



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 31/01/2025 TO 31/01/2025

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
2025/01/31	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/31	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/31	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/31	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/31	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/31	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/31	2029	06/02/2025		Bond Future	134.0598	134.0598	133.8336	0.169	0.0000	0.0000
2025/01/31	2029	06/02/2025	132.40 Call	Bond Future	1659.8400	1.6598	1433.6100	13.630	0.0000	0.0000
2025/01/31	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	2029	08/05/2025		Bond Future	135.3708	135.3708	135.1096	0.193	0.0000	0.0000
2025/01/31	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	2029	08/05/2025	137.85 Put	Bond Future	2479.2300	2.4792	2740.4000	10.534	0.0000	0.0000

Open Interest

0

0

0

0

0

0

3,327

0

0

5,933

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	
2025/01/31	2029	07/08/2025		Bond Future	138.0883	138.0883	137.7907	137.7907	0.216	0.0000	0.0000
2025/01/31	2029	07/08/2025	137.41 Call	Bond Future	678.2500	0.6783	380.6500	0.3807	43.878	0.0000	0.0000
2025/01/31	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	2029	06/11/2025		Bond Future	139.3860	139.3860	139.0586	139.0586	0.235	0.0000	0.0000
2025/01/31	2029	06/11/2025	139.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	2029	06/11/2025	139.79 Put	Bond Future	403.9600	0.4040	731.4500	0.7315	81.070	0.0000	0.0000
2025/01/31	2029	05/02/2026		Bond Future	142.1252	142.1252	141.7210	141.7210	0.284	0.0000	0.0000
2025/01/31	2029	05/02/2026	140.11 Call	Bond Future	2015.2100	2.0152	1611.0400	1.6110	20.056	0.0000	0.0000
2025/01/31	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	2030	06/02/2025	8.68 Put	Bond Future	1241.8300	1.2418	1455.8200	1.4558	17.232	0.0000	0.0000
2025/01/31	2030	06/02/2025	8.68 Call	Bond Future	23.6200	0.0236	43.2300	0.0432	83.023	0.0000	0.0000
2025/01/31	2030	06/02/2025	9.18 Put	Bond Future	83.0800	0.0831	206.8300	0.2068	148.953	0.0000	0.0000
2025/01/31	2030	06/02/2025	9.18 Call	Bond Future	792.2700	0.7923	721.6400	0.7216	8.915	0.0000	0.0000
2025/01/31	2030	06/02/2025	9.69 Call	Bond Future	2627.0700	2.6271	2435.6600	2.4357	7.286	0.0000	0.0000
2025/01/31	2030	06/02/2025	9.69 Put	Bond Future	0.1300	0.0001	3.1000	0.0031	2,284.615	0.0000	0.0000
2025/01/31	2030	06/02/2025		Bond Future	8.9946	96.3217	9.0452	96.1273	0.563	0.0000	0.0000
2025/01/31	2030	06/02/2025	10.68 Call	Bond Future	6215.6500	6.2157	6021.2700	6.0213	3.127	0.0000	0.0000
2025/01/31	2030	06/02/2025	10.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	2030	08/05/2025	12.28 Call	Bond Future	11016.0700	11.0161	10795.6600	10.7957	2.001	0.0000	0.0000
2025/01/31	2030	08/05/2025	12.28 Put	Bond Future	0.2600	0.0003	0.0600	0.0001	76.923	0.0000	0.0000
2025/01/31	2030	08/05/2025	10.69 Put	Bond Future	44.8100	0.0448	33.6300	0.0336	24.950	0.0000	0.0000
2025/01/31	2030	08/05/2025	10.69 Call	Bond Future	5834.9200	5.8349	5603.5300	5.6035	3.966	0.0000	0.0000
2025/01/31	2030	08/05/2025	11.86 Call	Bond Future	9673.9900	9.6740	9452.8600	9.4529	2.286	0.0000	0.0000
2025/01/31	2030	08/05/2025	11.86 Put	Bond Future	1.3300	0.0013	0.4100	0.0004	69.173	0.0000	0.0000
2025/01/31	2030	08/05/2025	10.31 Put	Bond Future	100.7500	0.1008	100.8000	0.1008	0.050	0.0000	0.0000
2025/01/31	2030	08/05/2025	10.31 Call	Bond Future	4583.6800	4.5837	4363.5200	4.3635	4.803	0.0000	0.0000
2025/01/31	2030	08/05/2025		Bond Future	9.0559	98.2499	9.1158	98.0297	0.662	0.0000	0.0000
2025/01/31	2030	08/05/2025	9.93 Call	Bond Future	3372.6700	3.3727	3165.4400	3.1654	6.144	0.0000	0.0000
2025/01/31	2030	08/05/2025	9.93 Put	Bond Future	220.3300	0.2203	233.3100	0.2333	5.891	0.0000	0.0000
2025/01/31	2030	08/05/2025	8.68 Put	Bond Future	1922.2700	1.9223	2024.5600	2.0246	5.321	0.0000	0.0000
2025/01/31	2030	08/05/2025	8.68 Call	Bond Future	526.4200	0.5264	408.5000	0.4085	22.400	0.0000	0.0000
2025/01/31	2030	08/05/2025	9.18 Put	Bond Future	895.2200	0.8952	955.2600	0.9553	6.707	0.0000	0.0000
2025/01/31	2030	08/05/2025	9.18 Call	Bond Future	1350.7900	1.3508	1190.6200	1.1906	11.858	0.0000	0.0000
2025/01/31	2030	08/05/2025	9.99 Call	Bond Future	3558.8600	3.5589	3349.8300	3.3498	5.874	0.0000	0.0000
2025/01/31	2030	08/05/2025	9.99 Put	Bond Future	194.8500	0.1949	206.0300	0.2060	5.738	0.0000	0.0000
2025/01/31	2030	08/05/2025	8.95 Put	Bond Future	1300.0000	1.3000	1379.2300	1.3792	6.095	0.0000	0.0000
2025/01/31	2030	08/05/2025	8.95 Call	Bond Future	909.3400	0.9093	768.3600	0.7684	15.504	0.0000	0.0000
2025/01/31	2030	08/05/2025	9.45 Put	Bond Future	556.4100	0.5564	595.3500	0.5954	6.998	0.0000	0.0000

0
0
0
68
0
0
0
0
0
0
0
800
0
800
0
800
86,606
0
0
0
2,280
0
2,280
0
1,640
0
1,640
60,007
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	
2025/01/31	2030	08/05/2025	9.45 Call	Bond Future	1993.7800	1.9938	1812.5100	1.8125	9.092	0.0000	0.0000
2025/01/31	2030	08/05/2025	8.72 Put	Bond Future	1819.4900	1.8195	1918.5300	1.9185	5.443	0.0000	0.0000
2025/01/31	2030	08/05/2025	8.72 Call	Bond Future	573.3700	0.5734	452.2000	0.4522	21.133	0.0000	0.0000
2025/01/31	2030	08/05/2025	9.22 Put	Bond Future	835.8900	0.8359	892.8300	0.8928	6.812	0.0000	0.0000
2025/01/31	2030	08/05/2025	9.22 Call	Bond Future	1437.7000	1.4377	1274.4300	1.2744	11.356	0.0000	0.0000
2025/01/31	2030	08/05/2025	9.54 Call	Bond Future	2232.9800	2.2330	2045.5000	2.0455	8.396	0.0000	0.0000
2025/01/31	2030	08/05/2025	9.54 Put	Bond Future	471.1100	0.4711	503.8400	0.5038	6.947	0.0000	0.0000
2025/01/31	2030	07/08/2025	8.72 Put	Bond Future	2231.5400	2.2315	2367.4000	2.3674	6.088	0.0000	0.0000
2025/01/31	2030	07/08/2025	8.72 Call	Bond Future	781.8400	0.7818	670.5500	0.6706	14.234	0.0000	0.0000
2025/01/31	2030	07/08/2025	9.22 Put	Bond Future	1270.5000	1.2705	1389.6700	1.3897	9.380	0.0000	0.0000
2025/01/31	2030	07/08/2025	9.22 Call	Bond Future	1589.5200	1.5895	1461.5400	1.4615	8.051	0.0000	0.0000
2025/01/31	2030	07/08/2025	9.81 Call	Bond Future	2965.5900	2.9656	2794.8100	2.7948	5.759	0.0000	0.0000
2025/01/31	2030	07/08/2025	9.81 Put	Bond Future	609.9600	0.6100	686.3300	0.6863	12.520	0.0000	0.0000
2025/01/31	2030	07/08/2025		Bond Future	9.1290	96.1883	9.1995	95.9412	0.772	0.0000	0.0000
2025/01/31	2030	07/08/2025	11.11 Call	Bond Future	6769.9300	6.7699	6491.4400	6.4914	4.114	0.0000	0.0000
2025/01/31	2030	07/08/2025	11.11 Put	Bond Future	112.1800	0.1122	80.8400	0.0808	27.937	0.0000	0.0000
2025/01/31	2030	07/08/2025	12.12 Call	Bond Future	9848.5000	9.8485	9592.9200	9.5929	2.595	0.0000	0.0000
2025/01/31	2030	07/08/2025	12.12 Put	Bond Future	15.9200	0.0159	7.4900	0.0075	52.952	0.0000	0.0000
2025/01/31	2030	07/08/2025	10.48 Put	Bond Future	256.3900	0.2564	266.3100	0.2663	3.869	0.0000	0.0000
2025/01/31	2030	07/08/2025	10.48 Call	Bond Future	4860.4300	4.8604	4623.2000	4.6232	4.881	0.0000	0.0000
2025/01/31	2030	06/11/2025		Bond Future	9.2095	98.0653	9.2899	97.7968	0.873	0.0000	0.0000
2025/01/31	2030	06/11/2025	9.54 Call	Bond Future	2343.6200	2.3436	2197.8200	2.1978	6.221	0.0000	0.0000
2025/01/31	2030	06/11/2025	9.54 Put	Bond Future	1245.4200	1.2454	1368.1400	1.3681	9.854	0.0000	0.0000
2025/01/31	2030	06/11/2025	8.72 Put	Bond Future	2581.8600	2.5819	2754.1600	2.7542	6.673	0.0000	0.0000
2025/01/31	2030	06/11/2025	8.72 Call	Bond Future	926.4700	0.9265	830.2500	0.8303	10.386	0.0000	0.0000
2025/01/31	2030	06/11/2025	9.22 Put	Bond Future	1669.3100	1.6693	1817.4600	1.8175	8.875	0.0000	0.0000
2025/01/31	2030	06/11/2025	9.22 Call	Bond Future	1704.4400	1.7044	1584.0700	1.5841	7.062	0.0000	0.0000
2025/01/31	2030	06/11/2025	10.08 Call	Bond Future	3612.6900	3.6127	3419.7100	3.4197	5.342	0.0000	0.0000
2025/01/31	2030	06/11/2025	10.08 Put	Bond Future	753.2100	0.7532	828.7500	0.8288	10.029	0.0000	0.0000
2025/01/31	2030	05/02/2026		Bond Future	9.3060	95.9606	9.4081	95.6373	1.097	0.0000	0.0000
2025/01/31	2030	05/02/2026	9.49 Call	Bond Future	2207.2300	2.2072	2035.3400	2.0353	7.788	0.0000	0.0000
2025/01/31	2030	05/02/2026	9.49 Put	Bond Future	1625.4600	1.6255	1776.9200	1.7769	9.318	0.0000	0.0000
2025/01/31	2032	06/02/2025	9.42 Put	Bond Future	1275.9300	1.2759	1522.5800	1.5226	19.331	0.0000	0.0000
2025/01/31	2032	06/02/2025	9.42 Call	Bond Future	28.4900	0.0285	8.8300	0.0088	69.007	0.0000	0.0000
2025/01/31	2032	06/02/2025	9.92 Put	Bond Future	68.2900	0.0683	89.9200	0.0899	31.674	0.0000	0.0000
2025/01/31	2032	06/02/2025	9.92 Call	Bond Future	1238.5400	1.2385	993.8600	0.9939	19.756	0.0000	0.0000
2025/01/31	2032	06/02/2025	10.61 Call	Bond Future	4378.6200	4.3786	4112.3000	4.1123	6.082	0.0000	0.0000
2025/01/31	2032	06/02/2025	10.61 Put	Bond Future	0.0600	0.0001	0.0500	0.0001	16.667	0.0000	0.0000

680
0
300
0
300
0
300
0
300
0
300
0
300
47,294
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	
2025/01/31	2032	06/02/2025		Bond Future	9.6759	95.7929	9.7311	95.5266	0.570	0.0000	0.0000	
2025/01/31	2032	06/02/2025	11.72 Call	Bond Future		9245.0900	9.2451	8978.7800	8.9788	2.881	0.0000	0.0000
2025/01/31	2032	06/02/2025	11.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/01/31	2032	08/05/2025		Bond Future	9.7522	93.5465	9.8147	93.2535	0.641	0.0000	0.0000	
2025/01/31	2032	08/05/2025	10.91 Call	Bond Future	5428.4600	5.4285	5156.5800	5.1566	5.008	0.0000	0.0000	
2025/01/31	2032	08/05/2025	10.91 Put	Bond Future	186.8100	0.1868	207.9000	0.2079	11.290	0.0000	0.0000	
2025/01/31	2032	08/05/2025	9.42 Put	Bond Future	2350.2500	2.3503	2534.8100	2.5348	7.853	0.0000	0.0000	
2025/01/31	2032	08/05/2025	9.42 Call	Bond Future	773.1200	0.7731	664.7100	0.6647	14.022	0.0000	0.0000	
2025/01/31	2032	08/05/2025	9.92 Put	Bond Future	1115.3100	1.1153	1222.5100	1.2225	9.612	0.0000	0.0000	
2025/01/31	2032	08/05/2025	9.92 Call	Bond Future	1899.1300	1.8991	1713.3600	1.7134	9.782	0.0000	0.0000	
2025/01/31	2032	08/05/2025	10.97 Call	Bond Future	5669.1900	5.6692	5395.0300	5.3950	4.836	0.0000	0.0000	
2025/01/31	2032	08/05/2025	10.97 Put	Bond Future	166.2900	0.1663	185.1000	0.1851	11.312	0.0000	0.0000	
2025/01/31	2032	08/05/2025	9.40 Put	Bond Future	2414.0000	2.4140	2601.7900	2.6018	7.779	0.0000	0.0000	
2025/01/31	2032	08/05/2025	9.40 Call	Bond Future	740.8500	0.7409	635.6700	0.6357	14.197	0.0000	0.0000	
2025/01/31	2032	08/05/2025	9.90 Put	Bond Future	1152.1500	1.1522	1262.1800	1.2622	9.550	0.0000	0.0000	
2025/01/31	2032	08/05/2025	9.90 Call	Bond Future	1842.9800	1.8430	1660.0400	1.6600	9.926	0.0000	0.0000	
2025/01/31	2032	08/05/2025	10.28 Call	Bond Future	3041.7900	3.0418	2812.4100	2.8124	7.541	0.0000	0.0000	
2025/01/31	2032	08/05/2025	10.28 Put	Bond Future	604.2800	0.6043	667.8700	0.6679	10.523	0.0000	0.0000	
2025/01/31	2032	07/08/2025	9.40 Put	Bond Future	3085.5900	3.0856	3308.7900	3.3088	7.234	0.0000	0.0000	
2025/01/31	2032	07/08/2025	9.40 Call	Bond Future	1067.7500	1.0678	970.6600	0.9707	9.093	0.0000	0.0000	
2025/01/31	2032	07/08/2025	9.90 Put	Bond Future	1813.3000	1.8133	1997.6000	1.9976	10.164	0.0000	0.0000	
2025/01/31	2032	07/08/2025	9.90 Call	Bond Future	2101.3100	2.1013	1965.3200	1.9653	6.472	0.0000	0.0000	
2025/01/31	2032	07/08/2025	10.59 Call	Bond Future	4164.2500	4.1643	3962.5800	3.9626	4.843	0.0000	0.0000	
2025/01/31	2032	07/08/2025	10.59 Put	Bond Future	809.4100	0.8094	928.0300	0.9280	14.655	0.0000	0.0000	
2025/01/31	2032	07/08/2025		Bond Future	9.8367	95.4015	9.9071	95.0812	0.716	0.0000	0.0000	
2025/01/31	2032	07/08/2025	12.01 Call	Bond Future	9410.6800	9.4107	9102.4100	9.1024	3.276	0.0000	0.0000	
2025/01/31	2032	07/08/2025	12.01 Put	Bond Future	140.5200	0.1405	152.5400	0.1525	8.554	0.0000	0.0000	
2025/01/31	2032	06/11/2025		Bond Future	9.9361	93.1014	10.0139	92.7587	0.783	0.0000	0.0000	
2025/01/31	2032	06/11/2025	10.42 Call	Bond Future	3635.2800	3.6353	3400.6400	3.4006	6.455	0.0000	0.0000	
2025/01/31	2032	06/11/2025	10.42 Put	Bond Future	1529.8200	1.5298	1637.8400	1.6378	7.061	0.0000	0.0000	
2025/01/31	2032	06/11/2025	9.40 Put	Bond Future	3686.9100	3.6869	3899.2400	3.8992	5.759	0.0000	0.0000	
2025/01/31	2032	06/11/2025	9.40 Call	Bond Future	1281.5300	1.2815	1151.2000	1.1512	10.170	0.0000	0.0000	
2025/01/31	2032	06/11/2025	9.90 Put	Bond Future	2425.1800	2.4252	2584.0900	2.5841	6.553	0.0000	0.0000	
2025/01/31	2032	06/11/2025	9.90 Call	Bond Future	2265.5900	2.2656	2081.8400	2.0818	8.110	0.0000	0.0000	
2025/01/31	2032	06/11/2025	10.89 Call	Bond Future	5091.7200	5.0917	4822.7800	4.8228	5.282	0.0000	0.0000	
2025/01/31	2032	06/11/2025	10.89 Put	Bond Future	998.8800	0.9989	1072.6000	1.0726	7.380	0.0000	0.0000	
2025/01/31	2032	05/02/2026		Bond Future	10.0479	94.9075	10.1411	94.5107	0.928	0.0000	0.0000	
2025/01/31	2032	05/02/2026	10.16 Call	Bond Future	2998.2100	2.9982	2873.7900	2.8738	4.150	0.0000	0.0000	

48,534

0

0

124,083

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	
2025/01/31	2032	05/02/2026	10.16 Put	Bond Future	2521.1100	2.5211	2793.5600	2.7936	10.807	0.0000	0.0000
2025/01/31	2033	06/02/2025		Bond Future	128.3533	128.3533	128.1983	128.1983	0.121	0.0000	0.0000
2025/01/31	2033	06/02/2025	124.94 Call	Bond Future	3413.3100	3.4133	3258.2600	3.2583	4.543	0.0000	0.0000
2025/01/31	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	2033	08/05/2025		Bond Future	129.4468	129.4468	129.2597	129.2597	0.145	0.0000	0.0000
2025/01/31	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	2033	08/05/2025	130.62 Put	Bond Future	1173.1700	1.1732	1360.2700	1.3603	15.948	0.0000	0.0000
2025/01/31	2033	07/08/2025		Bond Future	132.0455	132.0455	131.8248	131.8248	0.167	0.0000	0.0000
2025/01/31	2033	07/08/2025	128.65 Call	Bond Future	3395.5400	3.3955	3174.8100	3.1748	6.501	0.0000	0.0000
2025/01/31	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	2033	06/11/2025		Bond Future	133.1245	133.1245	132.8765	132.8765	0.186	0.0000	0.0000
2025/01/31	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	2033	06/11/2025	133.14 Put	Bond Future	15.4800	0.0155	263.4800	0.2635	1,602.067	0.0000	0.0000
2025/01/31	2033	05/02/2026		Bond Future	135.7408	135.7408	135.4209	135.4209	0.236	0.0000	0.0000
2025/01/31	2033	05/02/2026	132.88 Call	Bond Future	2860.7900	2.8608	2540.8700	2.5409	11.183	0.0000	0.0000
2025/01/31	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	2037	06/02/2025		Bond Future	10.7473	85.3146	10.8220	84.8723	0.696	0.0000	0.0000
2025/01/31	2037	06/02/2025	12.76 Call	Bond Future	10853.9200	10.8539	10411.6400	10.4116	4.075	0.0000	0.0000
2025/01/31	2037	06/02/2025	12.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	2037	08/05/2025	12.55 Put	Bond Future	94.9200	0.0949	120.0600	0.1201	26.485	0.0000	0.0000
2025/01/31	2037	08/05/2025	12.55 Call	Bond Future	9274.0400	9.2740	8828.7200	8.8287	4.802	0.0000	0.0000
2025/01/31	2037	08/05/2025	13.30 Put	Bond Future	18.8500	0.0189	17.2300	0.0172	8.594	0.0000	0.0000
2025/01/31	2037	08/05/2025	13.30 Call	Bond Future	12788.6300	12.7886	12316.5500	12.3166	3.691	0.0000	0.0000
2025/01/31	2037	08/05/2025		Bond Future	10.8441	87.0224	10.9251	86.5520	0.747	0.0000	0.0000
2025/01/31	2037	08/05/2025	12.25 Call	Bond Future	7835.7100	7.8357	7434.8700	7.4349	5.116	0.0000	0.0000
2025/01/31	2037	08/05/2025	12.25 Put	Bond Future	165.0800	0.1651	234.7000	0.2347	42.173	0.0000	0.0000
2025/01/31	2037	08/05/2025	13.35 Put	Bond Future	16.4500	0.0165	14.9400	0.0149	9.179	0.0000	0.0000
2025/01/31	2037	08/05/2025	13.35 Call	Bond Future	13016.7900	13.0168	12544.8200	12.5448	3.626	0.0000	0.0000
2025/01/31	2037	08/05/2025	10.50 Put	Bond Future	2963.0000	2.9630	3378.1400	3.3781	14.011	0.0000	0.0000
2025/01/31	2037	08/05/2025	10.50 Call	Bond Future	923.1700	0.9232	867.8500	0.8679	5.992	0.0000	0.0000
2025/01/31	2037	08/05/2025	11.00 Put	Bond Future	1430.3800	1.4304	1747.1500	1.7472	22.146	0.0000	0.0000
2025/01/31	2037	08/05/2025	11.00 Call	Bond Future	2332.8000	2.3328	2179.1100	2.1791	6.588	0.0000	0.0000
2025/01/31	2037	08/05/2025	11.46 Call	Bond Future	4159.7400	4.1597	3891.4900	3.8915	6.449	0.0000	0.0000
2025/01/31	2037	08/05/2025	11.46 Put	Bond Future	672.4300	0.6724	874.6400	0.8746	30.072	0.0000	0.0000
2025/01/31	2037	07/08/2025	10.50 Put	Bond Future	4024.7200	4.0247	4443.8500	4.4439	10.414	0.0000	0.0000
2025/01/31	2037	07/08/2025	10.50 Call	Bond Future	1398.3000	1.3983	1317.7000	1.3177	5.764	0.0000	0.0000
2025/01/31	2037	07/08/2025	11.00 Put	Bond Future	2451.2200	2.4512	2804.4400	2.8044	14.410	0.0000	0.0000

0

4,220

0

0

9,729

0

0

0

0

0

0

0

0

0

0

0

107,483

0

0

0

15,000

0

7,500

61,590

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	
2025/01/31	2037	07/08/2025	11.00 Call	Bond Future	2738.9800	2.7390	2592.4700	2.5925	5.349	0.0000	0.0000
2025/01/31	2037	07/08/2025	11.83 Call	Bond Future	5839.6700	5.8397	5541.8100	5.5418	5.101	0.0000	0.0000
2025/01/31	2037	07/08/2025	11.83 Put	Bond Future	1007.9200	1.0079	1209.7900	1.2098	20.028	0.0000	0.0000
2025/01/31	2037	07/08/2025	12.17 Call	Bond Future	7284.7200	7.2847	6937.1400	6.9371	4.771	0.0000	0.0000
2025/01/31	2037	07/08/2025	12.17 Put	Bond Future	691.2200	0.6912	843.3700	0.8434	22.012	0.0000	0.0000
2025/01/31	2037	07/08/2025	11.42 Call	Bond Future	4205.9300	4.2059	3981.8300	3.9818	5.328	0.0000	0.0000
2025/01/31	2037	07/08/2025	11.42 Put	Bond Future	1574.5100	1.5745	1850.1400	1.8501	17.506	0.0000	0.0000
2025/01/31	2037	07/08/2025	10.55 Put	Bond Future	3838.6400	3.8386	4252.5000	4.2525	10.781	0.0000	0.0000
2025/01/31	2037	07/08/2025	10.55 Call	Bond Future	1509.9000	1.5099	1424.0300	1.4240	5.687	0.0000	0.0000
2025/01/31	2037	07/08/2025	10.64 Put	Bond Future	3520.3200	3.5203	3923.7000	3.9237	11.459	0.0000	0.0000
2025/01/31	2037	07/08/2025	10.64 Call	Bond Future	1723.8500	1.7239	1627.5000	1.6275	5.589	0.0000	0.0000
2025/01/31	2037	07/08/2025	11.82 Call	Bond Future	5798.2200	5.7982	5501.8500	5.5019	5.111	0.0000	0.0000
2025/01/31	2037	07/08/2025	11.82 Put	Bond Future	1019.1400	1.0191	1222.5000	1.2225	19.954	0.0000	0.0000
2025/01/31	2037	07/08/2025	11.07 Call	Bond Future	2964.8800	2.9649	2806.1700	2.8062	5.353	0.0000	0.0000
2025/01/31	2037	07/08/2025	11.07 Put	Bond Future	2280.0300	2.2800	2621.0500	2.6211	14.957	0.0000	0.0000
2025/01/31	2037	07/08/2025	10.34 Put	Bond Future	4672.2200	4.6722	5099.7500	5.0998	9.150	0.0000	0.0000
2025/01/31	2037	07/08/2025	10.34 Call	Bond Future	1083.6400	1.0836	1011.4400	1.0114	6.663	0.0000	0.0000
2025/01/31	2037	07/08/2025	13.01 Put	Bond Future	269.9500	0.2700	257.3600	0.2574	4.664	0.0000	0.0000
2025/01/31	2037	07/08/2025		Bond Future	10.9496	84.4875	11.0373	83.9877	0.801	0.0000	0.0000
2025/01/31	2037	07/08/2025	13.01 Call	Bond Future	10984.8600	10.9849	10472.5400	10.4725	4.664	0.0000	0.0000
2025/01/31	2037	06/11/2025		Bond Future	11.0575	86.1357	11.1513	85.6117	0.848	0.0000	0.0000
2025/01/31	2037	06/11/2025	11.63 Call	Bond Future	5062.9300	5.0629	4805.5100	4.8055	5.084	0.0000	0.0000
2025/01/31	2037	06/11/2025	11.63 Put	Bond Future	1933.9500	1.9340	2200.4900	2.2005	13.782	0.0000	0.0000
2025/01/31	2037	06/11/2025	10.50 Put	Bond Future	4930.9800	4.9310	5311.9800	5.3120	7.727	0.0000	0.0000
2025/01/31	2037	06/11/2025	10.50 Call	Bond Future	1720.1500	1.7202	1577.1900	1.5772	8.311	0.0000	0.0000
2025/01/31	2037	06/11/2025	11.00 Put	Bond Future	3293.2100	3.2932	3642.1900	3.6422	10.597	0.0000	0.0000
2025/01/31	2037	06/11/2025	11.00 Call	Bond Future	2969.8600	2.9699	2794.8800	2.7949	5.892	0.0000	0.0000
2025/01/31	2037	06/11/2025	12.16 Call	Bond Future	7108.5600	7.1086	6775.3900	6.7754	4.687	0.0000	0.0000
2025/01/31	2037	06/11/2025	12.16 Put	Bond Future	1226.6800	1.2267	1417.4700	1.4175	15.553	0.0000	0.0000
2025/01/31	2037	05/02/2026	12.27 Call	Bond Future	7565.6900	7.5657	7244.5500	7.2446	4.245	0.0000	0.0000
2025/01/31	2037	05/02/2026	12.27 Put	Bond Future	1838.5600	1.8386	2095.0600	2.0951	13.951	0.0000	0.0000
2025/01/31	2037	05/02/2026	10.90 Put	Bond Future	4630.0000	4.6300	5049.9000	5.0499	9.069	0.0000	0.0000
2025/01/31	2037	05/02/2026	10.90 Call	Bond Future	3096.5400	3.0965	2938.8000	2.9388	5.094	0.0000	0.0000
2025/01/31	2037	05/02/2026		Bond Future	11.1755	83.5484	11.2811	82.9707	0.945	0.0000	0.0000
2025/01/31	2037	05/02/2026	11.20 Call	Bond Future	3928.9000	3.9289	3746.5100	3.7465	4.642	0.0000	0.0000
2025/01/31	2037	05/02/2026	11.20 Put	Bond Future	3794.2100	3.7942	4189.4600	4.1895	10.417	0.0000	0.0000
2025/01/31	2038	06/02/2025		Bond Future	137.6662	137.6662	137.7964	137.7964	0.095	0.0000	0.0000
2025/01/31	2038	06/02/2025	135.23 Call	Bond Future	2436.1600	2.4362	2566.3600	2.5664	5.344	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
73,915
0
0
0
0
0
0
300
0
300
0
300
0
1,970
0
1,970
0
0
0
366
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
2025/01/31	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/01/31	2038	08/05/2025		Bond Future	140.4562	140.4562	140.5575	140.5575	0.072	0.0000
2025/01/31	2038	08/05/2025	139.68 Call	Bond Future	776.1900	0.7762	877.5200	0.8775	13.055	0.0000
2025/01/31	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/31	2038	07/08/2025		Bond Future	141.1563	141.1563	141.2271	141.2271	0.050	0.0000
2025/01/31	2038	07/08/2025	139.56 Call	Bond Future	1596.2900	1.5963	1667.1300	1.6671	4.438	0.0000
2025/01/31	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/31	2038	06/11/2025		Bond Future	143.9455	143.9455	143.9932	143.9932	0.033	0.0000
2025/01/31	2038	06/11/2025	143.88 Call	Bond Future	65.5300	0.0655	113.2100	0.1132	72.761	0.0000
2025/01/31	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/31	2038	05/02/2026		Bond Future	144.6161	144.6161	144.5917	144.5917	0.017	0.0000
2025/01/31	2038	05/02/2026	143.20 Call	Bond Future	1416.0500	1.4161	1391.7400	1.3917	1.717	0.0000
2025/01/31	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/31	2040	06/02/2025	11.00 Put	Bond Future	689.1000	0.6891	1164.6600	1.1647	69.012	0.0000
2025/01/31	2040	06/02/2025	11.00 Call	Bond Future	383.3600	0.3834	349.0000	0.3490	8.963	0.0000
2025/01/31	2040	06/02/2025	11.70 Call	Bond Future	4043.7900	4.0438	3543.0300	3.5430	12.383	0.0000
2025/01/31	2040	06/02/2025	11.70 Put	Bond Future	0.8500	0.0009	10.0100	0.0100	1,077.647	0.0000
2025/01/31	2040	06/02/2025	12.20 Call	Bond Future	6947.1800	6.9472	6437.2700	6.4373	7.340	0.0000
2025/01/31	2040	06/02/2025	12.20 Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000
2025/01/31	2040	06/02/2025		Bond Future	11.0475	85.4391	11.1272	84.9291	0.722	0.0000
2025/01/31	2040	06/02/2025	12.95 Call	Bond Future	11013.6900	11.0137	10503.7700	10.5038	4.630	0.0000
2025/01/31	2040	06/02/2025	12.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/31	2040	08/05/2025		Bond Future	11.1467	87.1494	11.2324	86.6099	0.769	0.0000
2025/01/31	2040	08/05/2025	12.63 Call	Bond Future	8813.8900	8.8139	8340.5600	8.3406	5.370	0.0000
2025/01/31	2040	08/05/2025	12.63 Put	Bond Future	164.0100	0.1640	230.2000	0.2302	40.357	0.0000
2025/01/31	2040	08/05/2025	12.75 Put	Bond Future	132.4100	0.1324	177.7800	0.1778	34.265	0.0000
2025/01/31	2040	08/05/2025	12.75 Call	Bond Future	9422.5700	9.4226	8928.4200	8.9284	5.244	0.0000
2025/01/31	2040	08/05/2025	13.50 Put	Bond Future	29.2100	0.0292	28.9700	0.0290	0.822	0.0000
2025/01/31	2040	08/05/2025	13.50 Call	Bond Future	13138.8800	13.1389	12599.1200	12.5991	4.108	0.0000
2025/01/31	2040	08/05/2025	13.43 Put	Bond Future	34.9100	0.0349	34.8100	0.0348	0.286	0.0000
2025/01/31	2040	08/05/2025	13.43 Call	Bond Future	12800.9400	12.8009	12261.3200	12.2613	4.215	0.0000
2025/01/31	2040	07/08/2025		Bond Future	11.2540	84.3663	11.3463	83.7962	0.820	0.0000
2025/01/31	2040	07/08/2025	13.29 Call	Bond Future	11659.1400	11.6591	11086.0100	11.0860	4.916	0.0000
2025/01/31	2040	07/08/2025	13.29 Put	Bond Future	315.0900	0.3151	312.0800	0.3121	0.955	0.0000
2025/01/31	2040	06/11/2025		Bond Future	11.3631	86.0119	11.4611	85.4163	0.863	0.0000
2025/01/31	2040	06/11/2025	11.84 Call	Bond Future	5146.9000	5.1469	4894.4100	4.8944	4.906	0.0000
2025/01/31	2040	06/11/2025	11.84 Put	Bond Future	2308.4900	2.3085	2651.6200	2.6516	14.864	0.0000
2025/01/31	2040	05/02/2026		Bond Future	11.4815	83.1716	11.5907	82.5209	0.951	0.0000

0
2,940
0
0
0
0
0
0
0
0
0
0
0
0
0
780
0
780
0
780
44,388
0
0
31,673
0
0
0
15,000
0
7,500
0
7,500
33,389
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	
2025/01/31	2040	05/02/2026	11.49 Call	Bond Future	4263.2000	4.2632	4094.3400	4.0943	3.961	0.0000	0.0000
2025/01/31	2040	05/02/2026	11.49 Put	Bond Future	4212.0400	4.2120	4693.8200	4.6938	11.438	0.0000	0.0000
2025/01/31	2044	06/02/2025	11.50 Call	Bond Future	2073.2200	2.0732	1609.7000	1.6097	22.357	0.0000	0.0000
2025/01/31	2044	06/02/2025	11.50 Put	Bond Future	49.8900	0.0499	207.8800	0.2079	316.677	0.0000	0.0000
2025/01/31	2044	06/02/2025	11.15 Put	Bond Future	679.7400	0.6797	1222.3400	1.2223	79.825	0.0000	0.0000
2025/01/31	2044	06/02/2025	11.15 Call	Bond Future	433.4900	0.4335	354.5800	0.3546	18.203	0.0000	0.0000
2025/01/31	2044	06/02/2025	10.65 Put	Bond Future	3675.7900	3.6758	4301.5200	4.3015	17.023	0.0000	0.0000
2025/01/31	2044	06/02/2025	10.65 Call	Bond Future	0.9800	0.0010	5.2000	0.0052	430.612	0.0000	0.0000
2025/01/31	2044	06/02/2025	13.75 Call	Bond Future	14424.1200	14.4241	13802.6100	13.8026	4.309	0.0000	0.0000
2025/01/31	2044	06/02/2025	13.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	2044	06/02/2025	12.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	2044	06/02/2025	12.50 Call	Bond Future	7970.4500	7.9705	7348.9400	7.3489	7.798	0.0000	0.0000
2025/01/31	2044	06/02/2025	12.00 Put	Bond Future	0.1300	0.0001	2.3800	0.0024	1,730.769	0.0000	0.0000
2025/01/31	2044	06/02/2025	12.00 Call	Bond Future	5092.1800	5.0922	4472.9200	4.4729	12.161	0.0000	0.0000
2025/01/31	2044	06/02/2025		Bond Future	11.1872	81.2364	11.2819	80.6149	0.847	0.0000	0.0000
2025/01/31	2044	06/02/2025	13.02 Call	Bond Future	10777.3300	10.7773	10155.8200	10.1558	5.767	0.0000	0.0000
2025/01/31	2044	06/02/2025	13.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	2044	08/05/2025		Bond Future	11.2831	82.8626	11.3840	82.2103	0.895	0.0000	0.0000
2025/01/31	2044	08/05/2025	12.72 Call	Bond Future	8738.0900	8.7381	8169.4200	8.1694	6.508	0.0000	0.0000
2025/01/31	2044	08/05/2025	12.72 Put	Bond Future	200.2900	0.2003	283.9300	0.2839	41.759	0.0000	0.0000
2025/01/31	2044	08/05/2025	Call	Bond Future	0.4400	0.0004	0.1700	0.0002	61.364	0.0000	0.0000
2025/01/31	2044	08/05/2025	Put	Bond Future	17137.8200	17.1378	17789.8600	17.7899	3.805	0.0000	0.0000
2025/01/31	2044	08/05/2025	12.40 Call	Bond Future	7114.4600	7.1145	6590.7400	6.5907	7.361	0.0000	0.0000
2025/01/31	2044	08/05/2025	12.40 Put	Bond Future	345.8600	0.3459	474.4500	0.4745	37.180	0.0000	0.0000
2025/01/31	2044	08/05/2025	11.65 Call	Bond Future	3520.4800	3.5205	3182.1700	3.1822	9.610	0.0000	0.0000
2025/01/31	2044	08/05/2025	11.65 Put	Bond Future	1189.4600	1.1895	1503.4600	1.5035	26.399	0.0000	0.0000
2025/01/31	2044	08/05/2025	10.92 Put	Bond Future	3445.2500	3.4453	3978.2700	3.9783	15.471	0.0000	0.0000
2025/01/31	2044	08/05/2025	10.92 Call	Bond Future	1026.9300	1.0269	907.6400	0.9076	11.616	0.0000	0.0000
2025/01/31	2044	07/08/2025		Bond Future	11.3863	80.1198	11.4940	79.4357	0.945	0.0000	0.0000
2025/01/31	2044	07/08/2025	13.34 Call	Bond Future	11433.1600	11.4332	10795.8200	10.7958	5.574	0.0000	0.0000
2025/01/31	2044	07/08/2025	13.34 Put	Bond Future	351.3200	0.3513	398.1300	0.3981	13.324	0.0000	0.0000
2025/01/31	2044	06/11/2025		Bond Future	11.4906	81.6826	11.6043	80.9714	0.989	0.0000	0.0000
2025/01/31	2044	06/11/2025	11.88 Call	Bond Future	4994.3100	4.9943	4646.1300	4.6461	6.972	0.0000	0.0000
2025/01/31	2044	06/11/2025	11.88 Put	Bond Future	2600.4500	2.6005	2963.4700	2.9635	13.960	0.0000	0.0000
2025/01/31	2044	05/02/2026		Bond Future	11.6034	78.8834	11.7280	78.1172	1.075	0.0000	0.0000
2025/01/31	2044	05/02/2026	11.56 Call	Bond Future	4183.4000	4.1834	4017.9000	4.0179	3.956	0.0000	0.0000
2025/01/31	2044	05/02/2026	11.56 Put	Bond Future	4452.6900	4.4527	5053.4000	5.0534	13.491	0.0000	0.0000
2025/01/31	2046	06/02/2025		Bond Future	121.3675	121.3675	120.1013	120.1013	1.043	0.0000	0.0000

0
0
0
8,825
0
8,825
0
8,825
0
422
0
422
0
422
16,155
0
0
77,245
0
0
0
0
0
2,490
0
2,490
0
2,490
16
0
0
0
0
0
0
0
0
0
8,406

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	
2025/01/31	2046	06/02/2025	114.01 Call	Bond Future	7357.5100	7.3575	6091.3300	6.0913	17.209	0.0000	0.0000
2025/01/31	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	2046	08/05/2025		Bond Future	121.6179	121.6179	120.2989	120.2989	1.085	0.0000	0.0000
2025/01/31	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	2046	08/05/2025	121.97 Put	Bond Future	352.1200	0.3521	1671.1200	1.6711	374.588	0.0000	0.0000
2025/01/31	2046	07/08/2025		Bond Future	124.0591	124.0591	122.6860	122.6860	1.107	0.0000	0.0000
2025/01/31	2046	07/08/2025	118.69 Call	Bond Future	5369.1200	5.3691	3996.0000	3.9960	25.574	0.0000	0.0000
2025/01/31	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	2046	06/11/2025		Bond Future	124.2613	124.2613	122.8398	122.8398	1.144	0.0000	0.0000
2025/01/31	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	2046	06/11/2025	125.41 Put	Bond Future	1148.6900	1.1487	2570.2100	2.5702	123.751	0.0000	0.0000
2025/01/31	2046	05/02/2026		Bond Future	126.7023	126.7023	125.1905	125.1905	1.193	0.0000	0.0000
2025/01/31	2046	05/02/2026	121.65 Call	Bond Future	5052.2800	5.0523	3540.5300	3.5405	29.922	0.0000	0.0000
2025/01/31	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	2050	06/02/2025		Bond Future	119.3339	119.3339	119.3187	119.3187	0.013	0.0000	0.0000
2025/01/31	2050	06/02/2025	115.60 Call	Bond Future	3733.8900	3.7339	3718.7300	3.7187	0.406	0.0000	0.0000
2025/01/31	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	2050	08/05/2025		Bond Future	121.7524	121.7524	121.7098	121.7098	0.035	0.0000	0.0000
2025/01/31	2050	08/05/2025	121.16 Call	Bond Future	592.3500	0.5924	549.7700	0.5498	7.188	0.0000	0.0000
2025/01/31	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	2050	07/08/2025		Bond Future	121.8349	121.8349	121.7635	121.7635	0.059	0.0000	0.0000
2025/01/31	2050	07/08/2025	119.89 Call	Bond Future	1944.8500	1.9449	1873.5100	1.8735	3.668	0.0000	0.0000
2025/01/31	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	2050	06/11/2025		Bond Future	124.2422	124.2422	124.1482	124.1482	0.076	0.0000	0.0000
2025/01/31	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	2050	06/11/2025	124.42 Put	Bond Future	177.7700	0.1778	271.7700	0.2718	52.877	0.0000	0.0000
2025/01/31	2050	05/02/2026		Bond Future	124.2779	124.2779	124.1193	124.1193	0.128	0.0000	0.0000
2025/01/31	2050	05/02/2026	122.82 Call	Bond Future	1457.9200	1.4579	1299.3300	1.2993	10.878	0.0000	0.0000
2025/01/31	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	AL37	06/02/2025		Index Future	1077.6780	1077.6780	1075.3850	1075.3850	0.213	0.0000	0.0000
2025/01/31	AL37	08/05/2025		Index Future	1099.2510	1099.2510	1096.6670	1096.6670	0.235	0.0000	0.0000
2025/01/31	AL37	07/08/2025		Index Future	1121.0580	1121.0580	1118.1690	1118.1690	0.258	0.0000	0.0000
2025/01/31	AL37	06/11/2025		Index Future	1142.9630	1142.9630	1139.8220	1139.8220	0.275	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	
2025/01/31	AL37	05/02/2026		Index Future	1165.1830	1165.1830	1161.4070	1161.4070	0.324	0.0000	0.0000
2025/01/31	AL7T	06/02/2025		Index Future	1295.6310	1295.6310	1290.4530	1290.4530	0.400	0.0000	0.0000
2025/01/31	AL7T	08/05/2025		Index Future	1321.5670	1321.5670	1315.9910	1315.9910	0.422	0.0000	0.0000
2025/01/31	AL7T	07/08/2025		Index Future	1347.7830	1347.7830	1341.7920	1341.7920	0.445	0.0000	0.0000
2025/01/31	AL7T	06/11/2025		Index Future	1374.1190	1374.1190	1367.7760	1367.7760	0.462	0.0000	0.0000
2025/01/31	AL7T	05/02/2026		Index Future	1400.8330	1400.8330	1393.6780	1393.6780	0.511	0.0000	0.0000
2025/01/31	ALBI	06/02/2025		Index Future	1113.5770	1113.5770	1108.8500	1108.8500	0.424	0.0000	0.0000
2025/01/31	ALBI	08/05/2025		Index Future	1135.8680	1135.8680	1130.7940	1130.7940	0.447	0.0000	0.0000
2025/01/31	ALBI	07/08/2025		Index Future	1158.4010	1158.4010	1152.9640	1152.9640	0.469	0.0000	0.0000
2025/01/31	ALBI	06/11/2025		Index Future	1181.0360	1181.0360	1175.2910	1175.2910	0.486	0.0000	0.0000
2025/01/31	ALBI	05/02/2026		Index Future	1203.9970	1203.9970	1197.5480	1197.5480	0.536	0.0000	0.0000
2025/01/31	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/01/31	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	C214	28/02/2041		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
2025/01/31	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/31	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/31	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2025/01/31	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/31	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/31	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/31	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/31	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/31	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/31	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/31	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/31	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/31	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/31	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/31	ES33	06/02/2025		Bond Future	10.9994	83.9416	11.0690	83.6109	0.633	0.0000
2025/01/31	ES33	06/02/2025	13.34 Call	Bond Future	10209.9800	10.2100	9879.2700	9.8793	3.239	0.0000
2025/01/31	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/31	ES33	08/05/2025		Bond Future	11.1168	81.8435	11.1936	81.4877	0.690	0.0000
2025/01/31	ES33	08/05/2025	12.73 Call	Bond Future	7071.5100	7.0715	6715.6600	6.7157	5.032	0.0000
2025/01/31	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/31	ES33	07/08/2025		Bond Future	11.2433	83.4861	11.3276	83.1043	0.750	0.0000
2025/01/31	ES33	07/08/2025	13.56 Call	Bond Future	9681.5400	9.6815	9299.7300	9.2997	3.944	0.0000
2025/01/31	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/31	ES33	06/11/2025		Bond Future	11.3886	81.3380	11.4801	80.9348	0.803	0.0000
2025/01/31	ES33	06/11/2025	12.01 Call	Bond Future	2687.7900	2.6878	2284.5400	2.2845	15.003	0.0000
2025/01/31	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/31	ES33	05/02/2026		Bond Future	11.5507	82.9341	11.6563	82.4815	0.915	0.0000
2025/01/31	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/31	ES33	05/02/2026	11.49 Put	Bond Future	261.4100	0.2614	713.9900	0.7140	173.130	0.0000
2025/01/31	ES42	06/02/2025		Bond Future	11.5281	80.0703	11.6077	79.5878	0.691	0.0000
2025/01/31	ES42	06/02/2025	13.71 Call	Bond Future	11676.8300	11.6768	11194.3600	11.1944	4.132	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	
2025/01/31	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	ES42	08/05/2025		Bond Future	11.6348	77.4260	11.7204	76.9159	0.736	0.0000	0.0000
2025/01/31	ES42	08/05/2025	13.25 Call	Bond Future	8795.1200	8.7951	8284.9900	8.2850	5.800	0.0000	0.0000
2025/01/31	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	ES42	07/08/2025		Bond Future	11.7451	78.9794	11.8369	78.4412	0.781	0.0000	0.0000
2025/01/31	ES42	07/08/2025	13.79 Call	Bond Future	10707.1800	10.7072	10169.0600	10.1691	5.026	0.0000	0.0000
2025/01/31	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	ES42	06/11/2025		Bond Future	11.8667	76.2732	11.9643	75.7111	0.823	0.0000	0.0000
2025/01/31	ES42	06/11/2025	12.39 Call	Bond Future	2939.3300	2.9393	2377.2000	2.3772	19.124	0.0000	0.0000
2025/01/31	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	ES42	05/02/2026		Bond Future	11.9949	77.7681	12.1032	77.1559	0.903	0.0000	0.0000
2025/01/31	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	ES42	05/02/2026	11.85 Put	Bond Future	831.6100	0.8316	1443.8300	1.4438	73.619	0.0000	0.0000
2025/01/31	GOVI	06/02/2025		GOVI	1096.5380	1096.5380	1091.9370	1091.9370	0.420	0.0000	0.0000
2025/01/31	GOVI	06/02/2025	972.00 Call	GOVI	1245380.0000	124.5380	1199370.0000	119.9370	3.694	0.0000	0.0000
2025/01/31	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	GOVI	08/05/2025		GOVI	1118.4880	1118.4880	1113.5470	1113.5470	0.442	0.0000	0.0000
2025/01/31	GOVI	08/05/2025	1,022.00 Call	GOVI	964880.0000	96.4880	915470.0000	91.5470	5.121	0.0000	0.0000
2025/01/31	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	GOVI	07/08/2025		GOVI	1140.6760	1140.6760	1135.3790	1135.3790	0.464	0.0000	0.0000
2025/01/31	GOVI	07/08/2025	1,011.00 Call	GOVI	1296760.0000	129.6760	1243790.0000	124.3790	4.085	0.0000	0.0000
2025/01/31	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	GOVI	06/11/2025		GOVI	1162.9650	1162.9650	1157.3660	1157.3660	0.481	0.0000	0.0000
2025/01/31	GOVI	06/11/2025	1,112.00 Call	GOVI	509650.0000	50.9650	453660.0000	45.3660	10.986	0.0000	0.0000
2025/01/31	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	GOVI	05/02/2026		GOVI	1185.5740	1185.5740	1179.2830	1179.2830	0.531	0.0000	0.0000
2025/01/31	GOVI	05/02/2026	1,150.00 Call	GOVI	355740.0000	35.5740	292830.0000	29.2830	17.684	0.0000	0.0000
2025/01/31	GOVI	05/02/2026	1,150.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/01/31	IGOV	06/02/2025		Index Future	372.4460	372.4460	371.7120	371.7120	0.197	0.0000	0.0000
2025/01/31	IGOV	08/05/2025		Index Future	379.9950	379.9950	379.1610	379.1610	0.219	0.0000	0.0000
2025/01/31	IGOV	07/08/2025		Index Future	387.6240	387.6240	386.6850	386.6850	0.242	0.0000	0.0000
2025/01/31	IGOV	06/11/2025		Index Future	395.2870	395.2870	394.2620	394.2620	0.259	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
61
0
0
632
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
886
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	
2025/01/31	IGOV	05/02/2026		Index Future	403.0590	403.0590	401.8160	401.8160	0.308	0.0000	0.0000
2025/01/31	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/01/31	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/01/31	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/01/31	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/01/31	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/01/31	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/01/31	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/01/31	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/01/31	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/01/31	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/01/31	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/01/31	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/01/31	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/01/31	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2025/01/31	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/01/31	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/01/31	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/01/31	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/01/31	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/01/31	R033	06/02/2025		Bond Future	9.8914	104.2551	9.9465	103.9514	0.557	0.0000	0.0000
2025/01/31	R033	06/02/2025	10.33 Call	Bond Future	2398.0400	2.3980	2096.9900	2.0970	12.554	0.0000	0.0000
2025/01/31	R033	06/02/2025	10.33 Put	Bond Future	13.4800	0.0135	16.0800	0.0161	19.288	0.0000	0.0000
2025/01/31	R033	08/05/2025		Bond Future	9.9738	101.2937	10.0358	100.9609	0.622	0.0000	0.0000
2025/01/31	R033	08/05/2025	10.33 Call	Bond Future	2826.5100	2.8265	2586.4400	2.5864	8.494	0.0000	0.0000
2025/01/31	R033	08/05/2025	10.33 Put	Bond Future	934.7100	0.9347	1027.4600	1.0275	9.923	0.0000	0.0000
2025/01/31	R033	07/08/2025		Bond Future	10.0639	103.3023	10.1334	102.9395	0.691	0.0000	0.0000
2025/01/31	R033	07/08/2025	10.33 Call	Bond Future	3049.0600	3.0491	2876.0100	2.8760	5.676	0.0000	0.0000
2025/01/31	R033	07/08/2025	10.33 Put	Bond Future	1669.4200	1.6694	1859.1000	1.8591	11.362	0.0000	0.0000
2025/01/31	R033	06/11/2025		Bond Future	10.1682	100.2732	10.2446	99.8860	0.751	0.0000	0.0000
2025/01/31	R033	06/11/2025	10.33 Call	Bond Future	3189.0600	3.1891	2954.0000	2.9540	7.371	0.0000	0.0000
2025/01/31	R033	06/11/2025	10.33 Put	Bond Future	2371.3500	2.3714	2523.4300	2.5234	6.413	0.0000	0.0000
2025/01/31	R033	05/02/2026		Bond Future	10.2840	102.2180	10.3748	101.7720	0.883	0.0000	0.0000
2025/01/31	R033	05/02/2026	10.49 Call	Bond Future	3826.2600	3.8263	3595.0800	3.5951	6.042	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

9,329

0

0

12,363

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	
2025/01/31	R033	05/02/2026	10.49 Put	Bond Future	2818.0200	2.8180	3032.8700	3.0329	7.624	0.0000	0.0000
2025/01/31	R035	06/02/2025	10.10 Put	Bond Future	1346.3600	1.3464	1772.8900	1.7729	31.680	0.0000	0.0000
2025/01/31	R035	06/02/2025	10.10 Call	Bond Future	78.1100	0.0781	129.8400	0.1298	66.227	0.0000	0.0000
2025/01/31	R035	06/02/2025	11.10 Call	Bond Future	4385.2700	4.3853	4012.9600	4.0130	8.490	0.0000	0.0000
2025/01/31	R035	06/02/2025	11.10 Put	Bond Future	0.1000	0.0001	2.5900	0.0026	2,490.000	0.0000	0.0000
2025/01/31	R035	06/02/2025	11.30 Call	Bond Future	5459.1100	5.4591	5084.5300	5.0845	6.862	0.0000	0.0000
2025/01/31	R035	06/02/2025	11.30 Put	Bond Future	0.0000	0.0000	0.2200	0.0002	100.000	0.0000	0.0000
2025/01/31	R035	06/02/2025	10.65 Call	Bond Future	1932.2800	1.9323	1668.2200	1.6682	13.666	0.0000	0.0000
2025/01/31	R035	06/02/2025	10.65 Put	Bond Future	31.4100	0.0314	142.1500	0.1422	352.563	0.0000	0.0000
2025/01/31	R035	06/02/2025	10.34 Put	Bond Future	406.7400	0.4067	767.2000	0.7672	88.622	0.0000	0.0000
2025/01/31	R035	06/02/2025	10.34 Call	Bond Future	539.7800	0.5398	525.4400	0.5254	2.657	0.0000	0.0000
2025/01/31	R035	06/02/2025	10.26 Put	Bond Future	650.0400	0.6500	1054.3200	1.0543	62.193	0.0000	0.0000
2025/01/31	R035	06/02/2025	10.26 Call	Bond Future	319.1900	0.3192	348.6700	0.3487	9.236	0.0000	0.0000
2025/01/31	R035	06/02/2025		Bond Future	10.3170	95.1214	10.3819	94.7466	0.629	0.0000	0.0000
2025/01/31	R035	06/02/2025	12.41 Call	Bond Future	11100.2400	11.1002	10725.4400	10.7254	3.377	0.0000	0.0000
2025/01/31	R035	06/02/2025	12.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	R035	08/05/2025		Bond Future	10.4014	92.5157	10.4727	92.1128	0.685	0.0000	0.0000
2025/01/31	R035	08/05/2025	11.78 Call	Bond Future	7551.5800	7.5516	7174.4000	7.1744	4.995	0.0000	0.0000
2025/01/31	R035	08/05/2025	11.78 Put	Bond Future	162.9700	0.1630	188.7300	0.1887	15.807	0.0000	0.0000
2025/01/31	R035	08/05/2025	13.35 Call	Bond Future	14841.5500	14.8416	14439.3300	14.4393	2.710	0.0000	0.0000
2025/01/31	R035	08/05/2025	13.35 Put	Bond Future	3.6000	0.0036	4.3200	0.0043	20.000	0.0000	0.0000
2025/01/31	R035	08/05/2025	12.70 Call	Bond Future	11894.1500	11.8942	11495.5000	11.4955	3.352	0.0000	0.0000
2025/01/31	R035	08/05/2025	12.70 Put	Bond Future	24.4000	0.0244	28.6900	0.0287	17.582	0.0000	0.0000
2025/01/31	R035	08/05/2025	11.46 Put	Bond Future	295.4200	0.2954	339.8100	0.3398	15.026	0.0000	0.0000
2025/01/31	R035	08/05/2025	11.46 Call	Bond Future	6043.7900	6.0438	5685.2400	5.6852	5.933	0.0000	0.0000
2025/01/31	R035	08/05/2025	10.08 Put	Bond Future	2789.2200	2.7892	3053.3400	3.0533	9.469	0.0000	0.0000
2025/01/31	R035	08/05/2025	10.08 Call	Bond Future	940.2600	0.9403	801.4400	0.8014	14.764	0.0000	0.0000
2025/01/31	R035	08/05/2025	10.58 Put	Bond Future	1338.2600	1.3383	1497.4600	1.4975	11.896	0.0000	0.0000
2025/01/31	R035	08/05/2025	10.58 Call	Bond Future	2343.9600	2.3440	2100.2200	2.1002	10.399	0.0000	0.0000
2025/01/31	R035	08/05/2025	11.01 Call	Bond Future	4023.4700	4.0235	3709.0300	3.7090	7.815	0.0000	0.0000
2025/01/31	R035	08/05/2025	11.01 Put	Bond Future	656.7700	0.6568	745.2700	0.7453	13.475	0.0000	0.0000
2025/01/31	R035	08/05/2025	11.70 Call	Bond Future	7171.9600	7.1720	6798.6400	6.7986	5.205	0.0000	0.0000
2025/01/31	R035	08/05/2025	11.70 Put	Bond Future	189.3400	0.1893	218.9600	0.2190	15.644	0.0000	0.0000
2025/01/31	R035	08/05/2025	10.95 Call	Bond Future	3770.3400	3.7703	3463.8400	3.4638	8.129	0.0000	0.0000
2025/01/31	R035	08/05/2025	10.95 Put	Bond Future	728.0100	0.7280	824.4500	0.8245	13.247	0.0000	0.0000
2025/01/31	R035	08/05/2025	10.44 Put	Bond Future	1663.1200	1.6631	1850.7200	1.8507	11.280	0.0000	0.0000
2025/01/31	R035	08/05/2025	10.44 Call	Bond Future	1881.5800	1.8816	1666.2400	1.6662	11.445	0.0000	0.0000
2025/01/31	R035	07/08/2025	10.08 Put	Bond Future	3746.9700	3.7470	4011.2400	4.0112	7.053	0.0000	0.0000

0
0
15,000
0
7,500
0
1,100
0
1,100
0
1,000
0
100
48,714
0
0
59,397
0
0
0
400
0
400
0
400
0
300
0
300
0
300
0
150
0
150
0
150
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	
2025/01/31	R035	07/08/2025	10.08 Call	Bond Future	1410.0600	1.4101	1242.1100	1.2421	11.911	0.0000	0.0000
2025/01/31	R035	07/08/2025	10.58 Put	Bond Future	2265.9400	2.2659	2451.7800	2.4518	8.201	0.0000	0.0000
2025/01/31	R035	07/08/2025	10.58 Call	Bond Future	2743.6700	2.7437	2497.2900	2.4973	8.980	0.0000	0.0000
2025/01/31	R035	07/08/2025	11.34 Call	Bond Future	5532.1200	5.5321	5192.9300	5.1929	6.131	0.0000	0.0000
2025/01/31	R035	07/08/2025	11.34 Put	Bond Future	991.7200	0.9917	1084.7500	1.0848	9.381	0.0000	0.0000
2025/01/31	R035	07/08/2025	11.30 Call	Bond Future	5369.6100	5.3696	5034.4100	5.0344	6.243	0.0000	0.0000
2025/01/31	R035	07/08/2025	11.30 Put	Bond Future	1036.7900	1.0368	1133.8100	1.1338	9.358	0.0000	0.0000
2025/01/31	R035	07/08/2025		Bond Future	10.4937	94.3507	10.5718	93.9185	0.744	0.0000	0.0000
2025/01/31	R035	07/08/2025	12.65 Call	Bond Future	11188.1700	11.1882	10778.3900	10.7784	3.663	0.0000	0.0000
2025/01/31	R035	07/08/2025	12.65 Put	Bond Future	209.2200	0.2092	231.6600	0.2317	10.726	0.0000	0.0000
2025/01/31	R035	06/11/2025		Bond Future	10.6010	91.6854	10.6854	91.2292	0.795	0.0000	0.0000
2025/01/31	R035	06/11/2025	11.20 Call	Bond Future	4958.8600	4.9589	4716.0400	4.7160	4.897	0.0000	0.0000
2025/01/31	R035	06/11/2025	11.20 Put	Bond Future	1784.4100	1.7844	1997.8200	1.9978	11.960	0.0000	0.0000
2025/01/31	R035	06/11/2025	9.91 Put	Bond Future	5225.1400	5.2251	5567.4700	5.5675	6.552	0.0000	0.0000
2025/01/31	R035	06/11/2025	9.91 Call	Bond Future	1367.2600	1.3673	1253.3600	1.2534	8.331	0.0000	0.0000
2025/01/31	R035	06/11/2025	10.41 Put	Bond Future	3506.1700	3.5062	3809.2900	3.8093	8.645	0.0000	0.0000
2025/01/31	R035	06/11/2025	10.41 Call	Bond Future	2461.1400	2.4611	2308.0300	2.3080	6.221	0.0000	0.0000
2025/01/31	R035	06/11/2025	11.43 Call	Bond Future	5811.7900	5.8118	5543.1100	5.5431	4.623	0.0000	0.0000
2025/01/31	R035	06/11/2025	11.43 Put	Bond Future	1458.3000	1.4583	1645.8500	1.6459	12.861	0.0000	0.0000
2025/01/31	R035	06/11/2025	11.95 Call	Bond Future	7859.8400	7.8598	7539.4700	7.5395	4.076	0.0000	0.0000
2025/01/31	R035	06/11/2025	11.95 Put	Bond Future	919.1400	0.9191	1055.0000	1.0550	14.781	0.0000	0.0000
2025/01/31	R035	06/11/2025	11.45 Call	Bond Future	5887.6500	5.8877	5616.7200	5.6167	4.602	0.0000	0.0000
2025/01/31	R035	06/11/2025	11.45 Put	Bond Future	1432.6600	1.4327	1617.9600	1.6180	12.934	0.0000	0.0000
2025/01/31	R035	06/11/2025	10.95 Put	Bond Future	2215.9200	2.2159	2460.1700	2.4602	11.023	0.0000	0.0000
2025/01/31	R035	06/11/2025	10.95 Call	Bond Future	4083.9500	4.0840	3871.9700	3.8720	5.191	0.0000	0.0000
2025/01/31	R035	06/11/2025	10.08 Put	Bond Future	4582.4500	4.5825	4909.4900	4.9095	7.137	0.0000	0.0000
2025/01/31	R035	06/11/2025	10.08 Call	Bond Future	1693.7400	1.6937	1564.5500	1.5646	7.627	0.0000	0.0000
2025/01/31	R035	06/11/2025	10.58 Put	Bond Future	3041.4200	3.0414	3327.4800	3.3275	9.405	0.0000	0.0000
2025/01/31	R035	06/11/2025	10.58 Call	Bond Future	2927.1600	2.9272	2756.9900	2.7570	5.813	0.0000	0.0000
2025/01/31	R035	06/11/2025	11.67 Call	Bond Future	6739.9100	6.7399	6445.9000	6.4459	4.362	0.0000	0.0000
2025/01/31	R035	06/11/2025	11.67 Put	Bond Future	1179.0000	1.1790	1341.2200	1.3412	13.759	0.0000	0.0000
2025/01/31	R035	05/02/2026		Bond Future	10.7199	93.4646	10.8169	92.9529	0.905	0.0000	0.0000
2025/01/31	R035	05/02/2026	10.79 Call	Bond Future	3831.0800	3.8311	3583.1600	3.5832	6.471	0.0000	0.0000
2025/01/31	R035	05/02/2026	10.79 Put	Bond Future	3460.9600	3.4610	3724.7600	3.7248	7.622	0.0000	0.0000
2025/01/31	R038	06/02/2025		Bond Future	10.8327	104.2685	10.9074	103.7518	0.690	0.0000	0.0000
2025/01/31	R038	06/02/2025	11.24 Call	Bond Future	2787.0800	2.7871	2360.4500	2.3605	15.307	0.0000	0.0000
2025/01/31	R038	06/02/2025	11.24 Put	Bond Future	18.1100	0.0181	108.2600	0.1083	497.791	0.0000	0.0000
2025/01/31	R038	08/05/2025		Bond Future	10.9316	100.8656	11.0127	100.3155	0.742	0.0000	0.0000

300
0
300
0
300
0
8,500
0
0
0
0
0
0
0
0
2,000
0
2,000
0
2,000
0
250
0
250
0
250
0
300
0
300
0
300
0
0
0
9,232
0
0
8,994

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	
2025/01/31	R038	08/05/2025	11.24 Call	Bond Future	3395.3900	3.3954	3041.6800	3.0417	10.417	0.0000	0.0000
2025/01/31	R038	08/05/2025	11.24 Put	Bond Future	1327.2900	1.3273	1523.7500	1.5238	14.802	0.0000	0.0000
2025/01/31	R038	07/08/2025		Bond Future	11.0366	102.8656	11.1244	102.2814	0.796	0.0000	0.0000
2025/01/31	R038	07/08/2025	11.24 Call	Bond Future	3801.0500	3.8011	3460.4600	3.4605	8.960	0.0000	0.0000
2025/01/31	R038	07/08/2025	11.24 Put	Bond Future	2456.0400	2.4560	2699.6500	2.6997	9.919	0.0000	0.0000
2025/01/31	R038	06/11/2025		Bond Future	11.1530	99.3863	11.2471	98.7735	0.844	0.0000	0.0000
2025/01/31	R038	06/11/2025	11.24 Call	Bond Future	3983.8500	3.9839	3635.3700	3.6354	8.747	0.0000	0.0000
2025/01/31	R038	06/11/2025	11.24 Put	Bond Future	3416.9400	3.4169	3681.2800	3.6813	7.736	0.0000	0.0000
2025/01/31	R038	06/11/2025	12.33 Call	Bond Future	8635.6600	8.6357	8145.4500	8.1455	5.677	0.0000	0.0000
2025/01/31	R038	06/11/2025	12.33 Put	Bond Future	1356.3200	1.3563	1478.9300	1.4789	9.040	0.0000	0.0000
2025/01/31	R038	06/11/2025	10.98 Put	Bond Future	4233.8600	4.2339	4544.5600	4.5446	7.338	0.0000	0.0000
2025/01/31	R038	06/11/2025	10.98 Call	Bond Future	3092.8600	3.0929	2790.7400	2.7907	9.768	0.0000	0.0000
2025/01/31	R038	05/02/2026		Bond Future	11.2782	101.3135	11.3842	100.6380	0.940	0.0000	0.0000
2025/01/31	R038	05/02/2026	11.44 Call	Bond Future	5076.9900	5.0770	4770.0600	4.7701	6.046	0.0000	0.0000
2025/01/31	R038	05/02/2026	11.44 Put	Bond Future	4048.7300	4.0487	4417.3800	4.4174	9.105	0.0000	0.0000
2025/01/31	R053	06/02/2025		Bond Future	11.0968	108.7808	11.1866	107.9845	0.809	0.0000	0.0000
2025/01/31	R053	06/02/2025	12.94 Call	Bond Future	14400.4700	14.4005	13604.1900	13.6042	5.530	0.0000	0.0000
2025/01/31	R053	06/02/2025	12.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	R053	08/05/2025		Bond Future	11.1840	105.0908	11.2797	104.2547	0.856	0.0000	0.0000
2025/01/31	R053	08/05/2025	12.64 Call	Bond Future	11776.5400	11.7765	11001.6200	11.0016	6.580	0.0000	0.0000
2025/01/31	R053	08/05/2025	12.64 Put	Bond Future	252.9200	0.2529	314.1000	0.3141	24.189	0.0000	0.0000
2025/01/31	R053	07/08/2025		Bond Future	11.2755	107.1747	11.3775	106.2979	0.904	0.0000	0.0000
2025/01/31	R053	07/08/2025	13.17 Call	Bond Future	14889.4000	14.8894	14096.0400	14.0960	5.328	0.0000	0.0000
2025/01/31	R053	07/08/2025	13.17 Put	Bond Future	548.8300	0.5488	632.2400	0.6322	15.198	0.0000	0.0000
2025/01/31	R053	06/11/2025		Bond Future	11.3754	103.4010	11.4832	102.4892	0.948	0.0000	0.0000
2025/01/31	R053	06/11/2025	11.76 Call	Bond Future	6595.9400	6.5959	6046.6100	6.0466	8.328	0.0000	0.0000
2025/01/31	R053	06/11/2025	11.76 Put	Bond Future	3409.2700	3.4093	3771.7200	3.7717	10.631	0.0000	0.0000
2025/01/31	R053	05/02/2026		Bond Future	11.4814	105.4058	11.5997	104.4235	1.030	0.0000	0.0000
2025/01/31	R053	05/02/2026	11.49 Call	Bond Future	5567.0000	5.5670	5272.2300	5.2722	5.295	0.0000	0.0000
2025/01/31	R053	05/02/2026	11.49 Put	Bond Future	5494.9800	5.4950	6182.4900	6.1825	12.512	0.0000	0.0000
2025/01/31	R186	06/02/2025		Bond Future	8.2219	105.3293	8.2344	105.3076	0.152	0.0000	0.0000
2025/01/31	R186	06/02/2025	9.03 Call	Bond Future	1390.1700	1.3902	1368.5100	1.3685	1.558	0.0000	0.0000
2025/01/31	R186	06/02/2025	9.03 Put	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0.0000	0.0000
2025/01/31	R186	08/05/2025		Bond Future	8.2449	107.4378	8.2754	107.3916	0.370	0.0000	0.0000
2025/01/31	R186	08/05/2025	8.47 Call	Bond Future	577.5700	0.5776	506.8500	0.5069	12.244	0.0000	0.0000
2025/01/31	R186	08/05/2025	8.47 Put	Bond Future	237.8700	0.2379	213.2900	0.2133	10.333	0.0000	0.0000
2025/01/31	R186	07/08/2025	10.25 Call	Bond Future	2527.6200	2.5276	2466.1000	2.4661	2.434	0.0000	0.0000
2025/01/31	R186	07/08/2025	10.25 Put	Bond Future	43.7700	0.0438	53.4200	0.0534	22.047	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
1,770
0
1,770
0
0
0
2,205
0
0
22,674
0
0
0
0
0
0
0
0
0
0
0
0
0
0
44,257
0
0
156,475
0
0
0
1,983

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	
2025/01/31	R186	07/08/2025	9.22 Put	Bond Future	138.6000	0.1386	167.0600	0.1671	20.534	0.0000	0.0000
2025/01/31	R186	07/08/2025	9.22 Call	Bond Future	1330.0300	1.3300	1287.3200	1.2873	3.211	0.0000	0.0000
2025/01/31	R186	07/08/2025		Bond Future	8.2866	104.2586	8.3420	104.1875	0.668	0.0000	0.0000
2025/01/31	R186	07/08/2025	9.68 Call	Bond Future	1854.0800	1.8541	1799.4900	1.7995	2.944	0.0000	0.0000
2025/01/31	R186	07/08/2025	9.68 Put	Bond Future	82.5800	0.0826	99.1600	0.0992	20.078	0.0000	0.0000
2025/01/31	R186	06/11/2025		Bond Future	8.3731	106.2933	8.4587	106.2027	1.023	0.0000	0.0000
2025/01/31	R186	06/11/2025	8.13 Call	Bond Future	316.8900	0.3169	277.1200	0.2771	12.550	0.0000	0.0000
2025/01/31	R186	06/11/2025	8.13 Put	Bond Future	574.5200	0.5745	625.2900	0.6253	8.837	0.0000	0.0000
2025/01/31	R186	05/02/2026		Bond Future	8.5326	103.0477	8.7089	102.9023	2.066	0.0000	0.0000
2025/01/31	R186	05/02/2026	8.43 Call	Bond Future	392.6600	0.3927	327.4700	0.3275	16.602	0.0000	0.0000
2025/01/31	R186	05/02/2026	8.43 Put	Bond Future	477.3800	0.4774	557.5600	0.5576	16.796	0.0000	0.0000
2025/01/31	R202	06/02/2025		Bond Future	267.8358	267.8358	267.8009	267.8009	0.013	0.0000	0.0000
2025/01/31	R202	06/02/2025	266.79 Call	Bond Future	1045.8200	1.0458	1010.8900	1.0109	3.340	0.0000	0.0000
2025/01/31	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	R202	08/05/2025		Bond Future	273.2639	273.2639	273.1672	273.1672	0.035	0.0000	0.0000
2025/01/31	R202	08/05/2025	272.31 Call	Bond Future	953.8600	0.9539	857.1900	0.8572	10.135	0.0000	0.0000
2025/01/31	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	R202	07/08/2025		Bond Future	273.5270	273.5270	273.3664	273.3664	0.059	0.0000	0.0000
2025/01/31	R202	07/08/2025	271.60 Call	Bond Future	1927.0400	1.9270	1766.4100	1.7664	8.336	0.0000	0.0000
2025/01/31	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	R202	06/11/2025		Bond Future	278.9323	278.9323	278.7208	278.7208	0.076	0.0000	0.0000
2025/01/31	R202	06/11/2025	275.64 Call	Bond Future	3292.3000	3.2923	3080.8100	3.0808	6.424	0.0000	0.0000
2025/01/31	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	R202	05/02/2026		Bond Future	279.0919	279.0919	278.7363	278.7363	0.127	0.0000	0.0000
2025/01/31	R202	05/02/2026	277.82 Call	Bond Future	1271.9100	1.2719	916.2800	0.9163	27.960	0.0000	0.0000
2025/01/31	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	R209	06/02/2025		Bond Future	10.5566	74.4696	10.6264	74.1077	0.662	0.0000	0.0000
2025/01/31	R209	06/02/2025	12.44 Call	Bond Future	8961.6600	8.9617	8599.7600	8.5998	4.038	0.0000	0.0000
2025/01/31	R209	06/02/2025	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	R209	08/05/2025		Bond Future	10.6415	72.8058	10.7171	72.4201	0.711	0.0000	0.0000
2025/01/31	R209	08/05/2025	11.89 Call	Bond Future	6216.7400	6.2167	5864.6300	5.8646	5.664	0.0000	0.0000
2025/01/31	R209	08/05/2025	11.89 Put	Bond Future	190.7700	0.1908	224.3400	0.2243	17.597	0.0000	0.0000
2025/01/31	R209	07/08/2025		Bond Future	10.7320	74.2495	10.8139	73.8395	0.763	0.0000	0.0000
2025/01/31	R209	07/08/2025	12.68 Call	Bond Future	9234.2000	9.2342	8854.7900	8.8548	4.109	0.0000	0.0000
2025/01/31	R209	07/08/2025	12.68 Put	Bond Future	262.9500	0.2630	293.5800	0.2936	11.649	0.0000	0.0000
2025/01/31	R209	06/11/2025		Bond Future	10.8331	72.5456	10.9206	72.1150	0.808	0.0000	0.0000
2025/01/31	R209	06/11/2025	11.27 Call	Bond Future	4010.3100	4.0103	3792.1600	3.7922	5.440	0.0000	0.0000
2025/01/31	R209	06/11/2025	11.27 Put	Bond Future	1893.9700	1.8940	2106.3900	2.1064	11.216	0.0000	0.0000

0
1,983
0
0
0
447
0
0
0
0
0
781
0
0
1,084
0
0
0
0
0
0
0
0
0
0
0
0
6,200
0
0
16,439
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	
2025/01/31	R209	05/02/2026		Bond Future	10.9421	73.9531	11.0407	73.4772	0.901	0.0000	0.0000
2025/01/31	R209	05/02/2026	10.93 Call	Bond Future	3340.5500	3.3406	3141.1500	3.1412	5.969	0.0000	0.0000
2025/01/31	R209	05/02/2026	10.93 Put	Bond Future	3399.3400	3.3993	3675.8200	3.6758	8.133	0.0000	0.0000
2025/01/31	R210	06/02/2025		Bond Future	242.9922	242.9922	243.0300	243.0300	0.016	0.0000	0.0000
2025/01/31	R210	06/02/2025	239.61 Call	Bond Future	3382.2300	3.3822	3420.0200	3.4200	1.117	0.0000	0.0000
2025/01/31	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	R210	08/05/2025		Bond Future	244.5677	244.5677	244.5512	244.5512	0.007	0.0000	0.0000
2025/01/31	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	R210	08/05/2025	248.03 Put	Bond Future	3462.3000	3.4623	3478.7700	3.4788	0.476	0.0000	0.0000
2025/01/31	R210	07/08/2025		Bond Future	249.4772	249.4772	249.4038	249.4038	0.029	0.0000	0.0000
2025/01/31	R210	07/08/2025	248.44 Call	Bond Future	1037.1700	1.0372	963.8000	0.9638	7.074	0.0000	0.0000
2025/01/31	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	R210	06/11/2025		Bond Future	250.9978	250.9978	250.8796	250.8796	0.047	0.0000	0.0000
2025/01/31	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	R210	06/11/2025	252.14 Put	Bond Future	1142.1900	1.1422	1260.3700	1.2604	10.347	0.0000	0.0000
2025/01/31	R210	05/02/2026		Bond Future	255.9295	255.9295	255.6822	255.6822	0.097	0.0000	0.0000
2025/01/31	R210	05/02/2026	253.10 Call	Bond Future	2829.5200	2.8295	2582.1900	2.5822	8.741	0.0000	0.0000
2025/01/31	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	R213	06/02/2025		Bond Future	9.3755	92.3863	9.4259	92.1737	0.537	0.0000	0.0000
2025/01/31	R213	06/02/2025	11.35 Call	Bond Future	7889.6900	7.8897	7677.0600	7.6771	2.695	0.0000	0.0000
2025/01/31	R213	06/02/2025	11.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	R213	08/05/2025		Bond Future	9.4404	90.6787	9.4985	90.4415	0.615	0.0000	0.0000
2025/01/31	R213	08/05/2025	10.52 Call	Bond Future	4463.8100	4.4638	4241.8300	4.2418	4.973	0.0000	0.0000
2025/01/31	R213	08/05/2025	10.52 Put	Bond Future	174.8900	0.1749	190.0800	0.1901	8.685	0.0000	0.0000
2025/01/31	R213	07/08/2025		Bond Future	9.5145	92.4773	9.5811	92.2145	0.700	0.0000	0.0000
2025/01/31	R213	07/08/2025	11.66 Call	Bond Future	8127.2800	8.1273	7872.7400	7.8727	3.132	0.0000	0.0000
2025/01/31	R213	07/08/2025	11.66 Put	Bond Future	117.0500	0.1171	125.3300	0.1253	7.074	0.0000	0.0000
2025/01/31	R213	06/11/2025		Bond Future	9.6096	90.7280	9.6841	90.4446	0.776	0.0000	0.0000
2025/01/31	R213	06/11/2025	10.05 Call	Bond Future	2969.7800	2.9698	2840.0100	2.8400	4.370	0.0000	0.0000
2025/01/31	R213	06/11/2025	10.05 Put	Bond Future	1311.3900	1.3114	1465.0000	1.4650	11.714	0.0000	0.0000
2025/01/31	R213	05/02/2026		Bond Future	9.7200	92.4893	9.8118	92.1543	0.945	0.0000	0.0000
2025/01/31	R213	05/02/2026	9.89 Call	Bond Future	2598.9900	2.5990	2421.1300	2.4211	6.843	0.0000	0.0000
2025/01/31	R213	05/02/2026	9.89 Put	Bond Future	1979.8900	1.9799	2137.0300	2.1370	7.937	0.0000	0.0000
2025/01/31	R214	06/02/2025	13.63 Call	Bond Future	12564.5400	12.5645	12124.8200	12.1248	3.500	0.0000	0.0000
2025/01/31	R214	06/02/2025	13.63 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	R214	06/02/2025	12.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	R214	06/02/2025	12.25 Call	Bond Future	6530.8400	6.5308	6091.1200	6.0911	6.733	0.0000	0.0000

0

0

0

693

0

0

1,180

0

0

0

0

0

0

0

0

0

0

92,475

0

0

100,087

0

0

17

0

0

0

0

0

0

0

0

521

0

521

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	
2025/01/31	R214	06/02/2025	11.75 Put	Bond Future	0.1700	0.0002	3.0700	0.0031	1,705.882	0.0000	0.0000
2025/01/31	R214	06/02/2025	11.75 Call	Bond Future	4086.4600	4.0865	3649.6400	3.6496	10.689	0.0000	0.0000
2025/01/31	R214	06/02/2025		Bond Future	10.9769	69.4938	11.0566	69.0541	0.727	0.0000	0.0000
2025/01/31	R214	06/02/2025	12.71 Call	Bond Future	8653.2200	8.6532	8213.5000	8.2135	5.082	0.0000	0.0000
2025/01/31	R214	06/02/2025	12.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	R214	08/05/2025		Bond Future	11.0601	67.5821	11.1453	67.1185	0.770	0.0000	0.0000
2025/01/31	R214	08/05/2025	12.40 Call	Bond Future	6934.4100	6.9344	6529.1400	6.5291	5.844	0.0000	0.0000
2025/01/31	R214	08/05/2025	12.40 Put	Bond Future	166.6800	0.1667	225.0100	0.2250	34.995	0.0000	0.0000
2025/01/31	R214	07/08/2025		Bond Future	11.1491	68.9225	11.2400	68.4342	0.816	0.0000	0.0000
2025/01/31	R214	07/08/2025	12.97 Call	Bond Future	9156.0900	9.1561	8710.0300	8.7100	4.872	0.0000	0.0000
2025/01/31	R214	07/08/2025	12.97 Put	Bond Future	320.6200	0.3206	362.8500	0.3629	13.171	0.0000	0.0000
2025/01/31	R214	06/11/2025		Bond Future	11.2487	66.9670	11.3450	66.4578	0.855	0.0000	0.0000
2025/01/31	R214	06/11/2025	11.64 Call	Bond Future	4182.8800	4.1829	3848.1600	3.8482	8.002	0.0000	0.0000
2025/01/31	R214	06/11/2025	11.64 Put	Bond Future	2148.2600	2.1483	2322.7100	2.3227	8.121	0.0000	0.0000
2025/01/31	R214	05/02/2026		Bond Future	11.3565	68.2665	11.4627	67.7134	0.935	0.0000	0.0000
2025/01/31	R214	05/02/2026	11.26 Call	Bond Future	3337.1000	3.3371	3180.4000	3.1804	4.696	0.0000	0.0000
2025/01/31	R214	05/02/2026	11.26 Put	Bond Future	3845.7300	3.8457	4242.0900	4.2421	10.306	0.0000	0.0000
2025/01/31	R248	06/02/2025	10.30 Put	Bond Future	6109.4000	6.1094	6822.8000	6.8228	11.677	0.0000	0.0000
2025/01/31	R248	06/02/2025	10.30 Call	Bond Future	0.0000	0.0000	0.1100	0.0001	100.000	0.0000	0.0000
2025/01/31	R248	06/02/2025	11.00 Put	Bond Future	1155.1500	1.1552	1860.1400	1.8601	61.030	0.0000	0.0000
2025/01/31	R248	06/02/2025	11.00 Call	Bond Future	205.2900	0.2053	196.9900	0.1970	4.043	0.0000	0.0000
2025/01/31	R248	06/02/2025	11.70 Call	Bond Future	3712.3300	3.7123	3035.6000	3.0356	18.229	0.0000	0.0000
2025/01/31	R248	06/02/2025	11.70 Put	Bond Future	3.2400	0.0032	39.8000	0.0398	1,128.395	0.0000	0.0000
2025/01/31	R248	06/02/2025		Bond Future	11.1371	84.2834	11.2419	83.5701	0.941	0.0000	0.0000
2025/01/31	R248	06/02/2025	12.71 Call	Bond Future	9667.0400	9.6670	8953.7500	8.9538	7.379	0.0000	0.0000
2025/01/31	R248	06/02/2025	12.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/31	R248	08/05/2025		Bond Future	11.2229	81.5244	11.3340	80.7786	0.990	0.0000	0.0000
2025/01/31	R248	08/05/2025	12.60 Call	Bond Future	8690.0700	8.6901	8005.9200	8.0059	7.873	0.0000	0.0000
2025/01/31	R248	08/05/2025	12.60 Put	Bond Future	222.2300	0.2222	283.8200	0.2838	27.715	0.0000	0.0000
2025/01/31	R248	07/08/2025		Bond Future	11.3144	83.1413	11.4322	82.3621	1.041	0.0000	0.0000
2025/01/31	R248	07/08/2025	13.21 Call	Bond Future	11488.9300	11.4889	10820.7600	10.8208	5.816	0.0000	0.0000
2025/01/31	R248	07/08/2025	13.21 Put	Bond Future	381.6400	0.3816	492.6700	0.4927	29.093	0.0000	0.0000
2025/01/31	R248	06/11/2025		Bond Future	11.4162	80.3205	11.5403	79.5125	1.087	0.0000	0.0000
2025/01/31	R248	06/11/2025	11.74 Call	Bond Future	4867.3300	4.8673	4375.2800	4.3753	10.109	0.0000	0.0000
2025/01/31	R248	06/11/2025	11.74 Put	Bond Future	2789.0300	2.7890	3104.9700	3.1050	11.328	0.0000	0.0000
2025/01/31	R248	05/02/2026		Bond Future	11.5261	81.8789	11.6613	81.0144	1.173	0.0000	0.0000
2025/01/31	R248	05/02/2026	11.46 Call	Bond Future	4199.2300	4.1992	3817.1300	3.8171	9.099	0.0000	0.0000
2025/01/31	R248	05/02/2026	11.46 Put	Bond Future	4627.8900	4.6279	5110.2400	5.1102	10.423	0.0000	0.0000

0
521
10,411
0
0
16,316
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
660
0
660
0
660
205,684
0
0
268,623
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
2025/01/31	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/31	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/31	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/31	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
Total										

0

0

0

0

2189495