



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 17/03/2025 TO 17/03/2025

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
2025/03/17	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/17	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/17	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/17	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/17	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/17	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/17	2029	08/05/2025		Bond Future	136.8000	136.8000	136.6865	0.083	0.0000	0.0000
2025/03/17	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/17	2029	08/05/2025	137.85 Put	Bond Future	1050.0000	1.0500	1163.5100	1.1635	10.810	0.0000
2025/03/17	2029	07/08/2025		Bond Future	139.4940	139.4940	139.3784	0.083	0.0000	0.0000
2025/03/17	2029	07/08/2025	137.41 Call	Bond Future	2084.0300	2.0840	1968.4300	1.9684	5.547	0.0000
2025/03/17	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	
2025/03/17	2029	06/11/2025		Bond Future	140.7970	140.7970	140.6794	140.6794	0.084	0.0000	0.0000
2025/03/17	2029	06/11/2025	139.79 Call	Bond Future	1007.0100	1.0070	889.4100	0.8894	11.678	0.0000	0.0000
2025/03/17	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/17	2029	05/02/2026		Bond Future	143.5442	143.5442	143.4246	143.4246	0.083	0.0000	0.0000
2025/03/17	2029	05/02/2026	140.11 Call	Bond Future	3434.2400	3.4342	3314.6300	3.3146	3.483	0.0000	0.0000
2025/03/17	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/17	2029	07/05/2026		Bond Future	144.8274	144.8274	144.7058	144.7058	0.084	0.0000	0.0000
2025/03/17	2029	07/05/2026	141.82 Call	Bond Future	3007.3900	3.0074	2885.7900	2.8858	4.043	0.0000	0.0000
2025/03/17	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/17	2030	08/05/2025	8.72 Put	Bond Future	1896.7600	1.8968	1914.5600	1.9146	0.938	0.0000	0.0000
2025/03/17	2030	08/05/2025	8.72 Call	Bond Future	142.1700	0.1422	125.7100	0.1257	11.578	0.0000	0.0000
2025/03/17	2030	08/05/2025	9.22 Put	Bond Future	697.4000	0.6974	693.3000	0.6933	0.588	0.0000	0.0000
2025/03/17	2030	08/05/2025	9.22 Call	Bond Future	790.7400	0.7907	752.3800	0.7524	4.851	0.0000	0.0000
2025/03/17	2030	08/05/2025	9.54 Call	Bond Future	1558.5800	1.5586	1515.6700	1.5157	2.753	0.0000	0.0000
2025/03/17	2030	08/05/2025	9.54 Put	Bond Future	305.1800	0.3052	296.5300	0.2965	2.834	0.0000	0.0000
2025/03/17	2030	08/05/2025	8.68 Put	Bond Future	2022.5300	2.0225	2042.1800	2.0422	0.972	0.0000	0.0000
2025/03/17	2030	08/05/2025	8.68 Call	Bond Future	118.2100	0.1182	103.6000	0.1036	12.359	0.0000	0.0000
2025/03/17	2030	08/05/2025	9.18 Put	Bond Future	765.7500	0.7658	762.8600	0.7629	0.377	0.0000	0.0000
2025/03/17	2030	08/05/2025	9.18 Call	Bond Future	712.8500	0.7129	675.7000	0.6757	5.211	0.0000	0.0000
2025/03/17	2030	08/05/2025	9.99 Call	Bond Future	2933.4900	2.9335	2893.4000	2.8934	1.367	0.0000	0.0000
2025/03/17	2030	08/05/2025	9.99 Put	Bond Future	77.9500	0.0780	72.1200	0.0721	7.479	0.0000	0.0000
2025/03/17	2030	08/05/2025	8.95 Put	Bond Future	1252.9500	1.2530	1259.4600	1.2595	0.520	0.0000	0.0000
2025/03/17	2030	08/05/2025	8.95 Call	Bond Future	353.8200	0.3538	326.0700	0.3261	7.843	0.0000	0.0000
2025/03/17	2030	08/05/2025	9.45 Put	Bond Future	390.3000	0.3903	382.0900	0.3821	2.104	0.0000	0.0000
2025/03/17	2030	08/05/2025	9.45 Call	Bond Future	1319.2000	1.3192	1276.7300	1.2767	3.219	0.0000	0.0000
2025/03/17	2030	08/05/2025	11.86 Call	Bond Future	9164.1900	9.1642	9129.9300	9.1299	0.374	0.0000	0.0000
2025/03/17	2030	08/05/2025	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/17	2030	08/05/2025	10.31 Put	Bond Future	26.5200	0.0265	23.4500	0.0235	11.576	0.0000	0.0000
2025/03/17	2030	08/05/2025	10.31 Call	Bond Future	4000.9800	4.0010	3963.6500	3.9637	0.933	0.0000	0.0000
2025/03/17	2030	08/05/2025	12.28 Call	Bond Future	10507.3400	10.5073	10473.0800	10.4731	0.326	0.0000	0.0000
2025/03/17	2030	08/05/2025	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/17	2030	08/05/2025	10.69 Put	Bond Future	5.5600	0.0056	4.6000	0.0046	17.266	0.0000	0.0000
2025/03/17	2030	08/05/2025	10.69 Call	Bond Future	5287.2000	5.2872	5251.9800	5.2520	0.666	0.0000	0.0000
2025/03/17	2030	08/05/2025		Bond Future	9.1945	97.7414	9.2038	97.7072	0.102	0.0000	0.0000
2025/03/17	2030	08/05/2025	9.93 Call	Bond Future	2738.5100	2.7385	2697.8300	2.6978	1.485	0.0000	0.0000
2025/03/17	2030	08/05/2025	9.93 Put	Bond Future	94.6400	0.0946	88.2200	0.0882	6.784	0.0000	0.0000
2025/03/17	2030	07/08/2025	12.12 Call	Bond Future	9278.1400	9.2781	9243.1800	9.2432	0.377	0.0000	0.0000
2025/03/17	2030	07/08/2025	12.12 Put	Bond Future	1.6900	0.0017	1.5600	0.0016	7.692	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
65,414
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	
2025/03/17	2030	07/08/2025	10.48 Put	Bond Future	171.0200	0.1710	168.3900	0.1684	1.538	0.0000	0.0000
2025/03/17	2030	07/08/2025	10.48 Call	Bond Future	4218.9300	4.2189	4181.4700	4.1815	0.888	0.0000	0.0000
2025/03/17	2030	07/08/2025		Bond Future	9.2879	95.6322	9.2979	95.5974	0.108	0.0000	0.0000
2025/03/17	2030	07/08/2025	11.11 Call	Bond Future	6139.6000	6.1396	6103.5000	6.1035	0.588	0.0000	0.0000
2025/03/17	2030	07/08/2025	11.11 Put	Bond Future	37.9800	0.0380	36.7100	0.0367	3.344	0.0000	0.0000
2025/03/17	2030	07/08/2025	8.72 Put	Bond Future	2363.9700	2.3640	2382.4300	2.3824	0.781	0.0000	0.0000
2025/03/17	2030	07/08/2025	8.72 Call	Bond Future	358.1400	0.3581	341.7700	0.3418	4.571	0.0000	0.0000
2025/03/17	2030	07/08/2025	9.22 Put	Bond Future	1260.5800	1.2606	1267.3300	1.2673	0.535	0.0000	0.0000
2025/03/17	2030	07/08/2025	9.22 Call	Bond Future	1023.4700	1.0235	995.3900	0.9954	2.744	0.0000	0.0000
2025/03/17	2030	07/08/2025	9.81 Call	Bond Future	2323.1700	2.3232	2287.2800	2.2873	1.545	0.0000	0.0000
2025/03/17	2030	07/08/2025	9.81 Put	Bond Future	523.6700	0.5237	522.6100	0.5226	0.202	0.0000	0.0000
2025/03/17	2030	06/11/2025	8.72 Put	Bond Future	2733.2900	2.7333	2752.9600	2.7530	0.720	0.0000	0.0000
2025/03/17	2030	06/11/2025	8.72 Call	Bond Future	497.3200	0.4973	481.6900	0.4817	3.143	0.0000	0.0000
2025/03/17	2030	06/11/2025	9.22 Put	Bond Future	1697.9300	1.6979	1708.7400	1.7087	0.637	0.0000	0.0000
2025/03/17	2030	06/11/2025	9.22 Call	Bond Future	1152.4800	1.1525	1127.9900	1.1280	2.125	0.0000	0.0000
2025/03/17	2030	06/11/2025	10.08 Call	Bond Future	2948.4000	2.9484	2914.4400	2.9144	1.152	0.0000	0.0000
2025/03/17	2030	06/11/2025	10.08 Put	Bond Future	669.5000	0.6695	670.8400	0.6708	0.200	0.0000	0.0000
2025/03/17	2030	06/11/2025		Bond Future	9.3836	97.4847	9.3943	97.4494	0.113	0.0000	0.0000
2025/03/17	2030	06/11/2025	9.54 Call	Bond Future	1734.4600	1.7345	1705.4400	1.7054	1.673	0.0000	0.0000
2025/03/17	2030	06/11/2025	9.54 Put	Bond Future	1216.8400	1.2168	1223.1200	1.2231	0.516	0.0000	0.0000
2025/03/17	2030	05/02/2026		Bond Future	9.4975	95.3554	9.5088	95.3196	0.120	0.0000	0.0000
2025/03/17	2030	05/02/2026	9.49 Call	Bond Future	1634.2200	1.6342	1608.6500	1.6087	1.565	0.0000	0.0000
2025/03/17	2030	05/02/2026	9.49 Put	Bond Future	1657.7100	1.6577	1667.8700	1.6679	0.613	0.0000	0.0000
2025/03/17	2030	07/05/2026		Bond Future	9.6488	97.1546	9.6610	97.1185	0.126	0.0000	0.0000
2025/03/17	2030	07/05/2026	9.39 Call	Bond Future	1354.2400	1.3542	1332.4700	1.3325	1.608	0.0000	0.0000
2025/03/17	2030	07/05/2026	9.39 Put	Bond Future	2127.1000	2.1271	2141.4500	2.1415	0.675	0.0000	0.0000
2025/03/17	2032	08/05/2025	9.40 Put	Bond Future	2604.7100	2.6047	2670.4300	2.6704	2.523	0.0000	0.0000
2025/03/17	2032	08/05/2025	9.40 Call	Bond Future	151.1800	0.1512	126.7100	0.1267	16.186	0.0000	0.0000
2025/03/17	2032	08/05/2025	9.90 Put	Bond Future	1054.6400	1.0546	1073.3400	1.0733	1.773	0.0000	0.0000
2025/03/17	2032	08/05/2025	9.90 Call	Bond Future	965.0900	0.9651	893.6000	0.8936	7.408	0.0000	0.0000
2025/03/17	2032	08/05/2025	10.28 Call	Bond Future	2120.9200	2.1209	2029.7400	2.0297	4.299	0.0000	0.0000
2025/03/17	2032	08/05/2025	10.28 Put	Bond Future	463.7900	0.4638	462.8000	0.4628	0.213	0.0000	0.0000
2025/03/17	2032	08/05/2025	9.42 Put	Bond Future	2524.8100	2.5248	2588.7700	2.5888	2.533	0.0000	0.0000
2025/03/17	2032	08/05/2025	9.42 Call	Bond Future	167.3000	0.1673	141.0700	0.1411	15.678	0.0000	0.0000
2025/03/17	2032	08/05/2025	9.92 Put	Bond Future	1012.4700	1.0125	1029.6400	1.0296	1.696	0.0000	0.0000
2025/03/17	2032	08/05/2025	9.92 Call	Bond Future	1015.9100	1.0159	942.8900	0.9429	7.188	0.0000	0.0000
2025/03/17	2032	08/05/2025	10.97 Call	Bond Future	4811.3300	4.8113	4715.9000	4.7159	1.983	0.0000	0.0000
2025/03/17	2032	08/05/2025	10.97 Put	Bond Future	88.8100	0.0888	83.5700	0.0836	5.900	0.0000	0.0000

0
1,054
47,453
0
0
0
300
0
300
0
300
0
300
0
0
300
0
0
0
0
0
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	
2025/03/17	2032	08/05/2025		Bond Future	9.9193	92.7661	9.9387	92.6759	0.196	0.0000	0.0000
2025/03/17	2032	08/05/2025	10.91 Call	Bond Future	4564.4500	4.5645	4468.7600	4.4688	2.096	0.0000	0.0000
2025/03/17	2032	08/05/2025	10.91 Put	Bond Future	103.1800	0.1032	97.6800	0.0977	5.330	0.0000	0.0000
2025/03/17	2032	07/08/2025		Bond Future	10.0201	94.5703	10.0405	94.4785	0.203	0.0000	0.0000
2025/03/17	2032	07/08/2025	12.01 Call	Bond Future	8512.3100	8.5123	8419.7000	8.4197	1.088	0.0000	0.0000
2025/03/17	2032	07/08/2025	12.01 Put	Bond Future	73.3500	0.0734	72.5700	0.0726	1.063	0.0000	0.0000
2025/03/17	2032	07/08/2025	9.40 Put	Bond Future	3345.1600	3.3452	3404.4900	3.4045	1.774	0.0000	0.0000
2025/03/17	2032	07/08/2025	9.40 Call	Bond Future	496.1200	0.4961	463.6200	0.4636	6.551	0.0000	0.0000
2025/03/17	2032	07/08/2025	9.90 Put	Bond Future	1836.3100	1.8363	1871.2300	1.8712	1.902	0.0000	0.0000
2025/03/17	2032	07/08/2025	9.90 Call	Bond Future	1293.1200	1.2931	1236.2100	1.2362	4.401	0.0000	0.0000
2025/03/17	2032	07/08/2025	10.59 Call	Bond Future	3214.3900	3.2144	3132.8000	3.1328	2.538	0.0000	0.0000
2025/03/17	2032	07/08/2025	10.59 Put	Bond Future	690.7500	0.6908	700.9900	0.7010	1.482	0.0000	0.0000
2025/03/17	2032	06/11/2025	9.40 Put	Bond Future	3957.9100	3.9579	4018.6100	4.0186	1.534	0.0000	0.0000
2025/03/17	2032	06/11/2025	9.40 Call	Bond Future	691.9400	0.6919	659.2000	0.6592	4.732	0.0000	0.0000
2025/03/17	2032	06/11/2025	9.90 Put	Bond Future	2500.9900	2.5010	2542.7900	2.5428	1.671	0.0000	0.0000
2025/03/17	2032	06/11/2025	9.90 Call	Bond Future	1480.8100	1.4808	1429.1700	1.4292	3.487	0.0000	0.0000
2025/03/17	2032	06/11/2025	10.89 Call	Bond Future	4130.2500	4.1303	4050.2800	4.0503	1.936	0.0000	0.0000
2025/03/17	2032	06/11/2025	10.89 Put	Bond Future	898.0000	0.8980	911.4700	0.9115	1.500	0.0000	0.0000
2025/03/17	2032	06/11/2025		Bond Future	10.1322	92.2408	10.1536	92.1473	0.212	0.0000	0.0000
2025/03/17	2032	06/11/2025	10.42 Call	Bond Future	2724.1800	2.7242	2655.1700	2.6552	2.533	0.0000	0.0000
2025/03/17	2032	06/11/2025	10.42 Put	Bond Future	1479.3100	1.4793	1503.7400	1.5037	1.651	0.0000	0.0000
2025/03/17	2032	05/02/2026		Bond Future	10.2575	94.0183	10.2800	93.9232	0.220	0.0000	0.0000
2025/03/17	2032	05/02/2026	10.16 Call	Bond Future	2031.0300	2.0310	1975.3400	1.9753	2.742	0.0000	0.0000
2025/03/17	2032	05/02/2026	10.16 Put	Bond Future	2443.2100	2.4432	2482.5300	2.4825	1.609	0.0000	0.0000
2025/03/17	2032	07/05/2026		Bond Future	10.4016	91.6322	10.4253	91.5357	0.228	0.0000	0.0000
2025/03/17	2032	07/05/2026	10.14 Call	Bond Future	1974.7300	1.9747	1923.4100	1.9234	2.599	0.0000	0.0000
2025/03/17	2032	07/05/2026	10.14 Put	Bond Future	3046.0500	3.0461	3091.2200	3.0912	1.483	0.0000	0.0000
2025/03/17	2033	08/05/2025		Bond Future	129.1003	129.1003	129.1859	129.1859	0.066	0.0000	0.0000
2025/03/17	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/17	2033	08/05/2025	130.62 Put	Bond Future	1519.7400	1.5197	1434.0700	1.4341	5.637	0.0000	0.0000
2025/03/17	2033	07/08/2025		Bond Future	131.6427	131.6427	131.7301	131.7301	0.066	0.0000	0.0000
2025/03/17	2033	07/08/2025	128.65 Call	Bond Future	2992.7100	2.9927	3080.1300	3.0801	2.921	0.0000	0.0000
2025/03/17	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/17	2033	06/11/2025		Bond Future	132.6932	132.6932	132.7826	132.7826	0.067	0.0000	0.0000
2025/03/17	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/17	2033	06/11/2025	133.14 Put	Bond Future	446.7700	0.4468	357.4100	0.3574	20.001	0.0000	0.0000
2025/03/17	2033	05/02/2026		Bond Future	135.2823	135.2823	135.3738	135.3738	0.068	0.0000	0.0000
2025/03/17	2033	05/02/2026	132.88 Call	Bond Future	2402.3200	2.4023	2493.8200	2.4938	3.809	0.0000	0.0000

127,282

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
2025/03/17	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/03/17	2033	07/05/2026		Bond Future	136.3054	136.3054	136.3988	136.3988	0.069	0.0000
2025/03/17	2033	07/05/2026	135.16 Call	Bond Future	1145.4400	1.1454	1238.8400	1.2388	8.154	0.0000
2025/03/17	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/17	2037	08/05/2025	10.50 Put	Bond Future	3703.2100	3.7032	3860.9000	3.8609	4.258	0.0000
2025/03/17	2037	08/05/2025	10.50 Call	Bond Future	179.7400	0.1797	141.5100	0.1415	21.270	0.0000
2025/03/17	2037	08/05/2025	11.00 Put	Bond Future	1590.1600	1.5902	1668.8800	1.6689	4.950	0.0000
2025/03/17	2037	08/05/2025	11.00 Call	Bond Future	1008.9400	1.0089	891.7400	0.8917	11.616	0.0000
2025/03/17	2037	08/05/2025	11.46 Call	Bond Future	2579.4900	2.5795	2406.2100	2.4062	6.718	0.0000
2025/03/17	2037	08/05/2025	11.46 Put	Bond Future	575.8200	0.5758	598.4600	0.5985	3.932	0.0000
2025/03/17	2037	08/05/2025	12.55 Put	Bond Future	26.0700	0.0261	24.8300	0.0248	4.756	0.0000
2025/03/17	2037	08/05/2025	12.55 Call	Bond Future	7721.5500	7.7216	7524.3900	7.5244	2.553	0.0000
2025/03/17	2037	08/05/2025	13.30 Put	Bond Future	0.9400	0.0009	0.8000	0.0008	14.894	0.0000
2025/03/17	2037	08/05/2025	13.30 Call	Bond Future	11287.0800	11.2871	11091.0200	11.0910	1.737	0.0000
2025/03/17	2037	08/05/2025	13.35 Put	Bond Future	0.7300	0.0007	0.6200	0.0006	15.068	0.0000
2025/03/17	2037	08/05/2025	13.35 Call	Bond Future	11517.4300	11.5174	11321.4000	11.3214	1.702	0.0000
2025/03/17	2037	08/05/2025		Bond Future	11.1017	85.5388	11.1362	85.3429	0.311	0.0000
2025/03/17	2037	08/05/2025	12.25 Call	Bond Future	6253.7600	6.2538	6056.7200	6.0567	3.151	0.0000
2025/03/17	2037	08/05/2025	12.25 Put	Bond Future	66.7700	0.0668	65.6500	0.0657	1.677	0.0000
2025/03/17	2037	07/08/2025		Bond Future	11.2234	82.9415	11.2593	82.7419	0.320	0.0000
2025/03/17	2037	07/08/2025	13.01 Call	Bond Future	9324.5400	9.3245	9128.9400	9.1289	2.098	0.0000
2025/03/17	2037	07/08/2025	13.01 Put	Bond Future	155.5400	0.1555	159.5500	0.1596	2.578	0.0000
2025/03/17	2037	07/08/2025	12.17 Call	Bond Future	5633.4400	5.6334	5454.1000	5.4541	3.183	0.0000
2025/03/17	2037	07/08/2025	12.17 Put	Bond Future	585.8500	0.5859	606.1200	0.6061	3.460	0.0000
2025/03/17	2037	07/08/2025	11.42 Call	Bond Future	2702.5600	2.7026	2564.0100	2.5640	5.127	0.0000
2025/03/17	2037	07/08/2025	11.42 Put	Bond Future	1617.0500	1.6171	1678.1100	1.6781	3.776	0.0000
2025/03/17	2037	07/08/2025	10.55 Put	Bond Future	4452.0400	4.4520	4595.2500	4.5953	3.217	0.0000
2025/03/17	2037	07/08/2025	10.55 Call	Bond Future	577.3900	0.5774	520.9900	0.5210	9.768	0.0000
2025/03/17	2037	07/08/2025	10.64 Put	Bond Future	4055.4900	4.0555	4190.0700	4.1901	3.318	0.0000
2025/03/17	2037	07/08/2025	10.64 Call	Bond Future	713.1100	0.7131	648.0800	0.6481	9.119	0.0000
2025/03/17	2037	07/08/2025	11.82 Call	Bond Future	4185.6100	4.1856	4021.1300	4.0211	3.930	0.0000
2025/03/17	2037	07/08/2025	11.82 Put	Bond Future	952.4400	0.9524	987.5700	0.9876	3.688	0.0000
2025/03/17	2037	07/08/2025	11.07 Call	Bond Future	1635.9700	1.6360	1528.1100	1.5281	6.593	0.0000
2025/03/17	2037	07/08/2025	11.07 Put	Bond Future	2497.0300	2.4970	2588.7800	2.5888	3.674	0.0000
2025/03/17	2037	07/08/2025	10.34 Put	Bond Future	5467.0300	5.4670	5628.5400	5.6285	2.954	0.0000
2025/03/17	2037	07/08/2025	10.34 Call	Bond Future	332.5400	0.3325	294.4400	0.2944	11.457	0.0000
2025/03/17	2037	07/08/2025	10.50 Put	Bond Future	4682.5000	4.6825	4830.3400	4.8303	3.157	0.0000
2025/03/17	2037	07/08/2025	10.50 Call	Bond Future	510.1700	0.5102	458.4000	0.4584	10.148	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
74,648
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	
2025/03/17	2037	07/08/2025	11.00 Put	Bond Future	2712.6500	2.7127	2811.2200	2.8112	3.634	0.0000	0.0000
2025/03/17	2037	07/08/2025	11.00 Call	Bond Future	1454.5000	1.4545	1353.4600	1.3535	6.947	0.0000	0.0000
2025/03/17	2037	07/08/2025	11.83 Call	Bond Future	4225.4600	4.2255	4060.4700	4.0605	3.905	0.0000	0.0000
2025/03/17	2037	07/08/2025	11.83 Put	Bond Future	939.6200	0.9396	974.2400	0.9742	3.684	0.0000	0.0000
2025/03/17	2037	06/11/2025	10.50 Put	Bond Future	5586.3900	5.5864	5732.3300	5.7323	2.612	0.0000	0.0000
2025/03/17	2037	06/11/2025	10.50 Call	Bond Future	787.9100	0.7879	730.5500	0.7306	7.280	0.0000	0.0000
2025/03/17	2037	06/11/2025	11.00 Put	Bond Future	3663.1100	3.6631	3770.8900	3.7709	2.942	0.0000	0.0000
2025/03/17	2037	06/11/2025	11.00 Call	Bond Future	1752.1100	1.7521	1656.5900	1.6566	5.452	0.0000	0.0000
2025/03/17	2037	06/11/2025	12.16 Call	Bond Future	5512.3300	5.5123	5347.5400	5.3475	2.989	0.0000	0.0000
2025/03/17	2037	06/11/2025	12.16 Put	Bond Future	1218.1000	1.2181	1256.6100	1.2566	3.161	0.0000	0.0000
2025/03/17	2037	06/11/2025		Bond Future	11.3442	84.5480	11.3815	84.3447	0.329	0.0000	0.0000
2025/03/17	2037	06/11/2025	11.63 Call	Bond Future	3586.4500	3.5865	3447.6300	3.4476	3.871	0.0000	0.0000
2025/03/17	2037	06/11/2025	11.63 Put	Bond Future	2045.1200	2.0451	2109.6000	2.1096	3.153	0.0000	0.0000
2025/03/17	2037	05/02/2026	12.27 Call	Bond Future	5804.0800	5.8041	5645.1800	5.6452	2.738	0.0000	0.0000
2025/03/17	2037	05/02/2026	12.27 Put	Bond Future	1706.8000	1.7068	1754.9500	1.7550	2.821	0.0000	0.0000
2025/03/17	2037	05/02/2026	10.90 Put	Bond Future	4896.8700	4.8969	5018.3800	5.0184	2.481	0.0000	0.0000
2025/03/17	2037	05/02/2026	10.90 Call	Bond Future	1733.5600	1.7336	1648.0200	1.6480	4.934	0.0000	0.0000
2025/03/17	2037	05/02/2026		Bond Future	11.4761	81.9185	11.5148	81.7115	0.338	0.0000	0.0000
2025/03/17	2037	05/02/2026	11.20 Call	Bond Future	2433.5800	2.4336	2329.0000	2.3290	4.297	0.0000	0.0000
2025/03/17	2037	05/02/2026	11.20 Put	Bond Future	3928.7400	3.9287	4031.2100	4.0312	2.608	0.0000	0.0000
2025/03/17	2037	05/02/2026	11.86 Call	Bond Future	4382.7700	4.3828	4241.4700	4.2415	3.224	0.0000	0.0000
2025/03/17	2037	05/02/2026	11.86 Put	Bond Future	2364.5900	2.3646	2430.3400	2.4303	2.781	0.0000	0.0000
2025/03/17	2037	05/02/2026	11.36 Call	Bond Future	2858.9300	2.8589	2744.6200	2.7446	3.998	0.0000	0.0000
2025/03/17	2037	05/02/2026	11.36 Put	Bond Future	3482.9100	3.4829	3575.6500	3.5757	2.663	0.0000	0.0000
2025/03/17	2037	05/02/2026	10.65 Put	Bond Future	5842.3100	5.8423	5979.8200	5.9798	2.354	0.0000	0.0000
2025/03/17	2037	05/02/2026	10.65 Call	Bond Future	1253.4400	1.2534	1183.9000	1.1839	5.548	0.0000	0.0000
2025/03/17	2037	07/05/2026		Bond Future	11.6253	83.4631	11.6657	83.2524	0.347	0.0000	0.0000
2025/03/17	2037	07/05/2026	11.32 Call	Bond Future	2743.9100	2.7439	2638.4700	2.6385	3.843	0.0000	0.0000
2025/03/17	2037	07/05/2026	11.32 Put	Bond Future	4362.7100	4.3627	4467.9800	4.4680	2.413	0.0000	0.0000
2025/03/17	2038	08/05/2025		Bond Future	140.2549	140.2549	140.2481	140.2481	0.005	0.0000	0.0000
2025/03/17	2038	08/05/2025	139.68 Call	Bond Future	574.9300	0.5749	568.1100	0.5681	1.186	0.0000	0.0000
2025/03/17	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/17	2038	07/08/2025		Bond Future	140.8962	140.8962	140.8893	140.8893	0.005	0.0000	0.0000
2025/03/17	2038	07/08/2025	139.56 Call	Bond Future	1336.1600	1.3362	1329.3400	1.3293	0.510	0.0000	0.0000
2025/03/17	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/17	2038	06/11/2025		Bond Future	143.6596	143.6596	143.6529	143.6529	0.005	0.0000	0.0000
2025/03/17	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/17	2038	06/11/2025	143.88 Put	Bond Future	220.4500	0.2205	227.1300	0.2271	3.030	0.0000	0.0000

0
300
0
300
0
300
0
300
0
300
0
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	
2025/03/17	2038	05/02/2026		Bond Future	144.2957	144.2957	144.2890	144.2890	0.005	0.0000	0.0000
2025/03/17	2038	05/02/2026	143.20 Call	Bond Future	1095.7200	1.0957	1089.0400	1.0890	0.610	0.0000	0.0000
2025/03/17	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/17	2038	07/05/2026		Bond Future	147.0551	147.0551	147.0488	147.0488	0.004	0.0000	0.0000
2025/03/17	2038	07/05/2026	144.53 Call	Bond Future	2525.1100	2.5251	2518.8400	2.5188	0.248	0.0000	0.0000
2025/03/17	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/17	2040	08/05/2025	13.43 Put	Bond Future	3.4200	0.0034	3.0300	0.0030	11.404	0.0000	0.0000
2025/03/17	2040	08/05/2025	13.43 Call	Bond Future	10924.7500	10.9248	10714.0800	10.7141	1.928	0.0000	0.0000
2025/03/17	2040	08/05/2025	12.75 Put	Bond Future	43.7200	0.0437	42.3200	0.0423	3.202	0.0000	0.0000
2025/03/17	2040	08/05/2025	12.75 Call	Bond Future	7489.1800	7.4892	7277.5000	7.2775	2.826	0.0000	0.0000
2025/03/17	2040	08/05/2025	13.50 Put	Bond Future	2.4900	0.0025	2.1800	0.0022	12.450	0.0000	0.0000
2025/03/17	2040	08/05/2025	13.50 Call	Bond Future	11267.4600	11.2675	11056.8700	11.0569	1.869	0.0000	0.0000
2025/03/17	2040	08/05/2025		Bond Future	11.4433	85.3047	11.4777	85.0944	0.301	0.0000	0.0000
2025/03/17	2040	08/05/2025	12.63 Call	Bond Future	6867.6000	6.8676	6656.0700	6.6561	3.080	0.0000	0.0000
2025/03/17	2040	08/05/2025	12.63 Put	Bond Future	62.4200	0.0624	61.1700	0.0612	2.003	0.0000	0.0000
2025/03/17	2040	07/08/2025		Bond Future	11.5675	82.4523	11.6033	82.2381	0.309	0.0000	0.0000
2025/03/17	2040	07/08/2025	13.29 Call	Bond Future	9633.4600	9.6335	9424.4100	9.4244	2.170	0.0000	0.0000
2025/03/17	2040	07/08/2025	13.29 Put	Bond Future	203.4000	0.2034	208.6000	0.2086	2.557	0.0000	0.0000
2025/03/17	2040	06/11/2025		Bond Future	11.6902	84.0493	11.7273	83.8310	0.317	0.0000	0.0000
2025/03/17	2040	06/11/2025	11.84 Call	Bond Future	3450.1100	3.4501	3309.3300	3.3093	4.080	0.0000	0.0000
2025/03/17	2040	06/11/2025	11.84 Put	Bond Future	2574.3800	2.5744	2651.8800	2.6519	3.010	0.0000	0.0000
2025/03/17	2040	05/02/2026		Bond Future	11.8234	81.1594	11.8619	80.9372	0.326	0.0000	0.0000
2025/03/17	2040	05/02/2026	11.49 Call	Bond Future	2454.2700	2.4543	2345.6600	2.3457	4.425	0.0000	0.0000
2025/03/17	2040	05/02/2026	11.49 Put	Bond Future	4415.2200	4.4152	4528.8500	4.5289	2.574	0.0000	0.0000
2025/03/17	2040	07/05/2026		Bond Future	11.9720	82.6893	12.0121	82.4631	0.335	0.0000	0.0000
2025/03/17	2040	07/05/2026	11.67 Call	Bond Future	3058.1600	3.0582	2943.4800	2.9435	3.750	0.0000	0.0000
2025/03/17	2040	07/05/2026	11.67 Put	Bond Future	4794.9400	4.7949	4906.4700	4.9065	2.326	0.0000	0.0000
2025/03/17	2044	08/05/2025	11.76 Call	Bond Future	2074.6600	2.0747	1903.3200	1.9033	8.259	0.0000	0.0000
2025/03/17	2044	08/05/2025	11.76 Put	Bond Future	996.0000	0.9960	1039.8100	1.0398	4.399	0.0000	0.0000
2025/03/17	2044	08/05/2025	11.35 Put	Bond Future	2279.8400	2.2798	2389.1000	2.3891	4.792	0.0000	0.0000
2025/03/17	2044	08/05/2025	11.35 Call	Bond Future	783.2400	0.7832	677.3500	0.6774	13.519	0.0000	0.0000
2025/03/17	2044	08/05/2025	10.85 Put	Bond Future	4935.9400	4.9359	5124.6300	5.1246	3.823	0.0000	0.0000
2025/03/17	2044	08/05/2025	10.85 Call	Bond Future	108.0500	0.1081	81.5900	0.0816	24.489	0.0000	0.0000
2025/03/17	2044	08/05/2025	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/17	2044	08/05/2025	Put	Bond Future	19067.3900	19.0674	19282.5400	19.2825	1.128	0.0000	0.0000
2025/03/17	2044	08/05/2025	12.40 Call	Bond Future	5045.8900	5.0459	4833.0800	4.8331	4.217	0.0000	0.0000
2025/03/17	2044	08/05/2025	12.40 Put	Bond Future	207.3000	0.2073	209.6400	0.2096	1.129	0.0000	0.0000
2025/03/17	2044	08/05/2025	11.65 Call	Bond Future	1664.4300	1.6644	1507.9000	1.5079	9.404	0.0000	0.0000

0
0
0
0
0
0
0
7,500
0
15,000
0
7,500
30,651
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	
2025/03/17	2044	08/05/2025	11.65 Put	Bond Future	1263.4200	1.2634	1322.0400	1.3220	4.640	0.0000	0.0000
2025/03/17	2044	08/05/2025	10.92 Put	Bond Future	4501.3700	4.5014	4681.9200	4.6819	4.011	0.0000	0.0000
2025/03/17	2044	08/05/2025	10.92 Call	Bond Future	153.0400	0.1530	118.4400	0.1184	22.608	0.0000	0.0000
2025/03/17	2044	08/05/2025		Bond Future	11.5856	80.9326	11.6201	80.7175	0.298	0.0000	0.0000
2025/03/17	2044	08/05/2025	12.72 Call	Bond Future	6694.7700	6.6948	6478.3300	6.4783	3.233	0.0000	0.0000
2025/03/17	2044	08/05/2025	12.72 Put	Bond Future	86.9800	0.0870	85.6900	0.0857	1.483	0.0000	0.0000
2025/03/17	2044	07/08/2025		Bond Future	11.7052	78.1205	11.7409	77.9012	0.306	0.0000	0.0000
2025/03/17	2044	07/08/2025	13.34 Call	Bond Future	9342.8700	9.3429	9130.3700	9.1304	2.274	0.0000	0.0000
2025/03/17	2044	07/08/2025	13.34 Put	Bond Future	260.3900	0.2604	267.1200	0.2671	2.585	0.0000	0.0000
2025/03/17	2044	07/08/2025	11.85 Call	Bond Future	2820.2800	2.8203	2671.8600	2.6719	5.263	0.0000	0.0000
2025/03/17	2044	07/08/2025	11.85 Put	Bond Future	1938.4500	1.9385	2009.2600	2.0093	3.653	0.0000	0.0000
2025/03/17	2044	07/08/2025	11.30 Put	Bond Future	3730.5700	3.7306	3857.5000	3.8575	3.402	0.0000	0.0000
2025/03/17	2044	07/08/2025	11.30 Call	Bond Future	1175.5700	1.1756	1083.2700	1.0833	7.852	0.0000	0.0000
2025/03/17	2044	07/08/2025	10.63 Put	Bond Future	7297.1800	7.2972	7488.6800	7.4887	2.624	0.0000	0.0000
2025/03/17	2044	07/08/2025	10.63 Call	Bond Future	213.1000	0.2131	185.3700	0.1854	13.013	0.0000	0.0000
2025/03/17	2044	06/11/2025		Bond Future	11.8227	79.6335	11.8598	79.4101	0.313	0.0000	0.0000
2025/03/17	2044	06/11/2025	11.88 Call	Bond Future	3198.2600	3.1983	3060.4700	3.0605	4.308	0.0000	0.0000
2025/03/17	2044	06/11/2025	11.88 Put	Bond Future	2853.5500	2.8536	2939.0900	2.9391	2.998	0.0000	0.0000
2025/03/17	2044	05/02/2026		Bond Future	11.9498	76.7838	11.9882	76.5564	0.322	0.0000	0.0000
2025/03/17	2044	05/02/2026	11.56 Call	Bond Future	2353.0000	2.3530	2245.6500	2.2457	4.562	0.0000	0.0000
2025/03/17	2044	05/02/2026	11.56 Put	Bond Future	4721.9000	4.7219	4841.9300	4.8419	2.542	0.0000	0.0000
2025/03/17	2044	07/05/2026		Bond Future	12.0905	78.2310	12.1304	77.9995	0.330	0.0000	0.0000
2025/03/17	2044	07/05/2026	11.80 Call	Bond Future	3154.3500	3.1544	3036.0200	3.0360	3.751	0.0000	0.0000
2025/03/17	2044	07/05/2026	11.80 Put	Bond Future	4875.1100	4.8751	4988.2600	4.9883	2.321	0.0000	0.0000
2025/03/17	2046	08/05/2025		Bond Future	120.2625	120.2625	120.1666	120.1666	0.080	0.0000	0.0000
2025/03/17	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/17	2046	08/05/2025	121.97 Put	Bond Future	1707.5300	1.7075	1803.3800	1.8034	5.613	0.0000	0.0000
2025/03/17	2046	07/08/2025		Bond Future	122.6307	122.6307	122.5333	122.5333	0.079	0.0000	0.0000
2025/03/17	2046	07/08/2025	118.69 Call	Bond Future	3940.7000	3.9407	3843.2900	3.8433	2.472	0.0000	0.0000
2025/03/17	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/17	2046	06/11/2025		Bond Future	122.7839	122.7839	122.6847	122.6847	0.081	0.0000	0.0000
2025/03/17	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/17	2046	06/11/2025	125.41 Put	Bond Future	2626.0600	2.6261	2725.3100	2.7253	3.779	0.0000	0.0000
2025/03/17	2046	05/02/2026		Bond Future	125.1792	125.1792	125.0783	125.0783	0.081	0.0000	0.0000
2025/03/17	2046	05/02/2026	121.65 Call	Bond Future	3529.1700	3.5292	3428.2800	3.4283	2.859	0.0000	0.0000
2025/03/17	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/17	2046	07/05/2026		Bond Future	125.2738	125.2738	125.1711	125.1711	0.082	0.0000	0.0000
2025/03/17	2046	07/05/2026	124.95 Call	Bond Future	323.8400	0.3238	221.1400	0.2211	31.713	0.0000	0.0000

2,490

0

2,490

72,418

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
2025/03/17	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/17	2050	08/05/2025		Bond Future	121.7245	121.7245	121.7187	0.005	0.0000	0.0000
2025/03/17	2050	08/05/2025	121.16 Call	Bond Future	564.5100	0.5645	558.6700	0.5587	1.035	0.0000
2025/03/17	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/17	2050	07/08/2025		Bond Future	121.7593	121.7593	121.7535	121.7535	0.005	0.0000
2025/03/17	2050	07/08/2025	119.89 Call	Bond Future	1869.3400	1.8693	1863.4500	1.8635	0.315	0.0000
2025/03/17	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/17	2050	06/11/2025		Bond Future	124.1474	124.1474	124.1416	124.1416	0.005	0.0000
2025/03/17	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/17	2050	06/11/2025	124.42 Put	Bond Future	272.6500	0.2727	278.4500	0.2785	2.127	0.0000
2025/03/17	2050	05/02/2026		Bond Future	124.1562	124.1562	124.1504	124.1504	0.005	0.0000
2025/03/17	2050	05/02/2026	122.82 Call	Bond Future	1336.2000	1.3362	1330.4200	1.3304	0.433	0.0000
2025/03/17	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/17	2050	07/05/2026		Bond Future	126.5301	126.5301	126.5247	126.5247	0.004	0.0000
2025/03/17	2050	07/05/2026	124.07 Call	Bond Future	2460.1200	2.4601	2454.7200	2.4547	0.220	0.0000
2025/03/17	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/17	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/03/17	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/03/17	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/03/17	AL37	08/05/2025		Index Future	1092.7500	1092.7500	1092.4290	1092.4290	0.029	0.0000
2025/03/17	AL37	07/08/2025		Index Future	1114.0040	1114.0040	1113.6790	1113.6790	0.029	0.0000
2025/03/17	AL37	06/11/2025		Index Future	1135.5960	1135.5960	1135.2730	1135.2730	0.028	0.0000
2025/03/17	AL37	05/02/2026		Index Future	1157.5040	1157.5040	1157.1820	1157.1820	0.028	0.0000
2025/03/17	AL37	07/05/2026		Index Future	1179.4130	1179.4130	1179.0950	1179.0950	0.027	0.0000
2025/03/17	AL7T	08/05/2025		Index Future	1303.7800	1303.7800	1301.7900	1301.7900	0.153	0.0000
2025/03/17	AL7T	07/08/2025		Index Future	1329.1390	1329.1390	1327.1130	1327.1130	0.152	0.0000
2025/03/17	AL7T	06/11/2025		Index Future	1354.9010	1354.9010	1352.8450	1352.8450	0.152	0.0000
2025/03/17	AL7T	05/02/2026		Index Future	1381.0400	1381.0400	1378.9520	1378.9520	0.151	0.0000
2025/03/17	AL7T	07/05/2026		Index Future	1407.1800	1407.1800	1405.0650	1405.0650	0.150	0.0000
2025/03/17	ALBI	08/05/2025		Index Future	1120.6790	1120.6790	1119.0780	1119.0780	0.143	0.0000
2025/03/17	ALBI	07/08/2025		Index Future	1142.4760	1142.4760	1140.8470	1140.8470	0.143	0.0000
2025/03/17	ALBI	06/11/2025		Index Future	1164.6210	1164.6210	1162.9670	1162.9670	0.142	0.0000
2025/03/17	ALBI	05/02/2026		Index Future	1187.0890	1187.0890	1185.4100	1185.4100	0.141	0.0000
2025/03/17	ALBI	07/05/2026		Index Future	1209.5580	1209.5580	1207.8580	1207.8580	0.141	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

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	
2025/03/17	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/03/17	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/03/17	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/03/17	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/03/17	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/03/17	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2025/03/17	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/03/17	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/03/17	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/03/17	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/03/17	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/03/17	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/03/17	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/03/17	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/03/17	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/03/17	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/03/17	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/03/17	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/03/17	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2025/03/17	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/03/17	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/03/17	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/03/17	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/03/17	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/03/17	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/03/17	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	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
2025/03/17	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/17	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/17	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/17	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/17	ES33	08/05/2025		Bond Future	11.3273	80.8723	11.3565	80.7384	0.258	0.0000
2025/03/17	ES33	08/05/2025	12.73 Call	Bond Future	6100.3300	6.1003	5966.4400	5.9664	2.195	0.0000
2025/03/17	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/17	ES33	07/08/2025		Bond Future	11.4701	82.4650	11.5007	82.3286	0.267	0.0000
2025/03/17	ES33	07/08/2025	13.56 Call	Bond Future	8660.3600	8.6604	8523.9500	8.5240	1.575	0.0000
2025/03/17	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/17	ES33	06/11/2025		Bond Future	11.6286	80.2859	11.6606	80.1469	0.275	0.0000
2025/03/17	ES33	06/11/2025	12.01 Call	Bond Future	1635.6200	1.6356	1496.7100	1.4967	8.493	0.0000
2025/03/17	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/17	ES33	05/02/2026		Bond Future	11.8048	81.8511	11.8383	81.7097	0.284	0.0000
2025/03/17	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/17	ES33	05/02/2026	11.49 Put	Bond Future	1344.3700	1.3444	1485.7700	1.4858	10.518	0.0000
2025/03/17	ES33	07/05/2026		Bond Future	11.9947	79.6177	12.0298	79.4738	0.293	0.0000
2025/03/17	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/17	ES33	07/05/2026	11.69 Put	Bond Future	1262.8600	1.2629	1406.7200	1.4067	11.392	0.0000
2025/03/17	ES42	08/05/2025		Bond Future	11.9526	75.5587	11.9869	75.3612	0.287	0.0000
2025/03/17	ES42	08/05/2025	13.25 Call	Bond Future	6927.7600	6.9278	6730.2700	6.7303	2.851	0.0000
2025/03/17	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/17	ES42	07/08/2025		Bond Future	12.0796	77.0465	12.1152	76.8452	0.295	0.0000
2025/03/17	ES42	07/08/2025	13.79 Call	Bond Future	8774.3700	8.7744	8573.0300	8.5730	2.295	0.0000
2025/03/17	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/17	ES42	06/11/2025		Bond Future	12.2159	74.2918	12.2529	74.0867	0.303	0.0000
2025/03/17	ES42	06/11/2025	12.39 Call	Bond Future	957.8800	0.9579	752.8100	0.7528	21.409	0.0000
2025/03/17	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/17	ES42	05/02/2026		Bond Future	12.3592	75.7390	12.3976	75.5302	0.311	0.0000
2025/03/17	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/17	ES42	05/02/2026	11.85 Put	Bond Future	2860.7000	2.8607	3069.5500	3.0696	7.301	0.0000
2025/03/17	ES42	07/05/2026		Bond Future	12.5167	72.9195	12.5566	72.7068	0.319	0.0000
2025/03/17	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/17	ES42	07/05/2026	12.20 Put	Bond Future	1721.9000	1.7219	1934.5900	1.9346	12.352	0.0000
2025/03/17	GOVI	08/05/2025		GOVI	1103.8710	1103.8710	1102.3610	1102.3610	0.137	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	
2025/03/17	GOVI	08/05/2025	1,022. Call 00	GOVI	818710.0000	81.8710	803610.0000	80.3610	1.844	0.0000	0.0000
2025/03/17	GOVI	08/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/17	GOVI	07/08/2025		GOVI	1125.3410	1125.3410	1123.8050	1123.8050	0.136	0.0000	0.0000
2025/03/17	GOVI	07/08/2025	1,011. Call 00	GOVI	1143410.0000	114.3410	1128050.0000	112.8050	1.343	0.0000	0.0000
2025/03/17	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/17	GOVI	06/11/2025		GOVI	1147.1540	1147.1540	1145.5940	1145.5940	0.136	0.0000	0.0000
2025/03/17	GOVI	06/11/2025	1,112. Call 00	GOVI	351540.0000	35.1540	335940.0000	33.5940	4.438	0.0000	0.0000
2025/03/17	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/17	GOVI	05/02/2026		GOVI	1169.2840	1169.2840	1167.7030	1167.7030	0.135	0.0000	0.0000
2025/03/17	GOVI	05/02/2026	1,150. Call 00	GOVI	192840.0000	19.2840	177030.0000	17.7030	8.199	0.0000	0.0000
2025/03/17	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/17	GOVI	07/05/2026		GOVI	1191.4160	1191.4160	1189.8150	1189.8150	0.134	0.0000	0.0000
2025/03/17	GOVI	07/05/2026	1,177. Call 00	GOVI	144160.0000	14.4160	128150.0000	12.8150	11.106	0.0000	0.0000
2025/03/17	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/17	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/03/17	IGOV	08/05/2025		Index Future	379.8190	379.8190	379.6720	379.6720	0.039	0.0000	0.0000
2025/03/17	IGOV	07/08/2025		Index Future	387.2990	387.2990	387.1500	387.1500	0.038	0.0000	0.0000
2025/03/17	IGOV	06/11/2025		Index Future	394.8970	394.8970	394.7470	394.7470	0.038	0.0000	0.0000
2025/03/17	IGOV	05/02/2026		Index Future	402.6040	402.6040	402.4540	402.4540	0.037	0.0000	0.0000
2025/03/17	IGOV	07/05/2026		Index Future	410.3120	410.3120	410.1630	410.1630	0.036	0.0000	0.0000
2025/03/17	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/03/17	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/03/17	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/03/17	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/03/17	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/03/17	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/03/17	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/03/17	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/03/17	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/03/17	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/03/17	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/03/17	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	
2025/03/17	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/03/17	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2025/03/17	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/03/17	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/03/17	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/03/17	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/03/17	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/03/17	R033	08/05/2025		Bond Future	9.9778	101.2722	9.0872	106.2144	8.926	0.0000	0.0000
2025/03/17	R033	08/05/2025	10.33 Call	Bond Future	2356.5900	2.3566	6823.9800	6.8240	189.570	0.0000	0.0000
2025/03/17	R033	08/05/2025	10.33 Put	Bond Future	486.2500	0.4863	11.5300	0.0115	97.629	0.0000	0.0000
2025/03/17	R033	07/08/2025		Bond Future	10.0754	103.2420	9.1422	108.2803	9.263	0.0000	0.0000
2025/03/17	R033	07/08/2025	10.33 Call	Bond Future	2578.7600	2.5788	6546.6500	6.5467	153.868	0.0000	0.0000
2025/03/17	R033	07/08/2025	10.33 Put	Bond Future	1259.4100	1.2594	188.9800	0.1890	84.995	0.0000	0.0000
2025/03/17	R033	06/11/2025		Bond Future	10.1831	100.1975	9.2038	105.3339	9.617	0.0000	0.0000
2025/03/17	R033	06/11/2025	10.33 Call	Bond Future	2716.1200	2.7161	6383.5400	6.3835	135.024	0.0000	0.0000
2025/03/17	R033	06/11/2025	10.33 Put	Bond Future	1974.0200	1.9740	505.1100	0.5051	74.412	0.0000	0.0000
2025/03/17	R033	05/02/2026		Bond Future	10.3022	102.1281	9.2732	107.3639	9.988	0.0000	0.0000
2025/03/17	R033	05/02/2026	10.49 Call	Bond Future	3145.3100	3.1453	6833.0500	6.8331	117.246	0.0000	0.0000
2025/03/17	R033	05/02/2026	10.49 Put	Bond Future	2226.9700	2.2270	678.9300	0.6789	69.513	0.0000	0.0000
2025/03/17	R033	07/05/2026		Bond Future	10.4382	99.0109	9.3554	104.3463	10.373	0.0000	0.0000
2025/03/17	R033	07/05/2026	10.38 Call	Bond Future	2805.5900	2.8056	6191.0700	6.1911	120.669	0.0000	0.0000
2025/03/17	R033	07/05/2026	10.38 Put	Bond Future	3082.9700	3.0830	1133.0500	1.1331	63.248	0.0000	0.0000
2025/03/17	R035	08/05/2025	10.08 Put	Bond Future	3478.6500	3.4787	3606.6400	3.6066	3.679	0.0000	0.0000
2025/03/17	R035	08/05/2025	10.08 Call	Bond Future	185.3200	0.1853	149.4100	0.1494	19.377	0.0000	0.0000
2025/03/17	R035	08/05/2025	10.58 Put	Bond Future	1476.3500	1.4764	1534.3300	1.5343	3.927	0.0000	0.0000
2025/03/17	R035	08/05/2025	10.58 Call	Bond Future	1037.6800	1.0377	931.7600	0.9318	10.207	0.0000	0.0000
2025/03/17	R035	08/05/2025	11.01 Call	Bond Future	2493.6300	2.4936	2344.5800	2.3446	5.977	0.0000	0.0000
2025/03/17	R035	08/05/2025	11.01 Put	Bond Future	571.3000	0.5713	586.1500	0.5862	2.599	0.0000	0.0000
2025/03/17	R035	08/05/2025	11.70 Call	Bond Future	5628.6100	5.6286	5462.4800	5.4625	2.952	0.0000	0.0000
2025/03/17	R035	08/05/2025	11.70 Put	Bond Future	90.3600	0.0904	88.1300	0.0881	2.468	0.0000	0.0000
2025/03/17	R035	08/05/2025	10.95 Call	Bond Future	2256.9500	2.2570	2112.0300	2.1120	6.421	0.0000	0.0000
2025/03/17	R035	08/05/2025	10.95 Put	Bond Future	658.9900	0.6590	677.9700	0.6780	2.880	0.0000	0.0000
2025/03/17	R035	08/05/2025	10.44 Put	Bond Future	1930.4700	1.9305	2008.2200	2.0082	4.028	0.0000	0.0000
2025/03/17	R035	08/05/2025	10.44 Call	Bond Future	704.5600	0.7046	618.4100	0.6184	12.227	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	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/03/17	R035	08/05/2025	13.35 Call	Bond Future	13393.6400	13.3936	13229.7200	13.2297	1.224	0.0000	0.0000
2025/03/17	R035	08/05/2025	13.35 Put	Bond Future	0.0600	0.0001	0.0400	0.0000	33.333	0.0000	0.0000
2025/03/17	R035	08/05/2025	12.70 Call	Bond Future	10427.2500	10.4273	10263.0700	10.2631	1.575	0.0000	0.0000
2025/03/17	R035	08/05/2025	12.70 Put	Bond Future	1.8700	0.0019	1.5900	0.0016	14.973	0.0000	0.0000
2025/03/17	R035	08/05/2025	11.46 Put	Bond Future	177.5300	0.1775	176.9100	0.1769	0.349	0.0000	0.0000
2025/03/17	R035	08/05/2025	11.46 Call	Bond Future	4481.5300	4.4815	4317.0100	4.3170	3.671	0.0000	0.0000
2025/03/17	R035	08/05/2025		Bond Future	10.6587	91.0714	10.6883	90.9075	0.277	0.0000	0.0000
2025/03/17	R035	08/05/2025	11.78 Call	Bond Future	6015.9600	6.0160	5849.7300	5.8497	2.763	0.0000	0.0000
2025/03/17	R035	08/05/2025	11.78 Put	Bond Future	71.7200	0.0717	69.3900	0.0694	3.249	0.0000	0.0000
2025/03/17	R035	07/08/2025		Bond Future	10.7683	92.8427	10.7991	92.6757	0.286	0.0000	0.0000
2025/03/17	R035	07/08/2025	12.65 Call	Bond Future	9578.7000	9.5787	9413.3300	9.4133	1.726	0.0000	0.0000
2025/03/17	R035	07/08/2025	12.65 Put	Bond Future	107.7800	0.1078	109.4200	0.1094	1.522	0.0000	0.0000
2025/03/17	R035	07/08/2025	10.08 Put	Bond Future	4406.9500	4.4070	4525.0300	4.5250	2.679	0.0000	0.0000
2025/03/17	R035	07/08/2025	10.08 Call	Bond Future	562.0100	0.5620	513.0800	0.5131	8.706	0.0000	0.0000
2025/03/17	R035	07/08/2025	10.58 Put	Bond Future	2559.8300	2.5598	2636.1800	2.6362	2.983	0.0000	0.0000
2025/03/17	R035	07/08/2025	10.58 Call	Bond Future	1529.5300	1.5295	1438.8700	1.4389	5.927	0.0000	0.0000
2025/03/17	R035	07/08/2025	11.34 Call	Bond Future	4005.9600	4.0060	3866.8500	3.8669	3.473	0.0000	0.0000
2025/03/17	R035	07/08/2025	11.34 Put	Bond Future	973.5900	0.9736	1001.4900	1.0015	2.866	0.0000	0.0000
2025/03/17	R035	07/08/2025	11.30 Call	Bond Future	3852.5800	3.8526	3715.2600	3.7153	3.564	0.0000	0.0000
2025/03/17	R035	07/08/2025	11.30 Put	Bond Future	1027.7900	1.0278	1057.4800	1.0575	2.889	0.0000	0.0000
2025/03/17	R035	06/11/2025	9.91 Put	Bond Future	5958.1200	5.9581	6088.3000	6.0883	2.185	0.0000	0.0000
2025/03/17	R035	06/11/2025	9.91 Call	Bond Future	550.4100	0.5504	510.5600	0.5106	7.240	0.0000	0.0000
2025/03/17	R035	06/11/2025	10.41 Put	Bond Future	3934.0900	3.9341	4032.2900	4.0323	2.496	0.0000	0.0000
2025/03/17	R035	06/11/2025	10.41 Call	Bond Future	1339.2300	1.3392	1267.4000	1.2674	5.364	0.0000	0.0000
2025/03/17	R035	06/11/2025	11.43 Call	Bond Future	4285.4700	4.2855	4155.6100	4.1556	3.030	0.0000	0.0000
2025/03/17	R035	06/11/2025	11.43 Put	Bond Future	1481.8100	1.4818	1521.9800	1.5220	2.711	0.0000	0.0000
2025/03/17	R035	06/11/2025	11.95 Call	Bond Future	6256.1900	6.2562	6108.7400	6.1087	2.357	0.0000	0.0000
2025/03/17	R035	06/11/2025	11.95 Put	Bond Future	865.3200	0.8653	887.9000	0.8879	2.609	0.0000	0.0000
2025/03/17	R035	06/11/2025	11.45 Call	Bond Future	4357.1400	4.3571	4226.4500	4.2265	2.999	0.0000	0.0000
2025/03/17	R035	06/11/2025	11.45 Put	Bond Future	1451.9800	1.4520	1491.3200	1.4913	2.709	0.0000	0.0000
2025/03/17	R035	06/11/2025	10.95 Put	Bond Future	2386.5900	2.3866	2450.6100	2.4506	2.682	0.0000	0.0000
2025/03/17	R035	06/11/2025	10.95 Call	Bond Future	2704.7900	2.7048	2598.7800	2.5988	3.919	0.0000	0.0000
2025/03/17	R035	06/11/2025	10.08 Put	Bond Future	5205.5900	5.2056	5325.4600	5.3255	2.303	0.0000	0.0000
2025/03/17	R035	06/11/2025	10.08 Call	Bond Future	767.0500	0.7671	716.8900	0.7169	6.539	0.0000	0.0000
2025/03/17	R035	06/11/2025	10.58 Put	Bond Future	3377.9700	3.3780	3464.8800	3.4649	2.573	0.0000	0.0000
2025/03/17	R035	06/11/2025	10.58 Call	Bond Future	1713.8800	1.7139	1630.7600	1.6308	4.850	0.0000	0.0000
2025/03/17	R035	06/11/2025	11.67 Call	Bond Future	5169.3700	5.1694	5030.3800	5.0304	2.689	0.0000	0.0000
2025/03/17	R035	06/11/2025	11.67 Put	Bond Future	1158.2900	1.1583	1189.3300	1.1893	2.680	0.0000	0.0000
2025/03/17	R035	06/11/2025		Bond Future	10.8899	90.1356	10.9220	89.9656	0.295	0.0000	0.0000

0
400
0
400
0
400
79,905
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	
2025/03/17	R035	06/11/2025	11.20 Call	Bond Future	3492.7000	3.4927	3373.3400	3.3733	3.417	0.0000	0.0000
2025/03/17	R035	06/11/2025	11.20 Put	Bond Future	1868.0800	1.8681	1918.7500	1.9188	2.712	0.0000	0.0000
2025/03/17	R035	05/02/2026		Bond Future	11.0241	91.8728	11.0576	91.6996	0.304	0.0000	0.0000
2025/03/17	R035	05/02/2026	10.79 Call	Bond Future	2355.2200	2.3552	2265.0600	2.2651	3.828	0.0000	0.0000
2025/03/17	R035	05/02/2026	10.79 Put	Bond Future	3576.9900	3.5770	3659.9500	3.6600	2.319	0.0000	0.0000
2025/03/17	R035	07/05/2026		Bond Future	11.1656	89.1010	11.2006	88.9248	0.313	0.0000	0.0000
2025/03/17	R035	07/05/2026	10.86 Call	Bond Future	2499.6800	2.4997	2411.4900	2.4115	3.528	0.0000	0.0000
2025/03/17	R035	07/05/2026	10.86 Put	Bond Future	4059.0000	4.0590	4146.9700	4.1470	2.167	0.0000	0.0000
2025/03/17	R038	08/05/2025		Bond Future	11.1201	99.5938	10.3626	104.8520	6.812	0.0000	0.0000
2025/03/17	R038	08/05/2025	11.24 Call	Bond Future	1891.2400	1.8912	6128.0400	6.1280	224.022	0.0000	0.0000
2025/03/17	R038	08/05/2025	11.24 Put	Bond Future	1094.9600	1.0950	73.6000	0.0736	93.278	0.0000	0.0000
2025/03/17	R038	07/08/2025		Bond Future	11.2384	101.5308	10.4510	106.8914	7.007	0.0000	0.0000
2025/03/17	R038	07/08/2025	11.24 Call	Bond Future	2322.3100	2.3223	5951.9300	5.9519	156.294	0.0000	0.0000
2025/03/17	R038	07/08/2025	11.24 Put	Bond Future	2312.1000	2.3121	581.1200	0.5811	74.866	0.0000	0.0000
2025/03/17	R038	06/11/2025		Bond Future	11.3653	98.0118	10.5459	103.4766	7.209	0.0000	0.0000
2025/03/17	R038	06/11/2025	11.24 Call	Bond Future	2599.0600	2.5991	5926.2700	5.9263	128.016	0.0000	0.0000
2025/03/17	R038	06/11/2025	11.24 Put	Bond Future	3406.7300	3.4067	1269.1400	1.2691	62.746	0.0000	0.0000
2025/03/17	R038	06/11/2025	12.33 Call	Bond Future	7052.3800	7.0524	11714.7000	11.7147	66.110	0.0000	0.0000
2025/03/17	R038	06/11/2025	12.33 Put	Bond Future	1147.6200	1.1476	345.1400	0.3451	69.926	0.0000	0.0000
2025/03/17	R038	06/11/2025	10.98 Put	Bond Future	4347.7500	4.3478	1735.0500	1.7351	60.093	0.0000	0.0000
2025/03/17	R038	06/11/2025	10.98 Call	Bond Future	1832.1700	1.8322	4684.2700	4.6843	155.668	0.0000	0.0000
2025/03/17	R038	05/02/2026		Bond Future	11.5013	99.9000	10.6482	105.4706	7.417	0.0000	0.0000
2025/03/17	R038	05/02/2026	11.44 Call	Bond Future	3332.5600	3.3326	6773.3200	6.7733	103.247	0.0000	0.0000
2025/03/17	R038	05/02/2026	11.44 Put	Bond Future	3717.8600	3.7179	1587.9900	1.5880	57.288	0.0000	0.0000
2025/03/17	R038	07/05/2026		Bond Future	11.6503	96.2986	10.7613	101.9752	7.630	0.0000	0.0000
2025/03/17	R038	07/05/2026	11.40 Call	Bond Future	3285.2400	3.2852	6502.8700	6.5029	97.942	0.0000	0.0000
2025/03/17	R038	07/05/2026	11.40 Put	Bond Future	4835.8500	4.8359	2376.9100	2.3769	50.848	0.0000	0.0000
2025/03/17	R053	08/05/2025		Bond Future	11.4786	102.5558	11.5182	102.2233	0.345	0.0000	0.0000
2025/03/17	R053	08/05/2025	12.64 Call	Bond Future	9067.8600	9.0679	8735.7500	8.7358	3.662	0.0000	0.0000
2025/03/17	R053	08/05/2025	12.64 Put	Bond Future	79.2400	0.0792	79.6600	0.0797	0.530	0.0000	0.0000
2025/03/17	R053	07/08/2025		Bond Future	11.5854	104.5505	11.6265	104.2116	0.355	0.0000	0.0000
2025/03/17	R053	07/08/2025	13.17 Call	Bond Future	12077.3900	12.0774	11752.2700	11.7523	2.692	0.0000	0.0000
2025/03/17	R053	07/08/2025	13.17 Put	Bond Future	360.9500	0.3610	374.7900	0.3748	3.834	0.0000	0.0000
2025/03/17	R053	06/11/2025		Bond Future	11.6985	100.7116	11.7412	100.3663	0.364	0.0000	0.0000
2025/03/17	R053	06/11/2025	11.76 Call	Bond Future	4177.9400	4.1779	3969.1800	3.9692	4.997	0.0000	0.0000
2025/03/17	R053	06/11/2025	11.76 Put	Bond Future	3680.6500	3.6807	3817.1600	3.8172	3.709	0.0000	0.0000
2025/03/17	R053	05/02/2026		Bond Future	11.8183	102.6516	11.8625	102.3000	0.374	0.0000	0.0000
2025/03/17	R053	05/02/2026	11.49 Call	Bond Future	3270.8400	3.2708	3103.1800	3.1032	5.126	0.0000	0.0000

0
0
0
0
0
0
0
0
0

9,525

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	
2025/03/17	R053	05/02/2026	11.49 Put	Bond Future	5953.0500	5.9531	6137.0000	6.1370	3.090	0.0000	0.0000
2025/03/17	R053	07/05/2026		Bond Future	11.9474	98.7248	11.9934	98.3668	0.385	0.0000	0.0000
2025/03/17	R053	07/05/2026	11.69 Call	Bond Future	4238.9400	4.2389	4056.7300	4.0567	4.298	0.0000	0.0000
2025/03/17	R053	07/05/2026	11.69 Put	Bond Future	6289.2900	6.2893	6465.0900	6.4651	2.795	0.0000	0.0000
2025/03/17	R186	08/05/2025		Bond Future	8.3311	107.3075	8.3356	107.3008	0.054	0.0000	0.0000
2025/03/17	R186	08/05/2025	8.47 Call	Bond Future	327.3300	0.3273	317.6200	0.3176	2.966	0.0000	0.0000
2025/03/17	R186	08/05/2025	8.47 Put	Bond Future	117.8500	0.1179	114.9300	0.1149	2.478	0.0000	0.0000
2025/03/17	R186	07/08/2025		Bond Future	8.4208	104.0862	8.4261	104.0794	0.063	0.0000	0.0000
2025/03/17	R186	07/08/2025	9.68 Call	Bond Future	1633.3200	1.6333	1625.4500	1.6255	0.482	0.0000	0.0000
2025/03/17	R186	07/08/2025	9.68 Put	Bond Future	34.2800	0.0343	33.2400	0.0332	3.034	0.0000	0.0000
2025/03/17	R186	07/08/2025	10.25 Call	Bond Future	2325.2300	2.3252	2317.7700	2.3178	0.321	0.0000	0.0000
2025/03/17	R186	07/08/2025	10.25 Put	Bond Future	13.8400	0.0138	13.2100	0.0132	4.552	0.0000	0.0000
2025/03/17	R186	07/08/2025	9.22 Put	Bond Future	73.6800	0.0737	72.3700	0.0724	1.778	0.0000	0.0000
2025/03/17	R186	07/08/2025	9.22 Call	Bond Future	1092.6500	1.0927	1084.5100	1.0845	0.745	0.0000	0.0000
2025/03/17	R186	06/11/2025		Bond Future	8.5535	106.1027	8.5599	106.0959	0.075	0.0000	0.0000
2025/03/17	R186	06/11/2025	8.13 Call	Bond Future	137.5300	0.1375	133.9600	0.1340	2.596	0.0000	0.0000
2025/03/17	R186	06/11/2025	8.13 Put	Bond Future	585.7800	0.5858	588.9500	0.5890	0.541	0.0000	0.0000
2025/03/17	R186	05/02/2026		Bond Future	8.7846	102.8400	8.7926	102.8334	0.092	0.0000	0.0000
2025/03/17	R186	05/02/2026	8.43 Call	Bond Future	207.3900	0.2074	203.5500	0.2036	1.852	0.0000	0.0000
2025/03/17	R186	05/02/2026	8.43 Put	Bond Future	499.7900	0.4998	502.5700	0.5026	0.556	0.0000	0.0000
2025/03/17	R186	07/05/2026		Bond Future	9.2847	104.7805	9.2956	104.7741	0.118	0.0000	0.0000
2025/03/17	R186	07/05/2026	8.69 Call	Bond Future	143.1800	0.1432	140.2800	0.1403	2.025	0.0000	0.0000
2025/03/17	R186	07/05/2026	8.69 Put	Bond Future	492.6700	0.4927	496.1900	0.4962	0.714	0.0000	0.0000
2025/03/17	R202	08/05/2025		Bond Future	271.4664	271.4664	271.0590	271.0590	0.150	0.0000	0.0000
2025/03/17	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/17	R202	08/05/2025	272.31 Put	Bond Future	843.6400	0.8436	1251.0200	1.2510	48.288	0.0000	0.0000
2025/03/17	R202	07/08/2025		Bond Future	271.5893	271.5893	271.1741	271.1741	0.153	0.0000	0.0000
2025/03/17	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/17	R202	07/08/2025	271.60 Put	Bond Future	10.6800	0.0107	425.8600	0.4259	3,887.453	0.0000	0.0000
2025/03/17	R202	06/11/2025		Bond Future	276.9162	276.9162	276.4934	276.4934	0.153	0.0000	0.0000
2025/03/17	R202	06/11/2025	275.64 Call	Bond Future	1276.2000	1.2762	853.3900	0.8534	33.130	0.0000	0.0000
2025/03/17	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/17	R202	05/02/2026		Bond Future	276.9843	276.9843	276.5534	276.5534	0.156	0.0000	0.0000
2025/03/17	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/17	R202	05/02/2026	277.82 Put	Bond Future	835.7300	0.8357	1266.5900	1.2666	51.555	0.0000	0.0000
2025/03/17	R202	07/05/2026		Bond Future	282.2812	282.2812	281.8430	281.8430	0.155	0.0000	0.0000
2025/03/17	R202	07/05/2026	277.55 Call	Bond Future	4731.2000	4.7312	4292.9800	4.2930	9.262	0.0000	0.0000

0

0

0

0

157,066

0

0

0

0

0

0

1,983

0

1,983

447

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 Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low
2025/03/17	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/17	R209	08/05/2025		Bond Future	10.8874	71.5622	10.9169	71.4153	0.270	0.0000
2025/03/17	R209	08/05/2025	11.89 Call	Bond Future	4857.7000	4.8577	4709.1500	4.7092	3.058	0.0000
2025/03/17	R209	08/05/2025	11.89 Put	Bond Future	75.2700	0.0753	73.6900	0.0737	2.099	0.0000
2025/03/17	R209	07/08/2025		Bond Future	10.9927	72.9541	11.0233	72.8044	0.278	0.0000
2025/03/17	R209	07/08/2025	12.68 Call	Bond Future	7832.1200	7.8321	7684.9500	7.6850	1.879	0.0000
2025/03/17	R209	07/08/2025	12.68 Put	Bond Future	156.3000	0.1563	158.8700	0.1589	1.644	0.0000
2025/03/17	R209	06/11/2025		Bond Future	11.1058	71.2147	11.1375	71.0622	0.285	0.0000
2025/03/17	R209	06/11/2025	11.27 Call	Bond Future	2723.0000	2.7230	2622.3000	2.6223	3.698	0.0000
2025/03/17	R209	06/11/2025	11.27 Put	Bond Future	1937.5400	1.9375	1989.3500	1.9894	2.674	0.0000
2025/03/17	R209	05/02/2026		Bond Future	11.2275	72.5870	11.2604	72.4317	0.293	0.0000
2025/03/17	R209	05/02/2026	10.93 Call	Bond Future	1965.2200	1.9652	1887.3300	1.8873	3.963	0.0000
2025/03/17	R209	05/02/2026	10.93 Put	Bond Future	3390.0700	3.3901	3467.4300	3.4674	2.282	0.0000
2025/03/17	R209	07/05/2026		Bond Future	11.3610	70.8051	11.3952	70.6472	0.301	0.0000
2025/03/17	R209	07/05/2026	11.07 Call	Bond Future	2383.7800	2.3838	2302.8900	2.3029	3.393	0.0000
2025/03/17	R209	07/05/2026	11.07 Put	Bond Future	3748.5000	3.7485	3825.5600	3.8256	2.056	0.0000
2025/03/17	R210	08/05/2025		Bond Future	248.3728	248.3728	248.4963	248.4963	0.050	0.0000
2025/03/17	R210	08/05/2025	248.03 Call	Bond Future	342.8300	0.3428	466.3400	0.4663	36.027	0.0000
2025/03/17	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/17	R210	07/08/2025		Bond Future	253.2642	253.2642	253.3904	253.3904	0.050	0.0000
2025/03/17	R210	07/08/2025	248.44 Call	Bond Future	4824.1700	4.8242	4950.3600	4.9504	2.616	0.0000
2025/03/17	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/17	R210	06/11/2025		Bond Future	254.8180	254.8180	254.9470	254.9470	0.051	0.0000
2025/03/17	R210	06/11/2025	252.14 Call	Bond Future	2677.9500	2.6780	2806.9700	2.8070	4.818	0.0000
2025/03/17	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/17	R210	05/02/2026		Bond Future	259.7895	259.7895	259.9217	259.9217	0.051	0.0000
2025/03/17	R210	05/02/2026	253.10 Call	Bond Future	6689.4600	6.6895	6821.6500	6.8217	1.976	0.0000
2025/03/17	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/17	R210	07/05/2026		Bond Future	261.2735	261.2735	261.4087	261.4087	0.052	0.0000
2025/03/17	R210	07/05/2026	255.40 Call	Bond Future	5873.5300	5.8735	6008.6900	6.0087	2.301	0.0000
2025/03/17	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/17	R213	08/05/2025		Bond Future	9.6033	90.0150	9.6126	89.9772	0.097	0.0000
2025/03/17	R213	08/05/2025	10.52 Call	Bond Future	3735.9600	3.7360	3689.5800	3.6896	1.241	0.0000
2025/03/17	R213	08/05/2025	10.52 Put	Bond Future	110.7300	0.1107	102.1500	0.1022	7.749	0.0000
2025/03/17	R213	07/08/2025		Bond Future	9.6954	91.7658	9.7052	91.7273	0.101	0.0000
2025/03/17	R213	07/08/2025	11.66 Call	Bond Future	7338.0400	7.3380	7298.1600	7.2982	0.543	0.0000
2025/03/17	R213	07/08/2025	11.66 Put	Bond Future	39.3400	0.0393	37.9000	0.0379	3.660	0.0000

0

24,981

0
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
0

103,752

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	
2025/03/17	R213	06/11/2025		Bond Future	9.8043	89.9899	9.8147	89.9509	0.106	0.0000	0.0000
2025/03/17	R213	06/11/2025	10.05 Call	Bond Future	2224.5900	2.2246	2190.7700	2.1908	1.520	0.0000	0.0000
2025/03/17	R213	06/11/2025	10.05 Put	Bond Future	1304.2800	1.3043	1309.4700	1.3095	0.398	0.0000	0.0000
2025/03/17	R213	05/02/2026		Bond Future	9.9302	91.7246	9.9411	91.6851	0.110	0.0000	0.0000
2025/03/17	R213	05/02/2026	9.89 Call	Bond Future	1858.0900	1.8581	1829.6100	1.8296	1.533	0.0000	0.0000
2025/03/17	R213	05/02/2026	9.89 Put	Bond Future	2003.6500	2.0037	2014.7100	2.0147	0.552	0.0000	0.0000
2025/03/17	R213	07/05/2026		Bond Future	10.0698	89.9030	10.0814	89.8630	0.115	0.0000	0.0000
2025/03/17	R213	07/05/2026	9.80 Call	Bond Future	1658.4000	1.6584	1633.4500	1.6335	1.504	0.0000	0.0000
2025/03/17	R213	07/05/2026	9.80 Put	Bond Future	2600.1500	2.6002	2615.2400	2.6152	0.580	0.0000	0.0000
2025/03/17	R214	08/05/2025		Bond Future	11.3560	65.9921	11.3905	65.8100	0.304	0.0000	0.0000
2025/03/17	R214	08/05/2025	12.40 Call	Bond Future	5262.5000	5.2625	5079.8500	5.0799	3.471	0.0000	0.0000
2025/03/17	R214	08/05/2025	12.40 Put	Bond Future	84.7600	0.0848	84.2100	0.0842	0.649	0.0000	0.0000
2025/03/17	R214	07/08/2025		Bond Future	11.4599	67.2756	11.4956	67.0900	0.312	0.0000	0.0000
2025/03/17	R214	07/08/2025	12.97 Call	Bond Future	7435.9200	7.4359	7257.3100	7.2573	2.402	0.0000	0.0000
2025/03/17	R214	07/08/2025	12.97 Put	Bond Future	247.3300	0.2473	254.3000	0.2543	2.818	0.0000	0.0000
2025/03/17	R214	06/11/2025		Bond Future	11.5720	65.2790	11.6090	65.0900	0.320	0.0000	0.0000
2025/03/17	R214	06/11/2025	11.64 Call	Bond Future	2678.0800	2.6781	2561.0700	2.5611	4.369	0.0000	0.0000
2025/03/17	R214	06/11/2025	11.64 Put	Bond Future	2331.4300	2.3314	2403.4500	2.4035	3.089	0.0000	0.0000
2025/03/17	R214	05/02/2026		Bond Future	11.6931	66.5371	11.7315	66.3445	0.328	0.0000	0.0000
2025/03/17	R214	05/02/2026	11.26 Call	Bond Future	1903.3000	1.9033	1815.0000	1.8150	4.639	0.0000	0.0000
2025/03/17	R214	05/02/2026	11.26 Put	Bond Future	4141.3300	4.1413	4245.6100	4.2456	2.518	0.0000	0.0000
2025/03/17	R214	07/05/2026		Bond Future	11.8179	64.4928	11.8576	64.2968	0.336	0.0000	0.0000
2025/03/17	R214	07/05/2026	11.53 Call	Bond Future	2594.8000	2.5948	2495.1800	2.4952	3.839	0.0000	0.0000
2025/03/17	R214	07/05/2026	11.53 Put	Bond Future	4045.4200	4.0454	4141.8100	4.1418	2.383	0.0000	0.0000
2025/03/17	R248	08/05/2025		Bond Future	11.5073	79.6381	11.5419	79.4141	0.300	0.0000	0.0000
2025/03/17	R248	08/05/2025	12.60 Call	Bond Future	6677.1300	6.6771	6452.1000	6.4521	3.370	0.0000	0.0000
2025/03/17	R248	08/05/2025	12.60 Put	Bond Future	95.5400	0.0955	94.5900	0.0946	0.994	0.0000	0.0000
2025/03/17	R248	07/08/2025		Bond Future	11.6137	81.1872	11.6495	80.9587	0.309	0.0000	0.0000
2025/03/17	R248	07/08/2025	13.21 Call	Bond Future	9446.6000	9.4466	9225.9800	9.2260	2.335	0.0000	0.0000
2025/03/17	R248	07/08/2025	13.21 Put	Bond Future	293.4400	0.2934	301.2600	0.3013	2.665	0.0000	0.0000
2025/03/17	R248	06/11/2025		Bond Future	11.7280	78.3176	11.7651	78.0850	0.317	0.0000	0.0000
2025/03/17	R248	06/11/2025	11.74 Call	Bond Future	3113.2300	3.1132	2973.3400	2.9733	4.493	0.0000	0.0000
2025/03/17	R248	06/11/2025	11.74 Put	Bond Future	3037.8200	3.0378	3130.5900	3.1306	3.054	0.0000	0.0000
2025/03/17	R248	05/02/2026		Bond Future	11.8513	79.8268	11.8898	79.5898	0.325	0.0000	0.0000
2025/03/17	R248	05/02/2026	11.46 Call	Bond Future	2477.9200	2.4779	2365.7100	2.3657	4.528	0.0000	0.0000
2025/03/17	R248	05/02/2026	11.46 Put	Bond Future	4958.6100	4.9586	5083.4000	5.0834	2.517	0.0000	0.0000
2025/03/17	R248	07/05/2026		Bond Future	11.9778	76.8905	12.0178	76.6493	0.333	0.0000	0.0000
2025/03/17	R248	07/05/2026	11.72 Call	Bond Future	3405.8700	3.4059	3279.9600	3.2800	3.697	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0

16,336

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

267,445

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	
2025/03/17	R248	07/05/2026	11.72 Put	Bond Future	4995.6300	4.9956	5110.9900	5.1110	2.309	0.0000	0.0000
2025/03/17	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/17	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/17	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/17	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

1465905