



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/04/2025 TO 10/04/2025

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
2025/04/10	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/10	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/10	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/10	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/10	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/10	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/10	2029	08/05/2025		Bond Future	135.8200	135.8200	135.8211	135.8211	0.001	0.0000
2025/04/10	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/10	2029	08/05/2025	137.85 Put	Bond Future	2030.0500	2.0301	2028.9500	2.0290	0.054	0.0000
2025/04/10	2029	07/08/2025		Bond Future	138.5078	138.5078	138.5090	138.5090	0.001	0.0000
2025/04/10	2029	07/08/2025	137.41 Call	Bond Future	1097.7700	1.0978	1098.9500	1.0990	0.107	0.0000
2025/04/10	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
2025/04/10	2029	06/11/2025		Bond Future	139.7800	139.7800	139.7815	139.7815	0.001	0.0000
2025/04/10	2029	06/11/2025	139.79 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/10	2029	06/11/2025	139.79 Put	Bond Future	9.9800	0.0100	8.5500	0.0086	14.329	0.0000
2025/04/10	2029	05/02/2026		Bond Future	142.5060	142.5060	142.5078	142.5078	0.001	0.0000
2025/04/10	2029	05/02/2026	140.11 Call	Bond Future	2395.9900	2.3960	2397.7800	2.3978	0.075	0.0000
2025/04/10	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/10	2029	07/05/2026		Bond Future	143.7912	143.7912	143.7930	143.7930	0.001	0.0000
2025/04/10	2029	07/05/2026	141.82 Call	Bond Future	1971.1600	1.9712	1973.0000	1.9730	0.093	0.0000
2025/04/10	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/10	2030	08/05/2025	8.72 Put	Bond Future	2198.1900	2.1982	1856.8500	1.8569	15.528	0.0000
2025/04/10	2030	08/05/2025	8.72 Call	Bond Future	18.1900	0.0182	34.0900	0.0341	87.411	0.0000
2025/04/10	2030	08/05/2025	9.22 Put	Bond Future	713.4700	0.7135	510.2300	0.5102	28.486	0.0000
2025/04/10	2030	08/05/2025	9.22 Call	Bond Future	381.4000	0.3814	535.4000	0.5354	40.378	0.0000
2025/04/10	2030	08/05/2025	9.54 Call	Bond Future	1067.9300	1.0679	1334.4800	1.3345	24.960	0.0000
2025/04/10	2030	08/05/2025	9.54 Put	Bond Future	239.9400	0.2399	149.2500	0.1493	37.797	0.0000
2025/04/10	2030	08/05/2025	8.68 Put	Bond Future	2342.5600	2.3426	1997.2200	1.9972	14.742	0.0000
2025/04/10	2030	08/05/2025	8.68 Call	Bond Future	12.8300	0.0128	24.7300	0.0247	92.751	0.0000
2025/04/10	2030	08/05/2025	9.18 Put	Bond Future	800.8400	0.8008	582.1000	0.5821	27.314	0.0000
2025/04/10	2030	08/05/2025	9.18 Call	Bond Future	322.5300	0.3225	461.0300	0.4610	42.942	0.0000
2025/04/10	2030	08/05/2025	9.99 Call	Bond Future	2463.1200	2.4631	2804.0700	2.8041	13.842	0.0000
2025/04/10	2030	08/05/2025	9.99 Put	Bond Future	32.9900	0.0330	16.7000	0.0167	49.379	0.0000
2025/04/10	2030	08/05/2025	8.95 Put	Bond Future	1422.4500	1.4225	1125.2600	1.1253	20.893	0.0000
2025/04/10	2030	08/05/2025	8.95 Call	Bond Future	97.9100	0.0979	157.9600	0.1580	61.332	0.0000
2025/04/10	2030	08/05/2025	9.45 Put	Bond Future	335.6500	0.3357	217.4100	0.2174	35.227	0.0000
2025/04/10	2030	08/05/2025	9.45 Call	Bond Future	839.1400	0.8391	1078.1400	1.0781	28.482	0.0000
2025/04/10	2030	08/05/2025	11.86 Call	Bond Future	8738.7800	8.7388	9096.0200	9.0960	4.088	0.0000
2025/04/10	2030	08/05/2025	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/10	2030	08/05/2025	10.31 Put	Bond Future	6.2500	0.0063	2.7400	0.0027	56.160	0.0000
2025/04/10	2030	08/05/2025	10.31 Call	Bond Future	3555.3000	3.5553	3909.0300	3.9090	9.949	0.0000
2025/04/10	2030	08/05/2025	12.28 Call	Bond Future	10081.9300	10.0819	10439.1700	10.4392	3.543	0.0000
2025/04/10	2030	08/05/2025	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/10	2030	08/05/2025	10.69 Put	Bond Future	0.7200	0.0007	0.2700	0.0003	62.500	0.0000
2025/04/10	2030	08/05/2025	10.69 Call	Bond Future	4856.9500	4.8570	5213.7400	5.2137	7.346	0.0000
2025/04/10	2030	08/05/2025		Bond Future	9.3111	97.3160	9.2131	97.6733	1.053	0.0000
2025/04/10	2030	08/05/2025	9.93 Call	Bond Future	2262.5800	2.2626	2598.6500	2.5987	14.853	0.0000
2025/04/10	2030	08/05/2025	9.93 Put	Bond Future	44.1200	0.0441	22.9500	0.0230	47.983	0.0000
2025/04/10	2030	07/08/2025	12.12 Call	Bond Future	8852.7300	8.8527	9216.6100	9.2166	4.110	0.0000
2025/04/10	2030	07/08/2025	12.12 Put	Bond Future	0.9300	0.0009	0.5700	0.0006	38.710	0.0000

68
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
66,829
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
2025/04/10	2030	07/08/2025	10.48 Put	Bond Future	144.9100	0.1449	109.6500	0.1097	24.332	0.0000	0.0000
2025/04/10	2030	07/08/2025	10.48 Call	Bond Future	3768.1700	3.7682	4097.1500	4.0972	8.730	0.0000	0.0000
2025/04/10	2030	07/08/2025		Bond Future	9.4100	95.2075	9.3052	95.5718	1.113	0.0000	0.0000
2025/04/10	2030	07/08/2025	11.11 Call	Bond Future	5707.8400	5.7078	6063.1100	6.0631	6.224	0.0000	0.0000
2025/04/10	2030	07/08/2025	11.11 Put	Bond Future	30.8700	0.0309	21.9000	0.0219	29.057	0.0000	0.0000
2025/04/10	2030	07/08/2025	8.72 Put	Bond Future	2621.5300	2.6215	2318.7800	2.3188	11.549	0.0000	0.0000
2025/04/10	2030	07/08/2025	8.72 Call	Bond Future	191.0500	0.1911	252.5400	0.2525	32.185	0.0000	0.0000
2025/04/10	2030	07/08/2025	9.22 Put	Bond Future	1362.7900	1.3628	1150.7300	1.1507	15.561	0.0000	0.0000
2025/04/10	2030	07/08/2025	9.22 Call	Bond Future	701.0300	0.7010	853.2100	0.8532	21.708	0.0000	0.0000
2025/04/10	2030	07/08/2025	9.81 Call	Bond Future	1893.4700	1.8935	2153.5300	2.1535	13.735	0.0000	0.0000
2025/04/10	2030	07/08/2025	9.81 Put	Bond Future	518.6200	0.5186	414.4400	0.4144	20.088	0.0000	0.0000
2025/04/10	2030	06/11/2025	8.72 Put	Bond Future	2998.9400	2.9989	2704.6600	2.7047	9.813	0.0000	0.0000
2025/04/10	2030	06/11/2025	8.72 Call	Bond Future	325.7000	0.3257	402.9900	0.4030	23.730	0.0000	0.0000
2025/04/10	2030	06/11/2025	9.22 Put	Bond Future	1846.5700	1.8466	1624.2100	1.6242	12.042	0.0000	0.0000
2025/04/10	2030	06/11/2025	9.22 Call	Bond Future	863.8500	0.8639	1013.0600	1.0131	17.273	0.0000	0.0000
2025/04/10	2030	06/11/2025	10.08 Call	Bond Future	2539.6400	2.5396	2804.1900	2.8042	10.417	0.0000	0.0000
2025/04/10	2030	06/11/2025	10.08 Put	Bond Future	698.0100	0.6980	590.9900	0.5910	15.332	0.0000	0.0000
2025/04/10	2030	06/11/2025		Bond Future	9.5157	97.0475	9.4034	97.4190	1.179	0.0000	0.0000
2025/04/10	2030	06/11/2025	9.54 Call	Bond Future	1388.1400	1.3881	1584.9500	1.5850	14.178	0.0000	0.0000
2025/04/10	2030	06/11/2025	9.54 Put	Bond Future	1307.7900	1.3078	1133.0300	1.1330	13.363	0.0000	0.0000
2025/04/10	2030	05/02/2026		Bond Future	9.6398	94.9086	9.5190	95.2876	1.253	0.0000	0.0000
2025/04/10	2030	05/02/2026	9.49 Call	Bond Future	1319.1200	1.3191	1498.1600	1.4982	13.573	0.0000	0.0000
2025/04/10	2030	05/02/2026	9.49 Put	Bond Future	1789.3900	1.7894	1589.4700	1.5895	11.173	0.0000	0.0000
2025/04/10	2030	07/05/2026		Bond Future	9.7966	96.7169	9.6661	97.1033	1.332	0.0000	0.0000
2025/04/10	2030	07/05/2026	9.39 Call	Bond Future	1079.4400	1.0794	1235.4300	1.2354	14.451	0.0000	0.0000
2025/04/10	2030	07/05/2026	9.39 Put	Bond Future	2290.0500	2.2901	2059.5900	2.0596	10.064	0.0000	0.0000
2025/04/10	2032	08/05/2025	9.40 Put	Bond Future	3780.0200	3.7800	3341.1800	3.3412	11.609	0.0000	0.0000
2025/04/10	2032	08/05/2025	9.40 Call	Bond Future	9.9300	0.0099	18.0300	0.0180	81.571	0.0000	0.0000
2025/04/10	2032	08/05/2025	9.90 Put	Bond Future	1699.9000	1.6999	1367.4900	1.3675	19.555	0.0000	0.0000
2025/04/10	2032	08/05/2025	9.90 Call	Bond Future	293.7900	0.2938	408.3200	0.4083	38.984	0.0000	0.0000
2025/04/10	2032	08/05/2025	10.28 Call	Bond Future	1064.8600	1.0649	1320.7200	1.3207	24.028	0.0000	0.0000
2025/04/10	2032	08/05/2025	10.28 Put	Bond Future	724.2900	0.7243	533.2100	0.5332	26.382	0.0000	0.0000
2025/04/10	2032	08/05/2025	9.42 Put	Bond Future	3686.1800	3.6862	3248.8100	3.2488	11.865	0.0000	0.0000
2025/04/10	2032	08/05/2025	9.42 Call	Bond Future	12.1100	0.0121	21.6800	0.0217	79.026	0.0000	0.0000
2025/04/10	2032	08/05/2025	9.92 Put	Bond Future	1633.5900	1.6336	1308.2700	1.3083	19.914	0.0000	0.0000
2025/04/10	2032	08/05/2025	9.92 Call	Bond Future	320.4700	0.3205	442.0900	0.4421	37.951	0.0000	0.0000
2025/04/10	2032	08/05/2025	10.97 Call	Bond Future	3504.3800	3.5044	3914.2700	3.9143	11.697	0.0000	0.0000
2025/04/10	2032	08/05/2025	10.97 Put	Bond Future	98.4200	0.0984	61.3700	0.0614	37.645	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
2025/04/10	2032	08/05/2025		Bond Future	10.2052	91.4495	10.1075	91.8965	0.957	0.0000
2025/04/10	2032	08/05/2025	10.91 Call	Bond Future	3263.6000	3.2636	3666.8100	3.6668	12.355	0.0000
2025/04/10	2032	08/05/2025	10.91 Put	Bond Future	118.8900	0.1189	75.1600	0.0752	36.782	0.0000
2025/04/10	2032	07/08/2025		Bond Future	10.3187	93.2367	10.2161	93.6924	0.995	0.0000
2025/04/10	2032	07/08/2025	12.01 Call	Bond Future	7167.5300	7.1675	7607.2300	7.6072	6.135	0.0000
2025/04/10	2032	07/08/2025	12.01 Put	Bond Future	62.1600	0.0622	46.1500	0.0462	25.756	0.0000
2025/04/10	2032	07/08/2025	9.40 Put	Bond Future	4341.7500	4.3418	3937.1600	3.9372	9.319	0.0000
2025/04/10	2032	07/08/2025	9.40 Call	Bond Future	159.1200	0.1591	210.2400	0.2102	32.127	0.0000
2025/04/10	2032	07/08/2025	9.90 Put	Bond Future	2513.5800	2.5136	2199.8800	2.1999	12.480	0.0000
2025/04/10	2032	07/08/2025	9.90 Call	Bond Future	636.8000	0.6368	778.8100	0.7788	22.301	0.0000
2025/04/10	2032	07/08/2025	10.59 Call	Bond Future	2153.8500	2.1539	2447.0000	2.4470	13.611	0.0000
2025/04/10	2032	07/08/2025	10.59 Put	Bond Future	963.8000	0.9638	801.2400	0.8012	16.867	0.0000
2025/04/10	2032	06/11/2025	9.40 Put	Bond Future	4939.3100	4.9393	4546.0600	4.5461	7.962	0.0000
2025/04/10	2032	06/11/2025	9.40 Call	Bond Future	309.8300	0.3098	381.3900	0.3814	23.097	0.0000
2025/04/10	2032	06/11/2025	9.90 Put	Bond Future	3234.3400	3.2343	2916.9100	2.9169	9.814	0.0000
2025/04/10	2032	06/11/2025	9.90 Call	Bond Future	850.6500	0.8507	998.0300	0.9980	17.326	0.0000
2025/04/10	2032	06/11/2025	10.89 Call	Bond Future	3053.6500	3.0537	3362.5600	3.3626	10.116	0.0000
2025/04/10	2032	06/11/2025	10.89 Put	Bond Future	1184.9100	1.1849	1029.0100	1.0290	13.157	0.0000
2025/04/10	2032	06/11/2025		Bond Future	10.4477	90.8773	10.3395	91.3421	1.036	0.0000
2025/04/10	2032	06/11/2025	10.42 Call	Bond Future	1834.0900	1.8341	2071.2700	2.0713	12.932	0.0000
2025/04/10	2032	06/11/2025	10.42 Put	Bond Future	1952.7300	1.9527	1725.1000	1.7251	11.657	0.0000
2025/04/10	2032	05/02/2026		Bond Future	10.5905	92.6275	10.4763	93.1015	1.079	0.0000
2025/04/10	2032	05/02/2026	10.16 Call	Bond Future	1374.8700	1.3749	1559.7300	1.5597	13.446	0.0000
2025/04/10	2032	05/02/2026	10.16 Put	Bond Future	3177.8200	3.1778	2888.6900	2.8887	9.098	0.0000
2025/04/10	2032	07/05/2026		Bond Future	10.7494	90.2318	10.6286	90.7151	1.124	0.0000
2025/04/10	2032	07/05/2026	10.14 Call	Bond Future	1299.7300	1.2997	1472.5800	1.4726	13.299	0.0000
2025/04/10	2032	07/05/2026	10.14 Put	Bond Future	3771.4700	3.7715	3461.0200	3.4610	8.232	0.0000
2025/04/10	2033	08/05/2025		Bond Future	127.2259	127.2259	127.4993	127.4993	0.215	0.0000
2025/04/10	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/10	2033	08/05/2025	130.62 Put	Bond Future	3394.1300	3.3941	3120.7300	3.1207	8.055	0.0000
2025/04/10	2033	07/08/2025		Bond Future	129.7435	129.7435	130.0224	130.0224	0.215	0.0000
2025/04/10	2033	07/08/2025	128.65 Call	Bond Future	1093.5100	1.0935	1372.4300	1.3724	25.507	0.0000
2025/04/10	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/10	2033	06/11/2025		Bond Future	130.7445	130.7445	131.0291	131.0291	0.218	0.0000
2025/04/10	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/10	2033	06/11/2025	133.14 Put	Bond Future	2395.5500	2.3956	2110.9300	2.1109	11.881	0.0000
2025/04/10	2033	05/02/2026		Bond Future	133.2943	133.2943	133.5848	133.5848	0.218	0.0000
2025/04/10	2033	05/02/2026	132.88 Call	Bond Future	414.3200	0.4143	704.7600	0.7048	70.100	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
2025/04/10	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/10	2033	07/05/2026		Bond Future	134.2989	134.2989	134.5948	134.5948	0.220	0.0000	0.0000
2025/04/10	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/10	2033	07/05/2026	135.16 Put	Bond Future	861.1500	0.8612	565.1600	0.5652	34.371	0.0000	0.0000
2025/04/10	2037	08/05/2025	10.50 Put	Bond Future	6561.3000	6.5613	5533.8800	5.5339	15.659	0.0000	0.0000
2025/04/10	2037	08/05/2025	10.50 Call	Bond Future	0.2700	0.0003	1.5100	0.0015	459.259	0.0000	0.0000
2025/04/10	2037	08/05/2025	11.00 Put	Bond Future	3657.7300	3.6577	2700.9900	2.7010	26.157	0.0000	0.0000
2025/04/10	2037	08/05/2025	11.00 Call	Bond Future	38.9500	0.0390	110.8700	0.1109	184.647	0.0000	0.0000
2025/04/10	2037	08/05/2025	11.46 Call	Bond Future	477.4600	0.4775	888.8800	0.8889	86.168	0.0000	0.0000
2025/04/10	2037	08/05/2025	11.46 Put	Bond Future	1511.3500	1.5114	894.1100	0.8941	40.840	0.0000	0.0000
2025/04/10	2037	08/05/2025	12.55 Put	Bond Future	33.9400	0.0339	10.4700	0.0105	69.151	0.0000	0.0000
2025/04/10	2037	08/05/2025	12.55 Call	Bond Future	4691.8600	4.6919	5697.0500	5.6971	21.424	0.0000	0.0000
2025/04/10	2037	08/05/2025	13.30 Put	Bond Future	0.6200	0.0006	0.1200	0.0001	80.645	0.0000	0.0000
2025/04/10	2037	08/05/2025	13.30 Call	Bond Future	8249.2000	8.2492	9277.3600	9.2774	12.464	0.0000	0.0000
2025/04/10	2037	08/05/2025	13.35 Put	Bond Future	0.4400	0.0004	0.0800	0.0001	81.818	0.0000	0.0000
2025/04/10	2037	08/05/2025	13.35 Call	Bond Future	8479.5800	8.4796	9507.8800	9.5079	12.127	0.0000	0.0000
2025/04/10	2037	08/05/2025		Bond Future	11.6498	82.5012	11.4610	83.5299	1.621	0.0000	0.0000
2025/04/10	2037	08/05/2025	12.25 Call	Bond Future	3268.7900	3.2688	4222.0200	4.2220	29.162	0.0000	0.0000
2025/04/10	2037	08/05/2025	12.25 Put	Bond Future	119.3600	0.1194	43.9300	0.0439	63.195	0.0000	0.0000
2025/04/10	2037	07/08/2025		Bond Future	11.7927	79.8526	11.5960	80.9014	1.668	0.0000	0.0000
2025/04/10	2037	07/08/2025	13.01 Call	Bond Future	6420.0200	6.4200	7357.0600	7.3571	14.596	0.0000	0.0000
2025/04/10	2037	07/08/2025	13.01 Put	Bond Future	339.9400	0.3399	228.2000	0.2282	32.871	0.0000	0.0000
2025/04/10	2037	07/08/2025	12.17 Call	Bond Future	3111.7600	3.1118	3840.6200	3.8406	23.423	0.0000	0.0000
2025/04/10	2037	07/08/2025	12.17 Put	Bond Future	1153.0900	1.1531	833.1700	0.8332	27.745	0.0000	0.0000
2025/04/10	2037	07/08/2025	11.42 Call	Bond Future	997.5300	0.9975	1393.5500	1.3936	39.700	0.0000	0.0000
2025/04/10	2037	07/08/2025	11.42 Put	Bond Future	3000.9400	3.0009	2348.1800	2.3482	21.752	0.0000	0.0000
2025/04/10	2037	07/08/2025	10.55 Put	Bond Future	7042.8400	7.0428	6058.8700	6.0589	13.971	0.0000	0.0000
2025/04/10	2037	07/08/2025	10.55 Call	Bond Future	79.2700	0.0793	144.0800	0.1441	81.759	0.0000	0.0000
2025/04/10	2037	07/08/2025	10.64 Put	Bond Future	6543.8700	6.5439	5580.1600	5.5802	14.727	0.0000	0.0000
2025/04/10	2037	07/08/2025	10.64 Call	Bond Future	112.5700	0.1126	197.6400	0.1976	75.571	0.0000	0.0000
2025/04/10	2037	07/08/2025	11.82 Call	Bond Future	1983.9800	1.9840	2570.8200	2.5708	29.579	0.0000	0.0000
2025/04/10	2037	07/08/2025	11.82 Put	Bond Future	1839.7300	1.8397	1377.7900	1.3778	25.109	0.0000	0.0000
2025/04/10	2037	07/08/2025	11.07 Call	Bond Future	442.5000	0.4425	674.8300	0.6748	52.504	0.0000	0.0000
2025/04/10	2037	07/08/2025	11.07 Put	Bond Future	4392.4800	4.3925	3576.0300	3.5760	18.587	0.0000	0.0000
2025/04/10	2037	07/08/2025	10.34 Put	Bond Future	8256.0000	8.2560	7238.9900	7.2390	12.318	0.0000	0.0000
2025/04/10	2037	07/08/2025	10.34 Call	Bond Future	32.5900	0.0326	64.3600	0.0644	97.484	0.0000	0.0000
2025/04/10	2037	07/08/2025	10.50 Put	Bond Future	7325.7700	7.3258	6332.1100	6.3321	13.564	0.0000	0.0000
2025/04/10	2037	07/08/2025	10.50 Call	Bond Future	64.5200	0.0645	119.6400	0.1196	85.431	0.0000	0.0000

0
0
0
0
0
300
0
300
0
300
0
15,000
0
7,500
0
7,500
62,241
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
2025/04/10	2037	07/08/2025	11.00 Put	Bond Future	4711.9800	4.7120	3866.3000	3.8663	17.947	0.0000	0.0000
2025/04/10	2037	07/08/2025	11.00 Call	Bond Future	364.9100	0.3649	568.0100	0.5680	55.658	0.0000	0.0000
2025/04/10	2037	07/08/2025	11.83 Call	Bond Future	2013.1600	2.0132	2604.4800	2.6045	29.373	0.0000	0.0000
2025/04/10	2037	07/08/2025	11.83 Put	Bond Future	1816.2400	1.8162	1358.7800	1.3588	25.187	0.0000	0.0000
2025/04/10	2037	07/08/2025	11.45 Call	Bond Future	1058.6400	1.0586	1469.3600	1.4694	38.797	0.0000	0.0000
2025/04/10	2037	07/08/2025	11.45 Put	Bond Future	2898.1600	2.8982	2260.1000	2.2601	22.016	0.0000	0.0000
2025/04/10	2037	06/11/2025	10.50 Put	Bond Future	8130.4300	8.1304	7159.5900	7.1596	11.941	0.0000	0.0000
2025/04/10	2037	06/11/2025	10.50 Call	Bond Future	179.4400	0.1794	277.9200	0.2779	54.882	0.0000	0.0000
2025/04/10	2037	06/11/2025	11.00 Put	Bond Future	5643.6800	5.6437	4809.4900	4.8095	14.781	0.0000	0.0000
2025/04/10	2037	06/11/2025	11.00 Call	Bond Future	580.1700	0.5802	815.3000	0.8153	40.528	0.0000	0.0000
2025/04/10	2037	06/11/2025	12.16 Call	Bond Future	3144.7300	3.1447	3800.5800	3.8006	20.856	0.0000	0.0000
2025/04/10	2037	06/11/2025	12.16 Put	Bond Future	2003.0100	2.0030	1589.5400	1.5895	20.642	0.0000	0.0000
2025/04/10	2037	06/11/2025		Bond Future	11.9371	81.3955	11.7323	82.4648	1.715	0.0000	0.0000
2025/04/10	2037	06/11/2025	11.63 Call	Bond Future	1688.1300	1.6881	2157.1600	2.1572	27.784	0.0000	0.0000
2025/04/10	2037	06/11/2025	11.63 Put	Bond Future	3299.3100	3.2993	2699.0200	2.6990	18.194	0.0000	0.0000
2025/04/10	2037	05/02/2026	12.27 Call	Bond Future	3500.3600	3.5004	4141.8900	4.1419	18.328	0.0000	0.0000
2025/04/10	2037	05/02/2026	12.27 Put	Bond Future	2617.3300	2.6173	2168.6900	2.1687	17.141	0.0000	0.0000
2025/04/10	2037	05/02/2026	10.90 Put	Bond Future	7030.9000	7.0309	6167.0800	6.1671	12.286	0.0000	0.0000
2025/04/10	2037	05/02/2026	10.90 Call	Bond Future	653.3400	0.6533	879.6900	0.8797	34.645	0.0000	0.0000
2025/04/10	2037	05/02/2026		Bond Future	12.0940	78.7043	11.8805	79.7944	1.765	0.0000	0.0000
2025/04/10	2037	05/02/2026	11.20 Call	Bond Future	1049.5700	1.0496	1363.5400	1.3635	29.914	0.0000	0.0000
2025/04/10	2037	05/02/2026	11.20 Put	Bond Future	5758.9800	5.7590	4982.7800	4.9828	13.478	0.0000	0.0000
2025/04/10	2037	05/02/2026	11.86 Call	Bond Future	2385.0800	2.3851	2907.2900	2.9073	21.895	0.0000	0.0000
2025/04/10	2037	05/02/2026	11.86 Put	Bond Future	3581.1500	3.5812	3013.1900	3.0132	15.860	0.0000	0.0000
2025/04/10	2037	05/02/2026	11.36 Call	Bond Future	1315.6000	1.3156	1679.6400	1.6796	27.671	0.0000	0.0000
2025/04/10	2037	05/02/2026	11.36 Put	Bond Future	5153.8300	5.1538	4427.7000	4.4277	14.089	0.0000	0.0000
2025/04/10	2037	05/02/2026	10.65 Put	Bond Future	8222.7200	8.2227	7296.2400	7.2962	11.267	0.0000	0.0000
2025/04/10	2037	05/02/2026	10.65 Call	Bond Future	419.6000	0.4196	583.2900	0.5833	39.011	0.0000	0.0000
2025/04/10	2037	05/02/2026	12.73 Call	Bond Future	4948.4800	4.9485	5703.5100	5.7035	15.258	0.0000	0.0000
2025/04/10	2037	05/02/2026	12.73 Put	Bond Future	1822.3200	1.8223	1487.1800	1.4872	18.391	0.0000	0.0000
2025/04/10	2037	05/02/2026	11.40 Put	Bond Future	5010.4000	5.0104	4296.9600	4.2970	14.239	0.0000	0.0000
2025/04/10	2037	05/02/2026	11.40 Call	Bond Future	1387.9900	1.3880	1764.7200	1.7647	27.142	0.0000	0.0000
2025/04/10	2037	07/05/2026		Bond Future	12.2666	80.2028	12.0439	81.3140	1.815	0.0000	0.0000
2025/04/10	2037	07/05/2026	11.32 Call	Bond Future	1317.4900	1.3175	1659.8600	1.6599	25.987	0.0000	0.0000
2025/04/10	2037	07/05/2026	11.32 Put	Bond Future	6196.6200	6.1966	5427.7900	5.4278	12.407	0.0000	0.0000
2025/04/10	2038	08/05/2025		Bond Future	138.5955	138.5955	138.5989	138.5989	0.003	0.0000	0.0000
2025/04/10	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/10	2038	08/05/2025	139.68 Put	Bond Future	1084.5500	1.0846	1081.0700	1.0811	0.321	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
2025/04/10	2038	07/08/2025		Bond Future	139.2064	139.2064	139.2100	0.003	0.0000	0.0000
2025/04/10	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/10	2038	07/08/2025	139.56 Put	Bond Future	353.5900	0.3536	350.0000	0.3500	1.015	0.0000
2025/04/10	2038	06/11/2025		Bond Future	141.9307	141.9307	141.9347	141.9347	0.003	0.0000
2025/04/10	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/10	2038	06/11/2025	143.88 Put	Bond Future	1949.3500	1.9494	1945.2800	1.9453	0.209	0.0000
2025/04/10	2038	05/02/2026		Bond Future	142.5258	142.5258	142.5298	142.5298	0.003	0.0000
2025/04/10	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/10	2038	05/02/2026	143.20 Put	Bond Future	674.2100	0.6742	670.1900	0.6702	0.596	0.0000
2025/04/10	2038	07/05/2026		Bond Future	145.2767	145.2767	145.2813	145.2813	0.003	0.0000
2025/04/10	2038	07/05/2026	144.53 Call	Bond Future	746.6600	0.7467	751.2800	0.7513	0.619	0.0000
2025/04/10	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/10	2040	08/05/2025	13.43 Put	Bond Future	3.6300	0.0036	0.7800	0.0008	78.512	0.0000
2025/04/10	2040	08/05/2025	13.43 Call	Bond Future	7531.5200	7.5315	8713.4200	8.7134	15.693	0.0000
2025/04/10	2040	08/05/2025	12.75 Put	Bond Future	83.7600	0.0838	27.4200	0.0274	67.264	0.0000
2025/04/10	2040	08/05/2025	12.75 Call	Bond Future	4135.7800	4.1358	5264.1900	5.2642	27.284	0.0000
2025/04/10	2040	08/05/2025	13.50 Put	Bond Future	2.3900	0.0024	0.4800	0.0005	79.916	0.0000
2025/04/10	2040	08/05/2025	13.50 Call	Bond Future	7873.9200	7.8739	9056.7600	9.0568	15.022	0.0000
2025/04/10	2040	08/05/2025		Bond Future	12.0157	81.9113	11.8117	83.0960	1.698	0.0000
2025/04/10	2040	08/05/2025	12.63 Call	Bond Future	3545.3300	3.5453	4643.4500	4.6435	30.974	0.0000
2025/04/10	2040	08/05/2025	12.63 Put	Bond Future	133.5900	0.1336	46.9600	0.0470	64.848	0.0000
2025/04/10	2040	07/08/2025		Bond Future	12.1615	79.0005	11.9492	80.2084	1.745	0.0000
2025/04/10	2040	07/08/2025	13.29 Call	Bond Future	6392.7900	6.3928	7457.7400	7.4577	16.659	0.0000
2025/04/10	2040	07/08/2025	13.29 Put	Bond Future	414.5600	0.4146	271.5400	0.2715	34.499	0.0000
2025/04/10	2040	07/08/2025	12.60 Call	Bond Future	3528.5100	3.5285	4398.3100	4.3983	24.651	0.0000
2025/04/10	2040	07/08/2025	12.60 Put	Bond Future	1119.2900	1.1193	781.1200	0.7811	30.213	0.0000
2025/04/10	2040	07/08/2025	11.00 Put	Bond Future	7076.2700	7.0763	5962.9400	5.9629	15.733	0.0000
2025/04/10	2040	07/08/2025	11.00 Call	Bond Future	110.1900	0.1102	204.8300	0.2048	85.888	0.0000
2025/04/10	2040	07/08/2025	11.70 Put	Bond Future	3531.7000	3.5317	2733.6900	2.7337	22.596	0.0000
2025/04/10	2040	07/08/2025	11.70 Call	Bond Future	869.3200	0.8693	1279.2800	1.2793	47.159	0.0000
2025/04/10	2040	07/08/2025	12.40 Call	Bond Future	2796.3600	2.7964	3581.6000	3.5816	28.081	0.0000
2025/04/10	2040	07/08/2025	12.40 Put	Bond Future	1471.8900	1.4719	1049.1600	1.0492	28.720	0.0000
2025/04/10	2040	07/08/2025	10.80 Put	Bond Future	8307.4600	8.3075	7149.7800	7.1498	13.935	0.0000
2025/04/10	2040	07/08/2025	10.80 Call	Bond Future	49.4600	0.0495	99.7500	0.0998	101.678	0.0000
2025/04/10	2040	07/08/2025	11.40 Put	Bond Future	4879.6900	4.8797	3921.7000	3.9217	19.632	0.0000
2025/04/10	2040	07/08/2025	11.40 Call	Bond Future	413.3300	0.4133	663.3100	0.6633	60.480	0.0000
2025/04/10	2040	07/08/2025	12.00 Call	Bond Future	1554.4100	1.5544	2134.8500	2.1349	37.341	0.0000
2025/04/10	2040	07/08/2025	12.00 Put	Bond Future	2470.9800	2.4710	1843.4500	1.8435	25.396	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
27,979
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
2025/04/10	2040	06/11/2025		Bond Future	12.3080	80.5268	12.0873	81.7584	1.793	0.0000
2025/04/10	2040	06/11/2025	11.84 Call	Bond Future	1491.9900	1.4920	1970.7800	1.9708	32.091	0.0000
2025/04/10	2040	06/11/2025	11.84 Put	Bond Future	4138.7200	4.1387	3385.9400	3.3859	18.189	0.0000
2025/04/10	2040	05/02/2026	13.23 Call	Bond Future	5723.2000	5.7232	6627.5000	6.6275	15.801	0.0000
2025/04/10	2040	05/02/2026	13.23 Put	Bond Future	1761.7100	1.7617	1410.4900	1.4105	19.936	0.0000
2025/04/10	2040	05/02/2026	11.82 Put	Bond Future	5183.1700	5.1832	4383.0200	4.3830	15.437	0.0000
2025/04/10	2040	05/02/2026	11.82 Call	Bond Future	1572.4500	1.5725	2027.8200	2.0278	28.959	0.0000
2025/04/10	2040	05/02/2026		Bond Future	12.4663	77.5682	12.2365	78.8237	1.843	0.0000
2025/04/10	2040	05/02/2026	11.49 Call	Bond Future	987.2700	0.9873	1323.0300	1.3230	34.009	0.0000
2025/04/10	2040	05/02/2026	11.49 Put	Bond Future	6539.4700	6.5395	5619.7100	5.6197	14.065	0.0000
2025/04/10	2040	07/05/2026		Bond Future	12.6386	79.0447	12.3992	80.3244	1.894	0.0000
2025/04/10	2040	07/05/2026	11.67 Call	Bond Future	1437.5200	1.4375	1834.6300	1.8346	27.625	0.0000
2025/04/10	2040	07/05/2026	11.67 Put	Bond Future	6818.8900	6.8189	5936.3100	5.9363	12.943	0.0000
2025/04/10	2044	08/05/2025	10.85 Put	Bond Future	8492.8700	8.4929	7297.3800	7.2974	14.076	0.0000
2025/04/10	2044	08/05/2025	10.85 Call	Bond Future	0.0300	0.0000	0.2100	0.0002	600.000	0.0000
2025/04/10	2044	08/05/2025	11.76 Call	Bond Future	178.5500	0.1786	420.1300	0.4201	135.301	0.0000
2025/04/10	2044	08/05/2025	11.76 Put	Bond Future	2764.8400	2.7648	1810.7500	1.8108	34.508	0.0000
2025/04/10	2044	08/05/2025	11.35 Put	Bond Future	5171.6400	5.1716	4003.9800	4.0040	22.578	0.0000
2025/04/10	2044	08/05/2025	11.35 Call	Bond Future	10.0900	0.0101	38.1000	0.0381	277.602	0.0000
2025/04/10	2044	08/05/2025	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/10	2044	08/05/2025	Put	Bond Future	22732.3400	22.7323	21536.6700	21.5367	5.260	0.0000
2025/04/10	2044	08/05/2025	12.40 Call	Bond Future	1734.3100	1.7343	2622.9500	2.6230	51.239	0.0000
2025/04/10	2044	08/05/2025	12.40 Put	Bond Future	560.6700	0.5607	253.6400	0.2536	54.761	0.0000
2025/04/10	2044	08/05/2025	11.65 Call	Bond Future	95.2300	0.0952	250.4900	0.2505	163.037	0.0000
2025/04/10	2044	08/05/2025	11.65 Put	Bond Future	3359.1700	3.3592	2318.7600	2.3188	30.972	0.0000
2025/04/10	2044	08/05/2025	10.92 Put	Bond Future	8013.3500	8.0134	6818.1200	6.8181	14.915	0.0000
2025/04/10	2044	08/05/2025	10.92 Call	Bond Future	0.0700	0.0001	0.5100	0.0005	628.571	0.0000
2025/04/10	2044	08/05/2025		Bond Future	12.1946	77.2677	11.9907	78.4633	1.672	0.0000
2025/04/10	2044	08/05/2025	12.72 Call	Bond Future	3132.9200	3.1329	4209.2900	4.2093	34.357	0.0000
2025/04/10	2044	08/05/2025	12.72 Put	Bond Future	190.0800	0.1901	70.7800	0.0708	62.763	0.0000
2025/04/10	2044	07/08/2025		Bond Future	12.3366	74.3914	12.1246	75.6105	1.719	0.0000
2025/04/10	2044	07/08/2025	13.34 Call	Bond Future	5862.6500	5.8627	6910.4200	6.9104	17.872	0.0000
2025/04/10	2044	07/08/2025	13.34 Put	Bond Future	509.2500	0.5093	337.8800	0.3379	33.651	0.0000
2025/04/10	2044	07/08/2025	11.85 Call	Bond Future	827.8200	0.8278	1227.4100	1.2274	48.270	0.0000
2025/04/10	2044	07/08/2025	11.85 Put	Bond Future	3675.0700	3.6751	2855.5200	2.8555	22.300	0.0000
2025/04/10	2044	07/08/2025	11.30 Put	Bond Future	6457.5100	6.4575	5372.2300	5.3722	16.806	0.0000
2025/04/10	2044	07/08/2025	11.30 Call	Bond Future	173.4300	0.1734	307.2900	0.3073	77.184	0.0000
2025/04/10	2044	07/08/2025	10.63 Put	Bond Future	10822.7900	10.8228	9616.5600	9.6166	11.145	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
86,059
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
2025/04/10	2044	07/08/2025	10.63 Call	Bond Future	9.6300	0.0096	22.5400	0.0225	134.060	0.0000
2025/04/10	2044	06/11/2025		Bond Future	12.4787	75.8287	12.2585	77.0716	1.765	0.0000
2025/04/10	2044	06/11/2025	11.88 Call	Bond Future	1228.0200	1.2280	1654.4700	1.6545	34.727	0.0000
2025/04/10	2044	06/11/2025	11.88 Put	Bond Future	4688.1100	4.6881	3871.6700	3.8717	17.415	0.0000
2025/04/10	2044	05/02/2026		Bond Future	12.6318	72.9048	12.4026	74.1719	1.814	0.0000
2025/04/10	2044	05/02/2026	11.56 Call	Bond Future	857.9200	0.8579	1163.6100	1.1636	35.632	0.0000
2025/04/10	2044	05/02/2026	11.56 Put	Bond Future	7105.8000	7.1058	6144.4300	6.1444	13.529	0.0000
2025/04/10	2044	07/05/2026		Bond Future	12.7973	74.2924	12.5588	75.5839	1.864	0.0000
2025/04/10	2044	07/05/2026	11.80 Call	Bond Future	1404.9300	1.4049	1797.2200	1.7972	27.922	0.0000
2025/04/10	2044	07/05/2026	11.80 Put	Bond Future	7064.3000	7.0643	6165.1000	6.1651	12.729	0.0000
2025/04/10	2046	08/05/2025		Bond Future	118.0973	118.0973	118.6260	118.6260	0.448	0.0000
2025/04/10	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/10	2046	08/05/2025	121.97 Put	Bond Future	3872.7100	3.8727	3343.9600	3.3440	13.653	0.0000
2025/04/10	2046	07/08/2025		Bond Future	120.4344	120.4344	120.9737	120.9737	0.448	0.0000
2025/04/10	2046	07/08/2025	118.69 Call	Bond Future	1744.3500	1.7444	2283.7000	2.2837	30.920	0.0000
2025/04/10	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/10	2046	06/11/2025		Bond Future	120.5306	120.5306	121.0807	121.0807	0.456	0.0000
2025/04/10	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/10	2046	06/11/2025	125.41 Put	Bond Future	4879.3900	4.8794	4329.3000	4.3293	11.274	0.0000
2025/04/10	2046	05/02/2026		Bond Future	122.8807	122.8807	123.4419	123.4419	0.457	0.0000
2025/04/10	2046	05/02/2026	121.65 Call	Bond Future	1230.7400	1.2307	1791.8900	1.7919	45.595	0.0000
2025/04/10	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/10	2046	07/05/2026		Bond Future	122.9482	122.9482	123.5198	123.5198	0.465	0.0000
2025/04/10	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/10	2046	07/05/2026	124.95 Put	Bond Future	2001.8100	2.0018	1430.2200	1.4302	28.554	0.0000
2025/04/10	2050	08/05/2025		Bond Future	119.1011	119.1011	119.6940	119.6940	0.498	0.0000
2025/04/10	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/10	2050	08/05/2025	121.16 Put	Bond Future	2058.9400	2.0589	1466.0300	1.4660	28.797	0.0000
2025/04/10	2050	07/08/2025		Bond Future	119.0823	119.0823	119.6868	119.6868	0.508	0.0000
2025/04/10	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/10	2050	07/08/2025	119.89 Put	Bond Future	807.7100	0.8077	203.1600	0.2032	74.847	0.0000
2025/04/10	2050	06/11/2025		Bond Future	121.4127	121.4127	122.0296	122.0296	0.508	0.0000
2025/04/10	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/10	2050	06/11/2025	124.42 Put	Bond Future	3007.2700	3.0073	2390.3800	2.3904	20.513	0.0000
2025/04/10	2050	05/02/2026		Bond Future	121.3596	121.3596	121.9882	121.9882	0.518	0.0000
2025/04/10	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/10	2050	05/02/2026	122.82 Put	Bond Future	1460.3800	1.4604	831.7800	0.8318	43.044	0.0000
2025/04/10	2050	07/05/2026		Bond Future	123.7018	123.7018	124.3430	124.3430	0.518	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

16,080

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
2025/04/10	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	272.9700	0.2730	100.000	0.0000	0.0000
2025/04/10	2050	07/05/2026	124.07 Put	Bond Future	368.1800	0.3682	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/04/10	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/10	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/10	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/10	AL37	08/05/2025		Index Future	1084.2650	1084.2650	1089.0350	1089.0350	0.440	0.0000	0.0000
2025/04/10	AL37	07/08/2025		Index Future	1105.4550	1105.4550	1110.3190	1110.3190	0.440	0.0000	0.0000
2025/04/10	AL37	06/11/2025		Index Future	1126.8320	1126.8320	1131.7930	1131.7930	0.440	0.0000	0.0000
2025/04/10	AL37	05/02/2026		Index Future	1148.5560	1148.5560	1153.6160	1153.6160	0.441	0.0000	0.0000
2025/04/10	AL37	07/05/2026		Index Future	1170.4930	1170.4930	1175.6530	1175.6530	0.441	0.0000	0.0000
2025/04/10	AL7T	08/05/2025		Index Future	1264.5840	1264.5840	1279.0600	1279.0600	1.145	0.0000	0.0000
2025/04/10	AL7T	07/08/2025		Index Future	1289.2970	1289.2970	1304.0570	1304.0570	1.145	0.0000	0.0000
2025/04/10	AL7T	06/11/2025		Index Future	1314.2300	1314.2300	1329.2780	1329.2780	1.145	0.0000	0.0000
2025/04/10	AL7T	05/02/2026		Index Future	1339.5670	1339.5670	1354.9090	1354.9090	1.145	0.0000	0.0000
2025/04/10	AL7T	07/05/2026		Index Future	1365.1520	1365.1520	1380.7910	1380.7910	1.146	0.0000	0.0000
2025/04/10	ALBI	08/05/2025		Index Future	1092.5740	1092.5740	1102.6960	1102.6960	0.926	0.0000	0.0000
2025/04/10	ALBI	07/08/2025		Index Future	1113.9260	1113.9260	1124.2460	1124.2460	0.926	0.0000	0.0000
2025/04/10	ALBI	06/11/2025		Index Future	1135.4670	1135.4670	1145.9900	1145.9900	0.927	0.0000	0.0000
2025/04/10	ALBI	05/02/2026		Index Future	1157.3570	1157.3570	1168.0860	1168.0860	0.927	0.0000	0.0000
2025/04/10	ALBI	07/05/2026		Index Future	1179.4630	1179.4630	1190.4000	1190.4000	0.927	0.0000	0.0000
2025/04/10	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/10	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/10	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/10	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/10	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/10	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/10	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/10	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/10	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/10	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	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
2025/04/10	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/10	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/10	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/04/10	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/10	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/10	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/10	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/10	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/10	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/04/10	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/10	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/10	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/10	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/10	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/10	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/10	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/10	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/10	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/10	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/10	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/10	ES33	08/05/2025		Bond Future	11.8204	78.6551	11.6463	79.4285	1.473	0.0000
2025/04/10	ES33	08/05/2025	12.73 Call	Bond Future	3883.1400	3.8831	4656.5200	4.6565	19.916	0.0000
2025/04/10	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/04/10	ES33	07/08/2025		Bond Future	11.9843	80.2116	11.8021	81.0004	1.520	0.0000
2025/04/10	ES33	07/08/2025	13.56 Call	Bond Future	6407.0400	6.4070	7195.7700	7.1958	12.310	0.0000
2025/04/10	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/04/10	ES33	06/11/2025		Bond Future	12.1681	77.9850	11.9772	78.7894	1.569	0.0000
2025/04/10	ES33	06/11/2025	12.01 Call	Bond Future	0.0000	0.0000	139.1300	0.1391	100.000	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	
2025/04/10	ES33	06/11/2025	12.01 Put	Bond Future	665.2700	0.6653	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/04/10	ES33	05/02/2026		Bond Future	12.3711	79.5046	12.1706	80.3250	1.621	0.0000	0.0000
2025/04/10	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/10	ES33	05/02/2026	11.49 Put	Bond Future	3690.8500	3.6909	2870.5200	2.8705	22.226	0.0000	0.0000
2025/04/10	ES33	07/05/2026		Bond Future	12.5857	77.2406	12.3751	78.0770	1.673	0.0000	0.0000
2025/04/10	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/10	ES33	07/05/2026	11.69 Put	Bond Future	3639.9100	3.6399	2803.5200	2.8035	22.978	0.0000	0.0000
2025/04/10	ES42	08/05/2025		Bond Future	12.4765	72.6316	12.2614	73.8108	1.724	0.0000	0.0000
2025/04/10	ES42	08/05/2025	13.25 Call	Bond Future	4000.7500	4.0008	5179.9400	5.1799	29.474	0.0000	0.0000
2025/04/10	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/10	ES42	07/08/2025		Bond Future	12.6224	74.0690	12.3989	75.2715	1.770	0.0000	0.0000
2025/04/10	ES42	07/08/2025	13.79 Call	Bond Future	5796.8100	5.7968	6999.3600	6.9994	20.745	0.0000	0.0000
2025/04/10	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/10	ES42	06/11/2025		Bond Future	12.7810	71.2529	12.5484	72.4794	1.820	0.0000	0.0000
2025/04/10	ES42	06/11/2025	12.39 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/10	ES42	06/11/2025	12.39 Put	Bond Future	2081.0200	2.0810	854.5400	0.8545	58.936	0.0000	0.0000
2025/04/10	ES42	05/02/2026		Bond Future	12.9471	72.6404	12.7049	73.8911	1.870	0.0000	0.0000
2025/04/10	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/10	ES42	05/02/2026	11.85 Put	Bond Future	5959.2800	5.9593	4708.5800	4.7086	20.987	0.0000	0.0000
2025/04/10	ES42	07/05/2026		Bond Future	13.1265	69.7752	12.8740	71.0504	1.923	0.0000	0.0000
2025/04/10	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/10	ES42	07/05/2026	12.20 Put	Bond Future	4866.2100	4.8662	3590.9900	3.5910	26.206	0.0000	0.0000
2025/04/10	GOVI	08/05/2025		GOVI	1077.1410	1077.1410	1086.7390	1086.7390	0.891	0.0000	0.0000
2025/04/10	GOVI	08/05/2025	1,022.00 Call	GOVI	551410.0000	55.1410	647390.0000	64.7390	17.406	0.0000	0.0000
2025/04/10	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/10	GOVI	07/08/2025		GOVI	1098.1920	1098.1920	1107.9770	1107.9770	0.891	0.0000	0.0000
2025/04/10	GOVI	07/08/2025	1,011.00 Call	GOVI	871920.0000	87.1920	969770.0000	96.9770	11.222	0.0000	0.0000
2025/04/10	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/10	GOVI	06/11/2025		GOVI	1119.4290	1119.4290	1129.4070	1129.4070	0.891	0.0000	0.0000
2025/04/10	GOVI	06/11/2025	1,112.00 Call	GOVI	74290.0000	7.4290	174070.0000	17.4070	134.311	0.0000	0.0000
2025/04/10	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/10	GOVI	05/02/2026		GOVI	1141.0100	1141.0100	1151.1830	1151.1830	0.892	0.0000	0.0000
2025/04/10	GOVI	05/02/2026	1,150.00 Call	GOVI	0.0000	0.0000	11830.0000	1.1830	100.000	0.0000	0.0000
2025/04/10	GOVI	05/02/2026	1,150.00 Put	GOVI	89900.0000	8.9900	0.0000	0.0000	(100.000)	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
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	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/04/10	GOVI	07/05/2026		GOVI		1162.8040	1162.8040	1173.1740	1173.1740	0.892	0.0000	0.0000
2025/04/10	GOVI	07/05/2026	1,177. Call 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/10	GOVI	07/05/2026	1,177. Put 00	GOVI		141960.0000	14.1960	38260.0000	3.8260	73.049	0.0000	0.0000
2025/04/10	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/04/10	IGOV	08/05/2025		Index Future		374.3880	374.3880	375.0550	375.0550	0.178	0.0000	0.0000
2025/04/10	IGOV	07/08/2025		Index Future		381.7970	381.7970	382.4770	382.4770	0.178	0.0000	0.0000
2025/04/10	IGOV	06/11/2025		Index Future		389.2710	389.2710	389.9650	389.9650	0.178	0.0000	0.0000
2025/04/10	IGOV	05/02/2026		Index Future		396.8640	396.8640	397.5730	397.5730	0.179	0.0000	0.0000
2025/04/10	IGOV	07/05/2026		Index Future		404.5310	404.5310	405.2550	405.2550	0.179	0.0000	0.0000
2025/04/10	IS10	17/12/2025		Interest Rate Swap		80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/04/10	IS10	16/03/2026		Interest Rate Swap		76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/04/10	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/04/10	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/04/10	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/04/10	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/04/10	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/04/10	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/04/10	IS10	20/12/2027		Interest Rate Swap		87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/04/10	IS10	22/03/2028		Interest Rate Swap		80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/04/10	IS10	20/06/2028		Interest Rate Swap		88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/04/10	IS10	19/09/2028		Interest Rate Swap		92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/04/10	J186	21/12/2026		Interest Rate Swap		8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/04/10	JBAF	18/06/2025		Jibar Tradeable Future		8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/04/10	JBAF	17/09/2025		Jibar Tradeable Future		8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/04/10	JBAF	17/12/2025		Jibar Tradeable Future		8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/04/10	JBAF	18/03/2026		Jibar Tradeable Future		8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/04/10	JBAF	17/06/2026		Jibar Tradeable Future		8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/04/10	R033	08/05/2025		Bond Future		10.2742	99.6950	10.1716	100.2373	0.999	0.0000	0.0000
2025/04/10	R033	08/05/2025	10.33 Call	Bond Future		965.5300	0.9655	1284.9000	1.2849	33.077	0.0000	0.0000
2025/04/10	R033	08/05/2025	10.33 Put	Bond Future		672.4300	0.6724	449.4700	0.4495	33.157	0.0000	0.0000
2025/04/10	R033	07/08/2025		Bond Future		10.3845	101.6433	10.2768	102.1963	1.037	0.0000	0.0000
2025/04/10	R033	07/08/2025	10.33 Call	Bond Future		1469.2000	1.4692	1743.1900	1.7432	18.649	0.0000	0.0000
2025/04/10	R033	07/08/2025	10.33 Put	Bond Future		1748.5100	1.7485	1469.5000	1.4695	15.957	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
2025/04/10	R033	06/11/2025		Bond Future	10.5085	98.5635	10.3954	99.1275	1.077	0.0000
2025/04/10	R033	06/11/2025	10.33 Call	Bond Future	1699.9500	1.7000	1957.1400	1.9571	15.129	0.0000
2025/04/10	R033	06/11/2025	10.33 Put	Bond Future	2591.8900	2.5919	2285.1100	2.2851	11.836	0.0000
2025/04/10	R033	05/02/2026		Bond Future	10.6447	100.4616	10.5257	101.0366	1.118	0.0000
2025/04/10	R033	05/02/2026	10.49 Call	Bond Future	2110.8900	2.1109	2384.3300	2.3843	12.954	0.0000
2025/04/10	R033	05/02/2026	10.49 Put	Bond Future	2859.1100	2.8591	2557.4600	2.5575	10.550	0.0000
2025/04/10	R033	07/05/2026		Bond Future	10.7950	97.3308	10.6695	97.9172	1.162	0.0000
2025/04/10	R033	07/05/2026	10.38 Call	Bond Future	1826.4100	1.8264	2067.0600	2.0671	13.176	0.0000
2025/04/10	R033	07/05/2026	10.38 Put	Bond Future	3783.8100	3.7838	3438.0700	3.4381	9.137	0.0000
2025/04/10	R035	08/05/2025	10.08 Put	Bond Future	5697.1900	5.6972	4765.3800	4.7654	16.356	0.0000
2025/04/10	R035	08/05/2025	10.08 Call	Bond Future	1.2400	0.0012	5.0500	0.0051	307.258	0.0000
2025/04/10	R035	08/05/2025	10.58 Put	Bond Future	2938.9000	2.9389	2126.4700	2.1265	27.644	0.0000
2025/04/10	R035	08/05/2025	10.58 Call	Bond Future	97.6100	0.0976	220.8000	0.2208	126.206	0.0000
2025/04/10	R035	08/05/2025	11.01 Call	Bond Future	705.9700	0.7060	1160.6900	1.1607	64.411	0.0000
2025/04/10	R035	08/05/2025	11.01 Put	Bond Future	1186.2600	1.1863	705.3600	0.7054	40.539	0.0000
2025/04/10	R035	08/05/2025	11.70 Call	Bond Future	3266.6900	3.2667	4125.5900	4.1256	26.293	0.0000
2025/04/10	R035	08/05/2025	11.70 Put	Bond Future	131.0600	0.1311	54.3400	0.0543	58.538	0.0000
2025/04/10	R035	08/05/2025	10.95 Call	Bond Future	571.6500	0.5717	974.2000	0.9742	70.419	0.0000
2025/04/10	R035	08/05/2025	10.95 Put	Bond Future	1376.3100	1.3763	843.2400	0.8432	38.732	0.0000
2025/04/10	R035	08/05/2025	10.44 Put	Bond Future	3666.5900	3.6666	2791.8000	2.7918	23.858	0.0000
2025/04/10	R035	08/05/2025	10.44 Call	Bond Future	38.0600	0.0381	98.8900	0.0989	159.827	0.0000
2025/04/10	R035	08/05/2025	13.35 Call	Bond Future	10990.9700	10.9910	11926.5800	11.9266	8.513	0.0000
2025/04/10	R035	08/05/2025	13.35 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000
2025/04/10	R035	08/05/2025	12.70 Call	Bond Future	8023.6800	8.0237	8958.5900	8.9586	11.652	0.0000
2025/04/10	R035	08/05/2025	12.70 Put	Bond Future	0.9200	0.0009	0.2100	0.0002	77.174	0.0000
2025/04/10	R035	08/05/2025	11.46 Put	Bond Future	310.6700	0.3107	146.0600	0.1461	52.985	0.0000
2025/04/10	R035	08/05/2025	11.46 Call	Bond Future	2212.0500	2.2121	2983.0600	2.9831	34.855	0.0000
2025/04/10	R035	08/05/2025		Bond Future	11.0994	88.6687	10.9259	89.6044	1.564	0.0000
2025/04/10	R035	08/05/2025	11.78 Call	Bond Future	3638.0600	3.6381	4515.6200	4.5156	24.122	0.0000
2025/04/10	R035	08/05/2025	11.78 Put	Bond Future	96.4400	0.0964	38.3800	0.0384	60.203	0.0000
2025/04/10	R035	07/08/2025		Bond Future	11.2264	90.4016	11.0453	91.3555	1.613	0.0000
2025/04/10	R035	07/08/2025	12.65 Call	Bond Future	7225.6300	7.2256	8112.7700	8.1128	12.278	0.0000
2025/04/10	R035	07/08/2025	12.65 Put	Bond Future	195.7700	0.1958	128.9800	0.1290	34.117	0.0000
2025/04/10	R035	07/08/2025	10.08 Put	Bond Future	6380.6100	6.3806	5495.6200	5.4956	13.870	0.0000
2025/04/10	R035	07/08/2025	10.08 Call	Bond Future	94.6100	0.0946	163.5500	0.1636	72.868	0.0000
2025/04/10	R035	07/08/2025	10.58 Put	Bond Future	3950.2700	3.9503	3224.7200	3.2247	18.367	0.0000
2025/04/10	R035	07/08/2025	10.58 Call	Bond Future	478.9100	0.4789	707.2900	0.7073	47.687	0.0000
2025/04/10	R035	07/08/2025	11.34 Call	Bond Future	2137.2400	2.1372	2703.9200	2.7039	26.515	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
75,997
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
2025/04/10	R035	07/08/2025	11.34 Put	Bond Future	1545.9300	1.5459	1158.6800	1.1587	25.050	0.0000	0.0000
2025/04/10	R035	07/08/2025	11.30 Call	Bond Future	2016.4800	2.0165	2566.6300	2.5666	27.283	0.0000	0.0000
2025/04/10	R035	07/08/2025	11.30 Put	Bond Future	1632.7500	1.6328	1228.9700	1.2290	24.730	0.0000	0.0000
2025/04/10	R035	06/11/2025	9.91 Put	Bond Future	8055.8600	8.0559	7164.0600	7.1641	11.070	0.0000	0.0000
2025/04/10	R035	06/11/2025	9.91 Call	Bond Future	155.7500	0.1558	236.6300	0.2366	51.929	0.0000	0.0000
2025/04/10	R035	06/11/2025	10.41 Put	Bond Future	5612.2700	5.6123	4840.5400	4.8405	13.751	0.0000	0.0000
2025/04/10	R035	06/11/2025	10.41 Call	Bond Future	525.0100	0.5250	725.9600	0.7260	38.275	0.0000	0.0000
2025/04/10	R035	06/11/2025	11.43 Call	Bond Future	2579.0300	2.5790	3123.6500	3.1237	21.117	0.0000	0.0000
2025/04/10	R035	06/11/2025	11.43 Put	Bond Future	2267.7700	2.2678	1839.7100	1.8397	18.876	0.0000	0.0000
2025/04/10	R035	06/11/2025	11.95 Call	Bond Future	4242.5000	4.2425	4932.7700	4.9328	16.270	0.0000	0.0000
2025/04/10	R035	06/11/2025	11.95 Put	Bond Future	1344.0300	1.3440	1061.6200	1.0616	21.012	0.0000	0.0000
2025/04/10	R035	06/11/2025	11.45 Call	Bond Future	2636.6100	2.6366	3187.5400	3.1875	20.895	0.0000	0.0000
2025/04/10	R035	06/11/2025	11.45 Put	Bond Future	2223.8500	2.2239	1802.1000	1.8021	18.965	0.0000	0.0000
2025/04/10	R035	06/11/2025	10.95 Put	Bond Future	3557.8400	3.5578	2967.1600	2.9672	16.602	0.0000	0.0000
2025/04/10	R035	06/11/2025	10.95 Call	Bond Future	1383.6400	1.3836	1765.6400	1.7656	27.608	0.0000	0.0000
2025/04/10	R035	06/11/2025	10.08 Put	Bond Future	7174.3400	7.1743	6315.9400	6.3159	11.965	0.0000	0.0000
2025/04/10	R035	06/11/2025	10.08 Call	Bond Future	243.4000	0.2434	357.6800	0.3577	46.952	0.0000	0.0000
2025/04/10	R035	06/11/2025	10.58 Put	Bond Future	4894.9700	4.8950	4176.8300	4.1768	14.671	0.0000	0.0000
2025/04/10	R035	06/11/2025	10.58 Call	Bond Future	738.4800	0.7385	993.0200	0.9930	34.468	0.0000	0.0000
2025/04/10	R035	06/11/2025	11.67 Call	Bond Future	3306.4200	3.3064	3923.2300	3.9232	18.655	0.0000	0.0000
2025/04/10	R035	06/11/2025	11.67 Put	Bond Future	1787.7400	1.7877	1431.8700	1.4319	19.906	0.0000	0.0000
2025/04/10	R035	06/11/2025	10.44 Put	Bond Future	5481.1500	5.4812	4718.5200	4.7185	13.914	0.0000	0.0000
2025/04/10	R035	06/11/2025	10.44 Call	Bond Future	559.0800	0.5591	769.1300	0.7691	37.571	0.0000	0.0000
2025/04/10	R035	06/11/2025	10.94 Put	Bond Future	3589.9400	3.5899	2995.7500	2.9958	16.552	0.0000	0.0000
2025/04/10	R035	06/11/2025	10.94 Call	Bond Future	1362.9400	1.3629	1741.4300	1.7414	27.770	0.0000	0.0000
2025/04/10	R035	06/11/2025	11.99 Call	Bond Future	4382.7400	4.3827	5082.5200	5.0825	15.967	0.0000	0.0000
2025/04/10	R035	06/11/2025	11.99 Put	Bond Future	1289.6500	1.2897	1016.7500	1.0168	21.161	0.0000	0.0000
2025/04/10	R035	06/11/2025		Bond Future	11.3689	87.6432	11.1797	88.6159	1.664	0.0000	0.0000
2025/04/10	R035	06/11/2025	11.20 Call	Bond Future	1958.9900	1.9590	2427.8900	2.4279	23.936	0.0000	0.0000
2025/04/10	R035	06/11/2025	11.20 Put	Bond Future	2826.7700	2.8268	2322.9900	2.3230	17.822	0.0000	0.0000
2025/04/10	R035	05/02/2026	10.44 Put	Bond Future	6307.6600	6.3077	5534.2900	5.5343	12.261	0.0000	0.0000
2025/04/10	R035	05/02/2026	10.44 Call	Bond Future	675.0900	0.6751	893.3300	0.8933	32.328	0.0000	0.0000
2025/04/10	R035	05/02/2026	10.94 Put	Bond Future	4416.7900	4.4168	3787.3900	3.7874	14.250	0.0000	0.0000
2025/04/10	R035	05/02/2026	10.94 Call	Bond Future	1439.0500	1.4391	1801.2600	1.8013	25.170	0.0000	0.0000
2025/04/10	R035	05/02/2026	12.44 Call	Bond Future	5703.2200	5.7032	6447.2100	6.4472	13.045	0.0000	0.0000
2025/04/10	R035	05/02/2026	12.44 Put	Bond Future	1312.8500	1.3129	1065.2300	1.0652	18.861	0.0000	0.0000
2025/04/10	R035	05/02/2026		Bond Future	11.5252	89.3313	11.3274	90.3229	1.717	0.0000	0.0000
2025/04/10	R035	05/02/2026	10.79 Call	Bond Future	1170.2400	1.1702	1487.5000	1.4875	27.111	0.0000	0.0000
2025/04/10	R035	05/02/2026	10.79 Put	Bond Future	4933.4800	4.9335	4259.1300	4.2591	13.669	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

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	
2025/04/10	R035	07/05/2026		Bond Future	11.6862	86.5273	11.4793	87.5381	1.771	0.0000	0.0000
2025/04/10	R035	07/05/2026	10.86 Call	Bond Future	1390.6600	1.3907	1722.4500	1.7225	23.858	0.0000	0.0000
2025/04/10	R035	07/05/2026	10.86 Put	Bond Future	5523.6500	5.5237	4844.6500	4.8447	12.293	0.0000	0.0000
2025/04/10	R038	08/05/2025		Bond Future	11.6783	95.9653	11.4845	97.2026	1.660	0.0000	0.0000
2025/04/10	R038	08/05/2025	11.24 Call	Bond Future	143.0700	0.1431	359.9500	0.3600	151.590	0.0000	0.0000
2025/04/10	R038	08/05/2025	11.24 Put	Bond Future	2975.3100	2.9753	1954.8500	1.9549	34.298	0.0000	0.0000
2025/04/10	R038	07/08/2025		Bond Future	11.8182	97.8407	11.6163	99.1023	1.709	0.0000	0.0000
2025/04/10	R038	07/08/2025	11.24 Call	Bond Future	659.2000	0.6592	1003.4700	1.0035	52.225	0.0000	0.0000
2025/04/10	R038	07/08/2025	11.24 Put	Bond Future	4339.1000	4.3391	3421.8100	3.4218	21.140	0.0000	0.0000
2025/04/10	R038	06/11/2025		Bond Future	11.9702	94.2460	11.7596	95.5321	1.759	0.0000	0.0000
2025/04/10	R038	06/11/2025	11.24 Call	Bond Future	925.9100	0.9259	1287.4300	1.2874	39.045	0.0000	0.0000
2025/04/10	R038	06/11/2025	11.24 Put	Bond Future	5499.3900	5.4994	4574.7300	4.5747	16.814	0.0000	0.0000
2025/04/10	R038	06/11/2025	12.33 Call	Bond Future	4072.7700	4.0728	4920.1500	4.9202	20.806	0.0000	0.0000
2025/04/10	R038	06/11/2025	12.33 Put	Bond Future	1933.8200	1.9338	1495.0200	1.4950	22.691	0.0000	0.0000
2025/04/10	R038	06/11/2025	10.98 Put	Bond Future	6836.6200	6.8366	5803.0400	5.8030	15.118	0.0000	0.0000
2025/04/10	R038	06/11/2025	10.98 Call	Bond Future	555.2300	0.5552	807.8300	0.8078	45.495	0.0000	0.0000
2025/04/10	R038	05/02/2026		Bond Future	12.1323	96.0605	11.9125	97.3718	1.811	0.0000	0.0000
2025/04/10	R038	05/02/2026	11.44 Call	Bond Future	1537.2400	1.5372	1984.3200	1.9843	29.083	0.0000	0.0000
2025/04/10	R038	05/02/2026	11.44 Put	Bond Future	5761.9800	5.7620	4897.8400	4.8978	14.997	0.0000	0.0000
2025/04/10	R038	07/05/2026		Bond Future	12.3059	92.4039	12.0764	93.7405	1.865	0.0000	0.0000
2025/04/10	R038	07/05/2026	11.40 Call	Bond Future	1559.6500	1.5597	1981.6300	1.9816	27.056	0.0000	0.0000
2025/04/10	R038	07/05/2026	11.40 Put	Bond Future	7004.9400	7.0049	6090.3400	6.0903	13.057	0.0000	0.0000
2025/04/10	R053	08/05/2025		Bond Future	12.0901	97.6338	11.8864	99.2243	1.685	0.0000	0.0000
2025/04/10	R053	08/05/2025	12.64 Call	Bond Future	4313.3500	4.3134	5750.1700	5.7502	33.311	0.0000	0.0000
2025/04/10	R053	08/05/2025	12.64 Put	Bond Future	246.7900	0.2468	93.0900	0.0931	62.280	0.0000	0.0000
2025/04/10	R053	07/08/2025		Bond Future	12.2193	99.5418	12.0076	101.1635	1.733	0.0000	0.0000
2025/04/10	R053	07/08/2025	13.17 Call	Bond Future	7546.5800	7.5466	8903.5500	8.9036	17.981	0.0000	0.0000
2025/04/10	R053	07/08/2025	13.17 Put	Bond Future	838.8400	0.8388	574.1600	0.5742	31.553	0.0000	0.0000
2025/04/10	R053	06/11/2025		Bond Future	12.3580	95.6015	12.1377	97.2548	1.783	0.0000	0.0000
2025/04/10	R053	06/11/2025	11.76 Call	Bond Future	1675.4400	1.6754	2247.6200	2.2476	34.151	0.0000	0.0000
2025/04/10	R053	06/11/2025	11.76 Put	Bond Future	6288.2400	6.2882	5207.1300	5.2071	17.193	0.0000	0.0000
2025/04/10	R053	05/02/2026		Bond Future	12.5044	97.4420	12.2749	99.1275	1.835	0.0000	0.0000
2025/04/10	R053	05/02/2026	11.49 Call	Bond Future	1354.6100	1.3546	1799.7900	1.7998	32.864	0.0000	0.0000
2025/04/10	R053	05/02/2026	11.49 Put	Bond Future	9246.3700	9.2464	8006.1100	8.0061	13.413	0.0000	0.0000
2025/04/10	R053	07/05/2026		Bond Future	12.6592	93.4344	12.4201	95.1523	1.889	0.0000	0.0000
2025/04/10	R053	07/05/2026	11.69 Call	Bond Future	1956.6200	1.9566	2493.5900	2.4936	27.444	0.0000	0.0000
2025/04/10	R053	07/05/2026	11.69 Put	Bond Future	9297.3900	9.2974	8116.4300	8.1164	12.702	0.0000	0.0000

	0
	0
	0
9,260	
	0
	0
	0
	0
	0
	0
	0
	0
	0
1,770	
	0
1,770	
	0
	0
	0
	0
	0
	0
2,612	
	0
	0
20,000	
	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
2025/04/10	R186	08/05/2025		Bond Future	8.2845	107.3779	8.2573	107.4190	0.328	0.0000
2025/04/10	R186	08/05/2025	8.47 Call	Bond Future	324.6100	0.3246	355.7900	0.3558	9.605	0.0000
2025/04/10	R186	08/05/2025	8.47 Put	Bond Future	44.7700	0.0448	34.8400	0.0348	22.180	0.0000
2025/04/10	R186	07/08/2025		Bond Future	8.3573	104.1677	8.3247	104.2097	0.391	0.0000
2025/04/10	R186	07/08/2025	9.68 Call	Bond Future	1695.9200	1.6959	1735.9900	1.7360	2.363	0.0000
2025/04/10	R186	07/08/2025	9.68 Put	Bond Future	15.3300	0.0153	13.4400	0.0134	12.329	0.0000
2025/04/10	R186	07/08/2025	10.25 Call	Bond Future	2397.9600	2.3980	2439.2600	2.4393	1.722	0.0000
2025/04/10	R186	07/08/2025	10.25 Put	Bond Future	5.0200	0.0050	4.3600	0.0044	13.147	0.0000
2025/04/10	R186	07/08/2025	9.22 Put	Bond Future	38.7600	0.0388	34.3200	0.0343	11.455	0.0000
2025/04/10	R186	07/08/2025	9.22 Call	Bond Future	1139.2800	1.1393	1176.8000	1.1768	3.293	0.0000
2025/04/10	R186	06/11/2025		Bond Future	8.4792	106.1811	8.4384	106.2242	0.481	0.0000
2025/04/10	R186	06/11/2025	8.13 Call	Bond Future	134.2600	0.1343	147.1000	0.1471	9.564	0.0000
2025/04/10	R186	06/11/2025	8.13 Put	Bond Future	504.0400	0.5040	473.8000	0.4738	6.000	0.0000
2025/04/10	R186	05/02/2026		Bond Future	8.6887	102.9189	8.6351	102.9631	0.617	0.0000
2025/04/10	R186	05/02/2026	8.43 Call	Bond Future	210.1500	0.2102	227.4500	0.2275	8.232	0.0000
2025/04/10	R186	05/02/2026	8.43 Put	Bond Future	423.6100	0.4236	396.7200	0.3967	6.348	0.0000
2025/04/10	R186	07/05/2026		Bond Future	9.1150	104.8800	9.0378	104.9253	0.847	0.0000
2025/04/10	R186	07/05/2026	8.69 Call	Bond Future	160.3200	0.1603	176.6900	0.1767	10.211	0.0000
2025/04/10	R186	07/05/2026	8.69 Put	Bond Future	410.3000	0.4103	381.3500	0.3814	7.056	0.0000
2025/04/10	R202	08/05/2025		Bond Future	268.4573	268.4573	268.0789	268.0789	0.141	0.0000
2025/04/10	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/10	R202	08/05/2025	272.31 Put	Bond Future	3852.7500	3.8528	4231.1100	4.2311	9.821	0.0000
2025/04/10	R202	07/08/2025		Bond Future	268.5158	268.5158	268.1298	268.1298	0.144	0.0000
2025/04/10	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/10	R202	07/08/2025	271.60 Put	Bond Future	3084.2500	3.0843	3470.1600	3.4702	12.512	0.0000
2025/04/10	R202	06/11/2025		Bond Future	273.7711	273.7711	273.3784	273.3784	0.143	0.0000
2025/04/10	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/10	R202	06/11/2025	275.64 Put	Bond Future	1868.9300	1.8689	2261.5600	2.2616	21.008	0.0000
2025/04/10	R202	05/02/2026		Bond Future	273.7569	273.7569	273.3565	273.3565	0.146	0.0000
2025/04/10	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/10	R202	05/02/2026	277.82 Put	Bond Future	4063.1300	4.0631	4463.5300	4.4635	9.854	0.0000
2025/04/10	R202	07/05/2026		Bond Future	279.0413	279.0413	278.6337	278.6337	0.146	0.0000
2025/04/10	R202	07/05/2026	277.55 Call	Bond Future	1491.2600	1.4913	1083.7300	1.0837	27.328	0.0000
2025/04/10	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/10	R209	08/05/2025		Bond Future	11.3883	69.1171	11.2150	69.9500	1.521	0.0000
2025/04/10	R209	08/05/2025	11.89 Call	Bond Future	2493.5900	2.4936	3236.6000	3.2366	29.797	0.0000
2025/04/10	R209	08/05/2025	11.89 Put	Bond Future	156.3100	0.1563	66.4300	0.0664	57.501	0.0000
2025/04/10	R209	07/08/2025		Bond Future	11.5113	70.4678	11.3314	71.3170	1.563	0.0000

158,022

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

20,513

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	
2025/04/10	R209	07/08/2025	12.68 Call	Bond Future	5491.4900	5.4915	6246.8200	6.2468	13.755	0.0000	0.0000
2025/04/10	R209	07/08/2025	12.68 Put	Bond Future	301.9200	0.3019	208.0500	0.2081	31.091	0.0000	0.0000
2025/04/10	R209	06/11/2025		Bond Future	11.6452	68.6772	11.4582	69.5430	1.606	0.0000	0.0000
2025/04/10	R209	06/11/2025	11.27 Call	Bond Future	1355.0200	1.3550	1711.1100	1.7111	26.279	0.0000	0.0000
2025/04/10	R209	06/11/2025	11.27 Put	Bond Future	3107.0800	3.1071	2597.3400	2.5973	16.406	0.0000	0.0000
2025/04/10	R209	05/02/2026		Bond Future	11.7885	69.9998	11.5939	70.8825	1.650	0.0000	0.0000
2025/04/10	R209	05/02/2026	10.93 Call	Bond Future	967.0300	0.9670	1226.2600	1.2263	26.807	0.0000	0.0000
2025/04/10	R209	05/02/2026	10.93 Put	Bond Future	4979.0400	4.9790	4355.5800	4.3556	12.522	0.0000	0.0000
2025/04/10	R209	07/05/2026		Bond Future	11.9419	68.1816	11.7394	69.0813	1.696	0.0000	0.0000
2025/04/10	R209	07/05/2026	11.07 Call	Bond Future	1239.2000	1.2392	1528.4200	1.5284	23.339	0.0000	0.0000
2025/04/10	R209	07/05/2026	11.07 Put	Bond Future	5227.4900	5.2275	4616.9600	4.6170	11.679	0.0000	0.0000
2025/04/10	R210	08/05/2025		Bond Future	245.7409	245.7409	245.9480	245.9480	0.084	0.0000	0.0000
2025/04/10	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/10	R210	08/05/2025	248.03 Put	Bond Future	2289.1500	2.2892	2081.9800	2.0820	9.050	0.0000	0.0000
2025/04/10	R210	07/08/2025		Bond Future	250.6039	250.6039	250.8153	250.8153	0.084	0.0000	0.0000
2025/04/10	R210	07/08/2025	248.44 Call	Bond Future	2163.9300	2.1639	2375.3000	2.3753	9.768	0.0000	0.0000
2025/04/10	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/10	R210	06/11/2025		Bond Future	252.0817	252.0817	252.2976	252.2976	0.086	0.0000	0.0000
2025/04/10	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	157.5600	0.1576	100.000	0.0000	0.0000
2025/04/10	R210	06/11/2025	252.14 Put	Bond Future	58.2900	0.0583	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/04/10	R210	05/02/2026		Bond Future	256.9974	256.9974	257.2181	257.2181	0.086	0.0000	0.0000
2025/04/10	R210	05/02/2026	253.10 Call	Bond Future	3897.4000	3.8974	4118.1200	4.1181	5.663	0.0000	0.0000
2025/04/10	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/10	R210	07/05/2026		Bond Future	258.4658	258.4658	258.6905	258.6905	0.087	0.0000	0.0000
2025/04/10	R210	07/05/2026	255.40 Call	Bond Future	3065.8200	3.0658	3290.5300	3.2905	7.330	0.0000	0.0000
2025/04/10	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/10	R213	08/05/2025		Bond Future	9.8014	89.2156	9.6936	89.6495	1.100	0.0000	0.0000
2025/04/10	R213	08/05/2025	10.52 Call	Bond Future	2901.4900	2.9015	3302.9400	3.3029	13.836	0.0000	0.0000
2025/04/10	R213	08/05/2025	10.52 Put	Bond Future	75.6300	0.0756	43.1800	0.0432	42.906	0.0000	0.0000
2025/04/10	R213	07/08/2025		Bond Future	9.9026	90.9592	9.7886	91.4016	1.150	0.0000	0.0000
2025/04/10	R213	07/08/2025	11.66 Call	Bond Future	6532.3000	6.5323	6962.8900	6.9629	6.592	0.0000	0.0000
2025/04/10	R213	07/08/2025	11.66 Put	Bond Future	40.2100	0.0402	28.3800	0.0284	29.421	0.0000	0.0000
2025/04/10	R213	06/11/2025		Bond Future	10.0248	89.1636	9.9041	89.6149	1.204	0.0000	0.0000
2025/04/10	R213	06/11/2025	10.05 Call	Bond Future	1635.6700	1.6357	1875.9700	1.8760	14.691	0.0000	0.0000
2025/04/10	R213	06/11/2025	10.05 Put	Bond Future	1541.6600	1.5417	1330.6800	1.3307	13.685	0.0000	0.0000
2025/04/10	R213	05/02/2026		Bond Future	10.1646	90.8814	10.0364	91.3416	1.262	0.0000	0.0000
2025/04/10	R213	05/02/2026	9.89 Call	Bond Future	1350.5700	1.3506	1551.5200	1.5515	14.879	0.0000	0.0000
2025/04/10	R213	05/02/2026	9.89 Put	Bond Future	2339.4000	2.3394	2080.1700	2.0802	11.081	0.0000	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
92,942	
	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
2025/04/10	R213	07/05/2026		Bond Future	10.3144	89.0599	10.1780	89.5291	1.323	0.0000
2025/04/10	R213	07/05/2026	9.80 Call	Bond Future	1208.5900	1.2086	1388.0700	1.3881	14.850	0.0000
2025/04/10	R213	07/05/2026	9.80 Put	Bond Future	2993.5000	2.9935	2703.7800	2.7038	9.678	0.0000
2025/04/10	R214	08/05/2025		Bond Future	11.8879	63.2727	11.6744	64.3434	1.796	0.0000
2025/04/10	R214	08/05/2025	12.40 Call	Bond Future	2610.4900	2.6105	3580.7100	3.5807	37.166	0.0000
2025/04/10	R214	08/05/2025	12.40 Put	Bond Future	152.1100	0.1521	51.6400	0.0516	66.051	0.0000
2025/04/10	R214	07/08/2025		Bond Future	12.0095	64.5092	11.7883	65.6009	1.842	0.0000
2025/04/10	R214	07/08/2025	12.97 Call	Bond Future	4877.8900	4.8779	5810.7500	5.8108	19.124	0.0000
2025/04/10	R214	07/08/2025	12.97 Put	Bond Future	455.6900	0.4557	296.9000	0.2969	34.846	0.0000
2025/04/10	R214	06/11/2025		Bond Future	12.1420	62.4562	11.9127	63.5690	1.888	0.0000
2025/04/10	R214	06/11/2025	11.64 Call	Bond Future	1147.9600	1.1480	1564.2700	1.5643	36.265	0.0000
2025/04/10	R214	06/11/2025	11.64 Put	Bond Future	3624.1400	3.6241	2927.5600	2.9276	19.221	0.0000
2025/04/10	R214	05/02/2026		Bond Future	12.2845	63.6591	12.0465	64.7936	1.937	0.0000
2025/04/10	R214	05/02/2026	11.26 Call	Bond Future	772.9500	0.7730	1059.3600	1.0594	37.054	0.0000
2025/04/10	R214	05/02/2026	11.26 Put	Bond Future	5889.0100	5.8890	5040.8900	5.0409	14.402	0.0000
2025/04/10	R214	07/05/2026		Bond Future	12.4285	61.5717	12.1816	62.7281	1.986	0.0000
2025/04/10	R214	07/05/2026	11.53 Call	Bond Future	1261.2300	1.2612	1634.0000	1.6340	29.556	0.0000
2025/04/10	R214	07/05/2026	11.53 Put	Bond Future	5633.0200	5.6330	4849.3700	4.8494	13.912	0.0000
2025/04/10	R248	08/05/2025		Bond Future	12.1401	75.7048	11.9365	76.9328	1.678	0.0000
2025/04/10	R248	08/05/2025	12.60 Call	Bond Future	2888.5900	2.8886	3968.1000	3.9681	37.372	0.0000
2025/04/10	R248	08/05/2025	12.60 Put	Bond Future	240.3400	0.2403	91.8900	0.0919	61.767	0.0000
2025/04/10	R248	07/08/2025		Bond Future	12.2692	77.1843	12.0576	78.4363	1.724	0.0000
2025/04/10	R248	07/08/2025	13.21 Call	Bond Future	5761.5600	5.7616	6815.1900	6.8152	18.287	0.0000
2025/04/10	R248	07/08/2025	13.21 Put	Bond Future	611.2900	0.6113	412.9100	0.4129	32.453	0.0000
2025/04/10	R248	06/11/2025		Bond Future	12.4090	74.2338	12.1892	75.5102	1.771	0.0000
2025/04/10	R248	06/11/2025	11.74 Call	Bond Future	1164.4400	1.1644	1575.5800	1.5756	35.308	0.0000
2025/04/10	R248	06/11/2025	11.74 Put	Bond Future	5172.8600	5.1729	4307.6600	4.3077	16.726	0.0000
2025/04/10	R248	05/02/2026		Bond Future	12.5596	75.6634	12.3308	76.9646	1.822	0.0000
2025/04/10	R248	05/02/2026	11.46 Call	Bond Future	869.2800	0.8693	1176.1700	1.1762	35.304	0.0000
2025/04/10	R248	05/02/2026	11.46 Put	Bond Future	7513.4500	7.5135	6519.1400	6.5191	13.234	0.0000
2025/04/10	R248	07/05/2026		Bond Future	12.7114	72.6618	12.4734	73.9881	1.872	0.0000
2025/04/10	R248	07/05/2026	11.72 Call	Bond Future	1482.7000	1.4827	1890.5300	1.8905	27.506	0.0000
2025/04/10	R248	07/05/2026	11.72 Put	Bond Future	7301.1800	7.3012	6382.7500	6.3828	12.579	0.0000
2025/04/10	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/10	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/10	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000

0
0
0
17,771
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
260
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
2025/04/10	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
Total										

