---

0  
0  
4,378  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
14,789  
0  
0  
2,035  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/01/17	AL37	05/02/2026		Index Future	1154.4330	1154.4330	1152.9590	1152.9590	0.128	0.0000	0.0000
2025/01/17	AL7T	06/02/2025		Index Future	1277.8330	1277.8330	1277.2500	1277.2500	0.046	0.0000	0.0000
2025/01/17	AL7T	08/05/2025		Index Future	1303.4820	1303.4820	1302.8540	1302.8540	0.048	0.0000	0.0000
2025/01/17	AL7T	07/08/2025		Index Future	1329.3240	1329.3240	1328.5700	1328.5700	0.057	0.0000	0.0000
2025/01/17	AL7T	06/11/2025		Index Future	1355.2870	1355.2870	1354.4420	1354.4420	0.062	0.0000	0.0000
2025/01/17	AL7T	05/02/2026		Index Future	1381.3150	1381.3150	1380.4030	1380.4030	0.066	0.0000	0.0000
2025/01/17	ALBI	06/02/2025		Index Future	1099.4920	1099.4920	1099.2400	1099.2400	0.023	0.0000	0.0000
2025/01/17	ALBI	08/05/2025		Index Future	1121.5620	1121.5620	1121.2760	1121.2760	0.026	0.0000	0.0000
2025/01/17	ALBI	07/08/2025		Index Future	1143.7970	1143.7970	1143.4080	1143.4080	0.034	0.0000	0.0000
2025/01/17	ALBI	06/11/2025		Index Future	1166.1370	1166.1370	1165.6740	1165.6740	0.040	0.0000	0.0000
2025/01/17	ALBI	05/02/2026		Index Future	1188.5320	1188.5320	1188.0170	1188.0170	0.043	0.0000	0.0000
2025/01/17	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/01/17	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

0  
0  
0  
0  
0  
0  
98  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/01/17	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/17	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/17	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/01/17	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/17	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/17	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/17	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/17	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/17	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/17	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/17	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/17	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/17	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/17	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/17	ES33	06/02/2025		Bond Future	11.2598	82.7139	11.2639	82.6949	0.036	0.0000	0.0000
2025/01/17	ES33	06/02/2025	13.34 Call	Bond Future	8982.3000	8.9823	8963.2600	8.9633	0.212	0.0000	0.0000
2025/01/17	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	ES33	08/05/2025		Bond Future	11.3880	80.5950	11.3927	80.5736	0.041	0.0000	0.0000
2025/01/17	ES33	08/05/2025	12.73 Call	Bond Future	5823.0500	5.8231	5801.5800	5.8016	0.369	0.0000	0.0000
2025/01/17	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	ES33	07/08/2025		Bond Future	11.5271	82.2113	11.5336	82.1824	0.056	0.0000	0.0000
2025/01/17	ES33	07/08/2025	13.56 Call	Bond Future	8406.6800	8.4067	8377.7900	8.3778	0.344	0.0000	0.0000
2025/01/17	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	ES33	06/11/2025		Bond Future	11.6861	80.0368	11.6939	80.0027	0.067	0.0000	0.0000
2025/01/17	ES33	06/11/2025	12.01 Call	Bond Future	1386.5200	1.3865	1352.4600	1.3525	2.457	0.0000	0.0000
2025/01/17	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	ES33	05/02/2026		Bond Future	11.8674	81.5871	11.8763	81.5496	0.075	0.0000	0.0000
2025/01/17	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	ES33	05/02/2026	11.49 Put	Bond Future	1608.3300	1.6083	1645.8400	1.6458	2.332	0.0000	0.0000
2025/01/17	ES42	06/02/2025		Bond Future	11.7454	78.7646	11.7496	78.7399	0.036	0.0000	0.0000
2025/01/17	ES42	06/02/2025	13.71 Call	Bond Future	10371.1200	10.3711	10346.4000	10.3464	0.238	0.0000	0.0000

---

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

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	
2025/01/17	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	ES42	08/05/2025		Bond Future	11.8596	76.0979	11.8642	76.0707	0.039	0.0000	0.0000
2025/01/17	ES42	08/05/2025	13.25 Call	Bond Future	7467.0300	7.4670	7439.8100	7.4398	0.365	0.0000	0.0000
2025/01/17	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	ES42	07/08/2025		Bond Future	11.9784	77.6232	11.9844	77.5888	0.050	0.0000	0.0000
2025/01/17	ES42	07/08/2025	13.79 Call	Bond Future	9351.0400	9.3510	9316.5900	9.3166	0.368	0.0000	0.0000
2025/01/17	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	ES42	06/11/2025		Bond Future	12.1091	74.8892	12.1161	74.8497	0.058	0.0000	0.0000
2025/01/17	ES42	06/11/2025	12.39 Call	Bond Future	1555.2600	1.5553	1515.7600	1.5158	2.540	0.0000	0.0000
2025/01/17	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	ES42	05/02/2026		Bond Future	12.2501	76.3376	12.2579	76.2948	0.063	0.0000	0.0000
2025/01/17	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	ES42	05/02/2026	11.85 Put	Bond Future	2262.0800	2.2621	2304.9100	2.3049	1.893	0.0000	0.0000
2025/01/17	GOVI	06/02/2025		GOVI	1082.7360	1082.7360	1082.4630	1082.4630	0.025	0.0000	0.0000
2025/01/17	GOVI	06/02/2025	972.00 Call	GOVI	1107360.0000	110.7360	1104630.0000	110.4630	0.247	0.0000	0.0000
2025/01/17	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	GOVI	08/05/2025		GOVI	1104.4690	1104.4690	1104.1630	1104.1630	0.028	0.0000	0.0000
2025/01/17	GOVI	08/05/2025	1,022.00 Call	GOVI	824690.0000	82.4690	821630.0000	82.1630	0.371	0.0000	0.0000
2025/01/17	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	GOVI	07/08/2025		GOVI	1126.3660	1126.3660	1125.9570	1125.9570	0.036	0.0000	0.0000
2025/01/17	GOVI	07/08/2025	1,011.00 Call	GOVI	1153660.0000	115.3660	1149570.0000	114.9570	0.355	0.0000	0.0000
2025/01/17	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	GOVI	06/11/2025		GOVI	1148.3650	1148.3650	1147.8830	1147.8830	0.042	0.0000	0.0000
2025/01/17	GOVI	06/11/2025	1,112.00 Call	GOVI	363650.0000	36.3650	358830.0000	35.8830	1.325	0.0000	0.0000
2025/01/17	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	GOVI	05/02/2026		GOVI	1170.4190	1170.4190	1169.8860	1169.8860	0.046	0.0000	0.0000
2025/01/17	GOVI	05/02/2026	1,150.00 Call	GOVI	204190.0000	20.4190	198860.0000	19.8860	2.610	0.0000	0.0000
2025/01/17	GOVI	05/02/2026	1,150.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/01/17	IGOV	06/02/2025		Index Future	372.8560	372.8560	372.6020	372.6020	0.068	0.0000	0.0000
2025/01/17	IGOV	08/05/2025		Index Future	380.4320	380.4320	380.1630	380.1630	0.071	0.0000	0.0000
2025/01/17	IGOV	07/08/2025		Index Future	388.0650	388.0650	387.7570	387.7570	0.079	0.0000	0.0000
2025/01/17	IGOV	06/11/2025		Index Future	395.7320	395.7320	395.3960	395.3960	0.085	0.0000	0.0000

---

0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
316  
0  
0  
327  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
206  
680  
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	
2025/01/17	IGOV	05/02/2026		Index Future	403.4190	403.4190	403.0620	403.0620	0.088	0.0000	0.0000
2025/01/17	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/01/17	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/01/17	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/01/17	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/01/17	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/01/17	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/01/17	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/01/17	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/01/17	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/01/17	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/01/17	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/01/17	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/01/17	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/01/17	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	8.3770	8.3770	91.6230	0.000	0.0000	0.0000
2025/01/17	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2025/01/17	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/01/17	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/01/17	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/01/17	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/01/17	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/01/17	R033	06/02/2025		Bond Future	10.1206	102.9997	10.1453	102.8653	0.245	0.0000	0.0000
2025/01/17	R033	06/02/2025	10.33 Call	Bond Future	1512.7500	1.5128	1422.9400	1.4229	5.937	0.0000	0.0000
2025/01/17	R033	06/02/2025	10.33 Put	Bond Future	383.5800	0.3836	428.1500	0.4282	11.619	0.0000	0.0000
2025/01/17	R033	08/05/2025		Bond Future	10.2129	100.0185	10.2394	99.8789	0.259	0.0000	0.0000
2025/01/17	R033	08/05/2025	10.33 Call	Bond Future	2035.0800	2.0351	2012.5600	2.0126	1.107	0.0000	0.0000
2025/01/17	R033	08/05/2025	10.33 Put	Bond Future	1418.4900	1.4185	1535.6100	1.5356	8.257	0.0000	0.0000
2025/01/17	R033	07/08/2025		Bond Future	10.3149	102.0002	10.3443	101.8491	0.285	0.0000	0.0000
2025/01/17	R033	07/08/2025	10.33 Call	Bond Future	2341.1600	2.3412	2312.5900	2.3126	1.220	0.0000	0.0000
2025/01/17	R033	07/08/2025	10.33 Put	Bond Future	2263.5500	2.2636	2386.1200	2.3861	5.415	0.0000	0.0000
2025/01/17	R033	06/11/2025		Bond Future	10.4320	98.9444	10.4641	98.7845	0.307	0.0000	0.0000
2025/01/17	R033	06/11/2025	10.33 Call	Bond Future	2533.8200	2.5338	2432.6300	2.4326	3.994	0.0000	0.0000
2025/01/17	R033	06/11/2025	10.33 Put	Bond Future	3044.9100	3.0449	3103.5400	3.1035	1.926	0.0000	0.0000

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

12,012

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	
2025/01/17	R033	05/02/2026		Bond Future	10.5666	100.8385	10.6010	100.6722	0.326	0.0000	0.0000
2025/01/17	R033	05/02/2026	10.49 Call	Bond Future	3014.0700	3.0141	2985.1500	2.9852	0.959	0.0000	0.0000
2025/01/17	R033	05/02/2026	10.49 Put	Bond Future	3385.3900	3.3854	3522.7700	3.5228	4.058	0.0000	0.0000
2025/01/17	R035	06/02/2025	10.10 Put	Bond Future	2741.0000	2.7410	2742.4300	2.7424	0.052	0.0000	0.0000
2025/01/17	R035	06/02/2025	10.10 Call	Bond Future	66.3400	0.0663	71.4600	0.0715	7.718	0.0000	0.0000
2025/01/17	R035	06/02/2025	11.10 Call	Bond Future	3056.0100	3.0560	3063.0800	3.0631	0.231	0.0000	0.0000
2025/01/17	R035	06/02/2025	11.10 Put	Bond Future	77.2500	0.0773	80.6300	0.0806	4.375	0.0000	0.0000
2025/01/17	R035	06/02/2025	11.30 Call	Bond Future	4078.7700	4.0788	4083.9700	4.0840	0.127	0.0000	0.0000
2025/01/17	R035	06/02/2025	11.30 Put	Bond Future	26.0700	0.0261	27.5800	0.0276	5.792	0.0000	0.0000
2025/01/17	R035	06/02/2025	10.65 Call	Bond Future	1074.8400	1.0748	1087.0600	1.0871	1.137	0.0000	0.0000
2025/01/17	R035	06/02/2025	10.65 Put	Bond Future	580.3800	0.5804	588.9100	0.5889	1.470	0.0000	0.0000
2025/01/17	R035	06/02/2025	10.34 Put	Bond Future	1571.3700	1.5714	1578.2200	1.5782	0.436	0.0000	0.0000
2025/01/17	R035	06/02/2025	10.34 Call	Bond Future	298.0000	0.2980	308.5400	0.3085	3.537	0.0000	0.0000
2025/01/17	R035	06/02/2025	10.26 Put	Bond Future	1928.3700	1.9284	1933.7000	1.9337	0.276	0.0000	0.0000
2025/01/17	R035	06/02/2025	10.26 Call	Bond Future	191.1100	0.1911	200.1300	0.2001	4.720	0.0000	0.0000
2025/01/17	R035	06/02/2025		Bond Future	10.5625	93.7149	10.5618	93.7186	0.006	0.0000	0.0000
2025/01/17	R035	06/02/2025	12.41 Call	Bond Future	9693.8500	9.6939	9697.5400	9.6975	0.038	0.0000	0.0000
2025/01/17	R035	06/02/2025	12.41 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2025/01/17	R035	08/05/2025		Bond Future	10.6561	91.0859	10.6559	91.0874	0.002	0.0000	0.0000
2025/01/17	R035	08/05/2025	11.78 Call	Bond Future	6291.4800	6.2915	6284.6600	6.2847	0.108	0.0000	0.0000
2025/01/17	R035	08/05/2025	11.78 Put	Bond Future	332.6800	0.3327	324.4200	0.3244	2.483	0.0000	0.0000
2025/01/17	R035	08/05/2025	13.35 Call	Bond Future	13419.9900	13.4200	13423.7200	13.4237	0.028	0.0000	0.0000
2025/01/17	R035	08/05/2025	13.35 Put	Bond Future	11.8500	0.0119	14.1400	0.0141	19.325	0.0000	0.0000
2025/01/17	R035	08/05/2025	12.70 Call	Bond Future	10502.6200	10.5026	10510.0200	10.5100	0.070	0.0000	0.0000
2025/01/17	R035	08/05/2025	12.70 Put	Bond Future	62.6800	0.0627	68.6400	0.0686	9.509	0.0000	0.0000
2025/01/17	R035	08/05/2025	11.46 Put	Bond Future	560.1800	0.5602	546.6700	0.5467	2.412	0.0000	0.0000
2025/01/17	R035	08/05/2025	11.46 Call	Bond Future	4878.7400	4.8787	4866.6700	4.8667	0.247	0.0000	0.0000
2025/01/17	R035	08/05/2025	10.08 Put	Bond Future	3864.0000	3.8640	3860.7900	3.8608	0.083	0.0000	0.0000
2025/01/17	R035	08/05/2025	10.08 Call	Bond Future	585.2300	0.5852	583.4600	0.5835	0.302	0.0000	0.0000
2025/01/17	R035	08/05/2025	10.58 Put	Bond Future	2072.1300	2.0721	2053.9200	2.0539	0.879	0.0000	0.0000
2025/01/17	R035	08/05/2025	10.58 Call	Bond Future	1648.0200	1.6480	1631.2500	1.6313	1.018	0.0000	0.0000
2025/01/17	R035	08/05/2025	11.01 Call	Bond Future	3060.3400	3.0603	3042.3200	3.0423	0.589	0.0000	0.0000
2025/01/17	R035	08/05/2025	11.01 Put	Bond Future	1123.4500	1.1235	1103.9900	1.1040	1.732	0.0000	0.0000
2025/01/17	R035	08/05/2025	11.70 Call	Bond Future	5932.3500	5.9324	5924.4400	5.9244	0.133	0.0000	0.0000
2025/01/17	R035	08/05/2025	11.70 Put	Bond Future	379.5400	0.3795	370.1900	0.3702	2.464	0.0000	0.0000
2025/01/17	R035	08/05/2025	10.95 Call	Bond Future	2840.3800	2.8404	2821.7100	2.8217	0.657	0.0000	0.0000
2025/01/17	R035	08/05/2025	10.95 Put	Bond Future	1227.8600	1.2279	1207.7500	1.2078	1.638	0.0000	0.0000
2025/01/17	R035	08/05/2025	10.44 Put	Bond Future	2494.3500	2.4944	2478.8000	2.4788	0.623	0.0000	0.0000

---

0  
0  
0  
0  
15,000  
0  
7,500  
0  
1,100  
0  
1,100  
0  
1,000  
0  
100  
91,432  
0  
0  
22,585  
0  
0  
0  
400  
0  
400  
0  
400  
0  
300  
0  
300  
0  
300  
0  
150  
0  
150  
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	
2025/01/17	R035	08/05/2025	10.44 Call	Bond Future	1283.0000	1.2830	1268.8900	1.2689	1.100	0.0000	0.0000
2025/01/17	R035	07/08/2025	10.08 Put	Bond Future	4745.9700	4.7460	4778.0400	4.7780	0.676	0.0000	0.0000
2025/01/17	R035	07/08/2025	10.08 Call	Bond Future	949.4800	0.9495	975.1400	0.9751	2.703	0.0000	0.0000
2025/01/17	R035	07/08/2025	10.58 Put	Bond Future	2985.8500	2.9859	3021.6700	3.0217	1.200	0.0000	0.0000
2025/01/17	R035	07/08/2025	10.58 Call	Bond Future	2004.0000	2.0040	2033.4100	2.0334	1.468	0.0000	0.0000
2025/01/17	R035	07/08/2025	11.34 Call	Bond Future	4453.2600	4.4533	4479.9800	4.4800	0.600	0.0000	0.0000
2025/01/17	R035	07/08/2025	11.34 Put	Bond Future	1372.4400	1.3724	1405.5700	1.4056	2.414	0.0000	0.0000
2025/01/17	R035	07/08/2025		Bond Future	10.7594	92.8911	10.7606	92.8847	0.011	0.0000	0.0000
2025/01/17	R035	07/08/2025	12.65 Call	Bond Future	9851.1500	9.8512	9862.3600	9.8624	0.114	0.0000	0.0000
2025/01/17	R035	07/08/2025	12.65 Put	Bond Future	331.7800	0.3318	349.4000	0.3494	5.311	0.0000	0.0000
2025/01/17	R035	06/11/2025		Bond Future	10.8785	90.1960	10.8807	90.1844	0.020	0.0000	0.0000
2025/01/17	R035	06/11/2025	11.20 Call	Bond Future	4086.0000	4.0860	4011.9900	4.0120	1.811	0.0000	0.0000
2025/01/17	R035	06/11/2025	11.20 Put	Bond Future	2400.9400	2.4009	2338.5500	2.3386	2.599	0.0000	0.0000
2025/01/17	R035	06/11/2025	10.08 Put	Bond Future	5656.9600	5.6570	5634.6900	5.6347	0.394	0.0000	0.0000
2025/01/17	R035	06/11/2025	10.08 Call	Bond Future	1278.8600	1.2789	1244.9700	1.2450	2.650	0.0000	0.0000
2025/01/17	R035	06/11/2025	10.58 Put	Bond Future	3908.1000	3.9081	3859.7800	3.8598	1.236	0.0000	0.0000
2025/01/17	R035	06/11/2025	10.58 Call	Bond Future	2304.4500	2.3045	2244.5100	2.2445	2.601	0.0000	0.0000
2025/01/17	R035	06/11/2025	11.67 Call	Bond Future	5710.5500	5.7106	5641.0200	5.6410	1.218	0.0000	0.0000
2025/01/17	R035	06/11/2025	11.67 Put	Bond Future	1639.0300	1.6390	1581.1200	1.5811	3.533	0.0000	0.0000
2025/01/17	R035	06/11/2025	11.95 Call	Bond Future	6752.6700	6.7527	6689.9300	6.6899	0.929	0.0000	0.0000
2025/01/17	R035	06/11/2025	11.95 Put	Bond Future	1301.3600	1.3014	1250.2400	1.2502	3.928	0.0000	0.0000
2025/01/17	R035	06/11/2025	11.45 Call	Bond Future	4927.2500	4.9273	4854.1000	4.8541	1.485	0.0000	0.0000
2025/01/17	R035	06/11/2025	11.45 Put	Bond Future	1961.6500	1.9617	1900.1200	1.9001	3.137	0.0000	0.0000
2025/01/17	R035	06/11/2025	10.95 Put	Bond Future	2930.3000	2.9303	2870.6800	2.8707	2.035	0.0000	0.0000
2025/01/17	R035	06/11/2025	10.95 Call	Bond Future	3308.9400	3.3089	3237.7000	3.2377	2.153	0.0000	0.0000
2025/01/17	R035	05/02/2026		Bond Future	11.0142	91.9239	11.0171	91.9088	0.026	0.0000	0.0000
2025/01/17	R035	05/02/2026	10.79 Call	Bond Future	2995.4800	2.9955	3021.3600	3.0214	0.864	0.0000	0.0000
2025/01/17	R035	05/02/2026	10.79 Put	Bond Future	4166.1300	4.1661	4207.0700	4.2071	0.983	0.0000	0.0000
2025/01/17	R038	06/02/2025		Bond Future	11.0693	102.6462	11.0685	102.6515	0.007	0.0000	0.0000
2025/01/17	R038	06/02/2025	11.24 Call	Bond Future	1655.7700	1.6558	1669.8900	1.6699	0.853	0.0000	0.0000
2025/01/17	R038	06/02/2025	11.24 Put	Bond Future	509.1300	0.5091	517.9600	0.5180	1.734	0.0000	0.0000
2025/01/17	R038	08/05/2025		Bond Future	11.1768	99.2161	11.1764	99.2189	0.004	0.0000	0.0000
2025/01/17	R038	08/05/2025	11.24 Call	Bond Future	2494.0700	2.4941	2465.8700	2.4659	1.131	0.0000	0.0000
2025/01/17	R038	08/05/2025	11.24 Put	Bond Future	2075.4600	2.0755	2044.4700	2.0445	1.493	0.0000	0.0000
2025/01/17	R038	07/08/2025		Bond Future	11.2919	101.1819	11.2928	101.1760	0.008	0.0000	0.0000
2025/01/17	R038	07/08/2025	11.24 Call	Bond Future	2868.8100	2.8688	2900.4500	2.9005	1.103	0.0000	0.0000
2025/01/17	R038	07/08/2025	11.24 Put	Bond Future	3207.5400	3.2075	3245.0500	3.2451	1.169	0.0000	0.0000
2025/01/17	R038	06/11/2025		Bond Future	11.4190	97.6683	11.4208	97.6567	0.016	0.0000	0.0000

---

150

0

300

0

300

0

300

0

0

0

0

0

0

0

300

0

300

0

300

0

250

0

250

0

250

0

0

0

9,232

0

0

2,395

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	
2025/01/17	R038	06/11/2025	11.24 Call	Bond Future	3225.2000	3.2252	3122.8900	3.1229	3.172	0.0000	0.0000
2025/01/17	R038	06/11/2025	11.24 Put	Bond Future	4376.3100	4.3763	4285.6000	4.2856	2.073	0.0000	0.0000
2025/01/17	R038	06/11/2025	12.33 Call	Bond Future	7429.7500	7.4298	7334.3300	7.3343	1.284	0.0000	0.0000
2025/01/17	R038	06/11/2025	12.33 Put	Bond Future	1868.4300	1.8684	1784.6100	1.7846	4.486	0.0000	0.0000
2025/01/17	R038	06/11/2025	10.98 Put	Bond Future	5317.2800	5.3173	5239.0700	5.2391	1.471	0.0000	0.0000
2025/01/17	R038	06/11/2025	10.98 Call	Bond Future	2458.2600	2.4583	2368.4500	2.3685	3.653	0.0000	0.0000
2025/01/17	R038	05/02/2026		Bond Future	11.5593	99.5374	11.5617	99.5222	0.021	0.0000	0.0000
2025/01/17	R038	05/02/2026	11.44 Call	Bond Future	4079.4500	4.0795	4110.9300	4.1109	0.772	0.0000	0.0000
2025/01/17	R038	05/02/2026	11.44 Put	Bond Future	4827.3000	4.8273	4874.0500	4.8741	0.968	0.0000	0.0000
2025/01/17	R053	06/02/2025		Bond Future	11.3165	106.8512	11.3057	106.9445	0.095	0.0000	0.0000
2025/01/17	R053	06/02/2025	12.94 Call	Bond Future	12471.1000	12.4711	12564.4500	12.5645	0.749	0.0000	0.0000
2025/01/17	R053	06/02/2025	12.94 Put	Bond Future	0.2400	0.0002	0.2300	0.0002	4.167	0.0000	0.0000
2025/01/17	R053	08/05/2025		Bond Future	11.4109	103.1282	11.4000	103.2206	0.095	0.0000	0.0000
2025/01/17	R053	08/05/2025	12.64 Call	Bond Future	9992.2900	9.9923	10100.7500	10.1008	1.085	0.0000	0.0000
2025/01/17	R053	08/05/2025	12.64 Put	Bond Future	431.3200	0.4313	447.3500	0.4474	3.716	0.0000	0.0000
2025/01/17	R053	07/08/2025		Bond Future	11.5108	105.1714	11.5006	105.2566	0.088	0.0000	0.0000
2025/01/17	R053	07/08/2025	13.17 Call	Bond Future	13085.6100	13.0856	13180.3600	13.1804	0.724	0.0000	0.0000
2025/01/17	R053	07/08/2025	13.17 Put	Bond Future	748.3000	0.7483	757.8200	0.7578	1.272	0.0000	0.0000
2025/01/17	R053	06/11/2025		Bond Future	11.6196	101.3571	11.6097	101.4382	0.085	0.0000	0.0000
2025/01/17	R053	06/11/2025	11.76 Call	Bond Future	5473.8100	5.4738	5504.0300	5.5040	0.552	0.0000	0.0000
2025/01/17	R053	06/11/2025	11.76 Put	Bond Future	4331.0400	4.3310	4280.1300	4.2801	1.175	0.0000	0.0000
2025/01/17	R053	05/02/2026		Bond Future	11.7379	103.2966	11.7281	103.3756	0.083	0.0000	0.0000
2025/01/17	R053	05/02/2026	11.49 Call	Bond Future	4504.5800	4.5046	4526.1300	4.5261	0.478	0.0000	0.0000
2025/01/17	R053	05/02/2026	11.49 Put	Bond Future	6541.8000	6.5418	6484.3000	6.4843	0.879	0.0000	0.0000
2025/01/17	R186	06/02/2025		Bond Future	8.3676	105.0768	8.3636	105.0837	0.048	0.0000	0.0000
2025/01/17	R186	06/02/2025	9.03 Call	Bond Future	1138.2700	1.1383	1146.9800	1.1470	0.765	0.0000	0.0000
2025/01/17	R186	06/02/2025	9.03 Put	Bond Future	0.6100	0.0006	2.4000	0.0024	293.443	0.0000	0.0000
2025/01/17	R186	08/05/2025		Bond Future	8.4117	107.1859	8.4088	107.1902	0.034	0.0000	0.0000
2025/01/17	R186	08/05/2025	8.47 Call	Bond Future	394.2200	0.3942	422.9000	0.4229	7.275	0.0000	0.0000
2025/01/17	R186	08/05/2025	8.47 Put	Bond Future	306.3600	0.3064	330.7600	0.3308	7.964	0.0000	0.0000
2025/01/17	R186	07/08/2025	10.25 Call	Bond Future	2289.4300	2.2894	2292.2200	2.2922	0.122	0.0000	0.0000
2025/01/17	R186	07/08/2025	10.25 Put	Bond Future	63.9500	0.0640	71.4700	0.0715	11.759	0.0000	0.0000
2025/01/17	R186	07/08/2025	9.22 Put	Bond Future	198.1100	0.1981	209.2000	0.2092	5.598	0.0000	0.0000
2025/01/17	R186	07/08/2025	9.22 Call	Bond Future	1131.1700	1.1312	1137.5300	1.1375	0.562	0.0000	0.0000
2025/01/17	R186	07/08/2025		Bond Future	8.4877	104.0003	8.4914	103.9955	0.043	0.0000	0.0000
2025/01/17	R186	07/08/2025	9.68 Call	Bond Future	1631.0400	1.6310	1637.6200	1.6376	0.403	0.0000	0.0000
2025/01/17	R186	07/08/2025	9.68 Put	Bond Future	117.9100	0.1179	129.2200	0.1292	9.592	0.0000	0.0000
2025/01/17	R186	06/11/2025		Bond Future	8.6238	106.0286	8.6340	106.0178	0.119	0.0000	0.0000

---

0
0
0
1,770
0
1,770
0
0
0
2,213
0
0
10,443
0
0
0
0
0
0
0
0
0
0
0
178,316
0
0
19,834
0
0
0
1,983
0
1,983
0
0
0
447



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	
2025/01/17	R186	06/11/2025	8.13 Call	Bond Future	210.3000	0.2103	208.9900	0.2090	0.623	0.0000	0.0000
2025/01/17	R186	06/11/2025	8.13 Put	Bond Future	732.6000	0.7326	742.1000	0.7421	1.297	0.0000	0.0000
2025/01/17	R186	05/02/2026		Bond Future	8.8916	102.7520	8.9094	102.7374	0.201	0.0000	0.0000
2025/01/17	R186	05/02/2026	8.43 Call	Bond Future	260.9800	0.2610	256.7700	0.2568	1.613	0.0000	0.0000
2025/01/17	R186	05/02/2026	8.43 Put	Bond Future	641.3200	0.6413	651.7700	0.6518	1.629	0.0000	0.0000
2025/01/17	R202	06/02/2025		Bond Future	268.6538	268.6538	268.2170	268.2170	0.163	0.0000	0.0000
2025/01/17	R202	06/02/2025	266.79 Call	Bond Future	1863.7600	1.8638	1427.0400	1.4270	23.432	0.0000	0.0000
2025/01/17	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	R202	08/05/2025		Bond Future	274.1126	274.1126	273.6600	273.6600	0.165	0.0000	0.0000
2025/01/17	R202	08/05/2025	272.31 Call	Bond Future	1802.5600	1.8026	1349.9700	1.3500	25.108	0.0000	0.0000
2025/01/17	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	R202	07/08/2025		Bond Future	274.3763	274.3763	273.8916	273.8916	0.177	0.0000	0.0000
2025/01/17	R202	07/08/2025	271.60 Call	Bond Future	2776.2900	2.7763	2291.6100	2.2916	17.458	0.0000	0.0000
2025/01/17	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	R202	06/11/2025		Bond Future	279.7951	279.7951	279.2849	279.2849	0.182	0.0000	0.0000
2025/01/17	R202	06/11/2025	275.64 Call	Bond Future	4155.0900	4.1551	3644.8600	3.6449	12.280	0.0000	0.0000
2025/01/17	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	R202	05/02/2026		Bond Future	279.8909	279.8909	279.3615	279.3615	0.189	0.0000	0.0000
2025/01/17	R202	05/02/2026	277.82 Call	Bond Future	2070.8500	2.0709	1541.5300	1.5415	25.561	0.0000	0.0000
2025/01/17	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	R209	06/02/2025		Bond Future	10.7909	73.2650	10.7953	73.2427	0.041	0.0000	0.0000
2025/01/17	R209	06/02/2025	12.44 Call	Bond Future	7757.1400	7.7571	7734.7900	7.7348	0.288	0.0000	0.0000
2025/01/17	R209	06/02/2025	12.44 Put	Bond Future	0.0600	0.0001	0.0700	0.0001	16.667	0.0000	0.0000
2025/01/17	R209	08/05/2025		Bond Future	10.8837	71.5809	10.8886	71.5562	0.045	0.0000	0.0000
2025/01/17	R209	08/05/2025	11.89 Call	Bond Future	5167.9100	5.1679	5137.3200	5.1373	0.592	0.0000	0.0000
2025/01/17	R209	08/05/2025	11.89 Put	Bond Future	366.7900	0.3668	360.8900	0.3609	1.609	0.0000	0.0000
2025/01/17	R209	07/08/2025		Bond Future	10.9835	72.9993	10.9899	72.9679	0.058	0.0000	0.0000
2025/01/17	R209	07/08/2025	12.68 Call	Bond Future	8098.6400	8.0986	8087.2900	8.0873	0.140	0.0000	0.0000
2025/01/17	R209	07/08/2025	12.68 Put	Bond Future	377.5900	0.3776	397.6800	0.3977	5.321	0.0000	0.0000
2025/01/17	R209	06/11/2025		Bond Future	11.0943	71.2700	11.1018	71.2339	0.068	0.0000	0.0000
2025/01/17	R209	06/11/2025	11.27 Call	Bond Future	3323.6300	3.3236	3300.8200	3.3008	0.686	0.0000	0.0000
2025/01/17	R209	06/11/2025	11.27 Put	Bond Future	2482.8200	2.4828	2496.1800	2.4962	0.538	0.0000	0.0000
2025/01/17	R209	05/02/2026		Bond Future	11.2173	72.6349	11.2257	72.5956	0.074	0.0000	0.0000
2025/01/17	R209	05/02/2026	10.93 Call	Bond Future	2659.0500	2.6591	2672.3300	2.6723	0.499	0.0000	0.0000
2025/01/17	R209	05/02/2026	10.93 Put	Bond Future	4035.9500	4.0360	4088.5800	4.0886	1.304	0.0000	0.0000
2025/01/17	R210	06/02/2025		Bond Future	243.3655	243.3655	243.1839	243.1839	0.075	0.0000	0.0000
2025/01/17	R210	06/02/2025	239.61 Call	Bond Future	3755.5100	3.7555	3573.9200	3.5739	4.835	0.0000	0.0000

---

0  
0  
0  
0  
0  
844  
0  
0  
617  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
10,256  
0  
0  
6,367  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
991  
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	
2025/01/17	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	R210	08/05/2025		Bond Future	244.9552	244.9552	244.7637	244.7637	0.078	0.0000	0.0000
2025/01/17	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	R210	08/05/2025	248.03 Put	Bond Future	3074.8400	3.0748	3266.3200	3.2663	6.227	0.0000	0.0000
2025/01/17	R210	07/08/2025		Bond Future	249.8688	249.8688	249.6522	249.6522	0.087	0.0000	0.0000
2025/01/17	R210	07/08/2025	248.44 Call	Bond Future	1428.8000	1.4288	1212.2100	1.2122	15.159	0.0000	0.0000
2025/01/17	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	R210	06/11/2025		Bond Future	251.3849	251.3849	251.1501	251.1501	0.093	0.0000	0.0000
2025/01/17	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	R210	06/11/2025	252.14 Put	Bond Future	755.0800	0.7551	989.9400	0.9899	31.104	0.0000	0.0000
2025/01/17	R210	05/02/2026		Bond Future	256.2636	256.2636	256.0151	256.0151	0.097	0.0000	0.0000
2025/01/17	R210	05/02/2026	253.10 Call	Bond Future	3163.5800	3.1636	2915.0500	2.9151	7.856	0.0000	0.0000
2025/01/17	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	R213	06/02/2025		Bond Future	9.6032	91.4297	9.6231	91.3466	0.207	0.0000	0.0000
2025/01/17	R213	06/02/2025	11.35 Call	Bond Future	6933.4700	6.9335	6850.4200	6.8504	1.198	0.0000	0.0000
2025/01/17	R213	06/02/2025	11.35 Put	Bond Future	0.3700	0.0004	0.4100	0.0004	10.811	0.0000	0.0000
2025/01/17	R213	08/05/2025		Bond Future	9.6792	89.7076	9.7008	89.6206	0.223	0.0000	0.0000
2025/01/17	R213	08/05/2025	10.52 Call	Bond Future	3643.2300	3.6432	3575.1800	3.5752	1.868	0.0000	0.0000
2025/01/17	R213	08/05/2025	10.52 Put	Bond Future	325.3600	0.3254	344.3500	0.3444	5.837	0.0000	0.0000
2025/01/17	R213	07/08/2025		Bond Future	9.7671	91.4857	9.7918	91.3891	0.254	0.0000	0.0000
2025/01/17	R213	07/08/2025	11.66 Call	Bond Future	7195.7900	7.1958	7128.8400	7.1288	0.930	0.0000	0.0000
2025/01/17	R213	07/08/2025	11.66 Put	Bond Future	177.2000	0.1772	206.7900	0.2068	16.699	0.0000	0.0000
2025/01/17	R213	06/11/2025		Bond Future	9.8772	89.7158	9.9048	89.6123	0.279	0.0000	0.0000
2025/01/17	R213	06/11/2025	10.05 Call	Bond Future	2367.1300	2.3671	2308.4800	2.3085	2.478	0.0000	0.0000
2025/01/17	R213	06/11/2025	10.05 Put	Bond Future	1720.9100	1.7209	1765.8100	1.7658	2.609	0.0000	0.0000
2025/01/17	R213	05/02/2026		Bond Future	10.0103	91.4353	10.0405	91.3266	0.302	0.0000	0.0000
2025/01/17	R213	05/02/2026	9.89 Call	Bond Future	1977.6700	1.9777	1990.1600	1.9902	0.632	0.0000	0.0000
2025/01/17	R213	05/02/2026	9.89 Put	Bond Future	2412.5400	2.4125	2533.7500	2.5338	5.024	0.0000	0.0000
2025/01/17	R214	06/02/2025	13.63 Call	Bond Future	11390.4300	11.3904	11367.0700	11.3671	0.205	0.0000	0.0000
2025/01/17	R214	06/02/2025	13.63 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	R214	06/02/2025	12.25 Put	Bond Future	4.3900	0.0044	3.7500	0.0038	14.579	0.0000	0.0000
2025/01/17	R214	06/02/2025	12.25 Call	Bond Future	5361.1200	5.3611	5337.1200	5.3371	0.448	0.0000	0.0000
2025/01/17	R214	06/02/2025	11.75 Put	Bond Future	71.8400	0.0718	66.6300	0.0666	7.252	0.0000	0.0000
2025/01/17	R214	06/02/2025	11.75 Call	Bond Future	2984.0200	2.9840	2955.4500	2.9555	0.957	0.0000	0.0000
2025/01/17	R214	06/02/2025		Bond Future	11.1916	68.3197	11.1959	68.2964	0.039	0.0000	0.0000
2025/01/17	R214	06/02/2025	12.71 Call	Bond Future	7479.3400	7.4793	7455.9300	7.4559	0.313	0.0000	0.0000
2025/01/17	R214	06/02/2025	12.71 Put	Bond Future	0.2300	0.0002	0.1800	0.0002	21.739	0.0000	0.0000
2025/01/17	R214	08/05/2025		Bond Future	11.2813	66.3879	11.2861	66.3624	0.042	0.0000	0.0000

---

0  
300  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
100,748  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
521  
0  
521  
0  
521  
18,350  
0  
0  
3,232

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	
2025/01/17	R214	08/05/2025	12.40 Call	Bond Future	5885.5300	5.8855	5884.7300	5.8847	0.014	0.0000	0.0000
2025/01/17	R214	08/05/2025	12.40 Put	Bond Future	311.9600	0.3120	336.6700	0.3367	7.921	0.0000	0.0000
2025/01/17	R214	07/08/2025		Bond Future	11.3780	67.7036	11.3840	67.6718	0.053	0.0000	0.0000
2025/01/17	R214	07/08/2025	12.97 Call	Bond Future	8090.9700	8.0910	8043.1700	8.0432	0.591	0.0000	0.0000
2025/01/17	R214	07/08/2025	12.97 Put	Bond Future	474.3600	0.4744	458.3700	0.4584	3.371	0.0000	0.0000
2025/01/17	R214	06/11/2025		Bond Future	11.4857	65.7233	11.4927	65.6872	0.061	0.0000	0.0000
2025/01/17	R214	06/11/2025	11.64 Call	Bond Future	3439.2400	3.4392	3413.7700	3.4138	0.741	0.0000	0.0000
2025/01/17	R214	06/11/2025	11.64 Put	Bond Future	2648.2300	2.6482	2658.8600	2.6589	0.401	0.0000	0.0000
2025/01/17	R214	05/02/2026		Bond Future	11.6052	66.9823	11.6129	66.9432	0.066	0.0000	0.0000
2025/01/17	R214	05/02/2026	11.26 Call	Bond Future	2735.1000	2.7351	2748.4300	2.7484	0.487	0.0000	0.0000
2025/01/17	R214	05/02/2026	11.26 Put	Bond Future	4527.9100	4.5279	4580.3500	4.5804	1.158	0.0000	0.0000
2025/01/17	R248	06/02/2025	10.30 Put	Bond Future	7563.3000	7.5633	7524.8300	7.5248	0.509	0.0000	0.0000
2025/01/17	R248	06/02/2025	10.30 Call	Bond Future	0.1100	0.0001	0.1600	0.0002	45.455	0.0000	0.0000
2025/01/17	R248	06/02/2025	11.00 Put	Bond Future	2573.7300	2.5737	2548.4400	2.5484	0.983	0.0000	0.0000
2025/01/17	R248	06/02/2025	11.00 Call	Bond Future	170.0800	0.1701	183.3100	0.1833	7.779	0.0000	0.0000
2025/01/17	R248	06/02/2025	11.70 Call	Bond Future	2495.1000	2.4951	2533.2800	2.5333	1.530	0.0000	0.0000
2025/01/17	R248	06/02/2025	11.70 Put	Bond Future	239.8000	0.2398	239.4600	0.2395	0.142	0.0000	0.0000
2025/01/17	R248	06/02/2025		Bond Future	11.3523	82.8296	11.3465	82.8682	0.051	0.0000	0.0000
2025/01/17	R248	06/02/2025	12.71 Call	Bond Future	8214.1800	8.2142	8252.7200	8.2527	0.469	0.0000	0.0000
2025/01/17	R248	06/02/2025	12.71 Put	Bond Future	0.9300	0.0009	0.9500	0.0010	2.151	0.0000	0.0000
2025/01/17	R248	08/05/2025		Bond Future	11.4449	80.0456	11.4392	80.0829	0.050	0.0000	0.0000
2025/01/17	R248	08/05/2025	12.60 Call	Bond Future	7359.9100	7.3599	7416.1400	7.4161	0.764	0.0000	0.0000
2025/01/17	R248	08/05/2025	12.60 Put	Bond Future	370.8500	0.3709	389.7600	0.3898	5.099	0.0000	0.0000
2025/01/17	R248	07/08/2025		Bond Future	11.5444	81.6320	11.5396	81.6630	0.042	0.0000	0.0000
2025/01/17	R248	07/08/2025	13.21 Call	Bond Future	10164.6800	10.1647	10209.0700	10.2091	0.437	0.0000	0.0000
2025/01/17	R248	07/08/2025	13.21 Put	Bond Future	566.7200	0.5667	580.0500	0.5801	2.352	0.0000	0.0000
2025/01/17	R248	06/11/2025		Bond Future	11.6547	78.7805	11.6504	78.8077	0.037	0.0000	0.0000
2025/01/17	R248	06/11/2025	11.74 Call	Bond Future	4058.5800	4.0586	3969.1500	3.9692	2.203	0.0000	0.0000
2025/01/17	R248	06/11/2025	11.74 Put	Bond Future	3520.2800	3.5203	3403.6700	3.4037	3.313	0.0000	0.0000
2025/01/17	R248	05/02/2026		Bond Future	11.7767	80.2892	11.7727	80.3141	0.034	0.0000	0.0000
2025/01/17	R248	05/02/2026	11.46 Call	Bond Future	3386.8400	3.3868	3408.9500	3.4090	0.653	0.0000	0.0000
2025/01/17	R248	05/02/2026	11.46 Put	Bond Future	5405.1900	5.4052	5402.3600	5.4024	0.052	0.0000	0.0000
2025/01/17	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/17	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

---

0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
660
0
660
0
660
261,827
0
0
209,066
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0



