



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 26/03/2025 TO 26/03/2025

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
2025/03/26	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/26	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/26	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/26	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/26	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/26	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/26	2029	08/05/2025		Bond Future	136.7981	136.7981	136.6667	0.096	0.0000	0.0000
2025/03/26	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	2029	08/05/2025	137.85 Put	Bond Future	1051.9400	1.0519	1183.3200	12.489	0.0000	0.0000
2025/03/26	2029	07/08/2025		Bond Future	139.5046	139.5046	139.3710	0.096	0.0000	0.0000
2025/03/26	2029	07/08/2025	137.41 Call	Bond Future	2094.6300	2.0946	1960.9600	6.382	0.0000	0.0000
2025/03/26	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	
2025/03/26	2029	06/11/2025		Bond Future	140.7856	140.7856	140.6511	140.6511	0.096	0.0000	0.0000
2025/03/26	2029	06/11/2025	139.79 Call	Bond Future	995.5500	0.9956	861.0700	0.8611	13.508	0.0000	0.0000
2025/03/26	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	2029	05/02/2026		Bond Future	143.5319	143.5319	143.3958	143.3958	0.095	0.0000	0.0000
2025/03/26	2029	05/02/2026	140.11 Call	Bond Future	3421.8500	3.4219	3285.7600	3.2858	3.977	0.0000	0.0000
2025/03/26	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	2029	07/05/2026		Bond Future	144.8179	144.8179	144.6819	144.6819	0.094	0.0000	0.0000
2025/03/26	2029	07/05/2026	141.82 Call	Bond Future	2997.9400	2.9979	2861.8800	2.8619	4.538	0.0000	0.0000
2025/03/26	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	2030	08/05/2025	8.72 Put	Bond Future	1810.7600	1.8108	1669.2000	1.6692	7.818	0.0000	0.0000
2025/03/26	2030	08/05/2025	8.72 Call	Bond Future	111.1900	0.1112	131.5900	0.1316	18.347	0.0000	0.0000
2025/03/26	2030	08/05/2025	9.22 Put	Bond Future	601.9500	0.6020	522.6900	0.5227	13.167	0.0000	0.0000
2025/03/26	2030	08/05/2025	9.22 Call	Bond Future	750.3100	0.7503	833.0100	0.8330	11.022	0.0000	0.0000
2025/03/26	2030	08/05/2025	9.54 Call	Bond Future	1543.4000	1.5434	1665.1700	1.6652	7.890	0.0000	0.0000
2025/03/26	2030	08/05/2025	9.54 Put	Bond Future	234.9800	0.2350	194.7900	0.1948	17.104	0.0000	0.0000
2025/03/26	2030	08/05/2025	8.68 Put	Bond Future	1939.5000	1.9395	1794.7100	1.7947	7.465	0.0000	0.0000
2025/03/26	2030	08/05/2025	8.68 Call	Bond Future	90.2000	0.0902	107.3700	0.1074	19.035	0.0000	0.0000
2025/03/26	2030	08/05/2025	9.18 Put	Bond Future	668.6500	0.6687	583.7900	0.5838	12.691	0.0000	0.0000
2025/03/26	2030	08/05/2025	9.18 Call	Bond Future	670.7700	0.6708	747.8700	0.7479	11.494	0.0000	0.0000
2025/03/26	2030	08/05/2025	9.99 Call	Bond Future	2958.9300	2.9589	3109.9400	3.1099	5.104	0.0000	0.0000
2025/03/26	2030	08/05/2025	9.99 Put	Bond Future	48.3700	0.0484	37.4200	0.0374	22.638	0.0000	0.0000
2025/03/26	2030	08/05/2025	8.95 Put	Bond Future	1155.2600	1.1553	1038.7100	1.0387	10.089	0.0000	0.0000
2025/03/26	2030	08/05/2025	8.95 Call	Bond Future	311.1500	0.3112	356.5600	0.3566	14.594	0.0000	0.0000
2025/03/26	2030	08/05/2025	9.45 Put	Bond Future	311.4100	0.3114	261.6400	0.2616	15.982	0.0000	0.0000
2025/03/26	2030	08/05/2025	9.45 Call	Bond Future	1295.3300	1.2953	1407.5200	1.4075	8.661	0.0000	0.0000
2025/03/26	2030	08/05/2025	11.86 Call	Bond Future	9219.2100	9.2192	9381.1700	9.3812	1.757	0.0000	0.0000
2025/03/26	2030	08/05/2025	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	2030	08/05/2025	10.31 Put	Bond Future	13.7000	0.0137	10.0900	0.0101	26.350	0.0000	0.0000
2025/03/26	2030	08/05/2025	10.31 Call	Bond Future	4043.1800	4.0432	4201.5300	4.2015	3.916	0.0000	0.0000
2025/03/26	2030	08/05/2025	12.28 Call	Bond Future	10562.3600	10.5624	10724.3200	10.7243	1.533	0.0000	0.0000
2025/03/26	2030	08/05/2025	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	2030	08/05/2025	10.69 Put	Bond Future	2.1800	0.0022	1.4900	0.0015	31.651	0.0000	0.0000
2025/03/26	2030	08/05/2025	10.69 Call	Bond Future	5338.8400	5.3388	5500.1100	5.5001	3.021	0.0000	0.0000
2025/03/26	2030	08/05/2025		Bond Future	9.1794	97.7964	9.1352	97.9584	0.482	0.0000	0.0000
2025/03/26	2030	08/05/2025	9.93 Call	Bond Future	2759.4600	2.7595	2908.1400	2.9081	5.388	0.0000	0.0000
2025/03/26	2030	08/05/2025	9.93 Put	Bond Future	60.5700	0.0606	47.2900	0.0473	21.925	0.0000	0.0000
2025/03/26	2030	07/08/2025	12.12 Call	Bond Future	9342.4200	9.3424	9507.5100	9.5075	1.767	0.0000	0.0000
2025/03/26	2030	07/08/2025	12.12 Put	Bond Future	1.0500	0.0011	0.8400	0.0008	20.000	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
63,442
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	
2025/03/26	2030	07/08/2025	10.48 Put	Bond Future	144.0800	0.1441	127.3700	0.1274	11.598	0.0000	0.0000
2025/03/26	2030	07/08/2025	10.48 Call	Bond Future	4256.9100	4.2569	4405.5000	4.4055	3.491	0.0000	0.0000
2025/03/26	2030	07/08/2025		Bond Future	9.2693	95.6971	9.2220	95.8624	0.510	0.0000	0.0000
2025/03/26	2030	07/08/2025	11.11 Call	Bond Future	6195.6600	6.1957	6356.6700	6.3567	2.599	0.0000	0.0000
2025/03/26	2030	07/08/2025	11.11 Put	Bond Future	29.1200	0.0291	24.8300	0.0248	14.732	0.0000	0.0000
2025/03/26	2030	07/08/2025	8.72 Put	Bond Future	2286.3500	2.2864	2158.0500	2.1581	5.612	0.0000	0.0000
2025/03/26	2030	07/08/2025	8.72 Call	Bond Future	345.4400	0.3454	382.4400	0.3824	10.711	0.0000	0.0000
2025/03/26	2030	07/08/2025	9.22 Put	Bond Future	1187.6500	1.1877	1099.7300	1.0997	7.403	0.0000	0.0000
2025/03/26	2030	07/08/2025	9.22 Call	Bond Future	1015.4600	1.0155	1092.8400	1.0928	7.620	0.0000	0.0000
2025/03/26	2030	07/08/2025	9.81 Call	Bond Future	2335.8600	2.3359	2456.4500	2.4565	5.163	0.0000	0.0000
2025/03/26	2030	07/08/2025	9.81 Put	Bond Future	471.4400	0.4714	426.7300	0.4267	9.484	0.0000	0.0000
2025/03/26	2030	06/11/2025	8.72 Put	Bond Future	2674.7400	2.6747	2548.0700	2.5481	4.736	0.0000	0.0000
2025/03/26	2030	06/11/2025	8.72 Call	Bond Future	494.0600	0.4941	536.7700	0.5368	8.645	0.0000	0.0000
2025/03/26	2030	06/11/2025	9.22 Put	Bond Future	1643.8100	1.6438	1549.3900	1.5494	5.744	0.0000	0.0000
2025/03/26	2030	06/11/2025	9.22 Call	Bond Future	1153.6500	1.1537	1228.6100	1.2286	6.498	0.0000	0.0000
2025/03/26	2030	06/11/2025	10.08 Call	Bond Future	2967.5500	2.9676	3090.6600	3.0907	4.149	0.0000	0.0000
2025/03/26	2030	06/11/2025	10.08 Put	Bond Future	633.3600	0.6334	587.0900	0.5871	7.305	0.0000	0.0000
2025/03/26	2030	06/11/2025		Bond Future	9.3670	97.5400	9.3161	97.7094	0.543	0.0000	0.0000
2025/03/26	2030	06/11/2025	9.54 Call	Bond Future	1740.9400	1.7409	1836.0100	1.8360	5.461	0.0000	0.0000
2025/03/26	2030	06/11/2025	9.54 Put	Bond Future	1168.0300	1.1680	1093.7200	1.0937	6.362	0.0000	0.0000
2025/03/26	2030	05/02/2026		Bond Future	9.4797	95.4112	9.4248	95.5845	0.580	0.0000	0.0000
2025/03/26	2030	05/02/2026	9.49 Call	Bond Future	1641.9000	1.6419	1729.4800	1.7295	5.334	0.0000	0.0000
2025/03/26	2030	05/02/2026	9.49 Put	Bond Future	1609.5500	1.6096	1523.8100	1.5238	5.327	0.0000	0.0000
2025/03/26	2030	07/05/2026		Bond Future	9.6273	97.2187	9.5677	97.3962	0.619	0.0000	0.0000
2025/03/26	2030	07/05/2026	9.39 Call	Bond Future	1368.2200	1.3682	1446.1600	1.4462	5.696	0.0000	0.0000
2025/03/26	2030	07/05/2026	9.39 Put	Bond Future	2077.0300	2.0770	1977.4900	1.9775	4.792	0.0000	0.0000
2025/03/26	2032	08/05/2025	9.40 Put	Bond Future	2721.8600	2.7219	2511.7400	2.5117	7.720	0.0000	0.0000
2025/03/26	2032	08/05/2025	9.40 Call	Bond Future	82.1800	0.0822	101.3400	0.1013	23.315	0.0000	0.0000
2025/03/26	2032	08/05/2025	9.90 Put	Bond Future	1059.9700	1.0600	929.5800	0.9296	12.301	0.0000	0.0000
2025/03/26	2032	08/05/2025	9.90 Call	Bond Future	784.2700	0.7843	883.1600	0.8832	12.609	0.0000	0.0000
2025/03/26	2032	08/05/2025	10.28 Call	Bond Future	1907.8300	1.9078	2068.2500	2.0683	8.409	0.0000	0.0000
2025/03/26	2032	08/05/2025	10.28 Put	Bond Future	436.8500	0.4369	367.9900	0.3680	15.763	0.0000	0.0000
2025/03/26	2032	08/05/2025	9.42 Put	Bond Future	2637.1900	2.6372	2429.1600	2.4292	7.888	0.0000	0.0000
2025/03/26	2032	08/05/2025	9.42 Call	Bond Future	93.5300	0.0935	114.7800	0.1148	22.720	0.0000	0.0000
2025/03/26	2032	08/05/2025	9.92 Put	Bond Future	1014.7000	1.0147	887.9700	0.8880	12.489	0.0000	0.0000
2025/03/26	2032	08/05/2025	9.92 Call	Bond Future	831.9900	0.8320	934.5400	0.9345	12.326	0.0000	0.0000
2025/03/26	2032	08/05/2025	10.97 Call	Bond Future	4607.0400	4.6070	4821.2300	4.8212	4.649	0.0000	0.0000
2025/03/26	2032	08/05/2025	10.97 Put	Bond Future	70.6700	0.0707	55.5800	0.0556	21.353	0.0000	0.0000

0
 1,054
 47,453
 0
 0
 0
 300
 0
 300
 0
 300
 0
 300
 0
 0
 300
 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	
2025/03/26	2032	08/05/2025		Bond Future	9.9594	92.5799	9.9100	92.8092	0.496	0.0000	0.0000
2025/03/26	2032	08/05/2025	10.91 Call	Bond Future	4358.6400	4.3586	4570.4600	4.5705	4.860	0.0000	0.0000
2025/03/26	2032	08/05/2025	10.91 Put	Bond Future	83.5200	0.0835	66.0600	0.0661	20.905	0.0000	0.0000
2025/03/26	2032	07/08/2025		Bond Future	10.0604	94.3890	10.0084	94.6230	0.516	0.0000	0.0000
2025/03/26	2032	07/08/2025	12.01 Call	Bond Future	8325.1600	8.3252	8550.1600	8.5502	2.703	0.0000	0.0000
2025/03/26	2032	07/08/2025	12.01 Put	Bond Future	67.5000	0.0675	58.5400	0.0585	13.274	0.0000	0.0000
2025/03/26	2032	07/08/2025	9.40 Put	Bond Future	3453.9800	3.4540	3267.4000	3.2674	5.402	0.0000	0.0000
2025/03/26	2032	07/08/2025	9.40 Call	Bond Future	423.6400	0.4236	471.0200	0.4710	11.184	0.0000	0.0000
2025/03/26	2032	07/08/2025	9.90 Put	Bond Future	1892.4000	1.8924	1756.7400	1.7567	7.169	0.0000	0.0000
2025/03/26	2032	07/08/2025	9.90 Call	Bond Future	1167.9100	1.1679	1266.2100	1.2662	8.417	0.0000	0.0000
2025/03/26	2032	07/08/2025	10.59 Call	Bond Future	3039.9200	3.0399	3207.3900	3.2074	5.509	0.0000	0.0000
2025/03/26	2032	07/08/2025	10.59 Put	Bond Future	697.5800	0.6976	631.0900	0.6311	9.532	0.0000	0.0000
2025/03/26	2032	06/11/2025	9.40 Put	Bond Future	4084.3500	4.0844	3900.4800	3.9005	4.502	0.0000	0.0000
2025/03/26	2032	06/11/2025	9.40 Call	Bond Future	623.3200	0.6233	678.7700	0.6788	8.896	0.0000	0.0000
2025/03/26	2032	06/11/2025	9.90 Put	Bond Future	2585.6800	2.5857	2442.7100	2.4427	5.529	0.0000	0.0000
2025/03/26	2032	06/11/2025	9.90 Call	Bond Future	1370.4400	1.3704	1466.7900	1.4668	7.031	0.0000	0.0000
2025/03/26	2032	06/11/2025	10.89 Call	Bond Future	3959.1600	3.9592	4131.2300	4.1312	4.346	0.0000	0.0000
2025/03/26	2032	06/11/2025	10.89 Put	Bond Future	921.9700	0.9220	854.7200	0.8547	7.294	0.0000	0.0000
2025/03/26	2032	06/11/2025		Bond Future	10.1770	92.0457	10.1221	92.2850	0.540	0.0000	0.0000
2025/03/26	2032	06/11/2025	10.42 Call	Bond Future	2575.2600	2.5753	2715.1400	2.7151	5.432	0.0000	0.0000
2025/03/26	2032	06/11/2025	10.42 Put	Bond Future	1525.4500	1.5255	1426.0100	1.4260	6.519	0.0000	0.0000
2025/03/26	2032	05/02/2026		Bond Future	10.3048	93.8190	10.2467	94.0636	0.564	0.0000	0.0000
2025/03/26	2032	05/02/2026	10.16 Call	Bond Future	1919.7300	1.9197	2032.8100	2.0328	5.890	0.0000	0.0000
2025/03/26	2032	05/02/2026	10.16 Put	Bond Future	2531.1500	2.5312	2399.6500	2.3997	5.195	0.0000	0.0000
2025/03/26	2032	07/05/2026		Bond Future	10.4499	91.4361	10.3883	91.6862	0.589	0.0000	0.0000
2025/03/26	2032	07/05/2026	10.14 Call	Bond Future	1877.7200	1.8777	1984.7100	1.9847	5.698	0.0000	0.0000
2025/03/26	2032	07/05/2026	10.14 Put	Bond Future	3145.1100	3.1451	3002.0100	3.0020	4.550	0.0000	0.0000
2025/03/26	2033	08/05/2025		Bond Future	128.9500	128.9500	128.5621	128.5621	0.301	0.0000	0.0000
2025/03/26	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	2033	08/05/2025	130.62 Put	Bond Future	1670.0500	1.6701	2057.9500	2.0580	23.227	0.0000	0.0000
2025/03/26	2033	07/08/2025		Bond Future	131.5012	131.5012	131.1060	131.1060	0.301	0.0000	0.0000
2025/03/26	2033	07/08/2025	128.65 Call	Bond Future	2851.1700	2.8512	2455.9800	2.4560	13.861	0.0000	0.0000
2025/03/26	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	2033	06/11/2025		Bond Future	132.5266	132.5266	132.1252	132.1252	0.303	0.0000	0.0000
2025/03/26	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	2033	06/11/2025	133.14 Put	Bond Future	613.3900	0.6134	1014.7600	1.0148	65.435	0.0000	0.0000
2025/03/26	2033	05/02/2026		Bond Future	135.1118	135.1118	134.7036	134.7036	0.302	0.0000	0.0000
2025/03/26	2033	05/02/2026	132.88 Call	Bond Future	2231.7900	2.2318	1823.6000	1.8236	18.290	0.0000	0.0000

127,449

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
2025/03/26	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/03/26	2033	07/05/2026		Bond Future	136.1335	136.1335	135.7201	135.7201	0.304	0.0000
2025/03/26	2033	07/05/2026	135.16 Call	Bond Future	973.5100	0.9735	560.0600	0.5601	42.470	0.0000
2025/03/26	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/26	2037	08/05/2025	10.50 Put	Bond Future	4208.7200	4.2087	3887.7700	3.8878	7.626	0.0000
2025/03/26	2037	08/05/2025	10.50 Call	Bond Future	62.2100	0.0622	80.5100	0.0805	29.416	0.0000
2025/03/26	2037	08/05/2025	11.00 Put	Bond Future	1813.1800	1.8132	1584.3400	1.5843	12.621	0.0000
2025/03/26	2037	08/05/2025	11.00 Call	Bond Future	608.9200	0.6089	719.3300	0.7193	18.132	0.0000
2025/03/26	2037	08/05/2025	11.46 Call	Bond Future	1989.4400	1.9894	2217.9500	2.2180	11.486	0.0000
2025/03/26	2037	08/05/2025	11.46 Put	Bond Future	608.8100	0.6088	498.0700	0.4981	18.190	0.0000
2025/03/26	2037	08/05/2025	12.55 Put	Bond Future	17.8600	0.0179	12.3600	0.0124	30.795	0.0000
2025/03/26	2037	08/05/2025	12.55 Call	Bond Future	7090.3000	7.0903	7424.0500	7.4241	4.707	0.0000
2025/03/26	2037	08/05/2025	13.30 Put	Bond Future	0.4900	0.0005	0.2900	0.0003	40.816	0.0000
2025/03/26	2037	08/05/2025	13.30 Call	Bond Future	10663.5900	10.6636	11002.6400	11.0026	3.180	0.0000
2025/03/26	2037	08/05/2025	13.35 Put	Bond Future	0.3700	0.0004	0.2100	0.0002	43.243	0.0000
2025/03/26	2037	08/05/2025	13.35 Call	Bond Future	10894.0300	10.8940	11233.1200	11.2331	3.113	0.0000
2025/03/26	2037	08/05/2025		Bond Future	11.2118	84.9157	11.1517	85.2550	0.536	0.0000
2025/03/26	2037	08/05/2025	12.25 Call	Bond Future	5615.7900	5.6158	5940.7300	5.9407	5.786	0.0000
2025/03/26	2037	08/05/2025	12.25 Put	Bond Future	51.8400	0.0518	37.5300	0.0375	27.604	0.0000
2025/03/26	2037	07/08/2025		Bond Future	11.3366	82.3141	11.2740	82.6601	0.552	0.0000
2025/03/26	2037	07/08/2025	13.01 Call	Bond Future	8713.2200	8.7132	9035.9800	9.0360	3.704	0.0000
2025/03/26	2037	07/08/2025	13.01 Put	Bond Future	171.7000	0.1717	148.4000	0.1484	13.570	0.0000
2025/03/26	2037	07/08/2025	12.17 Call	Bond Future	5078.7000	5.0787	5352.4000	5.3524	5.389	0.0000
2025/03/26	2037	07/08/2025	12.17 Put	Bond Future	658.5900	0.6586	586.2300	0.5862	10.987	0.0000
2025/03/26	2037	07/08/2025	11.42 Call	Bond Future	2282.5700	2.2826	2469.2800	2.4693	8.180	0.0000
2025/03/26	2037	07/08/2025	11.42 Put	Bond Future	1824.5400	1.8245	1665.1900	1.6652	8.734	0.0000
2025/03/26	2037	07/08/2025	10.55 Put	Bond Future	4916.6900	4.9167	4629.7100	4.6297	5.837	0.0000
2025/03/26	2037	07/08/2025	10.55 Call	Bond Future	414.5600	0.4146	473.6400	0.4736	14.251	0.0000
2025/03/26	2037	07/08/2025	11.82 Call	Bond Future	3680.7600	3.6808	3919.6100	3.9196	6.489	0.0000
2025/03/26	2037	07/08/2025	11.82 Put	Bond Future	1075.0700	1.0751	967.8600	0.9679	9.972	0.0000
2025/03/26	2037	07/08/2025	11.07 Call	Bond Future	1314.6600	1.3147	1448.2300	1.4482	10.160	0.0000
2025/03/26	2037	07/08/2025	11.07 Put	Bond Future	2803.2000	2.8032	2590.7100	2.5907	7.580	0.0000
2025/03/26	2037	07/08/2025	10.34 Put	Bond Future	5986.4200	5.9864	5677.0500	5.6771	5.168	0.0000
2025/03/26	2037	07/08/2025	10.34 Call	Bond Future	224.4500	0.2245	261.1400	0.2611	16.347	0.0000
2025/03/26	2037	07/08/2025	10.50 Put	Bond Future	5160.6400	5.1606	4867.7600	4.8678	5.675	0.0000
2025/03/26	2037	07/08/2025	10.50 Call	Bond Future	360.8300	0.3608	414.0100	0.4140	14.738	0.0000
2025/03/26	2037	07/08/2025	11.00 Put	Bond Future	3040.5900	3.0406	2817.2600	2.8173	7.345	0.0000
2025/03/26	2037	07/08/2025	11.00 Call	Bond Future	1154.9600	1.1550	1277.6900	1.2777	10.626	0.0000

0
0
0
0
0
300
0
300
0
300
0
15,000
0
7,500
0
7,500
63,074
0
0
74,658
0
0
0
2,541
0
2,541
0
2,341
0
2,541
0
2,541
0
2,541
0
300
0
300

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/03/26	2037	07/08/2025	11.83 Call	Bond Future	3718.6900	3.7187	3958.6900	3.9587	6.454	0.0000	0.0000
2025/03/26	2037	07/08/2025	11.83 Put	Bond Future	1060.3300	1.0603	954.2700	0.9543	10.003	0.0000	0.0000
2025/03/26	2037	07/08/2025	10.64 Put	Bond Future	4494.6500	4.4947	4219.0400	4.2190	6.132	0.0000	0.0000
2025/03/26	2037	07/08/2025	10.64 Call	Bond Future	524.7900	0.5248	595.2400	0.5952	13.424	0.0000	0.0000
2025/03/26	2037	06/11/2025	10.50 Put	Bond Future	6082.0800	6.0821	5797.5900	5.7976	4.678	0.0000	0.0000
2025/03/26	2037	06/11/2025	10.50 Call	Bond Future	634.5500	0.6346	703.5300	0.7035	10.871	0.0000	0.0000
2025/03/26	2037	06/11/2025	11.00 Put	Bond Future	4046.5500	4.0466	3818.4400	3.8184	5.637	0.0000	0.0000
2025/03/26	2037	06/11/2025	11.00 Call	Bond Future	1486.5000	1.4865	1611.8600	1.6119	8.433	0.0000	0.0000
2025/03/26	2037	06/11/2025	12.16 Call	Bond Future	5020.2500	5.0203	5269.1400	5.2691	4.958	0.0000	0.0000
2025/03/26	2037	06/11/2025	12.16 Put	Bond Future	1375.0700	1.3751	1270.4900	1.2705	7.605	0.0000	0.0000
2025/03/26	2037	06/11/2025		Bond Future	11.4636	83.8990	11.3984	84.2525	0.569	0.0000	0.0000
2025/03/26	2037	06/11/2025	11.63 Call	Bond Future	3183.7700	3.1838	3382.2700	3.3823	6.235	0.0000	0.0000
2025/03/26	2037	06/11/2025	11.63 Put	Bond Future	2291.4900	2.2915	2136.5200	2.1365	6.763	0.0000	0.0000
2025/03/26	2037	05/02/2026		Bond Future	11.6005	81.2564	11.5325	81.6174	0.587	0.0000	0.0000
2025/03/26	2037	05/02/2026	11.20 Call	Bond Future	2062.6600	2.0627	2207.7900	2.2078	7.036	0.0000	0.0000
2025/03/26	2037	05/02/2026	11.20 Put	Bond Future	4219.9000	4.2199	4004.1000	4.0041	5.114	0.0000	0.0000
2025/03/26	2037	05/02/2026	12.27 Call	Bond Future	5260.4900	5.2605	5504.5700	5.5046	4.640	0.0000	0.0000
2025/03/26	2037	05/02/2026	12.27 Put	Bond Future	1825.2900	1.8253	1708.4400	1.7084	6.402	0.0000	0.0000
2025/03/26	2037	05/02/2026	10.90 Put	Bond Future	5255.0300	5.2550	5008.1600	5.0082	4.698	0.0000	0.0000
2025/03/26	2037	05/02/2026	10.90 Call	Bond Future	1429.6400	1.4296	1543.7000	1.5437	7.978	0.0000	0.0000
2025/03/26	2037	05/02/2026	11.86 Call	Bond Future	3891.1300	3.8911	4101.2900	4.1013	5.401	0.0000	0.0000
2025/03/26	2037	05/02/2026	11.86 Put	Bond Future	2535.0300	2.5350	2384.2600	2.3843	5.947	0.0000	0.0000
2025/03/26	2037	05/02/2026	11.36 Call	Bond Future	2454.0400	2.4540	2615.7100	2.6157	6.588	0.0000	0.0000
2025/03/26	2037	05/02/2026	11.36 Put	Bond Future	3740.1000	3.7401	3540.8400	3.5408	5.328	0.0000	0.0000
2025/03/26	2037	05/02/2026	10.65 Put	Bond Future	6260.6800	6.2607	5989.1500	5.9892	4.337	0.0000	0.0000
2025/03/26	2037	05/02/2026	10.65 Call	Bond Future	1009.7300	1.0097	1099.1300	1.0991	8.854	0.0000	0.0000
2025/03/26	2037	07/05/2026		Bond Future	11.7538	82.7947	11.6828	83.1632	0.604	0.0000	0.0000
2025/03/26	2037	07/05/2026	11.32 Call	Bond Future	2445.9800	2.4460	2598.3900	2.5984	6.231	0.0000	0.0000
2025/03/26	2037	07/05/2026	11.32 Put	Bond Future	4733.1800	4.7332	4517.0500	4.5171	4.566	0.0000	0.0000
2025/03/26	2038	08/05/2025		Bond Future	139.4583	139.4583	139.7334	139.7334	0.197	0.0000	0.0000
2025/03/26	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	53.4100	0.0534	100.000	0.0000	0.0000
2025/03/26	2038	08/05/2025	139.68 Put	Bond Future	221.6800	0.2217	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/03/26	2038	07/08/2025		Bond Future	140.0846	140.0846	140.3661	140.3661	0.201	0.0000	0.0000
2025/03/26	2038	07/08/2025	139.56 Call	Bond Future	524.5800	0.5246	806.0500	0.8061	53.656	0.0000	0.0000
2025/03/26	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	2038	06/11/2025		Bond Future	142.8166	142.8166	143.1048	143.1048	0.202	0.0000	0.0000
2025/03/26	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	2038	06/11/2025	143.88 Put	Bond Future	1063.4200	1.0634	775.1600	0.7752	27.107	0.0000	0.0000

0
300
0
200
0
300
0
300
0
300
0
0
0
0
0
0
0
0
1,970
0
1,970
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	
2025/03/26	2038	05/02/2026		Bond Future	143.4250	143.4250	143.7215	143.7215	0.207	0.0000	0.0000
2025/03/26	2038	05/02/2026	143.20 Call	Bond Future	225.0400	0.2250	521.4800	0.5215	131.728	0.0000	0.0000
2025/03/26	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	2038	07/05/2026		Bond Future	146.1781	146.1781	146.4815	146.4815	0.208	0.0000	0.0000
2025/03/26	2038	07/05/2026	144.53 Call	Bond Future	1648.0800	1.6481	1951.4600	1.9515	18.408	0.0000	0.0000
2025/03/26	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	2040	08/05/2025	13.43 Put	Bond Future	3.3400	0.0033	1.9200	0.0019	42.515	0.0000	0.0000
2025/03/26	2040	08/05/2025	13.43 Call	Bond Future	9735.9100	9.7359	10219.2700	10.2193	4.965	0.0000	0.0000
2025/03/26	2040	08/05/2025	12.75 Put	Bond Future	53.9300	0.0539	36.0800	0.0361	33.098	0.0000	0.0000
2025/03/26	2040	08/05/2025	12.75 Call	Bond Future	6310.6300	6.3106	6777.5600	6.7776	7.399	0.0000	0.0000
2025/03/26	2040	08/05/2025	13.50 Put	Bond Future	2.3600	0.0024	1.3300	0.0013	43.644	0.0000	0.0000
2025/03/26	2040	08/05/2025	13.50 Call	Bond Future	10078.5700	10.0786	10562.3200	10.5623	4.800	0.0000	0.0000
2025/03/26	2040	08/05/2025		Bond Future	11.6397	84.1160	11.5591	84.6007	0.693	0.0000	0.0000
2025/03/26	2040	08/05/2025	12.63 Call	Bond Future	5695.9400	5.6959	6155.4800	6.1555	8.068	0.0000	0.0000
2025/03/26	2040	08/05/2025	12.63 Put	Bond Future	79.5200	0.0795	54.2800	0.0543	31.740	0.0000	0.0000
2025/03/26	2040	07/08/2025		Bond Future	11.7704	81.2480	11.6866	81.7424	0.712	0.0000	0.0000
2025/03/26	2040	07/08/2025	13.29 Call	Bond Future	8492.9600	8.4930	8944.2200	8.9442	5.313	0.0000	0.0000
2025/03/26	2040	07/08/2025	13.29 Put	Bond Future	267.1700	0.2672	224.0500	0.2241	16.140	0.0000	0.0000
2025/03/26	2040	07/08/2025	10.80 Put	Bond Future	6273.2400	6.2732	5837.6900	5.8377	6.943	0.0000	0.0000
2025/03/26	2040	07/08/2025	10.80 Call	Bond Future	262.8000	0.2628	321.6300	0.3216	22.386	0.0000	0.0000
2025/03/26	2040	07/08/2025	11.40 Put	Bond Future	3381.5500	3.3816	3060.4100	3.0604	9.497	0.0000	0.0000
2025/03/26	2040	07/08/2025	11.40 Call	Bond Future	1162.7500	1.1628	1335.9900	1.3360	14.899	0.0000	0.0000
2025/03/26	2040	07/08/2025	12.00 Call	Bond Future	2952.0400	2.9520	3252.9100	3.2529	10.192	0.0000	0.0000
2025/03/26	2040	07/08/2025	12.00 Put	Bond Future	1621.0500	1.6211	1427.5400	1.4275	11.937	0.0000	0.0000
2025/03/26	2040	06/11/2025		Bond Future	11.9025	82.8123	11.8153	83.3169	0.733	0.0000	0.0000
2025/03/26	2040	06/11/2025	11.84 Call	Bond Future	2683.0100	2.6830	2934.6100	2.9346	9.378	0.0000	0.0000
2025/03/26	2040	06/11/2025	11.84 Put	Bond Future	3044.2500	3.0443	2791.2400	2.7912	8.311	0.0000	0.0000
2025/03/26	2040	05/02/2026		Bond Future	12.0442	79.8982	11.9534	80.4132	0.754	0.0000	0.0000
2025/03/26	2040	05/02/2026	11.49 Call	Bond Future	1945.4900	1.9455	2136.1700	2.1362	9.801	0.0000	0.0000
2025/03/26	2040	05/02/2026	11.49 Put	Bond Future	5167.6900	5.1677	4843.4000	4.8434	6.275	0.0000	0.0000
2025/03/26	2040	07/05/2026		Bond Future	12.2007	81.4103	12.1061	81.9358	0.776	0.0000	0.0000
2025/03/26	2040	07/05/2026	11.67 Call	Bond Future	2420.4500	2.4205	2629.6000	2.6296	8.641	0.0000	0.0000
2025/03/26	2040	07/05/2026	11.67 Put	Bond Future	5436.2600	5.4363	5119.8700	5.1199	5.820	0.0000	0.0000
2025/03/26	2044	08/05/2025	10.85 Put	Bond Future	6183.7100	6.1837	5608.3100	5.6083	9.305	0.0000	0.0000
2025/03/26	2044	08/05/2025	10.85 Call	Bond Future	15.9900	0.0160	26.5800	0.0266	66.229	0.0000	0.0000
2025/03/26	2044	08/05/2025	11.76 Call	Bond Future	1146.5900	1.1466	1432.0500	1.4321	24.896	0.0000	0.0000
2025/03/26	2044	08/05/2025	11.76 Put	Bond Future	1407.7600	1.4078	1107.2300	1.1072	21.348	0.0000	0.0000
2025/03/26	2044	08/05/2025	11.35 Put	Bond Future	3123.8500	3.1239	2648.9200	2.6489	15.203	0.0000	0.0000

0
0
0
0
0
0
0
7,500
0
15,000
0
7,500
31,752
0
0
37,122
0
0
0
400
0
400
0
400
292
0
0
0
0
0
0
0
0
0
0
9,000
0
9,000
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/03/26	2044	08/05/2025	11.35 Call	Bond Future	287.4200	0.2874	398.4800	0.3985	38.640	0.0000	0.0000
2025/03/26	2044	08/05/2025	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	2044	08/05/2025	Put	Bond Future	20407.2200	20.4072	19821.2300	19.8212	2.871	0.0000	0.0000
2025/03/26	2044	08/05/2025	12.40 Call	Bond Future	3770.1400	3.7701	4272.6400	4.2726	13.328	0.0000	0.0000
2025/03/26	2044	08/05/2025	12.40 Put	Bond Future	271.3800	0.2714	187.8900	0.1879	30.765	0.0000	0.0000
2025/03/26	2044	08/05/2025	11.65 Call	Bond Future	842.9000	0.8429	1078.6300	1.0786	27.967	0.0000	0.0000
2025/03/26	2044	08/05/2025	11.65 Put	Bond Future	1781.7200	1.7817	1431.4600	1.4315	19.659	0.0000	0.0000
2025/03/26	2044	08/05/2025	10.92 Put	Bond Future	5714.7600	5.7148	5145.1200	5.1451	9.968	0.0000	0.0000
2025/03/26	2044	08/05/2025	10.92 Call	Bond Future	26.6000	0.0266	42.9500	0.0430	61.466	0.0000	0.0000
2025/03/26	2044	08/05/2025		Bond Future	11.8028	79.5928	11.7071	80.1788	0.811	0.0000	0.0000
2025/03/26	2044	08/05/2025	12.72 Call	Bond Future	5371.4100	5.3714	5921.2600	5.9213	10.237	0.0000	0.0000
2025/03/26	2044	08/05/2025	12.72 Put	Bond Future	103.4500	0.1035	67.3100	0.0673	34.935	0.0000	0.0000
2025/03/26	2044	07/08/2025		Bond Future	11.9294	76.7618	11.8300	77.3594	0.833	0.0000	0.0000
2025/03/26	2044	07/08/2025	13.34 Call	Bond Future	8074.1500	8.0742	8609.5800	8.6096	6.631	0.0000	0.0000
2025/03/26	2044	07/08/2025	13.34 Put	Bond Future	350.3200	0.3503	288.1900	0.2882	17.735	0.0000	0.0000
2025/03/26	2044	07/08/2025	11.85 Call	Bond Future	2033.1200	2.0331	2324.8000	2.3248	14.346	0.0000	0.0000
2025/03/26	2044	07/08/2025	11.85 Put	Bond Future	2509.9400	2.5099	2204.0600	2.2041	12.187	0.0000	0.0000
2025/03/26	2044	07/08/2025	11.30 Put	Bond Future	4639.8700	4.6399	4191.9200	4.1919	9.654	0.0000	0.0000
2025/03/26	2044	07/08/2025	11.30 Call	Bond Future	726.2200	0.7262	875.8300	0.8758	20.601	0.0000	0.0000
2025/03/26	2044	07/08/2025	10.63 Put	Bond Future	8539.8500	8.5399	7973.9500	7.9740	6.627	0.0000	0.0000
2025/03/26	2044	07/08/2025	10.63 Call	Bond Future	97.1200	0.0971	128.7800	0.1288	32.599	0.0000	0.0000
2025/03/26	2044	06/11/2025		Bond Future	12.0568	78.2397	11.9536	78.8494	0.856	0.0000	0.0000
2025/03/26	2044	06/11/2025	11.88 Call	Bond Future	2384.5500	2.3846	2669.1800	2.6692	11.936	0.0000	0.0000
2025/03/26	2044	06/11/2025	11.88 Put	Bond Future	3433.6500	3.4337	3108.5200	3.1085	9.469	0.0000	0.0000
2025/03/26	2044	05/02/2026		Bond Future	12.1930	75.3627	12.0856	75.9848	0.881	0.0000	0.0000
2025/03/26	2044	05/02/2026	11.56 Call	Bond Future	1799.3300	1.7993	2018.5500	2.0186	12.183	0.0000	0.0000
2025/03/26	2044	05/02/2026	11.56 Put	Bond Future	5589.3200	5.5893	5186.4800	5.1865	7.207	0.0000	0.0000
2025/03/26	2044	07/05/2026		Bond Future	12.3423	76.7888	12.2306	77.4234	0.905	0.0000	0.0000
2025/03/26	2044	07/05/2026	11.80 Call	Bond Future	2438.4700	2.4385	2692.0900	2.6921	10.401	0.0000	0.0000
2025/03/26	2044	07/05/2026	11.80 Put	Bond Future	5601.4500	5.6015	5220.4200	5.2204	6.802	0.0000	0.0000
2025/03/26	2046	08/05/2025		Bond Future	119.7642	119.7642	120.1936	120.1936	0.359	0.0000	0.0000
2025/03/26	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	2046	08/05/2025	121.97 Put	Bond Future	2205.8000	2.2058	1776.4000	1.7764	19.467	0.0000	0.0000
2025/03/26	2046	07/08/2025		Bond Future	122.1338	122.1338	122.5720	122.5720	0.359	0.0000	0.0000
2025/03/26	2046	07/08/2025	118.69 Call	Bond Future	3443.7600	3.4438	3882.0000	3.8820	12.726	0.0000	0.0000
2025/03/26	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	2046	06/11/2025		Bond Future	122.2528	122.2528	122.7014	122.7014	0.367	0.0000	0.0000
2025/03/26	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

9,000
0
0
0
2,490
0
2,490
0
2,490
72,385
0
0
16
0
0
0
9,000
0
9,000
0
9,000
0
0
0
0
0
0
0
0
0
0
19,602
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	
2025/03/26	2046	06/11/2025	125.41 Put	Bond Future	3157.1800	3.1572	2708.6400	2.7086	14.207	0.0000	0.0000
2025/03/26	2046	05/02/2026		Bond Future	124.6371	124.6371	125.0954	125.0954	0.368	0.0000	0.0000
2025/03/26	2046	05/02/2026	121.65 Call	Bond Future	2987.0700	2.9871	3445.4200	3.4454	15.344	0.0000	0.0000
2025/03/26	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	2046	07/05/2026		Bond Future	124.7192	124.7192	125.1897	125.1897	0.377	0.0000	0.0000
2025/03/26	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	239.6500	0.2397	100.000	0.0000	0.0000
2025/03/26	2046	07/05/2026	124.95 Put	Bond Future	230.8500	0.2309	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/03/26	2050	08/05/2025		Bond Future	120.4699	120.4699	121.0529	121.0529	0.484	0.0000	0.0000
2025/03/26	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	2050	08/05/2025	121.16 Put	Bond Future	690.0700	0.6901	107.0900	0.1071	84.481	0.0000	0.0000
2025/03/26	2050	07/08/2025		Bond Future	120.4770	120.4770	121.0723	121.0723	0.494	0.0000	0.0000
2025/03/26	2050	07/08/2025	119.89 Call	Bond Future	587.0200	0.5870	1182.2700	1.1823	101.402	0.0000	0.0000
2025/03/26	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	2050	06/11/2025		Bond Future	122.8265	122.8265	123.4344	123.4344	0.495	0.0000	0.0000
2025/03/26	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	2050	06/11/2025	124.42 Put	Bond Future	1593.4700	1.5935	985.5700	0.9856	38.149	0.0000	0.0000
2025/03/26	2050	05/02/2026		Bond Future	122.7969	122.7969	123.4192	123.4192	0.507	0.0000	0.0000
2025/03/26	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	599.1500	0.5992	100.000	0.0000	0.0000
2025/03/26	2050	05/02/2026	122.82 Put	Bond Future	23.0800	0.0231	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/03/26	2050	07/05/2026		Bond Future	125.1537	125.1537	125.7891	125.7891	0.508	0.0000	0.0000
2025/03/26	2050	07/05/2026	124.07 Call	Bond Future	1083.6900	1.0837	1719.1000	1.7191	58.634	0.0000	0.0000
2025/03/26	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	AL37	08/05/2025		Index Future	1093.2430	1093.2430	1095.1940	1095.1940	0.178	0.0000	0.0000
2025/03/26	AL37	07/08/2025		Index Future	1114.6070	1114.6070	1116.5970	1116.5970	0.179	0.0000	0.0000
2025/03/26	AL37	06/11/2025		Index Future	1136.0960	1136.0960	1138.1270	1138.1270	0.179	0.0000	0.0000
2025/03/26	AL37	05/02/2026		Index Future	1158.0110	1158.0110	1160.0840	1160.0840	0.179	0.0000	0.0000
2025/03/26	AL37	07/05/2026		Index Future	1180.0180	1180.0180	1182.1330	1182.1330	0.179	0.0000	0.0000
2025/03/26	AL7T	08/05/2025		Index Future	1297.5690	1297.5690	1300.8420	1300.8420	0.252	0.0000	0.0000
2025/03/26	AL7T	07/08/2025		Index Future	1322.9260	1322.9260	1326.2640	1326.2640	0.252	0.0000	0.0000
2025/03/26	AL7T	06/11/2025		Index Future	1348.4300	1348.4300	1351.8360	1351.8360	0.253	0.0000	0.0000
2025/03/26	AL7T	05/02/2026		Index Future	1374.4420	1374.4420	1377.9170	1377.9170	0.253	0.0000	0.0000
2025/03/26	AL7T	07/05/2026		Index Future	1400.5610	1400.5610	1404.1060	1404.1060	0.253	0.0000	0.0000

0
0
0
0
0
0
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
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	
2025/03/26	ALBI	08/05/2025		Index Future	1112.7660	1112.7660	1116.5920	1116.5920	0.344	0.0000	0.0000
2025/03/26	ALBI	07/08/2025		Index Future	1134.5120	1134.5120	1138.4130	1138.4130	0.344	0.0000	0.0000
2025/03/26	ALBI	06/11/2025		Index Future	1156.3840	1156.3840	1160.3630	1160.3630	0.344	0.0000	0.0000
2025/03/26	ALBI	05/02/2026		Index Future	1178.6910	1178.6910	1182.7500	1182.7500	0.344	0.0000	0.0000
2025/03/26	ALBI	07/05/2026		Index Future	1201.0900	1201.0900	1205.2300	1205.2300	0.345	0.0000	0.0000
2025/03/26	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/03/26	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

94

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
2025/03/26	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/26	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/26	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/26	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/26	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/26	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/26	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/26	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/26	ES33	08/05/2025		Bond Future	11.4154	80.4702	11.3546	80.7473	0.533	0.0000
2025/03/26	ES33	08/05/2025	12.73 Call	Bond Future	5698.1800	5.6982	5975.3500	5.9754	4.864	0.0000
2025/03/26	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/26	ES33	07/08/2025		Bond Future	11.5606	82.0623	11.4970	82.3451	0.550	0.0000
2025/03/26	ES33	07/08/2025	13.56 Call	Bond Future	8257.6900	8.2577	8540.5200	8.5405	3.425	0.0000
2025/03/26	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/26	ES33	06/11/2025		Bond Future	11.7255	79.8664	11.6587	80.1555	0.570	0.0000
2025/03/26	ES33	06/11/2025	12.01 Call	Bond Future	1216.1400	1.2161	1505.2200	1.5052	23.770	0.0000
2025/03/26	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/26	ES33	05/02/2026		Bond Future	11.9065	81.4231	11.8363	81.7184	0.590	0.0000
2025/03/26	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/26	ES33	05/02/2026	11.49 Put	Bond Future	1772.4100	1.7724	1477.0800	1.4771	16.663	0.0000
2025/03/26	ES33	07/05/2026		Bond Future	12.1000	79.1874	12.0261	79.4891	0.611	0.0000
2025/03/26	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/26	ES33	07/05/2026	11.69 Put	Bond Future	1693.1300	1.6931	1391.4100	1.3914	17.820	0.0000
2025/03/26	ES42	08/05/2025		Bond Future	12.1531	74.4164	12.0772	74.8453	0.624	0.0000
2025/03/26	ES42	08/05/2025	13.25 Call	Bond Future	5785.4600	5.7855	6214.4500	6.2145	7.415	0.0000
2025/03/26	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/26	ES42	07/08/2025		Bond Future	12.2865	75.8886	12.2077	76.3262	0.641	0.0000
2025/03/26	ES42	07/08/2025	13.79 Call	Bond Future	7616.4600	7.6165	8054.0500	8.0541	5.745	0.0000
2025/03/26	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/26	ES42	06/11/2025		Bond Future	12.4325	73.1028	12.3504	73.5498	0.660	0.0000
2025/03/26	ES42	06/11/2025	12.39 Call	Bond Future	0.0000	0.0000	215.9000	0.2159	100.000	0.0000
2025/03/26	ES42	06/11/2025	12.39 Put	Bond Future	231.0500	0.2311	0.0000	0.0000	(100.000)	0.0000
2025/03/26	ES42	05/02/2026		Bond Future	12.5845	74.5266	12.4990	74.9829	0.679	0.0000
2025/03/26	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
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	
2025/03/26	ES42	05/02/2026	11.85 Put	Bond Future	4073.0900	4.0731	3616.8500	3.6169	11.201	0.0000	0.0000
2025/03/26	ES42	07/05/2026		Bond Future	12.7502	71.6895	12.6610	72.1553	0.699	0.0000	0.0000
2025/03/26	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	ES42	07/05/2026	12.20 Put	Bond Future	2951.8700	2.9519	2486.1400	2.4861	15.777	0.0000	0.0000
2025/03/26	GOVI	08/05/2025		GOVI	1096.5190	1096.5190	1100.2430	1100.2430	0.340	0.0000	0.0000
2025/03/26	GOVI	08/05/2025	1,022. Call 00	GOVI	745190.0000	74.5190	782430.0000	78.2430	4.997	0.0000	0.0000
2025/03/26	GOVI	08/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	GOVI	07/08/2025		GOVI	1117.9470	1117.9470	1121.7450	1121.7450	0.340	0.0000	0.0000
2025/03/26	GOVI	07/08/2025	1,011. Call 00	GOVI	1069470.0000	106.9470	1107450.0000	110.7450	3.551	0.0000	0.0000
2025/03/26	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	GOVI	06/11/2025		GOVI	1139.5000	1139.5000	1143.3740	1143.3740	0.340	0.0000	0.0000
2025/03/26	GOVI	06/11/2025	1,112. Call 00	GOVI	275000.0000	27.5000	313740.0000	31.3740	14.087	0.0000	0.0000
2025/03/26	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	GOVI	05/02/2026		GOVI	1161.4810	1161.4810	1165.4330	1165.4330	0.340	0.0000	0.0000
2025/03/26	GOVI	05/02/2026	1,150. Call 00	GOVI	114810.0000	11.4810	154330.0000	15.4330	34.422	0.0000	0.0000
2025/03/26	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	GOVI	07/05/2026		GOVI	1183.5530	1183.5530	1187.5830	1187.5830	0.341	0.0000	0.0000
2025/03/26	GOVI	07/05/2026	1,177. Call 00	GOVI	65530.0000	6.5530	105830.0000	10.5830	61.499	0.0000	0.0000
2025/03/26	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/03/26	IGOV	08/05/2025		Index Future	378.2290	378.2290	380.2210	380.2210	0.527	0.0000	0.0000
2025/03/26	IGOV	07/08/2025		Index Future	385.7130	385.7130	387.7450	387.7450	0.527	0.0000	0.0000
2025/03/26	IGOV	06/11/2025		Index Future	393.2400	393.2400	395.3120	395.3120	0.527	0.0000	0.0000
2025/03/26	IGOV	05/02/2026		Index Future	400.9140	400.9140	403.0280	403.0280	0.527	0.0000	0.0000
2025/03/26	IGOV	07/05/2026		Index Future	408.6200	408.6200	410.7760	410.7760	0.528	0.0000	0.0000
2025/03/26	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/03/26	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/03/26	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/03/26	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/03/26	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/03/26	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/03/26	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000

0
0
0
0
634
0
0
0
0
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

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	
2025/03/26	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/03/26	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/03/26	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/03/26	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/03/26	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/03/26	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/03/26	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	8.3670	8.3670	91.6330	0.000	0.0000	0.0000
2025/03/26	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/03/26	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/03/26	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/03/26	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/03/26	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/03/26	R033	08/05/2025		Bond Future	10.0077	101.1117	9.9585	101.3762	0.492	0.0000	0.0000
2025/03/26	R033	08/05/2025	10.33 Call	Bond Future	2147.4200	2.1474	2337.6600	2.3377	8.859	0.0000	0.0000
2025/03/26	R033	08/05/2025	10.33 Put	Bond Future	437.6700	0.4377	363.3200	0.3633	16.988	0.0000	0.0000
2025/03/26	R033	07/08/2025		Bond Future	10.1050	103.0874	10.0533	103.3574	0.511	0.0000	0.0000
2025/03/26	R033	07/08/2025	10.33 Call	Bond Future	2429.0100	2.4290	2590.7500	2.5908	6.659	0.0000	0.0000
2025/03/26	R033	07/08/2025	10.33 Put	Bond Future	1264.1900	1.2642	1155.9400	1.1559	8.563	0.0000	0.0000
2025/03/26	R033	06/11/2025		Bond Future	10.2163	100.0289	10.1619	100.3049	0.533	0.0000	0.0000
2025/03/26	R033	06/11/2025	10.33 Call	Bond Future	2523.4400	2.5234	2673.6200	2.6736	5.951	0.0000	0.0000
2025/03/26	R033	06/11/2025	10.33 Put	Bond Future	1950.0000	1.9500	1824.1600	1.8242	6.453	0.0000	0.0000
2025/03/26	R033	05/02/2026		Bond Future	10.3373	101.9558	10.2799	102.2378	0.555	0.0000	0.0000
2025/03/26	R033	05/02/2026	10.49 Call	Bond Future	3029.9400	3.0299	3185.4900	3.1855	5.134	0.0000	0.0000
2025/03/26	R033	05/02/2026	10.49 Put	Bond Future	2283.9600	2.2840	2157.4500	2.1575	5.539	0.0000	0.0000
2025/03/26	R033	07/05/2026		Bond Future	10.4735	98.8428	10.4129	99.1312	0.578	0.0000	0.0000
2025/03/26	R033	07/05/2026	10.38 Call	Bond Future	2631.0800	2.6311	2771.0700	2.7711	5.321	0.0000	0.0000
2025/03/26	R033	07/05/2026	10.38 Put	Bond Future	3076.5000	3.0765	2928.1300	2.9281	4.823	0.0000	0.0000
2025/03/26	R035	08/05/2025	10.08 Put	Bond Future	3883.2700	3.8833	3551.1100	3.5511	8.554	0.0000	0.0000
2025/03/26	R035	08/05/2025	10.08 Call	Bond Future	86.2300	0.0862	112.1100	0.1121	30.013	0.0000	0.0000
2025/03/26	R035	08/05/2025	10.58 Put	Bond Future	1659.4000	1.6594	1431.7900	1.4318	13.716	0.0000	0.0000
2025/03/26	R035	08/05/2025	10.58 Call	Bond Future	717.0200	0.7170	847.4500	0.8475	18.191	0.0000	0.0000
2025/03/26	R035	08/05/2025	11.01 Call	Bond Future	2032.8000	2.0328	2275.2500	2.2753	11.927	0.0000	0.0000
2025/03/26	R035	08/05/2025	11.01 Put	Bond Future	614.1800	0.6142	498.5900	0.4986	18.820	0.0000	0.0000
2025/03/26	R035	08/05/2025	11.70 Call	Bond Future	5115.6900	5.1157	5451.9500	5.4520	6.573	0.0000	0.0000

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

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/03/26	R035	08/05/2025	11.70 Put	Bond Future	81.1500	0.0812	59.3700	0.0594	26.839	0.0000	0.0000
2025/03/26	R035	08/05/2025	10.95 Call	Bond Future	1809.4100	1.8094	2037.9900	2.0380	12.633	0.0000	0.0000
2025/03/26	R035	08/05/2025	10.95 Put	Bond Future	715.1600	0.7152	585.7000	0.5857	18.102	0.0000	0.0000
2025/03/26	R035	08/05/2025	10.44 Put	Bond Future	2177.8100	2.1778	1913.5700	1.9136	12.133	0.0000	0.0000
2025/03/26	R035	08/05/2025	10.44 Call	Bond Future	448.1900	0.4482	541.9900	0.5420	20.929	0.0000	0.0000
2025/03/26	R035	08/05/2025	13.35 Call	Bond Future	12889.8900	12.8899	13247.9200	13.2479	2.778	0.0000	0.0000
2025/03/26	R035	08/05/2025	13.35 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2025/03/26	R035	08/05/2025	12.70 Call	Bond Future	9922.6900	9.9227	10280.3200	10.2803	3.604	0.0000	0.0000
2025/03/26	R035	08/05/2025	12.70 Put	Bond Future	1.0200	0.0010	0.6100	0.0006	40.196	0.0000	0.0000
2025/03/26	R035	08/05/2025	11.46 Put	Bond Future	172.0800	0.1721	130.5000	0.1305	24.163	0.0000	0.0000
2025/03/26	R035	08/05/2025	11.46 Call	Bond Future	3972.3700	3.9724	4288.8300	4.2888	7.967	0.0000	0.0000
2025/03/26	R035	08/05/2025		Bond Future	10.7498	90.5676	10.6850	90.9257	0.603	0.0000	0.0000
2025/03/26	R035	08/05/2025	11.78 Call	Bond Future	5503.1300	5.5031	5843.8300	5.8438	6.191	0.0000	0.0000
2025/03/26	R035	08/05/2025	11.78 Put	Bond Future	62.6000	0.0626	45.2600	0.0453	27.700	0.0000	0.0000
2025/03/26	R035	07/08/2025		Bond Future	10.8617	92.3374	10.7941	92.7026	0.622	0.0000	0.0000
2025/03/26	R035	07/08/2025	12.65 Call	Bond Future	9079.4200	9.0794	9426.7700	9.4268	3.826	0.0000	0.0000
2025/03/26	R035	07/08/2025	12.65 Put	Bond Future	113.7700	0.1138	95.8800	0.0959	15.725	0.0000	0.0000
2025/03/26	R035	07/08/2025	10.08 Put	Bond Future	4733.0900	4.7331	4429.2200	4.4292	6.420	0.0000	0.0000
2025/03/26	R035	07/08/2025	10.08 Call	Bond Future	382.8800	0.3829	444.2500	0.4443	16.029	0.0000	0.0000
2025/03/26	R035	07/08/2025	10.58 Put	Bond Future	2738.0400	2.7380	2510.7900	2.5108	8.300	0.0000	0.0000
2025/03/26	R035	07/08/2025	10.58 Call	Bond Future	1202.4700	1.2025	1340.4600	1.3405	11.476	0.0000	0.0000
2025/03/26	R035	07/08/2025	11.34 Call	Bond Future	3537.3600	3.5374	3791.1200	3.7911	7.174	0.0000	0.0000
2025/03/26	R035	07/08/2025	11.34 Put	Bond Future	1010.2600	1.0103	898.7800	0.8988	11.035	0.0000	0.0000
2025/03/26	R035	07/08/2025	11.30 Call	Bond Future	3388.6900	3.3887	3637.4100	3.6374	7.340	0.0000	0.0000
2025/03/26	R035	07/08/2025	11.30 Put	Bond Future	1069.1700	1.0692	952.6500	0.9527	10.898	0.0000	0.0000
2025/03/26	R035	06/11/2025	9.91 Put	Bond Future	6379.8200	6.3798	6065.5300	6.0655	4.926	0.0000	0.0000
2025/03/26	R035	06/11/2025	9.91 Call	Bond Future	446.9600	0.4470	505.7300	0.5057	13.149	0.0000	0.0000
2025/03/26	R035	06/11/2025	10.41 Put	Bond Future	4265.2300	4.2652	4008.2600	4.0083	6.025	0.0000	0.0000
2025/03/26	R035	06/11/2025	10.41 Call	Bond Future	1145.2200	1.1452	1261.3100	1.2613	10.137	0.0000	0.0000
2025/03/26	R035	06/11/2025	11.43 Call	Bond Future	3913.4500	3.9135	4154.2800	4.1543	6.154	0.0000	0.0000
2025/03/26	R035	06/11/2025	11.43 Put	Bond Future	1634.9400	1.6349	1502.7100	1.5027	8.088	0.0000	0.0000
2025/03/26	R035	06/11/2025	11.95 Call	Bond Future	5824.0800	5.8241	6111.0700	6.1111	4.928	0.0000	0.0000
2025/03/26	R035	06/11/2025	11.95 Put	Bond Future	958.3600	0.9584	872.2900	0.8723	8.981	0.0000	0.0000
2025/03/26	R035	06/11/2025	11.45 Call	Bond Future	3982.3100	3.9823	4225.2000	4.2252	6.099	0.0000	0.0000
2025/03/26	R035	06/11/2025	11.45 Put	Bond Future	1602.3000	1.6023	1472.1300	1.4721	8.124	0.0000	0.0000
2025/03/26	R035	06/11/2025	10.95 Put	Bond Future	2615.3300	2.6153	2427.9700	2.4280	7.164	0.0000	0.0000
2025/03/26	R035	06/11/2025	10.95 Call	Bond Future	2408.3800	2.4084	2594.0800	2.5941	7.711	0.0000	0.0000
2025/03/26	R035	06/11/2025	10.08 Put	Bond Future	5598.2800	5.5983	5301.6600	5.3017	5.298	0.0000	0.0000
2025/03/26	R035	06/11/2025	10.08 Call	Bond Future	634.5900	0.6346	711.0300	0.7110	12.046	0.0000	0.0000

150
0
150
0
150
0
400
0
400
0
400
80,331
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

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	
2025/03/26	R035	06/11/2025	10.58 Put	Bond Future	3676.4100	3.6764	3441.4100	3.4414	6.392	0.0000	0.0000
2025/03/26	R035	06/11/2025	10.58 Call	Bond Future	1487.1700	1.4872	1625.2300	1.6252	9.283	0.0000	0.0000
2025/03/26	R035	06/11/2025	11.67 Call	Bond Future	4766.6000	4.7666	5030.6000	5.0306	5.539	0.0000	0.0000
2025/03/26	R035	06/11/2025	11.67 Put	Bond Future	1280.6700	1.2807	1171.6100	1.1716	8.516	0.0000	0.0000
2025/03/26	R035	06/11/2025		Bond Future	10.9893	89.6105	10.9186	89.9835	0.643	0.0000	0.0000
2025/03/26	R035	06/11/2025	11.20 Call	Bond Future	3154.7200	3.1547	3370.4600	3.3705	6.839	0.0000	0.0000
2025/03/26	R035	06/11/2025	11.20 Put	Bond Future	2055.2500	2.0553	1897.9300	1.8979	7.655	0.0000	0.0000
2025/03/26	R035	05/02/2026		Bond Future	11.1281	91.3370	11.0541	91.7178	0.665	0.0000	0.0000
2025/03/26	R035	05/02/2026	10.79 Call	Bond Future	2114.1900	2.1142	2273.6500	2.2737	7.542	0.0000	0.0000
2025/03/26	R035	05/02/2026	10.79 Put	Bond Future	3871.7600	3.8718	3650.3300	3.6503	5.719	0.0000	0.0000
2025/03/26	R035	07/05/2026		Bond Future	11.2730	88.5616	11.1955	88.9506	0.688	0.0000	0.0000
2025/03/26	R035	07/05/2026	10.86 Call	Bond Future	2268.1200	2.2681	2429.2100	2.4292	7.102	0.0000	0.0000
2025/03/26	R035	07/05/2026	10.86 Put	Bond Future	4366.8000	4.3668	4138.9300	4.1389	5.218	0.0000	0.0000
2025/03/26	R038	08/05/2025		Bond Future	11.2243	98.9010	11.1593	99.3329	0.580	0.0000	0.0000
2025/03/26	R038	08/05/2025	11.24 Call	Bond Future	1367.5700	1.3676	1588.1100	1.5881	16.126	0.0000	0.0000
2025/03/26	R038	08/05/2025	11.24 Put	Bond Future	1264.0900	1.2641	1052.7900	1.0528	16.716	0.0000	0.0000
2025/03/26	R038	07/08/2025		Bond Future	11.3455	100.8337	11.2777	101.2741	0.597	0.0000	0.0000
2025/03/26	R038	07/08/2025	11.24 Call	Bond Future	1911.0100	1.9110	2113.2000	2.1132	10.580	0.0000	0.0000
2025/03/26	R038	07/08/2025	11.24 Put	Bond Future	2597.9700	2.5980	2359.7200	2.3597	9.171	0.0000	0.0000
2025/03/26	R038	06/11/2025		Bond Future	11.4785	97.2901	11.4078	97.7400	0.616	0.0000	0.0000
2025/03/26	R038	06/11/2025	11.24 Call	Bond Future	2246.0400	2.2460	2439.6800	2.4397	8.621	0.0000	0.0000
2025/03/26	R038	06/11/2025	11.24 Put	Bond Future	3775.3400	3.7753	3519.1600	3.5192	6.786	0.0000	0.0000
2025/03/26	R038	06/11/2025	12.33 Call	Bond Future	6477.8800	6.4779	6814.0000	6.8140	5.189	0.0000	0.0000
2025/03/26	R038	06/11/2025	12.33 Put	Bond Future	1294.7500	1.2948	1181.0500	1.1811	8.782	0.0000	0.0000
2025/03/26	R038	06/11/2025	10.98 Put	Bond Future	4786.3700	4.7864	4489.0000	4.4890	6.213	0.0000	0.0000
2025/03/26	R038	06/11/2025	10.98 Call	Bond Future	1549.1600	1.5492	1701.6100	1.7016	9.841	0.0000	0.0000
2025/03/26	R038	05/02/2026		Bond Future	11.6194	99.1640	11.5455	99.6232	0.635	0.0000	0.0000
2025/03/26	R038	05/02/2026	11.44 Call	Bond Future	2961.2200	2.9612	3174.7500	3.1748	7.211	0.0000	0.0000
2025/03/26	R038	05/02/2026	11.44 Put	Bond Future	4082.5300	4.0825	3836.8300	3.8368	6.018	0.0000	0.0000
2025/03/26	R038	07/05/2026		Bond Future	11.7722	95.5562	11.6951	96.0250	0.655	0.0000	0.0000
2025/03/26	R038	07/05/2026	11.40 Call	Bond Future	2863.3700	2.8634	3063.3700	3.0634	6.985	0.0000	0.0000
2025/03/26	R038	07/05/2026	11.40 Put	Bond Future	5156.4300	5.1564	4887.6100	4.8876	5.213	0.0000	0.0000
2025/03/26	R053	08/05/2025		Bond Future	11.7011	100.7134	11.6159	101.4111	0.728	0.0000	0.0000
2025/03/26	R053	08/05/2025	12.64 Call	Bond Future	7259.0600	7.2591	7918.7900	7.9188	9.088	0.0000	0.0000
2025/03/26	R053	08/05/2025	12.64 Put	Bond Future	112.8800	0.1129	74.9300	0.0749	33.620	0.0000	0.0000
2025/03/26	R053	07/08/2025		Bond Future	11.8152	102.6814	11.7268	103.3929	0.748	0.0000	0.0000
2025/03/26	R053	07/08/2025	13.17 Call	Bond Future	10335.7400	10.3357	10968.0700	10.9681	6.118	0.0000	0.0000
2025/03/26	R053	07/08/2025	13.17 Put	Bond Future	488.4400	0.4884	409.2300	0.4092	16.217	0.0000	0.0000

0
300
0
300
0
0
0
0
0
0
0
0
0
0
0
9,602
0
0
0
0
0
0
0
0
0
0
1,770
0
1,770
0
0
0
0
0
0
0
22,706
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	
2025/03/26	R053	06/11/2025		Bond Future	11.9385	98.7951	11.8466	99.5213	0.770	0.0000	0.0000
2025/03/26	R053	06/11/2025	11.76 Call	Bond Future	3053.7900	3.0538	3389.5000	3.3895	10.993	0.0000	0.0000
2025/03/26	R053	06/11/2025	11.76 Put	Bond Future	4472.9700	4.4730	4082.5200	4.0825	8.729	0.0000	0.0000
2025/03/26	R053	05/02/2026		Bond Future	12.0677	100.6978	11.9721	101.4387	0.793	0.0000	0.0000
2025/03/26	R053	05/02/2026	11.49 Call	Bond Future	2466.5900	2.4666	2734.1000	2.7341	10.845	0.0000	0.0000
2025/03/26	R053	05/02/2026	11.49 Put	Bond Future	7102.5600	7.1026	6629.2100	6.6292	6.664	0.0000	0.0000
2025/03/26	R053	07/05/2026		Bond Future	12.2059	96.7416	12.1062	97.4975	0.816	0.0000	0.0000
2025/03/26	R053	07/05/2026	11.69 Call	Bond Future	3240.7200	3.2407	3544.7200	3.5447	9.381	0.0000	0.0000
2025/03/26	R053	07/05/2026	11.69 Put	Bond Future	7274.2400	7.2742	6822.4100	6.8224	6.211	0.0000	0.0000
2025/03/26	R186	08/05/2025		Bond Future	8.3256	107.3158	8.3011	107.3528	0.294	0.0000	0.0000
2025/03/26	R186	08/05/2025	8.47 Call	Bond Future	311.8200	0.3118	335.8000	0.3358	7.690	0.0000	0.0000
2025/03/26	R186	08/05/2025	8.47 Put	Bond Future	94.0500	0.0941	81.0900	0.0811	13.780	0.0000	0.0000
2025/03/26	R186	07/08/2025		Bond Future	8.4068	104.1041	8.3773	104.1420	0.351	0.0000	0.0000
2025/03/26	R186	07/08/2025	9.68 Call	Bond Future	1650.9800	1.6510	1685.8100	1.6858	2.110	0.0000	0.0000
2025/03/26	R186	07/08/2025	9.68 Put	Bond Future	33.9900	0.0340	30.9300	0.0309	9.003	0.0000	0.0000
2025/03/26	R186	07/08/2025	10.25 Call	Bond Future	2342.5500	2.3426	2379.1500	2.3792	1.562	0.0000	0.0000
2025/03/26	R186	07/08/2025	10.25 Put	Bond Future	13.2100	0.0132	11.9200	0.0119	9.765	0.0000	0.0000
2025/03/26	R186	07/08/2025	9.22 Put	Bond Future	76.1000	0.0761	69.8700	0.0699	8.187	0.0000	0.0000
2025/03/26	R186	07/08/2025	9.22 Call	Bond Future	1113.0200	1.1130	1144.6800	1.1447	2.845	0.0000	0.0000
2025/03/26	R186	06/11/2025		Bond Future	8.5473	106.1092	8.5098	106.1488	0.439	0.0000	0.0000
2025/03/26	R186	06/11/2025	8.13 Call	Bond Future	130.3800	0.1304	141.2500	0.1413	8.337	0.0000	0.0000
2025/03/26	R186	06/11/2025	8.13 Put	Bond Future	572.0500	0.5721	543.3500	0.5434	5.017	0.0000	0.0000
2025/03/26	R186	05/02/2026		Bond Future	8.7771	102.8461	8.7272	102.8872	0.569	0.0000	0.0000
2025/03/26	R186	05/02/2026	8.43 Call	Bond Future	200.7300	0.2007	215.5900	0.2156	7.403	0.0000	0.0000
2025/03/26	R186	05/02/2026	8.43 Put	Bond Future	486.9700	0.4870	460.7300	0.4607	5.388	0.0000	0.0000
2025/03/26	R186	07/05/2026		Bond Future	9.2607	104.7945	9.1877	104.8374	0.789	0.0000	0.0000
2025/03/26	R186	07/05/2026	8.69 Call	Bond Future	154.5900	0.1546	168.6200	0.1686	9.076	0.0000	0.0000
2025/03/26	R186	07/05/2026	8.69 Put	Bond Future	490.0500	0.4901	461.2400	0.4612	5.879	0.0000	0.0000
2025/03/26	R202	08/05/2025		Bond Future	270.2739	270.2739	270.1366	270.1366	0.051	0.0000	0.0000
2025/03/26	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	R202	08/05/2025	272.31 Put	Bond Future	2036.0900	2.0361	2173.4500	2.1735	6.746	0.0000	0.0000
2025/03/26	R202	07/08/2025		Bond Future	270.3669	270.3669	270.2274	270.2274	0.052	0.0000	0.0000
2025/03/26	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	R202	07/08/2025	271.60 Put	Bond Future	1233.1500	1.2332	1372.6300	1.3726	11.311	0.0000	0.0000
2025/03/26	R202	06/11/2025		Bond Future	275.6401	275.6401	275.5005	275.5005	0.051	0.0000	0.0000
2025/03/26	R202	06/11/2025	275.64 Call	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/03/26	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	139.5500	0.1396	100.000	0.0000	0.0000
2025/03/26	R202	05/02/2026		Bond Future	275.6545	275.6545	275.5171	275.5171	0.050	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0

156,074

0
0
0
0
0
0
0

1,983

0

1,983

447

0
0
0
0
0
0
0
0
0
0

2,157

0
0
0
0
0
0
0
0
0
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/03/26	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	R202	05/02/2026	277.82 Put	Bond Future	2165.4700	2.1655	2302.8700	6.345	0.0000	0.0000
2025/03/26	R202	07/05/2026		Bond Future	280.9460	280.9460	280.8086	280.8086	0.049	0.0000
2025/03/26	R202	07/05/2026	277.55 Call	Bond Future	3396.0000	3.3960	3258.6100	3.2586	4.046	0.0000
2025/03/26	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/26	R209	08/05/2025		Bond Future	10.9779	71.1122	10.9184	71.4079	0.542	0.0000
2025/03/26	R209	08/05/2025	11.89 Call	Bond Future	4398.6700	4.3987	4676.8600	4.6769	6.324	0.0000
2025/03/26	R209	08/05/2025	11.89 Put	Bond Future	66.2400	0.0662	48.7800	0.0488	26.359	0.0000
2025/03/26	R209	07/08/2025		Bond Future	11.0852	72.5018	11.0235	72.8034	0.557	0.0000
2025/03/26	R209	07/08/2025	12.68 Call	Bond Future	7388.0500	7.3881	7667.5600	7.6676	3.783	0.0000
2025/03/26	R209	07/08/2025	12.68 Put	Bond Future	164.5100	0.1645	142.4600	0.1425	13.403	0.0000
2025/03/26	R209	06/11/2025		Bond Future	11.2035	70.7458	11.1392	71.0538	0.574	0.0000
2025/03/26	R209	06/11/2025	11.27 Call	Bond Future	2440.3900	2.4404	2604.4300	2.6044	6.722	0.0000
2025/03/26	R209	06/11/2025	11.27 Put	Bond Future	2123.8600	2.1239	1979.8400	1.9798	6.781	0.0000
2025/03/26	R209	05/02/2026		Bond Future	11.3291	72.1088	11.2622	72.4232	0.591	0.0000
2025/03/26	R209	05/02/2026	10.93 Call	Bond Future	1751.3400	1.7513	1876.7500	1.8768	7.161	0.0000
2025/03/26	R209	05/02/2026	10.93 Put	Bond Future	3654.4300	3.6544	3465.3800	3.4654	5.173	0.0000
2025/03/26	R209	07/05/2026		Bond Future	11.4656	70.3232	11.3958	70.6443	0.608	0.0000
2025/03/26	R209	07/05/2026	11.07 Call	Bond Future	2158.7300	2.1587	2293.7700	2.2938	6.256	0.0000
2025/03/26	R209	07/05/2026	11.07 Put	Bond Future	4005.4100	4.0054	3819.3500	3.8194	4.645	0.0000
2025/03/26	R210	08/05/2025		Bond Future	248.0613	248.0613	247.1577	247.1577	0.364	0.0000
2025/03/26	R210	08/05/2025	248.03 Call	Bond Future	31.3000	0.0313	0.0000	0.0000	(100.000)	0.0000
2025/03/26	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	872.2800	0.8723	100.000	0.0000
2025/03/26	R210	07/08/2025		Bond Future	252.9693	252.9693	252.0484	252.0484	0.364	0.0000
2025/03/26	R210	07/08/2025	248.44 Call	Bond Future	4529.2500	4.5293	3608.3500	3.6084	20.332	0.0000
2025/03/26	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/26	R210	06/11/2025		Bond Future	254.4728	254.4728	253.5375	253.5375	0.368	0.0000
2025/03/26	R210	06/11/2025	252.14 Call	Bond Future	2332.8400	2.3328	1397.4900	1.3975	40.095	0.0000
2025/03/26	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/26	R210	05/02/2026		Bond Future	259.4364	259.4364	258.4846	258.4846	0.367	0.0000
2025/03/26	R210	05/02/2026	253.10 Call	Bond Future	6336.3500	6.3364	5384.6100	5.3846	15.020	0.0000
2025/03/26	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/26	R210	07/05/2026		Bond Future	260.9154	260.9154	259.9511	259.9511	0.370	0.0000
2025/03/26	R210	07/05/2026	255.40 Call	Bond Future	5515.4100	5.5154	4551.0500	4.5511	17.485	0.0000
2025/03/26	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/26	R213	08/05/2025		Bond Future	9.6092	89.9912	9.5601	90.1904	0.511	0.0000
2025/03/26	R213	08/05/2025	10.52 Call	Bond Future	3682.4600	3.6825	3865.0900	3.8651	4.959	0.0000

0

0

0

0

0

22,514

0

0

0

0

0

0

0

0

0

0

0

0

0

3,295

0

0

0

0

0

0

0

0

0

0

0

0

0

103,543

0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/03/26	R213	08/05/2025	10.52 Put	Bond Future		81.0800	0.0811	64.4200	0.0644	20.548	0.0000	0.0000
2025/03/26	R213	07/08/2025		Bond Future		9.6995	91.7496	9.6476	91.9530	0.535	0.0000	0.0000
2025/03/26	R213	07/08/2025	11.66 Call	Bond Future		7314.9600	7.3150	7513.3700	7.5134	2.712	0.0000	0.0000
2025/03/26	R213	07/08/2025	11.66 Put	Bond Future		32.3900	0.0324	27.4300	0.0274	15.313	0.0000	0.0000
2025/03/26	R213	06/11/2025		Bond Future		9.8114	89.9634	9.7562	90.1715	0.562	0.0000	0.0000
2025/03/26	R213	06/11/2025	10.05 Call	Bond Future		2180.2500	2.1803	2301.8800	2.3019	5.579	0.0000	0.0000
2025/03/26	R213	06/11/2025	10.05 Put	Bond Future		1286.4400	1.2864	1199.9600	1.2000	6.722	0.0000	0.0000
2025/03/26	R213	05/02/2026		Bond Future		9.9378	91.6971	9.8791	91.9099	0.591	0.0000	0.0000
2025/03/26	R213	05/02/2026	9.89 Call	Bond Future		1822.0200	1.8220	1926.4200	1.9264	5.730	0.0000	0.0000
2025/03/26	R213	05/02/2026	9.89 Put	Bond Future		1995.1100	1.9951	1886.7500	1.8868	5.431	0.0000	0.0000
2025/03/26	R213	07/05/2026		Bond Future		10.0760	89.8816	10.0133	90.0992	0.622	0.0000	0.0000
2025/03/26	R213	07/05/2026	9.80 Call	Bond Future		1631.5000	1.6315	1726.0800	1.7261	5.797	0.0000	0.0000
2025/03/26	R213	07/05/2026	9.80 Put	Bond Future		2594.7100	2.5947	2471.6800	2.4717	4.742	0.0000	0.0000
2025/03/26	R214	08/05/2025		Bond Future		11.5591	64.9329	11.4844	65.3193	0.646	0.0000	0.0000
2025/03/26	R214	08/05/2025	12.40 Call	Bond Future		4218.4300	4.2184	4575.7700	4.5758	8.471	0.0000	0.0000
2025/03/26	R214	08/05/2025	12.40 Put	Bond Future		99.8400	0.0998	70.7900	0.0708	29.097	0.0000	0.0000
2025/03/26	R214	07/08/2025		Bond Future		11.6689	66.2018	11.5916	66.5958	0.663	0.0000	0.0000
2025/03/26	R214	07/08/2025	12.97 Call	Bond Future		6442.0300	6.4420	6789.2900	6.7893	5.391	0.0000	0.0000
2025/03/26	R214	07/08/2025	12.97 Put	Bond Future		327.3000	0.3273	280.4900	0.2805	14.302	0.0000	0.0000
2025/03/26	R214	06/11/2025		Bond Future		11.7900	64.1771	11.7098	64.5793	0.680	0.0000	0.0000
2025/03/26	R214	06/11/2025	11.64 Call	Bond Future		2100.0100	2.1000	2288.9300	2.2889	8.996	0.0000	0.0000
2025/03/26	R214	06/11/2025	11.64 Put	Bond Future		2855.2500	2.8553	2641.9800	2.6420	7.469	0.0000	0.0000
2025/03/26	R214	05/02/2026		Bond Future		11.9192	65.4135	11.8359	65.8240	0.699	0.0000	0.0000
2025/03/26	R214	05/02/2026	11.26 Call	Bond Future		1414.3300	1.4143	1551.6800	1.5517	9.711	0.0000	0.0000
2025/03/26	R214	05/02/2026	11.26 Put	Bond Future		4775.9300	4.7759	4502.8000	4.5028	5.719	0.0000	0.0000
2025/03/26	R214	07/05/2026		Bond Future		12.0511	63.3527	11.9647	63.7716	0.717	0.0000	0.0000
2025/03/26	R214	07/05/2026	11.53 Call	Bond Future		2101.2400	2.1012	2268.6600	2.2687	7.968	0.0000	0.0000
2025/03/26	R214	07/05/2026	11.53 Put	Bond Future		4691.9500	4.6920	4440.5100	4.4405	5.359	0.0000	0.0000
2025/03/26	R248	08/05/2025		Bond Future		11.7460	78.1130	11.6457	78.7475	0.854	0.0000	0.0000
2025/03/26	R248	08/05/2025	12.60 Call	Bond Future		5198.8100	5.1988	5784.3000	5.7843	11.262	0.0000	0.0000
2025/03/26	R248	08/05/2025	12.60 Put	Bond Future		142.3800	0.1424	93.3400	0.0933	34.443	0.0000	0.0000
2025/03/26	R248	07/08/2025		Bond Future		11.8601	79.6394	11.7560	80.2864	0.877	0.0000	0.0000
2025/03/26	R248	07/08/2025	13.21 Call	Bond Future		8007.5100	8.0075	8581.3600	8.5814	7.166	0.0000	0.0000
2025/03/26	R248	07/08/2025	13.21 Put	Bond Future		402.1500	0.4022	328.9300	0.3289	18.207	0.0000	0.0000
2025/03/26	R248	06/11/2025		Bond Future		11.9850	76.7311	11.8769	77.3914	0.902	0.0000	0.0000
2025/03/26	R248	06/11/2025	11.74 Call	Bond Future		2316.1300	2.3161	2611.4000	2.6114	12.748	0.0000	0.0000
2025/03/26	R248	06/11/2025	11.74 Put	Bond Future		3827.2300	3.8272	3462.2400	3.4622	9.537	0.0000	0.0000
2025/03/26	R248	05/02/2026		Bond Future		12.1183	78.2093	12.0059	78.8828	0.928	0.0000	0.0000

0
17
0
0
0
0
0
0
0
0
0
0
0
0

17,675

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

267,814

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
2025/03/26	R248	05/02/2026	11.46 Call	Bond Future	1766.5200	1.7665	1998.0100	1.9980	13.104	0.0000	0.0000
2025/03/26	R248	05/02/2026	11.46 Put	Bond Future	5864.7400	5.8647	5422.7300	5.4227	7.537	0.0000	0.0000
2025/03/26	R248	07/05/2026		Bond Future	12.2541	75.2481	12.1373	75.9351	0.954	0.0000	0.0000
2025/03/26	R248	07/05/2026	11.72 Call	Bond Future	2580.2700	2.5803	2858.4500	2.8585	10.781	0.0000	0.0000
2025/03/26	R248	07/05/2026	11.72 Put	Bond Future	5812.4900	5.8125	5403.6400	5.4036	7.034	0.0000	0.0000
2025/03/26	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/26	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

0

0

0

0

0

0

0

0

0

1468944