



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

IINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/04/2025 TO 07/04/2025

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/04/07	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/07	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/07	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/07	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/07	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/07	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/07	2029	08/05/2025		Bond Future	136.4793	136.4793	136.2240	136.2240	0.187	0.0000
2025/04/07	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/07	2029	08/05/2025	137.85 Put	Bond Future	1370.6600	1.3707	1626.0100	1.6260	18.630	0.0000
2025/04/07	2029	07/08/2025		Bond Future	139.1799	139.1799	138.9195	138.9195	0.187	0.0000
2025/04/07	2029	07/08/2025	137.41 Call	Bond Future	1769.8700	1.7699	1509.5100	1.5095	14.711	0.0000
2025/04/07	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2025/04/07	2029	06/11/2025		Bond Future	140.4624	140.4624	140.1978	0.188	0.0000	0.0000
2025/04/07	2029	06/11/2025	139.79 Call	Bond Future	672.4300	0.6724	407.7900	0.4078	39.356	0.0000
2025/04/07	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/07	2029	05/02/2026		Bond Future	143.1999	143.1999	142.9305	0.188	0.0000	0.0000
2025/04/07	2029	05/02/2026	140.11 Call	Bond Future	3089.9000	3.0899	2820.4600	2.8205	8.720	0.0000
2025/04/07	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/07	2029	07/05/2026		Bond Future	144.4944	144.4944	144.2213	0.189	0.0000	0.0000
2025/04/07	2029	07/05/2026	141.82 Call	Bond Future	2674.3700	2.6744	2401.3100	2.4013	10.210	0.0000
2025/04/07	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/07	2030	08/05/2025	8.72 Put	Bond Future	2566.3100	2.5663	2306.3800	2.3064	10.129	0.0000
2025/04/07	2030	08/05/2025	8.72 Call	Bond Future	13.4100	0.0134	17.4900	0.0175	30.425	0.0000
2025/04/07	2030	08/05/2025	9.22 Put	Bond Future	993.9000	0.9939	797.1300	0.7971	19.798	0.0000
2025/04/07	2030	08/05/2025	9.22 Call	Bond Future	288.9300	0.2889	356.1700	0.3562	23.272	0.0000
2025/04/07	2030	08/05/2025	9.54 Call	Bond Future	858.8400	0.8588	1007.0800	1.0071	17.260	0.0000
2025/04/07	2030	08/05/2025	9.54 Put	Bond Future	403.7500	0.4038	287.9800	0.2880	28.674	0.0000
2025/04/07	2030	08/05/2025	8.68 Put	Bond Future	2712.1500	2.7122	2451.0400	2.4510	9.627	0.0000
2025/04/07	2030	08/05/2025	8.68 Call	Bond Future	9.5200	0.0095	12.4200	0.0124	30.462	0.0000
2025/04/07	2030	08/05/2025	9.18 Put	Bond Future	1093.9800	1.0940	888.3100	0.8883	18.800	0.0000
2025/04/07	2030	08/05/2025	9.18 Call	Bond Future	242.7700	0.2428	301.1100	0.3011	24.031	0.0000
2025/04/07	2030	08/05/2025	9.99 Call	Bond Future	2135.5600	2.1356	2366.6000	2.3666	10.819	0.0000
2025/04/07	2030	08/05/2025	9.99 Put	Bond Future	78.3300	0.0783	45.3600	0.0454	42.091	0.0000
2025/04/07	2030	08/05/2025	8.95 Put	Bond Future	1769.2200	1.7692	1525.3200	1.5253	13.786	0.0000
2025/04/07	2030	08/05/2025	8.95 Call	Bond Future	71.7800	0.0718	91.8900	0.0919	28.016	0.0000
2025/04/07	2030	08/05/2025	9.45 Put	Bond Future	532.6600	0.5327	393.8900	0.3939	26.052	0.0000
2025/04/07	2030	08/05/2025	9.45 Call	Bond Future	663.2500	0.6633	788.4900	0.7885	18.883	0.0000
2025/04/07	2030	08/05/2025	11.86 Call	Bond Future	8365.8800	8.3659	8629.8900	8.6299	3.156	0.0000
2025/04/07	2030	08/05/2025	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/07	2030	08/05/2025	10.31 Put	Bond Future	19.7000	0.0197	9.6400	0.0096	51.066	0.0000
2025/04/07	2030	08/05/2025	10.31 Call	Bond Future	3195.8500	3.1959	3449.8000	3.4498	7.946	0.0000
2025/04/07	2030	08/05/2025	12.28 Call	Bond Future	9709.0300	9.7090	9973.0400	9.9730	2.719	0.0000
2025/04/07	2030	08/05/2025	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/07	2030	08/05/2025	10.69 Put	Bond Future	3.2600	0.0033	1.2900	0.0013	60.429	0.0000
2025/04/07	2030	08/05/2025	10.69 Call	Bond Future	4486.5900	4.4866	4748.6300	4.7486	5.841	0.0000
2025/04/07	2030	08/05/2025		Bond Future	9.4139	96.9431	9.3411	97.2071	0.774	0.0000
2025/04/07	2030	08/05/2025	9.93 Call	Bond Future	1945.2000	1.9452	2169.0200	2.1690	11.506	0.0000
2025/04/07	2030	08/05/2025	9.93 Put	Bond Future	99.6400	0.0996	59.4500	0.0595	40.335	0.0000
2025/04/07	2030	07/08/2025	12.12 Call	Bond Future	8473.2300	8.4732	8741.7900	8.7418	3.170	0.0000
2025/04/07	2030	07/08/2025	12.12 Put	Bond Future	1.8000	0.0018	1.1600	0.0012	35.556	0.0000

68
0
0
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
68,269
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
2025/04/07	2030	07/08/2025	10.48 Put	Bond Future	201.1500	0.2012	161.2300	0.1612	19.846	0.0000	0.0000
2025/04/07	2030	07/08/2025	10.48 Call	Bond Future	3444.0400	3.4440	3673.3200	3.6733	6.657	0.0000	0.0000
2025/04/07	2030	07/08/2025		Bond Future	9.5200	94.8272	9.4421	95.0964	0.818	0.0000	0.0000
2025/04/07	2030	07/08/2025	11.11 Call	Bond Future	5344.0500	5.3441	5601.4000	5.6014	4.816	0.0000	0.0000
2025/04/07	2030	07/08/2025	11.11 Put	Bond Future	47.4500	0.0475	35.6000	0.0356	24.974	0.0000	0.0000
2025/04/07	2030	07/08/2025	8.72 Put	Bond Future	2959.1100	2.9591	2720.3700	2.7204	8.068	0.0000	0.0000
2025/04/07	2030	07/08/2025	8.72 Call	Bond Future	148.2600	0.1483	178.7200	0.1787	20.545	0.0000	0.0000
2025/04/07	2030	07/08/2025	9.22 Put	Bond Future	1620.6800	1.6207	1438.2700	1.4383	11.255	0.0000	0.0000
2025/04/07	2030	07/08/2025	9.22 Call	Bond Future	578.5500	0.5786	665.3400	0.6653	15.001	0.0000	0.0000
2025/04/07	2030	07/08/2025	9.81 Call	Bond Future	1656.8700	1.6569	1824.2600	1.8243	10.103	0.0000	0.0000
2025/04/07	2030	07/08/2025	9.81 Put	Bond Future	662.3900	0.6624	560.5800	0.5606	15.370	0.0000	0.0000
2025/04/07	2030	06/11/2025	8.72 Put	Bond Future	3327.0800	3.3271	3095.3000	3.0953	6.966	0.0000	0.0000
2025/04/07	2030	06/11/2025	8.72 Call	Bond Future	264.7600	0.2648	307.6700	0.3077	16.207	0.0000	0.0000
2025/04/07	2030	06/11/2025	9.22 Put	Bond Future	2107.6800	2.1077	1923.1900	1.9232	8.753	0.0000	0.0000
2025/04/07	2030	06/11/2025	9.22 Call	Bond Future	735.8800	0.7359	826.0800	0.8261	12.257	0.0000	0.0000
2025/04/07	2030	06/11/2025	10.08 Call	Bond Future	2289.3400	2.2893	2465.9800	2.4660	7.716	0.0000	0.0000
2025/04/07	2030	06/11/2025	10.08 Put	Bond Future	836.7900	0.8368	738.7400	0.7387	11.717	0.0000	0.0000
2025/04/07	2030	06/11/2025		Bond Future	9.6338	96.6584	9.5503	96.9331	0.866	0.0000	0.0000
2025/04/07	2030	06/11/2025	9.54 Call	Bond Future	1211.9100	1.2119	1336.2000	1.3362	10.256	0.0000	0.0000
2025/04/07	2030	06/11/2025	9.54 Put	Bond Future	1520.6400	1.5206	1370.2400	1.3702	9.891	0.0000	0.0000
2025/04/07	2030	05/02/2026		Bond Future	9.7672	94.5108	9.6774	94.7910	0.920	0.0000	0.0000
2025/04/07	2030	05/02/2026	9.49 Call	Bond Future	1156.7500	1.1568	1270.8100	1.2708	9.860	0.0000	0.0000
2025/04/07	2030	05/02/2026	9.49 Put	Bond Future	2024.8300	2.0248	1858.6800	1.8587	8.206	0.0000	0.0000
2025/04/07	2030	07/05/2026		Bond Future	9.9347	96.3101	9.8376	96.5960	0.977	0.0000	0.0000
2025/04/07	2030	07/05/2026	9.39 Call	Bond Future	937.9500	0.9380	1036.8200	1.0368	10.541	0.0000	0.0000
2025/04/07	2030	07/05/2026	9.39 Put	Bond Future	2555.3400	2.5553	2368.3700	2.3684	7.317	0.0000	0.0000
2025/04/07	2032	08/05/2025	9.40 Put	Bond Future	3973.2600	3.9733	3781.8100	3.7818	4.818	0.0000	0.0000
2025/04/07	2032	08/05/2025	9.40 Call	Bond Future	12.7500	0.0128	12.4900	0.0125	2.039	0.0000	0.0000
2025/04/07	2032	08/05/2025	9.90 Put	Bond Future	1896.2500	1.8963	1721.1100	1.7211	9.236	0.0000	0.0000
2025/04/07	2032	08/05/2025	9.90 Call	Bond Future	299.7200	0.2997	315.7700	0.3158	5.355	0.0000	0.0000
2025/04/07	2032	08/05/2025	10.28 Call	Bond Future	1033.2900	1.0333	1094.9300	1.0949	5.965	0.0000	0.0000
2025/04/07	2032	08/05/2025	10.28 Put	Bond Future	883.1400	0.8831	753.5900	0.7536	14.669	0.0000	0.0000
2025/04/07	2032	08/05/2025	9.42 Put	Bond Future	3879.8100	3.8798	3688.3900	3.6884	4.934	0.0000	0.0000
2025/04/07	2032	08/05/2025	9.42 Call	Bond Future	15.3200	0.0153	15.0900	0.0151	1.501	0.0000	0.0000
2025/04/07	2032	08/05/2025	9.92 Put	Bond Future	1829.0600	1.8291	1655.6200	1.6556	9.482	0.0000	0.0000
2025/04/07	2032	08/05/2025	9.92 Call	Bond Future	325.5200	0.3255	343.2700	0.3433	5.453	0.0000	0.0000
2025/04/07	2032	08/05/2025	10.97 Call	Bond Future	3369.1500	3.3692	3518.7500	3.5188	4.440	0.0000	0.0000
2025/04/07	2032	08/05/2025	10.97 Put	Bond Future	153.6100	0.1536	112.0200	0.1120	27.075	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
2025/04/07	2032	08/05/2025		Bond Future	10.2470	91.2591	10.2050	91.4503	0.409	0.0000
2025/04/07	2032	08/05/2025	10.91 Call	Bond Future	3135.3400	3.1353	3279.5300	3.2795	4.599	0.0000
2025/04/07	2032	08/05/2025	10.91 Put	Bond Future	181.0500	0.1811	134.0500	0.1341	25.960	0.0000
2025/04/07	2032	07/08/2025		Bond Future	10.3627	93.0424	10.3186	93.2374	0.426	0.0000
2025/04/07	2032	07/08/2025	12.01 Call	Bond Future	6988.4700	6.9885	7171.0000	7.1710	2.612	0.0000
2025/04/07	2032	07/08/2025	12.01 Put	Bond Future	77.4000	0.0774	64.9600	0.0650	16.072	0.0000
2025/04/07	2032	07/08/2025	9.40 Put	Bond Future	4528.0500	4.5281	4346.0400	4.3460	4.020	0.0000
2025/04/07	2032	07/08/2025	9.40 Call	Bond Future	151.1200	0.1511	164.0800	0.1641	8.576	0.0000
2025/04/07	2032	07/08/2025	9.90 Put	Bond Future	2675.3300	2.6753	2522.9800	2.5230	5.695	0.0000
2025/04/07	2032	07/08/2025	9.90 Call	Bond Future	604.2500	0.6043	646.8700	0.6469	7.053	0.0000
2025/04/07	2032	07/08/2025	10.59 Call	Bond Future	2062.2400	2.0622	2165.9700	2.1660	5.030	0.0000
2025/04/07	2032	07/08/2025	10.59 Put	Bond Future	1066.4900	1.0665	975.2500	0.9753	8.555	0.0000
2025/04/07	2032	06/11/2025	9.40 Put	Bond Future	5121.3600	5.1214	4944.1300	4.9441	3.461	0.0000
2025/04/07	2032	06/11/2025	9.40 Call	Bond Future	292.5700	0.2926	314.3500	0.3144	7.444	0.0000
2025/04/07	2032	06/11/2025	9.90 Put	Bond Future	3392.0000	3.3920	3241.9300	3.2419	4.424	0.0000
2025/04/07	2032	06/11/2025	9.90 Call	Bond Future	809.0000	0.8090	857.9400	0.8579	6.049	0.0000
2025/04/07	2032	06/11/2025	10.89 Call	Bond Future	2946.2200	2.9462	3062.1800	3.0622	3.936	0.0000
2025/04/07	2032	06/11/2025	10.89 Put	Bond Future	1276.7900	1.2768	1193.7400	1.1937	6.505	0.0000
2025/04/07	2032	06/11/2025		Bond Future	10.4943	90.6780	10.4478	90.8770	0.444	0.0000
2025/04/07	2032	06/11/2025	10.42 Call	Bond Future	1758.2300	1.7582	1842.8900	1.8429	4.815	0.0000
2025/04/07	2032	06/11/2025	10.42 Put	Bond Future	2076.1800	2.0762	1961.8300	1.9618	5.508	0.0000
2025/04/07	2032	05/02/2026		Bond Future	10.6400	92.4231	10.5908	92.6262	0.462	0.0000
2025/04/07	2032	05/02/2026	10.16 Call	Bond Future	1315.2000	1.3152	1381.1200	1.3811	5.012	0.0000
2025/04/07	2032	05/02/2026	10.16 Put	Bond Future	3322.4900	3.3225	3185.3500	3.1854	4.128	0.0000
2025/04/07	2032	07/05/2026		Bond Future	10.8020	90.0223	10.7500	90.2295	0.482	0.0000
2025/04/07	2032	07/05/2026	10.14 Call	Bond Future	1241.5400	1.2415	1304.3400	1.3043	5.058	0.0000
2025/04/07	2032	07/05/2026	10.14 Put	Bond Future	3922.7900	3.9228	3778.3900	3.7784	3.681	0.0000
2025/04/07	2033	08/05/2025		Bond Future	128.2991	128.2991	128.0288	128.0288	0.211	0.0000
2025/04/07	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/07	2033	08/05/2025	130.62 Put	Bond Future	2320.9000	2.3209	2591.2100	2.5912	11.647	0.0000
2025/04/07	2033	07/08/2025		Bond Future	130.8378	130.8378	130.5622	130.5622	0.211	0.0000
2025/04/07	2033	07/08/2025	128.65 Call	Bond Future	2187.7600	2.1878	1912.1600	1.9122	12.597	0.0000
2025/04/07	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/07	2033	06/11/2025		Bond Future	131.8574	131.8574	131.5772	131.5772	0.213	0.0000
2025/04/07	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/07	2033	06/11/2025	133.14 Put	Bond Future	1282.5600	1.2826	1562.7600	1.5628	21.847	0.0000
2025/04/07	2033	05/02/2026		Bond Future	134.4273	134.4273	134.1419	134.1419	0.212	0.0000
2025/04/07	2033	05/02/2026	132.88 Call	Bond Future	1547.2900	1.5473	1261.9100	1.2619	18.444	0.0000

125,144

0

0

27,670

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
2025/04/07	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/07	2033	07/05/2026		Bond Future	135.4496	135.4496	135.1602	135.1602	0.214	0.0000	0.0000
2025/04/07	2033	07/05/2026	135.16 Call	Bond Future	289.6200	0.2896	0.2000	0.0002	99.931	0.0000	0.0000
2025/04/07	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/07	2037	08/05/2025	10.50 Put	Bond Future	6549.0000	6.5490	6567.6600	6.5677	0.285	0.0000	0.0000
2025/04/07	2037	08/05/2025	10.50 Call	Bond Future	0.7600	0.0008	0.4200	0.0004	44.737	0.0000	0.0000
2025/04/07	2037	08/05/2025	11.00 Put	Bond Future	3664.2600	3.6643	3670.7500	3.6708	0.177	0.0000	0.0000
2025/04/07	2037	08/05/2025	11.00 Call	Bond Future	58.2700	0.0583	45.7600	0.0458	21.469	0.0000	0.0000
2025/04/07	2037	08/05/2025	11.46 Call	Bond Future	549.6000	0.5496	503.0100	0.5030	8.477	0.0000	0.0000
2025/04/07	2037	08/05/2025	11.46 Put	Bond Future	1570.7000	1.5707	1543.1100	1.5431	1.757	0.0000	0.0000
2025/04/07	2037	08/05/2025	12.55 Put	Bond Future	51.4200	0.0514	41.0300	0.0410	20.206	0.0000	0.0000
2025/04/07	2037	08/05/2025	12.55 Call	Bond Future	4722.1300	4.7221	4692.7400	4.6927	0.622	0.0000	0.0000
2025/04/07	2037	08/05/2025	13.30 Put	Bond Future	1.5600	0.0016	0.9400	0.0009	39.744	0.0000	0.0000
2025/04/07	2037	08/05/2025	13.30 Call	Bond Future	8262.9300	8.2629	8243.3100	8.2433	0.237	0.0000	0.0000
2025/04/07	2037	08/05/2025	13.35 Put	Bond Future	1.1500	0.0012	0.6800	0.0007	40.870	0.0000	0.0000
2025/04/07	2037	08/05/2025	13.35 Call	Bond Future	8493.0800	8.4931	8473.6100	8.4736	0.229	0.0000	0.0000
2025/04/07	2037	08/05/2025		Bond Future	11.6474	82.5140	11.6510	82.4950	0.030	0.0000	0.0000
2025/04/07	2037	08/05/2025	12.25 Call	Bond Future	3318.7900	3.3188	3278.5300	3.2785	1.213	0.0000	0.0000
2025/04/07	2037	08/05/2025	12.25 Put	Bond Future	156.5700	0.1566	135.3100	0.1353	13.579	0.0000	0.0000
2025/04/07	2037	07/08/2025		Bond Future	11.7902	79.8655	11.7939	79.8461	0.031	0.0000	0.0000
2025/04/07	2037	07/08/2025	13.01 Call	Bond Future	6454.5400	6.4545	6423.6200	6.4236	0.479	0.0000	0.0000
2025/04/07	2037	07/08/2025	13.01 Put	Bond Future	361.6300	0.3616	350.0400	0.3500	3.205	0.0000	0.0000
2025/04/07	2037	07/08/2025	12.17 Call	Bond Future	3158.0800	3.1581	3122.6500	3.1227	1.122	0.0000	0.0000
2025/04/07	2037	07/08/2025	12.17 Put	Bond Future	1186.5800	1.1866	1170.4800	1.1705	1.357	0.0000	0.0000
2025/04/07	2037	07/08/2025	11.42 Call	Bond Future	1036.2600	1.0363	1009.0900	1.0091	2.622	0.0000	0.0000
2025/04/07	2037	07/08/2025	11.42 Put	Bond Future	3026.8400	3.0268	3019.0000	3.0190	0.259	0.0000	0.0000
2025/04/07	2037	07/08/2025	10.55 Put	Bond Future	7039.2100	7.0392	7052.3900	7.0524	0.187	0.0000	0.0000
2025/04/07	2037	07/08/2025	10.55 Call	Bond Future	88.4700	0.0885	82.3200	0.0823	6.952	0.0000	0.0000
2025/04/07	2037	07/08/2025	10.64 Put	Bond Future	6542.7500	6.5428	6554.2300	6.5542	0.175	0.0000	0.0000
2025/04/07	2037	07/08/2025	10.64 Call	Bond Future	124.2800	0.1243	116.4300	0.1164	6.316	0.0000	0.0000
2025/04/07	2037	07/08/2025	11.82 Call	Bond Future	2030.0800	2.0301	1996.4200	1.9964	1.658	0.0000	0.0000
2025/04/07	2037	07/08/2025	11.82 Put	Bond Future	1873.0000	1.8730	1858.6700	1.8587	0.765	0.0000	0.0000
2025/04/07	2037	07/08/2025	11.07 Call	Bond Future	469.3700	0.4694	450.9900	0.4510	3.916	0.0000	0.0000
2025/04/07	2037	07/08/2025	11.07 Put	Bond Future	4406.5200	4.4065	4407.4700	4.4075	0.022	0.0000	0.0000
2025/04/07	2037	07/08/2025	10.34 Put	Bond Future	8248.0200	8.2480	8264.1200	8.2641	0.195	0.0000	0.0000
2025/04/07	2037	07/08/2025	10.34 Call	Bond Future	37.4400	0.0374	34.2100	0.0342	8.627	0.0000	0.0000
2025/04/07	2037	07/08/2025	10.50 Put	Bond Future	7320.9000	7.3209	7334.9100	7.3349	0.191	0.0000	0.0000
2025/04/07	2037	07/08/2025	10.50 Call	Bond Future	72.4800	0.0725	67.1600	0.0672	7.340	0.0000	0.0000

0
0
0
0
0
300
0
300
0
300
0
15,000
0
7,500
0
7,500
61,510
0
0
88,246
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	
2025/04/07	2037	07/08/2025	11.00 Put	Bond Future	4723.3700	4.7234	4726.2000	4.7262	0.060	0.0000	0.0000
2025/04/07	2037	07/08/2025	11.00 Call	Bond Future	389.1300	0.3891	372.6300	0.3726	4.240	0.0000	0.0000
2025/04/07	2037	07/08/2025	11.83 Call	Bond Future	2059.3500	2.0594	2025.5900	2.0256	1.639	0.0000	0.0000
2025/04/07	2037	07/08/2025	11.83 Put	Bond Future	1849.6000	1.8496	1835.1700	1.8352	0.780	0.0000	0.0000
2025/04/07	2037	07/08/2025	11.45 Call	Bond Future	1098.1800	1.0982	1070.3700	1.0704	2.532	0.0000	0.0000
2025/04/07	2037	07/08/2025	11.45 Put	Bond Future	2924.8700	2.9249	2916.3900	2.9164	0.290	0.0000	0.0000
2025/04/07	2037	06/11/2025	10.50 Put	Bond Future	8128.5400	8.1285	8141.0100	8.1410	0.153	0.0000	0.0000
2025/04/07	2037	06/11/2025	10.50 Call	Bond Future	189.5000	0.1895	182.4700	0.1825	3.710	0.0000	0.0000
2025/04/07	2037	06/11/2025	11.00 Put	Bond Future	5652.1400	5.6521	5656.9700	5.6570	0.085	0.0000	0.0000
2025/04/07	2037	06/11/2025	11.00 Call	Bond Future	600.5800	0.6006	585.9100	0.5859	2.443	0.0000	0.0000
2025/04/07	2037	06/11/2025	12.16 Call	Bond Future	3181.0800	3.1811	3152.0800	3.1521	0.912	0.0000	0.0000
2025/04/07	2037	06/11/2025	12.16 Put	Bond Future	2027.4100	2.0274	2017.9100	2.0179	0.469	0.0000	0.0000
2025/04/07	2037	06/11/2025		Bond Future	11.9347	81.4075	11.9385	81.3880	0.032	0.0000	0.0000
2025/04/07	2037	06/11/2025	11.63 Call	Bond Future	1720.4100	1.7204	1696.0200	1.6960	1.418	0.0000	0.0000
2025/04/07	2037	06/11/2025	11.63 Put	Bond Future	3319.6400	3.3196	3314.7500	3.3148	0.147	0.0000	0.0000
2025/04/07	2037	05/02/2026	12.27 Call	Bond Future	3531.5100	3.5315	3505.5200	3.5055	0.736	0.0000	0.0000
2025/04/07	2037	05/02/2026	12.27 Put	Bond Future	2637.3600	2.6374	2630.9900	2.6310	0.242	0.0000	0.0000
2025/04/07	2037	05/02/2026	10.90 Put	Bond Future	7036.6000	7.0366	7043.6800	7.0437	0.101	0.0000	0.0000
2025/04/07	2037	05/02/2026	10.90 Call	Bond Future	670.1600	0.6702	657.6200	0.6576	1.871	0.0000	0.0000
2025/04/07	2037	05/02/2026		Bond Future	12.0918	78.7154	12.0957	78.6958	0.032	0.0000	0.0000
2025/04/07	2037	05/02/2026	11.20 Call	Bond Future	1070.9500	1.0710	1054.6900	1.0547	1.518	0.0000	0.0000
2025/04/07	2037	05/02/2026	11.20 Put	Bond Future	5769.2400	5.7692	5772.6000	5.7726	0.058	0.0000	0.0000
2025/04/07	2037	05/02/2026	11.86 Call	Bond Future	2414.0800	2.4141	2390.8200	2.3908	0.964	0.0000	0.0000
2025/04/07	2037	05/02/2026	11.86 Put	Bond Future	3599.0300	3.5990	3595.3900	3.5954	0.101	0.0000	0.0000
2025/04/07	2037	05/02/2026	11.36 Call	Bond Future	1339.2400	1.3392	1321.0500	1.3211	1.358	0.0000	0.0000
2025/04/07	2037	05/02/2026	11.36 Put	Bond Future	5166.3500	5.1664	5167.7800	5.1678	0.028	0.0000	0.0000
2025/04/07	2037	05/02/2026	10.65 Put	Bond Future	8224.6500	8.2247	8234.7000	8.2347	0.122	0.0000	0.0000
2025/04/07	2037	05/02/2026	10.65 Call	Bond Future	432.6500	0.4327	423.0800	0.4231	2.212	0.0000	0.0000
2025/04/07	2037	07/05/2026		Bond Future	12.2646	80.2130	12.2686	80.1932	0.033	0.0000	0.0000
2025/04/07	2037	07/05/2026	11.32 Call	Bond Future	1337.1600	1.3372	1321.4400	1.3214	1.176	0.0000	0.0000
2025/04/07	2037	07/05/2026	11.32 Put	Bond Future	6206.0600	6.2061	6210.1500	6.2102	0.066	0.0000	0.0000
2025/04/07	2038	08/05/2025		Bond Future	139.4564	139.4564	139.4598	139.4598	0.002	0.0000	0.0000
2025/04/07	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/07	2038	08/05/2025	139.68 Put	Bond Future	223.5700	0.2236	220.2200	0.2202	1.498	0.0000	0.0000
2025/04/07	2038	07/08/2025		Bond Future	140.0835	140.0835	140.0872	140.0872	0.003	0.0000	0.0000
2025/04/07	2038	07/08/2025	139.56 Call	Bond Future	523.4500	0.5235	527.2300	0.5272	0.722	0.0000	0.0000
2025/04/07	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/07	2038	06/11/2025		Bond Future	142.8229	142.8229	142.8272	142.8272	0.003	0.0000	0.0000

0
300
0
300
7,500
7,500
0
300
0
300
0
300
0
0
0
0
0
1,970
0
1,970
0
0
0
0
0
1,930
0
1,930
0
1,930
0
0
0
2,918
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
2025/04/07	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/07	2038	06/11/2025	143.88 Put	Bond Future	1057.1300	1.0571	1052.8500	1.0529	0.405	0.0000	0.0000
2025/04/07	2038	05/02/2026		Bond Future	143.4306	143.4306	143.4369	143.4369	0.004	0.0000	0.0000
2025/04/07	2038	05/02/2026	143.20 Call	Bond Future	230.6400	0.2306	236.9300	0.2369	2.727	0.0000	0.0000
2025/04/07	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/07	2038	07/05/2026		Bond Future	146.1971	146.1971	146.2038	146.2038	0.005	0.0000	0.0000
2025/04/07	2038	07/05/2026	144.53 Call	Bond Future	1667.1100	1.6671	1673.8200	1.6738	0.402	0.0000	0.0000
2025/04/07	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/07	2040	08/05/2025	13.43 Put	Bond Future	8.6100	0.0086	6.4700	0.0065	24.855	0.0000	0.0000
2025/04/07	2040	08/05/2025	13.43 Call	Bond Future	7374.5800	7.3746	7265.5500	7.2656	1.478	0.0000	0.0000
2025/04/07	2040	08/05/2025	12.75 Put	Bond Future	130.7100	0.1307	118.1600	0.1182	9.601	0.0000	0.0000
2025/04/07	2040	08/05/2025	12.75 Call	Bond Future	4020.8100	4.0208	3901.3700	3.9014	2.971	0.0000	0.0000
2025/04/07	2040	08/05/2025	13.50 Put	Bond Future	6.0000	0.0060	4.4000	0.0044	26.667	0.0000	0.0000
2025/04/07	2040	08/05/2025	13.50 Call	Bond Future	7715.6100	7.7156	7607.1200	7.6071	1.406	0.0000	0.0000
2025/04/07	2040	08/05/2025		Bond Future	12.0440	81.7494	12.0627	81.6425	0.155	0.0000	0.0000
2025/04/07	2040	08/05/2025	12.63 Call	Bond Future	3446.3300	3.4463	3324.9400	3.3249	3.522	0.0000	0.0000
2025/04/07	2040	08/05/2025	12.63 Put	Bond Future	196.5100	0.1965	182.0100	0.1820	7.379	0.0000	0.0000
2025/04/07	2040	07/08/2025		Bond Future	12.1909	78.8352	12.2104	78.7263	0.159	0.0000	0.0000
2025/04/07	2040	07/08/2025	13.29 Call	Bond Future	6277.7400	6.2777	6168.3400	6.1683	1.743	0.0000	0.0000
2025/04/07	2040	07/08/2025	13.29 Put	Bond Future	464.8100	0.4648	464.3000	0.4643	0.110	0.0000	0.0000
2025/04/07	2040	07/08/2025	11.00 Put	Bond Future	7242.0500	7.2421	7338.5800	7.3386	1.333	0.0000	0.0000
2025/04/07	2040	07/08/2025	11.00 Call	Bond Future	110.6700	0.1107	98.3100	0.0983	11.168	0.0000	0.0000
2025/04/07	2040	07/08/2025	11.70 Put	Bond Future	3681.6700	3.6817	3739.6000	3.7396	1.573	0.0000	0.0000
2025/04/07	2040	07/08/2025	11.70 Call	Bond Future	853.9900	0.8540	803.0300	0.8030	5.967	0.0000	0.0000
2025/04/07	2040	07/08/2025	12.40 Call	Bond Future	2737.4700	2.7375	2647.6600	2.6477	3.281	0.0000	0.0000
2025/04/07	2040	07/08/2025	12.40 Put	Bond Future	1578.3000	1.5783	1597.3800	1.5974	1.209	0.0000	0.0000
2025/04/07	2040	07/08/2025	10.80 Put	Bond Future	8473.6200	8.4736	8575.8800	8.5759	1.207	0.0000	0.0000
2025/04/07	2040	07/08/2025	10.80 Call	Bond Future	50.3200	0.0503	43.6900	0.0437	13.176	0.0000	0.0000
2025/04/07	2040	07/08/2025	11.40 Put	Bond Future	5040.1700	5.0402	5117.1500	5.1172	1.527	0.0000	0.0000
2025/04/07	2040	07/08/2025	11.40 Call	Bond Future	408.5100	0.4085	376.6000	0.3766	7.811	0.0000	0.0000
2025/04/07	2040	07/08/2025	12.00 Call	Bond Future	1522.7500	1.5228	1452.9700	1.4530	4.582	0.0000	0.0000
2025/04/07	2040	07/08/2025	12.00 Put	Bond Future	2604.6200	2.6046	2643.7300	2.6437	1.502	0.0000	0.0000
2025/04/07	2040	06/11/2025		Bond Future	12.3388	80.3572	12.3589	80.2464	0.164	0.0000	0.0000
2025/04/07	2040	06/11/2025	11.84 Call	Bond Future	1460.1400	1.4601	1405.1600	1.4052	3.765	0.0000	0.0000
2025/04/07	2040	06/11/2025	11.84 Put	Bond Future	4276.4700	4.2765	4332.3100	4.3323	1.306	0.0000	0.0000
2025/04/07	2040	05/02/2026	13.23 Call	Bond Future	5627.3100	5.6273	5534.4400	5.5344	1.650	0.0000	0.0000
2025/04/07	2040	05/02/2026	13.23 Put	Bond Future	1839.7100	1.8397	1859.5800	1.8596	1.080	0.0000	0.0000
2025/04/07	2040	05/02/2026	11.82 Put	Bond Future	5321.6300	5.3216	5384.4700	5.3845	1.181	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0
7,500
0
15,000
0
7,500
31,989
0
0
43,292
0
0
0
250
0
250
0
250
0
400
0
400
0
400
292
0
0
0
475
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	
2025/04/07	2040	05/02/2026	11.82 Call	Bond Future	1537.0200	1.5370	1487.1200	1.4871	3.247	0.0000	0.0000
2025/04/07	2040	05/02/2026		Bond Future	12.4986	77.3943	12.5196	77.2816	0.168	0.0000	0.0000
2025/04/07	2040	05/02/2026	11.49 Call	Bond Future	963.9900	0.9640	926.7100	0.9267	3.867	0.0000	0.0000
2025/04/07	2040	05/02/2026	11.49 Put	Bond Future	6690.0800	6.6901	6765.5400	6.7655	1.128	0.0000	0.0000
2025/04/07	2040	07/05/2026		Bond Future	12.6724	78.8664	12.6943	78.7517	0.172	0.0000	0.0000
2025/04/07	2040	07/05/2026	11.67 Call	Bond Future	1404.9900	1.4050	1362.2600	1.3623	3.041	0.0000	0.0000
2025/04/07	2040	07/05/2026	11.67 Put	Bond Future	6964.7200	6.9647	7036.6600	7.0367	1.033	0.0000	0.0000
2025/04/07	2044	08/05/2025	11.76 Call	Bond Future	195.8800	0.1959	140.8800	0.1409	28.078	0.0000	0.0000
2025/04/07	2044	08/05/2025	11.76 Put	Bond Future	2973.4700	2.9735	3142.7200	3.1427	5.692	0.0000	0.0000
2025/04/07	2044	08/05/2025	11.35 Put	Bond Future	5367.0100	5.3670	5584.7100	5.5847	4.056	0.0000	0.0000
2025/04/07	2044	08/05/2025	11.35 Call	Bond Future	14.1600	0.0142	7.6100	0.0076	46.257	0.0000	0.0000
2025/04/07	2044	08/05/2025	10.85 Put	Bond Future	8684.2100	8.6842	8908.4100	8.9084	2.582	0.0000	0.0000
2025/04/07	2044	08/05/2025	10.85 Call	Bond Future	0.0700	0.0001	0.0200	0.0000	71.429	0.0000	0.0000
2025/04/07	2044	08/05/2025	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/07	2044	08/05/2025	Put	Bond Future	22923.6400	22.9236	23147.8900	23.1479	0.978	0.0000	0.0000
2025/04/07	2044	08/05/2025	12.40 Call	Bond Future	1687.7700	1.6878	1497.9700	1.4980	11.246	0.0000	0.0000
2025/04/07	2044	08/05/2025	12.40 Put	Bond Future	705.4300	0.7054	739.8800	0.7399	4.884	0.0000	0.0000
2025/04/07	2044	08/05/2025	11.65 Call	Bond Future	109.6000	0.1096	74.0200	0.0740	32.464	0.0000	0.0000
2025/04/07	2044	08/05/2025	11.65 Put	Bond Future	3564.8400	3.5648	3753.5100	3.7535	5.293	0.0000	0.0000
2025/04/07	2044	08/05/2025	10.92 Put	Bond Future	8204.7500	8.2048	8428.8800	8.4289	2.732	0.0000	0.0000
2025/04/07	2044	08/05/2025	10.92 Call	Bond Future	0.1700	0.0002	0.0500	0.0001	70.588	0.0000	0.0000
2025/04/07	2044	08/05/2025		Bond Future	12.2277	77.0764	12.2667	76.8521	0.319	0.0000	0.0000
2025/04/07	2044	08/05/2025	12.72 Call	Bond Future	3024.0700	3.0241	2804.2600	2.8043	7.269	0.0000	0.0000
2025/04/07	2044	08/05/2025	12.72 Put	Bond Future	272.5300	0.2725	276.9700	0.2770	1.629	0.0000	0.0000
2025/04/07	2044	07/08/2025		Bond Future	12.3711	74.1963	12.4117	73.9676	0.328	0.0000	0.0000
2025/04/07	2044	07/08/2025	13.34 Call	Bond Future	5730.0200	5.7300	5523.2300	5.5232	3.609	0.0000	0.0000
2025/04/07	2044	07/08/2025	13.34 Put	Bond Future	571.7300	0.5717	593.6200	0.5936	3.829	0.0000	0.0000
2025/04/07	2044	07/08/2025	11.85 Call	Bond Future	805.5200	0.8055	724.6100	0.7246	10.044	0.0000	0.0000
2025/04/07	2044	07/08/2025	11.85 Put	Bond Future	3847.8800	3.8479	3995.6500	3.9957	3.840	0.0000	0.0000
2025/04/07	2044	07/08/2025	11.30 Put	Bond Future	6649.8900	6.6499	6852.1900	6.8522	3.042	0.0000	0.0000
2025/04/07	2044	07/08/2025	11.30 Call	Bond Future	170.7000	0.1707	144.3200	0.1443	15.454	0.0000	0.0000
2025/04/07	2044	07/08/2025	10.63 Put	Bond Future	11018.1800	11.0182	11244.4400	11.2444	2.054	0.0000	0.0000
2025/04/07	2044	07/08/2025	10.63 Call	Bond Future	9.9100	0.0099	7.4900	0.0075	24.420	0.0000	0.0000
2025/04/07	2044	06/11/2025		Bond Future	12.5147	75.6287	12.5568	75.3959	0.337	0.0000	0.0000
2025/04/07	2044	06/11/2025	11.88 Call	Bond Future	1192.7700	1.1928	1108.1500	1.1082	7.094	0.0000	0.0000
2025/04/07	2044	06/11/2025	11.88 Put	Bond Future	4852.8300	4.8528	5001.0500	5.0011	3.054	0.0000	0.0000
2025/04/07	2044	05/02/2026		Bond Future	12.6694	72.7000	12.7132	72.4629	0.346	0.0000	0.0000
2025/04/07	2044	05/02/2026	11.56 Call	Bond Future	831.3400	0.8313	772.3100	0.7723	7.101	0.0000	0.0000

475
0
0
0
0
0
0
0
0
0
9,000
0
9,000
0
9,000
0
0
0
2,490
0
2,490
0
2,490
85,149
0
0
470
0
0
0
9,000
0
9,000
0
9,000
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
2025/04/07	2044	05/02/2026	11.56	Put	Bond Future	7284.0300	7.2840	7462.1300	7.4621	2.445	0.0000	0.0000
2025/04/07	2044	07/05/2026			Bond Future	12.8367	74.0825	12.8823	73.8411	0.355	0.0000	0.0000
2025/04/07	2044	07/05/2026	11.80	Call	Bond Future	1364.8500	1.3649	1289.2200	1.2892	5.541	0.0000	0.0000
2025/04/07	2044	07/05/2026	11.80	Put	Bond Future	7234.0600	7.2341	7399.8700	7.3999	2.292	0.0000	0.0000
2025/04/07	2046	08/05/2025			Bond Future	119.4929	119.4929	119.3182	119.3182	0.146	0.0000	0.0000
2025/04/07	2046	08/05/2025	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/07	2046	08/05/2025	121.97	Put	Bond Future	2477.1300	2.4771	2651.7700	2.6518	7.050	0.0000	0.0000
2025/04/07	2046	07/08/2025			Bond Future	121.8574	121.8574	121.6793	121.6793	0.146	0.0000	0.0000
2025/04/07	2046	07/08/2025	118.69	Call	Bond Future	3167.4000	3.1674	2989.2500	2.9893	5.624	0.0000	0.0000
2025/04/07	2046	07/08/2025	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/07	2046	06/11/2025			Bond Future	121.9785	121.9785	121.7980	121.7980	0.148	0.0000	0.0000
2025/04/07	2046	06/11/2025	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/07	2046	06/11/2025	125.41	Put	Bond Future	3431.5200	3.4315	3612.0200	3.6120	5.260	0.0000	0.0000
2025/04/07	2046	05/02/2026			Bond Future	124.3552	124.3552	124.1715	124.1715	0.148	0.0000	0.0000
2025/04/07	2046	05/02/2026	121.65	Call	Bond Future	2705.2400	2.7052	2521.5400	2.5215	6.791	0.0000	0.0000
2025/04/07	2046	05/02/2026	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/07	2046	07/05/2026			Bond Future	124.4461	124.4461	124.2608	124.2608	0.149	0.0000	0.0000
2025/04/07	2046	07/05/2026	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/07	2046	07/05/2026	124.95	Put	Bond Future	503.9300	0.5039	689.1700	0.6892	36.759	0.0000	0.0000
2025/04/07	2050	08/05/2025			Bond Future	120.8677	120.8677	120.3721	120.3721	0.410	0.0000	0.0000
2025/04/07	2050	08/05/2025	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/07	2050	08/05/2025	121.16	Put	Bond Future	292.2900	0.2923	787.9400	0.7879	169.575	0.0000	0.0000
2025/04/07	2050	07/08/2025			Bond Future	120.8834	120.8834	120.3779	120.3779	0.418	0.0000	0.0000
2025/04/07	2050	07/08/2025	119.89	Call	Bond Future	993.3500	0.9934	487.9400	0.4879	50.879	0.0000	0.0000
2025/04/07	2050	07/08/2025	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/07	2050	06/11/2025			Bond Future	123.2473	123.2473	122.7324	122.7324	0.418	0.0000	0.0000
2025/04/07	2050	06/11/2025	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/07	2050	06/11/2025	124.42	Put	Bond Future	1172.7200	1.1727	1687.5800	1.6876	43.903	0.0000	0.0000
2025/04/07	2050	05/02/2026			Bond Future	123.2259	123.2259	122.7025	122.7025	0.425	0.0000	0.0000
2025/04/07	2050	05/02/2026	122.82	Call	Bond Future	405.8600	0.4059	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/04/07	2050	05/02/2026	122.82	Put	Bond Future	0.0000	0.0000	117.5400	0.1175	100.000	0.0000	0.0000
2025/04/07	2050	07/05/2026			Bond Future	125.6022	125.6022	125.0692	125.0692	0.424	0.0000	0.0000
2025/04/07	2050	07/05/2026	124.07	Call	Bond Future	1532.2400	1.5322	999.2000	0.9992	34.788	0.0000	0.0000
2025/04/07	2050	07/05/2026	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/07	8607	21/12/2026			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/07	8608	21/12/2026			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

	0
	0
	0
	0
19,602	
	0
	0
	0
	0
	0
	0
	0
	0
	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

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
2025/04/07	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/07	AL37	08/05/2025		Index Future	1080.9080	1080.9080	1083.6580	1083.6580	0.254	0.0000
2025/04/07	AL37	07/08/2025		Index Future	1102.0300	1102.0300	1104.8350	1104.8350	0.255	0.0000
2025/04/07	AL37	06/11/2025		Index Future	1123.3260	1123.3260	1126.1940	1126.1940	0.255	0.0000
2025/04/07	AL37	05/02/2026		Index Future	1144.9680	1144.9680	1147.9000	1147.9000	0.256	0.0000
2025/04/07	AL37	07/05/2026		Index Future	1166.8220	1166.8220	1169.8190	1169.8190	0.257	0.0000
2025/04/07	AL7T	08/05/2025		Index Future	1263.7620	1263.7620	1263.9470	1263.9470	0.015	0.0000
2025/04/07	AL7T	07/08/2025		Index Future	1288.4570	1288.4570	1288.6480	1288.6480	0.015	0.0000
2025/04/07	AL7T	06/11/2025		Index Future	1313.3560	1313.3560	1313.5600	1313.5600	0.016	0.0000
2025/04/07	AL7T	05/02/2026		Index Future	1338.6590	1338.6590	1338.8780	1338.8780	0.016	0.0000
2025/04/07	AL7T	07/05/2026		Index Future	1364.2100	1364.2100	1364.4430	1364.4430	0.017	0.0000
2025/04/07	ALBI	08/05/2025		Index Future	1090.4330	1090.4330	1090.6890	1090.6890	0.023	0.0000
2025/04/07	ALBI	07/08/2025		Index Future	1111.7410	1111.7410	1112.0030	1112.0030	0.024	0.0000
2025/04/07	ALBI	06/11/2025		Index Future	1133.2250	1133.2250	1133.5010	1133.5010	0.024	0.0000
2025/04/07	ALBI	05/02/2026		Index Future	1155.0580	1155.0580	1155.3480	1155.3480	0.025	0.0000
2025/04/07	ALBI	07/05/2026		Index Future	1177.1050	1177.1050	1177.4090	1177.4090	0.026	0.0000
2025/04/07	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/07	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/07	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/07	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/07	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/07	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/04/07	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/07	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/07	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/07	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/07	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/07	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/07	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	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
2025/04/07	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/07	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/07	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/07	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/07	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/07	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/04/07	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/07	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/07	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/07	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/07	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/07	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/07	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/07	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/07	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/07	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/07	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/07	ES33	08/05/2025		Bond Future	11.8190	78.6613	11.8172	78.6690	0.015	0.0000
2025/04/07	ES33	08/05/2025	12.73 Call	Bond Future	3889.3200	3.8893	3897.0500	3.8971	0.199	0.0000
2025/04/07	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/07	ES33	07/08/2025		Bond Future	11.9829	80.2178	11.9810	80.2257	0.015	0.0000
2025/04/07	ES33	07/08/2025	13.56 Call	Bond Future	6413.1900	6.4132	6421.1100	6.4211	0.123	0.0000
2025/04/07	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/07	ES33	06/11/2025		Bond Future	12.1669	77.9901	12.1649	77.9984	0.016	0.0000
2025/04/07	ES33	06/11/2025	12.01 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/07	ES33	06/11/2025	12.01 Put	Bond Future	660.1600	0.6602	651.8400	0.6518	1.260	0.0000
2025/04/07	ES33	05/02/2026		Bond Future	12.3701	79.5088	12.3680	79.5175	0.017	0.0000
2025/04/07	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/07	ES33	05/02/2026	11.49 Put	Bond Future	3686.6700	3.6867	3677.9700	3.6780	0.236	0.0000
2025/04/07	ES33	07/05/2026		Bond Future	12.5849	77.2437	12.5826	77.2528	0.018	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
2025/04/07	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/07	ES33	07/05/2026	11.69 Put	Bond Future	3636.8000	3.6368	3627.7300	3.6277	0.249	0.0000	0.0000
2025/04/07	ES42	08/05/2025		Bond Future	12.5052	72.4764	12.5340	72.3217	0.230	0.0000	0.0000
2025/04/07	ES42	08/05/2025	13.25 Call	Bond Future	3845.4900	3.8455	3690.7700	3.6908	4.023	0.0000	0.0000
2025/04/07	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/07	ES42	07/08/2025		Bond Future	12.6523	73.9104	12.6821	73.7527	0.236	0.0000	0.0000
2025/04/07	ES42	07/08/2025	13.79 Call	Bond Future	5638.2300	5.6382	5480.4800	5.4805	2.798	0.0000	0.0000
2025/04/07	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/07	ES42	06/11/2025		Bond Future	12.8124	71.0901	12.8434	70.9295	0.242	0.0000	0.0000
2025/04/07	ES42	06/11/2025	12.39 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/07	ES42	06/11/2025	12.39 Put	Bond Future	2243.7800	2.2438	2404.3900	2.4044	7.158	0.0000	0.0000
2025/04/07	ES42	05/02/2026		Bond Future	12.9799	72.4735	13.0122	72.3100	0.249	0.0000	0.0000
2025/04/07	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/07	ES42	05/02/2026	11.85 Put	Bond Future	6126.2400	6.1262	6289.7500	6.2898	2.669	0.0000	0.0000
2025/04/07	ES42	07/05/2026		Bond Future	13.1609	69.6040	13.1945	69.4375	0.256	0.0000	0.0000
2025/04/07	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/07	ES42	07/05/2026	12.20 Put	Bond Future	5037.4600	5.0375	5203.9400	5.2039	3.305	0.0000	0.0000
2025/04/07	GOVI	08/05/2025		GOVI	1075.0400	1075.0400	1075.4110	1075.4110	0.035	0.0000	0.0000
2025/04/07	GOVI	08/05/2025	1,022. Call 00	GOVI	530400.0000	53.0400	534110.0000	53.4110	0.699	0.0000	0.0000
2025/04/07	GOVI	08/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/07	GOVI	07/08/2025		GOVI	1096.0480	1096.0480	1096.4270	1096.4270	0.035	0.0000	0.0000
2025/04/07	GOVI	07/08/2025	1,011. Call 00	GOVI	850480.0000	85.0480	854270.0000	85.4270	0.446	0.0000	0.0000
2025/04/07	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/07	GOVI	06/11/2025		GOVI	1117.2280	1117.2280	1117.6230	1117.6230	0.035	0.0000	0.0000
2025/04/07	GOVI	06/11/2025	1,112. Call 00	GOVI	52280.0000	5.2280	56230.0000	5.6230	7.555	0.0000	0.0000
2025/04/07	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/07	GOVI	05/02/2026		GOVI	1138.7530	1138.7530	1139.1640	1139.1640	0.036	0.0000	0.0000
2025/04/07	GOVI	05/02/2026	1,150. Call 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/07	GOVI	05/02/2026	1,150. Put 00	GOVI	112470.0000	11.2470	108360.0000	10.8360	3.654	0.0000	0.0000
2025/04/07	GOVI	07/05/2026		GOVI	1160.4890	1160.4890	1160.9160	1160.9160	0.037	0.0000	0.0000
2025/04/07	GOVI	07/05/2026	1,177. Call 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/07	GOVI	07/05/2026	1,177. Put 00	GOVI	165110.0000	16.5110	160840.0000	16.0840	2.586	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	
2025/04/07	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	
2025/04/07	IGOV	08/05/2025		Index Future	377.6920	377.6920	376.8120	0.233	0.0000	0.0000	
2025/04/07	IGOV	07/08/2025		Index Future	385.1650	385.1650	384.2690	0.233	0.0000	0.0000	
2025/04/07	IGOV	06/11/2025		Index Future	392.6990	392.6990	391.7890	0.232	0.0000	0.0000	
2025/04/07	IGOV	05/02/2026		Index Future	400.3540	400.3540	399.4290	0.231	0.0000	0.0000	
2025/04/07	IGOV	07/05/2026		Index Future	408.0830	408.0830	407.1430	0.230	0.0000	0.0000	
2025/04/07	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	
2025/04/07	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	
2025/04/07	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	
2025/04/07	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	
2025/04/07	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	
2025/04/07	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	
2025/04/07	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	
2025/04/07	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	
2025/04/07	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	
2025/04/07	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	
2025/04/07	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	
2025/04/07	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	
2025/04/07	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000	
2025/04/07	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	0.000	0.0000	0.0000	
2025/04/07	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	0.000	0.0000	0.0000	
2025/04/07	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	0.000	0.0000	0.0000	
2025/04/07	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	0.000	0.0000	0.0000	
2025/04/07	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	0.000	0.0000	0.0000	
2025/04/07	R033	08/05/2025		Bond Future	10.3158	99.4763	10.2739	99.6966	0.406	0.0000	0.0000
2025/04/07	R033	08/05/2025	10.33 Call	Bond Future	914.4100	0.9144	993.6300	0.9936	8.664	0.0000	0.0000
2025/04/07	R033	08/05/2025	10.33 Put	Bond Future	839.9900	0.8400	698.9500	0.6990	16.791	0.0000	0.0000
2025/04/07	R033	07/08/2025		Bond Future	10.4281	101.4202	10.3842	101.6448	0.421	0.0000	0.0000
2025/04/07	R033	07/08/2025	10.33 Call	Bond Future	1397.3400	1.3973	1483.2200	1.4832	6.146	0.0000	0.0000
2025/04/07	R033	07/08/2025	10.33 Put	Bond Future	1899.7300	1.8997	1761.0000	1.7610	7.303	0.0000	0.0000
2025/04/07	R033	06/11/2025		Bond Future	10.5547	98.3347	10.5085	98.5639	0.438	0.0000	0.0000
2025/04/07	R033	06/11/2025	10.33 Call	Bond Future	1624.7100	1.6247	1709.9900	1.7100	5.249	0.0000	0.0000
2025/04/07	R033	06/11/2025	10.33 Put	Bond Future	2745.4500	2.7455	2601.5300	2.6015	5.242	0.0000	0.0000
2025/04/07	R033	05/02/2026		Bond Future	10.6935	100.2270	10.6448	100.4609	0.455	0.0000	0.0000

0

889

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

9,501

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	
2025/04/07	R033	05/02/2026	10.49 Call	Bond Future	2023.8900	2.0239	2118.7000	2.1187	4.685	0.0000	0.0000
2025/04/07	R033	05/02/2026	10.49 Put	Bond Future	3006.6400	3.0066	2867.5500	2.8676	4.626	0.0000	0.0000
2025/04/07	R033	07/05/2026		Bond Future	10.8467	97.0905	10.7953	97.3292	0.473	0.0000	0.0000
2025/04/07	R033	07/05/2026	10.38 Call	Bond Future	1748.3200	1.7483	1832.3000	1.8323	4.803	0.0000	0.0000
2025/04/07	R033	07/05/2026	10.38 Put	Bond Future	3946.0500	3.9461	3791.3800	3.7914	3.920	0.0000	0.0000
2025/04/07	R035	08/05/2025	10.08 Put	Bond Future	5843.4200	5.8434	5835.1800	5.8352	0.141	0.0000	0.0000
2025/04/07	R035	08/05/2025	10.08 Call	Bond Future	2.2100	0.0022	1.3900	0.0014	37.104	0.0000	0.0000
2025/04/07	R035	08/05/2025	10.58 Put	Bond Future	3100.8000	3.1008	3075.8500	3.0759	0.805	0.0000	0.0000
2025/04/07	R035	08/05/2025	10.58 Call	Bond Future	114.2500	0.1143	96.7200	0.0967	15.344	0.0000	0.0000
2025/04/07	R035	08/05/2025	11.01 Call	Bond Future	720.3700	0.7204	679.5700	0.6796	5.664	0.0000	0.0000
2025/04/07	R035	08/05/2025	11.01 Put	Bond Future	1345.9200	1.3459	1297.7000	1.2977	3.583	0.0000	0.0000
2025/04/07	R035	08/05/2025	11.70 Call	Bond Future	3181.2600	3.1813	3161.3600	3.1614	0.626	0.0000	0.0000
2025/04/07	R035	08/05/2025	11.70 Put	Bond Future	190.8900	0.1909	163.5700	0.1636	14.312	0.0000	0.0000
2025/04/07	R035	08/05/2025	10.95 Call	Bond Future	590.1000	0.5901	551.1400	0.5511	6.602	0.0000	0.0000
2025/04/07	R035	08/05/2025	10.95 Put	Bond Future	1540.0200	1.5400	1493.6400	1.4936	3.012	0.0000	0.0000
2025/04/07	R035	08/05/2025	10.44 Put	Bond Future	3822.1000	3.8221	3804.9200	3.8049	0.449	0.0000	0.0000
2025/04/07	R035	08/05/2025	10.44 Call	Bond Future	48.3100	0.0483	38.5500	0.0386	20.203	0.0000	0.0000
2025/04/07	R035	08/05/2025	13.35 Call	Bond Future	10845.7400	10.8457	10853.1400	10.8531	0.068	0.0000	0.0000
2025/04/07	R035	08/05/2025	13.35 Put	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000	0.0000
2025/04/07	R035	08/05/2025	12.70 Call	Bond Future	7880.1100	7.8801	7886.5200	7.8865	0.081	0.0000	0.0000
2025/04/07	R035	08/05/2025	12.70 Put	Bond Future	2.6100	0.0026	1.6000	0.0016	38.697	0.0000	0.0000
2025/04/07	R035	08/05/2025	11.46 Put	Bond Future	407.4900	0.4075	367.5100	0.3675	9.811	0.0000	0.0000
2025/04/07	R035	08/05/2025	11.46 Call	Bond Future	2163.6100	2.1636	2131.0500	2.1311	1.505	0.0000	0.0000
2025/04/07	R035	08/05/2025		Bond Future	11.1266	88.5235	11.1252	88.5309	0.012	0.0000	0.0000
2025/04/07	R035	08/05/2025	11.78 Call	Bond Future	3542.3400	3.5423	3526.4800	3.5265	0.448	0.0000	0.0000
2025/04/07	R035	08/05/2025	11.78 Put	Bond Future	145.9800	0.1460	122.7000	0.1227	15.947	0.0000	0.0000
2025/04/07	R035	07/08/2025		Bond Future	11.2548	90.2534	11.2533	90.2609	0.013	0.0000	0.0000
2025/04/07	R035	07/08/2025	12.65 Call	Bond Future	7106.6300	7.1066	7103.2400	7.1032	0.048	0.0000	0.0000
2025/04/07	R035	07/08/2025	12.65 Put	Bond Future	225.0100	0.2250	214.0500	0.2141	4.871	0.0000	0.0000
2025/04/07	R035	07/08/2025	10.08 Put	Bond Future	6529.4000	6.5294	6516.8700	6.5169	0.192	0.0000	0.0000
2025/04/07	R035	07/08/2025	10.08 Call	Bond Future	95.1600	0.0952	90.2000	0.0902	5.212	0.0000	0.0000
2025/04/07	R035	07/08/2025	10.58 Put	Bond Future	4091.9900	4.0920	4071.6400	4.0716	0.497	0.0000	0.0000
2025/04/07	R035	07/08/2025	10.58 Call	Bond Future	472.3900	0.4724	459.6100	0.4596	2.705	0.0000	0.0000
2025/04/07	R035	07/08/2025	11.34 Call	Bond Future	2092.4200	2.0924	2074.1900	2.0742	0.871	0.0000	0.0000
2025/04/07	R035	07/08/2025	11.34 Put	Bond Future	1649.3500	1.6494	1623.5500	1.6236	1.564	0.0000	0.0000
2025/04/07	R035	07/08/2025	11.30 Call	Bond Future	1974.2600	1.9743	1955.9300	1.9559	0.928	0.0000	0.0000
2025/04/07	R035	07/08/2025	11.30 Put	Bond Future	1738.7700	1.7388	1712.8700	1.7129	1.490	0.0000	0.0000
2025/04/07	R035	06/11/2025	9.91 Put	Bond Future	8205.5400	8.2055	8193.3900	8.1934	0.148	0.0000	0.0000

0
0
0
0
0
0
0
300
0
300
0
300
0
150
0
150
0
150
0
400
0
400
0
400
74,421
0
0
24,120
0
0
0
300
0
300
0
300
0
8,500
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
2025/04/07	R035	06/11/2025	9.91 Call	Bond Future	153.0500	0.1531	148.8900	0.1489	2.718	0.0000	0.0000
2025/04/07	R035	06/11/2025	10.41 Put	Bond Future	5753.4300	5.7534	5737.0300	5.7370	0.285	0.0000	0.0000
2025/04/07	R035	06/11/2025	10.41 Call	Bond Future	513.7900	0.5138	505.3800	0.5054	1.637	0.0000	0.0000
2025/04/07	R035	06/11/2025	11.43 Call	Bond Future	2526.8500	2.5269	2514.0000	2.5140	0.509	0.0000	0.0000
2025/04/07	R035	06/11/2025	11.43 Put	Bond Future	2367.9700	2.3680	2347.1300	2.3471	0.880	0.0000	0.0000
2025/04/07	R035	06/11/2025	11.95 Call	Bond Future	4165.3100	4.1653	4154.4700	4.1545	0.260	0.0000	0.0000
2025/04/07	R035	06/11/2025	11.95 Put	Bond Future	1419.2200	1.4192	1400.3900	1.4004	1.327	0.0000	0.0000
2025/04/07	R035	06/11/2025	11.45 Call	Bond Future	2583.4500	2.5835	2570.6300	2.5706	0.496	0.0000	0.0000
2025/04/07	R035	06/11/2025	11.45 Put	Bond Future	2323.0700	2.3231	2302.2600	2.3023	0.896	0.0000	0.0000
2025/04/07	R035	06/11/2025	10.95 Put	Bond Future	3680.3200	3.6803	3660.1600	3.6602	0.548	0.0000	0.0000
2025/04/07	R035	06/11/2025	10.95 Call	Bond Future	1353.7400	1.3537	1341.5700	1.3416	0.899	0.0000	0.0000
2025/04/07	R035	06/11/2025	10.08 Put	Bond Future	7322.0300	7.3220	7308.5300	7.3085	0.184	0.0000	0.0000
2025/04/07	R035	06/11/2025	10.08 Call	Bond Future	238.7100	0.2387	233.2000	0.2332	2.308	0.0000	0.0000
2025/04/07	R035	06/11/2025	10.58 Put	Bond Future	5031.2700	5.0313	5013.4400	5.0134	0.354	0.0000	0.0000
2025/04/07	R035	06/11/2025	10.58 Call	Bond Future	722.4000	0.7224	712.5600	0.7126	1.362	0.0000	0.0000
2025/04/07	R035	06/11/2025	11.67 Call	Bond Future	3242.5100	3.2425	3230.3100	3.2303	0.376	0.0000	0.0000
2025/04/07	R035	06/11/2025	11.67 Put	Bond Future	1876.2100	1.8762	1856.0200	1.8560	1.076	0.0000	0.0000
2025/04/07	R035	06/11/2025	10.44 Put	Bond Future	5621.5300	5.6215	5604.8600	5.6049	0.297	0.0000	0.0000
2025/04/07	R035	06/11/2025	10.44 Call	Bond Future	547.0800	0.5471	538.4000	0.5384	1.587	0.0000	0.0000
2025/04/07	R035	06/11/2025	10.94 Put	Bond Future	3712.8400	3.7128	3692.7300	3.6927	0.542	0.0000	0.0000
2025/04/07	R035	06/11/2025	10.94 Call	Bond Future	1333.4600	1.3335	1321.3400	1.3213	0.909	0.0000	0.0000
2025/04/07	R035	06/11/2025	11.99 Call	Bond Future	4303.7300	4.3037	4293.1300	4.2931	0.246	0.0000	0.0000
2025/04/07	R035	06/11/2025	11.99 Put	Bond Future	1363.0200	1.3630	1344.4300	1.3444	1.364	0.0000	0.0000
2025/04/07	R035	06/11/2025		Bond Future	11.3988	87.4908	11.3972	87.4988	0.014	0.0000	0.0000
2025/04/07	R035	06/11/2025	11.20 Call	Bond Future	1917.8500	1.9179	1904.9800	1.9050	0.671	0.0000	0.0000
2025/04/07	R035	06/11/2025	11.20 Put	Bond Future	2938.0100	2.9380	2917.1500	2.9172	0.710	0.0000	0.0000
2025/04/07	R035	05/02/2026	10.44 Put	Bond Future	6447.4400	6.4474	6432.2500	6.4323	0.236	0.0000	0.0000
2025/04/07	R035	05/02/2026	10.44 Call	Bond Future	658.4300	0.6584	651.5800	0.6516	1.040	0.0000	0.0000
2025/04/07	R035	05/02/2026	10.94 Put	Bond Future	4540.1800	4.5402	4522.8200	4.5228	0.382	0.0000	0.0000
2025/04/07	R035	05/02/2026	10.94 Call	Bond Future	1406.0000	1.4060	1396.9800	1.3970	0.642	0.0000	0.0000
2025/04/07	R035	05/02/2026	12.44 Call	Bond Future	5610.1500	5.6102	5603.5000	5.6035	0.119	0.0000	0.0000
2025/04/07	R035	05/02/2026	12.44 Put	Bond Future	1376.2200	1.3762	1361.2300	1.3612	1.089	0.0000	0.0000
2025/04/07	R035	05/02/2026		Bond Future	11.5567	89.1748	11.5551	89.1832	0.015	0.0000	0.0000
2025/04/07	R035	05/02/2026	10.79 Call	Bond Future	1142.6600	1.1427	1134.1600	1.1342	0.744	0.0000	0.0000
2025/04/07	R035	05/02/2026	10.79 Put	Bond Future	5062.3400	5.0623	5045.5000	5.0455	0.333	0.0000	0.0000
2025/04/07	R035	07/05/2026		Bond Future	11.7194	86.3666	11.7176	86.3754	0.015	0.0000	0.0000
2025/04/07	R035	07/05/2026	10.86 Call	Bond Future	1358.1800	1.3582	1351.0500	1.3511	0.525	0.0000	0.0000
2025/04/07	R035	07/05/2026	10.86 Put	Bond Future	5651.8400	5.6518	5635.9600	5.6360	0.281	0.0000	0.0000

2,000
0
2,000
0
2,000
0
250
0
250
0
250
0
300
0
300
0
300
0
2,000
0
2,000
0
2,000
0
0
0
0
2,000
0
2,000
0
2,000
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	
2025/04/07	R038	08/05/2025		Bond Future	11.6909	95.8856	11.6894	95.8952	0.013	0.0000	0.0000
2025/04/07	R038	08/05/2025	11.24 Call	Bond Future	174.2500	0.1743	150.8800	0.1509	13.412	0.0000	0.0000
2025/04/07	R038	08/05/2025	11.24 Put	Bond Future	3086.1600	3.0862	3053.2600	3.0533	1.066	0.0000	0.0000
2025/04/07	R038	07/08/2025		Bond Future	11.8314	97.7594	11.8298	97.7691	0.013	0.0000	0.0000
2025/04/07	R038	07/08/2025	11.24 Call	Bond Future	670.9000	0.6709	654.7700	0.6548	2.404	0.0000	0.0000
2025/04/07	R038	07/08/2025	11.24 Put	Bond Future	4432.1700	4.4322	4406.2800	4.4063	0.584	0.0000	0.0000
2025/04/07	R038	06/11/2025		Bond Future	11.9841	94.1616	11.9824	94.1719	0.014	0.0000	0.0000
2025/04/07	R038	06/11/2025	11.24 Call	Bond Future	928.5700	0.9286	916.9100	0.9169	1.256	0.0000	0.0000
2025/04/07	R038	06/11/2025	11.24 Put	Bond Future	5586.4100	5.5864	5564.4800	5.5645	0.393	0.0000	0.0000
2025/04/07	R038	06/11/2025	12.33 Call	Bond Future	4052.2300	4.0522	4039.1900	4.0392	0.322	0.0000	0.0000
2025/04/07	R038	06/11/2025	12.33 Put	Bond Future	1997.6400	1.9976	1974.3300	1.9743	1.167	0.0000	0.0000
2025/04/07	R038	06/11/2025	10.98 Put	Bond Future	6925.1100	6.9251	6905.4900	6.9055	0.283	0.0000	0.0000
2025/04/07	R038	06/11/2025	10.98 Call	Bond Future	559.3600	0.5594	550.0100	0.5500	1.672	0.0000	0.0000
2025/04/07	R038	05/02/2026		Bond Future	12.1471	95.9734	12.1453	95.9840	0.015	0.0000	0.0000
2025/04/07	R038	05/02/2026	11.44 Call	Bond Future	1532.9700	1.5330	1522.5000	1.5225	0.683	0.0000	0.0000
2025/04/07	R038	05/02/2026	11.44 Put	Bond Future	5844.8800	5.8449	5823.7900	5.8238	0.361	0.0000	0.0000
2025/04/07	R038	07/05/2026		Bond Future	12.3216	92.3138	12.3196	92.3249	0.016	0.0000	0.0000
2025/04/07	R038	07/05/2026	11.40 Call	Bond Future	1552.7300	1.5527	1544.4000	1.5444	0.536	0.0000	0.0000
2025/04/07	R038	07/05/2026	11.40 Put	Bond Future	7088.1800	7.0882	7068.6800	7.0687	0.275	0.0000	0.0000
2025/04/07	R053	08/05/2025		Bond Future	12.1225	97.3856	12.1566	97.1253	0.281	0.0000	0.0000
2025/04/07	R053	08/05/2025	12.64 Call	Bond Future	4172.2400	4.1722	3909.6800	3.9097	6.293	0.0000	0.0000
2025/04/07	R053	08/05/2025	12.64 Put	Bond Future	353.8700	0.3539	351.6000	0.3516	0.641	0.0000	0.0000
2025/04/07	R053	07/08/2025		Bond Future	12.2530	99.2886	12.2884	99.0233	0.289	0.0000	0.0000
2025/04/07	R053	07/08/2025	13.17 Call	Bond Future	7386.5700	7.3866	7146.5400	7.1465	3.250	0.0000	0.0000
2025/04/07	R053	07/08/2025	13.17 Put	Bond Future	932.0200	0.9320	957.3300	0.9573	2.716	0.0000	0.0000
2025/04/07	R053	06/11/2025		Bond Future	12.3932	95.3420	12.4301	95.0718	0.297	0.0000	0.0000
2025/04/07	R053	06/11/2025	11.76 Call	Bond Future	1630.2900	1.6303	1527.8000	1.5278	6.287	0.0000	0.0000
2025/04/07	R053	06/11/2025	11.76 Put	Bond Future	6502.5900	6.5026	6670.2800	6.6703	2.579	0.0000	0.0000
2025/04/07	R053	05/02/2026		Bond Future	12.5412	97.1763	12.5796	96.9012	0.306	0.0000	0.0000
2025/04/07	R053	05/02/2026	11.49 Call	Bond Future	1317.0300	1.3170	1238.8300	1.2388	5.938	0.0000	0.0000
2025/04/07	R053	05/02/2026	11.49 Put	Bond Future	9474.5100	9.4745	9671.4500	9.6715	2.079	0.0000	0.0000
2025/04/07	R053	07/05/2026		Bond Future	12.6978	93.1623	12.7378	92.8822	0.315	0.0000	0.0000
2025/04/07	R053	07/05/2026	11.69 Call	Bond Future	1903.4200	1.9034	1810.8400	1.8108	4.864	0.0000	0.0000
2025/04/07	R053	07/05/2026	11.69 Put	Bond Future	9516.3100	9.5163	9703.8200	9.7038	1.970	0.0000	0.0000
2025/04/07	R186	08/05/2025		Bond Future	8.3634	107.2587	8.2774	107.3885	1.028	0.0000	0.0000
2025/04/07	R186	08/05/2025	8.47 Call	Bond Future	248.4000	0.2484	336.5200	0.3365	35.475	0.0000	0.0000
2025/04/07	R186	08/05/2025	8.47 Put	Bond Future	87.7800	0.0878	46.0400	0.0460	47.551	0.0000	0.0000
2025/04/07	R186	07/08/2025		Bond Future	8.4521	104.0460	8.3490	104.1784	1.220	0.0000	0.0000

9,260

0

0

0

0

0

0

0

0

0

1,770

0

1,770

0

0

0

0

0

0

2,588

0

0

20,000

0

0

0

0

0

0

0

0

0

0

163,597

0

0

19,834

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
2025/04/07	R186	07/08/2025	9.68 Call		Bond Future	1581.8100	1.5818	1706.8600	1.7069	7.906	0.0000	0.0000
2025/04/07	R186	07/08/2025	9.68 Put		Bond Future	22.9700	0.0230	15.5900	0.0156	32.129	0.0000	0.0000
2025/04/07	R186	07/08/2025	10.25 Call		Bond Future	2279.0700	2.2791	2408.8100	2.4088	5.693	0.0000	0.0000
2025/04/07	R186	07/08/2025	10.25 Put		Bond Future	7.8800	0.0079	5.1900	0.0052	34.137	0.0000	0.0000
2025/04/07	R186	07/08/2025	9.22 Put		Bond Future	55.7000	0.0557	38.9400	0.0389	30.090	0.0000	0.0000
2025/04/07	R186	07/08/2025	9.22 Call		Bond Future	1034.4700	1.0345	1150.1400	1.1501	11.182	0.0000	0.0000
2025/04/07	R186	06/11/2025			Bond Future	8.5982	106.0555	8.4700	106.1908	1.491	0.0000	0.0000
2025/04/07	R186	06/11/2025	8.13 Call		Bond Future	102.8000	0.1028	138.3700	0.1384	34.601	0.0000	0.0000
2025/04/07	R186	06/11/2025	8.13 Put		Bond Future	598.1800	0.5982	498.4500	0.4985	16.672	0.0000	0.0000
2025/04/07	R186	05/02/2026			Bond Future	8.8459	102.7895	8.6780	102.9277	1.898	0.0000	0.0000
2025/04/07	R186	05/02/2026	8.43 Call		Bond Future	165.9100	0.1659	214.5800	0.2146	29.335	0.0000	0.0000
2025/04/07	R186	05/02/2026	8.43 Put		Bond Future	508.7600	0.5088	419.2500	0.4193	17.594	0.0000	0.0000
2025/04/07	R186	07/05/2026			Bond Future	9.3425	104.7466	9.1018	104.8878	2.577	0.0000	0.0000
2025/04/07	R186	07/05/2026	8.69 Call		Bond Future	119.1700	0.1192	163.7300	0.1637	37.392	0.0000	0.0000
2025/04/07	R186	07/05/2026	8.69 Put		Bond Future	502.5100	0.5025	405.9500	0.4060	19.216	0.0000	0.0000
2025/04/07	R202	08/05/2025			Bond Future	270.9484	270.9484	269.5915	269.5915	0.501	0.0000	0.0000
2025/04/07	R202	08/05/2025	272.31 Call		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/07	R202	08/05/2025	272.31 Put		Bond Future	1361.6400	1.3616	2718.5000	2.7185	99.649	0.0000	0.0000
2025/04/07	R202	07/08/2025			Bond Future	271.0554	271.0554	269.6719	269.6719	0.510	0.0000	0.0000
2025/04/07	R202	07/08/2025	271.60 Call		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/07	R202	07/08/2025	271.60 Put		Bond Future	544.6200	0.5446	1928.1300	1.9281	254.032	0.0000	0.0000
2025/04/07	R202	06/11/2025			Bond Future	276.3565	276.3565	274.9466	274.9466	0.510	0.0000	0.0000
2025/04/07	R202	06/11/2025	275.64 Call		Bond Future	716.4500	0.7165	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/04/07	R202	06/11/2025	275.64 Put		Bond Future	0.0000	0.0000	693.3800	0.6934	100.000	0.0000	0.0000
2025/04/07	R202	05/02/2026			Bond Future	276.3846	276.3846	274.9505	274.9505	0.519	0.0000	0.0000
2025/04/07	R202	05/02/2026	277.82 Call		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/07	R202	05/02/2026	277.82 Put		Bond Future	1435.3900	1.4354	2869.5200	2.8695	99.912	0.0000	0.0000
2025/04/07	R202	07/05/2026			Bond Future	281.7157	281.7157	280.2548	280.2548	0.519	0.0000	0.0000
2025/04/07	R202	07/05/2026	277.55 Call		Bond Future	4165.6600	4.1657	2704.7600	2.7048	35.070	0.0000	0.0000
2025/04/07	R202	07/05/2026	277.55 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/07	R209	08/05/2025			Bond Future	11.3848	69.1336	11.3835	69.1400	0.012	0.0000	0.0000
2025/04/07	R209	08/05/2025	11.89 Call		Bond Future	2549.6100	2.5496	2529.9700	2.5300	0.770	0.0000	0.0000
2025/04/07	R209	08/05/2025	11.89 Put		Bond Future	195.7800	0.1958	169.8000	0.1698	13.270	0.0000	0.0000
2025/04/07	R209	07/08/2025			Bond Future	11.5077	70.4846	11.5063	70.4911	0.012	0.0000	0.0000
2025/04/07	R209	07/08/2025	12.68 Call		Bond Future	5526.5500	5.5266	5520.0200	5.5200	0.118	0.0000	0.0000
2025/04/07	R209	07/08/2025	12.68 Put		Bond Future	320.2200	0.3202	307.1800	0.3072	4.072	0.0000	0.0000
2025/04/07	R209	06/11/2025			Bond Future	11.6417	68.6933	11.6403	68.7001	0.013	0.0000	0.0000
2025/04/07	R209	06/11/2025	11.27 Call		Bond Future	1384.8700	1.3849	1373.3500	1.3734	0.832	0.0000	0.0000

0
0
0
1,983
0
1,983
447
0
0
0
0
0
0
0
0
0
2,157
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
22,597
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
2025/04/07	R209	06/11/2025	11.27 Put	Bond Future	3120.8200	3.1208	3102.5000	3.1025	0.0000	0.0000
2025/04/07	R209	05/02/2026		Bond Future	11.7850	70.0154	11.7834	70.0225	0.0000	0.0000
2025/04/07	R209	05/02/2026	10.93 Call	Bond Future	987.8600	0.9879	979.8800	0.9799	0.0000	0.0000
2025/04/07	R209	05/02/2026	10.93 Put	Bond Future	4984.3000	4.9843	4969.2100	4.9692	0.0000	0.0000
2025/04/07	R209	07/05/2026		Bond Future	11.9385	68.1965	11.9368	68.2039	0.0000	0.0000
2025/04/07	R209	07/05/2026	11.07 Call	Bond Future	1258.7700	1.2588	1251.9900	1.2520	0.0000	0.0000
2025/04/07	R209	07/05/2026	11.07 Put	Bond Future	5232.1700	5.2322	5217.9400	5.2179	0.0000	0.0000
2025/04/07	R210	08/05/2025		Bond Future	246.7102	246.7102	246.0851	246.0851	0.0000	0.0000
2025/04/07	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/04/07	R210	08/05/2025	248.03 Put	Bond Future	1319.8400	1.3198	1944.9300	1.9449	0.0000	0.0000
2025/04/07	R210	07/08/2025		Bond Future	251.5918	251.5918	250.9545	250.9545	0.0000	0.0000
2025/04/07	R210	07/08/2025	248.44 Call	Bond Future	3151.8200	3.1518	2514.4800	2.5145	0.0000	0.0000
2025/04/07	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/04/07	R210	06/11/2025		Bond Future	253.0833	253.0833	252.4352	252.4352	0.0000	0.0000
2025/04/07	R210	06/11/2025	252.14 Call	Bond Future	943.3100	0.9433	295.2200	0.2952	0.0000	0.0000
2025/04/07	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/04/07	R210	05/02/2026		Bond Future	258.0153	258.0153	257.3552	257.3552	0.0000	0.0000
2025/04/07	R210	05/02/2026	253.10 Call	Bond Future	4915.2800	4.9153	4255.2000	4.2552	0.0000	0.0000
2025/04/07	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/04/07	R210	07/05/2026		Bond Future	259.4947	259.4947	258.8253	258.8253	0.0000	0.0000
2025/04/07	R210	07/05/2026	255.40 Call	Bond Future	4094.6500	4.0947	3425.3200	3.4253	0.0000	0.0000
2025/04/07	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/04/07	R213	08/05/2025		Bond Future	9.8732	88.9281	9.8211	89.1367	0.0000	0.0000
2025/04/07	R213	08/05/2025	10.52 Call	Bond Future	2672.6000	2.6726	2840.3900	2.8404	0.0000	0.0000
2025/04/07	R213	08/05/2025	10.52 Put	Bond Future	134.2800	0.1343	93.4900	0.0935	0.0000	0.0000
2025/04/07	R213	07/08/2025		Bond Future	9.9785	90.6659	9.9234	90.8785	0.0000	0.0000
2025/04/07	R213	07/08/2025	11.66 Call	Bond Future	6254.0800	6.2541	6456.1000	6.4561	0.0000	0.0000
2025/04/07	R213	07/08/2025	11.66 Put	Bond Future	55.2900	0.0553	44.6500	0.0447	0.0000	0.0000
2025/04/07	R213	06/11/2025		Bond Future	10.1055	88.8635	10.0471	89.0805	0.0000	0.0000
2025/04/07	R213	06/11/2025	10.05 Call	Bond Future	1503.2400	1.5032	1600.4100	1.6004	0.0000	0.0000
2025/04/07	R213	06/11/2025	10.05 Put	Bond Future	1709.4100	1.7094	1589.5800	1.5896	0.0000	0.0000
2025/04/07	R213	05/02/2026		Bond Future	10.2507	90.5742	10.1886	90.7957	0.0000	0.0000
2025/04/07	R213	05/02/2026	9.89 Call	Bond Future	1238.9700	1.2390	1320.4200	1.3204	0.0000	0.0000
2025/04/07	R213	05/02/2026	9.89 Put	Bond Future	2534.9400	2.5349	2394.9600	2.3950	0.0000	0.0000
2025/04/07	R213	07/05/2026		Bond Future	10.4063	88.7456	10.3402	88.9715	0.0000	0.0000
2025/04/07	R213	07/05/2026	9.80 Call	Bond Future	1107.6700	1.1077	1180.9100	1.1809	0.0000	0.0000
2025/04/07	R213	07/05/2026	9.80 Put	Bond Future	3206.8300	3.2068	3054.1600	3.0542	0.0000	0.0000

	0
	0
	0
	0
	0
	0
	0
	0
4,096	
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
92,938	
	0
	0
17	
	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
2025/04/07	R214	08/05/2025		Bond Future	11.9148	63.1400	11.9438	62.9970	0.244	0.0000
2025/04/07	R214	08/05/2025	12.40 Call	Bond Future	2540.5100	2.5405	2393.5400	2.3935	5.785	0.0000
2025/04/07	R214	08/05/2025	12.40 Put	Bond Future	214.8100	0.2148	210.9100	0.2109	1.816	0.0000
2025/04/07	R214	07/08/2025		Bond Future	12.0373	64.3738	12.0674	64.2280	0.250	0.0000
2025/04/07	R214	07/08/2025	12.97 Call	Bond Future	4791.9400	4.7919	4656.5300	4.6565	2.826	0.0000
2025/04/07	R214	07/08/2025	12.97 Put	Bond Future	505.1500	0.5052	515.5800	0.5156	2.065	0.0000
2025/04/07	R214	06/11/2025		Bond Future	12.1710	62.3172	12.2022	62.1688	0.256	0.0000
2025/04/07	R214	06/11/2025	11.64 Call	Bond Future	1124.1300	1.1241	1062.1500	1.0622	5.514	0.0000
2025/04/07	R214	06/11/2025	11.64 Put	Bond Future	3739.2300	3.7392	3825.7300	3.8257	2.313	0.0000
2025/04/07	R214	05/02/2026		Bond Future	12.3148	63.5167	12.3471	63.3655	0.263	0.0000
2025/04/07	R214	05/02/2026	11.26 Call	Bond Future	756.2000	0.7562	714.3400	0.7143	5.536	0.0000
2025/04/07	R214	05/02/2026	11.26 Put	Bond Future	6014.6600	6.0147	6123.9900	6.1240	1.818	0.0000
2025/04/07	R214	07/05/2026		Bond Future	12.4601	61.4257	12.4936	61.2718	0.269	0.0000
2025/04/07	R214	07/05/2026	11.53 Call	Bond Future	1233.9000	1.2339	1180.5200	1.1805	4.326	0.0000
2025/04/07	R214	07/05/2026	11.53 Put	Bond Future	5751.6800	5.7517	5852.1900	5.8522	1.747	0.0000
2025/04/07	R248	08/05/2025		Bond Future	12.1674	75.5431	12.2065	75.3120	0.322	0.0000
2025/04/07	R248	08/05/2025	12.60 Call	Bond Future	2815.4300	2.8154	2592.7100	2.5927	7.911	0.0000
2025/04/07	R248	08/05/2025	12.60 Put	Bond Future	328.9000	0.3289	337.2500	0.3373	2.539	0.0000
2025/04/07	R248	07/08/2025		Bond Future	12.2975	77.0193	12.3382	76.7837	0.331	0.0000
2025/04/07	R248	07/08/2025	13.21 Call	Bond Future	5660.4700	5.6605	5450.2800	5.4503	3.713	0.0000
2025/04/07	R248	07/08/2025	13.21 Put	Bond Future	675.1800	0.6752	700.5700	0.7006	3.760	0.0000
2025/04/07	R248	06/11/2025		Bond Future	12.4387	74.0646	12.4809	73.8246	0.340	0.0000
2025/04/07	R248	06/11/2025	11.74 Call	Bond Future	1142.0500	1.1421	1059.2700	1.0593	7.248	0.0000
2025/04/07	R248	06/11/2025	11.74 Put	Bond Future	5319.7200	5.3197	5476.9200	5.4769	2.955	0.0000
2025/04/07	R248	05/02/2026		Bond Future	12.5906	75.4899	12.6346	75.2455	0.349	0.0000
2025/04/07	R248	05/02/2026	11.46 Call	Bond Future	850.6300	0.8506	790.4900	0.7905	7.070	0.0000
2025/04/07	R248	05/02/2026	11.46 Put	Bond Future	7668.2700	7.6683	7852.5000	7.8525	2.402	0.0000
2025/04/07	R248	07/05/2026		Bond Future	12.7439	72.4840	12.7896	72.2352	0.359	0.0000
2025/04/07	R248	07/05/2026	11.72 Call	Bond Future	1451.5300	1.4515	1372.0300	1.3720	5.477	0.0000
2025/04/07	R248	07/05/2026	11.72 Put	Bond Future	7447.8600	7.4479	7617.1800	7.6172	2.273	0.0000
2025/04/07	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/07	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/07	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/07	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000

Total

20,160

0

0

0

0

0

0

0

0

0

0

0

0

0

0

276,840

0

0

166,125

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

1804617