



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 01/07/2025 TO 01/07/2025

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/07/01	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/01	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/01	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/01	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/01	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/01	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/01	2029	07/08/2025		Bond Future	138.7277	138.7277	138.7542	138.7542	0.019	0.0000
2025/07/01	2029	07/08/2025	137.41 Call	Bond Future	1317.6500	1.3177	1344.1600	1.3442	2.012	0.0000
2025/07/01	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/01	2029	06/11/2025		Bond Future	139.9416	139.9416	139.9686	139.9686	0.019	0.0000
2025/07/01	2029	06/11/2025	139.79 Call	Bond Future	151.5600	0.1516	178.6000	0.1786	17.841	0.0000
2025/07/01	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

Open Interest

0
0
0
0
0
0
5,425
0
0
0
0
0

Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/07/01	2029	05/02/2026		Bond Future	142.6247		142.6247	142.6525		142.6525	0.019	0.0000	0.0000
2025/07/01	2029	05/02/2026	140.11 Call	Bond Future	2514.6900		2.5147	2542.4700		2.5425	1.105	0.0000	0.0000
2025/07/01	2029	05/02/2026	140.11 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/07/01	2029	07/05/2026		Bond Future	143.8510		143.8510	143.8797		143.8797	0.020	0.0000	0.0000
2025/07/01	2029	07/05/2026	141.82 Call	Bond Future	2031.0300		2.0310	2059.6800		2.0597	1.411	0.0000	0.0000
2025/07/01	2029	07/05/2026	141.82 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/07/01	2029	06/08/2026		Bond Future	146.5454		146.5454	146.5750		146.5750	0.020	0.0000	0.0000
2025/07/01	2029	06/08/2026	144.10 Call	Bond Future	2445.3600		2.4454	2474.9900		2.4750	1.212	0.0000	0.0000
2025/07/01	2029	06/08/2026	144.10 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/07/01	2030	07/08/2025	8.72 Put	Bond Future	275.5800		0.2756	206.2200		0.2062	25.169	0.0000	0.0000
2025/07/01	2030	07/08/2025	8.72 Call	Bond Future	1147.8000		1.1478	1323.4600		1.3235	15.304	0.0000	0.0000
2025/07/01	2030	07/08/2025	9.22 Put	Bond Future	42.5200		0.0425	28.2200		0.0282	33.631	0.0000	0.0000
2025/07/01	2030	07/08/2025	9.22 Call	Bond Future	2683.4600		2.6835	2914.1800		2.9142	8.598	0.0000	0.0000
2025/07/01	2030	07/08/2025	9.81 Call	Bond Future	4680.7800		4.6808	4924.4500		4.9245	5.206	0.0000	0.0000
2025/07/01	2030	07/08/2025	9.81 Put	Bond Future	3.2300		0.0032	1.8800		0.0019	41.796	0.0000	0.0000
2025/07/01	2030	07/08/2025	12.12 Call	Bond Future	12154.5000		12.1545	12399.5200		12.3995	2.016	0.0000	0.0000
2025/07/01	2030	07/08/2025	12.12 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/07/01	2030	07/08/2025	10.48 Put	Bond Future	0.0900		0.0001	0.0400		0.0000	55.556	0.0000	0.0000
2025/07/01	2030	07/08/2025	10.48 Call	Bond Future	6926.0500		6.9261	7171.0200		7.1710	3.537	0.0000	0.0000
2025/07/01	2030	07/08/2025		Bond Future	8.4775		98.5102	8.4099		98.7553	0.798	0.0000	0.0000
2025/07/01	2030	07/08/2025	11.11 Call	Bond Future	8979.6700		8.9797	9224.6900		9.2247	2.729	0.0000	0.0000
2025/07/01	2030	07/08/2025	11.11 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/07/01	2030	06/11/2025		Bond Future	8.5311		100.3689	8.4588		100.6185	0.848	0.0000	0.0000
2025/07/01	2030	06/11/2025	9.54 Call	Bond Future	3550.8800		3.5509	3773.6900		3.7737	6.275	0.0000	0.0000
2025/07/01	2030	06/11/2025	9.54 Put	Bond Future	149.1000		0.1491	122.2500		0.1223	18.008	0.0000	0.0000
2025/07/01	2030	06/11/2025	8.72 Put	Bond Future	723.4700		0.7235	625.9200		0.6259	13.484	0.0000	0.0000
2025/07/01	2030	06/11/2025	8.72 Call	Bond Future	1371.6600		1.3717	1523.7700		1.5238	11.089	0.0000	0.0000
2025/07/01	2030	06/11/2025	9.22 Put	Bond Future	284.0800		0.2841	237.5000		0.2375	16.397	0.0000	0.0000
2025/07/01	2030	06/11/2025	9.22 Call	Bond Future	2622.7900		2.6228	2825.8700		2.8259	7.743	0.0000	0.0000
2025/07/01	2030	06/11/2025	10.08 Call	Bond Future	5211.2100		5.2112	5451.1000		5.4511	4.603	0.0000	0.0000
2025/07/01	2030	06/11/2025	10.08 Put	Bond Future	48.1500		0.0482	38.3800		0.0384	20.291	0.0000	0.0000
2025/07/01	2030	05/02/2026		Bond Future	8.5914		98.2612	8.5137		98.5157	0.905	0.0000	0.0000
2025/07/01	2030	05/02/2026	9.49 Call	Bond Future	3300.3000		3.3003	3503.3800		3.5034	6.153	0.0000	0.0000
2025/07/01	2030	05/02/2026	9.49 Put	Bond Future	417.9700		0.4180	366.5500		0.3666	12.302	0.0000	0.0000
2025/07/01	2030	07/05/2026		Bond Future	8.6800		100.0877	8.5960		100.3472	0.968	0.0000	0.0000
2025/07/01	2030	07/05/2026	9.39 Call	Bond Future	2915.2600		2.9153	3100.3500		3.1004	6.349	0.0000	0.0000
2025/07/01	2030	07/05/2026	9.39 Put	Bond Future	755.1100		0.7551	680.6700		0.6807	9.858	0.0000	0.0000
2025/07/01	2030	06/08/2026		Bond Future	8.7933		97.9281	8.7020		98.1928	1.039	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0
0
300
0
300
0
300
0
1,054
0
1,054
126,479
0
0
0
0
0
0
0
300
0
300
0
300
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
2025/07/01	2030	06/08/2026	9.22 Call		Bond Future	2350.7400	2.3507	2516.8900	2.5169	7.068	0.0000	0.0000
2025/07/01	2030	06/08/2026	9.22 Put		Bond Future	1126.3200	1.1263	1027.8400	1.0278	8.744	0.0000	0.0000
2025/07/01	2031	07/08/2025			Bond Future	107.3715	107.3715	107.3740	107.3740	0.002	0.0000	0.0000
2025/07/01	2031	07/08/2025	107.65 Call		Bond Future	390.2100	0.3902	384.5400	0.3845	1.453	0.0000	0.0000
2025/07/01	2031	07/08/2025	107.65 Put		Bond Future	668.7100	0.6687	660.5600	0.6606	1.219	0.0000	0.0000
2025/07/01	2031	06/11/2025			Bond Future	109.4237	109.4237	109.4262	109.4262	0.002	0.0000	0.0000
2025/07/01	2031	06/11/2025	109.69 Call		Bond Future	777.2700	0.7773	774.9600	0.7750	0.297	0.0000	0.0000
2025/07/01	2031	06/11/2025	109.69 Put		Bond Future	1043.6100	1.0436	1038.7400	1.0387	0.467	0.0000	0.0000
2025/07/01	2031	05/02/2026			Bond Future	109.1377	109.1377	109.1402	109.1402	0.002	0.0000	0.0000
2025/07/01	2031	05/02/2026	111.76 Call		Bond Future	250.6900	0.2507	249.5400	0.2495	0.459	0.0000	0.0000
2025/07/01	2031	05/02/2026	111.76 Put		Bond Future	2873.0300	2.8730	2869.3200	2.8693	0.129	0.0000	0.0000
2025/07/01	2031	07/05/2026			Bond Future	111.1924	111.1924	111.1953	111.1953	0.003	0.0000	0.0000
2025/07/01	2031	07/05/2026	113.84 Call		Bond Future	319.8800	0.3199	319.1100	0.3191	0.241	0.0000	0.0000
2025/07/01	2031	07/05/2026	113.84 Put		Bond Future	2967.4600	2.9675	2963.8000	2.9638	0.123	0.0000	0.0000
2025/07/01	2031	06/08/2026			Bond Future	110.8511	110.8511	110.8548	110.8548	0.003	0.0000	0.0000
2025/07/01	2031	06/08/2026	113.81 Call		Bond Future	287.4700	0.2875	287.1300	0.2871	0.118	0.0000	0.0000
2025/07/01	2031	06/08/2026	113.81 Put		Bond Future	3246.3700	3.2464	3242.3100	3.2423	0.125	0.0000	0.0000
2025/07/01	2032	07/08/2025	9.40 Put		Bond Future	524.9800	0.5250	388.8900	0.3889	25.923	0.0000	0.0000
2025/07/01	2032	07/08/2025	9.40 Call		Bond Future	1517.4800	1.5175	1798.7900	1.7988	18.538	0.0000	0.0000
2025/07/01	2032	07/08/2025	9.90 Put		Bond Future	125.6800	0.1257	84.6300	0.0846	32.662	0.0000	0.0000
2025/07/01	2032	07/08/2025	9.90 Call		Bond Future	3424.0300	3.4240	3800.3800	3.8004	10.991	0.0000	0.0000
2025/07/01	2032	07/08/2025	10.59 Call		Bond Future	6378.9900	6.3790	6790.8600	6.7909	6.457	0.0000	0.0000
2025/07/01	2032	07/08/2025	10.59 Put		Bond Future	13.8100	0.0138	8.2800	0.0083	40.043	0.0000	0.0000
2025/07/01	2032	07/08/2025			Bond Future	9.1895	98.4119	9.1018	98.8293	0.954	0.0000	0.0000
2025/07/01	2032	07/08/2025	12.01 Call		Bond Future	12280.5100	12.2805	12697.9000	12.6979	3.399	0.0000	0.0000
2025/07/01	2032	07/08/2025	12.01 Put		Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/01	2032	06/11/2025			Bond Future	9.2687	96.1077	9.1764	96.5330	0.996	0.0000	0.0000
2025/07/01	2032	06/11/2025	10.42 Call		Bond Future	5319.2400	5.3192	5702.3200	5.7023	7.202	0.0000	0.0000
2025/07/01	2032	06/11/2025	10.42 Put		Bond Future	207.4400	0.2074	165.2200	0.1652	20.353	0.0000	0.0000
2025/07/01	2032	06/11/2025	9.40 Put		Bond Future	1198.0400	1.1980	1019.9200	1.0199	14.868	0.0000	0.0000
2025/07/01	2032	06/11/2025	9.40 Call		Bond Future	1799.0000	1.7990	2046.1800	2.0462	13.740	0.0000	0.0000
2025/07/01	2032	06/11/2025	9.90 Put		Bond Future	527.5500	0.5276	433.8100	0.4338	17.769	0.0000	0.0000
2025/07/01	2032	06/11/2025	9.90 Call		Bond Future	3374.3000	3.3743	3705.8600	3.7059	9.826	0.0000	0.0000
2025/07/01	2032	06/11/2025	10.89 Call		Bond Future	7184.7600	7.1848	7590.9600	7.5910	5.654	0.0000	0.0000
2025/07/01	2032	06/11/2025	10.89 Put		Bond Future	85.5800	0.0856	66.4800	0.0665	22.318	0.0000	0.0000
2025/07/01	2032	05/02/2026			Bond Future	9.3545	97.9273	9.2572	98.3608	1.040	0.0000	0.0000
2025/07/01	2032	05/02/2026	10.16 Call		Bond Future	4243.7700	4.2438	4576.0200	4.5760	7.829	0.0000	0.0000
2025/07/01	2032	05/02/2026	10.16 Put		Bond Future	746.8600	0.7469	645.6100	0.6456	13.557	0.0000	0.0000

0
0
0
0
0
699
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
300
0
300
0
300
136,637
0
0
0
0
0
0
0
300
0
300
0
300
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
2025/07/01	2032	07/05/2026		Bond Future	9.4543	95.5877	9.3516	96.0295	1.087	0.0000
2025/07/01	2032	07/05/2026	10.14 Call	Bond Future	4061.8300	4.0618	4373.1500	4.3732	7.665	0.0000
2025/07/01	2032	07/05/2026	10.14 Put	Bond Future	1177.6600	1.1777	1047.1800	1.0472	11.080	0.0000
2025/07/01	2032	06/08/2026		Bond Future	9.5702	97.3533	9.4615	97.8036	1.137	0.0000
2025/07/01	2032	06/08/2026	10.12 Call	Bond Future	3844.2200	3.8442	4138.8200	4.1388	7.663	0.0000
2025/07/01	2032	06/08/2026	10.12 Put	Bond Future	1608.3500	1.6084	1452.6200	1.4526	9.683	0.0000
2025/07/01	2033	07/08/2025		Bond Future	130.5713	130.5713	130.6197	130.6197	0.037	0.0000
2025/07/01	2033	07/08/2025	128.65 Call	Bond Future	1921.3400	1.9213	1969.7200	1.9697	2.518	0.0000
2025/07/01	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/01	2033	06/11/2025		Bond Future	131.5283	131.5283	131.5776	131.5776	0.037	0.0000
2025/07/01	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/01	2033	06/11/2025	133.14 Put	Bond Future	1611.6700	1.6117	1562.3700	1.5624	3.059	0.0000
2025/07/01	2033	05/02/2026		Bond Future	134.0502	134.0502	134.1007	134.1007	0.038	0.0000
2025/07/01	2033	05/02/2026	132.88 Call	Bond Future	1170.2300	1.1702	1220.6900	1.2207	4.312	0.0000
2025/07/01	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/01	2033	07/05/2026		Bond Future	135.0131	135.0131	135.0647	135.0647	0.038	0.0000
2025/07/01	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/01	2033	07/05/2026	135.16 Put	Bond Future	146.9000	0.1469	95.3500	0.0954	35.092	0.0000
2025/07/01	2033	06/08/2026		Bond Future	137.5419	137.5419	137.5949	137.5949	0.038	0.0000
2025/07/01	2033	06/08/2026	134.25 Call	Bond Future	3291.9300	3.2919	3344.8600	3.3449	1.608	0.0000
2025/07/01	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/01	2037	07/08/2025	10.50 Put	Bond Future	1056.4900	1.0565	790.7500	0.7908	25.153	0.0000
2025/07/01	2037	07/08/2025	10.50 Call	Bond Future	1047.0000	1.0470	1336.9000	1.3369	27.689	0.0000
2025/07/01	2037	07/08/2025	11.00 Put	Bond Future	216.3100	0.2163	140.0300	0.1400	35.264	0.0000
2025/07/01	2037	07/08/2025	11.00 Call	Bond Future	3121.0000	3.1210	3600.3600	3.6004	15.359	0.0000
2025/07/01	2037	07/08/2025	11.83 Call	Bond Future	7455.8600	7.4559	8008.0000	8.0080	7.405	0.0000
2025/07/01	2037	07/08/2025	11.83 Put	Bond Future	7.1800	0.0072	3.6800	0.0037	48.747	0.0000
2025/07/01	2037	07/08/2025	11.45 Call	Bond Future	5449.8100	5.4498	5989.2600	5.9893	9.899	0.0000
2025/07/01	2037	07/08/2025	11.45 Put	Bond Future	37.5700	0.0376	21.3800	0.0214	43.093	0.0000
2025/07/01	2037	07/08/2025	12.17 Call	Bond Future	9211.9300	9.2119	9766.7700	9.7668	6.023	0.0000
2025/07/01	2037	07/08/2025	12.17 Put	Bond Future	1.5000	0.0015	0.7000	0.0007	53.333	0.0000
2025/07/01	2037	07/08/2025	11.42 Call	Bond Future	5290.8700	5.2909	5828.3900	5.8284	10.159	0.0000
2025/07/01	2037	07/08/2025	11.42 Put	Bond Future	42.5200	0.0425	24.4000	0.0244	42.615	0.0000
2025/07/01	2037	07/08/2025	10.55 Put	Bond Future	920.1400	0.9201	679.0400	0.6790	26.203	0.0000
2025/07/01	2037	07/08/2025	10.55 Call	Bond Future	1208.3300	1.2083	1522.8700	1.5229	26.031	0.0000
2025/07/01	2037	07/08/2025	10.64 Put	Bond Future	708.7300	0.7087	509.6700	0.5097	28.087	0.0000
2025/07/01	2037	07/08/2025	10.64 Call	Bond Future	1529.1900	1.5292	1885.7700	1.8858	23.318	0.0000
2025/07/01	2037	07/08/2025	11.82 Call	Bond Future	7403.5200	7.4035	7955.5100	7.9555	7.456	0.0000

0
0
0
0
0
0
0
1,648
0
0
5,288
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
300
0
300
0
300
7,500
7,500
0
2,541
0
2,541
0
2,341
0
200
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/07/01	2037	07/08/2025	11.82 Put	Bond Future		7.5100	0.0075	3.8600	0.0039	48.602	0.0000	0.0000
2025/07/01	2037	07/08/2025	11.07 Call	Bond Future		3469.3900	3.4694	3963.7300	3.9637	14.249	0.0000	0.0000
2025/07/01	2037	07/08/2025	11.07 Put	Bond Future		167.6100	0.1676	106.3100	0.1063	36.573	0.0000	0.0000
2025/07/01	2037	07/08/2025	10.34 Put	Bond Future		1590.0400	1.5900	1243.3000	1.2433	21.807	0.0000	0.0000
2025/07/01	2037	07/08/2025	10.34 Call	Bond Future		618.3900	0.6184	827.2900	0.8273	33.781	0.0000	0.0000
2025/07/01	2037	07/08/2025		Bond Future		10.5016	87.1044	10.4089	87.6600	0.883	0.0000	0.0000
2025/07/01	2037	07/08/2025	13.01 Call	Bond Future		13331.8500	13.3319	13887.4800	13.8875	4.168	0.0000	0.0000
2025/07/01	2037	07/08/2025	13.01 Put	Bond Future		0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/01	2037	06/11/2025		Bond Future		10.6018	88.7478	10.5055	89.3140	0.908	0.0000	0.0000
2025/07/01	2037	06/11/2025	11.63 Call	Bond Future		6161.1500	6.1612	6649.2400	6.6492	7.922	0.0000	0.0000
2025/07/01	2037	06/11/2025	11.63 Put	Bond Future		420.0900	0.4201	341.9900	0.3420	18.591	0.0000	0.0000
2025/07/01	2037	06/11/2025	10.50 Put	Bond Future		2267.2400	2.2672	1968.2200	1.9682	13.189	0.0000	0.0000
2025/07/01	2037	06/11/2025	10.50 Call	Bond Future		1668.4900	1.6685	1935.6600	1.9357	16.013	0.0000	0.0000
2025/07/01	2037	06/11/2025	11.00 Put	Bond Future		1115.3300	1.1153	938.9400	0.9389	15.815	0.0000	0.0000
2025/07/01	2037	06/11/2025	11.00 Call	Bond Future		3404.0600	3.4041	3793.8600	3.7939	11.451	0.0000	0.0000
2025/07/01	2037	06/11/2025	12.16 Call	Bond Future		8671.4300	8.6714	9201.2100	9.2012	6.109	0.0000	0.0000
2025/07/01	2037	06/11/2025	12.16 Put	Bond Future		177.4700	0.1775	141.0600	0.1411	20.516	0.0000	0.0000
2025/07/01	2037	05/02/2026	12.27 Call	Bond Future		8841.2300	8.8412	9348.5800	9.3486	5.738	0.0000	0.0000
2025/07/01	2037	05/02/2026	12.27 Put	Bond Future		493.0300	0.4930	423.3600	0.4234	14.131	0.0000	0.0000
2025/07/01	2037	05/02/2026	10.90 Put	Bond Future		2160.2000	2.1602	1921.4700	1.9215	11.051	0.0000	0.0000
2025/07/01	2037	05/02/2026	10.90 Call	Bond Future		3247.8100	3.2478	3586.1000	3.5861	10.416	0.0000	0.0000
2025/07/01	2037	05/02/2026	11.86 Call	Bond Future		7043.1900	7.0432	7516.8600	7.5169	6.725	0.0000	0.0000
2025/07/01	2037	05/02/2026	11.86 Put	Bond Future		774.0900	0.7741	670.7400	0.6707	13.351	0.0000	0.0000
2025/07/01	2037	05/02/2026	11.36 Call	Bond Future		4959.9300	4.9599	5373.8600	5.3739	8.345	0.0000	0.0000
2025/07/01	2037	05/02/2026	11.36 Put	Bond Future		1332.9900	1.3330	1169.9000	1.1699	12.235	0.0000	0.0000
2025/07/01	2037	05/02/2026	10.65 Put	Bond Future		2782.8300	2.7828	2495.3500	2.4954	10.330	0.0000	0.0000
2025/07/01	2037	05/02/2026	10.65 Call	Bond Future		2444.8800	2.4449	2734.4200	2.7344	11.843	0.0000	0.0000
2025/07/01	2037	05/02/2026	12.73 Call	Bond Future		10863.0800	10.8631	11398.4000	11.3984	4.928	0.0000	0.0000
2025/07/01	2037	05/02/2026	12.73 Put	Bond Future		271.7500	0.2718	230.0500	0.2301	15.345	0.0000	0.0000
2025/07/01	2037	05/02/2026	11.40 Put	Bond Future		1277.0200	1.2770	1119.5500	1.1196	12.331	0.0000	0.0000
2025/07/01	2037	05/02/2026	11.40 Call	Bond Future		5119.7800	5.1198	5539.3300	5.5393	8.195	0.0000	0.0000
2025/07/01	2037	05/02/2026		Bond Future		10.7088	86.1694	10.6086	86.7465	0.935	0.0000	0.0000
2025/07/01	2037	05/02/2026	11.20 Call	Bond Future		4335.7500	4.3358	4725.6400	4.7256	8.992	0.0000	0.0000
2025/07/01	2037	05/02/2026	11.20 Put	Bond Future		1579.9900	1.5800	1392.8600	1.3929	11.844	0.0000	0.0000
2025/07/01	2037	07/05/2026	12.40 Call	Bond Future		9011.6300	9.0116	9507.9500	9.5080	5.508	0.0000	0.0000
2025/07/01	2037	07/05/2026	12.40 Put	Bond Future		788.5900	0.7886	696.8900	0.6969	11.628	0.0000	0.0000
2025/07/01	2037	07/05/2026	10.95 Put	Bond Future		2796.9700	2.7970	2537.0500	2.5371	9.293	0.0000	0.0000
2025/07/01	2037	07/05/2026	10.95 Call	Bond Future		3463.7300	3.4637	3791.8300	3.7918	9.472	0.0000	0.0000
2025/07/01	2037	07/05/2026		Bond Future		10.8306	87.7707	10.7264	88.3587	0.962	0.0000	0.0000

2,541
0
2,541
0
2,541
142,306
0
0
0
0
0
0
300
0
300
0
300
0
1,970
0
1,970
0
1,930
0
1,930
0
1,930
0
1,030
0
1,030
0
0
0
0
0
142
0
142
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	
2025/07/01	2037	07/05/2026	11.32 Call	Bond Future	4726.7500	4.7268	5111.0600	5.1111	8.131	0.0000	0.0000
2025/07/01	2037	07/05/2026	11.32 Put	Bond Future	2037.9500	2.0380	1834.2400	1.8342	9.996	0.0000	0.0000
2025/07/01	2037	06/08/2026		Bond Future	10.9671	85.1322	10.8584	85.7314	0.991	0.0000	0.0000
2025/07/01	2037	06/08/2026	11.71 Call	Bond Future	6042.6300	6.0426	6454.3900	6.4544	6.814	0.0000	0.0000
2025/07/01	2037	06/08/2026	11.71 Put	Bond Future	2097.3700	2.0974	1909.9500	1.9100	8.936	0.0000	0.0000
2025/07/01	2038	07/08/2025		Bond Future	138.9220	138.9220	138.7090	138.7090	0.153	0.0000	0.0000
2025/07/01	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	2038	07/08/2025	139.56 Put	Bond Future	637.9600	0.6380	850.9600	0.8510	33.388	0.0000	0.0000
2025/07/01	2038	06/11/2025		Bond Future	141.5771	141.5771	141.3602	141.3602	0.153	0.0000	0.0000
2025/07/01	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	2038	06/11/2025	143.88 Put	Bond Future	2302.9200	2.3029	2519.8400	2.5198	9.419	0.0000	0.0000
2025/07/01	2038	05/02/2026		Bond Future	142.1273	142.1273	141.9062	141.9062	0.156	0.0000	0.0000
2025/07/01	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	2038	05/02/2026	143.20 Put	Bond Future	1072.7500	1.0728	1293.8200	1.2938	20.608	0.0000	0.0000
2025/07/01	2038	07/05/2026		Bond Future	144.8037	144.8037	144.5788	144.5788	0.155	0.0000	0.0000
2025/07/01	2038	07/05/2026	144.53 Call	Bond Future	273.7000	0.2737	48.8400	0.0488	82.156	0.0000	0.0000
2025/07/01	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	2038	06/08/2026		Bond Future	145.3157	145.3157	145.0875	145.0875	0.157	0.0000	0.0000
2025/07/01	2038	06/08/2026	144.72 Call	Bond Future	595.7400	0.5957	367.4700	0.3675	38.317	0.0000	0.0000
2025/07/01	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	2040	07/08/2025	10.90 Put	Bond Future	1227.3600	1.2274	902.2800	0.9023	26.486	0.0000	0.0000
2025/07/01	2040	07/08/2025	10.90 Call	Bond Future	1105.2100	1.1052	1447.0200	1.4470	30.927	0.0000	0.0000
2025/07/01	2040	07/08/2025	11.20 Call	Bond Future	2302.1500	2.3022	2799.2800	2.7993	21.594	0.0000	0.0000
2025/07/01	2040	07/08/2025	11.20 Put	Bond Future	518.2800	0.5183	348.5200	0.3485	32.754	0.0000	0.0000
2025/07/01	2040	07/08/2025	11.50 Call	Bond Future	3817.4100	3.8174	4411.2300	4.4112	15.556	0.0000	0.0000
2025/07/01	2040	07/08/2025	11.50 Put	Bond Future	189.5300	0.1895	116.4600	0.1165	38.553	0.0000	0.0000
2025/07/01	2040	07/08/2025	12.60 Call	Bond Future	9897.6300	9.8976	10563.3700	10.5634	6.726	0.0000	0.0000
2025/07/01	2040	07/08/2025	12.60 Put	Bond Future	2.1000	0.0021	0.9500	0.0010	54.762	0.0000	0.0000
2025/07/01	2040	07/08/2025	10.80 Put	Bond Future	1578.4800	1.5785	1194.0200	1.1940	24.356	0.0000	0.0000
2025/07/01	2040	07/08/2025	10.80 Call	Bond Future	806.7900	0.8068	1089.2200	1.0892	35.007	0.0000	0.0000
2025/07/01	2040	07/08/2025	11.40 Put	Bond Future	268.8500	0.2689	170.2200	0.1702	36.686	0.0000	0.0000
2025/07/01	2040	07/08/2025	11.40 Call	Bond Future	3288.8000	3.2888	3857.0600	3.8571	17.279	0.0000	0.0000
2025/07/01	2040	07/08/2025	12.00 Call	Bond Future	6597.3400	6.5973	7251.3000	7.2513	9.912	0.0000	0.0000
2025/07/01	2040	07/08/2025	12.00 Put	Bond Future	27.6000	0.0276	14.6700	0.0147	46.848	0.0000	0.0000
2025/07/01	2040	07/08/2025	11.00 Put	Bond Future	936.6900	0.9367	668.6600	0.6687	28.615	0.0000	0.0000
2025/07/01	2040	07/08/2025	11.00 Call	Bond Future	1456.9200	1.4569	1855.7800	1.8558	27.377	0.0000	0.0000
2025/07/01	2040	07/08/2025	11.70 Put	Bond Future	90.7800	0.0908	52.6000	0.0526	42.058	0.0000	0.0000
2025/07/01	2040	07/08/2025	11.70 Call	Bond Future	4914.7100	4.9147	5543.4200	5.5434	12.792	0.0000	0.0000

0
0
0
0
0
2,397
0
0
440
0
0
0
0
0
0
0
0
0
0
0
0
0
680
0
680
0
0
0
0
0
400
0
400
0
400
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
2025/07/01	2040	07/08/2025	12.40 Call	Bond Future	8815.8400	8.8158	9480.0800	9.4801	7.535	0.0000	0.0000
2025/07/01	2040	07/08/2025	12.40 Put	Bond Future	5.0600	0.0051	2.4100	0.0024	52.372	0.0000	0.0000
2025/07/01	2040	07/08/2025		Bond Future	10.9189	86.4868	10.8161	87.1537	0.942	0.0000	0.0000
2025/07/01	2040	07/08/2025	13.29 Call	Bond Future	13464.5700	13.4646	14131.4400	14.1314	4.953	0.0000	0.0000
2025/07/01	2040	07/08/2025	13.29 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000	0.0000
2025/07/01	2040	07/08/2025	11.10 Put	Bond Future	702.7100	0.7027	486.9400	0.4869	30.705	0.0000	0.0000
2025/07/01	2040	07/08/2025	11.10 Call	Bond Future	1858.2500	1.8583	2309.3700	2.3094	24.277	0.0000	0.0000
2025/07/01	2040	06/11/2025		Bond Future	11.0244	88.1186	10.9178	88.7981	0.967	0.0000	0.0000
2025/07/01	2040	06/11/2025	11.84 Call	Bond Future	5572.3500	5.5724	6129.4400	6.1294	9.997	0.0000	0.0000
2025/07/01	2040	06/11/2025	11.84 Put	Bond Future	627.3100	0.6273	504.9200	0.5049	19.510	0.0000	0.0000
2025/07/01	2040	05/02/2026		Bond Future	11.1365	85.2778	11.0258	85.9703	0.994	0.0000	0.0000
2025/07/01	2040	05/02/2026	11.49 Call	Bond Future	4118.3800	4.1184	4562.2800	4.5623	10.779	0.0000	0.0000
2025/07/01	2040	05/02/2026	11.49 Put	Bond Future	1960.9700	1.9610	1712.4200	1.7124	12.675	0.0000	0.0000
2025/07/01	2040	05/02/2026	13.23 Call	Bond Future	11945.6300	11.9456	12591.8100	12.5918	5.409	0.0000	0.0000
2025/07/01	2040	05/02/2026	13.23 Put	Bond Future	274.5300	0.2745	228.2600	0.2283	16.854	0.0000	0.0000
2025/07/01	2040	05/02/2026	11.82 Put	Bond Future	1381.2400	1.3812	1193.8600	1.1939	13.566	0.0000	0.0000
2025/07/01	2040	05/02/2026	11.82 Call	Bond Future	5480.1300	5.4801	5985.2000	5.9852	9.216	0.0000	0.0000
2025/07/01	2040	07/05/2026		Bond Future	11.2620	86.8623	11.1470	87.5679	1.021	0.0000	0.0000
2025/07/01	2040	07/05/2026	11.67 Call	Bond Future	4880.6100	4.8806	5328.8300	5.3288	9.184	0.0000	0.0000
2025/07/01	2040	07/05/2026	11.67 Put	Bond Future	2444.4400	2.4444	2187.0800	2.1871	10.528	0.0000	0.0000
2025/07/01	2040	07/05/2026	12.22 Call	Bond Future	7093.2000	7.0932	7622.6400	7.6226	7.464	0.0000	0.0000
2025/07/01	2040	07/05/2026	12.22 Put	Bond Future	1534.6200	1.5346	1358.4800	1.3585	11.478	0.0000	0.0000
2025/07/01	2040	07/05/2026	11.72 Call	Bond Future	5071.3600	5.0714	5527.9700	5.5280	9.004	0.0000	0.0000
2025/07/01	2040	07/05/2026	11.72 Put	Bond Future	2343.8100	2.3438	2094.8400	2.0948	10.622	0.0000	0.0000
2025/07/01	2040	07/05/2026	10.70 Put	Bond Future	5374.4800	5.3745	4924.0200	4.9240	8.381	0.0000	0.0000
2025/07/01	2040	07/05/2026	10.70 Call	Bond Future	1841.2300	1.8412	2096.3500	2.0964	13.856	0.0000	0.0000
2025/07/01	2040	07/05/2026	12.53 Call	Bond Future	8420.3300	8.4203	8985.1500	8.9852	6.708	0.0000	0.0000
2025/07/01	2040	07/05/2026	12.53 Put	Bond Future	1179.4300	1.1794	1038.6700	1.0387	11.935	0.0000	0.0000
2025/07/01	2040	07/05/2026	12.03 Call	Bond Future	6303.3000	6.3033	6807.4500	6.8075	7.998	0.0000	0.0000
2025/07/01	2040	07/05/2026	12.03 Put	Bond Future	1803.0600	1.8031	1601.6300	1.6016	11.172	0.0000	0.0000
2025/07/01	2040	07/05/2026	11.12 Put	Bond Future	3854.0500	3.8541	3492.3900	3.4924	9.384	0.0000	0.0000
2025/07/01	2040	07/05/2026	11.12 Call	Bond Future	2981.2900	2.9813	3325.2100	3.3252	11.536	0.0000	0.0000
2025/07/01	2040	06/08/2026		Bond Future	11.4012	83.9561	11.2816	84.6751	1.049	0.0000	0.0000
2025/07/01	2040	06/08/2026	12.19 Call	Bond Future	6716.8000	6.7168	7219.6100	7.2196	7.486	0.0000	0.0000
2025/07/01	2040	06/08/2026	12.19 Put	Bond Future	2194.5500	2.1946	1978.4000	1.9784	9.849	0.0000	0.0000
2025/07/01	2044	07/08/2025	12.20 Call	Bond Future	6137.8600	6.1379	6795.6400	6.7956	10.717	0.0000	0.0000
2025/07/01	2044	07/08/2025	12.20 Put	Bond Future	44.5400	0.0445	24.6400	0.0246	44.679	0.0000	0.0000
2025/07/01	2044	07/08/2025	11.85 Call	Bond Future	4191.7900	4.1918	4805.5600	4.8056	14.642	0.0000	0.0000

0
0
59,683
0
0
0
0
2,048
0
0
0
0
0
0
475
0
475
0
0
0
0
1,460
0
1,460
0
1,460
0
820
0
820
0
820
0
0
0
0
0
5,600
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
2025/07/01	2044	07/08/2025	11.85 Put	Bond Future	163.8600	0.1639	99.9500	0.1000	39.003	0.0000
2025/07/01	2044	07/08/2025	11.30 Put	Bond Future	941.2500	0.9413	673.4500	0.6735	28.452	0.0000
2025/07/01	2044	07/08/2025	11.30 Call	Bond Future	1532.3500	1.5324	1942.2300	1.9422	26.748	0.0000
2025/07/01	2044	07/08/2025	10.63 Put	Bond Future	4043.0200	4.0430	3429.1200	3.4291	15.184	0.0000
2025/07/01	2044	07/08/2025	10.63 Call	Bond Future	105.0400	0.1050	168.8200	0.1688	60.720	0.0000
2025/07/01	2044	07/08/2025		Bond Future	11.2092	81.2666	11.1064	81.9443	0.917	0.0000
2025/07/01	2044	07/08/2025	13.34 Call	Bond Future	12228.8100	12.2288	12906.3500	12.9064	5.541	0.0000
2025/07/01	2044	07/08/2025	13.34 Put	Bond Future	0.2300	0.0002	0.0900	0.0001	60.870	0.0000
2025/07/01	2044	06/11/2025		Bond Future	11.3153	82.7998	11.2089	83.4903	0.941	0.0000
2025/07/01	2044	06/11/2025	11.88 Call	Bond Future	4477.4200	4.4774	4993.9100	4.9939	11.535	0.0000
2025/07/01	2044	06/11/2025	11.88 Put	Bond Future	966.3700	0.9664	792.3300	0.7923	18.010	0.0000
2025/07/01	2044	06/11/2025	12.20 Call	Bond Future	5987.9500	5.9880	6562.7200	6.5627	9.599	0.0000
2025/07/01	2044	06/11/2025	12.20 Put	Bond Future	595.3300	0.5953	479.5700	0.4796	19.445	0.0000
2025/07/01	2044	06/11/2025	12.25 Call	Bond Future	6231.4100	6.2314	6813.5600	6.8136	9.342	0.0000
2025/07/01	2044	06/11/2025	12.25 Put	Bond Future	551.5300	0.5515	443.1500	0.4432	19.651	0.0000
2025/07/01	2044	06/11/2025	12.00 Call	Bond Future	5032.2600	5.0323	5572.9500	5.5730	10.744	0.0000
2025/07/01	2044	06/11/2025	12.00 Put	Bond Future	806.7800	0.8068	656.9400	0.6569	18.573	0.0000
2025/07/01	2044	06/11/2025	11.75 Call	Bond Future	3897.2500	3.8973	4384.1200	4.3841	12.493	0.0000
2025/07/01	2044	06/11/2025	11.75 Put	Bond Future	1172.4200	1.1724	968.7600	0.9688	17.371	0.0000
2025/07/01	2044	06/11/2025	11.25 Put	Bond Future	2385.0100	2.3850	2036.4000	2.0364	14.617	0.0000
2025/07/01	2044	06/11/2025	11.25 Call	Bond Future	1962.5300	1.9625	2304.4500	2.3045	17.422	0.0000
2025/07/01	2044	05/02/2026		Bond Future	11.4277	79.9836	11.3173	80.6873	0.966	0.0000
2025/07/01	2044	05/02/2026	11.56 Call	Bond Future	3375.3100	3.3753	3778.0800	3.7781	11.933	0.0000
2025/07/01	2044	05/02/2026	11.56 Put	Bond Future	2544.3800	2.5444	2243.4500	2.2435	11.827	0.0000
2025/07/01	2044	07/05/2026		Bond Future	11.5521	81.4696	11.4377	82.1866	0.991	0.0000
2025/07/01	2044	07/05/2026	11.80 Call	Bond Future	4311.1300	4.3111	4739.8400	4.7398	9.944	0.0000
2025/07/01	2044	07/05/2026	11.80 Put	Bond Future	2793.3300	2.7933	2504.9700	2.5050	10.323	0.0000
2025/07/01	2044	06/08/2026		Bond Future	11.6893	78.5890	11.5703	79.3196	1.018	0.0000
2025/07/01	2044	06/08/2026	12.42 Call	Bond Future	6633.2600	6.6333	7136.4000	7.1364	7.585	0.0000
2025/07/01	2044	06/08/2026	12.42 Put	Bond Future	2373.8500	2.3739	2146.4000	2.1464	9.581	0.0000
2025/07/01	2046	07/08/2025		Bond Future	119.4968	119.4968	119.5004	119.5004	0.003	0.0000
2025/07/01	2046	07/08/2025	118.69 Call	Bond Future	806.8100	0.8068	810.4300	0.8104	0.449	0.0000
2025/07/01	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/01	2046	06/11/2025		Bond Future	119.5218	119.5218	119.5257	119.5257	0.003	0.0000
2025/07/01	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/01	2046	06/11/2025	125.41 Put	Bond Future	5888.1600	5.8882	5884.3200	5.8843	0.065	0.0000
2025/07/01	2046	05/02/2026		Bond Future	121.8135	121.8135	121.8174	121.8174	0.003	0.0000
2025/07/01	2046	05/02/2026	121.65 Call	Bond Future	163.4800	0.1635	167.4000	0.1674	2.398	0.0000

9,000
0
9,000
0
9,000
45,845
0
0
72,330
0
0
0
5,600
0
5,800
0
5,800
0
11,000
0
11,000
0
0
0
0
0
0
0
0
0
0
12,424
0
0
7,518
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
2025/07/01	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	2046	07/05/2026		Bond Future	121.8130	121.8130	121.8171	121.8171	0.003	0.0000	0.0000
2025/07/01	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	2046	07/05/2026	124.95 Put	Bond Future	3137.0400	3.1370	3132.8700	3.1329	0.133	0.0000	0.0000
2025/07/01	2046	06/08/2026		Bond Future	124.0933	124.0933	124.0980	124.0980	0.004	0.0000	0.0000
2025/07/01	2046	06/08/2026	122.38 Call	Bond Future	1713.3100	1.7133	1717.9700	1.7180	0.272	0.0000	0.0000
2025/07/01	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	2050	07/08/2025		Bond Future	118.7154	118.7154	118.4256	118.4256	0.244	0.0000	0.0000
2025/07/01	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	2050	07/08/2025	119.89 Put	Bond Future	1174.6000	1.1746	1464.4000	1.4644	24.672	0.0000	0.0000
2025/07/01	2050	06/11/2025		Bond Future	120.9844	120.9844	120.6891	120.6891	0.244	0.0000	0.0000
2025/07/01	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	2050	06/11/2025	124.42 Put	Bond Future	3435.6300	3.4356	3730.9100	3.7309	8.595	0.0000	0.0000
2025/07/01	2050	05/02/2026		Bond Future	120.8922	120.8922	120.5913	120.5913	0.249	0.0000	0.0000
2025/07/01	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	2050	05/02/2026	122.82 Put	Bond Future	1927.7600	1.9278	2228.6900	2.2287	15.610	0.0000	0.0000
2025/07/01	2050	07/05/2026		Bond Future	123.1688	123.1688	122.8626	122.8626	0.249	0.0000	0.0000
2025/07/01	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	2050	07/05/2026	124.07 Put	Bond Future	901.2000	0.9012	1207.4200	1.2074	33.979	0.0000	0.0000
2025/07/01	2050	06/08/2026		Bond Future	123.0228	123.0228	122.7115	122.7115	0.253	0.0000	0.0000
2025/07/01	2050	06/08/2026	123.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	2050	06/08/2026	123.27 Put	Bond Future	247.2100	0.2472	558.4700	0.5585	125.909	0.0000	0.0000
2025/07/01	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	AL37	07/08/2025		Index Future	1154.7100	1154.7100	1158.5220	1158.5220	0.330	0.0000	0.0000
2025/07/01	AL37	06/11/2025		Index Future	1176.4970	1176.4970	1180.3810	1180.3810	0.330	0.0000	0.0000
2025/07/01	AL37	05/02/2026		Index Future	1198.7820	1198.7820	1202.7400	1202.7400	0.330	0.0000	0.0000
2025/07/01	AL37	07/05/2026		Index Future	1221.1030	1221.1030	1225.1380	1225.1380	0.330	0.0000	0.0000
2025/07/01	AL37	06/08/2026		Index Future	1243.4820	1243.4820	1247.5950	1247.5950	0.331	0.0000	0.0000
2025/07/01	AL7T	07/08/2025		Index Future	1393.3160	1393.3160	1402.0640	1402.0640	0.628	0.0000	0.0000
2025/07/01	AL7T	06/11/2025		Index Future	1419.6050	1419.6050	1428.5180	1428.5180	0.628	0.0000	0.0000
2025/07/01	AL7T	05/02/2026		Index Future	1446.4940	1446.4940	1455.5780	1455.5780	0.628	0.0000	0.0000
2025/07/01	AL7T	07/05/2026		Index Future	1473.4280	1473.4280	1482.6840	1482.6840	0.628	0.0000	0.0000
2025/07/01	AL7T	06/08/2026		Index Future	1500.4310	1500.4310	1509.8620	1509.8620	0.629	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	
2025/07/01	ALBI	07/08/2025		Index Future	1184.6860	1184.6860	1191.0040	1191.0040	0.533	0.0000	0.0000
2025/07/01	ALBI	06/11/2025		Index Future	1207.0380	1207.0380	1213.4770	1213.4770	0.533	0.0000	0.0000
2025/07/01	ALBI	05/02/2026		Index Future	1229.9010	1229.9010	1236.4630	1236.4630	0.534	0.0000	0.0000
2025/07/01	ALBI	07/05/2026		Index Future	1252.8020	1252.8020	1259.4890	1259.4890	0.534	0.0000	0.0000
2025/07/01	ALBI	06/08/2026		Index Future	1275.7620	1275.7620	1282.5750	1282.5750	0.534	0.0000	0.0000
2025/07/01	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/07/01	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	C431	31/01/2031		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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/07/01	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/01	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/01	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/01	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/01	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/01	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/01	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/01	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/01	ES33	07/08/2025		Bond Future	10.6036	86.4584	10.5003	86.9515	0.974	0.0000	0.0000
2025/07/01	ES33	07/08/2025	13.56 Call	Bond Future	12653.8300	12.6538	13146.8600	13.1469	3.896	0.0000	0.0000
2025/07/01	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	ES33	06/11/2025		Bond Future	10.7307	84.3160	10.6227	84.8184	1.007	0.0000	0.0000
2025/07/01	ES33	06/11/2025	12.01 Call	Bond Future	5665.7600	5.6658	6168.2100	6.1682	8.868	0.0000	0.0000
2025/07/01	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	ES33	05/02/2026		Bond Future	10.8695	85.9323	10.7563	86.4445	1.042	0.0000	0.0000
2025/07/01	ES33	05/02/2026	11.49 Call	Bond Future	2736.8600	2.7369	3249.0700	3.2491	18.715	0.0000	0.0000
2025/07/01	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	ES33	07/05/2026		Bond Future	11.0190	83.7541	10.9002	84.2762	1.078	0.0000	0.0000
2025/07/01	ES33	07/05/2026	11.69 Call	Bond Future	2873.5600	2.8736	3395.7000	3.3957	18.170	0.0000	0.0000
2025/07/01	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	ES33	06/08/2026		Bond Future	11.1853	85.3198	11.0606	85.8520	1.115	0.0000	0.0000
2025/07/01	ES33	06/08/2026	12.02 Call	Bond Future	3451.1500	3.4512	3983.3500	3.9834	15.421	0.0000	0.0000
2025/07/01	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	ES42	07/08/2025		Bond Future	11.4310	80.8669	11.3333	81.4693	0.855	0.0000	0.0000
2025/07/01	ES42	07/08/2025	13.79 Call	Bond Future	12594.7600	12.5948	13197.0800	13.1971	4.782	0.0000	0.0000
2025/07/01	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	ES42	06/11/2025		Bond Future	11.5492	78.1474	11.4478	78.7612	0.878	0.0000	0.0000
2025/07/01	ES42	06/11/2025	12.39 Call	Bond Future	4813.4600	4.8135	5427.2900	5.4273	12.752	0.0000	0.0000
2025/07/01	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	ES42	05/02/2026		Bond Future	11.6713	79.6451	11.5661	80.2708	0.901	0.0000	0.0000
2025/07/01	ES42	05/02/2026	11.85 Call	Bond Future	1045.4100	1.0454	1671.1200	1.6711	59.853	0.0000	0.0000
2025/07/01	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	ES42	07/05/2026		Bond Future	11.8052	76.8789	11.6959	77.5167	0.926	0.0000	0.0000
2025/07/01	ES42	07/05/2026	12.20 Call	Bond Future	2237.5300	2.2375	2875.2800	2.8753	28.502	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/07/01	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/07/01	ES42	06/08/2026		Bond Future	11.9471	78.3141	11.8335	78.9641	0.951	0.0000
2025/07/01	ES42	06/08/2026	12.65 Call	Bond Future	3839.8000	3.8398	4489.7500	4.4898	16.927	0.0000
2025/07/01	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/01	GOVI	07/08/2025		GOVI	1166.2270	1166.2270	1172.2710	1172.2710	0.518	0.0000
2025/07/01	GOVI	07/08/2025	1,011. Call 00	GOVI	1552270.0000	155.2270	1612710.0000	161.2710	3.894	0.0000
2025/07/01	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/01	GOVI	06/11/2025		GOVI	1188.2310	1188.2310	1194.3900	1194.3900	0.518	0.0000
2025/07/01	GOVI	06/11/2025	1,112. Call 00	GOVI	762310.0000	76.2310	823900.0000	82.3900	8.079	0.0000
2025/07/01	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/01	GOVI	05/02/2026		GOVI	1210.7380	1210.7380	1217.0140	1217.0140	0.518	0.0000
2025/07/01	GOVI	05/02/2026	1,150. Call 00	GOVI	607380.0000	60.7380	670140.0000	67.0140	10.333	0.0000
2025/07/01	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/01	GOVI	07/05/2026		GOVI	1233.2810	1233.2810	1239.6780	1239.6780	0.519	0.0000
2025/07/01	GOVI	07/05/2026	1,177. Call 00	GOVI	562810.0000	56.2810	626780.0000	62.6780	11.366	0.0000
2025/07/01	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/01	GOVI	06/08/2026		GOVI	1255.8840	1255.8840	1262.4020	1262.4020	0.519	0.0000
2025/07/01	GOVI	06/08/2026	1,189. Call 00	GOVI	668840.0000	66.8840	734020.0000	73.4020	9.745	0.0000
2025/07/01	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/01	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/07/01	IGOV	07/08/2025		Index Future	381.1410	381.1410	380.9920	380.9920	0.039	0.0000
2025/07/01	IGOV	06/11/2025		Index Future	388.4260	388.4260	388.2740	388.2740	0.039	0.0000
2025/07/01	IGOV	05/02/2026		Index Future	395.8750	395.8750	395.7200	395.7200	0.039	0.0000
2025/07/01	IGOV	07/05/2026		Index Future	403.3360	403.3360	403.1800	403.1800	0.039	0.0000
2025/07/01	IGOV	06/08/2026		Index Future	410.8170	410.8170	410.6580	410.6580	0.039	0.0000
2025/07/01	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/07/01	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/07/01	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/07/01	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/07/01	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/07/01	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/07/01	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000

0
0
0
0
612
0
0
0
0
0
0
0
0
0
42
0
0
0
0
0
0
0
746
8
0
0
0
0
0
0
0
0
0
0
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/07/01	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/07/01	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/07/01	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/07/01	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/07/01	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/07/01	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/07/01	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	8.2950	91.7050	0.000	0.0000	0.0000
2025/07/01	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	91.6600	0.000	0.0000	0.0000
2025/07/01	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	91.6280	0.000	0.0000	0.0000
2025/07/01	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	91.6280	0.000	0.0000	0.0000
2025/07/01	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	91.6000	0.000	0.0000	0.0000
2025/07/01	R033	07/08/2025		Bond Future	9.3966	106.8743	9.3090	0.933	0.0000	0.0000
2025/07/01	R033	07/08/2025	10.33 Call	Bond Future	5010.3100	5.0103	5470.1300	5.4701	9.177	0.0000
2025/07/01	R033	07/08/2025	10.33 Put	Bond Future	58.6800	0.0587	36.8700	0.0369	37.168	0.0000
2025/07/01	R033	06/11/2025		Bond Future	9.4807	103.8472	9.3887	104.3379	0.970	0.0000
2025/07/01	R033	06/11/2025	10.33 Call	Bond Future	4731.7800	4.7318	5152.6600	5.1527	8.895	0.0000
2025/07/01	R033	06/11/2025	10.33 Put	Bond Future	340.0600	0.3401	270.1800	0.2702	20.549	0.0000
2025/07/01	R033	05/02/2026		Bond Future	9.5709	105.8133	9.4742	106.3135	1.010	0.0000
2025/07/01	R033	05/02/2026	10.49 Call	Bond Future	5271.9000	5.2719	5674.0900	5.6741	7.629	0.0000
2025/07/01	R033	05/02/2026	10.49 Put	Bond Future	668.4100	0.6684	570.4100	0.5704	14.662	0.0000
2025/07/01	R033	07/05/2026		Bond Future	9.6744	102.7363	9.5727	103.2461	1.051	0.0000
2025/07/01	R033	07/05/2026	10.38 Call	Bond Future	4669.1700	4.6692	5036.0200	5.0360	7.857	0.0000
2025/07/01	R033	07/05/2026	10.38 Put	Bond Future	1221.0900	1.2211	1078.1400	1.0781	11.707	0.0000
2025/07/01	R033	06/08/2026		Bond Future	9.7924	104.6334	9.6852	105.1530	1.095	0.0000
2025/07/01	R033	06/08/2026	10.25 Call	Bond Future	4170.2200	4.1702	4500.4900	4.5005	7.920	0.0000
2025/07/01	R033	06/08/2026	10.25 Put	Bond Future	1991.1000	1.9911	1801.8100	1.8018	9.507	0.0000
2025/07/01	R035	07/08/2025	10.90 Call	Bond Future	5130.1700	5.1302	5731.4300	5.7314	11.720	0.0000
2025/07/01	R035	07/08/2025	10.90 Put	Bond Future	59.9800	0.0600	33.7700	0.0338	43.698	0.0000
2025/07/01	R035	07/08/2025	10.40 Call	Bond Future	2654.0800	2.6541	3165.0400	3.1650	19.252	0.0000
2025/07/01	R035	07/08/2025	10.40 Put	Bond Future	325.3100	0.3253	208.8000	0.2088	35.815	0.0000
2025/07/01	R035	07/08/2025	11.30 Call	Bond Future	7197.2200	7.1972	7818.1300	7.8181	8.627	0.0000
2025/07/01	R035	07/08/2025	11.30 Put	Bond Future	13.4300	0.0134	6.8700	0.0069	48.846	0.0000
2025/07/01	R035	07/08/2025	10.08 Put	Bond Future	830.0200	0.8300	582.5600	0.5826	29.814	0.0000
2025/07/01	R035	07/08/2025	10.08 Call	Bond Future	1344.0800	1.3441	1724.0900	1.7241	28.273	0.0000
2025/07/01	R035	07/08/2025	10.58 Put	Bond Future	182.0400	0.1820	111.3200	0.1113	38.849	0.0000

0
0
0
0
0
0
0
0
0
0
0
0
7,150
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
8,500
0
50
0
17,500
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
2025/07/01	R035	07/08/2025	10.58 Call	Bond Future	3510.7400	3.5107	4067.4900	4.0675	15.858	0.0000	0.0000
2025/07/01	R035	07/08/2025	11.34 Call	Bond Future	7402.8900	7.4029	8024.6800	8.0247	8.399	0.0000	0.0000
2025/07/01	R035	07/08/2025	11.34 Put	Bond Future	11.5200	0.0115	5.8400	0.0058	49.306	0.0000	0.0000
2025/07/01	R035	07/08/2025		Bond Future	9.9909	97.2017	9.8830	97.8291	1.080	0.0000	0.0000
2025/07/01	R035	07/08/2025	12.65 Call	Bond Future	13829.9300	13.8299	14457.3900	14.4574	4.537	0.0000	0.0000
2025/07/01	R035	07/08/2025	12.65 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/01	R035	07/08/2025	10.20 Call	Bond Future	1794.0500	1.7941	2230.6400	2.2306	24.335	0.0000	0.0000
2025/07/01	R035	07/08/2025	10.20 Put	Bond Future	593.8500	0.5939	402.9700	0.4030	32.143	0.0000	0.0000
2025/07/01	R035	07/08/2025	10.35 Call	Bond Future	2428.3000	2.4283	2923.0800	2.9231	20.376	0.0000	0.0000
2025/07/01	R035	07/08/2025	10.35 Put	Bond Future	379.9300	0.3799	247.2400	0.2472	34.925	0.0000	0.0000
2025/07/01	R035	06/11/2025	10.30 Call	Bond Future	2609.3100	2.6093	3005.4200	3.0054	15.181	0.0000	0.0000
2025/07/01	R035	06/11/2025	10.30 Put	Bond Future	1417.0100	1.4170	1173.8100	1.1738	17.163	0.0000	0.0000
2025/07/01	R035	06/11/2025		Bond Future	10.0875	94.5319	9.9750	95.1712	1.115	0.0000	0.0000
2025/07/01	R035	06/11/2025	11.20 Call	Bond Future	6368.2200	6.3682	6931.7700	6.9318	8.849	0.0000	0.0000
2025/07/01	R035	06/11/2025	11.20 Put	Bond Future	347.3400	0.3473	271.5800	0.2716	21.811	0.0000	0.0000
2025/07/01	R035	06/11/2025	10.08 Put	Bond Future	1932.3100	1.9323	1626.4100	1.6264	15.831	0.0000	0.0000
2025/07/01	R035	06/11/2025	10.08 Call	Bond Future	1890.0300	1.8900	2223.4400	2.2234	17.640	0.0000	0.0000
2025/07/01	R035	06/11/2025	10.58 Put	Bond Future	934.4400	0.9344	759.2800	0.7593	18.745	0.0000	0.0000
2025/07/01	R035	06/11/2025	10.58 Call	Bond Future	3666.6100	3.6666	4130.7600	4.1308	12.659	0.0000	0.0000
2025/07/01	R035	06/11/2025	11.67 Call	Bond Future	8565.5700	8.5656	9167.3400	9.1673	7.025	0.0000	0.0000
2025/07/01	R035	06/11/2025	11.67 Put	Bond Future	158.2300	0.1582	120.6900	0.1207	23.725	0.0000	0.0000
2025/07/01	R035	06/11/2025	9.91 Put	Bond Future	2426.0700	2.4261	2068.1000	2.0681	14.755	0.0000	0.0000
2025/07/01	R035	06/11/2025	9.91 Call	Bond Future	1414.6200	1.4146	1695.9600	1.6960	19.888	0.0000	0.0000
2025/07/01	R035	06/11/2025	10.41 Put	Bond Future	1206.5100	1.2065	991.7600	0.9918	17.799	0.0000	0.0000
2025/07/01	R035	06/11/2025	10.41 Call	Bond Future	3007.9100	3.0079	3432.4700	3.4325	14.115	0.0000	0.0000
2025/07/01	R035	06/11/2025	11.43 Call	Bond Future	7436.8200	7.4368	8022.1400	8.0221	7.871	0.0000	0.0000
2025/07/01	R035	06/11/2025	11.43 Put	Bond Future	236.9000	0.2369	182.9100	0.1829	22.790	0.0000	0.0000
2025/07/01	R035	06/11/2025	11.95 Call	Bond Future	9874.9900	9.8750	10491.9500	10.4920	6.248	0.0000	0.0000
2025/07/01	R035	06/11/2025	11.95 Put	Bond Future	87.8600	0.0879	65.5100	0.0655	25.438	0.0000	0.0000
2025/07/01	R035	06/11/2025	11.45 Call	Bond Future	7530.5300	7.5305	8117.4400	8.1174	7.794	0.0000	0.0000
2025/07/01	R035	06/11/2025	11.45 Put	Bond Future	229.1100	0.2291	176.7100	0.1767	22.871	0.0000	0.0000
2025/07/01	R035	06/11/2025	10.95 Put	Bond Future	522.4800	0.5225	414.6100	0.4146	20.646	0.0000	0.0000
2025/07/01	R035	06/11/2025	10.95 Call	Bond Future	5236.9400	5.2369	5768.3800	5.7684	10.148	0.0000	0.0000
2025/07/01	R035	06/11/2025	10.44 Put	Bond Future	1153.9200	1.1539	946.5600	0.9466	17.970	0.0000	0.0000
2025/07/01	R035	06/11/2025	10.44 Call	Bond Future	3120.5100	3.1205	3552.4600	3.5525	13.842	0.0000	0.0000
2025/07/01	R035	06/11/2025	10.94 Put	Bond Future	530.8900	0.5309	421.5300	0.4215	20.599	0.0000	0.0000
2025/07/01	R035	06/11/2025	10.94 Call	Bond Future	5192.5500	5.1926	5722.5000	5.7225	10.206	0.0000	0.0000
2025/07/01	R035	06/11/2025	11.99 Call	Bond Future	10061.7600	10.0618	10680.4900	10.6805	6.149	0.0000	0.0000
2025/07/01	R035	06/11/2025	11.99 Put	Bond Future	80.0100	0.0800	59.4300	0.0594	25.722	0.0000	0.0000

300
0
300
98,900
0
0
0
8,000
0
8,000
0
50
11,545
0
0
0
300
0
300
0
300
0
2,000
0
2,000
0
2,000
0
250
0
250
0
250
0
2,000
0
2,000
0
2,000

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	
2025/07/01	R035	06/11/2025	10.50 Call	Bond Future	3350.6500	3.3507	3796.8500	3.7969	13.317	0.0000	0.0000
2025/07/01	R035	06/11/2025	10.50 Put	Bond Future	1054.9000	1.0549	861.7900	0.8618	18.306	0.0000	0.0000
2025/07/01	R035	06/11/2025	10.15 Call	Bond Future	2106.8200	2.1068	2460.9100	2.4609	16.807	0.0000	0.0000
2025/07/01	R035	06/11/2025	10.15 Put	Bond Future	1753.8900	1.7539	1468.6700	1.4687	16.262	0.0000	0.0000
2025/07/01	R035	06/11/2025	9.77 Put	Bond Future	2900.0800	2.9001	2498.4300	2.4984	13.850	0.0000	0.0000
2025/07/01	R035	06/11/2025	9.77 Call	Bond Future	1080.3900	1.0804	1318.0500	1.3181	21.998	0.0000	0.0000
2025/07/01	R035	06/11/2025	11.00 Put	Bond Future	481.8900	0.4819	381.2300	0.3812	20.889	0.0000	0.0000
2025/07/01	R035	06/11/2025	11.00 Call	Bond Future	5459.7300	5.4597	5998.3800	5.9984	9.866	0.0000	0.0000
2025/07/01	R035	06/11/2025	10.68 Call	Bond Future	4075.0600	4.0751	4559.9000	4.5599	11.898	0.0000	0.0000
2025/07/01	R035	06/11/2025	10.68 Put	Bond Future	801.3000	0.8013	646.8300	0.6468	19.277	0.0000	0.0000
2025/07/01	R035	05/02/2026	11.17 Call	Bond Future	6032.8400	6.0328	6553.4800	6.5535	8.630	0.0000	0.0000
2025/07/01	R035	05/02/2026	11.17 Put	Bond Future	833.4700	0.8335	702.5200	0.7025	15.711	0.0000	0.0000
2025/07/01	R035	05/02/2026	10.67 Call	Bond Future	4054.7700	4.0548	4497.6000	4.4976	10.921	0.0000	0.0000
2025/07/01	R035	05/02/2026	10.67 Put	Bond Future	1462.6000	1.4626	1253.8400	1.2538	14.273	0.0000	0.0000
2025/07/01	R035	05/02/2026	10.17 Put	Bond Future	2499.7700	2.4998	2185.3700	2.1854	12.577	0.0000	0.0000
2025/07/01	R035	05/02/2026	10.17 Call	Bond Future	2379.9400	2.3799	2717.1300	2.7171	14.168	0.0000	0.0000
2025/07/01	R035	05/02/2026	11.00 Put	Bond Future	1011.4700	1.0115	857.2400	0.8572	15.248	0.0000	0.0000
2025/07/01	R035	05/02/2026	11.00 Call	Bond Future	5335.8700	5.3359	5833.2300	5.8332	9.321	0.0000	0.0000
2025/07/01	R035	05/02/2026	10.44 Put	Bond Future	1879.1800	1.8792	1625.0000	1.6250	13.526	0.0000	0.0000
2025/07/01	R035	05/02/2026	10.44 Call	Bond Future	3237.1300	3.2371	3634.5400	3.6345	12.277	0.0000	0.0000
2025/07/01	R035	05/02/2026	10.94 Put	Bond Future	1082.4200	1.0824	919.2100	0.9192	15.078	0.0000	0.0000
2025/07/01	R035	05/02/2026	10.94 Call	Bond Future	5095.2000	5.0952	5583.5800	5.5836	9.585	0.0000	0.0000
2025/07/01	R035	05/02/2026	12.44 Call	Bond Future	11538.1400	11.5381	12159.0800	12.1591	5.382	0.0000	0.0000
2025/07/01	R035	05/02/2026	12.44 Put	Bond Future	157.2500	0.1573	126.6000	0.1266	19.491	0.0000	0.0000
2025/07/01	R035	05/02/2026		Bond Future	10.1917	96.3218	10.0742	96.9734	1.152	0.0000	0.0000
2025/07/01	R035	05/02/2026	10.79 Call	Bond Future	4507.8700	4.5079	4971.9900	4.9720	10.296	0.0000	0.0000
2025/07/01	R035	05/02/2026	10.79 Put	Bond Future	1280.5900	1.2806	1093.1200	1.0931	14.639	0.0000	0.0000
2025/07/01	R035	07/05/2026		Bond Future	10.3012	93.6082	10.1786	94.2721	1.190	0.0000	0.0000
2025/07/01	R035	07/05/2026	10.86 Call	Bond Future	4750.4700	4.7505	5197.8900	5.1979	9.418	0.0000	0.0000
2025/07/01	R035	07/05/2026	10.86 Put	Bond Future	1802.5900	1.8026	1586.0500	1.5861	12.013	0.0000	0.0000
2025/07/01	R035	06/08/2026		Bond Future	10.4246	95.3377	10.2964	96.0142	1.230	0.0000	0.0000
2025/07/01	R035	06/08/2026	11.06 Call	Bond Future	5277.4200	5.2774	5733.2000	5.7332	8.636	0.0000	0.0000
2025/07/01	R035	06/08/2026	11.06 Put	Bond Future	2020.5300	2.0205	1799.7700	1.7998	10.926	0.0000	0.0000
2025/07/01	R038	07/08/2025		Bond Future	10.5464	106.2193	10.4486	106.9079	0.927	0.0000	0.0000
2025/07/01	R038	07/08/2025	11.24 Call	Bond Future	4813.8300	4.8138	5455.1300	5.4551	13.322	0.0000	0.0000
2025/07/01	R038	07/08/2025	11.24 Put	Bond Future	115.1500	0.1152	67.8300	0.0678	41.094	0.0000	0.0000
2025/07/01	R038	06/11/2025		Bond Future	10.6529	102.7385	10.5512	103.4401	0.954	0.0000	0.0000
2025/07/01	R038	06/11/2025	11.24 Call	Bond Future	4750.9400	4.7509	5292.4800	5.2925	11.399	0.0000	0.0000

0
250
0
250
0
250
0
0
0
8,500
0
250
0
250
0
250
0
0
0
2,000
0
2,000
0
2,000
0
0
0
0
0
0
0
0
0
0
0
6,513
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
2025/07/01	R038	06/11/2025	11.24 Put	Bond Future	831.8300	0.8318	671.7700	0.6718	19.242	0.0000
2025/07/01	R038	06/11/2025	12.33 Call	Bond Future	10755.1100	10.7551	11427.0800	11.4271	6.248	0.0000
2025/07/01	R038	06/11/2025	12.33 Put	Bond Future	123.5700	0.1236	93.9400	0.0939	23.978	0.0000
2025/07/01	R038	06/11/2025	10.98 Put	Bond Future	1279.2700	1.2793	1052.3900	1.0524	17.735	0.0000
2025/07/01	R038	06/11/2025	10.98 Call	Bond Future	3490.4700	3.4905	3965.1900	3.9652	13.600	0.0000
2025/07/01	R038	05/02/2026		Bond Future	10.7646	104.6836	10.6588	105.3987	0.983	0.0000
2025/07/01	R038	05/02/2026	11.44 Call	Bond Future	5761.3200	5.7613	6287.1200	6.2871	9.126	0.0000
2025/07/01	R038	05/02/2026	11.44 Put	Bond Future	1362.9600	1.3630	1173.7000	1.1737	13.886	0.0000
2025/07/01	R038	07/05/2026		Bond Future	10.8869	101.1440	10.7767	101.8727	1.012	0.0000
2025/07/01	R038	07/05/2026	11.40 Call	Bond Future	5485.8800	5.4859	5971.4400	5.9714	8.851	0.0000
2025/07/01	R038	07/05/2026	11.40 Put	Bond Future	2191.0700	2.1911	1947.9200	1.9479	11.097	0.0000
2025/07/01	R038	06/08/2026		Bond Future	11.0206	103.0111	10.9057	103.7536	1.043	0.0000
2025/07/01	R038	06/08/2026	11.77 Call	Bond Future	6980.3600	6.9804	7495.0700	7.4951	7.374	0.0000
2025/07/01	R038	06/08/2026	11.77 Put	Bond Future	2326.1300	2.3261	2098.3700	2.0984	9.791	0.0000
2025/07/01	R053	07/08/2025		Bond Future	11.0893	108.8117	10.9866	109.7337	0.926	0.0000
2025/07/01	R053	07/08/2025	13.17 Call	Bond Future	15978.0700	15.9781	16899.8100	16.8998	5.769	0.0000
2025/07/01	R053	07/08/2025	13.17 Put	Bond Future	0.4100	0.0004	0.1600	0.0002	60.976	0.0000
2025/07/01	R053	06/11/2025		Bond Future	11.1902	105.0017	11.0839	105.9411	0.950	0.0000
2025/07/01	R053	06/11/2025	11.76 Call	Bond Future	5994.8900	5.9949	6706.8700	6.7069	11.876	0.0000
2025/07/01	R053	06/11/2025	11.76 Put	Bond Future	1207.5100	1.2075	980.0900	0.9801	18.834	0.0000
2025/07/01	R053	05/02/2026		Bond Future	11.2950	106.9895	11.1848	107.9469	0.976	0.0000
2025/07/01	R053	05/02/2026	11.49 Call	Bond Future	4819.4600	4.8195	5388.4500	5.3885	11.806	0.0000
2025/07/01	R053	05/02/2026	11.49 Put	Bond Future	3163.7200	3.1637	2775.3400	2.7753	12.276	0.0000
2025/07/01	R053	07/05/2026		Bond Future	11.4075	103.1156	11.2932	104.0911	1.002	0.0000
2025/07/01	R053	07/05/2026	11.69 Call	Bond Future	5869.7300	5.8697	6465.6600	6.4657	10.153	0.0000
2025/07/01	R053	07/05/2026	11.69 Put	Bond Future	3529.2700	3.5293	3149.7300	3.1497	10.754	0.0000
2025/07/01	R053	06/08/2026		Bond Future	11.5285	105.0188	11.4098	106.0127	1.030	0.0000
2025/07/01	R053	06/08/2026	12.28 Call	Bond Future	9002.3400	9.0023	9692.6700	9.6927	7.668	0.0000
2025/07/01	R053	06/08/2026	12.28 Put	Bond Future	3094.8600	3.0949	2791.3000	2.7913	9.809	0.0000
2025/07/01	R186	07/08/2025		Bond Future	7.7491	104.9537	7.7379	104.9683	0.145	0.0000
2025/07/01	R186	07/08/2025	9.68 Call	Bond Future	2466.5400	2.4665	2481.1600	2.4812	0.593	0.0000
2025/07/01	R186	07/08/2025	9.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/01	R186	07/08/2025	10.25 Call	Bond Future	3178.8900	3.1789	3193.5100	3.1935	0.460	0.0000
2025/07/01	R186	07/08/2025	10.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/01	R186	07/08/2025	9.22 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000
2025/07/01	R186	07/08/2025	9.22 Call	Bond Future	1886.4800	1.8865	1901.1000	1.9011	0.775	0.0000
2025/07/01	R186	06/11/2025		Bond Future	7.7703	106.9339	7.7563	106.9488	0.180	0.0000
2025/07/01	R186	06/11/2025	8.13 Call	Bond Future	486.6800	0.4867	496.8500	0.4969	2.090	0.0000

0
0
1,770
0
1,770
0
0
0
0
0
0
0
0
0
0
22,710
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
160,391
0
0
0
1,983
0
1,983
7,266
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	
2025/07/01	R186	06/11/2025	8.13 Put	Bond Future	103.6800	0.1037	98.9300	0.0989	4.581	0.0000	0.0000
2025/07/01	R186	05/02/2026		Bond Future	7.8029	103.6528	7.7844	103.6682	0.236	0.0000	0.0000
2025/07/01	R186	05/02/2026	8.43 Call	Bond Future	635.9900	0.6360	647.0000	0.6470	1.731	0.0000	0.0000
2025/07/01	R186	05/02/2026	8.43 Put	Bond Future	115.5300	0.1155	111.2000	0.1112	3.748	0.0000	0.0000
2025/07/01	R186	07/05/2026		Bond Future	7.9300	105.5799	7.9032	105.5958	0.337	0.0000	0.0000
2025/07/01	R186	07/05/2026	8.69 Call	Bond Future	559.0900	0.5591	570.5800	0.5706	2.055	0.0000	0.0000
2025/07/01	R186	07/05/2026	8.69 Put	Bond Future	109.2000	0.1092	104.7900	0.1048	4.038	0.0000	0.0000
2025/07/01	R186	06/08/2026		Bond Future	8.2463	102.2245	8.2000	102.2411	0.562	0.0000	0.0000
2025/07/01	R186	06/08/2026	8.57 Call	Bond Future	253.9000	0.2539	263.6300	0.2636	3.832	0.0000	0.0000
2025/07/01	R186	06/08/2026	8.57 Put	Bond Future	138.6800	0.1387	131.8900	0.1319	4.896	0.0000	0.0000
2025/07/01	R202	07/08/2025		Bond Future	268.4774	268.4774	268.6764	268.6764	0.074	0.0000	0.0000
2025/07/01	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	R202	07/08/2025	271.60 Put	Bond Future	3122.6200	3.1226	2923.6100	2.9236	6.373	0.0000	0.0000
2025/07/01	R202	06/11/2025		Bond Future	273.6088	273.6088	273.8115	273.8115	0.074	0.0000	0.0000
2025/07/01	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	R202	06/11/2025	275.64 Put	Bond Future	2031.1600	2.0312	1828.4800	1.8285	9.979	0.0000	0.0000
2025/07/01	R202	05/02/2026		Bond Future	273.5202	273.5202	273.7271	273.7271	0.076	0.0000	0.0000
2025/07/01	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	R202	05/02/2026	277.82 Put	Bond Future	4299.8400	4.2998	4092.9300	4.0929	4.812	0.0000	0.0000
2025/07/01	R202	07/05/2026		Bond Future	278.6717	278.6717	278.8830	278.8830	0.076	0.0000	0.0000
2025/07/01	R202	07/05/2026	277.55 Call	Bond Future	1121.6500	1.1217	1333.0300	1.3330	18.845	0.0000	0.0000
2025/07/01	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	R202	06/08/2026		Bond Future	278.4658	278.4658	278.6830	278.6830	0.078	0.0000	0.0000
2025/07/01	R202	06/08/2026	278.86 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	R202	06/08/2026	278.86 Put	Bond Future	394.2000	0.3942	176.9900	0.1770	55.101	0.0000	0.0000
2025/07/01	R209	07/08/2025		Bond Future	10.2401	76.7806	10.1376	77.3232	1.002	0.0000	0.0000
2025/07/01	R209	07/08/2025	12.68 Call	Bond Future	11502.3600	11.5024	12044.9400	12.0449	4.717	0.0000	0.0000
2025/07/01	R209	07/08/2025	12.68 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/01	R209	06/11/2025		Bond Future	10.3321	75.0771	10.2257	75.6299	1.030	0.0000	0.0000
2025/07/01	R209	06/11/2025	11.27 Call	Bond Future	5025.4400	5.0254	5499.1900	5.4992	9.427	0.0000	0.0000
2025/07/01	R209	06/11/2025	11.27 Put	Bond Future	377.5900	0.3776	298.5000	0.2985	20.946	0.0000	0.0000
2025/07/01	R209	05/02/2026		Bond Future	10.4289	76.4986	10.3185	77.0619	1.059	0.0000	0.0000
2025/07/01	R209	05/02/2026	10.93 Call	Bond Future	3753.4300	3.7534	4141.8500	4.1419	10.348	0.0000	0.0000
2025/07/01	R209	05/02/2026	10.93 Put	Bond Future	1266.6900	1.2667	1091.7500	1.0918	13.811	0.0000	0.0000
2025/07/01	R209	07/05/2026		Bond Future	10.5354	74.7691	10.4206	75.3432	1.090	0.0000	0.0000
2025/07/01	R209	07/05/2026	11.07 Call	Bond Future	4300.2600	4.3003	4684.2300	4.6842	8.929	0.0000	0.0000
2025/07/01	R209	07/05/2026	11.07 Put	Bond Future	1701.0200	1.7010	1510.8900	1.5109	11.177	0.0000	0.0000
2025/07/01	R209	06/08/2026		Bond Future	10.6525	76.1503	10.5330	76.7352	1.121	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0
573
0
0
460
0
0
0
0
0
0
0
0
0
0
0
0
0
11,125
0
0
6,367
0
0
0
0
0
0
0
0
0
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/07/01	R209	06/08/2026	11.39 Call	Bond Future	5254.9900	5.2550	5660.2600	5.6603	7.712	0.0000
2025/07/01	R209	06/08/2026	11.39 Put	Bond Future	1771.1900	1.7712	1591.5200	1.5915	10.144	0.0000
2025/07/01	R210	07/08/2025		Bond Future	249.0960	249.0960	249.2291	249.2291	0.053	0.0000
2025/07/01	R210	07/08/2025	248.44 Call	Bond Future	656.0300	0.6560	789.1100	0.7891	20.286	0.0000
2025/07/01	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/01	R210	06/11/2025		Bond Future	250.4327	250.4327	250.5683	250.5683	0.054	0.0000
2025/07/01	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/01	R210	06/11/2025	252.14 Put	Bond Future	1707.2900	1.7073	1571.6800	1.5717	7.943	0.0000
2025/07/01	R210	05/02/2026		Bond Future	255.2342	255.2342	255.3728	255.3728	0.054	0.0000
2025/07/01	R210	05/02/2026	253.10 Call	Bond Future	2134.2100	2.1342	2272.8300	2.2728	6.495	0.0000
2025/07/01	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/01	R210	07/05/2026		Bond Future	256.5633	256.5633	256.7051	256.7051	0.055	0.0000
2025/07/01	R210	07/05/2026	255.40 Call	Bond Future	1163.2500	1.1633	1305.0500	1.3051	12.190	0.0000
2025/07/01	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/01	R210	06/08/2026		Bond Future	261.3676	261.3676	261.5129	261.5129	0.056	0.0000
2025/07/01	R210	06/08/2026	259.84 Call	Bond Future	1527.6400	1.5276	1672.9100	1.6729	9.509	0.0000
2025/07/01	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/01	R213	07/08/2025		Bond Future	8.8442	95.1767	8.7666	95.4953	0.877	0.0000
2025/07/01	R213	07/08/2025	11.66 Call	Bond Future	10709.6100	10.7096	11028.2300	11.0282	2.975	0.0000
2025/07/01	R213	07/08/2025	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/01	R213	06/11/2025		Bond Future	8.9154	93.4202	8.8334	93.7448	0.920	0.0000
2025/07/01	R213	06/11/2025	10.05 Call	Bond Future	4510.9300	4.5109	4804.6400	4.8046	6.511	0.0000
2025/07/01	R213	06/11/2025	10.05 Put	Bond Future	160.3600	0.1604	129.4300	0.1294	19.288	0.0000
2025/07/01	R213	05/02/2026		Bond Future	8.9949	95.1892	8.9078	95.5201	0.968	0.0000
2025/07/01	R213	05/02/2026	9.89 Call	Bond Future	3844.2300	3.8442	4106.4900	4.1065	6.822	0.0000
2025/07/01	R213	05/02/2026	9.89 Put	Bond Future	525.2800	0.5253	456.6000	0.4566	13.075	0.0000
2025/07/01	R213	07/05/2026		Bond Future	9.0832	93.4065	8.9906	93.7439	1.019	0.0000
2025/07/01	R213	07/05/2026	9.80 Call	Bond Future	3464.7300	3.4647	3706.2300	3.7062	6.970	0.0000
2025/07/01	R213	07/05/2026	9.80 Put	Bond Future	902.9600	0.9030	807.1200	0.8071	10.614	0.0000
2025/07/01	R213	06/08/2026		Bond Future	9.1898	95.1331	9.0909	95.4770	1.075	0.0000
2025/07/01	R213	06/08/2026	9.69 Call	Bond Future	3051.5600	3.0516	3273.2000	3.2732	7.263	0.0000
2025/07/01	R213	06/08/2026	9.69 Put	Bond Future	1334.5600	1.3346	1212.3000	1.2123	9.161	0.0000
2025/07/01	R214	07/08/2025		Bond Future	10.8925	70.3296	10.7950	70.8755	0.895	0.0000
2025/07/01	R214	07/08/2025	12.97 Call	Bond Future	10242.7600	10.2428	10788.5400	10.7885	5.328	0.0000
2025/07/01	R214	07/08/2025	12.97 Put	Bond Future	0.2000	0.0002	0.0800	0.0001	60.000	0.0000
2025/07/01	R214	06/11/2025		Bond Future	10.9914	68.3580	10.8906	68.9143	0.917	0.0000
2025/07/01	R214	06/11/2025	11.64 Call	Bond Future	4079.3400	4.0793	4514.7400	4.5147	10.673	0.0000

0
0
967
0
0
300
0
0
0
0
0
0
0
0
0
0
0
21,485
0
0
77,823
0
0
0
0
0
0
0
0
0
0
0
0
0
6,210
0
0
31,324
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
2025/07/01	R214	06/11/2025	11.64 Put	Bond Future	653.6800	0.6537	532.8200	0.5328	18.489	0.0000	0.0000
2025/07/01	R214	05/02/2026		Bond Future	11.0961	69.6524	10.9918	70.2192	0.940	0.0000	0.0000
2025/07/01	R214	05/02/2026	11.26 Call	Bond Future	2854.5200	2.8545	3185.6200	3.1856	11.599	0.0000	0.0000
2025/07/01	R214	05/02/2026	11.26 Put	Bond Future	1977.2700	1.9773	1741.5200	1.7415	11.923	0.0000	0.0000
2025/07/01	R214	07/05/2026		Bond Future	11.2035	67.6483	11.0956	68.2259	0.963	0.0000	0.0000
2025/07/01	R214	07/05/2026	11.53 Call	Bond Future	3920.7000	3.9207	4277.6600	4.2777	9.104	0.0000	0.0000
2025/07/01	R214	07/05/2026	11.53 Put	Bond Future	2215.8700	2.2159	1995.2300	1.9952	9.957	0.0000	0.0000
2025/07/01	R214	06/08/2026		Bond Future	11.3210	68.8981	11.2092	69.4866	0.987	0.0000	0.0000
2025/07/01	R214	06/08/2026	11.97 Call	Bond Future	5370.3000	5.3703	5767.2700	5.7673	7.392	0.0000	0.0000
2025/07/01	R214	06/08/2026	11.97 Put	Bond Future	2098.0200	2.0980	1906.4800	1.9065	9.130	0.0000	0.0000
2025/07/01	R248	07/08/2025		Bond Future	11.1903	83.9762	11.0826	84.7132	0.963	0.0000	0.0000
2025/07/01	R248	07/08/2025	13.21 Call	Bond Future	11942.7000	11.9427	12679.3900	12.6794	6.169	0.0000	0.0000
2025/07/01	R248	07/08/2025	13.21 Put	Bond Future	0.5200	0.0005	0.2100	0.0002	59.615	0.0000	0.0000
2025/07/01	R248	06/11/2025		Bond Future	11.2954	81.1203	11.1839	81.8711	0.987	0.0000	0.0000
2025/07/01	R248	06/11/2025	11.74 Call	Bond Future	3996.3900	3.9964	4535.2800	4.5353	13.484	0.0000	0.0000
2025/07/01	R248	06/11/2025	11.74 Put	Bond Future	1118.3600	1.1184	906.3700	0.9064	18.955	0.0000	0.0000
2025/07/01	R248	05/02/2026		Bond Future	11.4067	82.6562	11.2911	83.4215	1.014	0.0000	0.0000
2025/07/01	R248	05/02/2026	11.46 Call	Bond Future	3184.3800	3.1844	3603.5100	3.6035	13.162	0.0000	0.0000
2025/07/01	R248	05/02/2026	11.46 Put	Bond Future	2835.6800	2.8357	2489.5800	2.4896	12.205	0.0000	0.0000
2025/07/01	R248	07/05/2026		Bond Future	11.5202	79.7517	11.4004	80.5314	1.040	0.0000	0.0000
2025/07/01	R248	07/05/2026	11.72 Call	Bond Future	4334.0000	4.3340	4791.5300	4.7915	10.557	0.0000	0.0000
2025/07/01	R248	07/05/2026	11.72 Put	Bond Future	3062.6500	3.0627	2740.4600	2.7405	10.520	0.0000	0.0000
2025/07/01	R248	06/08/2026		Bond Future	11.6442	81.2246	11.5198	82.0190	1.068	0.0000	0.0000
2025/07/01	R248	06/08/2026	12.37 Call	Bond Future	6875.8200	6.8758	7421.9500	7.4220	7.943	0.0000	0.0000
2025/07/01	R248	06/08/2026	12.37 Put	Bond Future	2500.4500	2.5005	2252.1300	2.2521	9.931	0.0000	0.0000
2025/07/01	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/01	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

