



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 11/03/2025 TO 11/03/2025

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/03/11	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/11	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/11	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/11	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/11	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/11	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/11	2029	08/05/2025		Bond Future	136.4410	136.4410	136.4843	0.032	0.0000	0.0000
2025/03/11	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/11	2029	08/05/2025	137.85 Put	Bond Future	1408.9700	1.4090	1365.6800	3.072	0.0000	0.0000
2025/03/11	2029	07/08/2025		Bond Future	139.1239	139.1239	139.1683	0.032	0.0000	0.0000
2025/03/11	2029	07/08/2025	137.41 Call	Bond Future	1713.9300	1.7139	1758.2900	2.588	0.0000	0.0000
2025/03/11	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

0

0

0

0

0

0

5,933

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	
2025/03/11	2029	06/11/2025		Bond Future	140.4050	140.4050	140.4502	140.4502	0.032	0.0000	0.0000
2025/03/11	2029	06/11/2025	139.79 Call	Bond Future	614.9600	0.6150	660.1900	0.6602	7.355	0.0000	0.0000
2025/03/11	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/11	2029	05/02/2026		Bond Future	143.0985	143.0985	143.1450	143.1450	0.033	0.0000	0.0000
2025/03/11	2029	05/02/2026	140.11 Call	Bond Future	2988.4500	2.9885	3034.9600	3.0350	1.556	0.0000	0.0000
2025/03/11	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/11	2029	07/05/2026		Bond Future	144.3138	144.3138	144.3613	144.3613	0.033	0.0000	0.0000
2025/03/11	2029	07/05/2026	141.82 Call	Bond Future	2493.8400	2.4938	2541.3200	2.5413	1.904	0.0000	0.0000
2025/03/11	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/11	2030	08/05/2025	8.72 Put	Bond Future	1613.6500	1.6137	1591.5200	1.5915	1.371	0.0000	0.0000
2025/03/11	2030	08/05/2025	8.72 Call	Bond Future	260.7800	0.2608	261.2600	0.2613	0.184	0.0000	0.0000
2025/03/11	2030	08/05/2025	9.22 Put	Bond Future	577.1800	0.5772	561.6300	0.5616	2.694	0.0000	0.0000
2025/03/11	2030	08/05/2025	9.22 Call	Bond Future	1072.2400	1.0722	1079.3000	1.0793	0.658	0.0000	0.0000
2025/03/11	2030	08/05/2025	9.54 Call	Bond Future	1909.4900	1.9095	1922.2500	1.9223	0.668	0.0000	0.0000
2025/03/11	2030	08/05/2025	9.54 Put	Bond Future	254.3700	0.2544	244.5200	0.2445	3.872	0.0000	0.0000
2025/03/11	2030	08/05/2025	8.68 Put	Bond Future	1726.9900	1.7270	1704.6100	1.7046	1.296	0.0000	0.0000
2025/03/11	2030	08/05/2025	8.68 Call	Bond Future	224.3900	0.2244	224.6200	0.2246	0.103	0.0000	0.0000
2025/03/11	2030	08/05/2025	9.18 Put	Bond Future	634.3800	0.6344	618.1200	0.6181	2.563	0.0000	0.0000
2025/03/11	2030	08/05/2025	9.18 Call	Bond Future	983.2000	0.9832	989.5500	0.9896	0.646	0.0000	0.0000
2025/03/11	2030	08/05/2025	9.99 Call	Bond Future	3324.8900	3.3249	3343.5400	3.3435	0.561	0.0000	0.0000
2025/03/11	2030	08/05/2025	9.99 Put	Bond Future	67.6300	0.0676	63.6700	0.0637	5.855	0.0000	0.0000
2025/03/11	2030	08/05/2025	8.95 Put	Bond Future	1047.9200	1.0479	1028.0700	1.0281	1.894	0.0000	0.0000
2025/03/11	2030	08/05/2025	8.95 Call	Bond Future	550.5100	0.5505	553.2700	0.5533	0.501	0.0000	0.0000
2025/03/11	2030	08/05/2025	9.45 Put	Bond Future	323.9500	0.3240	312.5500	0.3126	3.519	0.0000	0.0000
2025/03/11	2030	08/05/2025	9.45 Call	Bond Future	1654.5700	1.6546	1665.7800	1.6658	0.678	0.0000	0.0000
2025/03/11	2030	08/05/2025	11.86 Call	Bond Future	9565.9100	9.5659	9588.5200	9.5885	0.236	0.0000	0.0000
2025/03/11	2030	08/05/2025	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/11	2030	08/05/2025	10.31 Put	Bond Future	22.9700	0.0230	21.2500	0.0213	7.488	0.0000	0.0000
2025/03/11	2030	08/05/2025	10.31 Call	Bond Future	4399.1500	4.3992	4420.0400	4.4200	0.475	0.0000	0.0000
2025/03/11	2030	08/05/2025	12.28 Call	Bond Future	10909.0600	10.9091	10931.6700	10.9317	0.207	0.0000	0.0000
2025/03/11	2030	08/05/2025	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/11	2030	08/05/2025	10.69 Put	Bond Future	4.1300	0.0041	3.7100	0.0037	10.169	0.0000	0.0000
2025/03/11	2030	08/05/2025	10.69 Call	Bond Future	5687.4900	5.6875	5709.6800	5.7097	0.390	0.0000	0.0000
2025/03/11	2030	08/05/2025		Bond Future	9.0849	98.1431	9.0787	98.1658	0.068	0.0000	0.0000
2025/03/11	2030	08/05/2025	9.93 Call	Bond Future	3127.0700	3.1271	3145.1400	3.1451	0.578	0.0000	0.0000
2025/03/11	2030	08/05/2025	9.93 Put	Bond Future	81.4800	0.0815	76.9400	0.0769	5.572	0.0000	0.0000
2025/03/11	2030	07/08/2025	12.12 Call	Bond Future	9684.5300	9.6845	9707.6600	9.7077	0.239	0.0000	0.0000
2025/03/11	2030	07/08/2025	12.12 Put	Bond Future	1.4300	0.0014	1.3500	0.0014	5.594	0.0000	0.0000

68
0
0
0
0
0
0
0
0
0
0
300
0
300
0
300
0
800
0
800
0
800
0
1,320
0
680
0
1,640
0
1,640
0
2,280
0
2,280
65,336
0
0
0
1,054

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	
2025/03/11	2030	07/08/2025	10.48 Put	Bond Future	144.6400	0.1446	140.7400	0.1407	2.696	0.0000	0.0000
2025/03/11	2030	07/08/2025	10.48 Call	Bond Future	4599.2000	4.5992	4618.5100	4.6185	0.420	0.0000	0.0000
2025/03/11	2030	07/08/2025		Bond Future	9.1716	96.0388	9.1650	96.0621	0.072	0.0000	0.0000
2025/03/11	2030	07/08/2025	11.11 Call	Bond Future	6540.1500	6.5402	6562.1600	6.5622	0.337	0.0000	0.0000
2025/03/11	2030	07/08/2025	11.11 Put	Bond Future	31.8800	0.0319	30.6800	0.0307	3.764	0.0000	0.0000
2025/03/11	2030	07/08/2025	8.72 Put	Bond Future	2088.8500	2.0889	2069.1900	2.0692	0.941	0.0000	0.0000
2025/03/11	2030	07/08/2025	8.72 Call	Bond Future	489.6700	0.4897	493.2200	0.4932	0.725	0.0000	0.0000
2025/03/11	2030	07/08/2025	9.22 Put	Bond Future	1089.4100	1.0894	1074.6100	1.0746	1.359	0.0000	0.0000
2025/03/11	2030	07/08/2025	9.22 Call	Bond Future	1258.9500	1.2590	1267.3600	1.2674	0.668	0.0000	0.0000
2025/03/11	2030	07/08/2025	9.81 Call	Bond Future	2651.3300	2.6513	2665.8500	2.6659	0.548	0.0000	0.0000
2025/03/11	2030	07/08/2025	9.81 Put	Bond Future	445.1800	0.4452	436.4900	0.4365	1.952	0.0000	0.0000
2025/03/11	2030	06/11/2025	8.72 Put	Bond Future	2475.9000	2.4759	2456.8000	2.4568	0.771	0.0000	0.0000
2025/03/11	2030	06/11/2025	8.72 Call	Bond Future	643.2500	0.6433	648.0300	0.6480	0.743	0.0000	0.0000
2025/03/11	2030	06/11/2025	9.22 Put	Bond Future	1520.7700	1.5208	1505.6600	1.5057	0.994	0.0000	0.0000
2025/03/11	2030	06/11/2025	9.22 Call	Bond Future	1378.6400	1.3786	1387.4100	1.3874	0.636	0.0000	0.0000
2025/03/11	2030	06/11/2025	10.08 Call	Bond Future	3278.9400	3.2789	3294.3900	3.2944	0.471	0.0000	0.0000
2025/03/11	2030	06/11/2025	10.08 Put	Bond Future	596.7200	0.5967	588.2900	0.5883	1.413	0.0000	0.0000
2025/03/11	2030	06/11/2025		Bond Future	9.2625	97.8880	9.2554	97.9119	0.077	0.0000	0.0000
2025/03/11	2030	06/11/2025	9.54 Call	Bond Future	2006.8600	2.0069	2018.2900	2.0183	0.570	0.0000	0.0000
2025/03/11	2030	06/11/2025	9.54 Put	Bond Future	1085.9200	1.0859	1073.4700	1.0735	1.146	0.0000	0.0000
2025/03/11	2030	05/02/2026		Bond Future	9.3775	95.7341	9.3697	95.7588	0.083	0.0000	0.0000
2025/03/11	2030	05/02/2026	9.49 Call	Bond Future	1882.7400	1.8827	1893.5800	1.8936	0.576	0.0000	0.0000
2025/03/11	2030	05/02/2026	9.49 Put	Bond Future	1527.4800	1.5275	1513.6700	1.5137	0.904	0.0000	0.0000
2025/03/11	2030	07/05/2026		Bond Future	9.5335	97.4981	9.5250	97.5235	0.089	0.0000	0.0000
2025/03/11	2030	07/05/2026	9.39 Call	Bond Future	1618.2000	1.6182	1628.0900	1.6281	0.611	0.0000	0.0000
2025/03/11	2030	07/05/2026	9.39 Put	Bond Future	2047.6300	2.0476	2032.0600	2.0321	0.760	0.0000	0.0000
2025/03/11	2032	08/05/2025	9.40 Put	Bond Future	2264.9100	2.2649	2159.6100	2.1596	4.649	0.0000	0.0000
2025/03/11	2032	08/05/2025	9.40 Call	Bond Future	263.5700	0.2636	284.2100	0.2842	7.831	0.0000	0.0000
2025/03/11	2032	08/05/2025	9.90 Put	Bond Future	878.5500	0.8786	815.5800	0.8156	7.167	0.0000	0.0000
2025/03/11	2032	08/05/2025	9.90 Call	Bond Future	1241.1900	1.2412	1304.1600	1.3042	5.073	0.0000	0.0000
2025/03/11	2032	08/05/2025	10.28 Call	Bond Future	2485.7500	2.4858	2577.2500	2.5773	3.681	0.0000	0.0000
2025/03/11	2032	08/05/2025	10.28 Put	Bond Future	376.4300	0.3764	341.9900	0.3420	9.149	0.0000	0.0000
2025/03/11	2032	08/05/2025	9.42 Put	Bond Future	2191.3000	2.1913	2087.3900	2.0874	4.742	0.0000	0.0000
2025/03/11	2032	08/05/2025	9.42 Call	Bond Future	285.9800	0.2860	308.0100	0.3080	7.703	0.0000	0.0000
2025/03/11	2032	08/05/2025	9.92 Put	Bond Future	842.1300	0.8421	780.8900	0.7809	7.272	0.0000	0.0000
2025/03/11	2032	08/05/2025	9.92 Call	Bond Future	1297.7600	1.2978	1362.4600	1.3625	4.986	0.0000	0.0000
2025/03/11	2032	08/05/2025	10.97 Call	Bond Future	5244.0400	5.2440	5361.2600	5.3613	2.235	0.0000	0.0000
2025/03/11	2032	08/05/2025	10.97 Put	Bond Future	69.3300	0.0693	60.6100	0.0606	12.578	0.0000	0.0000

0
1,054
47,294
0
0
0
300
0
300
0
300
0
300
0
300
0
0
0
0
0
0
0
0
0
0
0
300
0
300
0
300
0
800
0
800
0
800

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/03/11	2032	08/05/2025		Bond Future	9.8223	93.2183	9.7953	93.3442	0.274	0.0000	0.0000
2025/03/11	2032	08/05/2025	10.91 Call	Bond Future	4994.2500	4.9943	5110.2500	5.1103	2.323	0.0000	0.0000
2025/03/11	2032	08/05/2025	10.91 Put	Bond Future	80.7900	0.0808	70.8500	0.0709	12.304	0.0000	0.0000
2025/03/11	2032	07/08/2025		Bond Future	9.9187	95.0286	9.8904	95.1571	0.285	0.0000	0.0000
2025/03/11	2032	07/08/2025	12.01 Call	Bond Future	8961.5100	8.9615	9084.9000	9.0849	1.377	0.0000	0.0000
2025/03/11	2032	07/08/2025	12.01 Put	Bond Future	64.3100	0.0643	59.2000	0.0592	7.946	0.0000	0.0000
2025/03/11	2032	07/08/2025	9.40 Put	Bond Future	3026.8300	3.0268	2930.0800	2.9301	3.196	0.0000	0.0000
2025/03/11	2032	07/08/2025	9.40 Call	Bond Future	636.0300	0.6360	667.7800	0.6678	4.992	0.0000	0.0000
2025/03/11	2032	07/08/2025	9.90 Put	Bond Future	1627.0300	1.6270	1558.3000	1.5583	4.224	0.0000	0.0000
2025/03/11	2032	07/08/2025	9.90 Call	Bond Future	1542.0800	1.5421	1601.8500	1.6019	3.876	0.0000	0.0000
2025/03/11	2032	07/08/2025	10.59 Call	Bond Future	3584.4900	3.5845	3679.1900	3.6792	2.642	0.0000	0.0000
2025/03/11	2032	07/08/2025	10.59 Put	Bond Future	602.6100	0.6026	568.8100	0.5688	5.609	0.0000	0.0000
2025/03/11	2032	06/11/2025	9.40 Put	Bond Future	3645.2900	3.6453	3549.1600	3.5492	2.637	0.0000	0.0000
2025/03/11	2032	06/11/2025	9.40 Call	Bond Future	835.6300	0.8356	870.7100	0.8707	4.198	0.0000	0.0000
2025/03/11	2032	06/11/2025	9.90 Put	Bond Future	2273.5200	2.2735	2199.9600	2.2000	3.236	0.0000	0.0000
2025/03/11	2032	06/11/2025	9.90 Call	Bond Future	1709.6500	1.7097	1767.3000	1.7673	3.372	0.0000	0.0000
2025/03/11	2032	06/11/2025	10.89 Call	Bond Future	4493.2800	4.4933	4590.0500	4.5901	2.154	0.0000	0.0000
2025/03/11	2032	06/11/2025	10.89 Put	Bond Future	804.7200	0.8047	770.2800	0.7703	4.280	0.0000	0.0000
2025/03/11	2032	06/11/2025		Bond Future	10.0279	92.6971	9.9981	92.8283	0.298	0.0000	0.0000
2025/03/11	2032	06/11/2025	10.42 Call	Bond Future	3031.5500	3.0316	3111.9800	3.1120	2.653	0.0000	0.0000
2025/03/11	2032	06/11/2025	10.42 Put	Bond Future	1330.3700	1.3304	1279.5900	1.2796	3.817	0.0000	0.0000
2025/03/11	2032	05/02/2026		Bond Future	10.1549	94.4523	10.1233	94.5863	0.311	0.0000	0.0000
2025/03/11	2032	05/02/2026	10.16 Call	Bond Future	2275.1100	2.2751	2341.1700	2.3412	2.904	0.0000	0.0000
2025/03/11	2032	05/02/2026	10.16 Put	Bond Future	2253.2700	2.2533	2185.2600	2.1853	3.018	0.0000	0.0000
2025/03/11	2032	07/05/2026		Bond Future	10.3031	92.0335	10.2697	92.1704	0.325	0.0000	0.0000
2025/03/11	2032	07/05/2026	10.14 Call	Bond Future	2193.7500	2.1938	2255.8900	2.2559	2.833	0.0000	0.0000
2025/03/11	2032	07/05/2026	10.14 Put	Bond Future	2863.7300	2.8637	2788.9900	2.7890	2.610	0.0000	0.0000
2025/03/11	2033	08/05/2025		Bond Future	129.3313	129.3313	129.1389	129.1389	0.149	0.0000	0.0000
2025/03/11	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/11	2033	08/05/2025	130.62 Put	Bond Future	1288.6700	1.2887	1481.1300	1.4811	14.935	0.0000	0.0000
2025/03/11	2033	07/08/2025		Bond Future	131.8744	131.8744	131.6784	131.6784	0.149	0.0000	0.0000
2025/03/11	2033	07/08/2025	128.65 Call	Bond Future	3224.4300	3.2244	3028.4000	3.0284	6.080	0.0000	0.0000
2025/03/11	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/11	2033	06/11/2025		Bond Future	132.9154	132.9154	132.7156	132.7156	0.150	0.0000	0.0000
2025/03/11	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/11	2033	06/11/2025	133.14 Put	Bond Future	224.6100	0.2246	424.4000	0.4244	88.950	0.0000	0.0000
2025/03/11	2033	05/02/2026		Bond Future	135.4653	135.4653	135.2621	135.2621	0.150	0.0000	0.0000
2025/03/11	2033	05/02/2026	132.88 Call	Bond Future	2585.2700	2.5853	2382.1400	2.3821	7.857	0.0000	0.0000

127,291

0

0

0

0

0

0

300

0

300

0

300

0

300

0

300

0

300

0

0

0

0

0

0

0

0

0

9,939

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
2025/03/11	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/03/11	2033	07/05/2026		Bond Future	136.4359	136.4359	136.2291	136.2291	0.152	0.0000
2025/03/11	2033	07/05/2026	135.16 Call	Bond Future	1275.8900	1.2759	1069.1200	1.0691	16.206	0.0000
2025/03/11	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/11	2037	08/05/2025	10.50 Put	Bond Future	3195.9800	3.1960	3063.2800	3.0633	4.152	0.0000
2025/03/11	2037	08/05/2025	10.50 Call	Bond Future	304.9300	0.3049	327.1400	0.3271	7.284	0.0000
2025/03/11	2037	08/05/2025	11.00 Put	Bond Future	1309.2300	1.3092	1223.9900	1.2240	6.511	0.0000
2025/03/11	2037	08/05/2025	11.00 Call	Bond Future	1360.4300	1.3604	1430.1000	1.4301	5.121	0.0000
2025/03/11	2037	08/05/2025	11.46 Call	Bond Future	3099.0400	3.0990	3212.0000	3.2120	3.645	0.0000
2025/03/11	2037	08/05/2025	11.46 Put	Bond Future	462.9500	0.4630	421.0000	0.4210	9.061	0.0000
2025/03/11	2037	08/05/2025	12.55 Put	Bond Future	21.6800	0.0217	18.3200	0.0183	15.498	0.0000
2025/03/11	2037	08/05/2025	12.55 Call	Bond Future	8349.5800	8.3496	8501.1300	8.5011	1.815	0.0000
2025/03/11	2037	08/05/2025	13.30 Put	Bond Future	0.8400	0.0008	0.6500	0.0007	22.619	0.0000
2025/03/11	2037	08/05/2025	13.30 Call	Bond Future	11919.4000	11.9194	12074.1200	12.0741	1.298	0.0000
2025/03/11	2037	08/05/2025	13.35 Put	Bond Future	0.6600	0.0007	0.5100	0.0005	22.727	0.0000
2025/03/11	2037	08/05/2025	13.35 Call	Bond Future	12149.7800	12.1498	12304.5400	12.3045	1.274	0.0000
2025/03/11	2037	08/05/2025		Bond Future	10.9911	86.1712	10.9642	86.3261	0.245	0.0000
2025/03/11	2037	08/05/2025	12.25 Call	Bond Future	6873.8500	6.8739	7021.3200	7.0213	2.145	0.0000
2025/03/11	2037	08/05/2025	12.25 Put	Bond Future	54.4400	0.0544	47.0000	0.0470	13.666	0.0000
2025/03/11	2037	07/08/2025		Bond Future	11.1088	83.5838	11.0808	83.7418	0.252	0.0000
2025/03/11	2037	07/08/2025	13.01 Call	Bond Future	9944.1100	9.9441	10092.6100	10.0926	1.493	0.0000
2025/03/11	2037	07/08/2025	13.01 Put	Bond Future	132.8500	0.1329	123.3500	0.1234	7.151	0.0000
2025/03/11	2037	07/08/2025	12.17 Call	Bond Future	6236.2200	6.2362	6364.2400	6.3642	2.053	0.0000
2025/03/11	2037	07/08/2025	12.17 Put	Bond Future	546.3700	0.5464	516.3900	0.5164	5.487	0.0000
2025/03/11	2037	07/08/2025	11.42 Call	Bond Future	3204.9200	3.2049	3298.8400	3.2988	2.930	0.0000
2025/03/11	2037	07/08/2025	11.42 Put	Bond Future	1477.1500	1.4772	1413.0700	1.4131	4.338	0.0000
2025/03/11	2037	07/08/2025	10.55 Put	Bond Future	4053.0800	4.0531	3933.4900	3.9335	2.951	0.0000
2025/03/11	2037	07/08/2025	10.55 Call	Bond Future	820.6900	0.8207	859.1000	0.8591	4.680	0.0000
2025/03/11	2037	07/08/2025	10.64 Put	Bond Future	3688.1200	3.6881	3574.1000	3.5741	3.092	0.0000
2025/03/11	2037	07/08/2025	10.64 Call	Bond Future	988.0000	0.9880	1031.9800	1.0320	4.451	0.0000
2025/03/11	2037	07/08/2025	11.82 Call	Bond Future	4752.5900	4.7526	4867.0500	4.8671	2.408	0.0000
2025/03/11	2037	07/08/2025	11.82 Put	Bond Future	877.1600	0.8772	833.6200	0.8336	4.964	0.0000
2025/03/11	2037	07/08/2025	11.07 Call	Bond Future	2051.0400	2.0510	2123.2400	2.1232	3.520	0.0000
2025/03/11	2037	07/08/2025	11.07 Put	Bond Future	2269.8400	2.2698	2184.0400	2.1840	3.780	0.0000
2025/03/11	2037	07/08/2025	10.34 Put	Bond Future	4997.9300	4.9979	4866.5000	4.8665	2.630	0.0000
2025/03/11	2037	07/08/2025	10.34 Call	Bond Future	505.7000	0.5057	532.2700	0.5323	5.254	0.0000
2025/03/11	2037	07/08/2025	10.50 Put	Bond Future	4266.0700	4.2661	4143.4900	4.1435	2.873	0.0000
2025/03/11	2037	07/08/2025	10.50 Call	Bond Future	736.0000	0.7360	771.4200	0.7714	4.813	0.0000

0
0
0
0
0
300
0
300
0
300
0
15,000
0
7,500
0
7,500
62,690
0
0
74,415
0
0
0
2,541
0
2,541
0
2,341
0
200
0
2,541
0
2,541
0
2,541
0
300

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/03/11	2037	07/08/2025	11.00 Put	Bond Future	2464.9900	2.4650	2374.5800	2.3746	3.668	0.0000	0.0000
2025/03/11	2037	07/08/2025	11.00 Call	Bond Future	1849.1000	1.8491	1916.6900	1.9167	3.655	0.0000	0.0000
2025/03/11	2037	07/08/2025	11.83 Call	Bond Future	4793.6000	4.7936	4908.5100	4.9085	2.397	0.0000	0.0000
2025/03/11	2037	07/08/2025	11.83 Put	Bond Future	865.5000	0.8655	822.4100	0.8224	4.979	0.0000	0.0000
2025/03/11	2037	06/11/2025	10.50 Put	Bond Future	5138.4900	5.1385	5016.9400	5.0169	2.365	0.0000	0.0000
2025/03/11	2037	06/11/2025	10.50 Call	Bond Future	984.8500	0.9849	1024.5900	1.0246	4.035	0.0000	0.0000
2025/03/11	2037	06/11/2025	11.00 Put	Bond Future	3331.5300	3.3315	3236.5000	3.2365	2.852	0.0000	0.0000
2025/03/11	2037	06/11/2025	11.00 Call	Bond Future	2065.3700	2.0654	2131.6300	2.1316	3.208	0.0000	0.0000
2025/03/11	2037	06/11/2025	12.16 Call	Bond Future	6030.3000	6.0303	6149.2700	6.1493	1.973	0.0000	0.0000
2025/03/11	2037	06/11/2025	12.16 Put	Bond Future	1091.2300	1.0912	1048.9100	1.0489	3.878	0.0000	0.0000
2025/03/11	2037	06/11/2025		Bond Future	11.2268	85.1929	11.1977	85.3542	0.260	0.0000	0.0000
2025/03/11	2037	06/11/2025	11.63 Call	Bond Future	4028.3400	4.0283	4126.4200	4.1264	2.435	0.0000	0.0000
2025/03/11	2037	06/11/2025	11.63 Put	Bond Future	1842.1700	1.8422	1778.9600	1.7790	3.431	0.0000	0.0000
2025/03/11	2037	05/02/2026	12.27 Call	Bond Future	6277.9700	6.2780	6393.9900	6.3940	1.848	0.0000	0.0000
2025/03/11	2037	05/02/2026	12.27 Put	Bond Future	1551.6800	1.5517	1503.0300	1.5030	3.135	0.0000	0.0000
2025/03/11	2037	05/02/2026	10.90 Put	Bond Future	4532.0300	4.5320	4427.7900	4.4278	2.300	0.0000	0.0000
2025/03/11	2037	05/02/2026	10.90 Call	Bond Future	1997.7300	1.9977	2058.1600	2.0582	3.025	0.0000	0.0000
2025/03/11	2037	05/02/2026		Bond Future	11.3591	82.5475	11.3287	82.7122	0.268	0.0000	0.0000
2025/03/11	2037	05/02/2026	11.20 Call	Bond Future	2753.7600	2.7538	2828.0000	2.8280	2.696	0.0000	0.0000
2025/03/11	2037	05/02/2026	11.20 Put	Bond Future	3619.9100	3.6199	3529.4800	3.5295	2.498	0.0000	0.0000
2025/03/11	2037	05/02/2026	11.86 Call	Bond Future	4806.7700	4.8068	4908.7100	4.9087	2.121	0.0000	0.0000
2025/03/11	2037	05/02/2026	11.86 Put	Bond Future	2159.5800	2.1596	2096.8500	2.0969	2.905	0.0000	0.0000
2025/03/11	2037	05/02/2026	11.36 Call	Bond Future	3206.9500	3.2070	3288.3700	3.2884	2.539	0.0000	0.0000
2025/03/11	2037	05/02/2026	11.36 Put	Bond Future	3201.9200	3.2019	3118.6700	3.1187	2.600	0.0000	0.0000
2025/03/11	2037	05/02/2026	10.65 Put	Bond Future	5431.1300	5.4311	5315.4700	5.3155	2.130	0.0000	0.0000
2025/03/11	2037	05/02/2026	10.65 Call	Bond Future	1471.2700	1.4713	1520.2800	1.5203	3.331	0.0000	0.0000
2025/03/11	2037	07/05/2026		Bond Future	11.5104	84.0671	11.4787	84.2351	0.276	0.0000	0.0000
2025/03/11	2037	07/05/2026	11.32 Call	Bond Future	3049.7300	3.0497	3126.0500	3.1261	2.503	0.0000	0.0000
2025/03/11	2037	07/05/2026	11.32 Put	Bond Future	4064.4800	4.0645	3972.8000	3.9728	2.256	0.0000	0.0000
2025/03/11	2038	08/05/2025		Bond Future	140.7480	140.7480	140.7411	140.7411	0.005	0.0000	0.0000
2025/03/11	2038	08/05/2025	139.68 Call	Bond Future	1067.9900	1.0680	1061.1300	1.0611	0.642	0.0000	0.0000
2025/03/11	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/11	2038	07/08/2025		Bond Future	141.3958	141.3958	141.3887	141.3887	0.005	0.0000	0.0000
2025/03/11	2038	07/08/2025	139.56 Call	Bond Future	1835.8200	1.8358	1828.7300	1.8287	0.386	0.0000	0.0000
2025/03/11	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/11	2038	06/11/2025		Bond Future	144.1527	144.1527	144.1458	144.1458	0.005	0.0000	0.0000
2025/03/11	2038	06/11/2025	143.88 Call	Bond Future	272.6500	0.2727	265.8200	0.2658	2.505	0.0000	0.0000
2025/03/11	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

0
300
0
300
0
300
0
300
0
300
0
300
0
0
0
1,970
0
1,970
0
0
0
0
1,930
0
1,930
0
1,930
0
0
0
2,918
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	
2025/03/11	2038	05/02/2026		Bond Future	144.7538	144.7538	144.7470	144.7470	0.005	0.0000	0.0000
2025/03/11	2038	05/02/2026	143.20 Call	Bond Future	1553.7500	1.5538	1546.9700	1.5470	0.436	0.0000	0.0000
2025/03/11	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/11	2038	07/05/2026		Bond Future	147.4589	147.4589	147.4526	147.4526	0.004	0.0000	0.0000
2025/03/11	2038	07/05/2026	144.53 Call	Bond Future	2928.9000	2.9289	2922.6100	2.9226	0.215	0.0000	0.0000
2025/03/11	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/11	2040	08/05/2025	13.43 Put	Bond Future	2.8700	0.0029	2.2500	0.0023	21.603	0.0000	0.0000
2025/03/11	2040	08/05/2025	13.43 Call	Bond Future	11634.7400	11.6347	11833.0000	11.8330	1.704	0.0000	0.0000
2025/03/11	2040	08/05/2025	12.75 Put	Bond Future	42.1800	0.0422	35.5300	0.0355	15.766	0.0000	0.0000
2025/03/11	2040	08/05/2025	12.75 Call	Bond Future	8198.1800	8.1982	8390.4100	8.3904	2.345	0.0000	0.0000
2025/03/11	2040	08/05/2025	13.50 Put	Bond Future	2.1100	0.0021	1.6300	0.0016	22.749	0.0000	0.0000
2025/03/11	2040	08/05/2025	13.50 Call	Bond Future	11977.6200	11.9776	12176.0200	12.1760	1.656	0.0000	0.0000
2025/03/11	2040	08/05/2025		Bond Future	11.3279	86.0153	11.2958	86.2141	0.283	0.0000	0.0000
2025/03/11	2040	08/05/2025	12.63 Call	Bond Future	7574.6900	7.5747	7764.6700	7.7647	2.508	0.0000	0.0000
2025/03/11	2040	08/05/2025	12.63 Put	Bond Future	58.9700	0.0590	50.0700	0.0501	15.092	0.0000	0.0000
2025/03/11	2040	07/08/2025		Bond Future	11.4480	83.1741	11.4147	83.3770	0.291	0.0000	0.0000
2025/03/11	2040	07/08/2025	13.29 Call	Bond Future	10323.9400	10.3239	10513.2500	10.5133	1.834	0.0000	0.0000
2025/03/11	2040	07/08/2025	13.29 Put	Bond Future	172.0500	0.1721	158.5100	0.1585	7.870	0.0000	0.0000
2025/03/11	2040	06/11/2025		Bond Future	11.5678	84.7753	11.5333	84.9822	0.299	0.0000	0.0000
2025/03/11	2040	06/11/2025	11.84 Call	Bond Future	3915.0600	3.9151	4034.2900	4.0343	3.045	0.0000	0.0000
2025/03/11	2040	06/11/2025	11.84 Put	Bond Future	2313.3200	2.3133	2225.5800	2.2256	3.793	0.0000	0.0000
2025/03/11	2040	05/02/2026		Bond Future	11.7010	81.8713	11.6650	82.0825	0.308	0.0000	0.0000
2025/03/11	2040	05/02/2026	11.49 Call	Bond Future	2803.1800	2.8032	2896.7300	2.8967	3.337	0.0000	0.0000
2025/03/11	2040	05/02/2026	11.49 Put	Bond Future	4052.2500	4.0523	3934.5900	3.9346	2.904	0.0000	0.0000
2025/03/11	2040	07/05/2026		Bond Future	11.8511	83.3780	11.8136	83.5934	0.316	0.0000	0.0000
2025/03/11	2040	07/05/2026	11.67 Call	Bond Future	3402.0800	3.4021	3501.9400	3.5019	2.935	0.0000	0.0000
2025/03/11	2040	07/05/2026	11.67 Put	Bond Future	4450.1900	4.4502	4334.6600	4.3347	2.596	0.0000	0.0000
2025/03/11	2044	08/05/2025	11.76 Call	Bond Future	2584.0900	2.5841	2737.0100	2.7370	5.918	0.0000	0.0000
2025/03/11	2044	08/05/2025	11.76 Put	Bond Future	809.6300	0.8096	726.6500	0.7267	10.249	0.0000	0.0000
2025/03/11	2044	08/05/2025	11.35 Put	Bond Future	1903.4600	1.9035	1757.8800	1.7579	7.648	0.0000	0.0000
2025/03/11	2044	08/05/2025	11.35 Call	Bond Future	1102.6600	1.1027	1192.9800	1.1930	8.191	0.0000	0.0000
2025/03/11	2044	08/05/2025	10.85 Put	Bond Future	4330.3900	4.3304	4118.4700	4.1185	4.894	0.0000	0.0000
2025/03/11	2044	08/05/2025	10.85 Call	Bond Future	198.3000	0.1983	222.2800	0.2223	12.093	0.0000	0.0000
2025/03/11	2044	08/05/2025	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/11	2044	08/05/2025	Put	Bond Future	18371.5900	18.3716	18135.6900	18.1357	1.284	0.0000	0.0000
2025/03/11	2044	08/05/2025	12.40 Call	Bond Future	5702.0200	5.7020	5913.8500	5.9139	3.715	0.0000	0.0000
2025/03/11	2044	08/05/2025	12.40 Put	Bond Future	167.6300	0.1676	143.5600	0.1436	14.359	0.0000	0.0000
2025/03/11	2044	08/05/2025	11.65 Call	Bond Future	2129.4300	2.1294	2266.8100	2.2668	6.451	0.0000	0.0000

0
0
0
0
0
0
0
7,500
0
15,000
0
7,500
30,676
0
0
33,389
0
0
292
0
0
0
0
0
0
0
0
0
0
9,000
0
9,000
0
9,000
0
0
0
0
2,490
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	
2025/03/11	2044	08/05/2025	11.65 Put	Bond Future	1032.6200	1.0326	934.1000	0.9341	9.541	0.0000	0.0000
2025/03/11	2044	08/05/2025	10.92 Put	Bond Future	3920.3600	3.9204	3715.1900	3.7152	5.233	0.0000	0.0000
2025/03/11	2044	08/05/2025	10.92 Call	Bond Future	267.8300	0.2678	298.5600	0.2986	11.474	0.0000	0.0000
2025/03/11	2044	08/05/2025		Bond Future	11.4752	81.6284	11.4381	81.8643	0.323	0.0000	0.0000
2025/03/11	2044	08/05/2025	12.72 Call	Bond Future	7374.8600	7.3749	7599.1400	7.5991	3.041	0.0000	0.0000
2025/03/11	2044	08/05/2025	12.72 Put	Bond Future	71.2700	0.0713	59.6500	0.0597	16.304	0.0000	0.0000
2025/03/11	2044	07/08/2025		Bond Future	11.5909	78.8274	11.5524	79.0680	0.332	0.0000	0.0000
2025/03/11	2044	07/08/2025	13.34 Call	Bond Future	10013.5700	10.0136	10235.3500	10.2354	2.215	0.0000	0.0000
2025/03/11	2044	07/08/2025	13.34 Put	Bond Future	224.1400	0.2241	205.3000	0.2053	8.405	0.0000	0.0000
2025/03/11	2044	07/08/2025	11.85 Call	Bond Future	3363.3100	3.3633	3505.2800	3.5053	4.221	0.0000	0.0000
2025/03/11	2044	07/08/2025	11.85 Put	Bond Future	1774.5300	1.7745	1675.8800	1.6759	5.559	0.0000	0.0000
2025/03/11	2044	07/08/2025	11.30 Put	Bond Future	3397.8700	3.3979	3245.7700	3.2458	4.476	0.0000	0.0000
2025/03/11	2044	07/08/2025	11.30 Call	Bond Future	1549.8200	1.5498	1638.3400	1.6383	5.712	0.0000	0.0000
2025/03/11	2044	07/08/2025	10.63 Put	Bond Future	6720.1800	6.7202	6508.4800	6.5085	3.150	0.0000	0.0000
2025/03/11	2044	07/08/2025	10.63 Call	Bond Future	343.0500	0.3431	371.9700	0.3720	8.430	0.0000	0.0000
2025/03/11	2044	06/11/2025		Bond Future	11.7059	80.3448	11.6659	80.5903	0.341	0.0000	0.0000
2025/03/11	2044	06/11/2025	11.88 Call	Bond Future	3639.2000	3.6392	3775.1400	3.7751	3.735	0.0000	0.0000
2025/03/11	2044	06/11/2025	11.88 Put	Bond Future	2583.1500	2.5832	2473.6400	2.4736	4.239	0.0000	0.0000
2025/03/11	2044	05/02/2026		Bond Future	11.8329	77.4822	11.7914	77.7326	0.351	0.0000	0.0000
2025/03/11	2044	05/02/2026	11.56 Call	Bond Future	2772.6500	2.7727	2880.9000	2.8809	3.904	0.0000	0.0000
2025/03/11	2044	05/02/2026	11.56 Put	Bond Future	4443.1300	4.4431	4301.0300	4.3010	3.198	0.0000	0.0000
2025/03/11	2044	07/05/2026		Bond Future	11.9750	78.9079	11.9319	79.1632	0.360	0.0000	0.0000
2025/03/11	2044	07/05/2026	11.80 Call	Bond Future	3500.4700	3.5005	3620.5500	3.6206	3.430	0.0000	0.0000
2025/03/11	2044	07/05/2026	11.80 Put	Bond Future	4544.3400	4.5443	4409.1300	4.4091	2.975	0.0000	0.0000
2025/03/11	2046	08/05/2025		Bond Future	120.6628	120.6628	121.0187	121.0187	0.295	0.0000	0.0000
2025/03/11	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/11	2046	08/05/2025	121.97 Put	Bond Future	1307.1900	1.3072	951.3000	0.9513	27.226	0.0000	0.0000
2025/03/11	2046	07/08/2025		Bond Future	123.0354	123.0354	123.3986	123.3986	0.295	0.0000	0.0000
2025/03/11	2046	07/08/2025	118.69 Call	Bond Future	4345.4100	4.3454	4708.5500	4.7086	8.357	0.0000	0.0000
2025/03/11	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/11	2046	06/11/2025		Bond Future	123.1845	123.1845	123.5543	123.5543	0.300	0.0000	0.0000
2025/03/11	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/11	2046	06/11/2025	125.41 Put	Bond Future	2225.5100	2.2255	1855.7000	1.8557	16.617	0.0000	0.0000
2025/03/11	2046	05/02/2026		Bond Future	125.5469	125.5469	125.9241	125.9241	0.300	0.0000	0.0000
2025/03/11	2046	05/02/2026	121.65 Call	Bond Future	3896.9000	3.8969	4274.1100	4.2741	9.680	0.0000	0.0000
2025/03/11	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/11	2046	07/05/2026		Bond Future	125.5981	125.5981	125.9822	125.9822	0.306	0.0000	0.0000
2025/03/11	2046	07/05/2026	124.95 Call	Bond Future	648.1300	0.6481	1032.2400	1.0322	59.264	0.0000	0.0000

2,490

0

2,490

72,918

0

0

16

0

0

0

9,000

0

9,000

0

9,000

0

0

0

0

0

0

0

0

0

19,602

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
2025/03/11	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/11	2050	08/05/2025		Bond Future	122.3743	122.3743	122.1644	122.1644	0.172	0.0000
2025/03/11	2050	08/05/2025	121.16 Call	Bond Future	1214.2800	1.2143	1004.3700	1.0044	17.287	0.0000
2025/03/11	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/11	2050	07/08/2025		Bond Future	122.4190	122.4190	122.2049	122.2049	0.175	0.0000
2025/03/11	2050	07/08/2025	119.89 Call	Bond Future	2528.9700	2.5290	2314.8500	2.3149	8.467	0.0000
2025/03/11	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/11	2050	06/11/2025		Bond Future	124.8058	124.8058	124.5878	124.5878	0.175	0.0000
2025/03/11	2050	06/11/2025	124.42 Call	Bond Future	385.7900	0.3858	167.7500	0.1678	56.518	0.0000
2025/03/11	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/11	2050	05/02/2026		Bond Future	124.7891	124.7891	124.5672	124.5672	0.178	0.0000
2025/03/11	2050	05/02/2026	122.82 Call	Bond Future	1969.1000	1.9691	1747.2300	1.7472	11.268	0.0000
2025/03/11	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/11	2050	07/05/2026		Bond Future	127.1209	127.1209	126.8953	126.8953	0.177	0.0000
2025/03/11	2050	07/05/2026	124.07 Call	Bond Future	3050.8900	3.0509	2825.3300	2.8253	7.393	0.0000
2025/03/11	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/11	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/03/11	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/03/11	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/03/11	AL37	08/05/2025		Index Future	1097.5840	1097.5840	1098.1190	1098.1190	0.049	0.0000
2025/03/11	AL37	07/08/2025		Index Future	1118.9030	1118.9030	1119.4500	1119.4500	0.049	0.0000
2025/03/11	AL37	06/11/2025		Index Future	1140.4690	1140.4690	1141.0290	1141.0290	0.049	0.0000
2025/03/11	AL37	05/02/2026		Index Future	1162.1060	1162.1060	1162.6800	1162.6800	0.049	0.0000
2025/03/11	AL37	07/05/2026		Index Future	1183.6120	1183.6120	1184.2010	1184.2010	0.050	0.0000
2025/03/11	AL7T	08/05/2025		Index Future	1311.9440	1311.9440	1314.0220	1314.0220	0.158	0.0000
2025/03/11	AL7T	07/08/2025		Index Future	1337.4260	1337.4260	1339.5460	1339.5460	0.159	0.0000
2025/03/11	AL7T	06/11/2025		Index Future	1363.2040	1363.2040	1365.3680	1365.3680	0.159	0.0000
2025/03/11	AL7T	05/02/2026		Index Future	1389.0670	1389.0670	1391.2760	1391.2760	0.159	0.0000
2025/03/11	AL7T	07/05/2026		Index Future	1414.7720	1414.7720	1417.0270	1417.0270	0.159	0.0000
2025/03/11	ALBI	08/05/2025		Index Future	1127.4220	1127.4220	1129.2290	1129.2290	0.160	0.0000
2025/03/11	ALBI	07/08/2025		Index Future	1149.3210	1149.3210	1151.1640	1151.1640	0.160	0.0000
2025/03/11	ALBI	06/11/2025		Index Future	1171.4730	1171.4730	1173.3540	1173.3540	0.161	0.0000
2025/03/11	ALBI	05/02/2026		Index Future	1193.6980	1193.6980	1195.6190	1195.6190	0.161	0.0000
2025/03/11	ALBI	07/05/2026		Index Future	1215.7880	1215.7880	1217.7490	1217.7490	0.161	0.0000

0

16,080

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

94

0

0

0

0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/03/11	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/11	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/11	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/11	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/11	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/11	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/03/11	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/11	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/11	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/11	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/11	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/11	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/11	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/03/11	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/11	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/11	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/11	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/11	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/11	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/03/11	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/11	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/11	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/11	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/11	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/11	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/11	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	

0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
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
2025/03/11	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/11	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/11	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/11	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/11	ES33	08/05/2025		Bond Future	11.2227	81.3528	11.1955	81.4788	0.243	0.0000
2025/03/11	ES33	08/05/2025	12.73 Call	Bond Future	6580.8500	6.5809	6706.8300	6.7068	1.914	0.0000
2025/03/11	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/11	ES33	07/08/2025		Bond Future	11.3613	82.9525	11.3328	83.0811	0.251	0.0000
2025/03/11	ES33	07/08/2025	13.56 Call	Bond Future	9147.9400	9.1479	9276.5000	9.2765	1.405	0.0000
2025/03/11	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/11	ES33	06/11/2025		Bond Future	11.5169	80.7736	11.4870	80.9049	0.260	0.0000
2025/03/11	ES33	06/11/2025	12.01 Call	Bond Future	2123.3500	2.1234	2254.6300	2.2546	6.183	0.0000
2025/03/11	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/11	ES33	05/02/2026		Bond Future	11.6939	82.3214	11.6624	82.4555	0.269	0.0000
2025/03/11	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/11	ES33	05/02/2026	11.49 Put	Bond Future	874.0400	0.8740	739.9800	0.7400	15.338	0.0000
2025/03/11	ES33	07/05/2026		Bond Future	11.8869	80.0616	11.8538	80.1984	0.278	0.0000
2025/03/11	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/11	ES33	07/05/2026	11.69 Put	Bond Future	818.9700	0.8190	682.1000	0.6821	16.712	0.0000
2025/03/11	ES42	08/05/2025		Bond Future	11.8378	76.2248	11.8057	76.4131	0.272	0.0000
2025/03/11	ES42	08/05/2025	13.25 Call	Bond Future	7593.8900	7.5939	7782.1800	7.7822	2.479	0.0000
2025/03/11	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/11	ES42	07/08/2025		Bond Future	11.9609	77.7234	11.9276	77.9155	0.279	0.0000
2025/03/11	ES42	07/08/2025	13.79 Call	Bond Future	9451.1900	9.4512	9643.3000	9.6433	2.033	0.0000
2025/03/11	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/11	ES42	06/11/2025		Bond Future	12.0942	74.9729	12.0595	75.1690	0.287	0.0000
2025/03/11	ES42	06/11/2025	12.39 Call	Bond Future	1639.0200	1.6390	1835.0700	1.8351	11.961	0.0000
2025/03/11	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/11	ES42	05/02/2026		Bond Future	12.2374	76.4079	12.2013	76.6081	0.295	0.0000
2025/03/11	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/11	ES42	05/02/2026	11.85 Put	Bond Future	2191.7800	2.1918	1991.6500	1.9917	9.131	0.0000
2025/03/11	ES42	07/05/2026		Bond Future	12.3961	73.5676	12.3585	73.7718	0.304	0.0000
2025/03/11	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/11	ES42	07/05/2026	12.20 Put	Bond Future	1073.8200	1.0738	869.6100	0.8696	19.017	0.0000
2025/03/11	GOVI	08/05/2025		GOVI	1110.3680	1110.3680	1112.0560	1112.0560	0.152	0.0000

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

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	
2025/03/11	GOVI	08/05/2025	1,022. Call 00	GOVI	883680.0000	88.3680	900560.0000	90.0560	1.910	0.0000	0.0000
2025/03/11	GOVI	08/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/11	GOVI	07/08/2025		GOVI	1131.9350	1131.9350	1133.6580	1133.6580	0.152	0.0000	0.0000
2025/03/11	GOVI	07/08/2025	1,011. Call 00	GOVI	1209350.0000	120.9350	1226580.0000	122.6580	1.425	0.0000	0.0000
2025/03/11	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/11	GOVI	06/11/2025		GOVI	1153.7520	1153.7520	1155.5110	1155.5110	0.152	0.0000	0.0000
2025/03/11	GOVI	06/11/2025	1,112. Call 00	GOVI	417520.0000	41.7520	435110.0000	43.5110	4.213	0.0000	0.0000
2025/03/11	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/11	GOVI	05/02/2026		GOVI	1175.6410	1175.6410	1177.4370	1177.4370	0.153	0.0000	0.0000
2025/03/11	GOVI	05/02/2026	1,150. Call 00	GOVI	256410.0000	25.6410	274370.0000	27.4370	7.004	0.0000	0.0000
2025/03/11	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/11	GOVI	07/05/2026		GOVI	1197.3970	1197.3970	1199.2300	1199.2300	0.153	0.0000	0.0000
2025/03/11	GOVI	07/05/2026	1,177. Call 00	GOVI	203970.0000	20.3970	222300.0000	22.2300	8.987	0.0000	0.0000
2025/03/11	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/11	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/03/11	IGOV	08/05/2025		Index Future	380.5410	380.5410	380.4270	380.4270	0.030	0.0000	0.0000
2025/03/11	IGOV	07/08/2025		Index Future	388.0250	388.0250	387.9090	387.9090	0.030	0.0000	0.0000
2025/03/11	IGOV	06/11/2025		Index Future	395.5950	395.5950	395.4770	395.4770	0.030	0.0000	0.0000
2025/03/11	IGOV	05/02/2026		Index Future	403.1890	403.1890	403.0700	403.0700	0.030	0.0000	0.0000
2025/03/11	IGOV	07/05/2026		Index Future	410.7380	410.7380	410.6180	410.6180	0.029	0.0000	0.0000
2025/03/11	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/03/11	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/03/11	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/03/11	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/03/11	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/03/11	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/03/11	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/03/11	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/03/11	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/03/11	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/03/11	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/03/11	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

893

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	
2025/03/11	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/03/11	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2025/03/11	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/03/11	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/03/11	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/03/11	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/03/11	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/03/11	R033	08/05/2025		Bond Future	9.9169	101.6003	9.8901	101.7456	0.271	0.0000	0.0000
2025/03/11	R033	08/05/2025	10.33 Call	Bond Future	2636.8100	2.6368	2741.0200	2.7410	3.952	0.0000	0.0000
2025/03/11	R033	08/05/2025	10.33 Put	Bond Future	438.3900	0.4384	397.3700	0.3974	9.357	0.0000	0.0000
2025/03/11	R033	07/08/2025		Bond Future	10.0122	103.5734	9.9840	103.7216	0.282	0.0000	0.0000
2025/03/11	R033	07/08/2025	10.33 Call	Bond Future	2829.8900	2.8299	2920.4200	2.9204	3.199	0.0000	0.0000
2025/03/11	R033	07/08/2025	10.33 Put	Bond Future	1179.1300	1.1791	1121.4600	1.1215	4.891	0.0000	0.0000
2025/03/11	R033	06/11/2025		Bond Future	10.1190	100.5236	10.0893	100.6749	0.293	0.0000	0.0000
2025/03/11	R033	06/11/2025	10.33 Call	Bond Future	2876.6700	2.8767	2961.2000	2.9612	2.938	0.0000	0.0000
2025/03/11	R033	06/11/2025	10.33 Put	Bond Future	1808.5100	1.8085	1741.7700	1.7418	3.690	0.0000	0.0000
2025/03/11	R033	05/02/2026		Bond Future	10.2417	102.4267	10.2104	102.5812	0.305	0.0000	0.0000
2025/03/11	R033	05/02/2026	10.49 Call	Bond Future	3360.0000	3.3600	3446.9400	3.4469	2.588	0.0000	0.0000
2025/03/11	R033	05/02/2026	10.49 Put	Bond Future	2143.1000	2.1431	2075.5300	2.0755	3.153	0.0000	0.0000
2025/03/11	R033	07/05/2026		Bond Future	10.3837	99.2706	10.3507	99.4284	0.318	0.0000	0.0000
2025/03/11	R033	07/05/2026	10.38 Call	Bond Future	2910.3900	2.9104	2988.6500	2.9887	2.689	0.0000	0.0000
2025/03/11	R033	07/05/2026	10.38 Put	Bond Future	2927.9800	2.9280	2848.5100	2.8485	2.714	0.0000	0.0000
2025/03/11	R035	08/05/2025	10.08 Put	Bond Future	3029.9600	3.0300	2901.8100	2.9018	4.229	0.0000	0.0000
2025/03/11	R035	08/05/2025	10.08 Call	Bond Future	301.8700	0.3019	323.9900	0.3240	7.328	0.0000	0.0000
2025/03/11	R035	08/05/2025	10.58 Put	Bond Future	1228.9900	1.2290	1147.6900	1.1477	6.615	0.0000	0.0000
2025/03/11	R035	08/05/2025	10.58 Call	Bond Future	1355.5600	1.3556	1424.5300	1.4245	5.088	0.0000	0.0000
2025/03/11	R035	08/05/2025	11.01 Call	Bond Future	2951.9000	2.9519	3060.3900	3.0604	3.675	0.0000	0.0000
2025/03/11	R035	08/05/2025	11.01 Put	Bond Future	464.3300	0.4643	422.5500	0.4226	8.998	0.0000	0.0000
2025/03/11	R035	08/05/2025	11.70 Call	Bond Future	6176.4500	6.1765	6317.2200	6.3172	2.279	0.0000	0.0000
2025/03/11	R035	08/05/2025	11.70 Put	Bond Future	72.9600	0.0730	63.4600	0.0635	13.021	0.0000	0.0000
2025/03/11	R035	08/05/2025	10.95 Call	Bond Future	2700.1200	2.7001	2803.9200	2.8039	3.844	0.0000	0.0000
2025/03/11	R035	08/05/2025	10.95 Put	Bond Future	536.9200	0.5369	490.4500	0.4905	8.655	0.0000	0.0000
2025/03/11	R035	08/05/2025	10.44 Put	Bond Future	1625.2700	1.6253	1529.5200	1.5295	5.891	0.0000	0.0000
2025/03/11	R035	08/05/2025	10.44 Call	Bond Future	964.6000	0.9646	1019.1200	1.0191	5.652	0.0000	0.0000

0
0
0
0
0
0
0
9,365
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
300
0
300
0
300
0
150
0
150
0
150

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	
2025/03/11	R035	08/05/2025	13.35 Call	Bond Future	13958.8700	13.9589	14109.1300	14.1091	1.076	0.0000	0.0000
2025/03/11	R035	08/05/2025	13.35 Put	Bond Future	0.0500	0.0001	0.0400	0.0000	20.000	0.0000	0.0000
2025/03/11	R035	08/05/2025	12.70 Call	Bond Future	10992.1700	10.9922	11142.1200	11.1421	1.364	0.0000	0.0000
2025/03/11	R035	08/05/2025	12.70 Put	Bond Future	1.5500	0.0016	1.2300	0.0012	20.645	0.0000	0.0000
2025/03/11	R035	08/05/2025	11.46 Put	Bond Future	143.1000	0.1431	126.4600	0.1265	11.628	0.0000	0.0000
2025/03/11	R035	08/05/2025	11.46 Call	Bond Future	5012.3400	5.0123	5145.9700	5.1460	2.666	0.0000	0.0000
2025/03/11	R035	08/05/2025		Bond Future	10.5574	91.6366	10.5306	91.7869	0.254	0.0000	0.0000
2025/03/11	R035	08/05/2025	11.78 Call	Bond Future	6567.4700	6.5675	6709.9300	6.7099	2.169	0.0000	0.0000
2025/03/11	R035	08/05/2025	11.78 Put	Bond Future	57.9900	0.0580	50.1800	0.0502	13.468	0.0000	0.0000
2025/03/11	R035	07/08/2025		Bond Future	10.6631	93.4163	10.6352	93.5696	0.262	0.0000	0.0000
2025/03/11	R035	07/08/2025	12.65 Call	Bond Future	10135.8000	10.1358	10282.0400	10.2820	1.443	0.0000	0.0000
2025/03/11	R035	07/08/2025	12.65 Put	Bond Future	91.2900	0.0913	84.2300	0.0842	7.734	0.0000	0.0000
2025/03/11	R035	07/08/2025	10.08 Put	Bond Future	3990.6500	3.9907	3872.4100	3.8724	2.963	0.0000	0.0000
2025/03/11	R035	07/08/2025	10.08 Call	Bond Future	719.3000	0.7193	754.3600	0.7544	4.874	0.0000	0.0000
2025/03/11	R035	07/08/2025	10.58 Put	Bond Future	2275.0300	2.2750	2188.7100	2.1887	3.794	0.0000	0.0000
2025/03/11	R035	07/08/2025	10.58 Call	Bond Future	1818.3200	1.8183	1885.3000	1.8853	3.684	0.0000	0.0000
2025/03/11	R035	07/08/2025	11.34 Call	Bond Future	4454.3400	4.4543	4564.6700	4.5647	2.477	0.0000	0.0000
2025/03/11	R035	07/08/2025	11.34 Put	Bond Future	848.3800	0.8484	805.4100	0.8054	5.065	0.0000	0.0000
2025/03/11	R035	07/08/2025	11.30 Call	Bond Future	4294.7800	4.2948	4403.2700	4.4033	2.526	0.0000	0.0000
2025/03/11	R035	07/08/2025	11.30 Put	Bond Future	896.4000	0.8964	851.5900	0.8516	4.999	0.0000	0.0000
2025/03/11	R035	06/11/2025	9.91 Put	Bond Future	5569.3500	5.5694	5444.5800	5.4446	2.240	0.0000	0.0000
2025/03/11	R035	06/11/2025	9.91 Call	Bond Future	735.8200	0.7358	767.5600	0.7676	4.314	0.0000	0.0000
2025/03/11	R035	06/11/2025	10.41 Put	Bond Future	3671.8900	3.6719	3571.8800	3.5719	2.724	0.0000	0.0000
2025/03/11	R035	06/11/2025	10.41 Call	Bond Future	1651.2100	1.6512	1707.7100	1.7077	3.422	0.0000	0.0000
2025/03/11	R035	06/11/2025	11.43 Call	Bond Future	4775.4300	4.7754	4880.6500	4.8807	2.203	0.0000	0.0000
2025/03/11	R035	06/11/2025	11.43 Put	Bond Future	1397.5900	1.3976	1346.3000	1.3463	3.670	0.0000	0.0000
2025/03/11	R035	06/11/2025	11.95 Call	Bond Future	6790.3400	6.7903	6912.9900	6.9130	1.806	0.0000	0.0000
2025/03/11	R035	06/11/2025	11.95 Put	Bond Future	825.2900	0.8253	791.4300	0.7914	4.103	0.0000	0.0000
2025/03/11	R035	06/11/2025	11.45 Call	Bond Future	4849.3600	4.8494	4955.3500	4.9554	2.186	0.0000	0.0000
2025/03/11	R035	06/11/2025	11.45 Put	Bond Future	1370.0200	1.3700	1319.5000	1.3195	3.688	0.0000	0.0000
2025/03/11	R035	06/11/2025	10.95 Put	Bond Future	2236.1900	2.2362	2163.8100	2.1638	3.237	0.0000	0.0000
2025/03/11	R035	06/11/2025	10.95 Call	Bond Future	3128.5700	3.1286	3212.7000	3.2127	2.689	0.0000	0.0000
2025/03/11	R035	06/11/2025	10.08 Put	Bond Future	4859.0400	4.8590	4742.2100	4.7422	2.404	0.0000	0.0000
2025/03/11	R035	06/11/2025	10.08 Call	Bond Future	994.6800	0.9947	1034.3600	1.0344	3.989	0.0000	0.0000
2025/03/11	R035	06/11/2025	10.58 Put	Bond Future	3155.5400	3.1555	3064.4400	3.0644	2.887	0.0000	0.0000
2025/03/11	R035	06/11/2025	10.58 Call	Bond Future	2065.6300	2.0656	2131.0400	2.1310	3.167	0.0000	0.0000
2025/03/11	R035	06/11/2025	11.67 Call	Bond Future	5682.8100	5.6828	5796.7900	5.7968	2.006	0.0000	0.0000
2025/03/11	R035	06/11/2025	11.67 Put	Bond Future	1097.5500	1.0976	1055.0200	1.0550	3.875	0.0000	0.0000
2025/03/11	R035	06/11/2025		Bond Future	10.7821	90.7098	10.7529	90.8663	0.271	0.0000	0.0000

0
400
0
400
0
400
79,900
0
0
0
0
0
0
300
0
300
0
300
0
8,500
0
2,000
0
2,000
0
2,000
0
250
0
250
0
250
0
300
0
300
0
300
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/03/11	R035	06/11/2025	11.20 Call	Bond Future	3954.0600	3.9541	4049.7300	4.0497	2.420	0.0000	0.0000
2025/03/11	R035	06/11/2025	11.20 Put	Bond Future	1755.2600	1.7553	1694.4200	1.6944	3.466	0.0000	0.0000
2025/03/11	R035	05/02/2026		Bond Future	10.9172	92.4278	10.8866	92.5875	0.280	0.0000	0.0000
2025/03/11	R035	05/02/2026	10.79 Call	Bond Future	2641.0500	2.6411	2713.9700	2.7140	2.761	0.0000	0.0000
2025/03/11	R035	05/02/2026	10.79 Put	Bond Future	3307.7500	3.3078	3220.9500	3.2210	2.624	0.0000	0.0000
2025/03/11	R035	07/05/2026		Bond Future	11.0617	89.6269	11.0297	89.7900	0.290	0.0000	0.0000
2025/03/11	R035	07/05/2026	10.86 Call	Bond Future	2846.1900	2.8462	2919.4300	2.9194	2.573	0.0000	0.0000
2025/03/11	R035	07/05/2026	10.86 Put	Bond Future	3879.5800	3.8796	3789.7600	3.7898	2.315	0.0000	0.0000
2025/03/11	R038	08/05/2025		Bond Future	11.0200	100.2660	10.9828	100.5177	0.338	0.0000	0.0000
2025/03/11	R038	08/05/2025	11.24 Call	Bond Future	2370.8300	2.3708	2527.3200	2.5273	6.601	0.0000	0.0000
2025/03/11	R038	08/05/2025	11.24 Put	Bond Future	902.3200	0.9023	807.1500	0.8072	10.547	0.0000	0.0000
2025/03/11	R038	07/08/2025		Bond Future	11.1348	102.2132	11.0960	102.4699	0.348	0.0000	0.0000
2025/03/11	R038	07/08/2025	11.24 Call	Bond Future	2825.0900	2.8251	2961.9400	2.9619	4.844	0.0000	0.0000
2025/03/11	R038	07/08/2025	11.24 Put	Bond Future	2132.5700	2.1326	2012.7100	2.0127	5.620	0.0000	0.0000
2025/03/11	R038	06/11/2025		Bond Future	11.2591	98.6957	11.2187	98.9575	0.359	0.0000	0.0000
2025/03/11	R038	06/11/2025	11.24 Call	Bond Future	2994.7900	2.9948	3123.5300	3.1235	4.299	0.0000	0.0000
2025/03/11	R038	06/11/2025	11.24 Put	Bond Future	3118.5700	3.1186	2985.4200	2.9854	4.270	0.0000	0.0000
2025/03/11	R038	06/11/2025	12.33 Call	Bond Future	7631.5900	7.6316	7836.0900	7.8361	2.680	0.0000	0.0000
2025/03/11	R038	06/11/2025	12.33 Put	Bond Future	1042.9400	1.0429	985.5500	0.9856	5.503	0.0000	0.0000
2025/03/11	R038	06/11/2025	10.98 Put	Bond Future	3994.3800	3.9944	3837.7200	3.8377	3.922	0.0000	0.0000
2025/03/11	R038	06/11/2025	10.98 Call	Bond Future	2162.6900	2.1627	2267.9200	2.2679	4.866	0.0000	0.0000
2025/03/11	R038	05/02/2026		Bond Future	11.3959	100.5638	11.3538	100.8310	0.370	0.0000	0.0000
2025/03/11	R038	05/02/2026	11.44 Call	Bond Future	3722.7000	3.7227	3860.5500	3.8606	3.703	0.0000	0.0000
2025/03/11	R038	05/02/2026	11.44 Put	Bond Future	3444.2000	3.4442	3314.8400	3.3148	3.756	0.0000	0.0000
2025/03/11	R038	07/05/2026		Bond Future	11.5475	96.9313	11.5035	97.2039	0.381	0.0000	0.0000
2025/03/11	R038	07/05/2026	11.40 Call	Bond Future	3623.6500	3.6237	3752.5100	3.7525	3.556	0.0000	0.0000
2025/03/11	R038	07/05/2026	11.40 Put	Bond Future	4541.5700	4.5416	4397.8400	4.3978	3.165	0.0000	0.0000
2025/03/11	R053	08/05/2025		Bond Future	11.3780	103.4084	11.3257	103.8578	0.460	0.0000	0.0000
2025/03/11	R053	08/05/2025	12.64 Call	Bond Future	9921.2800	9.9213	10353.2400	10.3532	4.354	0.0000	0.0000
2025/03/11	R053	08/05/2025	12.64 Put	Bond Future	80.1100	0.0801	62.6900	0.0627	21.745	0.0000	0.0000
2025/03/11	R053	07/08/2025		Bond Future	11.4815	105.4166	11.4272	105.8748	0.473	0.0000	0.0000
2025/03/11	R053	07/08/2025	13.17 Call	Bond Future	12901.8300	12.9018	13324.0900	13.3241	3.273	0.0000	0.0000
2025/03/11	R053	07/08/2025	13.17 Put	Bond Future	319.3500	0.3194	283.4000	0.2834	11.257	0.0000	0.0000
2025/03/11	R053	06/11/2025		Bond Future	11.5922	101.5824	11.5358	102.0497	0.486	0.0000	0.0000
2025/03/11	R053	06/11/2025	11.76 Call	Bond Future	4737.5300	4.7375	5001.6200	5.0016	5.574	0.0000	0.0000
2025/03/11	R053	06/11/2025	11.76 Put	Bond Future	3369.4500	3.3695	3166.1900	3.1662	6.032	0.0000	0.0000
2025/03/11	R053	05/02/2026		Bond Future	11.7121	103.5050	11.6535	103.9815	0.500	0.0000	0.0000
2025/03/11	R053	05/02/2026	11.49 Call	Bond Future	3710.2400	3.7102	3925.7400	3.9257	5.808	0.0000	0.0000

0
0
0
0
0
0
0
0
0

9,052

0
0
0
0
0
0
0
0
0
0

1,770

0

1,770

0
0
0
0
0
0

22,700

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	
2025/03/11	R053	05/02/2026	11.49 Put	Bond Future	5539.0400	5.5390	5278.0100	5.2780	4.713	0.0000	0.0000
2025/03/11	R053	07/05/2026		Bond Future	11.8428	99.5493	11.7818	100.0351	0.515	0.0000	0.0000
2025/03/11	R053	07/05/2026	11.69 Call	Bond Future	4681.8500	4.6819	4916.9300	4.9169	5.021	0.0000	0.0000
2025/03/11	R053	07/05/2026	11.69 Put	Bond Future	5907.6900	5.9077	5656.9800	5.6570	4.244	0.0000	0.0000
2025/03/11	R186	08/05/2025		Bond Future	8.2678	107.4030	8.2670	107.4044	0.011	0.0000	0.0000
2025/03/11	R186	08/05/2025	8.47 Call	Bond Future	412.8800	0.4129	412.1300	0.4121	0.182	0.0000	0.0000
2025/03/11	R186	08/05/2025	8.47 Put	Bond Future	107.9100	0.1079	105.8300	0.1058	1.928	0.0000	0.0000
2025/03/11	R186	07/08/2025		Bond Future	8.3475	104.1804	8.3463	104.1819	0.014	0.0000	0.0000
2025/03/11	R186	07/08/2025	9.68 Call	Bond Future	1730.0900	1.7301	1730.9600	1.7310	0.050	0.0000	0.0000
2025/03/11	R186	07/08/2025	9.68 Put	Bond Future	36.8700	0.0369	36.2300	0.0362	1.736	0.0000	0.0000
2025/03/11	R186	07/08/2025	10.25 Call	Bond Future	2421.3600	2.4214	2422.5300	2.4225	0.048	0.0000	0.0000
2025/03/11	R186	07/08/2025	10.25 Put	Bond Future	15.7900	0.0158	15.4500	0.0155	2.153	0.0000	0.0000
2025/03/11	R186	07/08/2025	9.22 Put	Bond Future	75.2600	0.0753	74.2700	0.0743	1.315	0.0000	0.0000
2025/03/11	R186	07/08/2025	9.22 Call	Bond Future	1188.4100	1.1884	1188.9300	1.1889	0.044	0.0000	0.0000
2025/03/11	R186	06/11/2025		Bond Future	8.4741	106.1865	8.4724	106.1883	0.020	0.0000	0.0000
2025/03/11	R186	06/11/2025	8.13 Call	Bond Future	187.1500	0.1872	187.1100	0.1871	0.021	0.0000	0.0000
2025/03/11	R186	06/11/2025	8.13 Put	Bond Future	551.5400	0.5515	549.7100	0.5497	0.332	0.0000	0.0000
2025/03/11	R186	05/02/2026		Bond Future	8.7230	102.8907	8.7203	102.8929	0.030	0.0000	0.0000
2025/03/11	R186	05/02/2026	8.43 Call	Bond Future	251.0500	0.2511	251.3800	0.2514	0.131	0.0000	0.0000
2025/03/11	R186	05/02/2026	8.43 Put	Bond Future	492.7200	0.4927	490.8900	0.4909	0.371	0.0000	0.0000
2025/03/11	R186	07/05/2026		Bond Future	9.2745	104.7865	9.2700	104.7891	0.048	0.0000	0.0000
2025/03/11	R186	07/05/2026	8.69 Call	Bond Future	166.5300	0.1665	167.0700	0.1671	0.324	0.0000	0.0000
2025/03/11	R186	07/05/2026	8.69 Put	Bond Future	510.0300	0.5100	507.9600	0.5080	0.406	0.0000	0.0000
2025/03/11	R202	08/05/2025		Bond Future	272.7460	272.7460	271.7405	271.7405	0.369	0.0000	0.0000
2025/03/11	R202	08/05/2025	272.31 Call	Bond Future	435.9800	0.4360	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/03/11	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	569.5500	0.5696	100.000	0.0000	0.0000
2025/03/11	R202	07/08/2025		Bond Future	272.8870	272.8870	271.8618	271.8618	0.376	0.0000	0.0000
2025/03/11	R202	07/08/2025	271.60 Call	Bond Future	1287.0300	1.2870	261.8300	0.2618	79.656	0.0000	0.0000
2025/03/11	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/11	R202	06/11/2025		Bond Future	278.2078	278.2078	277.1635	277.1635	0.375	0.0000	0.0000
2025/03/11	R202	06/11/2025	275.64 Call	Bond Future	2567.7800	2.5678	1523.4500	1.5235	40.671	0.0000	0.0000
2025/03/11	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/11	R202	05/02/2026		Bond Future	278.2161	278.2161	277.1513	277.1513	0.383	0.0000	0.0000
2025/03/11	R202	05/02/2026	277.82 Call	Bond Future	396.0500	0.3961	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/03/11	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	668.7000	0.6687	100.000	0.0000	0.0000
2025/03/11	R202	07/05/2026		Bond Future	283.4157	283.4157	282.3320	282.3320	0.382	0.0000	0.0000
2025/03/11	R202	07/05/2026	277.55 Call	Bond Future	5865.6900	5.8657	4782.0000	4.7820	18.475	0.0000	0.0000

0
0
0
0
157,246
0
0
0
0
0
0
1,983
0
1,983
447
0
0
0
0
0
0
0
0
0
2,157
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
2025/03/11	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/11	R209	08/05/2025		Bond Future	10.7815	72.0943	10.7547	72.2295	0.248	0.0000
2025/03/11	R209	08/05/2025	11.89 Call	Bond Future	5375.9500	5.3760	5503.0100	5.5030	2.363	0.0000
2025/03/11	R209	08/05/2025	11.89 Put	Bond Future	61.5000	0.0615	53.2700	0.0533	13.382	0.0000
2025/03/11	R209	07/08/2025		Bond Future	10.8833	73.4943	10.8555	73.6323	0.255	0.0000
2025/03/11	R209	07/08/2025	12.68 Call	Bond Future	8370.0100	8.3700	8497.6900	8.4977	1.525	0.0000
2025/03/11	R209	07/08/2025	12.68 Put	Bond Future	153.9500	0.1540	143.6300	0.1436	6.703	0.0000
2025/03/11	R209	06/11/2025		Bond Future	10.9939	71.7570	10.9650	71.8978	0.263	0.0000
2025/03/11	R209	06/11/2025	11.27 Call	Bond Future	3081.1700	3.0812	3162.2500	3.1623	2.631	0.0000
2025/03/11	R209	06/11/2025	11.27 Put	Bond Future	1753.3900	1.7534	1693.6400	1.6936	3.408	0.0000
2025/03/11	R209	05/02/2026		Bond Future	11.1162	73.1158	11.0861	73.2595	0.271	0.0000
2025/03/11	R209	05/02/2026	10.93 Call	Bond Future	2296.6800	2.2967	2360.2100	2.3602	2.766	0.0000
2025/03/11	R209	05/02/2026	10.93 Put	Bond Future	3192.7300	3.1927	3112.5300	3.1125	2.512	0.0000
2025/03/11	R209	07/05/2026		Bond Future	11.2520	71.3122	11.2207	71.4589	0.279	0.0000
2025/03/11	R209	07/05/2026	11.07 Call	Bond Future	2642.5100	2.6425	2709.4000	2.7094	2.531	0.0000
2025/03/11	R209	07/05/2026	11.07 Put	Bond Future	3500.1200	3.5001	3420.3100	3.4203	2.280	0.0000
2025/03/11	R210	08/05/2025		Bond Future	246.9205	246.9205	247.4744	247.4744	0.224	0.0000
2025/03/11	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/11	R210	08/05/2025	248.03 Put	Bond Future	1109.4700	1.1095	555.6400	0.5556	49.918	0.0000
2025/03/11	R210	07/08/2025		Bond Future	251.7759	251.7759	252.3409	252.3409	0.224	0.0000
2025/03/11	R210	07/08/2025	248.44 Call	Bond Future	3335.8700	3.3359	3900.8800	3.9009	16.937	0.0000
2025/03/11	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/11	R210	06/11/2025		Bond Future	253.2746	253.2746	253.8504	253.8504	0.227	0.0000
2025/03/11	R210	06/11/2025	252.14 Call	Bond Future	1134.5700	1.1346	1710.3600	1.7104	50.750	0.0000
2025/03/11	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/11	R210	05/02/2026		Bond Future	258.1326	258.1326	258.7203	258.7203	0.228	0.0000
2025/03/11	R210	05/02/2026	253.10 Call	Bond Future	5032.6400	5.0326	5620.3100	5.6203	11.677	0.0000
2025/03/11	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/11	R210	07/05/2026		Bond Future	259.4795	259.4795	260.0781	260.0781	0.231	0.0000
2025/03/11	R210	07/05/2026	255.40 Call	Bond Future	4079.4600	4.0795	4678.1300	4.6781	14.675	0.0000
2025/03/11	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/11	R213	08/05/2025		Bond Future	9.4998	90.4363	9.4781	90.5246	0.228	0.0000
2025/03/11	R213	08/05/2025	10.52 Call	Bond Future	4129.2300	4.1292	4208.9300	4.2089	1.930	0.0000
2025/03/11	R213	08/05/2025	10.52 Put	Bond Future	82.7500	0.0828	74.1200	0.0741	10.429	0.0000
2025/03/11	R213	07/08/2025		Bond Future	9.5867	92.1926	9.5638	92.2828	0.239	0.0000
2025/03/11	R213	07/08/2025	11.66 Call	Bond Future	7758.1100	7.7581	7845.7300	7.8457	1.129	0.0000
2025/03/11	R213	07/08/2025	11.66 Put	Bond Future	32.6000	0.0326	30.0500	0.0301	7.822	0.0000

0

28,385

0

0

0

0

0

0

0

0

0

0

0

0

0

0

3,395

0

0

0

0

0

0

0

0

0

0

0

0

0

0

101,524

0

0

17

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	
2025/03/11	R213	06/11/2025		Bond Future	9.6920	90.4146	9.6677	90.5068	0.251	0.0000	0.0000
2025/03/11	R213	06/11/2025	10.05 Call	Bond Future	2556.0400	2.5560	2610.5400	2.6105	2.132	0.0000	0.0000
2025/03/11	R213	06/11/2025	10.05 Put	Bond Future	1211.0300	1.2110	1173.4000	1.1734	3.107	0.0000	0.0000
2025/03/11	R213	05/02/2026		Bond Future	9.8191	92.1276	9.7933	92.2217	0.263	0.0000	0.0000
2025/03/11	R213	05/02/2026	9.89 Call	Bond Future	2091.3500	2.0914	2138.7900	2.1388	2.268	0.0000	0.0000
2025/03/11	R213	05/02/2026	9.89 Put	Bond Future	1833.9900	1.8340	1787.2900	1.7873	2.546	0.0000	0.0000
2025/03/11	R213	07/05/2026		Bond Future	9.9631	90.2741	9.9355	90.3703	0.277	0.0000	0.0000
2025/03/11	R213	07/05/2026	9.80 Call	Bond Future	1860.1200	1.8601	1903.1100	1.9031	2.311	0.0000	0.0000
2025/03/11	R213	07/05/2026	9.80 Put	Bond Future	2430.8200	2.4308	2377.5800	2.3776	2.190	0.0000	0.0000
2025/03/11	R214	08/05/2025		Bond Future	11.2396	66.6106	11.2079	66.7808	0.282	0.0000	0.0000
2025/03/11	R214	08/05/2025	12.40 Call	Bond Future	5863.1100	5.8631	6023.5400	6.0235	2.736	0.0000	0.0000
2025/03/11	R214	08/05/2025	12.40 Put	Bond Future	66.8100	0.0668	57.0300	0.0570	14.639	0.0000	0.0000
2025/03/11	R214	07/08/2025		Bond Future	11.3398	67.9043	11.3070	68.0779	0.290	0.0000	0.0000
2025/03/11	R214	07/08/2025	12.97 Call	Bond Future	8028.6600	8.0287	8186.6900	8.1867	1.968	0.0000	0.0000
2025/03/11	R214	07/08/2025	12.97 Put	Bond Future	211.4300	0.2114	195.8500	0.1959	7.369	0.0000	0.0000
2025/03/11	R214	06/11/2025		Bond Future	11.4493	65.9122	11.4153	66.0893	0.297	0.0000	0.0000
2025/03/11	R214	06/11/2025	11.64 Call	Bond Future	3066.1000	3.0661	3164.5800	3.1646	3.212	0.0000	0.0000
2025/03/11	R214	06/11/2025	11.64 Put	Bond Future	2086.2400	2.0862	2007.6300	2.0076	3.768	0.0000	0.0000
2025/03/11	R214	05/02/2026		Bond Future	11.5703	67.1605	11.5350	67.3412	0.305	0.0000	0.0000
2025/03/11	R214	05/02/2026	11.26 Call	Bond Future	2189.6500	2.1897	2264.6400	2.2646	3.425	0.0000	0.0000
2025/03/11	R214	05/02/2026	11.26 Put	Bond Future	3804.2800	3.8043	3698.5700	3.6986	2.779	0.0000	0.0000
2025/03/11	R214	07/05/2026		Bond Future	11.6964	65.0993	11.6598	65.2836	0.313	0.0000	0.0000
2025/03/11	R214	07/05/2026	11.53 Call	Bond Future	2978.8300	2.9788	3065.2400	3.0652	2.901	0.0000	0.0000
2025/03/11	R214	07/05/2026	11.53 Put	Bond Future	3823.0100	3.8230	3725.1300	3.7251	2.560	0.0000	0.0000
2025/03/11	R248	08/05/2025		Bond Future	11.4063	80.2990	11.3694	80.5429	0.324	0.0000	0.0000
2025/03/11	R248	08/05/2025	12.60 Call	Bond Future	7336.2900	7.3363	7565.5900	7.5656	3.126	0.0000	0.0000
2025/03/11	R248	08/05/2025	12.60 Put	Bond Future	93.8700	0.0939	79.2800	0.0793	15.543	0.0000	0.0000
2025/03/11	R248	07/08/2025		Bond Future	11.5094	81.8584	11.4712	82.1072	0.332	0.0000	0.0000
2025/03/11	R248	07/08/2025	13.21 Call	Bond Future	10083.1700	10.0832	10310.6000	10.3106	2.256	0.0000	0.0000
2025/03/11	R248	07/08/2025	13.21 Put	Bond Future	258.7400	0.2587	237.4400	0.2374	8.232	0.0000	0.0000
2025/03/11	R248	06/11/2025		Bond Future	11.6214	78.9927	11.5817	79.2465	0.341	0.0000	0.0000
2025/03/11	R248	06/11/2025	11.74 Call	Bond Future	3624.2600	3.6243	3760.5600	3.7606	3.761	0.0000	0.0000
2025/03/11	R248	06/11/2025	11.74 Put	Bond Future	2873.7900	2.8738	2756.3300	2.7563	4.087	0.0000	0.0000
2025/03/11	R248	05/02/2026		Bond Future	11.7448	80.4885	11.7036	80.7473	0.351	0.0000	0.0000
2025/03/11	R248	05/02/2026	11.46 Call	Bond Future	2803.2500	2.8033	2913.9800	2.9140	3.950	0.0000	0.0000
2025/03/11	R248	05/02/2026	11.46 Put	Bond Future	4622.2600	4.6223	4474.1700	4.4742	3.204	0.0000	0.0000
2025/03/11	R248	07/05/2026		Bond Future	11.8730	77.5303	11.8302	77.7942	0.361	0.0000	0.0000
2025/03/11	R248	07/05/2026	11.72 Call	Bond Future	3745.2200	3.7452	3871.1500	3.8712	3.362	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0

16,340

0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0

267,991

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	
2025/03/11	R248	07/05/2026	11.72 Put	Bond Future	4695.2000	4.6952	4557.2700	4.5573	2.938	0.0000	0.0000
2025/03/11	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/11	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/11	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/11	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

Open Interest

0

0

0

0

0

1467411