



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 16/07/2025 TO 16/07/2025

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
2025/07/16	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/16	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/16	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/16	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/16	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/16	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/16	2029	07/08/2025		Bond Future	138.9286	138.9286	138.8374	0.066	0.0000	0.0000
2025/07/16	2029	07/08/2025	137.41 Call	Bond Future	1518.5600	1.5186	1427.4400	6.000	0.0000	0.0000
2025/07/16	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	2029	06/11/2025		Bond Future	140.1283	140.1283	140.0361	0.066	0.0000	0.0000
2025/07/16	2029	06/11/2025	139.79 Call	Bond Future	338.2700	0.3383	246.0900	27.250	0.0000	0.0000
2025/07/16	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

0
0
0
0
0
0
5,657
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	
2025/07/16	2029	05/02/2026		Bond Future		142.7753	142.7753	142.6824	142.6824	0.065	0.0000	0.0000
2025/07/16	2029	05/02/2026	140.11 Call	Bond Future		2665.3400	2.6653	2572.3900	2.5724	3.487	0.0000	0.0000
2025/07/16	2029	05/02/2026	140.11 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	2029	07/05/2026		Bond Future		143.9843	143.9843	143.8908	143.8908	0.065	0.0000	0.0000
2025/07/16	2029	07/05/2026	141.82 Call	Bond Future		2164.3100	2.1643	2070.7800	2.0708	4.321	0.0000	0.0000
2025/07/16	2029	07/05/2026	141.82 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	2029	06/08/2026		Bond Future		146.6487	146.6487	146.5548	146.5548	0.064	0.0000	0.0000
2025/07/16	2029	06/08/2026	144.10 Call	Bond Future		2548.6600	2.5487	2454.8300	2.4548	3.682	0.0000	0.0000
2025/07/16	2029	06/08/2026	144.10 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	2030	07/08/2025	8.72 Put	Bond Future		96.9800	0.0970	116.5700	0.1166	20.200	0.0000	0.0000
2025/07/16	2030	07/08/2025	8.72 Call	Bond Future		1323.8900	1.3239	1185.6800	1.1857	10.440	0.0000	0.0000
2025/07/16	2030	07/08/2025	9.22 Put	Bond Future		5.4900	0.0055	6.5400	0.0065	19.126	0.0000	0.0000
2025/07/16	2030	07/08/2025	9.22 Call	Bond Future		3001.1200	3.0011	2844.3700	2.8444	5.223	0.0000	0.0000
2025/07/16	2030	07/08/2025	9.81 Call	Bond Future		5032.3400	5.0323	4874.5500	4.8746	3.136	0.0000	0.0000
2025/07/16	2030	07/08/2025	9.81 Put	Bond Future		0.1000	0.0001	0.1100	0.0001	10.000	0.0000	0.0000
2025/07/16	2030	07/08/2025	12.12 Call	Bond Future		12509.1900	12.5092	12351.3900	12.3514	1.261	0.0000	0.0000
2025/07/16	2030	07/08/2025	12.12 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	2030	07/08/2025	10.48 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	2030	07/08/2025	10.48 Call	Bond Future		7280.6500	7.2807	7122.8500	7.1229	2.167	0.0000	0.0000
2025/07/16	2030	07/08/2025		Bond Future		8.3797	98.8649	8.4232	98.7071	0.519	0.0000	0.0000
2025/07/16	2030	07/08/2025	11.11 Call	Bond Future		9334.3600	9.3344	9176.5600	9.1766	1.691	0.0000	0.0000
2025/07/16	2030	07/08/2025	11.11 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	2030	06/11/2025		Bond Future		8.4302	100.7173	8.4766	100.5570	0.550	0.0000	0.0000
2025/07/16	2030	06/11/2025	9.54 Call	Bond Future		3845.1100	3.8451	3696.0800	3.6961	3.876	0.0000	0.0000
2025/07/16	2030	06/11/2025	9.54 Put	Bond Future		94.9400	0.0949	106.1400	0.1061	11.797	0.0000	0.0000
2025/07/16	2030	06/11/2025	8.72 Put	Bond Future		546.8700	0.5469	598.6100	0.5986	9.461	0.0000	0.0000
2025/07/16	2030	06/11/2025	8.72 Call	Bond Future		1543.4500	1.5435	1434.9600	1.4350	7.029	0.0000	0.0000
2025/07/16	2030	06/11/2025	9.22 Put	Bond Future		194.1300	0.1941	215.6200	0.2156	11.070	0.0000	0.0000
2025/07/16	2030	06/11/2025	9.22 Call	Bond Future		2881.2300	2.8812	2742.4900	2.7425	4.815	0.0000	0.0000
2025/07/16	2030	06/11/2025	10.08 Call	Bond Future		5538.2400	5.5382	5381.3700	5.3814	2.832	0.0000	0.0000
2025/07/16	2030	06/11/2025	10.08 Put	Bond Future		26.7900	0.0268	30.1500	0.0302	12.542	0.0000	0.0000
2025/07/16	2030	05/02/2026		Bond Future		8.4917	98.5877	8.5413	98.4253	0.584	0.0000	0.0000
2025/07/16	2030	05/02/2026	9.49 Call	Bond Future		3549.5800	3.5496	3414.2300	3.4142	3.813	0.0000	0.0000
2025/07/16	2030	05/02/2026	9.49 Put	Bond Future		340.7800	0.3408	367.8300	0.3678	7.938	0.0000	0.0000
2025/07/16	2030	07/05/2026		Bond Future		8.5766	100.4071	8.6298	100.2426	0.620	0.0000	0.0000
2025/07/16	2030	07/05/2026	9.39 Call	Bond Future		3094.5500	3.0946	2970.9600	2.9710	3.994	0.0000	0.0000
2025/07/16	2030	07/05/2026	9.39 Put	Bond Future		614.9400	0.6149	655.8600	0.6559	6.654	0.0000	0.0000
2025/07/16	2030	06/08/2026		Bond Future		8.6888	98.2310	8.7462	98.0646	0.660	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
135,294
0
0
34,167
0
0
0
300
0
300
0
300
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
2025/07/16	2030	06/08/2026	9.22 Call		Bond Future	2546.4100	2.5464	2437.4300	2.4374	4.280	0.0000	0.0000
2025/07/16	2030	06/08/2026	9.22 Put		Bond Future	1019.1600	1.0192	1076.5300	1.0765	5.629	0.0000	0.0000
2025/07/16	2031	07/08/2025			Bond Future	107.5662	107.5662	107.7045	107.7045	0.129	0.0000	0.0000
2025/07/16	2031	07/08/2025	107.65 Call		Bond Future	147.5300	0.1475	211.0000	0.2110	43.022	0.0000	0.0000
2025/07/16	2031	07/08/2025	107.65 Put		Bond Future	231.3000	0.2313	156.4900	0.1565	32.343	0.0000	0.0000
2025/07/16	2031	06/11/2025			Bond Future	109.6081	109.6081	109.7497	109.7497	0.129	0.0000	0.0000
2025/07/16	2031	06/11/2025	109.69 Call		Bond Future	317.4800	0.3175	386.2100	0.3862	21.649	0.0000	0.0000
2025/07/16	2031	06/11/2025	109.69 Put		Bond Future	399.3400	0.3993	326.5400	0.3265	18.230	0.0000	0.0000
2025/07/16	2031	05/02/2026			Bond Future	109.2932	109.2932	109.4382	109.4382	0.133	0.0000	0.0000
2025/07/16	2031	05/02/2026	111.76 Call		Bond Future	1.8200	0.0018	2.8200	0.0028	54.945	0.0000	0.0000
2025/07/16	2031	05/02/2026	111.76 Put		Bond Future	2468.6400	2.4686	2324.5900	2.3246	5.835	0.0000	0.0000
2025/07/16	2031	07/05/2026			Bond Future	111.3363	111.3363	111.4850	111.4850	0.134	0.0000	0.0000
2025/07/16	2031	07/05/2026	113.84 Call		Bond Future	0.8400	0.0008	1.4100	0.0014	67.857	0.0000	0.0000
2025/07/16	2031	07/05/2026	113.84 Put		Bond Future	2504.5300	2.5045	2356.3800	2.3564	5.915	0.0000	0.0000
2025/07/16	2031	06/08/2026			Bond Future	110.9713	110.9713	111.1240	111.1240	0.138	0.0000	0.0000
2025/07/16	2031	06/08/2026	113.81 Call		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	2031	06/08/2026	113.81 Put		Bond Future	2838.7000	2.8387	2686.0400	2.6860	5.378	0.0000	0.0000
2025/07/16	2032	07/08/2025	9.40 Put		Bond Future	202.8800	0.2029	244.6400	0.2446	20.584	0.0000	0.0000
2025/07/16	2032	07/08/2025	9.40 Call		Bond Future	1789.6800	1.7897	1577.0800	1.5771	11.879	0.0000	0.0000
2025/07/16	2032	07/08/2025	9.90 Put		Bond Future	23.8200	0.0238	28.6200	0.0286	20.151	0.0000	0.0000
2025/07/16	2032	07/08/2025	9.90 Call		Bond Future	3916.4700	3.9165	3666.9100	3.6669	6.372	0.0000	0.0000
2025/07/16	2032	07/08/2025	10.59 Call		Bond Future	6960.3300	6.9603	6706.0800	6.7061	3.653	0.0000	0.0000
2025/07/16	2032	07/08/2025	10.59 Put		Bond Future	0.8500	0.0009	0.9600	0.0010	12.941	0.0000	0.0000
2025/07/16	2032	07/08/2025			Bond Future	9.0648	99.0062	9.1180	98.7518	0.588	0.0000	0.0000
2025/07/16	2032	07/08/2025	12.01 Call		Bond Future	12874.8000	12.8748	12620.4400	12.6204	1.976	0.0000	0.0000
2025/07/16	2032	07/08/2025	12.01 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	2032	06/11/2025			Bond Future	9.1403	96.7004	9.1962	96.4418	0.612	0.0000	0.0000
2025/07/16	2032	06/11/2025	10.42 Call		Bond Future	5832.3300	5.8323	5590.3700	5.5904	4.149	0.0000	0.0000
2025/07/16	2032	06/11/2025	10.42 Put		Bond Future	127.7900	0.1278	144.4900	0.1445	13.068	0.0000	0.0000
2025/07/16	2032	06/11/2025	9.40 Put		Bond Future	901.3100	0.9013	992.3700	0.9924	10.103	0.0000	0.0000
2025/07/16	2032	06/11/2025	9.40 Call		Bond Future	2095.0100	2.0950	1927.4100	1.9274	8.000	0.0000	0.0000
2025/07/16	2032	06/11/2025	9.90 Put		Bond Future	361.1600	0.3612	403.8100	0.4038	11.809	0.0000	0.0000
2025/07/16	2032	06/11/2025	9.90 Call		Bond Future	3800.6500	3.8007	3584.6400	3.5846	5.684	0.0000	0.0000
2025/07/16	2032	06/11/2025	10.89 Call		Bond Future	7735.4400	7.7354	7482.9500	7.4830	3.264	0.0000	0.0000
2025/07/16	2032	06/11/2025	10.89 Put		Bond Future	43.5200	0.0435	49.6900	0.0497	14.177	0.0000	0.0000
2025/07/16	2032	05/02/2026			Bond Future	9.2253	98.5036	9.2841	98.2408	0.637	0.0000	0.0000
2025/07/16	2032	05/02/2026	10.16 Call		Bond Future	4664.7100	4.6647	4453.0300	4.4530	4.538	0.0000	0.0000
2025/07/16	2032	05/02/2026	10.16 Put		Bond Future	591.5000	0.5915	642.6600	0.6427	8.649	0.0000	0.0000

0
0
0
0
0
680
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
300
0
300
0
300
91,754
0
0
40,900
0
0
0
300
0
300
0
300
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
2025/07/16	2032	07/05/2026		Bond Future	9.3210	96.1617	9.3829	95.8948	0.664	0.0000	0.0000
2025/07/16	2032	07/05/2026	10.14 Call	Bond Future	4402.6000	4.4026	4204.2300	4.2042	4.506	0.0000	0.0000
2025/07/16	2032	07/05/2026	10.14 Put	Bond Future	944.3600	0.9444	1012.9200	1.0129	7.260	0.0000	0.0000
2025/07/16	2032	06/08/2026		Bond Future	9.4344	97.9163	9.4996	97.6454	0.692	0.0000	0.0000
2025/07/16	2032	06/08/2026	10.12 Call	Bond Future	4141.4800	4.1415	3955.2700	3.9553	4.496	0.0000	0.0000
2025/07/16	2032	06/08/2026	10.12 Put	Bond Future	1342.6200	1.3426	1427.2400	1.4272	6.303	0.0000	0.0000
2025/07/16	2033	07/08/2025		Bond Future	130.3122	130.3122	130.1451	130.1451	0.128	0.0000	0.0000
2025/07/16	2033	07/08/2025	128.65 Call	Bond Future	1662.2300	1.6622	1495.1000	1.4951	10.055	0.0000	0.0000
2025/07/16	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	2033	06/11/2025		Bond Future	131.2475	131.2475	131.0779	131.0779	0.129	0.0000	0.0000
2025/07/16	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	2033	06/11/2025	133.14 Put	Bond Future	1892.4600	1.8925	2062.0900	2.0621	8.963	0.0000	0.0000
2025/07/16	2033	05/02/2026		Bond Future	133.7269	133.7269	133.5550	133.5550	0.129	0.0000	0.0000
2025/07/16	2033	05/02/2026	132.88 Call	Bond Future	846.9200	0.8469	675.0300	0.6750	20.296	0.0000	0.0000
2025/07/16	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	2033	07/05/2026		Bond Future	134.6646	134.6646	134.4906	134.4906	0.129	0.0000	0.0000
2025/07/16	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	2033	07/05/2026	135.16 Put	Bond Future	495.3900	0.4954	669.4000	0.6694	35.126	0.0000	0.0000
2025/07/16	2033	06/08/2026		Bond Future	137.1567	137.1567	136.9807	136.9807	0.128	0.0000	0.0000
2025/07/16	2033	06/08/2026	134.25 Call	Bond Future	2906.6500	2.9067	2730.6900	2.7307	6.054	0.0000	0.0000
2025/07/16	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	2037	07/08/2025	10.50 Put	Bond Future	661.3500	0.6614	724.7800	0.7248	9.591	0.0000	0.0000
2025/07/16	2037	07/08/2025	10.50 Call	Bond Future	1063.4900	1.0635	939.6300	0.9396	11.647	0.0000	0.0000
2025/07/16	2037	07/08/2025	11.00 Put	Bond Future	69.9300	0.0699	76.4900	0.0765	9.381	0.0000	0.0000
2025/07/16	2037	07/08/2025	11.00 Call	Bond Future	3386.2500	3.3863	3205.5200	3.2055	5.337	0.0000	0.0000
2025/07/16	2037	07/08/2025	11.83 Call	Bond Future	7860.7200	7.8607	7673.4200	7.6734	2.383	0.0000	0.0000
2025/07/16	2037	07/08/2025	11.83 Put	Bond Future	0.4100	0.0004	0.4000	0.0004	2.439	0.0000	0.0000
2025/07/16	2037	07/08/2025	11.45 Call	Bond Future	5828.9900	5.8290	5641.9400	5.6419	3.209	0.0000	0.0000
2025/07/16	2037	07/08/2025	11.45 Put	Bond Future	5.1200	0.0051	5.3600	0.0054	4.688	0.0000	0.0000
2025/07/16	2037	07/08/2025	12.17 Call	Bond Future	9622.1000	9.6221	9434.8000	9.4348	1.947	0.0000	0.0000
2025/07/16	2037	07/08/2025	12.17 Put	Bond Future	0.0400	0.0000	0.0300	0.0000	25.000	0.0000	0.0000
2025/07/16	2037	07/08/2025	11.42 Call	Bond Future	5666.1600	5.6662	5479.2000	5.4792	3.300	0.0000	0.0000
2025/07/16	2037	07/08/2025	11.42 Put	Bond Future	6.1800	0.0062	6.5100	0.0065	5.340	0.0000	0.0000
2025/07/16	2037	07/08/2025	10.55 Put	Bond Future	547.8700	0.5479	601.5500	0.6016	9.798	0.0000	0.0000
2025/07/16	2037	07/08/2025	10.55 Call	Bond Future	1247.6900	1.2477	1114.0800	1.1141	10.709	0.0000	0.0000
2025/07/16	2037	07/08/2025	10.64 Put	Bond Future	382.2300	0.3822	420.6500	0.4207	10.052	0.0000	0.0000
2025/07/16	2037	07/08/2025	10.64 Call	Bond Future	1614.3200	1.6143	1465.4500	1.4655	9.222	0.0000	0.0000
2025/07/16	2037	07/08/2025	11.82 Call	Bond Future	7808.0800	7.8081	7620.7800	7.6208	2.399	0.0000	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
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 Yield	Previous Days ClosingPrice	Today's Closing Yield		Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/07/16	2037	07/08/2025	11.82 Put	Bond Future	0.4400	0.0004	0.4300	0.0004	2.273	0.0000	0.0000
2025/07/16	2037	07/08/2025	11.07 Call	Bond Future	3761.5100	3.7615	3578.5200	3.5785	4.865	0.0000	0.0000
2025/07/16	2037	07/08/2025	11.07 Put	Bond Future	48.1000	0.0481	52.4000	0.0524	8.940	0.0000	0.0000
2025/07/16	2037	07/08/2025	10.34 Put	Bond Future	1140.9700	1.1410	1239.7600	1.2398	8.658	0.0000	0.0000
2025/07/16	2037	07/08/2025	10.34 Call	Bond Future	580.9500	0.5810	492.4500	0.4925	15.234	0.0000	0.0000
2025/07/16	2037	07/08/2025		Bond Future	10.4328	87.5160	10.4641	87.3287	0.299	0.0000	0.0000
2025/07/16	2037	07/08/2025	13.01 Call	Bond Future	13743.4700	13.7435	13556.1800	13.5562	1.363	0.0000	0.0000
2025/07/16	2037	07/08/2025	13.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	2037	06/11/2025		Bond Future	10.5323	89.1557	10.5647	88.9654	0.307	0.0000	0.0000
2025/07/16	2037	06/11/2025	11.63 Call	Bond Future	6444.1300	6.4441	6270.9500	6.2710	2.687	0.0000	0.0000
2025/07/16	2037	06/11/2025	11.63 Put	Bond Future	295.1200	0.2951	312.2900	0.3123	5.818	0.0000	0.0000
2025/07/16	2037	06/11/2025	10.50 Put	Bond Future	1927.4800	1.9275	2017.4300	2.0174	4.667	0.0000	0.0000
2025/07/16	2037	06/11/2025	10.50 Call	Bond Future	1736.6800	1.7367	1636.2800	1.6363	5.781	0.0000	0.0000
2025/07/16	2037	06/11/2025	11.00 Put	Bond Future	877.2400	0.8772	924.3000	0.9243	5.365	0.0000	0.0000
2025/07/16	2037	06/11/2025	11.00 Call	Bond Future	3573.9200	3.5739	3430.6300	3.4306	4.009	0.0000	0.0000
2025/07/16	2037	06/11/2025	12.16 Call	Bond Future	9014.1600	9.0142	8830.4300	8.8304	2.038	0.0000	0.0000
2025/07/16	2037	06/11/2025	12.16 Put	Bond Future	112.2500	0.1123	118.8700	0.1189	5.898	0.0000	0.0000
2025/07/16	2037	05/02/2026	12.27 Call	Bond Future	9131.9800	9.1320	8955.9500	8.9560	1.928	0.0000	0.0000
2025/07/16	2037	05/02/2026	12.27 Put	Bond Future	393.3200	0.3933	410.4900	0.4105	4.365	0.0000	0.0000
2025/07/16	2037	05/02/2026	10.90 Put	Bond Future	1900.1300	1.9001	1971.3700	1.9714	3.749	0.0000	0.0000
2025/07/16	2037	05/02/2026	10.90 Call	Bond Future	3378.2000	3.3782	3256.2400	3.2562	3.610	0.0000	0.0000
2025/07/16	2037	05/02/2026	11.86 Call	Bond Future	7295.2200	7.2952	7129.1200	7.1291	2.277	0.0000	0.0000
2025/07/16	2037	05/02/2026	11.86 Put	Bond Future	635.6600	0.6357	662.7600	0.6628	4.263	0.0000	0.0000
2025/07/16	2037	05/02/2026	11.36 Call	Bond Future	5152.1500	5.1522	5004.8500	5.0049	2.859	0.0000	0.0000
2025/07/16	2037	05/02/2026	11.36 Put	Bond Future	1134.7500	1.1348	1180.6500	1.1807	4.045	0.0000	0.0000
2025/07/16	2037	05/02/2026	10.65 Put	Bond Future	2488.0200	2.4880	2576.2200	2.5762	3.545	0.0000	0.0000
2025/07/16	2037	05/02/2026	10.65 Call	Bond Future	2540.5300	2.5405	2435.5300	2.4355	4.133	0.0000	0.0000
2025/07/16	2037	05/02/2026	12.73 Call	Bond Future	11189.9000	11.1899	11006.2400	11.0062	1.641	0.0000	0.0000
2025/07/16	2037	05/02/2026	12.73 Put	Bond Future	208.1100	0.2081	217.6500	0.2177	4.584	0.0000	0.0000
2025/07/16	2037	05/02/2026	11.40 Put	Bond Future	1083.8900	1.0839	1127.9700	1.1280	4.067	0.0000	0.0000
2025/07/16	2037	05/02/2026	11.40 Call	Bond Future	5317.1100	5.3171	5167.9900	5.1680	2.805	0.0000	0.0000
2025/07/16	2037	05/02/2026		Bond Future	10.6409	86.5599	10.6744	86.3667	0.315	0.0000	0.0000
2025/07/16	2037	05/02/2026	11.20 Call	Bond Future	4506.9600	4.5070	4367.5600	4.3676	3.093	0.0000	0.0000
2025/07/16	2037	05/02/2026	11.20 Put	Bond Future	1360.7400	1.3607	1414.5400	1.4145	3.954	0.0000	0.0000
2025/07/16	2037	07/05/2026	12.40 Call	Bond Future	9283.2200	9.2832	9112.1900	9.1122	1.842	0.0000	0.0000
2025/07/16	2037	07/05/2026	12.40 Put	Bond Future	673.9400	0.6739	698.8100	0.6988	3.690	0.0000	0.0000
2025/07/16	2037	07/05/2026	10.95 Put	Bond Future	2533.3100	2.5333	2613.0200	2.6130	3.146	0.0000	0.0000
2025/07/16	2037	07/05/2026	10.95 Call	Bond Future	3586.3100	3.5863	3470.1200	3.4701	3.240	0.0000	0.0000
2025/07/16	2037	07/05/2026		Bond Future	10.7621	88.1569	10.7968	87.9610	0.323	0.0000	0.0000

2,541
0
2,541
0
2,541
154,324
0
0
24,570
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
2025/07/16	2037	07/05/2026	11.32 Call	Bond Future	4891.4700	4.8915	4756.2600	4.7563	2.764	0.0000
2025/07/16	2037	07/05/2026	11.32 Put	Bond Future	1816.4300	1.8164	1877.1200	1.8771	3.341	0.0000
2025/07/16	2037	06/08/2026		Bond Future	10.8992	85.5059	10.9352	85.3075	0.330	0.0000
2025/07/16	2037	06/08/2026	11.71 Call	Bond Future	6221.7900	6.2218	6079.2900	6.0793	2.290	0.0000
2025/07/16	2037	06/08/2026	11.71 Put	Bond Future	1902.8300	1.9028	1958.7700	1.9588	2.940	0.0000
2025/07/16	2038	07/08/2025		Bond Future	138.7002	138.7002	138.2823	138.2823	0.301	0.0000
2025/07/16	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/16	2038	07/08/2025	139.56 Put	Bond Future	859.8400	0.8598	1277.6700	1.2777	48.594	0.0000
2025/07/16	2038	06/11/2025		Bond Future	141.3331	141.3331	140.9081	140.9081	0.301	0.0000
2025/07/16	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/16	2038	06/11/2025	143.88 Put	Bond Future	2546.8700	2.5469	2971.8900	2.9719	16.688	0.0000
2025/07/16	2038	05/02/2026		Bond Future	141.8372	141.8372	141.4052	141.4052	0.305	0.0000
2025/07/16	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/16	2038	05/02/2026	143.20 Put	Bond Future	1362.7700	1.3628	1794.7900	1.7948	31.702	0.0000
2025/07/16	2038	07/05/2026		Bond Future	144.4892	144.4892	144.0504	144.0504	0.304	0.0000
2025/07/16	2038	07/05/2026	144.53 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/16	2038	07/05/2026	144.53 Put	Bond Future	40.7700	0.0408	479.6100	0.4796	1,076.380	0.0000
2025/07/16	2038	06/08/2026		Bond Future	144.9615	144.9615	144.5160	144.5160	0.307	0.0000
2025/07/16	2038	06/08/2026	144.72 Call	Bond Future	241.5200	0.2415	0.0000	0.0000	(100.000)	0.0000
2025/07/16	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	203.9600	0.2040	100.000	0.0000
2025/07/16	2040	07/08/2025	10.90 Put	Bond Future	971.7200	0.9717	953.8900	0.9539	1.835	0.0000
2025/07/16	2040	07/08/2025	10.90 Call	Bond Future	842.5500	0.8426	820.7900	0.8208	2.583	0.0000
2025/07/16	2040	07/08/2025	11.20 Call	Bond Future	2081.8300	2.0818	2063.3700	2.0634	0.887	0.0000
2025/07/16	2040	07/08/2025	11.20 Put	Bond Future	304.9800	0.3050	290.4500	0.2905	4.764	0.0000
2025/07/16	2040	07/08/2025	11.50 Call	Bond Future	3693.5600	3.6936	3683.0300	3.6830	0.285	0.0000
2025/07/16	2040	07/08/2025	11.50 Put	Bond Future	72.7000	0.0727	66.1000	0.0661	9.078	0.0000
2025/07/16	2040	07/08/2025	12.60 Call	Bond Future	9888.5900	9.8886	9884.6300	9.8846	0.040	0.0000
2025/07/16	2040	07/08/2025	12.60 Put	Bond Future	0.0800	0.0001	0.0500	0.0001	37.500	0.0000
2025/07/16	2040	07/08/2025	11.10 Put	Bond Future	463.5900	0.4636	446.8000	0.4468	3.622	0.0000
2025/07/16	2040	07/08/2025	11.10 Call	Bond Future	1612.1100	1.6121	1591.3900	1.5914	1.285	0.0000
2025/07/16	2040	07/08/2025	10.80 Put	Bond Future	1337.8700	1.3379	1321.8700	1.3219	1.196	0.0000
2025/07/16	2040	07/08/2025	10.80 Call	Bond Future	559.1600	0.5592	539.2300	0.5392	3.564	0.0000
2025/07/16	2040	07/08/2025	11.40 Put	Bond Future	120.5500	0.1206	111.5000	0.1115	7.507	0.0000
2025/07/16	2040	07/08/2025	11.40 Call	Bond Future	3133.4800	3.1335	3120.5000	3.1205	0.414	0.0000
2025/07/16	2040	07/08/2025	12.00 Call	Bond Future	6566.8100	6.5668	6562.1400	6.5621	0.071	0.0000
2025/07/16	2040	07/08/2025	12.00 Put	Bond Future	4.0900	0.0041	3.3500	0.0034	18.093	0.0000
2025/07/16	2040	07/08/2025	11.00 Put	Bond Future	682.2100	0.6822	664.1800	0.6642	2.643	0.0000
2025/07/16	2040	07/08/2025	11.00 Call	Bond Future	1195.4200	1.1954	1173.4600	1.1735	1.837	0.0000

0
0
0
0
0
2,162
0
0
440
0
0
0
0
0
0
0
0
0
0
0
0
0
0
680
0
680
0
0
0
0
0
0
0
0
400
0
400
0
400
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
2025/07/16	2040	07/08/2025	11.70 Put	Bond Future	24.5800	0.0246	21.5100	0.0215	12.490	0.0000	0.0000
2025/07/16	2040	07/08/2025	11.70 Call	Bond Future	4841.4900	4.8415	4834.4900	4.8345	0.145	0.0000	0.0000
2025/07/16	2040	07/08/2025	12.40 Call	Bond Future	8804.0600	8.8041	8800.0500	8.8001	0.046	0.0000	0.0000
2025/07/16	2040	07/08/2025	12.40 Put	Bond Future	0.3000	0.0003	0.2200	0.0002	26.667	0.0000	0.0000
2025/07/16	2040	07/08/2025		Bond Future	10.9200	86.4798	10.9206	86.4758	0.006	0.0000	0.0000
2025/07/16	2040	07/08/2025	13.29 Call	Bond Future	13457.5200	13.4575	13453.5900	13.4536	0.029	0.0000	0.0000
2025/07/16	2040	07/08/2025	13.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	2040	06/11/2025		Bond Future	11.0273	88.1001	11.0279	88.0965	0.005	0.0000	0.0000
2025/07/16	2040	06/11/2025	11.84 Call	Bond Future	5464.5400	5.4645	5455.3100	5.4553	0.169	0.0000	0.0000
2025/07/16	2040	06/11/2025	11.84 Put	Bond Future	538.0000	0.5380	532.3200	0.5323	1.056	0.0000	0.0000
2025/07/16	2040	05/02/2026		Bond Future	11.1435	85.2340	11.1440	85.2311	0.004	0.0000	0.0000
2025/07/16	2040	05/02/2026	11.49 Call	Bond Future	3994.0400	3.9940	3985.6300	3.9856	0.211	0.0000	0.0000
2025/07/16	2040	05/02/2026	11.49 Put	Bond Future	1880.4000	1.8804	1874.9100	1.8749	0.292	0.0000	0.0000
2025/07/16	2040	05/02/2026	13.23 Call	Bond Future	11869.1900	11.8692	11863.8900	11.8639	0.045	0.0000	0.0000
2025/07/16	2040	05/02/2026	13.23 Put	Bond Future	241.8600	0.2419	239.4800	0.2395	0.984	0.0000	0.0000
2025/07/16	2040	05/02/2026	11.82 Put	Bond Future	1306.9300	1.3069	1301.6900	1.3017	0.401	0.0000	0.0000
2025/07/16	2040	05/02/2026	11.82 Call	Bond Future	5362.0500	5.3621	5353.8900	5.3539	0.152	0.0000	0.0000
2025/07/16	2040	07/05/2026		Bond Future	11.2711	86.8064	11.2715	86.8043	0.003	0.0000	0.0000
2025/07/16	2040	07/05/2026	11.67 Call	Bond Future	4674.3400	4.6743	4667.5900	4.6676	0.144	0.0000	0.0000
2025/07/16	2040	07/05/2026	11.67 Put	Bond Future	2294.0200	2.2940	2289.3500	2.2894	0.204	0.0000	0.0000
2025/07/16	2040	07/05/2026	12.22 Call	Bond Future	6906.8000	6.9068	6900.4100	6.9004	0.093	0.0000	0.0000
2025/07/16	2040	07/05/2026	12.22 Put	Bond Future	1404.0700	1.4041	1399.7600	1.3998	0.307	0.0000	0.0000
2025/07/16	2040	07/05/2026	11.72 Call	Bond Future	4865.9100	4.8659	4859.1700	4.8592	0.139	0.0000	0.0000
2025/07/16	2040	07/05/2026	11.72 Put	Bond Future	2194.2100	2.1942	2189.5500	2.1896	0.212	0.0000	0.0000
2025/07/16	2040	07/05/2026	10.70 Put	Bond Future	5266.3000	5.2663	5262.8700	5.2629	0.065	0.0000	0.0000
2025/07/16	2040	07/05/2026	10.70 Call	Bond Future	1677.2000	1.6772	1671.6900	1.6717	0.329	0.0000	0.0000
2025/07/16	2040	07/05/2026	12.53 Call	Bond Future	8248.3500	8.2484	8242.3300	8.2423	0.073	0.0000	0.0000
2025/07/16	2040	07/05/2026	12.53 Put	Bond Future	1063.3000	1.0633	1059.3600	1.0594	0.371	0.0000	0.0000
2025/07/16	2040	07/05/2026	12.03 Call	Bond Future	6108.7900	6.1088	6102.2200	6.1022	0.108	0.0000	0.0000
2025/07/16	2040	07/05/2026	12.03 Put	Bond Future	1664.4000	1.6644	1659.9100	1.6599	0.270	0.0000	0.0000
2025/07/16	2040	07/05/2026	11.12 Put	Bond Future	3712.1400	3.7121	3707.8200	3.7078	0.116	0.0000	0.0000
2025/07/16	2040	07/05/2026	11.12 Call	Bond Future	2783.5300	2.7835	2777.1300	2.7771	0.230	0.0000	0.0000
2025/07/16	2040	06/08/2026		Bond Future	11.4140	83.8799	11.4141	83.8788	0.002	0.0000	0.0000
2025/07/16	2040	06/08/2026	12.19 Call	Bond Future	6597.4800	6.5975	6592.0700	6.5921	0.082	0.0000	0.0000
2025/07/16	2040	06/08/2026	12.19 Put	Bond Future	2151.4400	2.1514	2147.1100	2.1471	0.201	0.0000	0.0000
2025/07/16	2044	07/08/2025	12.20 Call	Bond Future	6193.4600	6.1935	6122.7200	6.1227	1.142	0.0000	0.0000
2025/07/16	2044	07/08/2025	12.20 Put	Bond Future	7.4100	0.0074	6.6800	0.0067	9.852	0.0000	0.0000
2025/07/16	2044	07/08/2025	11.85 Call	Bond Future	4173.5100	4.1735	4101.2000	4.1012	1.733	0.0000	0.0000

0
0
0
0
68,208
0
0
11,776
0
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	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/07/16	2044	07/08/2025	11.85 Put	Bond Future	52.8500	0.0529	50.5500	0.0506	4.352	0.0000	0.0000
2025/07/16	2044	07/08/2025	11.30 Put	Bond Future	640.8100	0.6408	647.8200	0.6478	1.094	0.0000	0.0000
2025/07/16	2044	07/08/2025	11.30 Call	Bond Future	1324.6400	1.3246	1261.6400	1.2616	4.756	0.0000	0.0000
2025/07/16	2044	07/08/2025	10.63 Put	Bond Future	3880.4400	3.8804	3943.9200	3.9439	1.636	0.0000	0.0000
2025/07/16	2044	07/08/2025	10.63 Call	Bond Future	35.1900	0.0352	28.6600	0.0287	18.556	0.0000	0.0000
2025/07/16	2044	07/08/2025		Bond Future	11.1950	81.3593	11.2057	81.2893	0.095	0.0000	0.0000
2025/07/16	2044	07/08/2025	13.34 Call	Bond Future	12321.3100	12.3213	12251.3000	12.2513	0.568	0.0000	0.0000
2025/07/16	2044	07/08/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	2044	06/11/2025		Bond Future	11.3023	82.8836	11.3133	82.8128	0.097	0.0000	0.0000
2025/07/16	2044	06/11/2025	11.88 Call	Bond Future	4424.5700	4.4246	4363.4400	4.3634	1.382	0.0000	0.0000
2025/07/16	2044	06/11/2025	11.88 Put	Bond Future	829.7600	0.8298	839.4400	0.8394	1.167	0.0000	0.0000
2025/07/16	2044	06/11/2025	12.20 Call	Bond Future	5965.8700	5.9659	5900.0500	5.9001	1.103	0.0000	0.0000
2025/07/16	2044	06/11/2025	12.20 Put	Bond Future	489.4900	0.4895	494.4800	0.4945	1.019	0.0000	0.0000
2025/07/16	2044	06/11/2025	12.25 Call	Bond Future	6213.9600	6.2140	6147.6100	6.1476	1.068	0.0000	0.0000
2025/07/16	2044	06/11/2025	12.25 Put	Bond Future	450.3200	0.4503	454.7800	0.4548	0.990	0.0000	0.0000
2025/07/16	2044	06/11/2025	12.00 Call	Bond Future	4991.0300	4.9910	4927.8400	4.9278	1.266	0.0000	0.0000
2025/07/16	2044	06/11/2025	12.00 Put	Bond Future	681.7900	0.6818	689.4100	0.6894	1.118	0.0000	0.0000
2025/07/16	2044	06/11/2025	11.75 Call	Bond Future	3832.3000	3.8323	3773.8600	3.7739	1.525	0.0000	0.0000
2025/07/16	2044	06/11/2025	11.75 Put	Bond Future	1023.7100	1.0237	1036.0800	1.0361	1.208	0.0000	0.0000
2025/07/16	2044	06/11/2025	11.25 Put	Bond Future	2206.7000	2.2067	2234.4100	2.2344	1.256	0.0000	0.0000
2025/07/16	2044	06/11/2025	11.25 Call	Bond Future	1867.9800	1.8680	1824.8800	1.8249	2.307	0.0000	0.0000
2025/07/16	2044	05/02/2026		Bond Future	11.4179	80.0455	11.4292	79.9740	0.099	0.0000	0.0000
2025/07/16	2044	05/02/2026	11.56 Call	Bond Future	3306.6800	3.3067	3259.3800	3.2594	1.430	0.0000	0.0000
2025/07/16	2044	05/02/2026	11.56 Put	Bond Future	2413.8500	2.4139	2438.0200	2.4380	1.001	0.0000	0.0000
2025/07/16	2044	07/05/2026		Bond Future	11.5437	81.5221	11.5553	81.4502	0.100	0.0000	0.0000
2025/07/16	2044	07/05/2026	11.80 Call	Bond Future	4250.2300	4.2502	4201.9600	4.2020	1.136	0.0000	0.0000
2025/07/16	2044	07/05/2026	11.80 Put	Bond Future	2679.8600	2.6799	2703.5600	2.7036	0.884	0.0000	0.0000
2025/07/16	2044	06/08/2026		Bond Future	11.6835	78.6243	11.6954	78.5521	0.102	0.0000	0.0000
2025/07/16	2044	06/08/2026	12.42 Call	Bond Future	6582.7700	6.5828	6528.3900	6.5284	0.826	0.0000	0.0000
2025/07/16	2044	06/08/2026	12.42 Put	Bond Future	2288.0000	2.2880	2305.9000	2.3059	0.782	0.0000	0.0000
2025/07/16	2046	07/08/2025		Bond Future	119.0336	119.0336	119.0445	119.0445	0.009	0.0000	0.0000
2025/07/16	2046	07/08/2025	118.69 Call	Bond Future	343.6400	0.3436	354.4500	0.3545	3.146	0.0000	0.0000
2025/07/16	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	2046	06/11/2025		Bond Future	119.0342	119.0342	119.0459	119.0459	0.010	0.0000	0.0000
2025/07/16	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	2046	06/11/2025	125.41 Put	Bond Future	6375.7900	6.3758	6364.1200	6.3641	0.183	0.0000	0.0000
2025/07/16	2046	05/02/2026		Bond Future	121.2827	121.2827	121.2953	121.2953	0.010	0.0000	0.0000
2025/07/16	2046	05/02/2026	121.65 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

9,000
0
9,000
0
9,000
41,445
0
0
78,349
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
4,963
0
0
19,493
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
2025/07/16	2046	05/02/2026	121.65 Put	Bond Future	367.2800	0.3673	354.7500	0.3548	3.412	0.0000	0.0000
2025/07/16	2046	07/05/2026		Bond Future	121.2544	121.2544	121.2683	121.2683	0.011	0.0000	0.0000
2025/07/16	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	2046	07/05/2026	124.95 Put	Bond Future	3695.5800	3.6956	3681.6800	3.6817	0.376	0.0000	0.0000
2025/07/16	2046	06/08/2026		Bond Future	123.4970	123.4970	123.5123	123.5123	0.012	0.0000	0.0000
2025/07/16	2046	06/08/2026	122.38 Call	Bond Future	1116.9600	1.1170	1132.2600	1.1323	1.370	0.0000	0.0000
2025/07/16	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	2050	07/08/2025		Bond Future	117.6020	117.6020	117.5159	117.5159	0.073	0.0000	0.0000
2025/07/16	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	2050	07/08/2025	119.89 Put	Bond Future	2288.0300	2.2880	2374.0600	2.3741	3.760	0.0000	0.0000
2025/07/16	2050	06/11/2025		Bond Future	119.8344	119.8344	119.7475	119.7475	0.073	0.0000	0.0000
2025/07/16	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	2050	06/11/2025	124.42 Put	Bond Future	4585.5700	4.5856	4672.5000	4.6725	1.896	0.0000	0.0000
2025/07/16	2050	05/02/2026		Bond Future	119.6855	119.6855	119.5977	119.5977	0.073	0.0000	0.0000
2025/07/16	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	2050	05/02/2026	122.82 Put	Bond Future	3134.5000	3.1345	3222.2700	3.2223	2.800	0.0000	0.0000
2025/07/16	2050	07/05/2026		Bond Future	121.9233	121.9233	121.8348	121.8348	0.073	0.0000	0.0000
2025/07/16	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	2050	07/05/2026	124.07 Put	Bond Future	2146.6800	2.1467	2235.2400	2.2352	4.125	0.0000	0.0000
2025/07/16	2050	06/08/2026		Bond Future	121.7253	121.7253	121.6365	121.6365	0.073	0.0000	0.0000
2025/07/16	2050	06/08/2026	123.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	2050	06/08/2026	123.27 Put	Bond Future	1544.6900	1.5447	1633.4700	1.6335	5.747	0.0000	0.0000
2025/07/16	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	AL37	07/08/2025		Index Future	1160.0870	1160.0870	1157.6880	1157.6880	0.207	0.0000	0.0000
2025/07/16	AL37	06/11/2025		Index Future	1181.8270	1181.8270	1179.3840	1179.3840	0.207	0.0000	0.0000
2025/07/16	AL37	05/02/2026		Index Future	1203.8780	1203.8780	1201.3930	1201.3930	0.206	0.0000	0.0000
2025/07/16	AL37	07/05/2026		Index Future	1226.1290	1226.1290	1223.6010	1223.6010	0.206	0.0000	0.0000
2025/07/16	AL37	06/08/2026		Index Future	1248.3240	1248.3240	1245.7540	1245.7540	0.206	0.0000	0.0000
2025/07/16	AL7T	07/08/2025		Index Future	1402.0480	1402.0480	1398.5120	1398.5120	0.252	0.0000	0.0000
2025/07/16	AL7T	06/11/2025		Index Future	1428.3220	1428.3220	1424.7220	1424.7220	0.252	0.0000	0.0000
2025/07/16	AL7T	05/02/2026		Index Future	1454.9730	1454.9730	1451.3090	1451.3090	0.252	0.0000	0.0000
2025/07/16	AL7T	07/05/2026		Index Future	1481.8650	1481.8650	1478.1360	1478.1360	0.252	0.0000	0.0000
2025/07/16	AL7T	06/08/2026		Index Future	1508.6890	1508.6890	1504.8980	1504.8980	0.251	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	
2025/07/16	ALBI	07/08/2025		Index Future	1188.3260	1188.3260	1186.4590	1186.4590	0.157	0.0000	0.0000
2025/07/16	ALBI	06/11/2025		Index Future	1210.5950	1210.5950	1208.6950	1208.6950	0.157	0.0000	0.0000
2025/07/16	ALBI	05/02/2026		Index Future	1233.1840	1233.1840	1231.2500	1231.2500	0.157	0.0000	0.0000
2025/07/16	ALBI	07/05/2026		Index Future	1255.9760	1255.9760	1254.0100	1254.0100	0.157	0.0000	0.0000
2025/07/16	ALBI	06/08/2026		Index Future	1278.7110	1278.7110	1276.7140	1276.7140	0.156	0.0000	0.0000
2025/07/16	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/07/16	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

77
15
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/07/16	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/16	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/16	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/16	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/16	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/16	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/16	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/16	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/16	ES33	07/08/2025		Bond Future	10.5073	86.9178	10.5489	86.7190	0.396	0.0000	0.0000
2025/07/16	ES33	07/08/2025	13.56 Call	Bond Future	13113.2300	13.1132	12914.3900	12.9144	1.516	0.0000	0.0000
2025/07/16	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	ES33	06/11/2025		Bond Future	10.6324	84.7732	10.6758	84.5709	0.408	0.0000	0.0000
2025/07/16	ES33	06/11/2025	12.01 Call	Bond Future	6122.9300	6.1229	5920.7100	5.9207	3.303	0.0000	0.0000
2025/07/16	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	ES33	05/02/2026		Bond Future	10.7718	86.3742	10.8172	86.1688	0.421	0.0000	0.0000
2025/07/16	ES33	05/02/2026	11.49 Call	Bond Future	3178.7100	3.1787	2973.2800	2.9733	6.463	0.0000	0.0000
2025/07/16	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	ES33	07/05/2026		Bond Future	10.9191	84.1932	10.9664	83.9847	0.434	0.0000	0.0000
2025/07/16	ES33	07/05/2026	11.69 Call	Bond Future	3312.7000	3.3127	3104.1700	3.1042	6.295	0.0000	0.0000
2025/07/16	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	ES33	06/08/2026		Bond Future	11.0848	85.7483	11.1343	85.5368	0.447	0.0000	0.0000
2025/07/16	ES33	06/08/2026	12.02 Call	Bond Future	3879.6500	3.8797	3668.1400	3.6681	5.452	0.0000	0.0000
2025/07/16	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	ES42	07/08/2025		Bond Future	11.4369	80.8307	11.4432	80.7926	0.054	0.0000	0.0000
2025/07/16	ES42	07/08/2025	13.79 Call	Bond Future	12558.5200	12.5585	12520.4100	12.5204	0.303	0.0000	0.0000
2025/07/16	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	ES42	06/11/2025		Bond Future	11.5571	78.1000	11.5635	78.0616	0.055	0.0000	0.0000
2025/07/16	ES42	06/11/2025	12.39 Call	Bond Future	4766.1300	4.7661	4727.6800	4.7277	0.807	0.0000	0.0000
2025/07/16	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	ES42	05/02/2026		Bond Future	11.6832	79.5745	11.6898	79.5359	0.056	0.0000	0.0000
2025/07/16	ES42	05/02/2026	11.85 Call	Bond Future	974.8200	0.9748	936.1700	0.9362	3.965	0.0000	0.0000
2025/07/16	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	ES42	07/05/2026		Bond Future	11.8194	76.7966	11.8260	76.7580	0.057	0.0000	0.0000
2025/07/16	ES42	07/05/2026	12.20 Call	Bond Future	2155.2000	2.1552	2116.5500	2.1166	1.793	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
2025/07/16	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	ES42	06/08/2026		Bond Future	11.9649	78.2130	11.9717	78.1745	0.057	0.0000	0.0000
2025/07/16	ES42	06/08/2026	12.65 Call	Bond Future	3738.6900	3.7387	3700.1200	3.7001	1.032	0.0000	0.0000
2025/07/16	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	GOVI	07/08/2025		GOVI	1169.9770	1169.9770	1168.1460	1168.1460	0.156	0.0000	0.0000
2025/07/16	GOVI	07/08/2025	1,011. Call 00	GOVI	1589770.0000	158.9770	1571460.0000	157.1460	1.152	0.0000	0.0000
2025/07/16	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	GOVI	06/11/2025		GOVI	1191.9020	1191.9020	1190.0380	1190.0380	0.156	0.0000	0.0000
2025/07/16	GOVI	06/11/2025	1,112. Call 00	GOVI	799020.0000	79.9020	780380.0000	78.0380	2.333	0.0000	0.0000
2025/07/16	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	GOVI	05/02/2026		GOVI	1214.1410	1214.1410	1212.2460	1212.2460	0.156	0.0000	0.0000
2025/07/16	GOVI	05/02/2026	1,150. Call 00	GOVI	641410.0000	64.1410	622460.0000	62.2460	2.954	0.0000	0.0000
2025/07/16	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	GOVI	07/05/2026		GOVI	1236.5820	1236.5820	1234.6550	1234.6550	0.156	0.0000	0.0000
2025/07/16	GOVI	07/05/2026	1,177. Call 00	GOVI	595820.0000	59.5820	576550.0000	57.6550	3.234	0.0000	0.0000
2025/07/16	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	GOVI	06/08/2026		GOVI	1258.9660	1258.9660	1257.0080	1257.0080	0.156	0.0000	0.0000
2025/07/16	GOVI	06/08/2026	1,189. Call 00	GOVI	699660.0000	69.9660	680080.0000	68.0080	2.799	0.0000	0.0000
2025/07/16	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/07/16	IGOV	07/08/2025		Index Future	380.3950	380.3950	380.0590	380.0590	0.088	0.0000	0.0000
2025/07/16	IGOV	06/11/2025		Index Future	387.6170	387.6170	387.2760	387.2760	0.088	0.0000	0.0000
2025/07/16	IGOV	05/02/2026		Index Future	394.9420	394.9420	394.5950	394.5950	0.088	0.0000	0.0000
2025/07/16	IGOV	07/05/2026		Index Future	402.3320	402.3320	401.9800	401.9800	0.087	0.0000	0.0000
2025/07/16	IGOV	06/08/2026		Index Future	409.7040	409.7040	409.3460	409.3460	0.087	0.0000	0.0000
2025/07/16	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/07/16	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/07/16	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/07/16	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/07/16	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/07/16	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/07/16	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000

0
0
0
0
615
0
0
0
0
0
0
0
0
0
42
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
2025/07/16	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/07/16	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/07/16	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/07/16	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/07/16	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/07/16	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/07/16	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	0.000	0.0000	0.0000
2025/07/16	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	0.000	0.0000	0.0000
2025/07/16	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	0.000	0.0000	0.0000
2025/07/16	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	0.000	0.0000	0.0000
2025/07/16	R033	07/08/2025		Bond Future	9.2763	107.5363	9.3243	0.517	0.0000	0.0000
2025/07/16	R033	07/08/2025	10.33 Call	Bond Future	5620.3900	5.6204	5356.8300	4.689	0.0000	0.0000
2025/07/16	R033	07/08/2025	10.33 Put	Bond Future	6.6900	0.0067	7.7800	0.0078	16.293	0.0000
2025/07/16	R033	06/11/2025		Bond Future	9.3570	104.5079	9.4072	0.537	0.0000	0.0000
2025/07/16	R033	06/11/2025	10.33 Call	Bond Future	5267.0000	5.2670	5024.1700	4.610	0.0000	0.0000
2025/07/16	R033	06/11/2025	10.33 Put	Bond Future	214.5800	0.2146	240.8600	0.2409	12.247	0.0000
2025/07/16	R033	05/02/2026		Bond Future	9.4467	106.4566	9.4993	0.557	0.0000	0.0000
2025/07/16	R033	05/02/2026	10.49 Call	Bond Future	5781.8000	5.7818	5552.6000	3.964	0.0000	0.0000
2025/07/16	R033	05/02/2026	10.49 Put	Bond Future	535.0000	0.5350	579.1800	0.5792	8.258	0.0000
2025/07/16	R033	07/05/2026		Bond Future	9.5465	103.3777	9.6017	0.578	0.0000	0.0000
2025/07/16	R033	07/05/2026	10.38 Call	Bond Future	5103.7600	5.1038	4894.2500	4.8943	4.105	0.0000
2025/07/16	R033	07/05/2026	10.38 Put	Bond Future	1014.3200	1.0143	1082.4100	1.0824	6.713	0.0000
2025/07/16	R033	06/08/2026		Bond Future	9.6625	105.2633	9.7204	0.600	0.0000	0.0000
2025/07/16	R033	06/08/2026	10.25 Call	Bond Future	4504.0900	4.5041	4315.6000	4.3156	4.185	0.0000
2025/07/16	R033	06/08/2026	10.25 Put	Bond Future	1695.0900	1.6951	1788.2200	1.7882	5.494	0.0000
2025/07/16	R035	07/08/2025	10.90 Call	Bond Future	5843.3200	5.8433	5595.4800	5.5955	4.241	0.0000
2025/07/16	R035	07/08/2025	10.90 Put	Bond Future	5.5700	0.0056	6.3100	0.0063	13.285	0.0000
2025/07/16	R035	07/08/2025	10.40 Call	Bond Future	3176.5100	3.1765	2941.3500	2.9414	7.403	0.0000
2025/07/16	R035	07/08/2025	10.40 Put	Bond Future	80.1800	0.0802	93.6000	0.0936	16.737	0.0000
2025/07/16	R035	07/08/2025	11.30 Call	Bond Future	7951.8700	7.9519	7703.3300	7.7033	3.126	0.0000
2025/07/16	R035	07/08/2025	11.30 Put	Bond Future	0.5200	0.0005	0.5600	0.0006	7.692	0.0000
2025/07/16	R035	07/08/2025	10.08 Put	Bond Future	341.7300	0.3417	396.6100	0.3966	16.059	0.0000
2025/07/16	R035	07/08/2025	10.08 Call	Bond Future	1623.3500	1.6234	1429.6500	1.4297	11.932	0.0000
2025/07/16	R035	07/08/2025	10.58 Put	Bond Future	32.2500	0.0323	37.4100	0.0374	16.000	0.0000
2025/07/16	R035	07/08/2025	10.58 Call	Bond Future	4128.5100	4.1285	3885.0900	3.8851	5.896	0.0000

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
8,500
0
50
0
17,500
0
300
0
300

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/07/16	R035	07/08/2025	11.34 Call	Bond Future		8159.3400	8.1593		7910.7800	7.9108	3.046	0.0000
2025/07/16	R035	07/08/2025	11.34 Put	Bond Future		0.4100	0.0004		0.4300	0.0004	4.878	0.0000
2025/07/16	R035	07/08/2025		Bond Future		9.8590	97.9692		9.9016	97.7206	0.432	0.0000
2025/07/16	R035	07/08/2025	12.65 Call	Bond Future		14597.4800	14.5975		14348.9000	14.3489	1.703	0.0000
2025/07/16	R035	07/08/2025	12.65 Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.0000	0.0000
2025/07/16	R035	07/08/2025	10.20 Call	Bond Future		2172.1500	2.1722		1957.5200	1.9575	9.881	0.0000
2025/07/16	R035	07/08/2025	10.20 Put	Bond Future		204.3900	0.2044		238.3400	0.2383	16.610	0.0000
2025/07/16	R035	07/08/2025	10.35 Call	Bond Future		2918.1000	2.9181		2686.6800	2.6867	7.931	0.0000
2025/07/16	R035	07/08/2025	10.35 Put	Bond Future		102.1700	0.1022		119.3300	0.1193	16.796	0.0000
2025/07/16	R035	06/11/2025	10.30 Call	Bond Future		2971.1200	2.9711		2795.5900	2.7956	5.908	0.0000
2025/07/16	R035	06/11/2025	10.30 Put	Bond Future		1009.2600	1.0093		1086.5300	1.0865	7.656	0.0000
2025/07/16	R035	06/11/2025		Bond Future		9.9522	95.3014		9.9965	95.0486	0.445	0.0000
2025/07/16	R035	06/11/2025	11.20 Call	Bond Future		6990.3000	6.9903		6755.6900	6.7557	3.356	0.0000
2025/07/16	R035	06/11/2025	11.20 Put	Bond Future		199.8600	0.1999		218.0500	0.2181	9.101	0.0000
2025/07/16	R035	06/11/2025	10.08 Put	Bond Future		1442.6200	1.4426		1545.3700	1.5454	7.122	0.0000
2025/07/16	R035	06/11/2025	10.08 Call	Bond Future		2169.9000	2.1699		2019.8500	2.0199	6.915	0.0000
2025/07/16	R035	06/11/2025	10.58 Put	Bond Future		624.5100	0.6245		675.9000	0.6759	8.229	0.0000
2025/07/16	R035	06/11/2025	10.58 Call	Bond Future		4126.2400	4.1262		3924.8300	3.9248	4.881	0.0000
2025/07/16	R035	06/11/2025	11.67 Call	Bond Future		9258.0000	9.2580		9012.8400	9.0128	2.648	0.0000
2025/07/16	R035	06/11/2025	11.67 Put	Bond Future		81.1000	0.0811		88.7400	0.0887	9.420	0.0000
2025/07/16	R035	06/11/2025	9.91 Put	Bond Future		1874.1600	1.8742		1999.0600	1.9991	6.664	0.0000
2025/07/16	R035	06/11/2025	9.91 Call	Bond Future		1632.2700	1.6323		1504.3700	1.5044	7.836	0.0000
2025/07/16	R035	06/11/2025	10.41 Put	Bond Future		838.5000	0.8385		904.7000	0.9047	7.895	0.0000
2025/07/16	R035	06/11/2025	10.41 Call	Bond Future		3409.4600	3.4095		3222.8600	3.2229	5.473	0.0000
2025/07/16	R035	06/11/2025	11.43 Call	Bond Future		8098.3200	8.0983		7857.4800	7.8575	2.974	0.0000
2025/07/16	R035	06/11/2025	11.43 Put	Bond Future		128.8400	0.1288		140.8000	0.1408	9.283	0.0000
2025/07/16	R035	06/11/2025	11.95 Call	Bond Future		10597.6800	10.5977		10348.9200	10.3489	2.347	0.0000
2025/07/16	R035	06/11/2025	11.95 Put	Bond Future		40.9900	0.0410		45.0300	0.0450	9.856	0.0000
2025/07/16	R035	06/11/2025	11.45 Call	Bond Future		8194.9600	8.1950		7953.6900	7.9537	2.944	0.0000
2025/07/16	R035	06/11/2025	11.45 Put	Bond Future		123.9800	0.1240		135.5100	0.1355	9.300	0.0000
2025/07/16	R035	06/11/2025	10.95 Put	Bond Future		319.6600	0.3197		347.8300	0.3478	8.812	0.0000
2025/07/16	R035	06/11/2025	10.95 Call	Bond Future		5803.6800	5.8037		5579.0500	5.5791	3.870	0.0000
2025/07/16	R035	06/11/2025	10.44 Put	Bond Future		796.5000	0.7965		859.8800	0.8599	7.957	0.0000
2025/07/16	R035	06/11/2025	10.44 Call	Bond Future		3532.6500	3.5327		3343.2300	3.3432	5.362	0.0000
2025/07/16	R035	06/11/2025	10.94 Put	Bond Future		325.5900	0.3256		354.2500	0.3543	8.802	0.0000
2025/07/16	R035	06/11/2025	10.94 Call	Bond Future		5756.8100	5.7568		5532.6700	5.5327	3.893	0.0000
2025/07/16	R035	06/11/2025	11.99 Call	Bond Future		10788.0600	10.7881		10538.9200	10.5389	2.309	0.0000
2025/07/16	R035	06/11/2025	11.99 Put	Bond Future		36.7500	0.0368		40.4100	0.0404	9.959	0.0000
2025/07/16	R035	06/11/2025	10.50 Call	Bond Future		3783.5400	3.7835		3588.7500	3.5888	5.148	0.0000

0
300
67,181
0
0
0
8,000
0
8,000
0
50
61,267
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
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
2025/07/16	R035	06/11/2025	10.50 Put	Bond Future	718.2300	0.7182	776.2400	0.7762	8.077	0.0000	0.0000
2025/07/16	R035	06/11/2025	10.15 Call	Bond Future	2412.8700	2.4129	2254.2600	2.2543	6.573	0.0000	0.0000
2025/07/16	R035	06/11/2025	10.15 Put	Bond Future	1290.3800	1.2904	1384.5700	1.3846	7.299	0.0000	0.0000
2025/07/16	R035	06/11/2025	9.77 Put	Bond Future	2300.1200	2.3001	2444.2200	2.4442	6.265	0.0000	0.0000
2025/07/16	R035	06/11/2025	9.77 Call	Bond Future	1249.9900	1.2500	1141.2900	1.1413	8.696	0.0000	0.0000
2025/07/16	R035	06/11/2025	11.00 Put	Bond Future	291.2100	0.2912	317.0600	0.3171	8.877	0.0000	0.0000
2025/07/16	R035	06/11/2025	11.00 Call	Bond Future	6038.6100	6.0386	5811.6600	5.8117	3.758	0.0000	0.0000
2025/07/16	R035	06/11/2025	10.68 Call	Bond Future	4566.4000	4.5664	4357.5700	4.3576	4.573	0.0000	0.0000
2025/07/16	R035	06/11/2025	10.68 Put	Bond Future	523.0800	0.5231	567.0500	0.5671	8.406	0.0000	0.0000
2025/07/16	R035	05/02/2026	11.17 Call	Bond Future	6614.3300	6.6143	6399.0600	6.3991	3.255	0.0000	0.0000
2025/07/16	R035	05/02/2026	11.17 Put	Bond Future	658.0000	0.6580	699.5500	0.6996	6.315	0.0000	0.0000
2025/07/16	R035	05/02/2026	10.67 Call	Bond Future	4542.8700	4.5429	4356.0200	4.3560	4.113	0.0000	0.0000
2025/07/16	R035	05/02/2026	10.67 Put	Bond Future	1193.7400	1.1937	1263.7100	1.2637	5.861	0.0000	0.0000
2025/07/16	R035	05/02/2026	10.17 Put	Bond Future	2104.2300	2.1042	2214.9800	2.2150	5.263	0.0000	0.0000
2025/07/16	R035	05/02/2026	10.17 Call	Bond Future	2741.3600	2.7414	2595.2900	2.5953	5.328	0.0000	0.0000
2025/07/16	R035	05/02/2026	11.00 Put	Bond Future	807.5500	0.8076	857.4300	0.8574	6.177	0.0000	0.0000
2025/07/16	R035	05/02/2026	11.00 Call	Bond Future	5888.9100	5.8889	5681.9700	5.6820	3.514	0.0000	0.0000
2025/07/16	R035	05/02/2026	10.44 Put	Bond Future	1555.6400	1.5556	1642.8500	1.6429	5.606	0.0000	0.0000
2025/07/16	R035	05/02/2026	10.44 Call	Bond Future	3670.5500	3.6706	3500.9400	3.5009	4.621	0.0000	0.0000
2025/07/16	R035	05/02/2026	10.94 Put	Bond Future	867.8500	0.8679	920.9900	0.9210	6.123	0.0000	0.0000
2025/07/16	R035	05/02/2026	10.94 Call	Bond Future	5637.5900	5.6376	5433.9100	5.4339	3.613	0.0000	0.0000
2025/07/16	R035	05/02/2026	12.44 Call	Bond Future	12236.0800	12.2361	11986.8400	11.9868	2.037	0.0000	0.0000
2025/07/16	R035	05/02/2026	12.44 Put	Bond Future	98.2300	0.0982	105.8100	0.1058	7.717	0.0000	0.0000
2025/07/16	R035	05/02/2026		Bond Future	10.0554	97.0788	10.1014	96.8219	0.458	0.0000	0.0000
2025/07/16	R035	05/02/2026	10.79 Call	Bond Future	5021.4200	5.0214	4826.6500	4.8267	3.879	0.0000	0.0000
2025/07/16	R035	05/02/2026	10.79 Put	Bond Future	1037.1800	1.0372	1099.2300	1.0992	5.983	0.0000	0.0000
2025/07/16	R035	07/05/2026		Bond Future	10.1612	94.3668	10.2092	94.1060	0.472	0.0000	0.0000
2025/07/16	R035	07/05/2026	10.86 Call	Bond Future	5174.6900	5.1747	4987.8500	4.9879	3.611	0.0000	0.0000
2025/07/16	R035	07/05/2026	10.86 Put	Bond Future	1468.1700	1.4682	1542.1100	1.5421	5.036	0.0000	0.0000
2025/07/16	R035	06/08/2026		Bond Future	10.2822	96.0891	10.3322	95.8245	0.486	0.0000	0.0000
2025/07/16	R035	06/08/2026	11.06 Call	Bond Future	5772.9200	5.7729	5585.9500	5.5860	3.239	0.0000	0.0000
2025/07/16	R035	06/08/2026	11.06 Put	Bond Future	1764.6100	1.7646	1842.2400	1.8422	4.399	0.0000	0.0000
2025/07/16	R038	07/08/2025		Bond Future	10.4884	106.6274	10.5253	106.3674	0.352	0.0000	0.0000
2025/07/16	R038	07/08/2025	11.24 Call	Bond Future	5134.0100	5.1340	4877.4500	4.8775	4.997	0.0000	0.0000
2025/07/16	R038	07/08/2025	11.24 Put	Bond Future	27.2800	0.0273	30.7200	0.0307	12.610	0.0000	0.0000
2025/07/16	R038	06/11/2025		Bond Future	10.5945	103.1406	10.6328	102.8762	0.362	0.0000	0.0000
2025/07/16	R038	06/11/2025	11.24 Call	Bond Future	5017.1500	5.0172	4802.7500	4.8028	4.273	0.0000	0.0000
2025/07/16	R038	06/11/2025	11.24 Put	Bond Future	695.9800	0.6960	746.0200	0.7460	7.190	0.0000	0.0000

250
0
250
0
250
0
0
0
0
8,500
0
250
0
250
0
250
0
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
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	
2025/07/16	R038	06/11/2025	12.33 Call	Bond Future	11121.3200	11.1213	10863.9000	10.8639	2.315	0.0000	0.0000
2025/07/16	R038	06/11/2025	12.33 Put	Bond Future	87.7200	0.0877	94.7400	0.0947	8.003	0.0000	0.0000
2025/07/16	R038	06/11/2025	10.98 Put	Bond Future	1099.9400	1.0999	1174.3100	1.1743	6.761	0.0000	0.0000
2025/07/16	R038	06/11/2025	10.98 Call	Bond Future	3713.2000	3.7132	3523.1300	3.5231	5.119	0.0000	0.0000
2025/07/16	R038	05/02/2026		Bond Future	10.7082	105.0637	10.7480	104.7951	0.372	0.0000	0.0000
2025/07/16	R038	05/02/2026	11.44 Call	Bond Future	6078.2000	6.0782	5874.0500	5.8741	3.359	0.0000	0.0000
2025/07/16	R038	05/02/2026	11.44 Put	Bond Future	1299.7900	1.2998	1364.2300	1.3642	4.958	0.0000	0.0000
2025/07/16	R038	07/05/2026		Bond Future	10.8303	101.5176	10.8716	101.2448	0.382	0.0000	0.0000
2025/07/16	R038	07/05/2026	11.40 Call	Bond Future	5678.5900	5.6786	5490.0900	5.4901	3.319	0.0000	0.0000
2025/07/16	R038	07/05/2026	11.40 Put	Bond Future	2010.2600	2.0103	2094.4900	2.0945	4.190	0.0000	0.0000
2025/07/16	R038	06/08/2026		Bond Future	10.9651	103.3687	11.0080	103.0920	0.391	0.0000	0.0000
2025/07/16	R038	06/08/2026	11.77 Call	Bond Future	7225.3800	7.2254	7028.1500	7.0282	2.730	0.0000	0.0000
2025/07/16	R038	06/08/2026	11.77 Put	Bond Future	2213.6000	2.2136	2293.0700	2.2931	3.590	0.0000	0.0000
2025/07/16	R053	07/08/2025		Bond Future	11.0927	108.7813	11.1095	108.6315	0.152	0.0000	0.0000
2025/07/16	R053	07/08/2025	13.17 Call	Bond Future	15947.1800	15.9472	15797.4400	15.7974	0.939	0.0000	0.0000
2025/07/16	R053	07/08/2025	13.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	R053	06/11/2025		Bond Future	11.1954	104.9566	11.2128	104.8045	0.155	0.0000	0.0000
2025/07/16	R053	06/11/2025	11.76 Call	Bond Future	5882.6300	5.8826	5758.0900	5.7581	2.117	0.0000	0.0000
2025/07/16	R053	06/11/2025	11.76 Put	Bond Future	1140.2800	1.1403	1167.8300	1.1678	2.416	0.0000	0.0000
2025/07/16	R053	05/02/2026		Bond Future	11.3038	106.9135	11.3218	106.7594	0.159	0.0000	0.0000
2025/07/16	R053	05/02/2026	11.49 Call	Bond Future	4727.4400	4.7274	4628.7700	4.6288	2.087	0.0000	0.0000
2025/07/16	R053	05/02/2026	11.49 Put	Bond Future	3147.7100	3.1477	3203.1800	3.2032	1.762	0.0000	0.0000
2025/07/16	R053	07/05/2026		Bond Future	11.4183	103.0243	11.4368	102.8682	0.162	0.0000	0.0000
2025/07/16	R053	07/05/2026	11.69 Call	Bond Future	5900.5700	5.9006	5799.7800	5.7998	1.708	0.0000	0.0000
2025/07/16	R053	07/05/2026	11.69 Put	Bond Future	3651.3900	3.6514	3706.7000	3.7067	1.515	0.0000	0.0000
2025/07/16	R053	06/08/2026		Bond Future	11.5425	104.9026	11.5616	104.7446	0.165	0.0000	0.0000
2025/07/16	R053	06/08/2026	12.28 Call	Bond Future	9003.1400	9.0031	8888.7200	8.8887	1.271	0.0000	0.0000
2025/07/16	R053	06/08/2026	12.28 Put	Bond Future	3211.8600	3.2119	3255.3700	3.2554	1.355	0.0000	0.0000
2025/07/16	R186	07/08/2025		Bond Future	7.7638	104.9346	7.7940	104.8954	0.390	0.0000	0.0000
2025/07/16	R186	07/08/2025	9.68 Call	Bond Future	2447.4700	2.4475	2408.2100	2.4082	1.604	0.0000	0.0000
2025/07/16	R186	07/08/2025	9.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	R186	07/08/2025	10.25 Call	Bond Future	3159.8200	3.1598	3120.5600	3.1206	1.242	0.0000	0.0000
2025/07/16	R186	07/08/2025	10.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	R186	07/08/2025	9.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	R186	07/08/2025	9.22 Call	Bond Future	1867.4000	1.8674	1828.1400	1.8281	2.102	0.0000	0.0000
2025/07/16	R186	06/11/2025		Bond Future	7.8013	106.9007	7.8384	106.8612	0.475	0.0000	0.0000
2025/07/16	R186	06/11/2025	8.13 Call	Bond Future	442.1500	0.4422	412.7800	0.4128	6.643	0.0000	0.0000
2025/07/16	R186	06/11/2025	8.13 Put	Bond Future	92.3100	0.0923	102.4700	0.1025	11.006	0.0000	0.0000

0
1,770
0
1,770
0
0
0
0
0
0
0
0
0
0
22,750
0
0
23,170
0
0
0
0
0
0
0
0
0
0
0
0
159,883
0
0
0
1,983
0
1,983
8,516
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	
2025/07/16	R186	05/02/2026		Bond Future	7.8792	103.5892	7.9267	103.5497	0.603	0.0000	0.0000
2025/07/16	R186	05/02/2026	8.43 Call	Bond Future	577.6000	0.5776	548.3500	0.5484	5.064	0.0000	0.0000
2025/07/16	R186	05/02/2026	8.43 Put	Bond Future	120.7400	0.1207	131.0200	0.1310	8.514	0.0000	0.0000
2025/07/16	R186	07/05/2026		Bond Future	8.0625	105.5012	8.1290	105.4617	0.825	0.0000	0.0000
2025/07/16	R186	07/05/2026	8.69 Call	Bond Future	494.0400	0.4940	466.0200	0.4660	5.672	0.0000	0.0000
2025/07/16	R186	07/05/2026	8.69 Put	Bond Future	122.8500	0.1229	134.2700	0.1343	9.296	0.0000	0.0000
2025/07/16	R186	06/08/2026		Bond Future	8.5368	102.1211	8.6468	102.0820	1.289	0.0000	0.0000
2025/07/16	R186	06/08/2026	8.57 Call	Bond Future	188.8600	0.1889	169.2900	0.1693	10.362	0.0000	0.0000
2025/07/16	R186	06/08/2026	8.57 Put	Bond Future	177.0400	0.1770	196.6000	0.1966	11.048	0.0000	0.0000
2025/07/16	R202	07/08/2025		Bond Future	268.8864	268.8864	268.9101	268.9101	0.009	0.0000	0.0000
2025/07/16	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	R202	07/08/2025	271.60 Put	Bond Future	2713.5600	2.7136	2689.8900	2.6899	0.872	0.0000	0.0000
2025/07/16	R202	06/11/2025		Bond Future	273.9909	273.9909	274.0164	274.0164	0.009	0.0000	0.0000
2025/07/16	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	R202	06/11/2025	275.64 Put	Bond Future	1649.1500	1.6492	1623.6500	1.6237	1.546	0.0000	0.0000
2025/07/16	R202	05/02/2026		Bond Future	273.8311	273.8311	273.8588	273.8588	0.010	0.0000	0.0000
2025/07/16	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	R202	05/02/2026	277.82 Put	Bond Future	3988.9500	3.9890	3961.2000	3.9612	0.696	0.0000	0.0000
2025/07/16	R202	07/05/2026		Bond Future	278.9514	278.9514	278.9820	278.9820	0.011	0.0000	0.0000
2025/07/16	R202	07/05/2026	277.55 Call	Bond Future	1401.4100	1.4014	1432.0000	1.4320	2.183	0.0000	0.0000
2025/07/16	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	R202	06/08/2026		Bond Future	278.6860	278.6860	278.7201	278.7201	0.012	0.0000	0.0000
2025/07/16	R202	06/08/2026	278.86 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	R202	06/08/2026	278.86 Put	Bond Future	173.9900	0.1740	139.9100	0.1399	19.587	0.0000	0.0000
2025/07/16	R209	07/08/2025		Bond Future	10.1491	77.2617	10.1916	77.0367	0.419	0.0000	0.0000
2025/07/16	R209	07/08/2025	12.68 Call	Bond Future	11983.4400	11.9834	11758.3800	11.7584	1.878	0.0000	0.0000
2025/07/16	R209	07/08/2025	12.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	R209	06/11/2025		Bond Future	10.2397	75.5573	10.2837	75.3283	0.430	0.0000	0.0000
2025/07/16	R209	06/11/2025	11.27 Call	Bond Future	5414.1300	5.4141	5209.7300	5.2097	3.775	0.0000	0.0000
2025/07/16	R209	06/11/2025	11.27 Put	Bond Future	286.1100	0.2861	310.6500	0.3107	8.577	0.0000	0.0000
2025/07/16	R209	05/02/2026		Bond Future	10.3372	76.9662	10.3827	76.7336	0.441	0.0000	0.0000
2025/07/16	R209	05/02/2026	10.93 Call	Bond Future	4094.8500	4.0949	3926.7800	3.9268	4.104	0.0000	0.0000
2025/07/16	R209	05/02/2026	10.93 Put	Bond Future	1140.4500	1.1405	1205.0600	1.2051	5.665	0.0000	0.0000
2025/07/16	R209	07/05/2026		Bond Future	10.4420	75.2353	10.4893	74.9989	0.452	0.0000	0.0000
2025/07/16	R209	07/05/2026	11.07 Call	Bond Future	4598.9700	4.5990	4433.9000	4.4339	3.589	0.0000	0.0000
2025/07/16	R209	07/05/2026	11.07 Put	Bond Future	1533.4900	1.5335	1604.8200	1.6048	4.651	0.0000	0.0000
2025/07/16	R209	06/08/2026		Bond Future	10.5589	76.6082	10.6078	76.3682	0.463	0.0000	0.0000
2025/07/16	R209	06/08/2026	11.39 Call	Bond Future	5535.9300	5.5359	5363.6200	5.3636	3.113	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
387
0
0
780
0
0
0
0
0
0
0
0
0
0
0
0
0
10,245
0
0
7,867
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	
2025/07/16	R209	06/08/2026	11.39 Put	Bond Future	1594.2800	1.5943	1661.9000	1.6619	4.241	0.0000	0.0000
2025/07/16	R210	07/08/2025		Bond Future	250.2431	250.2431	250.2523	250.2523	0.004	0.0000	0.0000
2025/07/16	R210	07/08/2025	248.44 Call	Bond Future	1803.1100	1.8031	1812.3000	1.8123	0.510	0.0000	0.0000
2025/07/16	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	R210	06/11/2025		Bond Future	251.5691	251.5691	251.5797	251.5797	0.004	0.0000	0.0000
2025/07/16	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	R210	06/11/2025	252.14 Put	Bond Future	570.8700	0.5709	560.3500	0.5604	1.843	0.0000	0.0000
2025/07/16	R210	05/02/2026		Bond Future	256.3212	256.3212	256.3338	256.3338	0.005	0.0000	0.0000
2025/07/16	R210	05/02/2026	253.10 Call	Bond Future	3221.1800	3.2212	3233.7500	3.2338	0.390	0.0000	0.0000
2025/07/16	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	R210	07/05/2026		Bond Future	257.6340	257.6340	257.6488	257.6488	0.006	0.0000	0.0000
2025/07/16	R210	07/05/2026	255.40 Call	Bond Future	2233.9600	2.2340	2248.7700	2.2488	0.663	0.0000	0.0000
2025/07/16	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	R210	06/08/2026		Bond Future	262.4003	262.4003	262.4180	262.4180	0.007	0.0000	0.0000
2025/07/16	R210	06/08/2026	259.84 Call	Bond Future	2560.3200	2.5603	2578.0200	2.5780	0.691	0.0000	0.0000
2025/07/16	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	R213	07/08/2025		Bond Future	8.7415	95.5987	8.7851	95.4192	0.499	0.0000	0.0000
2025/07/16	R213	07/08/2025	11.66 Call	Bond Future	11131.6200	11.1316	10952.1300	10.9521	1.612	0.0000	0.0000
2025/07/16	R213	07/08/2025	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	R213	06/11/2025		Bond Future	8.8099	93.8379	8.8559	93.6555	0.522	0.0000	0.0000
2025/07/16	R213	06/11/2025	10.05 Call	Bond Future	4875.3000	4.8753	4704.2500	4.7043	3.509	0.0000	0.0000
2025/07/16	R213	06/11/2025	10.05 Put	Bond Future	106.9900	0.1070	118.4200	0.1184	10.683	0.0000	0.0000
2025/07/16	R213	05/02/2026		Bond Future	8.8900	95.5881	8.9386	95.4029	0.547	0.0000	0.0000
2025/07/16	R213	05/02/2026	9.89 Call	Bond Future	4152.0800	4.1521	3998.8300	3.9988	3.691	0.0000	0.0000
2025/07/16	R213	05/02/2026	9.89 Put	Bond Future	434.2200	0.4342	466.1800	0.4662	7.360	0.0000	0.0000
2025/07/16	R213	07/05/2026		Bond Future	8.9751	93.8005	9.0266	93.6126	0.573	0.0000	0.0000
2025/07/16	R213	07/05/2026	9.80 Call	Bond Future	3708.5900	3.7086	3567.3700	3.5674	3.808	0.0000	0.0000
2025/07/16	R213	07/05/2026	9.80 Put	Bond Future	752.8600	0.7529	799.5100	0.7995	6.196	0.0000	0.0000
2025/07/16	R213	06/08/2026		Bond Future	9.0806	95.5132	9.1352	95.3228	0.602	0.0000	0.0000
2025/07/16	R213	06/08/2026	9.69 Call	Bond Future	3263.4700	3.2635	3135.0000	3.1350	3.937	0.0000	0.0000
2025/07/16	R213	06/08/2026	9.69 Put	Bond Future	1166.3900	1.1664	1228.3000	1.2283	5.308	0.0000	0.0000
2025/07/16	R214	07/08/2025		Bond Future	10.9016	70.2788	10.9085	70.2406	0.063	0.0000	0.0000
2025/07/16	R214	07/08/2025	12.97 Call	Bond Future	10191.7400	10.1917	10153.5400	10.1535	0.375	0.0000	0.0000
2025/07/16	R214	07/08/2025	12.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	R214	06/11/2025		Bond Future	11.0024	68.2973	11.0095	68.2587	0.064	0.0000	0.0000
2025/07/16	R214	06/11/2025	11.64 Call	Bond Future	4007.9900	4.0080	3971.8000	3.9718	0.903	0.0000	0.0000
2025/07/16	R214	06/11/2025	11.64 Put	Bond Future	643.0400	0.6430	645.4200	0.6454	0.370	0.0000	0.0000

0
306
0
0
992
0
0
0
0
0
0
0
0
0
0
0
23,010
0
0
77,906
0
0
0
0
0
0
0
0
0
0
0
0
0
6,095
0
0
31,589
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	
2025/07/16	R214	05/02/2026		Bond Future	11.1111	69.5710	11.1183	69.5322	0.065	0.0000	0.0000
2025/07/16	R214	05/02/2026	11.26 Call	Bond Future	2762.9100	2.7629	2735.1500	2.7352	1.005	0.0000	0.0000
2025/07/16	R214	05/02/2026	11.26 Put	Bond Future	1967.0200	1.9670	1978.0700	1.9781	0.562	0.0000	0.0000
2025/07/16	R214	07/05/2026		Bond Future	11.2207	67.5565	11.2281	67.5176	0.065	0.0000	0.0000
2025/07/16	R214	07/05/2026	11.53 Call	Bond Future	3775.1500	3.7752	3746.6900	3.7467	0.754	0.0000	0.0000
2025/07/16	R214	07/05/2026	11.53 Put	Bond Future	2162.0700	2.1621	2172.5700	2.1726	0.486	0.0000	0.0000
2025/07/16	R214	06/08/2026		Bond Future	11.3418	68.7895	11.3493	68.7504	0.066	0.0000	0.0000
2025/07/16	R214	06/08/2026	11.97 Call	Bond Future	5249.2500	5.2493	5219.1100	5.2191	0.574	0.0000	0.0000
2025/07/16	R214	06/08/2026	11.97 Put	Bond Future	2085.6200	2.0856	2094.5000	2.0945	0.426	0.0000	0.0000
2025/07/16	R248	07/08/2025		Bond Future	11.1832	84.0243	11.1899	83.9789	0.060	0.0000	0.0000
2025/07/16	R248	07/08/2025	13.21 Call	Bond Future	11990.2700	11.9903	11944.8900	11.9449	0.378	0.0000	0.0000
2025/07/16	R248	07/08/2025	13.21 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/16	R248	06/11/2025		Bond Future	11.2897	81.1586	11.2966	81.1128	0.061	0.0000	0.0000
2025/07/16	R248	06/11/2025	11.74 Call	Bond Future	4017.3800	4.0174	3976.2200	3.9762	1.025	0.0000	0.0000
2025/07/16	R248	06/11/2025	11.74 Put	Bond Future	1101.0000	1.1010	1105.6700	1.1057	0.424	0.0000	0.0000
2025/07/16	R248	05/02/2026		Bond Future	11.4043	82.6721	11.4113	82.6260	0.062	0.0000	0.0000
2025/07/16	R248	05/02/2026	11.46 Call	Bond Future	3071.3100	3.0713	3039.5700	3.0396	1.033	0.0000	0.0000
2025/07/16	R248	05/02/2026	11.46 Put	Bond Future	2706.7200	2.7067	2721.0600	2.7211	0.530	0.0000	0.0000
2025/07/16	R248	07/05/2026		Bond Future	11.5194	79.7574	11.5265	79.7111	0.062	0.0000	0.0000
2025/07/16	R248	07/05/2026	11.72 Call	Bond Future	4237.6200	4.2376	4204.9300	4.2049	0.771	0.0000	0.0000
2025/07/16	R248	07/05/2026	11.72 Put	Bond Future	2960.5300	2.9605	2974.0900	2.9741	0.458	0.0000	0.0000
2025/07/16	R248	06/08/2026		Bond Future	11.6461	81.2125	11.6534	81.1662	0.063	0.0000	0.0000
2025/07/16	R248	06/08/2026	12.37 Call	Bond Future	6786.4100	6.7864	6749.7500	6.7498	0.540	0.0000	0.0000
2025/07/16	R248	06/08/2026	12.37 Put	Bond Future	2423.1300	2.4231	2432.7900	2.4328	0.399	0.0000	0.0000
2025/07/16	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/16	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

