



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 08/04/2025 TO 08/04/2025

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
2025/04/08	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/08	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/08	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/08	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/08	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/08	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/08	2029	08/05/2025		Bond Future	136.2240	136.2240	136.2248	136.2248	0.001	0.0000
2025/04/08	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/08	2029	08/05/2025	137.85 Put	Bond Future	1626.0100	1.6260	1625.1700	1.6252	0.052	0.0000
2025/04/08	2029	07/08/2025		Bond Future	138.9195	138.9195	138.9205	138.9205	0.001	0.0000
2025/04/08	2029	07/08/2025	137.41 Call	Bond Future	1509.5100	1.5095	1510.4500	1.5105	0.062	0.0000
2025/04/08	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	
2025/04/08	2029	06/11/2025			Bond Future	140.1978	140.1978	140.1993	140.1993	0.001	0.0000	0.0000
2025/04/08	2029	06/11/2025	139.79 Call		Bond Future	407.7900	0.4078	409.3200	0.4093	0.375	0.0000	0.0000
2025/04/08	2029	06/11/2025	139.79 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/08	2029	05/02/2026			Bond Future	142.9305	142.9305	142.9324	142.9324	0.001	0.0000	0.0000
2025/04/08	2029	05/02/2026	140.11 Call		Bond Future	2820.4600	2.8205	2822.4100	2.8224	0.069	0.0000	0.0000
2025/04/08	2029	05/02/2026	140.11 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/08	2029	07/05/2026			Bond Future	144.2213	144.2213	144.2241	144.2241	0.002	0.0000	0.0000
2025/04/08	2029	07/05/2026	141.82 Call		Bond Future	2401.3100	2.4013	2404.0500	2.4041	0.114	0.0000	0.0000
2025/04/08	2029	07/05/2026	141.82 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/08	2030	08/05/2025	8.72 Put		Bond Future	2306.3800	2.3064	1893.6800	1.8937	17.894	0.0000	0.0000
2025/04/08	2030	08/05/2025	8.72 Call		Bond Future	17.4900	0.0175	37.2800	0.0373	113.150	0.0000	0.0000
2025/04/08	2030	08/05/2025	9.22 Put		Bond Future	797.1300	0.7971	545.2100	0.5452	31.603	0.0000	0.0000
2025/04/08	2030	08/05/2025	9.22 Call		Bond Future	356.1700	0.3562	536.7400	0.5367	50.698	0.0000	0.0000
2025/04/08	2030	08/05/2025	9.54 Call		Bond Future	1007.0800	1.0071	1321.2500	1.3213	31.196	0.0000	0.0000
2025/04/08	2030	08/05/2025	9.54 Put		Bond Future	287.9800	0.2880	169.6600	0.1697	41.086	0.0000	0.0000
2025/04/08	2030	08/05/2025	8.68 Put		Bond Future	2451.0400	2.4510	2033.5200	2.0335	17.034	0.0000	0.0000
2025/04/08	2030	08/05/2025	8.68 Call		Bond Future	12.4200	0.0124	27.3900	0.0274	120.531	0.0000	0.0000
2025/04/08	2030	08/05/2025	9.18 Put		Bond Future	888.3100	0.8883	618.3500	0.6184	30.390	0.0000	0.0000
2025/04/08	2030	08/05/2025	9.18 Call		Bond Future	301.1100	0.3011	463.6400	0.4636	53.977	0.0000	0.0000
2025/04/08	2030	08/05/2025	9.99 Call		Bond Future	2366.6000	2.3666	2775.2500	2.7753	17.267	0.0000	0.0000
2025/04/08	2030	08/05/2025	9.99 Put		Bond Future	45.3600	0.0454	21.5200	0.0215	52.557	0.0000	0.0000
2025/04/08	2030	08/05/2025	8.95 Put		Bond Future	1525.3200	1.5253	1164.4500	1.1645	23.659	0.0000	0.0000
2025/04/08	2030	08/05/2025	8.95 Call		Bond Future	91.8900	0.0919	163.5100	0.1635	77.941	0.0000	0.0000
2025/04/08	2030	08/05/2025	9.45 Put		Bond Future	393.8900	0.3939	242.2500	0.2423	38.498	0.0000	0.0000
2025/04/08	2030	08/05/2025	9.45 Call		Bond Future	788.4900	0.7885	1069.3400	1.0693	35.619	0.0000	0.0000
2025/04/08	2030	08/05/2025	11.86 Call		Bond Future	8629.8900	8.6299	9062.3800	9.0624	5.012	0.0000	0.0000
2025/04/08	2030	08/05/2025	11.86 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/08	2030	08/05/2025	10.31 Put		Bond Future	9.6400	0.0096	3.9500	0.0040	59.025	0.0000	0.0000
2025/04/08	2030	08/05/2025	10.31 Call		Bond Future	3449.8000	3.4498	3876.6000	3.8766	12.372	0.0000	0.0000
2025/04/08	2030	08/05/2025	12.28 Call		Bond Future	9973.0400	9.9730	10405.5300	10.4055	4.337	0.0000	0.0000
2025/04/08	2030	08/05/2025	12.28 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/08	2030	08/05/2025	10.69 Put		Bond Future	1.2900	0.0013	0.4500	0.0005	65.116	0.0000	0.0000
2025/04/08	2030	08/05/2025	10.69 Call		Bond Future	4748.6300	4.7486	5180.2800	5.1803	9.090	0.0000	0.0000
2025/04/08	2030	08/05/2025			Bond Future	9.3411	97.2071	9.2223	97.6396	1.271	0.0000	0.0000
2025/04/08	2030	08/05/2025	9.93 Call		Bond Future	2169.0200	2.1690	2571.0800	2.5711	18.536	0.0000	0.0000
2025/04/08	2030	08/05/2025	9.93 Put		Bond Future	59.4500	0.0595	29.0200	0.0290	51.186	0.0000	0.0000
2025/04/08	2030	07/08/2025	12.12 Call		Bond Future	8741.7900	8.7418	9182.2500	9.1823	5.039	0.0000	0.0000
2025/04/08	2030	07/08/2025	12.12 Put		Bond Future	1.1600	0.0012	0.6600	0.0007	43.103	0.0000	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
64,927
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
2025/04/08	2030	07/08/2025	10.48 Put	Bond Future	161.2300	0.1612	116.2600	0.1163	27.892	0.0000	0.0000
2025/04/08	2030	07/08/2025	10.48 Call	Bond Future	3673.3200	3.6733	4069.3100	4.0693	10.780	0.0000	0.0000
2025/04/08	2030	07/08/2025		Bond Future	9.4421	95.0964	9.3151	95.5373	1.345	0.0000	0.0000
2025/04/08	2030	07/08/2025	11.11 Call	Bond Future	5601.4000	5.6014	6030.5900	6.0306	7.662	0.0000	0.0000
2025/04/08	2030	07/08/2025	11.11 Put	Bond Future	35.6000	0.0356	23.8300	0.0238	33.062	0.0000	0.0000
2025/04/08	2030	07/08/2025	8.72 Put	Bond Future	2720.3700	2.7204	2351.9400	2.3519	13.543	0.0000	0.0000
2025/04/08	2030	07/08/2025	8.72 Call	Bond Future	178.7200	0.1787	251.2500	0.2513	40.583	0.0000	0.0000
2025/04/08	2030	07/08/2025	9.22 Put	Bond Future	1438.2700	1.4383	1177.7600	1.1778	18.113	0.0000	0.0000
2025/04/08	2030	07/08/2025	9.22 Call	Bond Future	665.3400	0.6653	845.7900	0.8458	27.121	0.0000	0.0000
2025/04/08	2030	07/08/2025	9.81 Call	Bond Future	1824.2600	1.8243	2135.1600	2.1352	17.043	0.0000	0.0000
2025/04/08	2030	07/08/2025	9.81 Put	Bond Future	560.5800	0.5606	430.5200	0.4305	23.201	0.0000	0.0000
2025/04/08	2030	06/11/2025	8.72 Put	Bond Future	3095.3000	3.0953	2736.9100	2.7369	11.579	0.0000	0.0000
2025/04/08	2030	06/11/2025	8.72 Call	Bond Future	307.6700	0.3077	399.0400	0.3990	29.697	0.0000	0.0000
2025/04/08	2030	06/11/2025	9.22 Put	Bond Future	1923.1900	1.9232	1650.8900	1.6509	14.159	0.0000	0.0000
2025/04/08	2030	06/11/2025	9.22 Call	Bond Future	826.0800	0.8261	1003.5400	1.0035	21.482	0.0000	0.0000
2025/04/08	2030	06/11/2025	10.08 Call	Bond Future	2465.9800	2.4660	2783.2400	2.7832	12.865	0.0000	0.0000
2025/04/08	2030	06/11/2025	10.08 Put	Bond Future	738.7400	0.7387	606.2400	0.6062	17.936	0.0000	0.0000
2025/04/08	2030	06/11/2025		Bond Future	9.5503	96.9331	9.4143	97.3828	1.424	0.0000	0.0000
2025/04/08	2030	06/11/2025	9.54 Call	Bond Future	1336.2000	1.3362	1571.1000	1.5711	17.580	0.0000	0.0000
2025/04/08	2030	06/11/2025	9.54 Put	Bond Future	1370.2400	1.3702	1155.3800	1.1554	15.680	0.0000	0.0000
2025/04/08	2030	05/02/2026		Bond Future	9.6774	94.7910	9.5311	95.2497	1.512	0.0000	0.0000
2025/04/08	2030	05/02/2026	9.49 Call	Bond Future	1270.8100	1.2708	1484.4600	1.4845	16.812	0.0000	0.0000
2025/04/08	2030	05/02/2026	9.49 Put	Bond Future	1858.6800	1.8587	1613.6300	1.6136	13.184	0.0000	0.0000
2025/04/08	2030	07/05/2026		Bond Future	9.8376	96.5960	9.6795	97.0637	1.607	0.0000	0.0000
2025/04/08	2030	07/05/2026	9.39 Call	Bond Future	1036.8200	1.0368	1222.5600	1.2226	17.914	0.0000	0.0000
2025/04/08	2030	07/05/2026	9.39 Put	Bond Future	2368.3700	2.3684	2086.4000	2.0864	11.906	0.0000	0.0000
2025/04/08	2032	08/05/2025	9.40 Put	Bond Future	3781.8100	3.7818	3298.4100	3.2984	12.782	0.0000	0.0000
2025/04/08	2032	08/05/2025	9.40 Call	Bond Future	12.4900	0.0125	23.7100	0.0237	89.832	0.0000	0.0000
2025/04/08	2032	08/05/2025	9.90 Put	Bond Future	1721.1100	1.7211	1360.0800	1.3601	20.977	0.0000	0.0000
2025/04/08	2032	08/05/2025	9.90 Call	Bond Future	315.7700	0.3158	449.3600	0.4494	42.306	0.0000	0.0000
2025/04/08	2032	08/05/2025	10.28 Call	Bond Future	1094.9300	1.0949	1380.6600	1.3807	26.096	0.0000	0.0000
2025/04/08	2032	08/05/2025	10.28 Put	Bond Future	753.5900	0.7536	544.7000	0.5447	27.719	0.0000	0.0000
2025/04/08	2032	08/05/2025	9.42 Put	Bond Future	3688.3900	3.6884	3206.8600	3.2069	13.055	0.0000	0.0000
2025/04/08	2032	08/05/2025	9.42 Call	Bond Future	15.0900	0.0151	28.1800	0.0282	86.746	0.0000	0.0000
2025/04/08	2032	08/05/2025	9.92 Put	Bond Future	1655.6200	1.6556	1302.3600	1.3024	21.337	0.0000	0.0000
2025/04/08	2032	08/05/2025	9.92 Call	Bond Future	343.2700	0.3433	484.6300	0.4846	41.180	0.0000	0.0000
2025/04/08	2032	08/05/2025	10.97 Call	Bond Future	3518.7500	3.5188	3970.1900	3.9702	12.830	0.0000	0.0000
2025/04/08	2032	08/05/2025	10.97 Put	Bond Future	112.0200	0.1120	68.8400	0.0688	38.547	0.0000	0.0000

Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing	Previous Days Yield	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/04/08	2032	08/05/2025		Bond Future	10.2050	91.4503	10.0970	91.9449	1.059	0.0000	0.0000	
2025/04/08	2032	08/05/2025	10.91 Call	Bond Future	3279.5300	3.2795	3723.5700	3.7236	13.540	0.0000	0.0000	
2025/04/08	2032	08/05/2025	10.91 Put	Bond Future	134.0500	0.1341	83.4700	0.0835	37.732	0.0000	0.0000	
2025/04/08	2032	07/08/2025		Bond Future	10.3186	93.2374	10.2050	93.7417	1.101	0.0000	0.0000	
2025/04/08	2032	07/08/2025	12.01 Call	Bond Future	7171.0000	7.1710	7657.4200	7.6574	6.783	0.0000	0.0000	
2025/04/08	2032	07/08/2025	12.01 Put	Bond Future	64.9600	0.0650	47.0300	0.0470	27.602	0.0000	0.0000	
2025/04/08	2032	07/08/2025	9.40 Put	Bond Future	4346.0400	4.3460	3900.3200	3.9003	10.256	0.0000	0.0000	
2025/04/08	2032	07/08/2025	9.40 Call	Bond Future	164.0800	0.1641	222.7100	0.2227	35.733	0.0000	0.0000	
2025/04/08	2032	07/08/2025	9.90 Put	Bond Future	2522.9800	2.5230	2178.4200	2.1784	13.657	0.0000	0.0000	
2025/04/08	2032	07/08/2025	9.90 Call	Bond Future	646.8700	0.6469	806.6600	0.8067	24.702	0.0000	0.0000	
2025/04/08	2032	07/08/2025	10.59 Call	Bond Future	2165.9700	2.1660	2491.7500	2.4918	15.041	0.0000	0.0000	
2025/04/08	2032	07/08/2025	10.59 Put	Bond Future	975.2500	0.9753	796.6800	0.7967	18.310	0.0000	0.0000	
2025/04/08	2032	06/11/2025	9.40 Put	Bond Future	4944.1300	4.9441	4510.6200	4.5106	8.768	0.0000	0.0000	
2025/04/08	2032	06/11/2025	9.40 Call	Bond Future	314.3500	0.3144	395.1300	0.3951	25.697	0.0000	0.0000	
2025/04/08	2032	06/11/2025	9.90 Put	Bond Future	3241.9300	3.2419	2892.5800	2.8926	10.776	0.0000	0.0000	
2025/04/08	2032	06/11/2025	9.90 Call	Bond Future	857.9400	0.8579	1022.8800	1.0229	19.225	0.0000	0.0000	
2025/04/08	2032	06/11/2025	10.89 Call	Bond Future	3062.1800	3.0622	3405.0000	3.4050	11.195	0.0000	0.0000	
2025/04/08	2032	06/11/2025	10.89 Put	Bond Future	1193.7400	1.1937	1022.2700	1.0223	14.364	0.0000	0.0000	
2025/04/08	2032	06/11/2025		Bond Future	10.4478	90.8770	10.3281	91.3913	1.146	0.0000	0.0000	
2025/04/08	2032	06/11/2025	10.42 Call	Bond Future	1842.8900	1.8429	2106.8600	2.1069	14.324	0.0000	0.0000	
2025/04/08	2032	06/11/2025	10.42 Put	Bond Future	1961.8300	1.9618	1711.5100	1.7115	12.760	0.0000	0.0000	
2025/04/08	2032	05/02/2026		Bond Future	10.5908	92.6262	10.4645	93.1507	1.193	0.0000	0.0000	
2025/04/08	2032	05/02/2026	10.16 Call	Bond Future	1381.1200	1.3811	1587.1800	1.5872	14.920	0.0000	0.0000	
2025/04/08	2032	05/02/2026	10.16 Put	Bond Future	3185.3500	3.1854	2866.9100	2.8669	9.997	0.0000	0.0000	
2025/04/08	2032	07/05/2026		Bond Future	10.7500	90.2295	10.6164	90.7642	1.243	0.0000	0.0000	
2025/04/08	2032	07/05/2026	10.14 Call	Bond Future	1304.3400	1.3043	1496.9000	1.4969	14.763	0.0000	0.0000	
2025/04/08	2032	07/05/2026	10.14 Put	Bond Future	3778.3900	3.7784	3436.2300	3.4362	9.056	0.0000	0.0000	
2025/04/08	2033	08/05/2025		Bond Future	128.0288	128.0288	128.1223	128.1223	0.073	0.0000	0.0000	
2025/04/08	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/04/08	2033	08/05/2025	130.62 Put	Bond Future	2591.2100	2.5912	2497.7000	2.4977	3.609	0.0000	0.0000	
2025/04/08	2033	07/08/2025		Bond Future	130.5622	130.5622	130.6576	130.6576	0.073	0.0000	0.0000	
2025/04/08	2033	07/08/2025	128.65 Call	Bond Future	1912.1600	1.9122	2007.6100	2.0076	4.992	0.0000	0.0000	
2025/04/08	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/04/08	2033	06/11/2025		Bond Future	131.5772	131.5772	131.6751	131.6751	0.074	0.0000	0.0000	
2025/04/08	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/04/08	2033	06/11/2025	133.14 Put	Bond Future	1562.7600	1.5628	1464.8700	1.4649	6.264	0.0000	0.0000	
2025/04/08	2033	05/02/2026		Bond Future	134.1419	134.1419	134.2420	134.2420	0.075	0.0000	0.0000	
2025/04/08	2033	05/02/2026	132.88 Call	Bond Future	1261.9100	1.2619	1361.9900	1.3620	7.931	0.0000	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
2025/04/08	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/08	2033	07/05/2026		Bond Future	135.1602	135.1602	135.2632	135.2632	0.076	0.0000	0.0000
2025/04/08	2033	07/05/2026	135.16 Call	Bond Future	0.2000	0.0002	103.2200	0.1032	51,510.000	0.0000	0.0000
2025/04/08	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/08	2037	08/05/2025	10.50 Put	Bond Future	6567.6600	6.5677	5816.2100	5.8162	11.442	0.0000	0.0000
2025/04/08	2037	08/05/2025	10.50 Call	Bond Future	0.4200	0.0004	1.3200	0.0013	214.286	0.0000	0.0000
2025/04/08	2037	08/05/2025	11.00 Put	Bond Future	3670.7500	3.6708	2967.3800	2.9674	19.161	0.0000	0.0000
2025/04/08	2037	08/05/2025	11.00 Call	Bond Future	45.7600	0.0458	94.7400	0.0947	107.037	0.0000	0.0000
2025/04/08	2037	08/05/2025	11.46 Call	Bond Future	503.0100	0.5030	784.4800	0.7845	55.957	0.0000	0.0000
2025/04/08	2037	08/05/2025	11.46 Put	Bond Future	1543.1100	1.5431	1072.2300	1.0722	30.515	0.0000	0.0000
2025/04/08	2037	08/05/2025	12.55 Put	Bond Future	41.0300	0.0410	18.0300	0.0180	56.057	0.0000	0.0000
2025/04/08	2037	08/05/2025	12.55 Call	Bond Future	4692.7400	4.6927	5422.0900	5.4221	15.542	0.0000	0.0000
2025/04/08	2037	08/05/2025	13.30 Put	Bond Future	0.9400	0.0009	0.2900	0.0003	69.149	0.0000	0.0000
2025/04/08	2037	08/05/2025	13.30 Call	Bond Future	8243.3100	8.2433	8995.0100	8.9950	9.119	0.0000	0.0000
2025/04/08	2037	08/05/2025	13.35 Put	Bond Future	0.6800	0.0007	0.2000	0.0002	70.588	0.0000	0.0000
2025/04/08	2037	08/05/2025	13.35 Call	Bond Future	8473.6100	8.4736	9225.4800	9.2255	8.873	0.0000	0.0000
2025/04/08	2037	08/05/2025		Bond Future	11.6510	82.4950	11.5125	83.2474	1.188	0.0000	0.0000
2025/04/08	2037	08/05/2025	12.25 Call	Bond Future	3278.5300	3.2785	3963.0500	3.9631	20.879	0.0000	0.0000
2025/04/08	2037	08/05/2025	12.25 Put	Bond Future	135.3100	0.1353	67.4800	0.0675	50.129	0.0000	0.0000
2025/04/08	2037	07/08/2025		Bond Future	11.7939	79.8461	11.6496	80.6132	1.223	0.0000	0.0000
2025/04/08	2037	07/08/2025	13.01 Call	Bond Future	6423.6200	6.4236	7102.8000	7.1028	10.573	0.0000	0.0000
2025/04/08	2037	07/08/2025	13.01 Put	Bond Future	350.0400	0.3500	262.1200	0.2621	25.117	0.0000	0.0000
2025/04/08	2037	07/08/2025	12.17 Call	Bond Future	3122.6500	3.1227	3645.0700	3.6451	16.730	0.0000	0.0000
2025/04/08	2037	07/08/2025	12.17 Put	Bond Future	1170.4800	1.1705	925.8000	0.9258	20.904	0.0000	0.0000
2025/04/08	2037	07/08/2025	11.42 Call	Bond Future	1009.0900	1.0091	1288.3200	1.2883	27.671	0.0000	0.0000
2025/04/08	2037	07/08/2025	11.42 Put	Bond Future	3019.0000	3.0190	2531.1300	2.5311	16.160	0.0000	0.0000
2025/04/08	2037	07/08/2025	10.55 Put	Bond Future	7052.3900	7.0524	6329.8300	6.3298	10.246	0.0000	0.0000
2025/04/08	2037	07/08/2025	10.55 Call	Bond Future	82.3200	0.0823	126.8600	0.1269	54.106	0.0000	0.0000
2025/04/08	2037	07/08/2025	10.64 Put	Bond Future	6554.2300	6.5542	5845.7500	5.8458	10.810	0.0000	0.0000
2025/04/08	2037	07/08/2025	10.64 Call	Bond Future	116.4300	0.1164	175.0500	0.1751	50.348	0.0000	0.0000
2025/04/08	2037	07/08/2025	11.82 Call	Bond Future	1996.4200	1.9964	2414.1700	2.4142	20.925	0.0000	0.0000
2025/04/08	2037	07/08/2025	11.82 Put	Bond Future	1858.6700	1.8587	1509.3200	1.5093	18.796	0.0000	0.0000
2025/04/08	2037	07/08/2025	11.07 Call	Bond Future	450.9900	0.4510	613.2100	0.6132	35.970	0.0000	0.0000
2025/04/08	2037	07/08/2025	11.07 Put	Bond Future	4407.4700	4.4075	3802.5900	3.8026	13.724	0.0000	0.0000
2025/04/08	2037	07/08/2025	10.34 Put	Bond Future	8264.1200	8.2641	7518.7300	7.5187	9.020	0.0000	0.0000
2025/04/08	2037	07/08/2025	10.34 Call	Bond Future	34.2100	0.0342	55.9200	0.0559	63.461	0.0000	0.0000
2025/04/08	2037	07/08/2025	10.50 Put	Bond Future	7334.9100	7.3349	6605.6400	6.6056	9.942	0.0000	0.0000
2025/04/08	2037	07/08/2025	10.50 Call	Bond Future	67.1600	0.0672	104.9900	0.1050	56.328	0.0000	0.0000

0
0
0
0
0
300
0
300
0
300
0
15,000
0
7,500
0
7,500
62,246
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
2025/04/08	2037	07/08/2025	11.00 Put	Bond Future	4726.2000	4.7262	4100.6200	4.1006	13.236	0.0000	0.0000
2025/04/08	2037	07/08/2025	11.00 Call	Bond Future	372.6300	0.3726	514.1500	0.5142	37.979	0.0000	0.0000
2025/04/08	2037	07/08/2025	11.83 Call	Bond Future	2025.5900	2.0256	2446.6100	2.4466	20.785	0.0000	0.0000
2025/04/08	2037	07/08/2025	11.83 Put	Bond Future	1835.1700	1.8352	1489.0900	1.4891	18.858	0.0000	0.0000
2025/04/08	2037	07/08/2025	11.45 Call	Bond Future	1070.3700	1.0704	1360.1900	1.3602	27.077	0.0000	0.0000
2025/04/08	2037	07/08/2025	11.45 Put	Bond Future	2916.3900	2.9164	2439.1100	2.4391	16.365	0.0000	0.0000
2025/04/08	2037	06/11/2025	10.50 Put	Bond Future	8141.0100	8.1410	7427.4300	7.4274	8.765	0.0000	0.0000
2025/04/08	2037	06/11/2025	10.50 Call	Bond Future	182.4700	0.1825	251.0300	0.2510	37.573	0.0000	0.0000
2025/04/08	2037	06/11/2025	11.00 Put	Bond Future	5656.9700	5.6570	5040.3500	5.0404	10.900	0.0000	0.0000
2025/04/08	2037	06/11/2025	11.00 Call	Bond Future	585.9100	0.5859	751.4300	0.7514	28.250	0.0000	0.0000
2025/04/08	2037	06/11/2025	12.16 Call	Bond Future	3152.0800	3.1521	3622.9700	3.6230	14.939	0.0000	0.0000
2025/04/08	2037	06/11/2025	12.16 Put	Bond Future	2017.9100	2.0179	1706.6600	1.7067	15.424	0.0000	0.0000
2025/04/08	2037	06/11/2025		Bond Future	11.9385	81.3880	11.7884	82.1701	1.258	0.0000	0.0000
2025/04/08	2037	06/11/2025	11.63 Call	Bond Future	1696.0200	1.6960	2030.2100	2.0302	19.704	0.0000	0.0000
2025/04/08	2037	06/11/2025	11.63 Put	Bond Future	3314.7500	3.3148	2866.8000	2.8668	13.514	0.0000	0.0000
2025/04/08	2037	05/02/2026	12.27 Call	Bond Future	3505.5200	3.5055	3967.1500	3.9672	13.169	0.0000	0.0000
2025/04/08	2037	05/02/2026	12.27 Put	Bond Future	2630.9900	2.6310	2295.1800	2.2952	12.764	0.0000	0.0000
2025/04/08	2037	05/02/2026	10.90 Put	Bond Future	7043.6800	7.0437	6406.3100	6.4063	9.049	0.0000	0.0000
2025/04/08	2037	05/02/2026	10.90 Call	Bond Future	657.6200	0.6576	817.6900	0.8177	24.341	0.0000	0.0000
2025/04/08	2037	05/02/2026		Bond Future	12.0957	78.6958	11.9391	79.4932	1.295	0.0000	0.0000
2025/04/08	2037	05/02/2026	11.20 Call	Bond Future	1054.6900	1.0547	1277.7400	1.2777	21.148	0.0000	0.0000
2025/04/08	2037	05/02/2026	11.20 Put	Bond Future	5772.6000	5.7726	5198.2100	5.1982	9.950	0.0000	0.0000
2025/04/08	2037	05/02/2026	11.86 Call	Bond Future	2390.8200	2.3908	2765.0200	2.7650	15.652	0.0000	0.0000
2025/04/08	2037	05/02/2026	11.86 Put	Bond Future	3595.3900	3.5954	3172.1500	3.1722	11.772	0.0000	0.0000
2025/04/08	2037	05/02/2026	11.36 Call	Bond Future	1321.0500	1.3211	1580.2700	1.5803	19.622	0.0000	0.0000
2025/04/08	2037	05/02/2026	11.36 Put	Bond Future	5167.7800	5.1678	4629.5600	4.6296	10.415	0.0000	0.0000
2025/04/08	2037	05/02/2026	10.65 Put	Bond Future	8234.7000	8.2347	7552.5400	7.5525	8.284	0.0000	0.0000
2025/04/08	2037	05/02/2026	10.65 Call	Bond Future	423.0800	0.4231	538.3600	0.5384	27.248	0.0000	0.0000
2025/04/08	2037	05/02/2026	12.73 Call	Bond Future	4952.3600	4.9524	5497.7000	5.4977	11.012	0.0000	0.0000
2025/04/08	2037	05/02/2026	12.73 Put	Bond Future	1834.7000	1.8347	1582.6000	1.5826	13.741	0.0000	0.0000
2025/04/08	2037	05/02/2026	11.40 Put	Bond Future	5024.4100	5.0244	4495.3800	4.4954	10.529	0.0000	0.0000
2025/04/08	2037	05/02/2026	11.40 Call	Bond Future	1393.5000	1.3935	1661.9100	1.6619	19.262	0.0000	0.0000
2025/04/08	2037	07/05/2026		Bond Future	12.2686	80.1932	12.1052	81.0060	1.332	0.0000	0.0000
2025/04/08	2037	07/05/2026	11.32 Call	Bond Future	1321.4400	1.3214	1565.5700	1.5656	18.475	0.0000	0.0000
2025/04/08	2037	07/05/2026	11.32 Put	Bond Future	6210.1500	6.2102	5641.4100	5.6414	9.158	0.0000	0.0000
2025/04/08	2038	08/05/2025		Bond Future	139.4598	139.4598	139.4633	139.4633	0.003	0.0000	0.0000
2025/04/08	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/08	2038	08/05/2025	139.68 Put	Bond Future	220.2200	0.2202	216.7300	0.2167	1.585	0.0000	0.0000

0
300
0
300
7,500
7,500
0
300
0
300
0
300
0
0
0
0
1,970
0
1,970
0
0
0
0
0
1,930
0
1,930
0
1,930
0
1,030
0
1,030
0
0
0
2,918
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	
2025/04/08	2038	07/08/2025		Bond Future	140.0872	140.0872	140.0910	0.003	0.0000	0.0000	
2025/04/08	2038	07/08/2025	139.56 Call	Bond Future	527.2300	0.5272	531.0400	0.723	0.0000	0.0000	
2025/04/08	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/04/08	2038	06/11/2025		Bond Future	142.8272	142.8272	142.8314	0.003	0.0000	0.0000	
2025/04/08	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/04/08	2038	06/11/2025	143.88 Put	Bond Future	1052.8500	1.0529	1048.5600	0.407	0.0000	0.0000	
2025/04/08	2038	05/02/2026		Bond Future	143.4369	143.4369	143.4423	0.004	0.0000	0.0000	
2025/04/08	2038	05/02/2026	143.20 Call	Bond Future	236.9300	0.2369	242.2800	2.258	0.0000	0.0000	
2025/04/08	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/04/08	2038	07/05/2026		Bond Future	146.2038	146.2038	146.2097	0.004	0.0000	0.0000	
2025/04/08	2038	07/05/2026	144.53 Call	Bond Future	1673.8200	1.6738	1679.6800	0.350	0.0000	0.0000	
2025/04/08	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/04/08	2040	08/05/2025	13.43 Put	Bond Future	6.4700	0.0065	2.2800	64.760	0.0000	0.0000	
2025/04/08	2040	08/05/2025	13.43 Call	Bond Future	7265.5500	7.2656	8117.4300	11.725	0.0000	0.0000	
2025/04/08	2040	08/05/2025	12.75 Put	Bond Future	118.1600	0.1182	56.1400	52.488	0.0000	0.0000	
2025/04/08	2040	08/05/2025	12.75 Call	Bond Future	3901.3700	3.9014	4695.4200	20.353	0.0000	0.0000	
2025/04/08	2040	08/05/2025	13.50 Put	Bond Future	4.4000	0.0044	1.4900	66.136	0.0000	0.0000	
2025/04/08	2040	08/05/2025	13.50 Call	Bond Future	7607.1200	7.6071	8460.2800	11.215	0.0000	0.0000	
2025/04/08	2040	08/05/2025		Bond Future	12.0627	81.6425	11.9140	82.4985	1.232	0.0000	0.0000
2025/04/08	2040	08/05/2025	12.63 Call	Bond Future	3324.9400	3.3249	4089.9000	4.0899	23.007	0.0000	0.0000
2025/04/08	2040	08/05/2025	12.63 Put	Bond Future	182.0100	0.1820	90.9000	0.0909	50.058	0.0000	0.0000
2025/04/08	2040	07/08/2025		Bond Future	12.2104	78.7263	12.0557	79.5991	1.267	0.0000	0.0000
2025/04/08	2040	07/08/2025	13.29 Call	Bond Future	6168.3400	6.1683	6921.3600	6.9214	12.208	0.0000	0.0000
2025/04/08	2040	07/08/2025	13.29 Put	Bond Future	464.3000	0.4643	344.5300	0.3445	25.796	0.0000	0.0000
2025/04/08	2040	07/08/2025	12.60 Call	Bond Future	3358.5100	3.3585	3959.3000	3.9593	17.889	0.0000	0.0000
2025/04/08	2040	07/08/2025	12.60 Put	Bond Future	1223.4800	1.2235	951.4800	0.9515	22.232	0.0000	0.0000
2025/04/08	2040	07/08/2025	11.00 Put	Bond Future	7338.5800	7.3386	6522.4700	6.5225	11.121	0.0000	0.0000
2025/04/08	2040	07/08/2025	11.00 Call	Bond Future	98.3100	0.0983	154.9900	0.1550	57.654	0.0000	0.0000
2025/04/08	2040	07/08/2025	11.70 Put	Bond Future	3739.6000	3.7396	3133.2200	3.1332	16.215	0.0000	0.0000
2025/04/08	2040	07/08/2025	11.70 Call	Bond Future	803.0300	0.8030	1069.4400	1.0694	33.176	0.0000	0.0000
2025/04/08	2040	07/08/2025	12.40 Call	Bond Future	2647.6600	2.6477	3184.6400	3.1846	20.281	0.0000	0.0000
2025/04/08	2040	07/08/2025	12.40 Put	Bond Future	1597.3800	1.5974	1261.5700	1.2616	21.023	0.0000	0.0000
2025/04/08	2040	07/08/2025	10.80 Put	Bond Future	8575.8800	8.5759	7732.4000	7.7324	9.835	0.0000	0.0000
2025/04/08	2040	07/08/2025	10.80 Call	Bond Future	43.6900	0.0437	73.0000	0.0730	67.086	0.0000	0.0000
2025/04/08	2040	07/08/2025	11.40 Put	Bond Future	5117.1500	5.1172	4401.8400	4.4018	13.979	0.0000	0.0000
2025/04/08	2040	07/08/2025	11.40 Call	Bond Future	376.6000	0.3766	534.0800	0.5341	41.816	0.0000	0.0000
2025/04/08	2040	07/08/2025	12.00 Call	Bond Future	1452.9700	1.4530	1839.7900	1.8398	26.623	0.0000	0.0000
2025/04/08	2040	07/08/2025	12.00 Put	Bond Future	2643.7300	2.6437	2157.7600	2.1578	18.382	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
7,500
0
15,000
0
7,500
31,248
0
0
43,292
0
0
0
220
0
250
0
250
0
250
0
400
0
180
220
400

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
2025/04/08	2040	06/11/2025		Bond Future	12.3589	80.2464	12.1981	81.1363	1.301	0.0000
2025/04/08	2040	06/11/2025	11.84 Call	Bond Future	1405.1600	1.4052	1726.5900	1.7266	22.875	0.0000
2025/04/08	2040	06/11/2025	11.84 Put	Bond Future	4332.3100	4.3323	3763.8200	3.7638	13.122	0.0000
2025/04/08	2040	05/02/2026	13.23 Call	Bond Future	5534.4400	5.5344	6169.8900	6.1699	11.482	0.0000
2025/04/08	2040	05/02/2026	13.23 Put	Bond Future	1859.5800	1.8596	1587.7500	1.5878	14.618	0.0000
2025/04/08	2040	05/02/2026	11.82 Put	Bond Future	5384.4700	5.3845	4784.8500	4.7849	11.136	0.0000
2025/04/08	2040	05/02/2026	11.82 Call	Bond Future	1487.1200	1.4871	1794.7800	1.7948	20.688	0.0000
2025/04/08	2040	05/02/2026		Bond Future	12.5196	77.2816	12.3520	78.1888	1.338	0.0000
2025/04/08	2040	05/02/2026	11.49 Call	Bond Future	926.7100	0.9267	1150.3300	1.1503	24.131	0.0000
2025/04/08	2040	05/02/2026	11.49 Put	Bond Future	6765.5400	6.7655	6081.8800	6.0819	10.105	0.0000
2025/04/08	2040	07/05/2026		Bond Future	12.6943	78.7517	12.5197	79.6765	1.375	0.0000
2025/04/08	2040	07/05/2026	11.67 Call	Bond Future	1362.2600	1.3623	1630.9000	1.6309	19.720	0.0000
2025/04/08	2040	07/05/2026	11.67 Put	Bond Future	7036.6600	7.0367	6380.5000	6.3805	9.325	0.0000
2025/04/08	2044	08/05/2025	10.85 Put	Bond Future	8908.4100	8.9084	7989.0800	7.9891	10.320	0.0000
2025/04/08	2044	08/05/2025	10.85 Call	Bond Future	0.0200	0.0000	0.0900	0.0001	350.000	0.0000
2025/04/08	2044	08/05/2025	11.76 Call	Bond Future	140.8800	0.1409	277.3100	0.2773	96.841	0.0000
2025/04/08	2044	08/05/2025	11.76 Put	Bond Future	3142.7200	3.1427	2359.7500	2.3598	24.914	0.0000
2025/04/08	2044	08/05/2025	11.35 Put	Bond Future	5584.7100	5.5847	4678.7800	4.6788	16.222	0.0000
2025/04/08	2044	08/05/2025	11.35 Call	Bond Future	7.6100	0.0076	21.0800	0.0211	177.004	0.0000
2025/04/08	2044	08/05/2025	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/08	2044	08/05/2025	Put	Bond Future	23147.8900	23.1479	22228.4900	22.2285	3.972	0.0000
2025/04/08	2044	08/05/2025	12.40 Call	Bond Future	1497.9700	1.4980	2107.8100	2.1078	40.711	0.0000
2025/04/08	2044	08/05/2025	12.40 Put	Bond Future	739.8800	0.7399	430.3200	0.4303	41.839	0.0000
2025/04/08	2044	08/05/2025	11.65 Call	Bond Future	74.0200	0.0740	158.1200	0.1581	113.618	0.0000
2025/04/08	2044	08/05/2025	11.65 Put	Bond Future	3753.5100	3.7535	2918.2100	2.9182	22.254	0.0000
2025/04/08	2044	08/05/2025	10.92 Put	Bond Future	8428.8800	8.4289	7509.6600	7.5097	10.906	0.0000
2025/04/08	2044	08/05/2025	10.92 Call	Bond Future	0.0500	0.0001	0.2300	0.0002	360.000	0.0000
2025/04/08	2044	08/05/2025		Bond Future	12.2667	76.8521	12.1080	77.7715	1.294	0.0000
2025/04/08	2044	08/05/2025	12.72 Call	Bond Future	2804.2600	2.8043	3586.7000	3.5867	27.902	0.0000
2025/04/08	2044	08/05/2025	12.72 Put	Bond Future	276.9700	0.2770	140.0100	0.1400	49.449	0.0000
2025/04/08	2044	07/08/2025		Bond Future	12.4117	73.9676	12.2466	74.9051	1.330	0.0000
2025/04/08	2044	07/08/2025	13.34 Call	Bond Future	5523.2300	5.5232	6304.7800	6.3048	14.150	0.0000
2025/04/08	2044	07/08/2025	13.34 Put	Bond Future	593.6200	0.5936	437.7100	0.4377	26.264	0.0000
2025/04/08	2044	07/08/2025	11.85 Call	Bond Future	724.6100	0.7246	992.8200	0.9928	37.014	0.0000
2025/04/08	2044	07/08/2025	11.85 Put	Bond Future	3995.6500	3.9957	3326.4000	3.3264	16.749	0.0000
2025/04/08	2044	07/08/2025	11.30 Put	Bond Future	6852.1900	6.8522	5997.5900	5.9976	12.472	0.0000
2025/04/08	2044	07/08/2025	11.30 Call	Bond Future	144.3200	0.1443	227.1800	0.2272	57.414	0.0000
2025/04/08	2044	07/08/2025	10.63 Put	Bond Future	11244.4400	11.2444	10314.0700	10.3141	8.274	0.0000

292
0
0
0
475
0
475
0
0
0
0
0
0
0
0
0
9,000
0
9,000
0
9,000
0
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

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
2025/04/08	2044	07/08/2025	10.63 Call	Bond Future	7.4900	0.0075	14.5800	0.0146	94.660	0.0000
2025/04/08	2044	06/11/2025		Bond Future	12.5568	75.3959	12.3853	76.3516	1.366	0.0000
2025/04/08	2044	06/11/2025	11.88 Call	Bond Future	1108.1500	1.1082	1404.7000	1.4047	26.761	0.0000
2025/04/08	2044	06/11/2025	11.88 Put	Bond Future	5001.0500	5.0011	4341.8500	4.3419	13.181	0.0000
2025/04/08	2044	05/02/2026		Bond Future	12.7132	72.4629	12.5347	73.4372	1.404	0.0000
2025/04/08	2044	05/02/2026	11.56 Call	Bond Future	772.3100	0.7723	983.4200	0.9834	27.335	0.0000
2025/04/08	2044	05/02/2026	11.56 Put	Bond Future	7462.1300	7.4621	6698.8800	6.6989	10.228	0.0000
2025/04/08	2044	07/05/2026		Bond Future	12.8823	73.8411	12.6963	74.8343	1.443	0.0000
2025/04/08	2044	07/05/2026	11.80 Call	Bond Future	1289.2200	1.2892	1566.8100	1.5668	21.532	0.0000
2025/04/08	2044	07/05/2026	11.80 Put	Bond Future	7399.8700	7.3999	6684.2200	6.6842	9.671	0.0000
2025/04/08	2046	08/05/2025		Bond Future	119.3182	119.3182	118.9673	118.9673	0.294	0.0000
2025/04/08	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/08	2046	08/05/2025	121.97 Put	Bond Future	2651.7700	2.6518	3002.7100	3.0027	13.234	0.0000
2025/04/08	2046	07/08/2025		Bond Future	121.6793	121.6793	121.3214	121.3214	0.294	0.0000
2025/04/08	2046	07/08/2025	118.69 Call	Bond Future	2989.2500	2.9893	2631.3500	2.6314	11.973	0.0000
2025/04/08	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/08	2046	06/11/2025		Bond Future	121.7980	121.7980	121.4337	121.4337	0.299	0.0000
2025/04/08	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/08	2046	06/11/2025	125.41 Put	Bond Future	3612.0200	3.6120	3976.3300	3.9763	10.086	0.0000
2025/04/08	2046	05/02/2026		Bond Future	124.1715	124.1715	123.8004	123.8004	0.299	0.0000
2025/04/08	2046	05/02/2026	121.65 Call	Bond Future	2521.5400	2.5215	2150.3700	2.1504	14.720	0.0000
2025/04/08	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/08	2046	07/05/2026		Bond Future	124.2608	124.2608	123.8836	123.8836	0.304	0.0000
2025/04/08	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/08	2046	07/05/2026	124.95 Put	Bond Future	689.1700	0.6892	1066.4400	1.0664	54.743	0.0000
2025/04/08	2050	08/05/2025		Bond Future	120.3721	120.3721	120.2757	120.2757	0.080	0.0000
2025/04/08	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/08	2050	08/05/2025	121.16 Put	Bond Future	787.9400	0.7879	884.3400	0.8843	12.234	0.0000
2025/04/08	2050	07/08/2025		Bond Future	120.3779	120.3779	120.2799	120.2799	0.081	0.0000
2025/04/08	2050	07/08/2025	119.89 Call	Bond Future	487.9400	0.4879	389.9000	0.3899	20.093	0.0000
2025/04/08	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/08	2050	06/11/2025		Bond Future	122.7324	122.7324	122.6326	122.6326	0.081	0.0000
2025/04/08	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/08	2050	06/11/2025	124.42 Put	Bond Future	1687.5800	1.6876	1787.3800	1.7874	5.914	0.0000
2025/04/08	2050	05/02/2026		Bond Future	122.7025	122.7025	122.6018	122.6018	0.082	0.0000
2025/04/08	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/08	2050	05/02/2026	122.82 Put	Bond Future	117.5400	0.1175	218.2500	0.2183	85.681	0.0000
2025/04/08	2050	07/05/2026		Bond Future	125.0692	125.0692	124.9669	124.9669	0.082	0.0000

9,000

0
0
0
0
0
0
0
0
0
0
0

19,602

0
0
0
0
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

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
2025/04/08	2050	07/05/2026	124.07 Call	Bond Future	999.2000	0.9992	896.9000	0.8969	10.238	0.0000	0.0000
2025/04/08	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/08	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/08	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/08	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/08	AL37	08/05/2025		Index Future	1083.6580	1083.6580	1089.2040	1089.2040	0.512	0.0000	0.0000
2025/04/08	AL37	07/08/2025		Index Future	1104.8350	1104.8350	1110.4900	1110.4900	0.512	0.0000	0.0000
2025/04/08	AL37	06/11/2025		Index Future	1126.1940	1126.1940	1131.9620	1131.9620	0.512	0.0000	0.0000
2025/04/08	AL37	05/02/2026		Index Future	1147.9000	1147.9000	1153.7820	1153.7820	0.512	0.0000	0.0000
2025/04/08	AL37	07/05/2026		Index Future	1169.8190	1169.8190	1175.8160	1175.8160	0.513	0.0000	0.0000
2025/04/08	AL7T	08/05/2025		Index Future	1263.9470	1263.9470	1274.9210	1274.9210	0.868	0.0000	0.0000
2025/04/08	AL7T	07/08/2025		Index Future	1288.6480	1288.6480	1299.8370	1299.8370	0.868	0.0000	0.0000
2025/04/08	AL7T	06/11/2025		Index Future	1313.5600	1313.5600	1324.9690	1324.9690	0.869	0.0000	0.0000
2025/04/08	AL7T	05/02/2026		Index Future	1338.8780	1338.8780	1350.5100	1350.5100	0.869	0.0000	0.0000
2025/04/08	AL7T	07/05/2026		Index Future	1364.4430	1364.4430	1376.3010	1376.3010	0.869	0.0000	0.0000
2025/04/08	ALBI	08/05/2025		Index Future	1090.6890	1090.6890	1098.7900	1098.7900	0.743	0.0000	0.0000
2025/04/08	ALBI	07/08/2025		Index Future	1112.0030	1112.0030	1120.2640	1120.2640	0.743	0.0000	0.0000
2025/04/08	ALBI	06/11/2025		Index Future	1133.5010	1133.5010	1141.9240	1141.9240	0.743	0.0000	0.0000
2025/04/08	ALBI	05/02/2026		Index Future	1155.3480	1155.3480	1163.9370	1163.9370	0.743	0.0000	0.0000
2025/04/08	ALBI	07/05/2026		Index Future	1177.4090	1177.4090	1186.1650	1186.1650	0.744	0.0000	0.0000
2025/04/08	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/08	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/08	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/08	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/08	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/08	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/08	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/08	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/08	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/08	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
92
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
2025/04/08	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/08	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/08	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/04/08	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/08	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/08	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/08	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/08	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/08	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/04/08	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/08	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/08	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/08	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/08	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/08	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/08	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/08	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/08	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/08	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/08	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/08	ES33	08/05/2025		Bond Future	11.8172	78.6690	11.6885	79.2400	1.089	0.0000
2025/04/08	ES33	08/05/2025	12.73 Call	Bond Future	3897.0500	3.8971	4468.0200	4.4680	14.651	0.0000
2025/04/08	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/04/08	ES33	07/08/2025		Bond Future	11.9810	80.2257	11.8463	80.8080	1.124	0.0000
2025/04/08	ES33	07/08/2025	13.56 Call	Bond Future	6421.1100	6.4211	7003.4000	7.0034	9.068	0.0000
2025/04/08	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/04/08	ES33	06/11/2025		Bond Future	12.1649	77.9984	12.0237	78.5923	1.161	0.0000
2025/04/08	ES33	06/11/2025	12.01 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000

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
2025/04/08	ES33	06/11/2025	12.01 Put	Bond Future	651.8400	0.6518	57.9400	0.0579	91.111	0.0000
2025/04/08	ES33	05/02/2026		Bond Future	12.3680	79.5175	12.2197	80.1232	1.199	0.0000
2025/04/08	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/08	ES33	05/02/2026	11.49 Put	Bond Future	3677.9700	3.6780	3072.2900	3.0723	16.468	0.0000
2025/04/08	ES33	07/05/2026		Bond Future	12.5826	77.2528	12.4268	77.8705	1.238	0.0000
2025/04/08	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/08	ES33	07/05/2026	11.69 Put	Bond Future	3627.7300	3.6277	3010.0800	3.0101	17.026	0.0000
2025/04/08	ES42	08/05/2025		Bond Future	12.5340	72.3217	12.3853	73.1282	1.186	0.0000
2025/04/08	ES42	08/05/2025	13.25 Call	Bond Future	3690.7700	3.6908	4497.3400	4.4973	21.854	0.0000
2025/04/08	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/08	ES42	07/08/2025		Bond Future	12.6821	73.7527	12.5276	74.5753	1.219	0.0000
2025/04/08	ES42	07/08/2025	13.79 Call	Bond Future	5480.4800	5.4805	6303.1200	6.3031	15.010	0.0000
2025/04/08	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/08	ES42	06/11/2025		Bond Future	12.8434	70.9295	12.6825	71.7685	1.253	0.0000
2025/04/08	ES42	06/11/2025	12.39 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/08	ES42	06/11/2025	12.39 Put	Bond Future	2404.3900	2.4044	1565.4300	1.5654	34.893	0.0000
2025/04/08	ES42	05/02/2026		Bond Future	13.0122	72.3100	12.8446	73.1654	1.288	0.0000
2025/04/08	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/08	ES42	05/02/2026	11.85 Put	Bond Future	6289.7500	6.2898	5434.2900	5.4343	13.601	0.0000
2025/04/08	ES42	07/05/2026		Bond Future	13.1945	69.4375	13.0198	70.3097	1.325	0.0000
2025/04/08	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/08	ES42	07/05/2026	12.20 Put	Bond Future	5203.9400	5.2039	4331.7000	4.3317	16.761	0.0000
2025/04/08	GOVI	08/05/2025		GOVI	1075.4110	1075.4110	1083.1860	1083.1860	0.723	0.0000
2025/04/08	GOVI	08/05/2025	1,022.00 Call	GOVI	534110.0000	53.4110	611860.0000	61.1860	14.557	0.0000
2025/04/08	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/08	GOVI	07/08/2025		GOVI	1096.4270	1096.4270	1104.3550	1104.3550	0.723	0.0000
2025/04/08	GOVI	07/08/2025	1,011.00 Call	GOVI	854270.0000	85.4270	933550.0000	93.3550	9.280	0.0000
2025/04/08	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/08	GOVI	06/11/2025		GOVI	1117.6230	1117.6230	1125.7080	1125.7080	0.723	0.0000
2025/04/08	GOVI	06/11/2025	1,112.00 Call	GOVI	56230.0000	5.6230	137080.0000	13.7080	143.784	0.0000
2025/04/08	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/08	GOVI	05/02/2026		GOVI	1139.1640	1139.1640	1147.4070	1147.4070	0.724	0.0000
2025/04/08	GOVI	05/02/2026	1,150.00 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/08	GOVI	05/02/2026	1,150.00 Put	GOVI	108360.0000	10.8360	25930.0000	2.5930	76.071	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
636
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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/04/08	GOVI	07/05/2026		GOVI	1160.9160	1160.9160	1169.3200	1169.3200	0.724	0.0000
2025/04/08	GOVI	07/05/2026	1,177. Call 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/08	GOVI	07/05/2026	1,177. Put 00	GOVI	160840.0000	16.0840	76800.0000	7.6800	52.251	0.0000
2025/04/08	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/04/08	IGOV	08/05/2025		Index Future	376.8120	376.8120	376.7920	376.7920	0.005	0.0000
2025/04/08	IGOV	07/08/2025		Index Future	384.2690	384.2690	384.2480	384.2480	0.005	0.0000
2025/04/08	IGOV	06/11/2025		Index Future	391.7890	391.7890	391.7690	391.7690	0.005	0.0000
2025/04/08	IGOV	05/02/2026		Index Future	399.4290	399.4290	399.4100	399.4100	0.005	0.0000
2025/04/08	IGOV	07/05/2026		Index Future	407.1430	407.1430	407.1250	407.1250	0.004	0.0000
2025/04/08	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/04/08	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/04/08	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/04/08	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/04/08	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/04/08	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/04/08	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2025/04/08	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2025/04/08	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/04/08	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2025/04/08	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/04/08	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/04/08	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/04/08	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000
2025/04/08	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000
2025/04/08	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/04/08	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/04/08	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/04/08	R033	08/05/2025		Bond Future	10.2739	99.6966	10.1609	100.2940	1.100	0.0000
2025/04/08	R033	08/05/2025	10.33 Call	Bond Future	993.6300	0.9936	1348.3800	1.3484	35.702	0.0000
2025/04/08	R033	08/05/2025	10.33 Put	Bond Future	698.9500	0.6990	456.2800	0.4563	34.719	0.0000
2025/04/08	R033	07/08/2025		Bond Future	10.3842	101.6448	10.2657	102.2539	1.141	0.0000
2025/04/08	R033	07/08/2025	10.33 Call	Bond Future	1483.2200	1.4832	1787.5500	1.7876	20.518	0.0000
2025/04/08	R033	07/08/2025	10.33 Put	Bond Future	1761.0000	1.7610	1456.2400	1.4562	17.306	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	
2025/04/08	R033	06/11/2025		Bond Future	10.5085	98.5639	10.3839	99.1851	1.185	0.0000	0.0000
2025/04/08	R033	06/11/2025	10.33 Call	Bond Future	1709.9900	1.7100	1995.3100	1.9953	16.685	0.0000	0.0000
2025/04/08	R033	06/11/2025	10.33 Put	Bond Future	2601.5300	2.6015	2265.6600	2.2657	12.910	0.0000	0.0000
2025/04/08	R033	05/02/2026		Bond Future	10.6448	100.4609	10.5138	101.0943	1.231	0.0000	0.0000
2025/04/08	R033	05/02/2026	10.49 Call	Bond Future	2118.7000	2.1187	2421.5300	2.4215	14.293	0.0000	0.0000
2025/04/08	R033	05/02/2026	10.49 Put	Bond Future	2867.5500	2.8676	2536.9800	2.5370	11.528	0.0000	0.0000
2025/04/08	R033	07/05/2026		Bond Future	10.7953	97.3292	10.6572	97.9749	1.279	0.0000	0.0000
2025/04/08	R033	07/05/2026	10.38 Call	Bond Future	1832.3000	1.8323	2098.8700	2.0989	14.548	0.0000	0.0000
2025/04/08	R033	07/05/2026	10.38 Put	Bond Future	3791.3800	3.7914	3412.2300	3.4122	10.000	0.0000	0.0000
2025/04/08	R035	08/05/2025	10.08 Put	Bond Future	5835.1800	5.8352	5094.6100	5.0946	12.691	0.0000	0.0000
2025/04/08	R035	08/05/2025	10.08 Call	Bond Future	1.3900	0.0014	4.0200	0.0040	189.209	0.0000	0.0000
2025/04/08	R035	08/05/2025	10.58 Put	Bond Future	3075.8500	3.0759	2418.1700	2.4182	21.382	0.0000	0.0000
2025/04/08	R035	08/05/2025	10.58 Call	Bond Future	96.7200	0.0967	182.2400	0.1822	88.420	0.0000	0.0000
2025/04/08	R035	08/05/2025	11.01 Call	Bond Future	679.5700	0.6796	1009.2700	1.0093	48.516	0.0000	0.0000
2025/04/08	R035	08/05/2025	11.01 Put	Bond Future	1297.7000	1.2977	884.2000	0.8842	31.864	0.0000	0.0000
2025/04/08	R035	08/05/2025	11.70 Call	Bond Future	3161.3600	3.1614	3826.1000	3.8261	21.027	0.0000	0.0000
2025/04/08	R035	08/05/2025	11.70 Put	Bond Future	163.5700	0.1636	85.1100	0.0851	47.967	0.0000	0.0000
2025/04/08	R035	08/05/2025	10.95 Call	Bond Future	551.1400	0.5511	841.0500	0.8411	52.602	0.0000	0.0000
2025/04/08	R035	08/05/2025	10.95 Put	Bond Future	1493.6400	1.4936	1040.3500	1.0404	30.348	0.0000	0.0000
2025/04/08	R035	08/05/2025	10.44 Put	Bond Future	3804.9200	3.8049	3103.5800	3.1036	18.432	0.0000	0.0000
2025/04/08	R035	08/05/2025	10.44 Call	Bond Future	38.5500	0.0386	80.4100	0.0804	108.586	0.0000	0.0000
2025/04/08	R035	08/05/2025	13.35 Call	Bond Future	10853.1400	10.8531	11596.3200	11.5963	6.848	0.0000	0.0000
2025/04/08	R035	08/05/2025	13.35 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/04/08	R035	08/05/2025	12.70 Call	Bond Future	7886.5200	7.8865	8628.6400	8.6286	9.410	0.0000	0.0000
2025/04/08	R035	08/05/2025	12.70 Put	Bond Future	1.6000	0.0016	0.5200	0.0005	67.500	0.0000	0.0000
2025/04/08	R035	08/05/2025	11.46 Put	Bond Future	367.5100	0.3675	210.2700	0.2103	42.785	0.0000	0.0000
2025/04/08	R035	08/05/2025	11.46 Call	Bond Future	2131.0500	2.1311	2717.0100	2.7170	27.496	0.0000	0.0000
2025/04/08	R035	08/05/2025		Bond Future	11.1252	88.5309	10.9868	89.2741	1.244	0.0000	0.0000
2025/04/08	R035	08/05/2025	11.78 Call	Bond Future	3526.4800	3.5265	4208.8700	4.2089	19.350	0.0000	0.0000
2025/04/08	R035	08/05/2025	11.78 Put	Bond Future	122.7000	0.1227	61.8900	0.0619	49.560	0.0000	0.0000
2025/04/08	R035	07/08/2025		Bond Future	11.2533	90.2609	11.1090	91.0187	1.283	0.0000	0.0000
2025/04/08	R035	07/08/2025	12.65 Call	Bond Future	7103.2400	7.1032	7801.4500	7.8015	9.829	0.0000	0.0000
2025/04/08	R035	07/08/2025	12.65 Put	Bond Future	214.0500	0.2141	154.4900	0.1545	27.825	0.0000	0.0000
2025/04/08	R035	07/08/2025	10.08 Put	Bond Future	6516.8700	6.5169	5808.3600	5.8084	10.872	0.0000	0.0000
2025/04/08	R035	07/08/2025	10.08 Call	Bond Future	90.2000	0.0902	139.4600	0.1395	54.612	0.0000	0.0000
2025/04/08	R035	07/08/2025	10.58 Put	Bond Future	4071.6400	4.0716	3482.2900	3.4823	14.475	0.0000	0.0000
2025/04/08	R035	07/08/2025	10.58 Call	Bond Future	459.6100	0.4596	628.0300	0.6280	36.644	0.0000	0.0000
2025/04/08	R035	07/08/2025	11.34 Call	Bond Future	2074.1900	2.0742	2507.2200	2.5072	20.877	0.0000	0.0000

0
0
0
0
0
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

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	
2025/04/08	R035	07/08/2025	11.34 Put	Bond Future	1623.5500	1.6236	1298.8100	1.2988	20.002	0.0000	0.0000
2025/04/08	R035	07/08/2025	11.30 Call	Bond Future	1955.9300	1.9559	2375.7100	2.3757	21.462	0.0000	0.0000
2025/04/08	R035	07/08/2025	11.30 Put	Bond Future	1712.8700	1.7129	1374.8800	1.3749	19.732	0.0000	0.0000
2025/04/08	R035	06/11/2025	9.91 Put	Bond Future	8193.3900	8.1934	7479.8100	7.4798	8.709	0.0000	0.0000
2025/04/08	R035	06/11/2025	9.91 Call	Bond Future	148.8900	0.1489	207.9700	0.2080	39.680	0.0000	0.0000
2025/04/08	R035	06/11/2025	10.41 Put	Bond Future	5737.0300	5.7370	5114.2500	5.1143	10.855	0.0000	0.0000
2025/04/08	R035	06/11/2025	10.41 Call	Bond Future	505.3800	0.5054	655.2600	0.6553	29.657	0.0000	0.0000
2025/04/08	R035	06/11/2025	11.43 Call	Bond Future	2514.0000	2.5140	2933.1900	2.9332	16.674	0.0000	0.0000
2025/04/08	R035	06/11/2025	11.43 Put	Bond Future	2347.1300	2.3471	1993.6600	1.9937	15.060	0.0000	0.0000
2025/04/08	R035	06/11/2025	11.95 Call	Bond Future	4154.4700	4.1545	4691.1400	4.6911	12.918	0.0000	0.0000
2025/04/08	R035	06/11/2025	11.95 Put	Bond Future	1400.3900	1.4004	1164.4000	1.1644	16.852	0.0000	0.0000
2025/04/08	R035	06/11/2025	11.45 Call	Bond Future	2570.6300	2.5706	2994.8700	2.9949	16.503	0.0000	0.0000
2025/04/08	R035	06/11/2025	11.45 Put	Bond Future	2302.2600	2.3023	1953.8400	1.9538	15.134	0.0000	0.0000
2025/04/08	R035	06/11/2025	10.95 Put	Bond Future	3660.1600	3.6602	3177.8200	3.1778	13.178	0.0000	0.0000
2025/04/08	R035	06/11/2025	10.95 Call	Bond Future	1341.5700	1.3416	1631.8900	1.6319	21.640	0.0000	0.0000
2025/04/08	R035	06/11/2025	10.08 Put	Bond Future	7308.5300	7.3085	6619.9500	6.6200	9.422	0.0000	0.0000
2025/04/08	R035	06/11/2025	10.08 Call	Bond Future	233.2000	0.2332	317.2800	0.3173	36.055	0.0000	0.0000
2025/04/08	R035	06/11/2025	10.58 Put	Bond Future	5013.4400	5.0134	4431.8600	4.4319	11.600	0.0000	0.0000
2025/04/08	R035	06/11/2025	10.58 Call	Bond Future	712.5600	0.7126	903.6400	0.9036	26.816	0.0000	0.0000
2025/04/08	R035	06/11/2025	11.67 Call	Bond Future	3230.3100	3.2303	3707.4700	3.7075	14.771	0.0000	0.0000
2025/04/08	R035	06/11/2025	11.67 Put	Bond Future	1856.0200	1.8560	1560.5200	1.5605	15.921	0.0000	0.0000
2025/04/08	R035	06/11/2025	10.44 Put	Bond Future	5604.8600	5.6049	4989.0600	4.9891	10.987	0.0000	0.0000
2025/04/08	R035	06/11/2025	10.44 Call	Bond Future	538.4000	0.5384	695.2600	0.6953	29.134	0.0000	0.0000
2025/04/08	R035	06/11/2025	10.94 Put	Bond Future	3692.7300	3.6927	3207.6300	3.2076	13.137	0.0000	0.0000
2025/04/08	R035	06/11/2025	10.94 Call	Bond Future	1321.3400	1.3213	1608.9000	1.6089	21.763	0.0000	0.0000
2025/04/08	R035	06/11/2025	11.99 Call	Bond Future	4293.1300	4.2931	4837.5400	4.8375	12.681	0.0000	0.0000
2025/04/08	R035	06/11/2025	11.99 Put	Bond Future	1344.4300	1.3444	1116.1800	1.1162	16.977	0.0000	0.0000
2025/04/08	R035	06/11/2025		Bond Future	11.3972	87.4988	11.2464	88.2715	1.323	0.0000	0.0000
2025/04/08	R035	06/11/2025	11.20 Call	Bond Future	1904.9800	1.9050	2263.8700	2.2639	18.840	0.0000	0.0000
2025/04/08	R035	06/11/2025	11.20 Put	Bond Future	2917.1500	2.9172	2503.3800	2.5034	14.184	0.0000	0.0000
2025/04/08	R035	05/02/2026	10.44 Put	Bond Future	6432.2500	6.4323	5808.6300	5.8086	9.695	0.0000	0.0000
2025/04/08	R035	05/02/2026	10.44 Call	Bond Future	651.5800	0.6516	815.7800	0.8158	25.200	0.0000	0.0000
2025/04/08	R035	05/02/2026	10.94 Put	Bond Future	4522.8200	4.5228	4011.2200	4.0112	11.312	0.0000	0.0000
2025/04/08	R035	05/02/2026	10.94 Call	Bond Future	1396.9800	1.3970	1673.2000	1.6732	19.773	0.0000	0.0000
2025/04/08	R035	05/02/2026	12.44 Call	Bond Future	5603.5000	5.6035	6185.2000	6.1852	10.381	0.0000	0.0000
2025/04/08	R035	05/02/2026	12.44 Put	Bond Future	1361.2300	1.3612	1155.1100	1.1551	15.142	0.0000	0.0000
2025/04/08	R035	05/02/2026		Bond Future	11.5551	89.1832	11.3972	89.9710	1.366	0.0000	0.0000
2025/04/08	R035	05/02/2026	10.79 Call	Bond Future	1134.1600	1.1342	1375.2000	1.3752	21.253	0.0000	0.0000
2025/04/08	R035	05/02/2026	10.79 Put	Bond Future	5045.5000	5.0455	4498.7200	4.4987	10.837	0.0000	0.0000

300
0
8,500
0
2,000
0
2,000
0
2,000
0
250
0
250
0
250
0
300
0
300
0
300
0
2,000
0
2,000
0
2,000
0
0
0
0
2,000
0
2,000
0
2,000
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	
2025/04/08	R035	07/05/2026		Bond Future	11.7176	86.3754	11.5525	87.1784	1.409	0.0000	0.0000
2025/04/08	R035	07/05/2026	10.86 Call	Bond Future	1351.0500	1.3511	1604.4200	1.6044	18.754	0.0000	0.0000
2025/04/08	R035	07/05/2026	10.86 Put	Bond Future	5635.9600	5.6360	5086.2600	5.0863	9.753	0.0000	0.0000
2025/04/08	R038	08/05/2025		Bond Future	11.6894	95.8952	11.5510	96.7753	1.184	0.0000	0.0000
2025/04/08	R038	08/05/2025	11.24 Call	Bond Future	150.8800	0.1509	286.0300	0.2860	89.574	0.0000	0.0000
2025/04/08	R038	08/05/2025	11.24 Put	Bond Future	3053.2600	3.0533	2308.2900	2.3083	24.399	0.0000	0.0000
2025/04/08	R038	07/08/2025		Bond Future	11.8298	97.7691	11.6856	98.6665	1.219	0.0000	0.0000
2025/04/08	R038	07/08/2025	11.24 Call	Bond Future	654.7700	0.6548	883.9800	0.8840	35.006	0.0000	0.0000
2025/04/08	R038	07/08/2025	11.24 Put	Bond Future	4406.2800	4.4063	3738.1600	3.7382	15.163	0.0000	0.0000
2025/04/08	R038	06/11/2025		Bond Future	11.9824	94.1719	11.8320	95.0868	1.255	0.0000	0.0000
2025/04/08	R038	06/11/2025	11.24 Call	Bond Future	916.9100	0.9169	1161.0900	1.1611	26.631	0.0000	0.0000
2025/04/08	R038	06/11/2025	11.24 Put	Bond Future	5564.4800	5.5645	4893.7300	4.8937	12.054	0.0000	0.0000
2025/04/08	R038	06/11/2025	12.33 Call	Bond Future	4039.1900	4.0392	4627.8000	4.6278	14.572	0.0000	0.0000
2025/04/08	R038	06/11/2025	12.33 Put	Bond Future	1974.3300	1.9743	1648.0100	1.6480	16.528	0.0000	0.0000
2025/04/08	R038	06/11/2025	10.98 Put	Bond Future	6905.4900	6.9055	6159.6900	6.1597	10.800	0.0000	0.0000
2025/04/08	R038	06/11/2025	10.98 Call	Bond Future	550.0100	0.5500	719.1400	0.7191	30.750	0.0000	0.0000
2025/04/08	R038	05/02/2026		Bond Future	12.1453	95.9840	11.9883	96.9168	1.293	0.0000	0.0000
2025/04/08	R038	05/02/2026	11.44 Call	Bond Future	1522.5000	1.5225	1828.3400	1.8283	20.088	0.0000	0.0000
2025/04/08	R038	05/02/2026	11.44 Put	Bond Future	5823.7900	5.8238	5196.8000	5.1968	10.766	0.0000	0.0000
2025/04/08	R038	07/05/2026		Bond Future	12.3196	92.3249	12.1556	93.2758	1.331	0.0000	0.0000
2025/04/08	R038	07/05/2026	11.40 Call	Bond Future	1544.4000	1.5444	1833.7200	1.8337	18.733	0.0000	0.0000
2025/04/08	R038	07/05/2026	11.40 Put	Bond Future	7068.6800	7.0687	6407.1300	6.4071	9.359	0.0000	0.0000
2025/04/08	R053	08/05/2025		Bond Future	12.1566	97.1253	12.0031	98.3074	1.262	0.0000	0.0000
2025/04/08	R053	08/05/2025	12.64 Call	Bond Future	3909.6800	3.9097	4922.6700	4.9227	25.910	0.0000	0.0000
2025/04/08	R053	08/05/2025	12.64 Put	Bond Future	351.6000	0.3516	182.5400	0.1825	48.083	0.0000	0.0000
2025/04/08	R053	07/08/2025		Bond Future	12.2884	99.0233	12.1289	100.2285	1.298	0.0000	0.0000
2025/04/08	R053	07/08/2025	13.17 Call	Bond Future	7146.5400	7.1465	8123.0400	8.1230	13.664	0.0000	0.0000
2025/04/08	R053	07/08/2025	13.17 Put	Bond Future	957.3300	0.9573	728.6100	0.7286	23.891	0.0000	0.0000
2025/04/08	R053	06/11/2025		Bond Future	12.4301	95.0718	12.2640	96.3006	1.336	0.0000	0.0000
2025/04/08	R053	06/11/2025	11.76 Call	Bond Future	1527.8000	1.5278	1914.0900	1.9141	25.284	0.0000	0.0000
2025/04/08	R053	06/11/2025	11.76 Put	Bond Future	6670.2800	6.6703	5827.7400	5.8277	12.631	0.0000	0.0000
2025/04/08	R053	05/02/2026		Bond Future	12.5796	96.9012	12.4066	98.1539	1.376	0.0000	0.0000
2025/04/08	R053	05/02/2026	11.49 Call	Bond Future	1238.8300	1.2388	1539.3400	1.5393	24.258	0.0000	0.0000
2025/04/08	R053	05/02/2026	11.49 Put	Bond Future	9671.4500	9.6715	8719.2400	8.7192	9.846	0.0000	0.0000
2025/04/08	R053	07/05/2026		Bond Future	12.7378	92.8822	12.5574	94.1591	1.416	0.0000	0.0000
2025/04/08	R053	07/05/2026	11.69 Call	Bond Future	1810.8400	1.8108	2179.6000	2.1796	20.364	0.0000	0.0000
2025/04/08	R053	07/05/2026	11.69 Put	Bond Future	9703.8200	9.7038	8795.7000	8.7957	9.358	0.0000	0.0000

0
0
0
9,260
0
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
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
2025/04/08	R186	08/05/2025		Bond Future	8.2774	107.3885	8.2819	107.3819	0.053	0.0000
2025/04/08	R186	08/05/2025	8.47 Call	Bond Future	336.5200	0.3365	329.5100	0.3295	2.083	0.0000
2025/04/08	R186	08/05/2025	8.47 Put	Bond Future	46.0400	0.0460	45.7100	0.0457	0.717	0.0000
2025/04/08	R186	07/08/2025		Bond Future	8.3490	104.1784	8.3543	104.1717	0.063	0.0000
2025/04/08	R186	07/08/2025	9.68 Call	Bond Future	1706.8600	1.7069	1700.0300	1.7000	0.400	0.0000
2025/04/08	R186	07/08/2025	9.68 Put	Bond Future	15.5900	0.0156	15.5200	0.0155	0.449	0.0000
2025/04/08	R186	07/08/2025	10.25 Call	Bond Future	2408.8100	2.4088	2401.9800	2.4020	0.284	0.0000
2025/04/08	R186	07/08/2025	10.25 Put	Bond Future	5.1900	0.0052	5.1200	0.0051	1.349	0.0000
2025/04/08	R186	07/08/2025	9.22 Put	Bond Future	38.9400	0.0389	38.9800	0.0390	0.103	0.0000
2025/04/08	R186	07/08/2025	9.22 Call	Bond Future	1150.1400	1.1501	1143.4200	1.1434	0.584	0.0000
2025/04/08	R186	06/11/2025		Bond Future	8.4700	106.1908	8.4763	106.1842	0.074	0.0000
2025/04/08	R186	06/11/2025	8.13 Call	Bond Future	138.3700	0.1384	135.7800	0.1358	1.872	0.0000
2025/04/08	R186	06/11/2025	8.13 Put	Bond Future	498.4500	0.4985	502.4600	0.5025	0.804	0.0000
2025/04/08	R186	05/02/2026		Bond Future	8.6780	102.9277	8.6859	102.9213	0.090	0.0000
2025/04/08	R186	05/02/2026	8.43 Call	Bond Future	214.5800	0.2146	211.5500	0.2116	1.412	0.0000
2025/04/08	R186	05/02/2026	8.43 Put	Bond Future	419.2500	0.4193	422.6800	0.4227	0.818	0.0000
2025/04/08	R186	07/05/2026		Bond Future	9.1018	104.8878	9.1125	104.8815	0.118	0.0000
2025/04/08	R186	07/05/2026	8.69 Call	Bond Future	163.7300	0.1637	161.1700	0.1612	1.564	0.0000
2025/04/08	R186	07/05/2026	8.69 Put	Bond Future	405.9500	0.4060	409.6700	0.4097	0.916	0.0000
2025/04/08	R202	08/05/2025		Bond Future	269.5915	269.5915	270.5703	270.5703	0.363	0.0000
2025/04/08	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/08	R202	08/05/2025	272.31 Put	Bond Future	2718.5000	2.7185	1739.7300	1.7397	36.004	0.0000
2025/04/08	R202	07/08/2025		Bond Future	269.6719	269.6719	270.6703	270.6703	0.370	0.0000
2025/04/08	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/08	R202	07/08/2025	271.60 Put	Bond Future	1928.1300	1.9281	929.7400	0.9297	51.780	0.0000
2025/04/08	R202	06/11/2025		Bond Future	274.9466	274.9466	275.9652	275.9652	0.370	0.0000
2025/04/08	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	325.2000	0.3252	100.000	0.0000
2025/04/08	R202	06/11/2025	275.64 Put	Bond Future	693.3800	0.6934	0.0000	0.0000	(100.000)	0.0000
2025/04/08	R202	05/02/2026		Bond Future	274.9505	274.9505	275.9905	275.9905	0.378	0.0000
2025/04/08	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/08	R202	05/02/2026	277.82 Put	Bond Future	2869.5200	2.8695	1829.4600	1.8295	36.245	0.0000
2025/04/08	R202	07/05/2026		Bond Future	280.2548	280.2548	281.3157	281.3157	0.379	0.0000
2025/04/08	R202	07/05/2026	277.55 Call	Bond Future	2704.7600	2.7048	3765.7000	3.7657	39.225	0.0000
2025/04/08	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/08	R209	08/05/2025		Bond Future	11.3835	69.1400	11.2555	69.7541	1.124	0.0000
2025/04/08	R209	08/05/2025	11.89 Call	Bond Future	2529.9700	2.5300	3067.0500	3.0671	21.229	0.0000
2025/04/08	R209	08/05/2025	11.89 Put	Bond Future	169.8000	0.1698	92.7800	0.0928	45.359	0.0000
2025/04/08	R209	07/08/2025		Bond Future	11.5063	70.4911	11.3735	71.1172	1.155	0.0000

178,431

0

0

19,834

0

0

0

1,983

0

1,983

447

0

0

0

0

0

0

0

0

2,157

0

0

0

0

0

0

0

0

0

0

0

0

0

0

22,581

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
2025/04/08	R209	07/08/2025	12.68 Call	Bond Future	5520.0200	5.5200	6072.6700	6.0727	10.012	0.0000
2025/04/08	R209	07/08/2025	12.68 Put	Bond Future	307.1800	0.3072	233.7400	0.2337	23.908	0.0000
2025/04/08	R209	06/11/2025		Bond Future	11.6403	68.7001	11.5021	69.3385	1.187	0.0000
2025/04/08	R209	06/11/2025	11.27 Call	Bond Future	1373.3500	1.3734	1630.7300	1.6307	18.741	0.0000
2025/04/08	R209	06/11/2025	11.27 Put	Bond Future	3102.5000	3.1025	2721.4600	2.7215	12.282	0.0000
2025/04/08	R209	05/02/2026		Bond Future	11.7834	70.0225	11.6397	70.6734	1.220	0.0000
2025/04/08	R209	05/02/2026	10.93 Call	Bond Future	979.8800	0.9799	1167.1100	1.1671	19.107	0.0000
2025/04/08	R209	05/02/2026	10.93 Put	Bond Future	4969.2100	4.9692	4505.6000	4.5056	9.330	0.0000
2025/04/08	R209	07/05/2026		Bond Future	11.9368	68.2039	11.7872	68.8674	1.253	0.0000
2025/04/08	R209	07/05/2026	11.07 Call	Bond Future	1251.9900	1.2520	1461.4500	1.4615	16.730	0.0000
2025/04/08	R209	07/05/2026	11.07 Put	Bond Future	5217.9400	5.2179	4763.9100	4.7639	8.701	0.0000
2025/04/08	R210	08/05/2025		Bond Future	246.0851	246.0851	246.0853	246.0853	0.000	0.0000
2025/04/08	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/08	R210	08/05/2025	248.03 Put	Bond Future	1944.9300	1.9449	1944.7200	1.9447	0.011	0.0000
2025/04/08	R210	07/08/2025		Bond Future	250.9545	250.9545	250.9548	250.9548	0.000	0.0000
2025/04/08	R210	07/08/2025	248.44 Call	Bond Future	2514.4800	2.5145	2514.8100	2.5148	0.013	0.0000
2025/04/08	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/08	R210	06/11/2025		Bond Future	252.4352	252.4352	252.4368	252.4368	0.001	0.0000
2025/04/08	R210	06/11/2025	252.14 Call	Bond Future	295.2200	0.2952	296.7900	0.2968	0.532	0.0000
2025/04/08	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/08	R210	05/02/2026		Bond Future	257.3552	257.3552	257.3574	257.3574	0.001	0.0000
2025/04/08	R210	05/02/2026	253.10 Call	Bond Future	4255.2000	4.2552	4257.4000	4.2574	0.052	0.0000
2025/04/08	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/08	R210	07/05/2026		Bond Future	258.8253	258.8253	258.8293	258.8293	0.002	0.0000
2025/04/08	R210	07/05/2026	255.40 Call	Bond Future	3425.3200	3.4253	3429.2500	3.4293	0.115	0.0000
2025/04/08	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/08	R213	08/05/2025		Bond Future	9.8211	89.1367	9.6926	89.6534	1.308	0.0000
2025/04/08	R213	08/05/2025	10.52 Call	Bond Future	2840.3900	2.8404	3314.3100	3.3143	16.685	0.0000
2025/04/08	R213	08/05/2025	10.52 Put	Bond Future	93.4900	0.0935	50.7100	0.0507	45.759	0.0000
2025/04/08	R213	07/08/2025		Bond Future	9.9234	90.8785	9.7877	91.4054	1.368	0.0000
2025/04/08	R213	07/08/2025	11.66 Call	Bond Future	6456.1000	6.4561	6968.1300	6.9681	7.931	0.0000
2025/04/08	R213	07/08/2025	11.66 Put	Bond Future	44.6500	0.0447	29.8400	0.0298	33.169	0.0000
2025/04/08	R213	06/11/2025		Bond Future	10.0471	89.0805	9.9033	89.6177	1.431	0.0000
2025/04/08	R213	06/11/2025	10.05 Call	Bond Future	1600.4100	1.6004	1885.0300	1.8850	17.784	0.0000
2025/04/08	R213	06/11/2025	10.05 Put	Bond Future	1589.5800	1.5896	1336.9200	1.3369	15.895	0.0000
2025/04/08	R213	05/02/2026		Bond Future	10.1886	90.7957	10.0358	91.3435	1.500	0.0000
2025/04/08	R213	05/02/2026	9.89 Call	Bond Future	1320.4200	1.3204	1558.3800	1.5584	18.022	0.0000
2025/04/08	R213	05/02/2026	9.89 Put	Bond Future	2394.9600	2.3950	2085.0500	2.0851	12.940	0.0000

	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
4,196	
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
92,957	
	0
	0
17	
	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	
2025/04/08	R213	07/05/2026		Bond Future	10.3402	88.9715	10.1777	89.5301	1.572	0.0000	0.0000
2025/04/08	R213	07/05/2026	9.80 Call	Bond Future	1180.9100	1.1809	1393.3400	1.3933	17.989	0.0000	0.0000
2025/04/08	R213	07/05/2026	9.80 Put	Bond Future	3054.1600	3.0542	2708.0500	2.7081	11.332	0.0000	0.0000
2025/04/08	R214	08/05/2025		Bond Future	11.9438	62.9970	11.7957	63.7316	1.240	0.0000	0.0000
2025/04/08	R214	08/05/2025	12.40 Call	Bond Future	2393.5400	2.3935	3024.9400	3.0249	26.379	0.0000	0.0000
2025/04/08	R214	08/05/2025	12.40 Put	Bond Future	210.9100	0.2109	107.6200	0.1076	48.973	0.0000	0.0000
2025/04/08	R214	07/08/2025		Bond Future	12.0674	64.2280	11.9140	64.9771	1.272	0.0000	0.0000
2025/04/08	R214	07/08/2025	12.97 Call	Bond Future	4656.5300	4.6565	5277.5800	5.2776	13.337	0.0000	0.0000
2025/04/08	R214	07/08/2025	12.97 Put	Bond Future	515.5800	0.5156	387.5400	0.3875	24.834	0.0000	0.0000
2025/04/08	R214	06/11/2025		Bond Future	12.2022	62.1688	12.0431	62.9325	1.304	0.0000	0.0000
2025/04/08	R214	06/11/2025	11.64 Call	Bond Future	1062.1500	1.0622	1322.3700	1.3224	24.499	0.0000	0.0000
2025/04/08	R214	06/11/2025	11.64 Put	Bond Future	3825.7300	3.8257	3322.2500	3.3223	13.160	0.0000	0.0000
2025/04/08	R214	05/02/2026		Bond Future	12.3471	63.3655	12.1819	64.1441	1.338	0.0000	0.0000
2025/04/08	R214	05/02/2026	11.26 Call	Bond Future	714.3400	0.7143	892.0600	0.8921	24.879	0.0000	0.0000
2025/04/08	R214	05/02/2026	11.26 Put	Bond Future	6123.9900	6.1240	5523.1100	5.5231	9.812	0.0000	0.0000
2025/04/08	R214	07/05/2026		Bond Future	12.4936	61.2718	12.3222	62.0655	1.372	0.0000	0.0000
2025/04/08	R214	07/05/2026	11.53 Call	Bond Future	1180.5200	1.1805	1416.9900	1.4170	20.031	0.0000	0.0000
2025/04/08	R214	07/05/2026	11.53 Put	Bond Future	5852.1900	5.8522	5294.9900	5.2950	9.521	0.0000	0.0000
2025/04/08	R248	08/05/2025		Bond Future	12.2065	75.3120	12.0531	76.2250	1.257	0.0000	0.0000
2025/04/08	R248	08/05/2025	12.60 Call	Bond Future	2592.7100	2.5927	3345.6800	3.3457	29.042	0.0000	0.0000
2025/04/08	R248	08/05/2025	12.60 Put	Bond Future	337.2500	0.3373	177.2300	0.1772	47.448	0.0000	0.0000
2025/04/08	R248	07/08/2025		Bond Future	12.3382	76.7837	12.1788	77.7146	1.292	0.0000	0.0000
2025/04/08	R248	07/08/2025	13.21 Call	Bond Future	5450.2800	5.4503	6208.8100	6.2088	13.917	0.0000	0.0000
2025/04/08	R248	07/08/2025	13.21 Put	Bond Future	700.5700	0.7006	528.2300	0.5282	24.600	0.0000	0.0000
2025/04/08	R248	06/11/2025		Bond Future	12.4809	73.8246	12.3153	74.7737	1.328	0.0000	0.0000
2025/04/08	R248	06/11/2025	11.74 Call	Bond Future	1059.2700	1.0593	1335.8300	1.3358	26.109	0.0000	0.0000
2025/04/08	R248	06/11/2025	11.74 Put	Bond Future	5476.9200	5.4769	4804.3600	4.8044	12.280	0.0000	0.0000
2025/04/08	R248	05/02/2026		Bond Future	12.6346	75.2455	12.4620	76.2131	1.366	0.0000	0.0000
2025/04/08	R248	05/02/2026	11.46 Call	Bond Future	790.4900	0.7905	996.1400	0.9961	26.016	0.0000	0.0000
2025/04/08	R248	05/02/2026	11.46 Put	Bond Future	7852.5000	7.8525	7090.5800	7.0906	9.703	0.0000	0.0000
2025/04/08	R248	07/05/2026		Bond Future	12.7896	72.2352	12.6100	73.2214	1.404	0.0000	0.0000
2025/04/08	R248	07/05/2026	11.72 Call	Bond Future	1372.0300	1.3720	1652.1200	1.6521	20.414	0.0000	0.0000
2025/04/08	R248	07/05/2026	11.72 Put	Bond Future	7617.1800	7.6172	6911.0100	6.9110	9.271	0.0000	0.0000
2025/04/08	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/08	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/08	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

	0
	0
	0
20,088	
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
276,640	
	0
	0
166,125	
	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
2025/04/08	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
Total										

