



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

IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/02/2025 TO 11/02/2025

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
2025/02/11	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/11	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/11	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/11	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/11	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/11	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/11	2029	06/02/2025		Bond Future	132.4000	132.4000	132.4000	0.000	0.0000	0.0000
2025/02/11	2029	08/05/2025		Bond Future	135.2866	135.2866	135.4593	0.128	0.0000	0.0000
2025/02/11	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/11	2029	08/05/2025	137.85 Put	Bond Future	2563.4400	2.5634	2390.7200	6.738	0.0000	0.0000
2025/02/11	2029	07/08/2025		Bond Future	137.9575	137.9575	138.1340	0.128	0.0000	0.0000
2025/02/11	2029	07/08/2025	137.41 Call	Bond Future	547.5200	0.5475	724.0400	32.240	0.0000	0.0000

Open Interest

0

0

0

0

0

0

0

5,933

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
2025/02/11	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/02/11	2029	06/11/2025		Bond Future	139.2176	139.2176	139.3984	139.3984	0.130	0.0000
2025/02/11	2029	06/11/2025	139.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/11	2029	06/11/2025	139.79 Put	Bond Future	572.3700	0.5724	391.6500	0.3917	31.574	0.0000
2025/02/11	2029	05/02/2026		Bond Future	141.9196	141.9196	142.1043	142.1043	0.130	0.0000
2025/02/11	2029	05/02/2026	140.11 Call	Bond Future	1809.6300	1.8096	1994.2900	1.9943	10.204	0.0000
2025/02/11	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/11	2029	07/05/2026		Bond Future	143.1212	143.1212	143.3096	143.3096	0.132	0.0000
2025/02/11	2029	07/05/2026	141.82 Call	Bond Future	1301.2300	1.3012	1489.6000	1.4896	14.476	0.0000
2025/02/11	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/11	2030	06/02/2025		Bond Future	10.6800	90.1061	10.6800	90.1061	0.000	0.0000
2025/02/11	2030	08/05/2025		Bond Future	9.1604	97.8662	9.2126	97.6750	0.570	0.0000
2025/02/11	2030	08/05/2025	9.93 Call	Bond Future	2993.3400	2.9933	2829.0100	2.8290	5.490	0.0000
2025/02/11	2030	08/05/2025	9.93 Put	Bond Future	224.7400	0.2247	251.5600	0.2516	11.934	0.0000
2025/02/11	2030	08/05/2025	11.86 Call	Bond Future	9289.1700	9.2892	9098.0700	9.0981	2.057	0.0000
2025/02/11	2030	08/05/2025	11.86 Put	Bond Future	0.2500	0.0003	0.3000	0.0003	20.000	0.0000
2025/02/11	2030	08/05/2025	10.31 Put	Bond Future	92.4700	0.0925	104.5300	0.1045	13.042	0.0000
2025/02/11	2030	08/05/2025	10.31 Call	Bond Future	4191.6600	4.1917	4012.5700	4.0126	4.273	0.0000
2025/02/11	2030	08/05/2025	8.68 Put	Bond Future	2105.7800	2.1058	2250.3100	2.2503	6.863	0.0000
2025/02/11	2030	08/05/2025	8.68 Call	Bond Future	326.1900	0.3262	279.5700	0.2796	14.292	0.0000
2025/02/11	2030	08/05/2025	9.18 Put	Bond Future	979.4900	0.9795	1068.9500	1.0690	9.133	0.0000
2025/02/11	2030	08/05/2025	9.18 Call	Bond Future	1051.3200	1.0513	949.6300	0.9496	9.673	0.0000
2025/02/11	2030	08/05/2025	9.99 Call	Bond Future	3177.2900	3.1773	3010.0000	3.0100	5.265	0.0000
2025/02/11	2030	08/05/2025	9.99 Put	Bond Future	197.0200	0.1970	220.8800	0.2209	12.110	0.0000
2025/02/11	2030	08/05/2025	12.28 Call	Bond Future	10632.1000	10.6321	10440.9600	10.4410	1.798	0.0000
2025/02/11	2030	08/05/2025	12.28 Put	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0.0000
2025/02/11	2030	08/05/2025	10.69 Put	Bond Future	28.8900	0.0289	33.1500	0.0332	14.746	0.0000
2025/02/11	2030	08/05/2025	10.69 Call	Bond Future	5435.2600	5.4353	5248.3700	5.2484	3.438	0.0000
2025/02/11	2030	08/05/2025	8.95 Put	Bond Future	1426.9400	1.4269	1542.4700	1.5425	8.096	0.0000
2025/02/11	2030	08/05/2025	8.95 Call	Bond Future	652.5400	0.6525	576.9200	0.5769	11.589	0.0000
2025/02/11	2030	08/05/2025	9.45 Put	Bond Future	600.1800	0.6002	661.7800	0.6618	10.264	0.0000
2025/02/11	2030	08/05/2025	9.45 Call	Bond Future	1653.8100	1.6538	1524.2600	1.5243	7.833	0.0000
2025/02/11	2030	08/05/2025	8.72 Put	Bond Future	1994.5900	1.9946	2135.1600	2.1352	7.048	0.0000
2025/02/11	2030	08/05/2025	8.72 Call	Bond Future	364.7300	0.3647	314.1500	0.3142	13.868	0.0000
2025/02/11	2030	08/05/2025	9.22 Put	Bond Future	913.4900	0.9135	998.5500	0.9986	9.312	0.0000
2025/02/11	2030	08/05/2025	9.22 Call	Bond Future	1131.5600	1.1316	1025.4700	1.0255	9.376	0.0000
2025/02/11	2030	08/05/2025	9.54 Call	Bond Future	1882.4800	1.8825	1744.8600	1.7449	7.311	0.0000
2025/02/11	2030	08/05/2025	9.54 Put	Bond Future	504.3500	0.5044	557.8800	0.5579	10.614	0.0000

---

0  
68  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
61,207  
0  
0  
0  
1,640  
0  
1,640  
0  
800  
0  
800  
0  
800  
0  
2,280  
0  
2,280  
0  
1,320  
0  
680  
0  
300  
0  
300  
0  
300

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	
2025/02/11	2030	07/08/2025	8.72 Put	Bond Future	2468.1300	2.4681	2604.6900	2.6047	5.533	0.0000	0.0000
2025/02/11	2030	07/08/2025	8.72 Call	Bond Future	594.6500	0.5947	536.6400	0.5366	9.755	0.0000	0.0000
2025/02/11	2030	07/08/2025	9.22 Put	Bond Future	1449.3000	1.4493	1545.7400	1.5457	6.654	0.0000	0.0000
2025/02/11	2030	07/08/2025	9.22 Call	Bond Future	1344.5400	1.3445	1246.4100	1.2464	7.298	0.0000	0.0000
2025/02/11	2030	07/08/2025	9.81 Call	Bond Future	2643.0100	2.6430	2503.7900	2.5038	5.267	0.0000	0.0000
2025/02/11	2030	07/08/2025	9.81 Put	Bond Future	711.1600	0.7112	766.5100	0.7665	7.783	0.0000	0.0000
2025/02/11	2030	07/08/2025	12.12 Call	Bond Future	9415.9700	9.4160	9222.3700	9.2224	2.056	0.0000	0.0000
2025/02/11	2030	07/08/2025	12.12 Put	Bond Future	7.1700	0.0072	8.1400	0.0081	13.529	0.0000	0.0000
2025/02/11	2030	07/08/2025	10.48 Put	Bond Future	272.1600	0.2722	296.8500	0.2969	9.072	0.0000	0.0000
2025/02/11	2030	07/08/2025	10.48 Call	Bond Future	4452.4200	4.4524	4282.5400	4.2825	3.815	0.0000	0.0000
2025/02/11	2030	07/08/2025		Bond Future	9.2500	95.7645	9.3057	95.5700	0.603	0.0000	0.0000
2025/02/11	2030	07/08/2025	11.11 Call	Bond Future	6315.1400	6.3151	6129.3400	6.1293	2.942	0.0000	0.0000
2025/02/11	2030	07/08/2025	11.11 Put	Bond Future	81.1700	0.0812	89.9400	0.0899	10.804	0.0000	0.0000
2025/02/11	2030	06/11/2025		Bond Future	9.3463	97.6088	9.4059	97.4107	0.638	0.0000	0.0000
2025/02/11	2030	06/11/2025	9.54 Call	Bond Future	2069.2000	2.0692	1955.3800	1.9554	5.501	0.0000	0.0000
2025/02/11	2030	06/11/2025	9.54 Put	Bond Future	1427.5500	1.4276	1511.7600	1.5118	5.899	0.0000	0.0000
2025/02/11	2030	06/11/2025	8.72 Put	Bond Future	2863.2800	2.8633	3000.1400	3.0001	4.780	0.0000	0.0000
2025/02/11	2030	06/11/2025	8.72 Call	Bond Future	751.3400	0.7513	690.1700	0.6902	8.141	0.0000	0.0000
2025/02/11	2030	06/11/2025	9.22 Put	Bond Future	1894.7500	1.8948	1998.7700	1.9988	5.490	0.0000	0.0000
2025/02/11	2030	06/11/2025	9.22 Call	Bond Future	1473.3300	1.4733	1379.3200	1.3793	6.381	0.0000	0.0000
2025/02/11	2030	06/11/2025	10.08 Call	Bond Future	3267.4000	3.2674	3125.4500	3.1255	4.344	0.0000	0.0000
2025/02/11	2030	06/11/2025	10.08 Put	Bond Future	864.4700	0.8645	920.5500	0.9206	6.487	0.0000	0.0000
2025/02/11	2030	05/02/2026		Bond Future	9.4606	95.4717	9.5246	95.2701	0.677	0.0000	0.0000
2025/02/11	2030	05/02/2026	9.49 Call	Bond Future	1923.3500	1.9234	1818.1200	1.8181	5.471	0.0000	0.0000
2025/02/11	2030	05/02/2026	9.49 Put	Bond Future	1830.5500	1.8306	1926.8800	1.9269	5.262	0.0000	0.0000
2025/02/11	2030	07/05/2026		Bond Future	9.6228	97.2320	9.6918	97.0271	0.717	0.0000	0.0000
2025/02/11	2030	07/05/2026	9.39 Call	Bond Future	1602.3200	1.6023	1509.2000	1.5092	5.812	0.0000	0.0000
2025/02/11	2030	07/05/2026	9.39 Put	Bond Future	2297.8400	2.2978	2409.6200	2.4096	4.865	0.0000	0.0000
2025/02/11	2032	06/02/2025		Bond Future	11.7200	86.5478	11.7200	86.5478	0.000	0.0000	0.0000
2025/02/11	2032	08/05/2025		Bond Future	9.8723	92.9847	9.9184	92.7701	0.467	0.0000	0.0000
2025/02/11	2032	08/05/2025	10.91 Call	Bond Future	4879.3900	4.8794	4684.1100	4.6841	4.002	0.0000	0.0000
2025/02/11	2032	08/05/2025	10.91 Put	Bond Future	199.4800	0.1995	218.8000	0.2188	9.685	0.0000	0.0000
2025/02/11	2032	08/05/2025	9.42 Put	Bond Future	2660.7200	2.6607	2814.6500	2.8147	5.785	0.0000	0.0000
2025/02/11	2032	08/05/2025	9.42 Call	Bond Future	521.8500	0.5219	461.1800	0.4612	11.626	0.0000	0.0000
2025/02/11	2032	08/05/2025	9.92 Put	Bond Future	1268.3100	1.2683	1363.2500	1.3633	7.486	0.0000	0.0000
2025/02/11	2032	08/05/2025	9.92 Call	Bond Future	1490.3900	1.4904	1370.7300	1.3707	8.029	0.0000	0.0000
2025/02/11	2032	08/05/2025	10.97 Call	Bond Future	5117.6300	5.1176	4920.2400	4.9202	3.857	0.0000	0.0000
2025/02/11	2032	08/05/2025	10.97 Put	Bond Future	176.4700	0.1765	193.6800	0.1937	9.752	0.0000	0.0000

---

0  
300  
0  
300  
0  
300  
0  
1,054  
0  
1,054  
47,294  
0  
0  
0  
0  
0  
0  
300  
0  
300  
0  
300  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
126,928  
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	
2025/02/11	2032	08/05/2025	9.40 Put	Bond Future	2731.3100	2.7313	2887.3800	2.8874	5.714	0.0000	0.0000
2025/02/11	2032	08/05/2025	9.40 Call	Bond Future	496.4200	0.4964	437.8900	0.4379	11.790	0.0000	0.0000
2025/02/11	2032	08/05/2025	9.90 Put	Bond Future	1310.3500	1.3104	1407.6200	1.4076	7.423	0.0000	0.0000
2025/02/11	2032	08/05/2025	9.90 Call	Bond Future	1439.4400	1.4394	1322.1100	1.3221	8.151	0.0000	0.0000
2025/02/11	2032	08/05/2025	10.28 Call	Bond Future	2553.5400	2.5535	2396.6600	2.3967	6.144	0.0000	0.0000
2025/02/11	2032	08/05/2025	10.28 Put	Bond Future	677.7700	0.6778	735.4900	0.7355	8.516	0.0000	0.0000
2025/02/11	2032	07/08/2025	9.40 Put	Bond Future	3441.8300	3.4418	3593.7700	3.5938	4.415	0.0000	0.0000
2025/02/11	2032	07/08/2025	9.40 Call	Bond Future	820.2800	0.8203	753.7000	0.7537	8.117	0.0000	0.0000
2025/02/11	2032	07/08/2025	9.90 Put	Bond Future	2045.9300	2.0459	2155.6100	2.1556	5.361	0.0000	0.0000
2025/02/11	2032	07/08/2025	9.90 Call	Bond Future	1730.2300	1.7302	1621.3900	1.6214	6.290	0.0000	0.0000
2025/02/11	2032	07/08/2025	10.59 Call	Bond Future	3665.6200	3.6656	3505.4100	3.5054	4.371	0.0000	0.0000
2025/02/11	2032	07/08/2025	10.59 Put	Bond Future	914.4900	0.9145	972.8000	0.9728	6.376	0.0000	0.0000
2025/02/11	2032	07/08/2025		Bond Future	9.9697	94.7978	10.0181	94.5793	0.486	0.0000	0.0000
2025/02/11	2032	07/08/2025	12.01 Call	Bond Future	8819.5200	8.8195	8612.2700	8.6123	2.350	0.0000	0.0000
2025/02/11	2032	07/08/2025	12.01 Put	Bond Future	153.0700	0.1531	164.3400	0.1643	7.363	0.0000	0.0000
2025/02/11	2032	06/11/2025		Bond Future	10.0815	92.4621	10.1325	92.2397	0.505	0.0000	0.0000
2025/02/11	2032	06/11/2025	10.42 Call	Bond Future	3172.0500	3.1721	3033.6300	3.0336	4.364	0.0000	0.0000
2025/02/11	2032	06/11/2025	10.42 Put	Bond Future	1705.8100	1.7058	1789.8500	1.7899	4.927	0.0000	0.0000
2025/02/11	2032	06/11/2025	9.40 Put	Bond Future	4061.9400	4.0619	4215.3500	4.2154	3.777	0.0000	0.0000
2025/02/11	2032	06/11/2025	9.40 Call	Bond Future	1017.3400	1.0173	948.2900	0.9483	6.787	0.0000	0.0000
2025/02/11	2032	06/11/2025	9.90 Put	Bond Future	2694.0200	2.6940	2812.5300	2.8125	4.399	0.0000	0.0000
2025/02/11	2032	06/11/2025	9.90 Call	Bond Future	1895.2100	1.8952	1791.2600	1.7913	5.485	0.0000	0.0000
2025/02/11	2032	06/11/2025	10.89 Call	Bond Future	4565.3400	4.5653	4401.7200	4.4017	3.584	0.0000	0.0000
2025/02/11	2032	06/11/2025	10.89 Put	Bond Future	1111.7200	1.1117	1170.5600	1.1706	5.293	0.0000	0.0000
2025/02/11	2032	05/02/2026		Bond Future	10.2065	94.2337	10.2601	94.0073	0.525	0.0000	0.0000
2025/02/11	2032	05/02/2026	10.16 Call	Bond Future	2623.7800	2.6238	2507.6200	2.5076	4.427	0.0000	0.0000
2025/02/11	2032	05/02/2026	10.16 Put	Bond Future	2820.5200	2.8205	2930.8000	2.9308	3.910	0.0000	0.0000
2025/02/11	2032	07/05/2026		Bond Future	10.3574	91.8118	10.4140	91.5816	0.546	0.0000	0.0000
2025/02/11	2032	07/05/2026	10.14 Call	Bond Future	2467.7500	2.4678	2358.6000	2.3586	4.423	0.0000	0.0000
2025/02/11	2032	07/05/2026	10.14 Put	Bond Future	3359.4200	3.3594	3480.5200	3.4805	3.605	0.0000	0.0000
2025/02/11	2033	06/02/2025		Bond Future	124.9400	124.9400	124.9400	124.9400	0.000	0.0000	0.0000
2025/02/11	2033	08/05/2025		Bond Future	128.9701	128.9701	129.0530	129.0530	0.064	0.0000	0.0000
2025/02/11	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/11	2033	08/05/2025	130.62 Put	Bond Future	1649.9400	1.6499	1566.9700	1.5670	5.029	0.0000	0.0000
2025/02/11	2033	07/08/2025		Bond Future	131.5163	131.5163	131.6014	131.6014	0.065	0.0000	0.0000
2025/02/11	2033	07/08/2025	128.65 Call	Bond Future	2866.3300	2.8663	2951.4000	2.9514	2.968	0.0000	0.0000
2025/02/11	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/11	2033	06/11/2025		Bond Future	132.5519	132.5519	132.6393	132.6393	0.066	0.0000	0.0000

---

0
300
0
300
0
300
0
300
0
300
0
300
0
300
0
0
0
0
0
0
0
0
300
0
300
0
300
0
0
0
0
0
0
0
0
0
0
0
0
0
9,712
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	
2025/02/11	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/11	2033	06/11/2025	133.14 Put	Bond Future	588.0600	0.5881	500.7000	0.5007	14.856	0.0000	0.0000
2025/02/11	2033	05/02/2026		Bond Future	135.1248	135.1248	135.2141	135.2141	0.066	0.0000	0.0000
2025/02/11	2033	05/02/2026	132.88 Call	Bond Future	2244.7500	2.2448	2334.1200	2.3341	3.981	0.0000	0.0000
2025/02/11	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/11	2033	07/05/2026		Bond Future	136.0969	136.0969	136.1883	136.1883	0.067	0.0000	0.0000
2025/02/11	2033	07/05/2026	135.16 Call	Bond Future	936.9200	0.9369	1028.3300	1.0283	9.756	0.0000	0.0000
2025/02/11	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/11	2037	06/02/2025		Bond Future	12.7600	74.4607	12.7600	74.4607	0.000	0.0000	0.0000
2025/02/11	2037	08/05/2025		Bond Future	11.0163	86.0266	11.0721	85.7072	0.507	0.0000	0.0000
2025/02/11	2037	08/05/2025	12.25 Call	Bond Future	6909.4600	6.9095	6615.5100	6.6155	4.254	0.0000	0.0000
2025/02/11	2037	08/05/2025	12.25 Put	Bond Future	234.6300	0.2346	260.1300	0.2601	10.868	0.0000	0.0000
2025/02/11	2037	08/05/2025	13.35 Put	Bond Future	12.8500	0.0129	14.6500	0.0147	14.008	0.0000	0.0000
2025/02/11	2037	08/05/2025	13.35 Call	Bond Future	12017.3900	12.0174	11699.7400	11.6997	2.643	0.0000	0.0000
2025/02/11	2037	08/05/2025	12.55 Put	Bond Future	116.3000	0.1163	130.0200	0.1300	11.797	0.0000	0.0000
2025/02/11	2037	08/05/2025	12.55 Call	Bond Future	8299.6200	8.2996	7993.8900	7.9939	3.684	0.0000	0.0000
2025/02/11	2037	08/05/2025	13.30 Put	Bond Future	14.9500	0.0150	17.0300	0.0170	13.913	0.0000	0.0000
2025/02/11	2037	08/05/2025	13.30 Call	Bond Future	11788.9300	11.7889	11471.5600	11.4716	2.692	0.0000	0.0000
2025/02/11	2037	08/05/2025	10.50 Put	Bond Future	3674.2000	3.6742	3909.0300	3.9090	6.391	0.0000	0.0000
2025/02/11	2037	08/05/2025	10.50 Call	Bond Future	638.5700	0.6386	553.9500	0.5540	13.251	0.0000	0.0000
2025/02/11	2037	08/05/2025	11.00 Put	Bond Future	1892.6300	1.8926	2045.3200	2.0453	8.068	0.0000	0.0000
2025/02/11	2037	08/05/2025	11.00 Call	Bond Future	1799.2500	1.7993	1632.4900	1.6325	9.268	0.0000	0.0000
2025/02/11	2037	08/05/2025	11.46 Call	Bond Future	3421.3800	3.4214	3189.1500	3.1892	6.788	0.0000	0.0000
2025/02/11	2037	08/05/2025	11.46 Put	Bond Future	929.8700	0.9299	1017.0900	1.0171	9.380	0.0000	0.0000
2025/02/11	2037	07/08/2025	10.50 Put	Bond Future	4711.0200	4.7110	4940.3600	4.9404	4.868	0.0000	0.0000
2025/02/11	2037	07/08/2025	10.50 Call	Bond Future	1040.5700	1.0406	944.5000	0.9445	9.232	0.0000	0.0000
2025/02/11	2037	07/08/2025	11.00 Put	Bond Future	2956.9800	2.9570	3126.2000	3.1262	5.723	0.0000	0.0000
2025/02/11	2037	07/08/2025	11.00 Call	Bond Future	2200.7100	2.2007	2044.5200	2.0445	7.097	0.0000	0.0000
2025/02/11	2037	07/08/2025	11.83 Call	Bond Future	5036.9800	5.0370	4797.2500	4.7973	4.759	0.0000	0.0000
2025/02/11	2037	07/08/2025	11.83 Put	Bond Future	1249.2600	1.2493	1334.9400	1.3349	6.858	0.0000	0.0000
2025/02/11	2037	07/08/2025	10.64 Put	Bond Future	4156.0500	4.1561	4368.7300	4.3687	5.117	0.0000	0.0000
2025/02/11	2037	07/08/2025	10.64 Call	Bond Future	1315.5500	1.3156	1202.8200	1.2028	8.569	0.0000	0.0000
2025/02/11	2037	07/08/2025	12.17 Call	Bond Future	6409.2700	6.4093	6145.8400	6.1458	4.110	0.0000	0.0000
2025/02/11	2037	07/08/2025	12.17 Put	Bond Future	859.8000	0.8598	921.7800	0.9218	7.209	0.0000	0.0000
2025/02/11	2037	07/08/2025	11.42 Call	Bond Future	3521.8500	3.5219	3319.1300	3.3191	5.756	0.0000	0.0000
2025/02/11	2037	07/08/2025	11.42 Put	Bond Future	1934.4600	1.9345	2057.1500	2.0572	6.342	0.0000	0.0000
2025/02/11	2037	07/08/2025	10.55 Put	Bond Future	4507.0900	4.5071	4730.5300	4.7305	4.958	0.0000	0.0000
2025/02/11	2037	07/08/2025	10.55 Call	Bond Future	1134.3200	1.1343	1032.3500	1.0324	8.990	0.0000	0.0000

---

0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
63,566  
0  
0  
0  
7,500  
0  
15,000  
0  
7,500  
0  
300  
0  
300  
0  
300  
0  
300  
0  
300  
0  
300  
0  
200  
0  
2,541  
0  
2,541  
0  
2,341

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	
2025/02/11	2037	07/08/2025	11.82 Call	Bond Future	4998.1000	4.9981	4759.1600	4.7592	4.781	0.0000	0.0000
2025/02/11	2037	07/08/2025	11.82 Put	Bond Future	1263.0500	1.2631	1349.5200	1.3495	6.846	0.0000	0.0000
2025/02/11	2037	07/08/2025	11.07 Call	Bond Future	2401.0900	2.4011	2236.6800	2.2367	6.847	0.0000	0.0000
2025/02/11	2037	07/08/2025	11.07 Put	Bond Future	2760.2700	2.7603	2921.2700	2.9213	5.833	0.0000	0.0000
2025/02/11	2037	07/08/2025	10.34 Put	Bond Future	5408.6600	5.4087	5656.0700	5.6561	4.574	0.0000	0.0000
2025/02/11	2037	07/08/2025	10.34 Call	Bond Future	776.0500	0.7761	698.0500	0.6981	10.051	0.0000	0.0000
2025/02/11	2037	07/08/2025		Bond Future	11.1337	83.4434	11.1918	83.1180	0.521	0.0000	0.0000
2025/02/11	2037	07/08/2025	13.01 Call	Bond Future	9949.0300	9.9490	9647.0800	9.6471	3.035	0.0000	0.0000
2025/02/11	2037	07/08/2025	13.01 Put	Bond Future	278.1500	0.2782	301.6100	0.3016	8.434	0.0000	0.0000
2025/02/11	2037	06/11/2025		Bond Future	11.2527	85.0500	11.3130	84.7185	0.536	0.0000	0.0000
2025/02/11	2037	06/11/2025	11.63 Call	Bond Future	4397.7800	4.3978	4189.8700	4.1899	4.728	0.0000	0.0000
2025/02/11	2037	06/11/2025	11.63 Put	Bond Future	2354.5100	2.3545	2478.0300	2.4780	5.246	0.0000	0.0000
2025/02/11	2037	06/11/2025	10.50 Put	Bond Future	5645.1700	5.6452	5874.9500	5.8750	4.070	0.0000	0.0000
2025/02/11	2037	06/11/2025	10.50 Call	Bond Future	1348.6300	1.3486	1246.9800	1.2470	7.537	0.0000	0.0000
2025/02/11	2037	06/11/2025	11.00 Put	Bond Future	3887.3900	3.8874	4067.8300	4.0678	4.642	0.0000	0.0000
2025/02/11	2037	06/11/2025	11.00 Call	Bond Future	2478.3300	2.4783	2327.3400	2.3273	6.092	0.0000	0.0000
2025/02/11	2037	06/11/2025	12.16 Call	Bond Future	6312.8500	6.3129	6067.1900	6.0672	3.891	0.0000	0.0000
2025/02/11	2037	06/11/2025	12.16 Put	Bond Future	1516.6800	1.5167	1602.4500	1.6025	5.655	0.0000	0.0000
2025/02/11	2037	05/02/2026	12.27 Call	Bond Future	6726.1000	6.7261	6487.1900	6.4872	3.552	0.0000	0.0000
2025/02/11	2037	05/02/2026	12.27 Put	Bond Future	2126.1700	2.1262	2224.8400	2.2248	4.641	0.0000	0.0000
2025/02/11	2037	05/02/2026	10.90 Put	Bond Future	5223.1700	5.2232	5419.7900	5.4198	3.764	0.0000	0.0000
2025/02/11	2037	05/02/2026	10.90 Call	Bond Future	2562.5100	2.5625	2421.5500	2.4216	5.501	0.0000	0.0000
2025/02/11	2037	05/02/2026		Bond Future	11.3825	82.4212	11.4452	82.0836	0.551	0.0000	0.0000
2025/02/11	2037	05/02/2026	11.20 Call	Bond Future	3323.8400	3.3238	3158.5200	3.1585	4.974	0.0000	0.0000
2025/02/11	2037	05/02/2026	11.20 Put	Bond Future	4316.3500	4.3164	4488.6100	4.4886	3.991	0.0000	0.0000
2025/02/11	2037	07/05/2026		Bond Future	11.5347	83.9392	11.6000	83.5957	0.566	0.0000	0.0000
2025/02/11	2037	07/05/2026	11.32 Call	Bond Future	3620.8800	3.6209	3453.3300	3.4533	4.627	0.0000	0.0000
2025/02/11	2037	07/05/2026	11.32 Put	Bond Future	4763.5800	4.7636	4939.5500	4.9396	3.694	0.0000	0.0000
2025/02/11	2038	06/02/2025		Bond Future	135.2300	135.2300	135.2300	135.2300	0.000	0.0000	0.0000
2025/02/11	2038	08/05/2025		Bond Future	139.8502	139.8502	140.2888	140.2888	0.314	0.0000	0.0000
2025/02/11	2038	08/05/2025	139.68 Call	Bond Future	170.2400	0.1702	608.8200	0.6088	257.625	0.0000	0.0000
2025/02/11	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/11	2038	07/08/2025		Bond Future	140.4933	140.4933	140.9407	140.9407	0.318	0.0000	0.0000
2025/02/11	2038	07/08/2025	139.56 Call	Bond Future	933.3000	0.9333	1380.6700	1.3807	47.934	0.0000	0.0000
2025/02/11	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/11	2038	06/11/2025		Bond Future	143.2333	143.2333	143.6900	143.6900	0.319	0.0000	0.0000
2025/02/11	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/11	2038	06/11/2025	143.88 Put	Bond Future	646.7300	0.6467	190.0400	0.1900	70.615	0.0000	0.0000

---

0  
2,541  
0  
2,541  
0  
2,541  
73,915  
0  
0  
0  
0  
0  
0  
300  
0  
300  
0  
300  
0  
1,970  
0  
1,970  
0  
0  
0  
0  
0  
0  
0  
0  
0  
2,940  
0  
0  
0  
0  
0  
0  
0  
0  
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Todays Closing Yield	Todays Closing Price	% Movement in MTM	Todays High	Todays Low	
2025/02/11	2038	05/02/2026		Bond Future	143.8553	143.8553	144.3210	144.3210	0.324	0.0000	0.0000
2025/02/11	2038	05/02/2026	143.20 Call	Bond Future	655.2800	0.6553	1121.0200	1.1210	71.075	0.0000	0.0000
2025/02/11	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/11	2038	07/05/2026		Bond Future	146.5464	146.5464	147.0215	147.0215	0.324	0.0000	0.0000
2025/02/11	2038	07/05/2026	144.53 Call	Bond Future	2016.3700	2.0164	2491.5400	2.4915	23.566	0.0000	0.0000
2025/02/11	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/11	2040	06/02/2025		Bond Future	12.9500	74.4254	12.9500	74.4254	0.000	0.0000	0.0000
2025/02/11	2040	08/05/2025		Bond Future	11.3698	85.7562	11.4048	85.5407	0.308	0.0000	0.0000
2025/02/11	2040	08/05/2025	12.63 Call	Bond Future	7499.0800	7.4991	7297.7500	7.2978	2.685	0.0000	0.0000
2025/02/11	2040	08/05/2025	12.63 Put	Bond Future	242.4400	0.2424	256.6200	0.2566	5.849	0.0000	0.0000
2025/02/11	2040	08/05/2025	13.43 Put	Bond Future	36.0700	0.0361	38.3700	0.0384	6.376	0.0000	0.0000
2025/02/11	2040	08/05/2025	13.43 Call	Bond Future	11408.8600	11.4089	11195.6500	11.1957	1.869	0.0000	0.0000
2025/02/11	2040	08/05/2025	12.75 Put	Bond Future	195.2500	0.1953	206.6700	0.2067	5.849	0.0000	0.0000
2025/02/11	2040	08/05/2025	12.75 Call	Bond Future	8092.1700	8.0922	7888.0800	7.8881	2.522	0.0000	0.0000
2025/02/11	2040	08/05/2025	13.50 Put	Bond Future	29.7800	0.0298	31.6900	0.0317	6.414	0.0000	0.0000
2025/02/11	2040	08/05/2025	13.50 Call	Bond Future	11746.2100	11.7462	11532.6100	11.5326	1.818	0.0000	0.0000
2025/02/11	2040	07/08/2025		Bond Future	11.4904	82.9170	11.5267	82.6976	0.316	0.0000	0.0000
2025/02/11	2040	07/08/2025	13.29 Call	Bond Future	10258.8900	10.2589	10056.0900	10.0561	1.977	0.0000	0.0000
2025/02/11	2040	07/08/2025	13.29 Put	Bond Future	364.1000	0.3641	380.7400	0.3807	4.570	0.0000	0.0000
2025/02/11	2040	06/11/2025		Bond Future	11.6118	84.5133	11.6495	84.2899	0.324	0.0000	0.0000
2025/02/11	2040	06/11/2025	11.84 Call	Bond Future	4205.9100	4.2059	4070.7300	4.0707	3.214	0.0000	0.0000
2025/02/11	2040	06/11/2025	11.84 Put	Bond Future	2866.1500	2.8662	2954.3600	2.9544	3.078	0.0000	0.0000
2025/02/11	2040	05/02/2026		Bond Future	11.7434	81.6235	11.7825	81.3961	0.333	0.0000	0.0000
2025/02/11	2040	05/02/2026	11.49 Call	Bond Future	3494.1100	3.4941	3382.7100	3.3827	3.188	0.0000	0.0000
2025/02/11	2040	05/02/2026	11.49 Put	Bond Future	4991.0100	4.9910	5107.0500	5.1071	2.325	0.0000	0.0000
2025/02/11	2040	07/05/2026		Bond Future	11.8951	83.1262	11.9358	82.8949	0.342	0.0000	0.0000
2025/02/11	2040	07/05/2026	11.67 Call	Bond Future	3908.6000	3.9086	3793.2100	3.7932	2.952	0.0000	0.0000
2025/02/11	2040	07/05/2026	11.67 Put	Bond Future	5208.4700	5.2085	5324.4200	5.3244	2.226	0.0000	0.0000
2025/02/11	2044	06/02/2025		Bond Future	13.0200	70.4591	13.0200	70.4591	0.000	0.0000	0.0000
2025/02/11	2044	08/05/2025		Bond Future	11.5162	81.3689	11.5564	81.1159	0.349	0.0000	0.0000
2025/02/11	2044	08/05/2025	12.72 Call	Bond Future	7323.6400	7.3236	7090.3300	7.0903	3.186	0.0000	0.0000
2025/02/11	2044	08/05/2025	12.72 Put	Bond Future	279.5800	0.2796	299.2200	0.2992	7.025	0.0000	0.0000
2025/02/11	2044	08/05/2025	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000	0.0000
2025/02/11	2044	08/05/2025	Put	Bond Future	18631.1500	18.6312	18884.0900	18.8841	1.358	0.0000	0.0000
2025/02/11	2044	08/05/2025	12.40 Call	Bond Future	5762.1300	5.7621	5542.5600	5.5426	3.811	0.0000	0.0000
2025/02/11	2044	08/05/2025	12.40 Put	Bond Future	487.2700	0.4873	520.6500	0.5207	6.850	0.0000	0.0000
2025/02/11	2044	08/05/2025	11.65 Call	Bond Future	2490.4400	2.4904	2335.1700	2.3352	6.235	0.0000	0.0000
2025/02/11	2044	08/05/2025	11.65 Put	Bond Future	1653.1600	1.6532	1750.8400	1.7508	5.909	0.0000	0.0000

---

0  
0  
0  
0  
0  
0  
0  
31,866  
0  
0  
0  
7,500  
0  
15,000  
0  
7,500  
37,840  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
72,418  
0  
0  
0  
0  
0  
2,490  
0  
2,490

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	
2025/02/11	2044	08/05/2025	10.92 Put	Bond Future	4464.1900	4.4642	4657.5100	4.6575	4.330	0.0000	0.0000
2025/02/11	2044	08/05/2025	10.92 Call	Bond Future	552.1300	0.5521	492.5000	0.4925	10.800	0.0000	0.0000
2025/02/11	2044	08/05/2025	11.76 Call	Bond Future	2911.3500	2.9114	2743.4800	2.7435	5.766	0.0000	0.0000
2025/02/11	2044	08/05/2025	11.76 Put	Bond Future	1396.4200	1.3964	1481.5000	1.4815	6.093	0.0000	0.0000
2025/02/11	2044	08/05/2025	11.35 Put	Bond Future	2560.9900	2.5610	2697.2900	2.6973	5.322	0.0000	0.0000
2025/02/11	2044	08/05/2025	11.35 Call	Bond Future	1500.6600	1.5007	1384.0100	1.3840	7.773	0.0000	0.0000
2025/02/11	2044	08/05/2025	10.85 Put	Bond Future	4843.0200	4.8430	5044.5200	5.0445	4.161	0.0000	0.0000
2025/02/11	2044	08/05/2025	10.85 Call	Bond Future	451.4000	0.4514	399.9500	0.4000	11.398	0.0000	0.0000
2025/02/11	2044	07/08/2025		Bond Future	11.6324	78.5696	11.6741	78.3119	0.358	0.0000	0.0000
2025/02/11	2044	07/08/2025	13.34 Call	Bond Future	9986.1700	9.9862	9752.0600	9.7521	2.344	0.0000	0.0000
2025/02/11	2044	07/08/2025	13.34 Put	Bond Future	454.6100	0.4546	478.1700	0.4782	5.182	0.0000	0.0000
2025/02/11	2044	06/11/2025		Bond Future	11.7488	80.0820	11.7920	79.8197	0.367	0.0000	0.0000
2025/02/11	2044	06/11/2025	11.88 Call	Bond Future	4063.6500	4.0637	3912.1500	3.9122	3.728	0.0000	0.0000
2025/02/11	2044	06/11/2025	11.88 Put	Bond Future	3270.3600	3.2704	3381.2300	3.3812	3.390	0.0000	0.0000
2025/02/11	2044	05/02/2026		Bond Future	11.8745	77.2325	11.9192	76.9653	0.377	0.0000	0.0000
2025/02/11	2044	05/02/2026	11.56 Call	Bond Future	3420.2300	3.4202	3293.6300	3.2936	3.702	0.0000	0.0000
2025/02/11	2044	05/02/2026	11.56 Put	Bond Future	5340.4100	5.3404	5480.9900	5.4810	2.632	0.0000	0.0000
2025/02/11	2044	07/05/2026		Bond Future	12.0181	78.6542	12.0646	78.3824	0.386	0.0000	0.0000
2025/02/11	2044	07/05/2026	11.80 Call	Bond Future	4146.5300	4.1465	4010.2300	4.0102	3.287	0.0000	0.0000
2025/02/11	2044	07/05/2026	11.80 Put	Bond Future	5444.1100	5.4441	5579.6100	5.5796	2.489	0.0000	0.0000
2025/02/11	2046	06/02/2025		Bond Future	114.0100	114.0100	114.0100	114.0100	0.000	0.0000	0.0000
2025/02/11	2046	08/05/2025		Bond Future	119.7544	119.7544	119.7449	119.7449	0.008	0.0000	0.0000
2025/02/11	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/11	2046	08/05/2025	121.97 Put	Bond Future	2215.5900	2.2156	2225.1300	2.2251	0.431	0.0000	0.0000
2025/02/11	2046	07/08/2025		Bond Future	122.1186	122.1186	122.1092	122.1092	0.008	0.0000	0.0000
2025/02/11	2046	07/08/2025	118.69 Call	Bond Future	3428.6100	3.4286	3419.2300	3.4192	0.274	0.0000	0.0000
2025/02/11	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/11	2046	06/11/2025		Bond Future	122.2517	122.2517	122.2431	122.2431	0.007	0.0000	0.0000
2025/02/11	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/11	2046	06/11/2025	125.41 Put	Bond Future	3158.3000	3.1583	3166.9100	3.1669	0.273	0.0000	0.0000
2025/02/11	2046	05/02/2026		Bond Future	124.6236	124.6236	124.6151	124.6151	0.007	0.0000	0.0000
2025/02/11	2046	05/02/2026	121.65 Call	Bond Future	2973.5500	2.9736	2965.1400	2.9651	0.283	0.0000	0.0000
2025/02/11	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/11	2046	07/05/2026		Bond Future	124.6683	124.6683	124.6596	124.6596	0.007	0.0000	0.0000
2025/02/11	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/11	2046	07/05/2026	124.95 Put	Bond Future	281.7100	0.2817	290.3600	0.2904	3.071	0.0000	0.0000
2025/02/11	2050	06/02/2025		Bond Future	115.6000	115.6000	115.6000	115.6000	0.000	0.0000	0.0000
2025/02/11	2050	08/05/2025		Bond Future	121.2111	121.2111	121.4041	121.4041	0.159	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	
2025/02/11	2050	08/05/2025	121.16 Call	Bond Future	51.0600	0.0511	244.1100	0.2441	378.085	0.0000	0.0000
2025/02/11	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/11	2050	07/08/2025		Bond Future	121.2446	121.2446	121.4417	121.4417	0.163	0.0000	0.0000
2025/02/11	2050	07/08/2025	119.89 Call	Bond Future	1354.6300	1.3546	1551.7100	1.5517	14.549	0.0000	0.0000
2025/02/11	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/11	2050	06/11/2025		Bond Future	123.6091	123.6091	123.8105	123.8105	0.163	0.0000	0.0000
2025/02/11	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/11	2050	06/11/2025	124.42 Put	Bond Future	810.9000	0.8109	609.5100	0.6095	24.835	0.0000	0.0000
2025/02/11	2050	05/02/2026		Bond Future	123.6028	123.6028	123.8085	123.8085	0.166	0.0000	0.0000
2025/02/11	2050	05/02/2026	122.82 Call	Bond Future	782.8200	0.7828	988.4800	0.9885	26.272	0.0000	0.0000
2025/02/11	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/11	2050	07/05/2026		Bond Future	125.9145	125.9145	126.1246	126.1246	0.167	0.0000	0.0000
2025/02/11	2050	07/05/2026	124.07 Call	Bond Future	1844.5300	1.8445	2054.5700	2.0546	11.387	0.0000	0.0000
2025/02/11	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/11	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/11	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/11	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/11	AL37	06/02/2025		Index Future	1074.0060	1074.0060	1074.0060	1074.0060	0.000	0.0000	0.0000
2025/02/11	AL37	08/05/2025		Index Future	1094.8320	1094.8320	1092.5770	1092.5770	0.206	0.0000	0.0000
2025/02/11	AL37	07/08/2025		Index Future	1116.1920	1116.1920	1113.8960	1113.8960	0.206	0.0000	0.0000
2025/02/11	AL37	06/11/2025		Index Future	1137.7190	1137.7190	1135.3830	1135.3830	0.205	0.0000	0.0000
2025/02/11	AL37	05/02/2026		Index Future	1159.5640	1159.5640	1157.1860	1157.1860	0.205	0.0000	0.0000
2025/02/11	AL37	07/05/2026		Index Future	1181.0540	1181.0540	1178.6360	1178.6360	0.205	0.0000	0.0000
2025/02/11	AL7T	06/02/2025		Index Future	1285.8190	1285.8190	1285.8190	1285.8190	0.000	0.0000	0.0000
2025/02/11	AL7T	08/05/2025		Index Future	1309.8070	1309.8070	1305.6840	1305.6840	0.315	0.0000	0.0000
2025/02/11	AL7T	07/08/2025		Index Future	1335.3610	1335.3610	1331.1620	1331.1620	0.314	0.0000	0.0000
2025/02/11	AL7T	06/11/2025		Index Future	1361.1150	1361.1150	1356.8390	1356.8390	0.314	0.0000	0.0000
2025/02/11	AL7T	05/02/2026		Index Future	1387.2490	1387.2490	1382.8940	1382.8940	0.314	0.0000	0.0000
2025/02/11	AL7T	07/05/2026		Index Future	1412.9590	1412.9590	1408.5280	1408.5280	0.314	0.0000	0.0000
2025/02/11	ALBI	06/02/2025		Index Future	1104.1670	1104.1670	1104.1670	1104.1670	0.000	0.0000	0.0000
2025/02/11	ALBI	08/05/2025		Index Future	1125.0230	1125.0230	1122.2920	1122.2920	0.243	0.0000	0.0000
2025/02/11	ALBI	07/08/2025		Index Future	1146.9720	1146.9720	1144.1910	1144.1910	0.242	0.0000	0.0000
2025/02/11	ALBI	06/11/2025		Index Future	1169.0930	1169.0930	1166.2610	1166.2610	0.242	0.0000	0.0000
2025/02/11	ALBI	05/02/2026		Index Future	1191.5400	1191.5400	1188.6570	1188.6570	0.242	0.0000	0.0000
2025/02/11	ALBI	07/05/2026		Index Future	1213.6220	1213.6220	1210.6910	1210.6910	0.242	0.0000	0.0000

---

0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
94
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	
2025/02/11	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/11	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/11	C025	31/01/2025		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/02/11	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/11	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/11	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/11	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/02/11	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/11	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/11	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/11	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/11	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/11	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/11	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/02/11	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/11	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/11	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/11	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/11	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/11	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/02/11	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/11	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/11	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/11	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/11	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/11	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	

---

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

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
2025/02/11	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/11	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/11	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/11	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/11	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/11	ES33	06/02/2025		Bond Future	13.3400	73.7316	13.3400	73.7316	0.000	0.0000
2025/02/11	ES33	08/05/2025		Bond Future	11.2882	81.0517	11.3387	80.8198	0.448	0.0000
2025/02/11	ES33	08/05/2025	12.73 Call	Bond Future	6279.6800	6.2797	6047.8300	6.0478	3.692	0.0000
2025/02/11	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/11	ES33	07/08/2025		Bond Future	11.4284	82.6516	11.4812	82.4154	0.462	0.0000
2025/02/11	ES33	07/08/2025	13.56 Call	Bond Future	8847.0000	8.8470	8610.8300	8.6108	2.669	0.0000
2025/02/11	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/11	ES33	06/11/2025		Bond Future	11.5871	80.4666	11.6424	80.2261	0.477	0.0000
2025/02/11	ES33	06/11/2025	12.01 Call	Bond Future	1816.4100	1.8164	1575.8700	1.5759	13.243	0.0000
2025/02/11	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/11	ES33	05/02/2026		Bond Future	11.7634	82.0263	11.8213	81.7814	0.492	0.0000
2025/02/11	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/11	ES33	05/02/2026	11.49 Put	Bond Future	1169.1400	1.1691	1414.0700	1.4141	20.950	0.0000
2025/02/11	ES33	07/05/2026		Bond Future	11.9598	79.7613	12.0205	79.5121	0.508	0.0000
2025/02/11	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/11	ES33	07/05/2026	11.69 Put	Bond Future	1119.2000	1.1192	1368.4000	1.3684	22.266	0.0000
2025/02/11	ES42	06/02/2025		Bond Future	13.7100	68.3935	13.7100	68.3935	0.000	0.0000
2025/02/11	ES42	08/05/2025		Bond Future	11.8726	76.0221	11.9075	75.8192	0.294	0.0000
2025/02/11	ES42	08/05/2025	13.25 Call	Bond Future	7391.1900	7.3912	7188.3500	7.1884	2.744	0.0000
2025/02/11	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/11	ES42	07/08/2025		Bond Future	11.9960	77.5222	12.0322	77.3156	0.302	0.0000
2025/02/11	ES42	07/08/2025	13.79 Call	Bond Future	9250.0100	9.2500	9043.4600	9.0435	2.233	0.0000
2025/02/11	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/11	ES42	06/11/2025		Bond Future	12.1307	74.7677	12.1682	74.5574	0.310	0.0000
2025/02/11	ES42	06/11/2025	12.39 Call	Bond Future	1433.8400	1.4338	1223.5100	1.2235	14.669	0.0000
2025/02/11	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/11	ES42	05/02/2026		Bond Future	12.2723	76.2154	12.3112	76.0012	0.318	0.0000
2025/02/11	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/11	ES42	05/02/2026	11.85 Put	Bond Future	2384.3000	2.3843	2598.5200	2.5985	8.985	0.0000
2025/02/11	ES42	07/05/2026		Bond Future	12.4324	73.3719	12.4729	73.1540	0.326	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
2025/02/11	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/11	ES42	07/05/2026	12.20 Put	Bond Future	1269.5400	1.2695	1487.4100	1.4874	17.161	0.0000
2025/02/11	GOVI	06/02/2025		GOVI	1087.4840	1087.4840	1087.4840	1087.4840	0.000	0.0000
2025/02/11	GOVI	08/05/2025		GOVI	1108.0620	1108.0620	1105.3810	1105.3810	0.242	0.0000
2025/02/11	GOVI	08/05/2025	1,022.00 Call	GOVI	860620.0000	86.0620	833810.0000	83.3810	3.115	0.0000
2025/02/11	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/11	GOVI	07/08/2025		GOVI	1129.6810	1129.6810	1126.9500	1126.9500	0.242	0.0000
2025/02/11	GOVI	07/08/2025	1,011.00 Call	GOVI	1186810.0000	118.6810	1159500.0000	115.9500	2.301	0.0000
2025/02/11	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/11	GOVI	06/11/2025		GOVI	1151.4680	1151.4680	1148.6880	1148.6880	0.241	0.0000
2025/02/11	GOVI	06/11/2025	1,112.00 Call	GOVI	394680.0000	39.4680	366880.0000	36.6880	7.044	0.0000
2025/02/11	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/11	GOVI	05/02/2026		GOVI	1173.5770	1173.5770	1170.7460	1170.7460	0.241	0.0000
2025/02/11	GOVI	05/02/2026	1,150.00 Call	GOVI	235770.0000	23.5770	207460.0000	20.7460	12.007	0.0000
2025/02/11	GOVI	05/02/2026	1,150.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/11	GOVI	07/05/2026		GOVI	1195.3260	1195.3260	1192.4480	1192.4480	0.241	0.0000
2025/02/11	GOVI	07/05/2026	1,177.00 Call	GOVI	183260.0000	18.3260	154480.0000	15.4480	15.704	0.0000
2025/02/11	GOVI	07/05/2026	1,177.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/11	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/02/11	IGOV	06/02/2025		Index Future	371.4580	371.4580	371.4580	371.4580	0.000	0.0000
2025/02/11	IGOV	08/05/2025		Index Future	378.0590	378.0590	378.3140	378.3140	0.067	0.0000
2025/02/11	IGOV	07/08/2025		Index Future	385.5260	385.5260	385.7870	385.7870	0.068	0.0000
2025/02/11	IGOV	06/11/2025		Index Future	393.0500	393.0500	393.3180	393.3180	0.068	0.0000
2025/02/11	IGOV	05/02/2026		Index Future	400.6840	400.6840	400.9580	400.9580	0.068	0.0000
2025/02/11	IGOV	07/05/2026		Index Future	408.1960	408.1960	408.4760	408.4760	0.069	0.0000
2025/02/11	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/02/11	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/02/11	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/02/11	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/02/11	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/02/11	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/02/11	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000

---

0  
0  
0  
631  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
886  
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	
2025/02/11	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/02/11	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/02/11	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/02/11	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/02/11	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/02/11	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/02/11	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2025/02/11	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/02/11	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/02/11	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/02/11	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/02/11	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/02/11	R033	06/02/2025		Bond Future	10.3300	101.8705	10.3300	101.8705	0.000	0.0000	0.0000
2025/02/11	R033	08/05/2025		Bond Future	10.1031	100.6015	10.1491	100.3570	0.455	0.0000	0.0000
2025/02/11	R033	08/05/2025	10.33 Call	Bond Future	2274.1100	2.2741	2115.1700	2.1152	6.989	0.0000	0.0000
2025/02/11	R033	08/05/2025	10.33 Put	Bond Future	1074.5500	1.0746	1160.1000	1.1601	7.961	0.0000	0.0000
2025/02/11	R033	07/08/2025		Bond Future	10.2059	102.5630	10.2540	102.3140	0.472	0.0000	0.0000
2025/02/11	R033	07/08/2025	10.33 Call	Bond Future	2545.0500	2.5451	2402.4400	2.4024	5.603	0.0000	0.0000
2025/02/11	R033	07/08/2025	10.33 Put	Bond Future	1904.6500	1.9047	2011.0500	2.0111	5.586	0.0000	0.0000
2025/02/11	R033	06/11/2025		Bond Future	10.3223	99.4939	10.3728	99.2404	0.489	0.0000	0.0000
2025/02/11	R033	06/11/2025	10.33 Call	Bond Future	2704.7500	2.7048	2570.9100	2.5709	4.948	0.0000	0.0000
2025/02/11	R033	06/11/2025	10.33 Put	Bond Future	2666.2500	2.6663	2785.9100	2.7859	4.488	0.0000	0.0000
2025/02/11	R033	05/02/2026		Bond Future	10.4510	101.3998	10.5040	101.1418	0.508	0.0000	0.0000
2025/02/11	R033	05/02/2026	10.49 Call	Bond Future	3283.1700	3.2832	3144.8900	3.1449	4.212	0.0000	0.0000
2025/02/11	R033	05/02/2026	10.49 Put	Bond Future	3093.1600	3.0932	3212.9100	3.2129	3.871	0.0000	0.0000
2025/02/11	R033	07/05/2026		Bond Future	10.6039	98.2256	10.6597	97.9632	0.526	0.0000	0.0000
2025/02/11	R033	07/05/2026	10.38 Call	Bond Future	2900.2500	2.9003	2775.4400	2.7754	4.303	0.0000	0.0000
2025/02/11	R033	07/05/2026	10.38 Put	Bond Future	3962.9300	3.9629	4100.5000	4.1005	3.471	0.0000	0.0000
2025/02/11	R035	06/02/2025		Bond Future	12.4100	84.0211	12.4100	84.0211	0.000	0.0000	0.0000
2025/02/11	R035	08/05/2025		Bond Future	10.5645	91.5968	10.6257	91.2552	0.579	0.0000	0.0000
2025/02/11	R035	08/05/2025	11.78 Call	Bond Future	6659.7500	6.6598	6343.5500	6.3436	4.748	0.0000	0.0000
2025/02/11	R035	08/05/2025	11.78 Put	Bond Future	190.0800	0.1901	215.4600	0.2155	13.352	0.0000	0.0000
2025/02/11	R035	08/05/2025	13.35 Call	Bond Future	13922.4500	13.9225	13581.4400	13.5814	2.449	0.0000	0.0000
2025/02/11	R035	08/05/2025	13.35 Put	Bond Future	3.4400	0.0034	4.0100	0.0040	16.570	0.0000	0.0000

0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
9,365  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
78,103  
0  
0  
0  
400

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	
2025/02/11	R035	08/05/2025	12.70 Call	Bond Future	10976.5600	10.9766	10638.7800	10.6388	3.077	0.0000	0.0000
2025/02/11	R035	08/05/2025	12.70 Put	Bond Future	25.7500	0.0258	29.5500	0.0296	14.757	0.0000	0.0000
2025/02/11	R035	08/05/2025	11.46 Put	Bond Future	352.9500	0.3530	397.7400	0.3977	12.690	0.0000	0.0000
2025/02/11	R035	08/05/2025	11.46 Call	Bond Future	5182.3800	5.1824	4885.5900	4.8856	5.727	0.0000	0.0000
2025/02/11	R035	08/05/2025	11.70 Call	Bond Future	6286.0000	6.2860	5973.7800	5.9738	4.967	0.0000	0.0000
2025/02/11	R035	08/05/2025	11.70 Put	Bond Future	222.3200	0.2223	251.6800	0.2517	13.206	0.0000	0.0000
2025/02/11	R035	08/05/2025	10.95 Call	Bond Future	3012.5500	3.0126	2770.7700	2.7708	8.026	0.0000	0.0000
2025/02/11	R035	08/05/2025	10.95 Put	Bond Future	889.1600	0.8892	988.9600	0.9890	11.224	0.0000	0.0000
2025/02/11	R035	08/05/2025	10.44 Put	Bond Future	2030.6800	2.0307	2217.6200	2.2176	9.206	0.0000	0.0000
2025/02/11	R035	08/05/2025	10.44 Call	Bond Future	1330.2000	1.3302	1175.5600	1.1756	11.625	0.0000	0.0000
2025/02/11	R035	08/05/2025	10.08 Put	Bond Future	3347.2400	3.3472	3600.8400	3.6008	7.576	0.0000	0.0000
2025/02/11	R035	08/05/2025	10.08 Call	Bond Future	579.3400	0.5793	491.3600	0.4914	15.186	0.0000	0.0000
2025/02/11	R035	08/05/2025	10.58 Put	Bond Future	1639.4500	1.6395	1800.1600	1.8002	9.803	0.0000	0.0000
2025/02/11	R035	08/05/2025	10.58 Call	Bond Future	1726.2100	1.7262	1545.3400	1.5453	10.478	0.0000	0.0000
2025/02/11	R035	08/05/2025	11.01 Call	Bond Future	3248.5800	3.2486	2998.5200	2.9985	7.698	0.0000	0.0000
2025/02/11	R035	08/05/2025	11.01 Put	Bond Future	800.8200	0.8008	892.3400	0.8923	11.428	0.0000	0.0000
2025/02/11	R035	07/08/2025	10.08 Put	Bond Future	4335.2700	4.3353	4578.8000	4.5788	5.617	0.0000	0.0000
2025/02/11	R035	07/08/2025	10.08 Call	Bond Future	1030.8000	1.0308	926.3400	0.9263	10.134	0.0000	0.0000
2025/02/11	R035	07/08/2025	10.58 Put	Bond Future	2670.4000	2.6704	2848.3800	2.8484	6.665	0.0000	0.0000
2025/02/11	R035	07/08/2025	10.58 Call	Bond Future	2180.5700	2.1806	2010.5600	2.0106	7.797	0.0000	0.0000
2025/02/11	R035	07/08/2025	11.34 Call	Bond Future	4756.6300	4.7566	4502.3800	4.5024	5.345	0.0000	0.0000
2025/02/11	R035	07/08/2025	11.34 Put	Bond Future	1183.7900	1.1838	1277.5300	1.2775	7.919	0.0000	0.0000
2025/02/11	R035	07/08/2025	11.30 Call	Bond Future	4602.4500	4.6025	4351.7700	4.3518	5.447	0.0000	0.0000
2025/02/11	R035	07/08/2025	11.30 Put	Bond Future	1237.1900	1.2372	1334.5000	1.3345	7.865	0.0000	0.0000
2025/02/11	R035	07/08/2025		Bond Future	10.6692	93.3831	10.7329	93.0351	0.597	0.0000	0.0000
2025/02/11	R035	07/08/2025	12.65 Call	Bond Future	10260.6400	10.2606	9935.9600	9.9360	3.164	0.0000	0.0000
2025/02/11	R035	07/08/2025	12.65 Put	Bond Future	249.2500	0.2493	272.5600	0.2726	9.352	0.0000	0.0000
2025/02/11	R035	06/11/2025		Bond Future	10.7884	90.6762	10.8548	90.3218	0.616	0.0000	0.0000
2025/02/11	R035	06/11/2025	11.20 Call	Bond Future	4226.6100	4.2266	4001.4900	4.0015	5.326	0.0000	0.0000
2025/02/11	R035	06/11/2025	11.20 Put	Bond Future	2061.4000	2.0614	2190.7100	2.1907	6.273	0.0000	0.0000
2025/02/11	R035	06/11/2025	9.91 Put	Bond Future	5879.6600	5.8797	6142.3900	6.1424	4.468	0.0000	0.0000
2025/02/11	R035	06/11/2025	9.91 Call	Bond Future	1012.5400	1.0125	920.8400	0.9208	9.056	0.0000	0.0000
2025/02/11	R035	06/11/2025	10.41 Put	Bond Future	4000.4500	4.0005	4210.7600	4.2108	5.257	0.0000	0.0000
2025/02/11	R035	06/11/2025	10.41 Call	Bond Future	1946.1800	1.9462	1802.0600	1.8021	7.405	0.0000	0.0000
2025/02/11	R035	06/11/2025	11.43 Call	Bond Future	5031.7900	5.0318	4787.1700	4.7872	4.861	0.0000	0.0000
2025/02/11	R035	06/11/2025	11.43 Put	Bond Future	1687.5400	1.6875	1797.3500	1.7974	6.507	0.0000	0.0000
2025/02/11	R035	06/11/2025	10.08 Put	Bond Future	5182.2900	5.1823	5427.9400	5.4279	4.740	0.0000	0.0000
2025/02/11	R035	06/11/2025	10.08 Call	Bond Future	1284.3400	1.2843	1175.5600	1.1756	8.470	0.0000	0.0000
2025/02/11	R035	06/11/2025	10.58 Put	Bond Future	3484.1800	3.4842	3675.9000	3.6759	5.503	0.0000	0.0000

0  
400  
0  
400  
0  
150  
0  
150  
0  
150  
0  
300  
0  
300  
0  
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  
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	
2025/02/11	R035	06/11/2025	10.58 Call	Bond Future	2360.6800	2.3607	2197.9700	2.1980	6.893	0.0000	0.0000
2025/02/11	R035	06/11/2025	11.67 Call	Bond Future	5918.5300	5.9185	5656.0100	5.6560	4.436	0.0000	0.0000
2025/02/11	R035	06/11/2025	11.67 Put	Bond Future	1366.8600	1.3669	1458.7700	1.4588	6.724	0.0000	0.0000
2025/02/11	R035	06/11/2025	11.95 Call	Bond Future	6998.1800	6.9982	6717.8600	6.7179	4.006	0.0000	0.0000
2025/02/11	R035	06/11/2025	11.95 Put	Bond Future	1066.7200	1.0667	1140.8300	1.1408	6.947	0.0000	0.0000
2025/02/11	R035	06/11/2025	11.45 Call	Bond Future	5103.9900	5.1040	4857.7900	4.8578	4.824	0.0000	0.0000
2025/02/11	R035	06/11/2025	11.45 Put	Bond Future	1658.2400	1.6582	1766.4700	1.7665	6.527	0.0000	0.0000
2025/02/11	R035	06/11/2025	10.95 Put	Bond Future	2556.6700	2.5567	2709.6600	2.7097	5.984	0.0000	0.0000
2025/02/11	R035	06/11/2025	10.95 Call	Bond Future	3415.4600	3.4155	3214.0200	3.2140	5.898	0.0000	0.0000
2025/02/11	R035	05/02/2026		Bond Future	10.9199	92.4140	10.9893	92.0531	0.636	0.0000	0.0000
2025/02/11	R035	05/02/2026	10.79 Call	Bond Future	3242.1500	3.2422	3063.6600	3.0637	5.505	0.0000	0.0000
2025/02/11	R035	05/02/2026	10.79 Put	Bond Future	3922.6700	3.9227	4105.1100	4.1051	4.651	0.0000	0.0000
2025/02/11	R035	07/05/2026		Bond Future	11.0644	89.6136	11.1368	89.2464	0.655	0.0000	0.0000
2025/02/11	R035	07/05/2026	10.86 Call	Bond Future	3288.3700	3.2884	3111.8700	3.1119	5.367	0.0000	0.0000
2025/02/11	R035	07/05/2026	10.86 Put	Bond Future	4335.0800	4.3351	4525.8000	4.5258	4.399	0.0000	0.0000
2025/02/11	R038	06/02/2025		Bond Future	11.2400	101.4996	11.2400	101.4996	0.000	0.0000	0.0000
2025/02/11	R038	08/05/2025		Bond Future	11.0775	99.8789	11.1334	99.5053	0.504	0.0000	0.0000
2025/02/11	R038	08/05/2025	11.24 Call	Bond Future	2656.4400	2.6564	2428.4000	2.4284	8.584	0.0000	0.0000
2025/02/11	R038	08/05/2025	11.24 Put	Bond Future	1575.0300	1.5750	1720.6600	1.7207	9.246	0.0000	0.0000
2025/02/11	R038	07/08/2025		Bond Future	11.1934	101.8264	11.2515	101.4457	0.519	0.0000	0.0000
2025/02/11	R038	07/08/2025	11.24 Call	Bond Future	3051.9800	3.0520	2845.6700	2.8457	6.760	0.0000	0.0000
2025/02/11	R038	07/08/2025	11.24 Put	Bond Future	2746.2400	2.7462	2920.6400	2.9206	6.351	0.0000	0.0000
2025/02/11	R038	06/11/2025		Bond Future	11.3202	98.3015	11.3806	97.9138	0.534	0.0000	0.0000
2025/02/11	R038	06/11/2025	11.24 Call	Bond Future	3317.0900	3.3171	3121.9200	3.1219	5.884	0.0000	0.0000
2025/02/11	R038	06/11/2025	11.24 Put	Bond Future	3835.0400	3.8350	4027.5700	4.0276	5.020	0.0000	0.0000
2025/02/11	R038	06/11/2025	12.33 Call	Bond Future	7723.7800	7.7238	7427.4500	7.4275	3.837	0.0000	0.0000
2025/02/11	R038	06/11/2025	12.33 Put	Bond Future	1529.3000	1.5293	1620.6700	1.6207	5.975	0.0000	0.0000
2025/02/11	R038	06/11/2025	10.98 Put	Bond Future	4734.0500	4.7341	4957.0900	4.9571	4.711	0.0000	0.0000
2025/02/11	R038	06/11/2025	10.98 Call	Bond Future	2508.1900	2.5082	2343.5300	2.3435	6.565	0.0000	0.0000
2025/02/11	R038	05/02/2026		Bond Future	11.4561	100.1841	11.5190	99.7892	0.549	0.0000	0.0000
2025/02/11	R038	05/02/2026	11.44 Call	Bond Future	4339.6600	4.3397	4131.7800	4.1318	4.790	0.0000	0.0000
2025/02/11	R038	05/02/2026	11.44 Put	Bond Future	4440.8400	4.4408	4627.8100	4.6278	4.210	0.0000	0.0000
2025/02/11	R038	07/05/2026		Bond Future	11.6101	96.5453	11.6756	96.1435	0.565	0.0000	0.0000
2025/02/11	R038	07/05/2026	11.40 Call	Bond Future	4147.3500	4.1474	3951.5300	3.9515	4.722	0.0000	0.0000
2025/02/11	R038	07/05/2026	11.40 Put	Bond Future	5451.2800	5.4513	5657.2500	5.6573	3.778	0.0000	0.0000
2025/02/11	R053	06/02/2025		Bond Future	12.9400	94.3803	12.9400	94.3803	0.000	0.0000	0.0000
2025/02/11	R053	08/05/2025		Bond Future	11.4227	103.0279	11.4578	102.7309	0.307	0.0000	0.0000
2025/02/11	R053	08/05/2025	12.64 Call	Bond Future	9805.6000	9.8056	9529.4300	9.5294	2.816	0.0000	0.0000

---

300  
0  
300  
0  
250  
0  
250  
0  
250  
0  
0  
0  
0  
0  
0  
0  
0  
9,099  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
1,770  
0  
1,770  
0  
0  
0  
0  
0  
0  
0  
0  
0  
22,674  
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	
2025/02/11	R053	08/05/2025	12.64 Put	Bond Future	344.9600	0.3450	365.7900	0.3658	6.038	0.0000	0.0000
2025/02/11	R053	07/08/2025		Bond Future	11.5269	105.0365	11.5632	104.7342	0.315	0.0000	0.0000
2025/02/11	R053	07/08/2025	13.17 Call	Bond Future	12861.8400	12.8618	12588.6100	12.5886	2.124	0.0000	0.0000
2025/02/11	R053	07/08/2025	13.17 Put	Bond Future	659.4100	0.6594	688.5100	0.6885	4.413	0.0000	0.0000
2025/02/11	R053	06/11/2025		Bond Future	11.6393	101.1951	11.6770	100.8871	0.324	0.0000	0.0000
2025/02/11	R053	06/11/2025	11.76 Call	Bond Future	5186.0400	5.1860	5007.6300	5.0076	3.440	0.0000	0.0000
2025/02/11	R053	06/11/2025	11.76 Put	Bond Future	4205.2400	4.2052	4334.7800	4.3348	3.080	0.0000	0.0000
2025/02/11	R053	05/02/2026		Bond Future	11.7582	103.1329	11.7973	102.8195	0.332	0.0000	0.0000
2025/02/11	R053	05/02/2026	11.49 Call	Bond Future	4271.3200	4.2713	4121.5800	4.1216	3.506	0.0000	0.0000
2025/02/11	R053	05/02/2026	11.49 Put	Bond Future	6472.1900	6.4722	6635.8900	6.6359	2.529	0.0000	0.0000
2025/02/11	R053	07/05/2026		Bond Future	11.8906	99.1710	11.9312	98.8521	0.341	0.0000	0.0000
2025/02/11	R053	07/05/2026	11.69 Call	Bond Future	5240.0400	5.2400	5079.3100	5.0793	3.067	0.0000	0.0000
2025/02/11	R053	07/05/2026	11.69 Put	Bond Future	6844.1600	6.8442	7002.3300	7.0023	2.311	0.0000	0.0000
2025/02/11	R186	06/02/2025		Bond Future	9.0300	103.9391	9.0300	103.9391	0.000	0.0000	0.0000
2025/02/11	R186	08/05/2025		Bond Future	8.2913	107.3676	8.3256	107.3159	0.413	0.0000	0.0000
2025/02/11	R186	08/05/2025	8.47 Call	Bond Future	470.6500	0.4707	436.7400	0.4367	7.205	0.0000	0.0000
2025/02/11	R186	08/05/2025	8.47 Put	Bond Future	201.1300	0.2011	218.9500	0.2190	8.860	0.0000	0.0000
2025/02/11	R186	07/08/2025		Bond Future	8.3692	104.1524	8.4100	104.1000	0.488	0.0000	0.0000
2025/02/11	R186	07/08/2025	9.68 Call	Bond Future	1758.8100	1.7588	1712.3100	1.7123	2.644	0.0000	0.0000
2025/02/11	R186	07/08/2025	9.68 Put	Bond Future	93.5200	0.0935	99.4400	0.0994	6.330	0.0000	0.0000
2025/02/11	R186	07/08/2025	10.25 Call	Bond Future	2426.4900	2.4265	2377.1200	2.3771	2.035	0.0000	0.0000
2025/02/11	R186	07/08/2025	10.25 Put	Bond Future	48.8500	0.0489	51.9000	0.0519	6.244	0.0000	0.0000
2025/02/11	R186	07/08/2025	9.22 Put	Bond Future	161.4200	0.1614	171.5400	0.1715	6.269	0.0000	0.0000
2025/02/11	R186	07/08/2025	9.22 Call	Bond Future	1246.6400	1.2466	1204.3400	1.2043	3.393	0.0000	0.0000
2025/02/11	R186	06/11/2025		Bond Future	8.5007	106.1584	8.5511	106.1053	0.592	0.0000	0.0000
2025/02/11	R186	06/11/2025	8.13 Call	Bond Future	248.8400	0.2488	229.7800	0.2298	7.660	0.0000	0.0000
2025/02/11	R186	06/11/2025	8.13 Put	Bond Future	641.3600	0.6414	675.4100	0.6754	5.309	0.0000	0.0000
2025/02/11	R186	05/02/2026		Bond Future	8.7294	102.8854	8.7948	102.8316	0.749	0.0000	0.0000
2025/02/11	R186	05/02/2026	8.43 Call	Bond Future	311.9500	0.3120	289.8300	0.2898	7.091	0.0000	0.0000
2025/02/11	R186	05/02/2026	8.43 Put	Bond Future	558.9200	0.5589	590.6300	0.5906	5.673	0.0000	0.0000
2025/02/11	R186	07/05/2026		Bond Future	9.2818	104.7822	9.3747	104.7278	1.001	0.0000	0.0000
2025/02/11	R186	07/05/2026	8.69 Call	Bond Future	199.8100	0.1998	181.2800	0.1813	9.274	0.0000	0.0000
2025/02/11	R186	07/05/2026	8.69 Put	Bond Future	547.6200	0.5476	583.4800	0.5835	6.548	0.0000	0.0000
2025/02/11	R202	06/02/2025		Bond Future	266.7900	266.7900	266.7900	266.7900	0.000	0.0000	0.0000
2025/02/11	R202	08/05/2025		Bond Future	272.3497	272.3497	271.5276	271.5276	0.302	0.0000	0.0000
2025/02/11	R202	08/05/2025	272.31 Call	Bond Future	39.6500	0.0397	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/02/11	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	782.3700	0.7824	100.000	0.0000	0.0000
2025/02/11	R202	07/08/2025		Bond Future	272.5086	272.5086	271.6706	271.6706	0.308	0.0000	0.0000

---

0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
154,610  
0  
0  
0  
0  
0  
0  
0  
1,983  
0  
1,983  
447  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
1,084  
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	
2025/02/11	R202	07/08/2025	271.60 Call	Bond Future	908.6200	0.9086	70.5700	0.0706	92.233	0.0000	0.0000
2025/02/11	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/11	R202	06/11/2025		Bond Future	277.8236	277.8236	276.9701	276.9701	0.307	0.0000	0.0000
2025/02/11	R202	06/11/2025	275.64 Call	Bond Future	2183.5600	2.1836	1330.1300	1.3301	39.084	0.0000	0.0000
2025/02/11	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/11	R202	05/02/2026		Bond Future	277.8955	277.8955	277.0268	277.0268	0.313	0.0000	0.0000
2025/02/11	R202	05/02/2026	277.82 Call	Bond Future	75.5200	0.0755	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/02/11	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	793.2200	0.7932	100.000	0.0000	0.0000
2025/02/11	R202	07/05/2026		Bond Future	283.0943	283.0943	282.2104	282.2104	0.312	0.0000	0.0000
2025/02/11	R202	07/05/2026	277.55 Call	Bond Future	5544.3300	5.5443	4660.3800	4.6604	15.943	0.0000	0.0000
2025/02/11	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/11	R209	06/02/2025		Bond Future	12.4400	65.5079	12.4400	65.5079	0.000	0.0000	0.0000
2025/02/11	R209	08/05/2025		Bond Future	10.8141	71.9298	10.8648	71.6754	0.469	0.0000	0.0000
2025/02/11	R209	08/05/2025	11.89 Call	Bond Future	5380.0300	5.3800	5149.1500	5.1492	4.291	0.0000	0.0000
2025/02/11	R209	08/05/2025	11.89 Put	Bond Future	230.0700	0.2301	253.5600	0.2536	10.210	0.0000	0.0000
2025/02/11	R209	07/08/2025		Bond Future	10.9160	73.3323	10.9685	73.0731	0.481	0.0000	0.0000
2025/02/11	R209	07/08/2025	12.68 Call	Bond Future	8371.7500	8.3718	8134.9300	8.1349	2.829	0.0000	0.0000
2025/02/11	R209	07/08/2025	12.68 Put	Bond Future	317.7200	0.3177	340.0700	0.3401	7.034	0.0000	0.0000
2025/02/11	R209	06/11/2025		Bond Future	11.0278	71.5921	11.0823	71.3282	0.494	0.0000	0.0000
2025/02/11	R209	06/11/2025	11.27 Call	Bond Future	3354.1000	3.3541	3196.3300	3.1963	4.704	0.0000	0.0000
2025/02/11	R209	06/11/2025	11.27 Put	Bond Future	2191.2600	2.1913	2297.4000	2.2974	4.844	0.0000	0.0000
2025/02/11	R209	05/02/2026		Bond Future	11.1480	72.9638	11.2046	72.6951	0.508	0.0000	0.0000
2025/02/11	R209	05/02/2026	10.93 Call	Bond Future	2824.8700	2.8249	2695.0800	2.6951	4.595	0.0000	0.0000
2025/02/11	R209	05/02/2026	10.93 Put	Bond Future	3872.9000	3.8729	4011.8600	4.0119	3.588	0.0000	0.0000
2025/02/11	R209	07/05/2026		Bond Future	11.2850	71.1582	11.3438	70.8848	0.521	0.0000	0.0000
2025/02/11	R209	07/05/2026	11.07 Call	Bond Future	3086.3500	3.0864	2952.9100	2.9529	4.324	0.0000	0.0000
2025/02/11	R209	07/05/2026	11.07 Put	Bond Future	4097.9600	4.0980	4237.9600	4.2380	3.416	0.0000	0.0000
2025/02/11	R210	06/02/2025		Bond Future	239.6100	239.6100	239.6100	239.6100	0.000	0.0000	0.0000
2025/02/11	R210	08/05/2025		Bond Future	244.4831	244.4831	244.6053	244.6053	0.050	0.0000	0.0000
2025/02/11	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/11	R210	08/05/2025	248.03 Put	Bond Future	3546.8900	3.5469	3424.6800	3.4247	3.446	0.0000	0.0000
2025/02/11	R210	07/08/2025		Bond Future	249.3098	249.3098	249.4351	249.4351	0.050	0.0000	0.0000
2025/02/11	R210	07/08/2025	248.44 Call	Bond Future	869.7600	0.8698	995.1400	0.9951	14.415	0.0000	0.0000
2025/02/11	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/11	R210	06/11/2025		Bond Future	250.7640	250.7640	250.8935	250.8935	0.052	0.0000	0.0000
2025/02/11	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/11	R210	06/11/2025	252.14 Put	Bond Future	1376.0000	1.3760	1246.5100	1.2465	9.411	0.0000	0.0000
2025/02/11	R210	05/02/2026		Bond Future	255.6303	255.6303	255.7630	255.7630	0.052	0.0000	0.0000

---

0
0
0
0
0
0
0
0
0
0
0
0
0
0
16,471
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
1,398
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	
2025/02/11	R210	05/02/2026	253.10 Call	Bond Future	2530.2600	2.5303	2663.0300	2.6630	5.247	0.0000	0.0000
2025/02/11	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/11	R210	07/05/2026		Bond Future	256.9480	256.9480	257.0836	257.0836	0.053	0.0000	0.0000
2025/02/11	R210	07/05/2026	255.40 Call	Bond Future	1548.0000	1.5480	1683.5600	1.6836	8.757	0.0000	0.0000
2025/02/11	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/11	R213	06/02/2025		Bond Future	11.3500	84.4966	11.3500	84.4966	0.000	0.0000	0.0000
2025/02/11	R213	08/05/2025		Bond Future	9.5411	90.2678	9.5927	90.0581	0.541	0.0000	0.0000
2025/02/11	R213	08/05/2025	10.52 Call	Bond Future	4054.5300	4.0545	3865.3200	3.8653	4.667	0.0000	0.0000
2025/02/11	R213	08/05/2025	10.52 Put	Bond Future	176.5100	0.1765	197.0300	0.1970	11.625	0.0000	0.0000
2025/02/11	R213	07/08/2025		Bond Future	9.6285	92.0283	9.6829	91.8147	0.565	0.0000	0.0000
2025/02/11	R213	07/08/2025	11.66 Call	Bond Future	7682.6800	7.6827	7479.8000	7.4798	2.641	0.0000	0.0000
2025/02/11	R213	07/08/2025	11.66 Put	Bond Future	121.4900	0.1215	132.1800	0.1322	8.799	0.0000	0.0000
2025/02/11	R213	06/11/2025		Bond Future	9.7362	90.2474	9.7937	90.0301	0.591	0.0000	0.0000
2025/02/11	R213	06/11/2025	10.05 Call	Bond Future	2623.4900	2.6235	2490.3000	2.4903	5.077	0.0000	0.0000
2025/02/11	R213	06/11/2025	10.05 Put	Bond Future	1445.6800	1.4457	1529.8600	1.5299	5.823	0.0000	0.0000
2025/02/11	R213	05/02/2026		Bond Future	9.8604	91.9776	9.9214	91.7563	0.619	0.0000	0.0000
2025/02/11	R213	05/02/2026	9.89 Call	Bond Future	2286.3300	2.2863	2169.9600	2.1700	5.090	0.0000	0.0000
2025/02/11	R213	05/02/2026	9.89 Put	Bond Future	2178.9400	2.1789	2283.8500	2.2839	4.815	0.0000	0.0000
2025/02/11	R213	07/05/2026		Bond Future	10.0067	90.1224	10.0714	89.8974	0.647	0.0000	0.0000
2025/02/11	R213	07/05/2026	9.80 Call	Bond Future	1975.5600	1.9756	1870.5200	1.8705	5.317	0.0000	0.0000
2025/02/11	R213	07/05/2026	9.80 Put	Bond Future	2697.8900	2.6979	2817.8500	2.8179	4.446	0.0000	0.0000
2025/02/11	R214	06/02/2025		Bond Future	12.7100	60.8406	12.7100	60.8406	0.000	0.0000	0.0000
2025/02/11	R214	08/05/2025		Bond Future	11.2672	66.4630	11.3022	66.2768	0.310	0.0000	0.0000
2025/02/11	R214	08/05/2025	12.40 Call	Bond Future	5866.5500	5.8666	5694.1800	5.6942	2.938	0.0000	0.0000
2025/02/11	R214	08/05/2025	12.40 Put	Bond Future	217.8700	0.2179	231.6900	0.2317	6.343	0.0000	0.0000
2025/02/11	R214	07/08/2025		Bond Future	11.3674	67.7592	11.4035	67.5696	0.318	0.0000	0.0000
2025/02/11	R214	07/08/2025	12.97 Call	Bond Future	8080.1800	8.0802	7908.6900	7.9087	2.122	0.0000	0.0000
2025/02/11	R214	07/08/2025	12.97 Put	Bond Future	408.0200	0.4080	426.1600	0.4262	4.446	0.0000	0.0000
2025/02/11	R214	06/11/2025		Bond Future	11.4778	65.7644	11.5152	65.5713	0.325	0.0000	0.0000
2025/02/11	R214	06/11/2025	11.64 Call	Bond Future	3307.6000	3.3076	3193.7000	3.1937	3.444	0.0000	0.0000
2025/02/11	R214	06/11/2025	11.64 Put	Bond Future	2475.5400	2.4755	2554.7000	2.5547	3.198	0.0000	0.0000
2025/02/11	R214	05/02/2026		Bond Future	11.5969	67.0248	11.6355	66.8282	0.334	0.0000	0.0000
2025/02/11	R214	05/02/2026	11.26 Call	Bond Future	2717.9400	2.7179	2626.1500	2.6262	3.377	0.0000	0.0000
2025/02/11	R214	05/02/2026	11.26 Put	Bond Future	4468.2800	4.4683	4573.0800	4.5731	2.345	0.0000	0.0000
2025/02/11	R214	07/05/2026		Bond Future	11.7238	64.9616	11.7639	64.7616	0.341	0.0000	0.0000
2025/02/11	R214	07/05/2026	11.53 Call	Bond Future	3351.1600	3.3512	3250.1600	3.2502	3.014	0.0000	0.0000
2025/02/11	R214	07/05/2026	11.53 Put	Bond Future	4333.0600	4.3331	4432.0000	4.4320	2.283	0.0000	0.0000

---

0  
0  
0  
0  
0  
0  
101,769  
0  
0  
17  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
16,424  
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	
2025/02/11	R248	06/02/2025		Bond Future	12.9100	73.5322	12.9100	73.5322	0.000	0.0000	0.0000
2025/02/11	R248	08/05/2025		Bond Future	11.4505	80.0088	11.4803	79.8139	0.260	0.0000	0.0000
2025/02/11	R248	08/05/2025	12.60 Call	Bond Future	7219.9100	7.2199	7038.5300	7.0385	2.512	0.0000	0.0000
2025/02/11	R248	08/05/2025	12.60 Put	Bond Future	267.6800	0.2677	281.1600	0.2812	5.036	0.0000	0.0000
2025/02/11	R248	07/08/2025		Bond Future	11.5542	81.5691	11.5850	81.3707	0.267	0.0000	0.0000
2025/02/11	R248	07/08/2025	13.21 Call	Bond Future	10031.2600	10.0313	9850.7200	9.8507	1.800	0.0000	0.0000
2025/02/11	R248	07/08/2025	13.21 Put	Bond Future	496.1200	0.4961	514.0000	0.5140	3.604	0.0000	0.0000
2025/02/11	R248	06/11/2025		Bond Future	11.6677	78.6979	11.6997	78.4959	0.274	0.0000	0.0000
2025/02/11	R248	06/11/2025	11.74 Call	Bond Future	3838.8700	3.8389	3723.4000	3.7234	3.008	0.0000	0.0000
2025/02/11	R248	06/11/2025	11.74 Put	Bond Future	3383.2300	3.3832	3469.7300	3.4697	2.557	0.0000	0.0000
2025/02/11	R248	05/02/2026		Bond Future	11.7901	80.2058	11.8232	80.0001	0.281	0.0000	0.0000
2025/02/11	R248	05/02/2026	11.46 Call	Bond Future	3269.4500	3.2695	3172.5100	3.1725	2.965	0.0000	0.0000
2025/02/11	R248	05/02/2026	11.46 Put	Bond Future	5371.1800	5.3712	5479.8900	5.4799	2.024	0.0000	0.0000
2025/02/11	R248	07/05/2026		Bond Future	11.9199	77.2428	11.9542	77.0337	0.288	0.0000	0.0000
2025/02/11	R248	07/05/2026	11.72 Call	Bond Future	4146.0700	4.1461	4039.3600	4.0394	2.574	0.0000	0.0000
2025/02/11	R248	07/05/2026	11.72 Put	Bond Future	5383.5800	5.3836	5485.9900	5.4860	1.902	0.0000	0.0000
2025/02/11	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/11	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/11	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/11	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

**Total**

---

0

269,320

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

**1417678**