



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

INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/04/2025 TO 23/04/2025

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
2025/04/23	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/23	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/23	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/23	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/23	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/23	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/23	2029	08/05/2025		Bond Future	136.1295	136.1295	136.1842	136.1842	0.040	0.0000
2025/04/23	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/23	2029	08/05/2025	137.85 Put	Bond Future	1720.5400	1.7205	1665.8000	1.6658	3.182	0.0000
2025/04/23	2029	07/08/2025		Bond Future	138.7962	138.7962	138.8524	138.8524	0.040	0.0000
2025/04/23	2029	07/08/2025	137.41 Call	Bond Future	1386.2400	1.3862	1442.3500	1.4424	4.048	0.0000
2025/04/23	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
4,451
0
0
4,472
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
2025/04/23	2029	06/11/2025		Bond Future	140.0545	140.0545	140.1124	140.1124	0.041	0.0000
2025/04/23	2029	06/11/2025	139.79 Call	Bond Future	264.5400	0.2645	322.4000	0.3224	21.872	0.0000
2025/04/23	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/23	2029	05/02/2026		Bond Future	142.7871	142.7871	142.8472	142.8472	0.042	0.0000
2025/04/23	2029	05/02/2026	140.11 Call	Bond Future	2677.0600	2.6771	2737.1600	2.7372	2.245	0.0000
2025/04/23	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/23	2029	07/05/2026		Bond Future	144.1058	144.1058	144.1669	144.1669	0.042	0.0000
2025/04/23	2029	07/05/2026	141.82 Call	Bond Future	2285.8000	2.2858	2346.9400	2.3469	2.675	0.0000
2025/04/23	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/23	2030	08/05/2025	8.72 Put	Bond Future	1674.0500	1.6741	1172.2600	1.1723	29.975	0.0000
2025/04/23	2030	08/05/2025	8.72 Call	Bond Future	14.3800	0.0144	47.3300	0.0473	229.138	0.0000
2025/04/23	2030	08/05/2025	9.22 Put	Bond Future	318.8700	0.3189	133.8000	0.1338	58.039	0.0000
2025/04/23	2030	08/05/2025	9.22 Call	Bond Future	507.1300	0.5071	856.8000	0.8568	68.951	0.0000
2025/04/23	2030	08/05/2025	9.54 Call	Bond Future	1401.5700	1.4016	1897.5300	1.8975	35.386	0.0000
2025/04/23	2030	08/05/2025	9.54 Put	Bond Future	53.2500	0.0533	14.4700	0.0145	72.826	0.0000
2025/04/23	2030	08/05/2025	8.68 Put	Bond Future	1818.5900	1.8186	1307.0800	1.3071	28.127	0.0000
2025/04/23	2030	08/05/2025	8.68 Call	Bond Future	9.1900	0.0092	32.4200	0.0324	252.775	0.0000
2025/04/23	2030	08/05/2025	9.18 Put	Bond Future	382.8600	0.3829	169.0900	0.1691	55.835	0.0000
2025/04/23	2030	08/05/2025	9.18 Call	Bond Future	424.8800	0.4249	745.8500	0.7459	75.544	0.0000
2025/04/23	2030	08/05/2025	9.99 Call	Bond Future	2952.2600	2.9523	3485.4600	3.4855	18.061	0.0000
2025/04/23	2030	08/05/2025	9.99 Put	Bond Future	1.8000	0.0018	0.2600	0.0003	85.556	0.0000
2025/04/23	2030	08/05/2025	8.95 Put	Bond Future	916.1100	0.9161	527.2400	0.5272	42.448	0.0000
2025/04/23	2030	08/05/2025	8.95 Call	Bond Future	111.9000	0.1119	257.7700	0.2578	130.357	0.0000
2025/04/23	2030	08/05/2025	9.45 Put	Bond Future	93.2900	0.0933	28.7300	0.0287	69.204	0.0000
2025/04/23	2030	08/05/2025	9.45 Call	Bond Future	1117.1100	1.1171	1587.2900	1.5873	42.089	0.0000
2025/04/23	2030	08/05/2025	11.86 Call	Bond Future	9259.1100	9.2591	9793.8500	9.7939	5.775	0.0000
2025/04/23	2030	08/05/2025	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/23	2030	08/05/2025	10.31 Put	Bond Future	0.1000	0.0001	0.0100	0.0000	90.000	0.0000
2025/04/23	2030	08/05/2025	10.31 Call	Bond Future	4069.4800	4.0695	4604.1300	4.6041	13.138	0.0000
2025/04/23	2030	08/05/2025	12.28 Call	Bond Future	10602.2600	10.6023	11137.0000	11.1370	5.044	0.0000
2025/04/23	2030	08/05/2025	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/23	2030	08/05/2025	10.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/23	2030	08/05/2025	10.69 Call	Bond Future	5376.5600	5.3766	5911.3000	5.9113	9.946	0.0000
2025/04/23	2030	08/05/2025		Bond Future	9.1685	97.8363	9.0230	98.3711	1.587	0.0000
2025/04/23	2030	08/05/2025	9.93 Call	Bond Future	2741.7600	2.7418	3274.0000	3.2740	19.412	0.0000
2025/04/23	2030	08/05/2025	9.93 Put	Bond Future	2.9700	0.0030	0.4700	0.0005	84.175	0.0000
2025/04/23	2030	07/08/2025	12.12 Call	Bond Future	9363.0800	9.3631	9908.2000	9.9082	5.822	0.0000
2025/04/23	2030	07/08/2025	12.12 Put	Bond Future	0.3100	0.0003	0.1400	0.0001	54.839	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
50,228
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
2025/04/23	2030	07/08/2025	10.48 Put	Bond Future	86.0700	0.0861	54.0500	0.0541	37.202	0.0000	0.0000
2025/04/23	2030	07/08/2025	10.48 Call	Bond Future	4220.3000	4.2203	4733.5700	4.7336	12.162	0.0000	0.0000
2025/04/23	2030	07/08/2025		Bond Future	9.2632	95.7185	9.1075	96.2638	1.680	0.0000	0.0000
2025/04/23	2030	07/08/2025	11.11 Call	Bond Future	6203.3300	6.2033	6741.9600	6.7420	8.683	0.0000	0.0000
2025/04/23	2030	07/08/2025	11.11 Put	Bond Future	15.3900	0.0154	8.7300	0.0087	43.275	0.0000	0.0000
2025/04/23	2030	07/08/2025	8.72 Put	Bond Future	2184.8300	2.1848	1768.5800	1.7686	19.052	0.0000	0.0000
2025/04/23	2030	07/08/2025	8.72 Call	Bond Future	265.3200	0.2653	394.3600	0.3944	48.636	0.0000	0.0000
2025/04/23	2030	07/08/2025	9.22 Put	Bond Future	1044.5700	1.0446	781.0600	0.7811	25.227	0.0000	0.0000
2025/04/23	2030	07/08/2025	9.22 Call	Bond Future	893.7800	0.8938	1175.5600	1.1756	31.527	0.0000	0.0000
2025/04/23	2030	07/08/2025	9.81 Call	Bond Future	2240.6800	2.2407	2673.8400	2.6738	19.332	0.0000	0.0000
2025/04/23	2030	07/08/2025	9.81 Put	Bond Future	354.8600	0.3549	242.7300	0.2427	31.598	0.0000	0.0000
2025/04/23	2030	06/11/2025	8.72 Put	Bond Future	2599.9400	2.5999	2193.7200	2.1937	15.624	0.0000	0.0000
2025/04/23	2030	06/11/2025	8.72 Call	Bond Future	434.9900	0.4350	585.5000	0.5855	34.601	0.0000	0.0000
2025/04/23	2030	06/11/2025	9.22 Put	Bond Future	1544.8800	1.5449	1253.5300	1.2535	18.859	0.0000	0.0000
2025/04/23	2030	06/11/2025	9.22 Call	Bond Future	1070.4500	1.0705	1335.8300	1.3358	24.791	0.0000	0.0000
2025/04/23	2030	06/11/2025	10.08 Call	Bond Future	2901.9200	2.9019	3329.8400	3.3298	14.746	0.0000	0.0000
2025/04/23	2030	06/11/2025	10.08 Put	Bond Future	552.0000	0.5520	423.1900	0.4232	23.335	0.0000	0.0000
2025/04/23	2030	06/11/2025		Bond Future	9.3623	97.5557	9.1954	98.1125	1.782	0.0000	0.0000
2025/04/23	2030	06/11/2025	9.54 Call	Bond Future	1659.5900	1.6596	1994.8000	1.9948	20.198	0.0000	0.0000
2025/04/23	2030	06/11/2025	9.54 Put	Bond Future	1070.9500	1.0710	849.4300	0.8494	20.684	0.0000	0.0000
2025/04/23	2030	05/02/2026		Bond Future	9.4745	95.4277	9.2948	95.9959	1.896	0.0000	0.0000
2025/04/23	2030	05/02/2026	9.49 Call	Bond Future	1578.5700	1.5786	1883.9300	1.8839	19.344	0.0000	0.0000
2025/04/23	2030	05/02/2026	9.49 Put	Bond Future	1529.7700	1.5298	1266.8700	1.2669	17.186	0.0000	0.0000
2025/04/23	2030	07/05/2026		Bond Future	9.6109	97.2675	9.4167	97.8475	2.021	0.0000	0.0000
2025/04/23	2030	07/05/2026	9.39 Call	Bond Future	1334.8500	1.3349	1606.8300	1.6068	20.375	0.0000	0.0000
2025/04/23	2030	07/05/2026	9.39 Put	Bond Future	1994.8500	1.9949	1686.8500	1.6869	15.440	0.0000	0.0000
2025/04/23	2032	08/05/2025	9.40 Put	Bond Future	3228.0100	3.2280	2559.3400	2.5593	20.715	0.0000	0.0000
2025/04/23	2032	08/05/2025	9.40 Call	Bond Future	1.5200	0.0015	6.5200	0.0065	328.947	0.0000	0.0000
2025/04/23	2032	08/05/2025	9.90 Put	Bond Future	1109.0000	1.1090	661.4300	0.6614	40.358	0.0000	0.0000
2025/04/23	2032	08/05/2025	9.90 Call	Bond Future	246.4900	0.2465	472.5900	0.4726	91.728	0.0000	0.0000
2025/04/23	2032	08/05/2025	10.28 Call	Bond Future	1174.6300	1.1746	1686.3600	1.6864	43.565	0.0000	0.0000
2025/04/23	2032	08/05/2025	10.28 Put	Bond Future	290.4600	0.2905	128.5200	0.1285	55.753	0.0000	0.0000
2025/04/23	2032	08/05/2025	9.42 Put	Bond Future	3132.5800	3.1326	2465.4400	2.4654	21.297	0.0000	0.0000
2025/04/23	2032	08/05/2025	9.42 Call	Bond Future	2.1100	0.0021	8.6400	0.0086	309.479	0.0000	0.0000
2025/04/23	2032	08/05/2025	9.92 Put	Bond Future	1045.6400	1.0456	614.5000	0.6145	41.232	0.0000	0.0000
2025/04/23	2032	08/05/2025	9.92 Call	Bond Future	276.1200	0.2761	518.6500	0.5187	87.835	0.0000	0.0000
2025/04/23	2032	08/05/2025	10.97 Call	Bond Future	3959.3900	3.9594	4625.7600	4.6258	16.830	0.0000	0.0000
2025/04/23	2032	08/05/2025	10.97 Put	Bond Future	9.8300	0.0098	2.5300	0.0025	74.262	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
2025/04/23	2032	08/05/2025		Bond Future	10.0865	91.9931	9.9406	92.6668	1.446	0.0000	0.0000
2025/04/23	2032	08/05/2025	10.91 Call	Bond Future	3701.9700	3.7020	4365.6500	4.3657	17.928	0.0000	0.0000
2025/04/23	2032	08/05/2025	10.91 Put	Bond Future	13.6600	0.0137	3.6700	0.0037	73.133	0.0000	0.0000
2025/04/23	2032	07/08/2025		Bond Future	10.1981	93.7725	10.0447	94.4594	1.504	0.0000	0.0000
2025/04/23	2032	07/08/2025	12.01 Call	Bond Future	7678.8600	7.6789	8351.2800	8.3513	8.757	0.0000	0.0000
2025/04/23	2032	07/08/2025	12.01 Put	Bond Future	37.6800	0.0377	23.2400	0.0232	38.323	0.0000	0.0000
2025/04/23	2032	07/08/2025	9.40 Put	Bond Future	3852.6000	3.8526	3269.5600	3.2696	15.134	0.0000	0.0000
2025/04/23	2032	07/08/2025	9.40 Call	Bond Future	205.7800	0.2058	309.6000	0.3096	50.452	0.0000	0.0000
2025/04/23	2032	07/08/2025	9.90 Put	Bond Future	2119.0500	2.1191	1694.3700	1.6944	20.041	0.0000	0.0000
2025/04/23	2032	07/08/2025	9.90 Call	Bond Future	778.0800	0.7781	1040.2600	1.0403	33.696	0.0000	0.0000
2025/04/23	2032	07/08/2025	10.59 Call	Bond Future	2469.2900	2.4693	2959.7200	2.9597	19.861	0.0000	0.0000
2025/04/23	2032	07/08/2025	10.59 Put	Bond Future	743.4300	0.7434	547.0000	0.5470	26.422	0.0000	0.0000
2025/04/23	2032	06/11/2025	9.40 Put	Bond Future	4488.7000	4.4887	3924.2000	3.9242	12.576	0.0000	0.0000
2025/04/23	2032	06/11/2025	9.40 Call	Bond Future	393.2200	0.3932	529.7300	0.5297	34.716	0.0000	0.0000
2025/04/23	2032	06/11/2025	9.90 Put	Bond Future	2870.2000	2.8702	2430.5600	2.4306	15.317	0.0000	0.0000
2025/04/23	2032	06/11/2025	9.90 Call	Bond Future	1020.5100	1.0205	1281.8800	1.2819	25.612	0.0000	0.0000
2025/04/23	2032	06/11/2025	10.89 Call	Bond Future	3407.4900	3.4075	3907.6600	3.9077	14.679	0.0000	0.0000
2025/04/23	2032	06/11/2025	10.89 Put	Bond Future	1004.7500	1.0048	803.9100	0.8039	19.989	0.0000	0.0000
2025/04/23	2032	06/11/2025		Bond Future	10.3234	91.4113	10.1617	92.1123	1.567	0.0000	0.0000
2025/04/23	2032	06/11/2025	10.42 Call	Bond Future	2106.9500	2.1070	2504.7600	2.5048	18.881	0.0000	0.0000
2025/04/23	2032	06/11/2025	10.42 Put	Bond Future	1691.5900	1.6916	1388.3900	1.3884	17.924	0.0000	0.0000
2025/04/23	2032	05/02/2026		Bond Future	10.4592	93.1728	10.2884	93.8881	1.633	0.0000	0.0000
2025/04/23	2032	05/02/2026	10.16 Call	Bond Future	1538.7600	1.5388	1852.4400	1.8524	20.385	0.0000	0.0000
2025/04/23	2032	05/02/2026	10.16 Put	Bond Future	2796.3700	2.7964	2394.7800	2.3948	14.361	0.0000	0.0000
2025/04/23	2032	07/05/2026		Bond Future	10.6055	90.8079	10.4248	91.5378	1.703	0.0000	0.0000
2025/04/23	2032	07/05/2026	10.14 Call	Bond Future	1522.0800	1.5221	1818.3700	1.8184	19.466	0.0000	0.0000
2025/04/23	2032	07/05/2026	10.14 Put	Bond Future	3417.6500	3.4177	2984.1100	2.9841	12.685	0.0000	0.0000
2025/04/23	2033	08/05/2025		Bond Future	127.2530	127.2530	127.2654	127.2654	0.010	0.0000	0.0000
2025/04/23	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/23	2033	08/05/2025	130.62 Put	Bond Future	3367.0500	3.3671	3354.5900	3.3546	0.370	0.0000	0.0000
2025/04/23	2033	07/08/2025		Bond Future	129.7458	129.7458	129.7588	129.7588	0.010	0.0000	0.0000
2025/04/23	2033	07/08/2025	128.65 Call	Bond Future	1095.8300	1.0958	1108.8100	1.1088	1.184	0.0000	0.0000
2025/04/23	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/23	2033	06/11/2025		Bond Future	130.7285	130.7285	130.7420	130.7420	0.010	0.0000	0.0000
2025/04/23	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/23	2033	06/11/2025	133.14 Put	Bond Future	2411.4800	2.4115	2397.9800	2.3980	0.560	0.0000	0.0000
2025/04/23	2033	05/02/2026		Bond Future	133.2791	133.2791	133.2939	133.2939	0.011	0.0000	0.0000
2025/04/23	2033	05/02/2026	132.88 Call	Bond Future	399.1300	0.3991	413.9200	0.4139	3.706	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
2025/04/23	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/23	2033	07/05/2026		Bond Future	134.3096	134.3096	134.3246	134.3246	0.011	0.0000	0.0000
2025/04/23	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/23	2033	07/05/2026	135.16 Put	Bond Future	850.3900	0.8504	835.3700	0.8354	1.766	0.0000	0.0000
2025/04/23	2037	08/05/2025	10.50 Put	Bond Future	5759.0500	5.7591	4976.9300	4.9769	13.581	0.0000	0.0000
2025/04/23	2037	08/05/2025	10.50 Call	Bond Future	0.0300	0.0000	0.1400	0.0001	366.667	0.0000	0.0000
2025/04/23	2037	08/05/2025	11.00 Put	Bond Future	2843.3200	2.8433	2106.9200	2.1069	25.899	0.0000	0.0000
2025/04/23	2037	08/05/2025	11.00 Call	Bond Future	26.5500	0.0266	72.3800	0.0724	172.618	0.0000	0.0000
2025/04/23	2037	08/05/2025	11.46 Call	Bond Future	574.3100	0.5743	976.4600	0.9765	70.023	0.0000	0.0000
2025/04/23	2037	08/05/2025	11.46 Put	Bond Future	806.1900	0.8062	426.1100	0.4261	47.145	0.0000	0.0000
2025/04/23	2037	08/05/2025	12.55 Put	Bond Future	1.3300	0.0013	0.2200	0.0002	83.459	0.0000	0.0000
2025/04/23	2037	08/05/2025	12.55 Call	Bond Future	5461.2600	5.4613	6242.3800	6.2424	14.303	0.0000	0.0000
2025/04/23	2037	08/05/2025	13.30 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/23	2037	08/05/2025	13.30 Call	Bond Future	9050.5900	9.0506	9832.8200	9.8328	8.643	0.0000	0.0000
2025/04/23	2037	08/05/2025	13.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/23	2037	08/05/2025	13.35 Call	Bond Future	9281.1500	9.2812	10063.3800	10.0634	8.428	0.0000	0.0000
2025/04/23	2037	08/05/2025		Bond Future	11.5023	83.3032	11.3604	84.0855	1.234	0.0000	0.0000
2025/04/23	2037	08/05/2025	12.25 Call	Bond Future	3963.2900	3.9633	4736.3700	4.7364	19.506	0.0000	0.0000
2025/04/23	2037	08/05/2025	12.25 Put	Bond Future	11.8500	0.0119	2.7000	0.0027	77.215	0.0000	0.0000
2025/04/23	2037	07/08/2025		Bond Future	11.6421	80.6537	11.4943	81.4512	1.270	0.0000	0.0000
2025/04/23	2037	07/08/2025	13.01 Call	Bond Future	7074.7000	7.0747	7814.1100	7.8141	10.451	0.0000	0.0000
2025/04/23	2037	07/08/2025	13.01 Put	Bond Future	193.5300	0.1935	135.5000	0.1355	29.985	0.0000	0.0000
2025/04/23	2037	07/08/2025	12.17 Call	Bond Future	3542.9000	3.5429	4143.3800	4.1434	16.949	0.0000	0.0000
2025/04/23	2037	07/08/2025	12.17 Put	Bond Future	783.1400	0.7831	586.1800	0.5862	25.150	0.0000	0.0000
2025/04/23	2037	07/08/2025	11.42 Call	Bond Future	1158.4300	1.1584	1497.6800	1.4977	29.285	0.0000	0.0000
2025/04/23	2037	07/08/2025	11.42 Put	Bond Future	2360.7500	2.3608	1902.5600	1.9026	19.409	0.0000	0.0000
2025/04/23	2037	07/08/2025	10.55 Put	Bond Future	6252.0000	6.2520	5508.5700	5.5086	11.891	0.0000	0.0000
2025/04/23	2037	07/08/2025	10.55 Call	Bond Future	89.5200	0.0895	143.5300	0.1435	60.333	0.0000	0.0000
2025/04/23	2037	07/08/2025	10.64 Put	Bond Future	5757.2500	5.7573	5031.0400	5.0310	12.614	0.0000	0.0000
2025/04/23	2037	07/08/2025	10.64 Call	Bond Future	127.0400	0.1270	198.2700	0.1983	56.069	0.0000	0.0000
2025/04/23	2037	07/08/2025	11.82 Call	Bond Future	2286.8700	2.2869	2780.5700	2.7806	21.588	0.0000	0.0000
2025/04/23	2037	07/08/2025	11.82 Put	Bond Future	1341.5300	1.3415	1037.7900	1.0378	22.641	0.0000	0.0000
2025/04/23	2037	07/08/2025	11.07 Call	Bond Future	510.6600	0.5107	710.0200	0.7100	39.040	0.0000	0.0000
2025/04/23	2037	07/08/2025	11.07 Put	Bond Future	3659.5500	3.6596	3061.4700	3.0615	16.343	0.0000	0.0000
2025/04/23	2037	07/08/2025	10.34 Put	Bond Future	7457.9200	7.4579	6686.0100	6.6860	10.350	0.0000	0.0000
2025/04/23	2037	07/08/2025	10.34 Call	Bond Future	35.6000	0.0356	61.1300	0.0611	71.713	0.0000	0.0000
2025/04/23	2037	07/08/2025	10.50 Put	Bond Future	6533.0400	6.5330	5781.4100	5.7814	11.505	0.0000	0.0000
2025/04/23	2037	07/08/2025	10.50 Call	Bond Future	72.8800	0.0729	118.6900	0.1187	62.857	0.0000	0.0000

0
0
0
0
0
300
0
300
0
300
0
15,000
0
7,500
0
7,500
27,975
0
0
128,270
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
2025/04/23	2037	07/08/2025	11.00 Put	Bond Future	3965.5600	3.9656	3341.9900	3.3420	15.725	0.0000
2025/04/23	2037	07/08/2025	11.00 Call	Bond Future	419.5800	0.4196	593.4500	0.5935	41.439	0.0000
2025/04/23	2037	07/08/2025	11.83 Call	Bond Future	2319.7200	2.3197	2816.9000	2.8169	21.433	0.0000
2025/04/23	2037	07/08/2025	11.83 Put	Bond Future	1321.7100	1.3217	1021.4500	1.0215	22.718	0.0000
2025/04/23	2037	07/08/2025	11.45 Call	Bond Future	1229.1400	1.2291	1580.6700	1.5807	28.600	0.0000
2025/04/23	2037	07/08/2025	11.45 Put	Bond Future	2267.5700	2.2676	1821.6600	1.8217	19.665	0.0000
2025/04/23	2037	06/11/2025	10.50 Put	Bond Future	7376.4500	7.3765	6651.2300	6.6512	9.832	0.0000
2025/04/23	2037	06/11/2025	10.50 Call	Bond Future	231.4700	0.2315	319.9300	0.3199	38.217	0.0000
2025/04/23	2037	06/11/2025	11.00 Put	Bond Future	4975.4500	4.9755	4365.9300	4.3659	12.251	0.0000
2025/04/23	2037	06/11/2025	11.00 Call	Bond Future	717.9500	0.7180	922.1100	0.9221	28.437	0.0000
2025/04/23	2037	06/11/2025	12.16 Call	Bond Future	3594.3900	3.5944	4125.7800	4.1258	14.784	0.0000
2025/04/23	2037	06/11/2025	12.16 Put	Bond Future	1646.6600	1.6467	1364.3700	1.3644	17.143	0.0000
2025/04/23	2037	06/11/2025		Bond Future	11.7824	82.2015	11.6284	83.0152	1.307	0.0000
2025/04/23	2037	06/11/2025	11.63 Call	Bond Future	1992.8200	1.9928	2383.6600	2.3837	19.612	0.0000
2025/04/23	2037	06/11/2025	11.63 Put	Bond Future	2797.9900	2.7980	2375.1500	2.3752	15.112	0.0000
2025/04/23	2037	05/02/2026	12.27 Call	Bond Future	3883.8400	3.8838	4402.0900	4.4021	13.344	0.0000
2025/04/23	2037	05/02/2026	12.27 Put	Bond Future	2178.3200	2.1783	1866.5700	1.8666	14.311	0.0000
2025/04/23	2037	05/02/2026	10.90 Put	Bond Future	6315.7100	6.3157	5676.3300	5.6763	10.124	0.0000
2025/04/23	2037	05/02/2026	10.90 Call	Bond Future	760.6400	0.7606	951.2600	0.9513	25.060	0.0000
2025/04/23	2037	05/02/2026		Bond Future	11.9326	79.5268	11.7720	80.3568	1.346	0.0000
2025/04/23	2037	05/02/2026	11.20 Call	Bond Future	1200.7000	1.2007	1462.2000	1.4622	21.779	0.0000
2025/04/23	2037	05/02/2026	11.20 Put	Bond Future	5087.6200	5.0876	4519.1200	4.5191	11.174	0.0000
2025/04/23	2037	05/02/2026	11.86 Call	Bond Future	2673.5900	2.6736	3100.3900	3.1004	15.964	0.0000
2025/04/23	2037	05/02/2026	11.86 Put	Bond Future	3047.1700	3.0472	2643.9700	2.6440	13.232	0.0000
2025/04/23	2037	05/02/2026	11.36 Call	Bond Future	1496.0200	1.4960	1797.7900	1.7978	20.172	0.0000
2025/04/23	2037	05/02/2026	11.36 Put	Bond Future	4511.7600	4.5118	3983.5300	3.9835	11.708	0.0000
2025/04/23	2037	05/02/2026	10.65 Put	Bond Future	7477.2400	7.4772	6786.5400	6.7865	9.237	0.0000
2025/04/23	2037	05/02/2026	10.65 Call	Bond Future	496.6100	0.4966	635.9100	0.6359	28.050	0.0000
2025/04/23	2037	05/02/2026	12.73 Call	Bond Future	5430.3500	5.4304	6032.8600	6.0329	11.095	0.0000
2025/04/23	2037	05/02/2026	12.73 Put	Bond Future	1481.7000	1.4817	1254.2100	1.2542	15.353	0.0000
2025/04/23	2037	05/02/2026	11.40 Put	Bond Future	4376.2800	4.3763	3858.2300	3.8582	11.838	0.0000
2025/04/23	2037	05/02/2026	11.40 Call	Bond Future	1576.3600	1.5764	1888.3100	1.8883	19.789	0.0000
2025/04/23	2037	07/05/2026		Bond Future	12.0946	81.0593	11.9270	81.9060	1.385	0.0000
2025/04/23	2037	07/05/2026	11.32 Call	Bond Future	1568.0300	1.5680	1855.4100	1.8554	18.327	0.0000
2025/04/23	2037	07/05/2026	11.32 Put	Bond Future	5590.5700	5.5906	5031.2600	5.0313	10.005	0.0000
2025/04/23	2038	08/05/2025		Bond Future	138.4839	138.4839	138.4992	138.4992	0.011	0.0000
2025/04/23	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/23	2038	08/05/2025	139.68 Put	Bond Future	1196.1400	1.1961	1180.8300	1.1808	1.280	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
553
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
2025/04/23	2038	07/08/2025		Bond Future	139.0639	139.0639	139.0780	139.0780	0.010	0.0000
2025/04/23	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/23	2038	07/08/2025	139.56 Put	Bond Future	496.1000	0.4961	482.0400	0.4820	2.834	0.0000
2025/04/23	2038	06/11/2025		Bond Future	141.7671	141.7671	141.7829	141.7829	0.011	0.0000
2025/04/23	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/23	2038	06/11/2025	143.88 Put	Bond Future	2112.9100	2.1129	2097.1300	2.0971	0.747	0.0000
2025/04/23	2038	05/02/2026		Bond Future	142.3574	142.3574	142.3733	142.3733	0.011	0.0000
2025/04/23	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/23	2038	05/02/2026	143.20 Put	Bond Future	842.6400	0.8426	826.6900	0.8267	1.893	0.0000
2025/04/23	2038	07/05/2026		Bond Future	145.1360	145.1360	145.1534	145.1534	0.012	0.0000
2025/04/23	2038	07/05/2026	144.53 Call	Bond Future	606.0100	0.6060	623.3900	0.6234	2.868	0.0000
2025/04/23	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/23	2040	08/05/2025	13.43 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000
2025/04/23	2040	08/05/2025	13.43 Call	Bond Future	8531.4300	8.5314	9279.2700	9.2793	8.766	0.0000
2025/04/23	2040	08/05/2025	12.75 Put	Bond Future	3.6600	0.0037	0.7800	0.0008	78.689	0.0000
2025/04/23	2040	08/05/2025	12.75 Call	Bond Future	5059.2100	5.0592	5804.1800	5.8042	14.725	0.0000
2025/04/23	2040	08/05/2025	13.50 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000
2025/04/23	2040	08/05/2025	13.50 Call	Bond Future	8875.0700	8.8751	9622.9100	9.6229	8.426	0.0000
2025/04/23	2040	08/05/2025		Bond Future	11.8426	82.9148	11.7158	83.6627	1.071	0.0000
2025/04/23	2040	08/05/2025	12.63 Call	Bond Future	4424.0000	4.4240	5165.2400	5.1652	16.755	0.0000
2025/04/23	2040	08/05/2025	12.63 Put	Bond Future	8.7300	0.0087	2.1200	0.0021	75.716	0.0000
2025/04/23	2040	07/08/2025		Bond Future	11.9843	80.0071	11.8523	80.7696	1.101	0.0000
2025/04/23	2040	07/08/2025	13.29 Call	Bond Future	7233.8200	7.2338	7930.5000	7.9305	9.631	0.0000
2025/04/23	2040	07/08/2025	13.29 Put	Bond Future	248.9500	0.2490	183.1900	0.1832	26.415	0.0000
2025/04/23	2040	07/08/2025	12.60 Call	Bond Future	4173.2600	4.1733	4762.6000	4.7626	14.122	0.0000
2025/04/23	2040	07/08/2025	12.60 Put	Bond Future	757.4000	0.7574	584.3000	0.5843	22.855	0.0000
2025/04/23	2040	07/08/2025	11.00 Put	Bond Future	6112.9200	6.1129	5422.4600	5.4225	11.295	0.0000
2025/04/23	2040	07/08/2025	11.00 Call	Bond Future	153.4800	0.1535	225.4600	0.2255	46.899	0.0000
2025/04/23	2040	07/08/2025	11.70 Put	Bond Future	2778.8100	2.7788	2314.4500	2.3145	16.711	0.0000
2025/04/23	2040	07/08/2025	11.70 Call	Bond Future	1123.0700	1.1231	1421.1500	1.4212	26.542	0.0000
2025/04/23	2040	07/08/2025	12.40 Call	Bond Future	3362.4000	3.3624	3901.7300	3.9017	16.040	0.0000
2025/04/23	2040	07/08/2025	12.40 Put	Bond Future	1031.2900	1.0313	808.1800	0.8082	21.634	0.0000
2025/04/23	2040	07/08/2025	10.80 Put	Bond Future	7320.8500	7.3209	6596.5500	6.5966	9.894	0.0000
2025/04/23	2040	07/08/2025	10.80 Call	Bond Future	69.4900	0.0695	107.6300	0.1076	54.886	0.0000
2025/04/23	2040	07/08/2025	11.40 Put	Bond Future	4011.7800	4.0118	3435.4500	3.4355	14.366	0.0000
2025/04/23	2040	07/08/2025	11.40 Call	Bond Future	552.0600	0.5521	738.1700	0.7382	33.712	0.0000
2025/04/23	2040	07/08/2025	12.00 Call	Bond Future	1943.2800	1.9433	2354.6400	2.3546	21.168	0.0000
2025/04/23	2040	07/08/2025	12.00 Put	Bond Future	1853.2100	1.8532	1502.1300	1.5021	18.944	0.0000

2,397

0

0

0

0

0

0

0

0

0

0

0

0

7,500

0

15,000

0

7,500

17,006

0

0

44,990

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
2025/04/23	2040	06/11/2025		Bond Future	12.1256	81.5425	11.9883	82.3204	1.132	0.0000
2025/04/23	2040	06/11/2025	11.84 Call	Bond Future	1742.5700	1.7426	2075.2200	2.0752	19.090	0.0000
2025/04/23	2040	06/11/2025	11.84 Put	Bond Future	3373.6300	3.3736	2928.3200	2.9283	13.200	0.0000
2025/04/23	2040	05/02/2026	13.23 Call	Bond Future	6438.4500	6.4385	7033.5900	7.0336	9.244	0.0000
2025/04/23	2040	05/02/2026	13.23 Put	Bond Future	1440.7600	1.4408	1242.2800	1.2423	13.776	0.0000
2025/04/23	2040	05/02/2026	11.82 Put	Bond Future	4483.8500	4.4839	4006.9800	4.0070	10.635	0.0000
2025/04/23	2040	05/02/2026	11.82 Call	Bond Future	1909.3300	1.9093	2226.0800	2.2261	16.590	0.0000
2025/04/23	2040	05/02/2026		Bond Future	12.2763	78.6044	12.1333	79.3980	1.165	0.0000
2025/04/23	2040	05/02/2026	11.49 Call	Bond Future	1227.2900	1.2273	1465.0800	1.4651	19.375	0.0000
2025/04/23	2040	05/02/2026	11.49 Put	Bond Future	5743.2900	5.7433	5187.4600	5.1875	9.678	0.0000
2025/04/23	2040	07/05/2026		Bond Future	12.4373	80.1190	12.2883	80.9286	1.198	0.0000
2025/04/23	2040	07/05/2026	11.67 Call	Bond Future	1676.5500	1.6766	1950.2600	1.9503	16.326	0.0000
2025/04/23	2040	07/05/2026	11.67 Put	Bond Future	5983.6800	5.9837	5447.7900	5.4478	8.956	0.0000
2025/04/23	2044	08/05/2025	10.85 Put	Bond Future	7422.7400	7.4227	6605.5700	6.6056	11.009	0.0000
2025/04/23	2044	08/05/2025	10.85 Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000
2025/04/23	2044	08/05/2025	11.76 Call	Bond Future	209.9700	0.2100	416.1400	0.4161	98.190	0.0000
2025/04/23	2044	08/05/2025	11.76 Put	Bond Future	1726.1600	1.7262	1115.1500	1.1152	35.397	0.0000
2025/04/23	2044	08/05/2025	11.35 Put	Bond Future	4096.9700	4.0970	3291.5300	3.2915	19.659	0.0000
2025/04/23	2044	08/05/2025	11.35 Call	Bond Future	5.5200	0.0055	17.2600	0.0173	212.681	0.0000
2025/04/23	2044	08/05/2025	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/23	2044	08/05/2025	Put	Bond Future	21662.2400	21.6622	20845.0600	20.8451	3.772	0.0000
2025/04/23	2044	08/05/2025	12.40 Call	Bond Future	2369.9900	2.3700	3106.4700	3.1065	31.075	0.0000
2025/04/23	2044	08/05/2025	12.40 Put	Bond Future	126.2500	0.1263	45.5500	0.0456	63.921	0.0000
2025/04/23	2044	08/05/2025	11.65 Call	Bond Future	98.7400	0.0987	218.2800	0.2183	121.065	0.0000
2025/04/23	2044	08/05/2025	11.65 Put	Bond Future	2292.5800	2.2926	1594.9400	1.5949	30.430	0.0000
2025/04/23	2044	08/05/2025	10.92 Put	Bond Future	6943.1900	6.9432	6126.0300	6.1260	11.769	0.0000
2025/04/23	2044	08/05/2025	10.92 Call	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0.0000
2025/04/23	2044	08/05/2025		Bond Future	12.0119	78.3378	11.8751	79.1549	1.138	0.0000
2025/04/23	2044	08/05/2025	12.72 Call	Bond Future	4031.8900	4.0319	4835.0300	4.8350	19.920	0.0000
2025/04/23	2044	08/05/2025	12.72 Put	Bond Future	18.9500	0.0190	4.9100	0.0049	74.090	0.0000
2025/04/23	2044	07/08/2025		Bond Future	12.1493	75.4669	12.0072	76.3000	1.170	0.0000
2025/04/23	2044	07/08/2025	13.34 Call	Bond Future	6734.0200	6.7340	7483.0200	7.4830	11.123	0.0000
2025/04/23	2044	07/08/2025	13.34 Put	Bond Future	305.1300	0.3051	221.0200	0.2210	27.565	0.0000
2025/04/23	2044	07/08/2025	11.85 Call	Bond Future	1090.8500	1.0909	1412.8100	1.4128	29.515	0.0000
2025/04/23	2044	07/08/2025	11.85 Put	Bond Future	2862.6100	2.8626	2351.4600	2.3515	17.856	0.0000
2025/04/23	2044	07/08/2025	11.30 Put	Bond Future	5452.3900	5.4524	4732.7100	4.7327	13.199	0.0000
2025/04/23	2044	07/08/2025	11.30 Call	Bond Future	243.8000	0.2438	357.2300	0.3572	46.526	0.0000
2025/04/23	2044	07/08/2025	10.63 Put	Bond Future	9751.4800	9.7515	8929.2000	8.9292	8.432	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
72,572
0
0
32,051
0
0
0
9,000
0
9,000
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
2025/04/23	2044	07/08/2025	10.63 Call		Bond Future		13.8100	0.0138	24.6400	0.0246	78.421	0.0000	0.0000
2025/04/23	2044	06/11/2025			Bond Future		12.2859	76.9151	12.1382	77.7650	1.202	0.0000	0.0000
2025/04/23	2044	06/11/2025	11.88 Call		Bond Future		1537.2700	1.5373	1867.8300	1.8678	21.503	0.0000	0.0000
2025/04/23	2044	06/11/2025	11.88 Put		Bond Future		3910.9700	3.9110	3391.5700	3.3916	13.281	0.0000	0.0000
2025/04/23	2044	05/02/2026			Bond Future		12.4310	74.0131	12.2773	74.8800	1.236	0.0000	0.0000
2025/04/23	2044	05/02/2026	11.56 Call		Bond Future		1087.9500	1.0880	1327.3700	1.3274	22.007	0.0000	0.0000
2025/04/23	2044	05/02/2026	11.56 Put		Bond Future		6227.5800	6.2276	5600.0200	5.6000	10.077	0.0000	0.0000
2025/04/23	2044	07/05/2026			Bond Future		12.5852	75.4391	12.4252	76.3234	1.271	0.0000	0.0000
2025/04/23	2044	07/05/2026	11.80 Call		Bond Future		1657.6100	1.6576	1954.0800	1.9541	17.885	0.0000	0.0000
2025/04/23	2044	07/05/2026	11.80 Put		Bond Future		6170.2900	6.1703	5582.4700	5.5825	9.527	0.0000	0.0000
2025/04/23	2046	08/05/2025			Bond Future		117.7760	117.7760	117.7886	117.7886	0.011	0.0000	0.0000
2025/04/23	2046	08/05/2025	121.97 Call		Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/23	2046	08/05/2025	121.97 Put		Bond Future		4194.0100	4.1940	4181.3700	4.1814	0.301	0.0000	0.0000
2025/04/23	2046	07/08/2025			Bond Future		120.0832	120.0832	120.0964	120.0964	0.011	0.0000	0.0000
2025/04/23	2046	07/08/2025	118.69 Call		Bond Future		1393.2200	1.3932	1406.4000	1.4064	0.946	0.0000	0.0000
2025/04/23	2046	07/08/2025	118.69 Put		Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/23	2046	06/11/2025			Bond Future		120.1548	120.1548	120.1683	120.1683	0.011	0.0000	0.0000
2025/04/23	2046	06/11/2025	125.41 Call		Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/23	2046	06/11/2025	125.41 Put		Bond Future		5255.1700	5.2552	5241.7200	5.2417	0.256	0.0000	0.0000
2025/04/23	2046	05/02/2026			Bond Future		122.4988	122.4988	122.5133	122.5133	0.012	0.0000	0.0000
2025/04/23	2046	05/02/2026	121.65 Call		Bond Future		848.7700	0.8488	863.3200	0.8633	1.714	0.0000	0.0000
2025/04/23	2046	05/02/2026	121.65 Put		Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/23	2046	07/05/2026			Bond Future		122.5815	122.5815	122.5954	122.5954	0.011	0.0000	0.0000
2025/04/23	2046	07/05/2026	124.95 Call		Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/23	2046	07/05/2026	124.95 Put		Bond Future		2368.5200	2.3685	2354.5800	2.3546	0.589	0.0000	0.0000
2025/04/23	2050	08/05/2025			Bond Future		118.7404	118.7404	119.3399	119.3399	0.505	0.0000	0.0000
2025/04/23	2050	08/05/2025	121.16 Call		Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/23	2050	08/05/2025	121.16 Put		Bond Future		2419.6200	2.4196	1820.1300	1.8201	24.776	0.0000	0.0000
2025/04/23	2050	07/08/2025			Bond Future		118.6903	118.6903	119.2996	119.2996	0.513	0.0000	0.0000
2025/04/23	2050	07/08/2025	119.89 Call		Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/23	2050	07/08/2025	119.89 Put		Bond Future		1199.6700	1.1997	590.4500	0.5905	50.782	0.0000	0.0000
2025/04/23	2050	06/11/2025			Bond Future		120.9975	120.9975	121.6199	121.6199	0.514	0.0000	0.0000
2025/04/23	2050	06/11/2025	124.42 Call		Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/23	2050	06/11/2025	124.42 Put		Bond Future		3422.4600	3.4225	2800.0800	2.8001	18.185	0.0000	0.0000
2025/04/23	2050	05/02/2026			Bond Future		120.9348	120.9348	121.5689	121.5689	0.524	0.0000	0.0000
2025/04/23	2050	05/02/2026	122.82 Call		Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/23	2050	05/02/2026	122.82 Put		Bond Future		1885.2000	1.8852	1251.0600	1.2511	33.638	0.0000	0.0000
2025/04/23	2050	07/05/2026			Bond Future		123.2953	123.2953	123.9427	123.9427	0.525	0.0000	0.0000

9,000

0

0

0

0

0

0

0

0

0

8,068

0

0

11,914

0

0

0

0

0

0

0

0

0

0

0

7,305

0

0

9,188

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
2025/04/23	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/23	2050	07/05/2026	124.07 Put	Bond Future	774.6700	0.7747	127.2600	0.1273	83.572	0.0000	0.0000
2025/04/23	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/23	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/23	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/23	AL37	08/05/2025		Index Future	1090.5780	1090.5780	1097.4150	1097.4150	0.627	0.0000	0.0000
2025/04/23	AL37	07/08/2025		Index Future	1111.6740	1111.6740	1118.6430	1118.6430	0.627	0.0000	0.0000
2025/04/23	AL37	06/11/2025		Index Future	1133.0280	1133.0280	1140.1340	1140.1340	0.627	0.0000	0.0000
2025/04/23	AL37	05/02/2026		Index Future	1154.8830	1154.8830	1162.1280	1162.1280	0.627	0.0000	0.0000
2025/04/23	AL37	07/05/2026		Index Future	1177.1890	1177.1890	1184.5760	1184.5760	0.628	0.0000	0.0000
2025/04/23	AL7T	08/05/2025		Index Future	1276.5240	1276.5240	1287.7740	1287.7740	0.881	0.0000	0.0000
2025/04/23	AL7T	07/08/2025		Index Future	1301.2160	1301.2160	1312.6850	1312.6850	0.881	0.0000	0.0000
2025/04/23	AL7T	06/11/2025		Index Future	1326.2120	1326.2120	1337.9040	1337.9040	0.882	0.0000	0.0000
2025/04/23	AL7T	05/02/2026		Index Future	1351.7920	1351.7920	1363.7130	1363.7130	0.882	0.0000	0.0000
2025/04/23	AL7T	07/05/2026		Index Future	1377.9020	1377.9020	1390.0550	1390.0550	0.882	0.0000	0.0000
2025/04/23	ALBI	08/05/2025		Index Future	1102.0480	1102.0480	1110.2120	1110.2120	0.741	0.0000	0.0000
2025/04/23	ALBI	07/08/2025		Index Future	1123.3660	1123.3660	1131.6880	1131.6880	0.741	0.0000	0.0000
2025/04/23	ALBI	06/11/2025		Index Future	1144.9450	1144.9450	1153.4300	1153.4300	0.741	0.0000	0.0000
2025/04/23	ALBI	05/02/2026		Index Future	1167.0300	1167.0300	1175.6800	1175.6800	0.741	0.0000	0.0000
2025/04/23	ALBI	07/05/2026		Index Future	1189.5700	1189.5700	1198.3900	1198.3900	0.741	0.0000	0.0000
2025/04/23	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/23	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/23	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/23	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/23	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/23	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/23	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/23	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/23	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/23	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
92
15
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
2025/04/23	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/23	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/23	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/04/23	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/23	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/23	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/23	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/23	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/23	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/04/23	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/23	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/23	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/23	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/23	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/23	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/23	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/23	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/23	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/23	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/23	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/23	ES33	08/05/2025		Bond Future	11.6758	79.2970	11.5280	79.9602	1.266	0.0000
2025/04/23	ES33	08/05/2025	12.73 Call	Bond Future	4524.9800	4.5250	5188.1700	5.1882	14.656	0.0000
2025/04/23	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/23	ES33	07/08/2025		Bond Future	11.8366	80.8504	11.6819	81.5268	1.307	0.0000
2025/04/23	ES33	07/08/2025	13.56 Call	Bond Future	7045.8200	7.0458	7722.1500	7.7222	9.599	0.0000
2025/04/23	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/23	ES33	06/11/2025		Bond Future	12.0157	78.6260	11.8535	79.3163	1.351	0.0000
2025/04/23	ES33	06/11/2025	12.01 Call	Bond Future	0.0000	0.0000	666.1100	0.6661	100.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/04/23	ES33	06/11/2025	12.01 Put	Bond Future	24.2800	0.0243	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/04/23	ES33	05/02/2026		Bond Future	12.2109	80.1592	12.0405	80.8636	1.396	0.0000	0.0000
2025/04/23	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/23	ES33	05/02/2026	11.49 Put	Bond Future	3036.3100	3.0363	2331.8300	2.3318	23.202	0.0000	0.0000
2025/04/23	ES33	07/05/2026		Bond Future	12.4130	77.9255	12.2339	78.6444	1.443	0.0000	0.0000
2025/04/23	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/23	ES33	07/05/2026	11.69 Put	Bond Future	2955.0600	2.9551	2236.1600	2.2362	24.328	0.0000	0.0000
2025/04/23	ES42	08/05/2025		Bond Future	12.2923	73.6400	12.1554	74.4034	1.113	0.0000	0.0000
2025/04/23	ES42	08/05/2025	13.25 Call	Bond Future	5009.0800	5.0091	5772.4600	5.7725	15.240	0.0000	0.0000
2025/04/23	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/23	ES42	07/08/2025		Bond Future	12.4336	75.0826	12.2915	75.8611	1.143	0.0000	0.0000
2025/04/23	ES42	07/08/2025	13.79 Call	Bond Future	6810.4100	6.8104	7588.8900	7.5889	11.431	0.0000	0.0000
2025/04/23	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/23	ES42	06/11/2025		Bond Future	12.5864	72.2767	12.4384	73.0711	1.176	0.0000	0.0000
2025/04/23	ES42	06/11/2025	12.39 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/23	ES42	06/11/2025	12.39 Put	Bond Future	1057.1800	1.0572	262.7800	0.2628	75.143	0.0000	0.0000
2025/04/23	ES42	05/02/2026		Bond Future	12.7443	73.6854	12.5902	74.4960	1.209	0.0000	0.0000
2025/04/23	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/23	ES42	05/02/2026	11.85 Put	Bond Future	4914.2800	4.9143	4103.7200	4.1037	16.494	0.0000	0.0000
2025/04/23	ES42	07/05/2026		Bond Future	12.9118	70.8570	12.7512	71.6840	1.244	0.0000	0.0000
2025/04/23	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/23	ES42	07/05/2026	12.20 Put	Bond Future	3784.4300	3.7844	2957.4300	2.9574	21.853	0.0000	0.0000
2025/04/23	GOVI	08/05/2025		GOVI	1086.1700	1086.1700	1094.0400	1094.0400	0.725	0.0000	0.0000
2025/04/23	GOVI	08/05/2025	1,022.00 Call 00	GOVI	641700.0000	64.1700	720400.0000	72.0400	12.264	0.0000	0.0000
2025/04/23	GOVI	08/05/2025	1,022.00 Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/23	GOVI	07/08/2025		GOVI	1107.1800	1107.1800	1115.2030	1115.2030	0.725	0.0000	0.0000
2025/04/23	GOVI	07/08/2025	1,011.00 Call 00	GOVI	961800.0000	96.1800	1042030.0000	104.2030	8.342	0.0000	0.0000
2025/04/23	GOVI	07/08/2025	1,011.00 Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/23	GOVI	06/11/2025		GOVI	1128.4490	1128.4490	1136.6280	1136.6280	0.725	0.0000	0.0000
2025/04/23	GOVI	06/11/2025	1,112.00 Call 00	GOVI	164490.0000	16.4490	246280.0000	24.6280	49.723	0.0000	0.0000
2025/04/23	GOVI	06/11/2025	1,112.00 Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/23	GOVI	05/02/2026		GOVI	1150.2150	1150.2150	1158.5540	1158.5540	0.725	0.0000	0.0000
2025/04/23	GOVI	05/02/2026	1,150.00 Call 00	GOVI	2150.0000	0.2150	85540.0000	8.5540	3,878.605	0.0000	0.0000
2025/04/23	GOVI	05/02/2026	1,150.00 Put 00	GOVI	0.0000	0.0000	0.0000	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
0
0
0
0
0
0
0
0
0

315
0
0

380
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
2025/04/23	GOVI	07/05/2026		GOVI	1172.4310	1172.4310	1180.9330	1180.9330	0.725	0.0000
2025/04/23	GOVI	07/05/2026	1,177. Call 00	GOVI	0.0000	0.0000	39330.0000	3.9330	100.000	0.0000
2025/04/23	GOVI	07/05/2026	1,177. Put 00	GOVI	45690.0000	4.5690	0.0000	0.0000	(100.000)	0.0000
2025/04/23	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/04/23	IGOV	08/05/2025		Index Future	374.2260	374.2260	374.6180	374.6180	0.105	0.0000
2025/04/23	IGOV	07/08/2025		Index Future	381.5580	381.5580	381.9570	381.9570	0.105	0.0000
2025/04/23	IGOV	06/11/2025		Index Future	388.9780	388.9780	389.3860	389.3860	0.105	0.0000
2025/04/23	IGOV	05/02/2026		Index Future	396.5700	396.5700	396.9870	396.9870	0.105	0.0000
2025/04/23	IGOV	07/05/2026		Index Future	404.3170	404.3170	404.7430	404.7430	0.105	0.0000
2025/04/23	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/04/23	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/04/23	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/04/23	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/04/23	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/04/23	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/04/23	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2025/04/23	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2025/04/23	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/04/23	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2025/04/23	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/04/23	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/04/23	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/04/23	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000
2025/04/23	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000
2025/04/23	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/04/23	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/04/23	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/04/23	R033	08/05/2025		Bond Future	10.1811	100.1868	10.0505	100.8823	1.283	0.0000
2025/04/23	R033	08/05/2025	10.33 Call	Bond Future	1087.3800	1.0874	1609.2700	1.6093	47.995	0.0000
2025/04/23	R033	08/05/2025	10.33 Put	Bond Future	302.4800	0.3025	128.8600	0.1289	57.399	0.0000
2025/04/23	R033	07/08/2025		Bond Future	10.2907	102.1247	10.1537	102.8338	1.331	0.0000
2025/04/23	R033	07/08/2025	10.33 Call	Bond Future	1648.7300	1.6487	2041.8800	2.0419	23.846	0.0000
2025/04/23	R033	07/08/2025	10.33 Put	Bond Future	1446.6700	1.4467	1130.7000	1.1307	21.841	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	
2025/04/23	R033	06/11/2025		Bond Future	10.4127	99.0410	10.2686	99.7647	1.384	0.0000	0.0000
2025/04/23	R033	06/11/2025	10.33 Call	Bond Future	1837.9500	1.8380	2199.1200	2.1991	19.651	0.0000	0.0000
2025/04/23	R033	06/11/2025	10.33 Put	Bond Future	2252.4400	2.2524	1889.8600	1.8899	16.097	0.0000	0.0000
2025/04/23	R033	05/02/2026		Bond Future	10.5437	100.9494	10.3920	101.6879	1.439	0.0000	0.0000
2025/04/23	R033	05/02/2026	10.49 Call	Bond Future	2330.6200	2.3306	2709.7500	2.7098	16.267	0.0000	0.0000
2025/04/23	R033	05/02/2026	10.49 Put	Bond Future	2591.0000	2.5910	2231.6300	2.2316	13.870	0.0000	0.0000
2025/04/23	R033	07/05/2026		Bond Future	10.6838	97.8503	10.5239	98.6038	1.497	0.0000	0.0000
2025/04/23	R033	07/05/2026	10.38 Call	Bond Future	2038.7200	2.0387	2375.2700	2.3753	16.508	0.0000	0.0000
2025/04/23	R033	07/05/2026	10.38 Put	Bond Future	3476.6700	3.4767	3059.6600	3.0597	11.995	0.0000	0.0000
2025/04/23	R035	08/05/2025	10.08 Put	Bond Future	4912.7000	4.9127	4143.6200	4.1436	15.655	0.0000	0.0000
2025/04/23	R035	08/05/2025	10.08 Call	Bond Future	0.1100	0.0001	0.5700	0.0006	418.182	0.0000	0.0000
2025/04/23	R035	08/05/2025	10.58 Put	Bond Future	2127.7800	2.1278	1458.1100	1.4581	31.473	0.0000	0.0000
2025/04/23	R035	08/05/2025	10.58 Call	Bond Future	69.8500	0.0699	169.7200	0.1697	142.978	0.0000	0.0000
2025/04/23	R035	08/05/2025	11.01 Call	Bond Future	834.9400	0.8349	1325.5100	1.3255	58.755	0.0000	0.0000
2025/04/23	R035	08/05/2025	11.01 Put	Bond Future	531.8700	0.5319	252.9000	0.2529	52.451	0.0000	0.0000
2025/04/23	R035	08/05/2025	11.70 Call	Bond Future	3930.4000	3.9304	4691.1200	4.6911	19.355	0.0000	0.0000
2025/04/23	R035	08/05/2025	11.70 Put	Bond Future	11.4100	0.0114	2.5900	0.0026	77.301	0.0000	0.0000
2025/04/23	R035	08/05/2025	10.95 Call	Bond Future	655.6500	0.6557	1089.5500	1.0896	66.179	0.0000	0.0000
2025/04/23	R035	08/05/2025	10.95 Put	Bond Future	676.9500	0.6770	341.3100	0.3413	49.581	0.0000	0.0000
2025/04/23	R035	08/05/2025	10.44 Put	Bond Future	2864.0100	2.8640	2130.9000	2.1309	25.597	0.0000	0.0000
2025/04/23	R035	08/05/2025	10.44 Call	Bond Future	18.8400	0.0188	55.2700	0.0553	193.365	0.0000	0.0000
2025/04/23	R035	08/05/2025	13.35 Call	Bond Future	11774.3200	11.7743	12543.8600	12.5439	6.536	0.0000	0.0000
2025/04/23	R035	08/05/2025	13.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/23	R035	08/05/2025	12.70 Call	Bond Future	8806.1200	8.8061	9575.6600	9.5757	8.739	0.0000	0.0000
2025/04/23	R035	08/05/2025	12.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/23	R035	08/05/2025	11.46 Put	Bond Future	53.4800	0.0535	15.8300	0.0158	70.400	0.0000	0.0000
2025/04/23	R035	08/05/2025	11.46 Call	Bond Future	2738.2200	2.7382	3470.1100	3.4701	26.729	0.0000	0.0000
2025/04/23	R035	08/05/2025		Bond Future	10.9539	89.4521	10.8127	90.2216	1.289	0.0000	0.0000
2025/04/23	R035	08/05/2025	11.78 Call	Bond Future	4331.5300	4.3315	5095.8800	5.0959	17.646	0.0000	0.0000
2025/04/23	R035	08/05/2025	11.78 Put	Bond Future	6.5500	0.0066	1.3600	0.0014	79.237	0.0000	0.0000
2025/04/23	R035	07/08/2025		Bond Future	11.0780	91.1823	10.9307	91.9669	1.330	0.0000	0.0000
2025/04/23	R035	07/08/2025	12.65 Call	Bond Future	7926.7400	7.9267	8673.9600	8.6740	9.427	0.0000	0.0000
2025/04/23	R035	07/08/2025	12.65 Put	Bond Future	116.1600	0.1162	78.8100	0.0788	32.154	0.0000	0.0000
2025/04/23	R035	07/08/2025	10.08 Put	Bond Future	5630.2300	5.6302	4915.6300	4.9156	12.692	0.0000	0.0000
2025/04/23	R035	07/08/2025	10.08 Call	Bond Future	124.9500	0.1250	194.9200	0.1949	55.998	0.0000	0.0000
2025/04/23	R035	07/08/2025	10.58 Put	Bond Future	3297.1300	3.2971	2735.0100	2.7350	17.049	0.0000	0.0000
2025/04/23	R035	07/08/2025	10.58 Call	Bond Future	606.4900	0.6065	828.9400	0.8289	36.678	0.0000	0.0000
2025/04/23	R035	07/08/2025	11.34 Call	Bond Future	2527.4900	2.5275	3041.1300	3.0411	20.322	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
45,165
0
0
49,963
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
2025/04/23	R035	07/08/2025	11.34 Put	Bond Future	1155.4600	1.1555	884.5300	0.8845	23.448	0.0000	0.0000
2025/04/23	R035	07/08/2025	11.30 Call	Bond Future	2392.5000	2.3925	2892.8800	2.8929	20.915	0.0000	0.0000
2025/04/23	R035	07/08/2025	11.30 Put	Bond Future	1228.0500	1.2281	943.8600	0.9439	23.142	0.0000	0.0000
2025/04/23	R035	06/11/2025	9.91 Put	Bond Future	7304.4400	7.3044	6581.0100	6.5810	9.904	0.0000	0.0000
2025/04/23	R035	06/11/2025	9.91 Call	Bond Future	188.6100	0.1886	265.7500	0.2658	40.899	0.0000	0.0000
2025/04/23	R035	06/11/2025	10.41 Put	Bond Future	4914.2400	4.9142	4300.3500	4.3004	12.492	0.0000	0.0000
2025/04/23	R035	06/11/2025	10.41 Call	Bond Future	611.2600	0.6113	797.9400	0.7979	30.540	0.0000	0.0000
2025/04/23	R035	06/11/2025	11.43 Call	Bond Future	2905.9100	2.9059	3391.8600	3.3919	16.723	0.0000	0.0000
2025/04/23	R035	06/11/2025	11.43 Put	Bond Future	1810.3700	1.8104	1495.7500	1.4958	17.379	0.0000	0.0000
2025/04/23	R035	06/11/2025	11.95 Call	Bond Future	4704.8700	4.7049	5307.6500	5.3077	12.812	0.0000	0.0000
2025/04/23	R035	06/11/2025	11.95 Put	Bond Future	1022.1200	1.0221	824.3300	0.8243	19.351	0.0000	0.0000
2025/04/23	R035	06/11/2025	11.45 Call	Bond Future	2969.0900	2.9691	3460.2500	3.4603	16.542	0.0000	0.0000
2025/04/23	R035	06/11/2025	11.45 Put	Bond Future	1772.0500	1.7721	1462.6400	1.4626	17.461	0.0000	0.0000
2025/04/23	R035	06/11/2025	10.95 Put	Bond Future	2972.9200	2.9729	2520.2200	2.5202	15.227	0.0000	0.0000
2025/04/23	R035	06/11/2025	10.95 Call	Bond Future	1583.0000	1.5830	1930.8700	1.9309	21.975	0.0000	0.0000
2025/04/23	R035	06/11/2025	10.08 Put	Bond Future	6437.9000	6.4379	5745.4200	5.7454	10.756	0.0000	0.0000
2025/04/23	R035	06/11/2025	10.08 Call	Bond Future	291.2400	0.2912	399.3300	0.3993	37.114	0.0000	0.0000
2025/04/23	R035	06/11/2025	10.58 Put	Bond Future	4226.8400	4.2268	3661.3400	3.6613	13.379	0.0000	0.0000
2025/04/23	R035	06/11/2025	10.58 Call	Bond Future	854.6300	0.8546	1089.7000	1.0897	27.505	0.0000	0.0000
2025/04/23	R035	06/11/2025	11.67 Call	Bond Future	3698.5200	3.6985	4243.2500	4.2433	14.728	0.0000	0.0000
2025/04/23	R035	06/11/2025	11.67 Put	Bond Future	1395.5600	1.3956	1139.7200	1.1397	18.332	0.0000	0.0000
2025/04/23	R035	06/11/2025	10.44 Put	Bond Future	4787.6000	4.7876	4181.9200	4.1819	12.651	0.0000	0.0000
2025/04/23	R035	06/11/2025	10.44 Call	Bond Future	649.8100	0.6498	844.7000	0.8447	29.992	0.0000	0.0000
2025/04/23	R035	06/11/2025	10.94 Put	Bond Future	3002.5000	3.0025	2546.7300	2.5467	15.180	0.0000	0.0000
2025/04/23	R035	06/11/2025	10.94 Call	Bond Future	1559.7800	1.5598	1904.5800	1.9046	22.106	0.0000	0.0000
2025/04/23	R035	06/11/2025	11.99 Call	Bond Future	4854.6700	4.8547	5464.8100	5.4648	12.568	0.0000	0.0000
2025/04/23	R035	06/11/2025	11.99 Put	Bond Future	977.3000	0.9773	786.8700	0.7869	19.485	0.0000	0.0000
2025/04/23	R035	06/11/2025		Bond Future	11.2162	88.4275	11.0622	89.2281	1.373	0.0000	0.0000
2025/04/23	R035	06/11/2025	11.20 Call	Bond Future	2223.3100	2.2233	2645.8300	2.6458	19.004	0.0000	0.0000
2025/04/23	R035	06/11/2025	11.20 Put	Bond Future	2306.8100	2.3068	1928.7600	1.9288	16.388	0.0000	0.0000
2025/04/23	R035	05/02/2026	10.44 Put	Bond Future	5666.8600	5.6669	5056.1100	5.0561	10.778	0.0000	0.0000
2025/04/23	R035	05/02/2026	10.44 Call	Bond Future	834.6800	0.8347	1040.6800	1.0407	24.680	0.0000	0.0000
2025/04/23	R035	05/02/2026	10.94 Put	Bond Future	3888.4400	3.8884	3401.8500	3.4019	12.514	0.0000	0.0000
2025/04/23	R035	05/02/2026	10.94 Call	Bond Future	1711.0900	1.7111	2041.2500	2.0413	19.295	0.0000	0.0000
2025/04/23	R035	05/02/2026	12.44 Call	Bond Future	6289.5900	6.2896	6925.5100	6.9255	10.111	0.0000	0.0000
2025/04/23	R035	05/02/2026	12.44 Put	Bond Future	1098.8300	1.0988	918.0000	0.9180	16.457	0.0000	0.0000
2025/04/23	R035	05/02/2026		Bond Future	11.3653	90.1317	11.2041	90.9484	1.418	0.0000	0.0000
2025/04/23	R035	05/02/2026	10.79 Call	Bond Future	1406.1600	1.4062	1698.1400	1.6981	20.764	0.0000	0.0000
2025/04/23	R035	05/02/2026	10.79 Put	Bond Future	4369.0100	4.3690	3844.2400	3.8442	12.011	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
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	
2025/04/23	R035	07/05/2026		Bond Future	11.5149	87.3628	11.3463	88.1960	1.464	0.0000	0.0000
2025/04/23	R035	07/05/2026	10.86 Call	Bond Future	1654.5100	1.6545	1957.4600	1.9575	18.311	0.0000	0.0000
2025/04/23	R035	07/05/2026	10.86 Put	Bond Future	4951.9700	4.9520	4421.7600	4.4218	10.707	0.0000	0.0000
2025/04/23	R038	08/05/2025		Bond Future	11.5414	96.8366	11.3997	97.7512	1.228	0.0000	0.0000
2025/04/23	R038	08/05/2025	11.24 Call	Bond Future	130.5100	0.1305	302.9700	0.3030	132.143	0.0000	0.0000
2025/04/23	R038	08/05/2025	11.24 Put	Bond Future	2091.4000	2.0914	1349.2600	1.3493	35.485	0.0000	0.0000
2025/04/23	R038	07/08/2025		Bond Future	11.6787	98.7097	11.5311	99.6422	1.264	0.0000	0.0000
2025/04/23	R038	07/08/2025	11.24 Call	Bond Future	805.2000	0.8052	1094.5500	1.0946	35.935	0.0000	0.0000
2025/04/23	R038	07/08/2025	11.24 Put	Bond Future	3616.1200	3.6161	2973.0200	2.9730	17.784	0.0000	0.0000
2025/04/23	R038	06/11/2025		Bond Future	11.8268	95.1190	11.6727	96.0704	1.303	0.0000	0.0000
2025/04/23	R038	06/11/2025	11.24 Call	Bond Future	1105.8200	1.1058	1402.8500	1.4029	26.861	0.0000	0.0000
2025/04/23	R038	06/11/2025	11.24 Put	Bond Future	4806.2800	4.8063	4151.9200	4.1519	13.615	0.0000	0.0000
2025/04/23	R038	06/11/2025	12.33 Call	Bond Future	4578.5600	4.5786	5240.0200	5.2400	14.447	0.0000	0.0000
2025/04/23	R038	06/11/2025	12.33 Put	Bond Future	1566.5900	1.5666	1276.6600	1.2767	18.507	0.0000	0.0000
2025/04/23	R038	06/11/2025	10.98 Put	Bond Future	6081.0300	6.0810	5339.5800	5.3396	12.193	0.0000	0.0000
2025/04/23	R038	06/11/2025	10.98 Call	Bond Future	672.6600	0.6727	882.6000	0.8826	31.210	0.0000	0.0000
2025/04/23	R038	05/02/2026		Bond Future	11.9825	96.9516	11.8217	97.9221	1.342	0.0000	0.0000
2025/04/23	R038	05/02/2026	11.44 Call	Bond Future	1724.9500	1.7250	2081.5600	2.0816	20.674	0.0000	0.0000
2025/04/23	R038	05/02/2026	11.44 Put	Bond Future	5058.6200	5.0586	4444.7500	4.4448	12.135	0.0000	0.0000
2025/04/23	R038	07/05/2026		Bond Future	12.1458	93.3336	11.9778	94.3236	1.383	0.0000	0.0000
2025/04/23	R038	07/05/2026	11.40 Call	Bond Future	1817.7300	1.8177	2157.4500	2.1575	18.689	0.0000	0.0000
2025/04/23	R038	07/05/2026	11.40 Put	Bond Future	6333.3900	6.3334	5683.0900	5.6831	10.268	0.0000	0.0000
2025/04/23	R053	08/05/2025		Bond Future	11.9041	99.0848	11.7730	100.1310	1.101	0.0000	0.0000
2025/04/23	R053	08/05/2025	12.64 Call	Bond Future	5541.2200	5.5412	6570.1800	6.5702	18.569	0.0000	0.0000
2025/04/23	R053	08/05/2025	12.64 Put	Bond Future	23.6000	0.0236	6.4500	0.0065	72.669	0.0000	0.0000
2025/04/23	R053	07/08/2025		Bond Future	12.0285	101.0014	11.8923	102.0679	1.132	0.0000	0.0000
2025/04/23	R053	07/08/2025	13.17 Call	Bond Future	8636.7700	8.6368	9581.5600	9.5816	10.939	0.0000	0.0000
2025/04/23	R053	07/08/2025	13.17 Put	Bond Future	469.4400	0.4694	347.7400	0.3477	25.925	0.0000	0.0000
2025/04/23	R053	06/11/2025		Bond Future	12.1611	97.0763	12.0194	98.1643	1.166	0.0000	0.0000
2025/04/23	R053	06/11/2025	11.76 Call	Bond Future	2097.4000	2.0974	2522.9900	2.5230	20.291	0.0000	0.0000
2025/04/23	R053	06/11/2025	11.76 Put	Bond Future	5235.3800	5.2354	4572.9900	4.5730	12.652	0.0000	0.0000
2025/04/23	R053	05/02/2026		Bond Future	12.2992	98.9465	12.1516	100.0564	1.200	0.0000	0.0000
2025/04/23	R053	05/02/2026	11.49 Call	Bond Future	1603.4900	1.6035	1928.8700	1.9289	20.292	0.0000	0.0000
2025/04/23	R053	05/02/2026	11.49 Put	Bond Future	7990.7200	7.9907	7206.2600	7.2063	9.817	0.0000	0.0000
2025/04/23	R053	07/05/2026		Bond Future	12.4424	94.9896	12.2887	96.1217	1.236	0.0000	0.0000
2025/04/23	R053	07/05/2026	11.69 Call	Bond Future	2390.4900	2.3905	2784.0600	2.7841	16.464	0.0000	0.0000
2025/04/23	R053	07/05/2026	11.69 Put	Bond Future	8176.0100	8.1760	7437.5200	7.4375	9.032	0.0000	0.0000

0
0
0
8,877
0
0
122
0
0
0
0
0
0
1,770
0
1,770
0
0
0
0
0
0
2,604
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
2025/04/23	R186	08/05/2025		Bond Future	8.1897	107.5213	8.0837	107.6819	1.294	0.0000
2025/04/23	R186	08/05/2025	8.47 Call	Bond Future	429.6800	0.4297	584.9100	0.5849	36.127	0.0000
2025/04/23	R186	08/05/2025	8.47 Put	Bond Future	6.4700	0.0065	1.0900	0.0011	83.153	0.0000
2025/04/23	R186	07/08/2025		Bond Future	8.2600	104.2930	8.1328	104.4569	1.539	0.0000
2025/04/23	R186	07/08/2025	9.68 Call	Bond Future	1816.3700	1.8164	1976.2100	1.9762	8.800	0.0000
2025/04/23	R186	07/08/2025	9.68 Put	Bond Future	10.5500	0.0106	6.4900	0.0065	38.483	0.0000
2025/04/23	R186	07/08/2025	10.25 Call	Bond Future	2521.4000	2.5214	2684.0200	2.6840	6.450	0.0000
2025/04/23	R186	07/08/2025	10.25 Put	Bond Future	3.2300	0.0032	1.9500	0.0020	39.628	0.0000
2025/04/23	R186	07/08/2025	9.22 Put	Bond Future	29.4100	0.0294	18.5900	0.0186	36.790	0.0000
2025/04/23	R186	07/08/2025	9.22 Call	Bond Future	1255.1600	1.2552	1408.2400	1.4082	12.196	0.0000
2025/04/23	R186	06/11/2025		Bond Future	8.3714	106.2951	8.2126	106.4632	1.897	0.0000
2025/04/23	R186	06/11/2025	8.13 Call	Bond Future	165.1000	0.1651	232.1600	0.2322	40.618	0.0000
2025/04/23	R186	06/11/2025	8.13 Put	Bond Future	420.9300	0.4209	319.8300	0.3198	24.018	0.0000
2025/04/23	R186	05/02/2026		Bond Future	8.5462	103.0365	8.3377	103.2087	2.439	0.0000
2025/04/23	R186	05/02/2026	8.43 Call	Bond Future	277.4200	0.2774	362.4300	0.3624	30.643	0.0000
2025/04/23	R186	05/02/2026	8.43 Put	Bond Future	373.3500	0.3734	286.1100	0.2861	23.367	0.0000
2025/04/23	R186	07/05/2026		Bond Future	8.8714	105.0231	8.5721	105.1995	3.374	0.0000
2025/04/23	R186	07/05/2026	8.69 Call	Bond Future	229.1100	0.2291	315.3300	0.3153	37.633	0.0000
2025/04/23	R186	07/05/2026	8.69 Put	Bond Future	335.9800	0.3360	245.7700	0.2458	26.850	0.0000
2025/04/23	R202	08/05/2025		Bond Future	268.1373	268.1373	268.5499	268.5499	0.154	0.0000
2025/04/23	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/23	R202	08/05/2025	272.31 Put	Bond Future	4172.6600	4.1727	3760.0800	3.7601	9.888	0.0000
2025/04/23	R202	07/08/2025		Bond Future	268.1366	268.1366	268.5568	268.5568	0.157	0.0000
2025/04/23	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/23	R202	07/08/2025	271.60 Put	Bond Future	3463.3800	3.4634	3043.2200	3.0432	12.132	0.0000
2025/04/23	R202	06/11/2025		Bond Future	273.3492	273.3492	273.7804	273.7804	0.158	0.0000
2025/04/23	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/23	R202	06/11/2025	275.64 Put	Bond Future	2290.8000	2.2908	1859.5900	1.8596	18.824	0.0000
2025/04/23	R202	05/02/2026		Bond Future	273.3245	273.3245	273.7637	273.7637	0.161	0.0000
2025/04/23	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/23	R202	05/02/2026	277.82 Put	Bond Future	4495.5100	4.4955	4056.3200	4.0563	9.770	0.0000
2025/04/23	R202	07/05/2026		Bond Future	278.6599	278.6599	279.1098	279.1098	0.161	0.0000
2025/04/23	R202	07/05/2026	277.55 Call	Bond Future	1109.8500	1.1099	1559.8000	1.5598	40.542	0.0000
2025/04/23	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/23	R209	08/05/2025		Bond Future	11.2483	69.7888	11.1023	70.4990	1.298	0.0000
2025/04/23	R209	08/05/2025	11.89 Call	Bond Future	3027.3000	3.0273	3723.4700	3.7235	22.996	0.0000
2025/04/23	R209	08/05/2025	11.89 Put	Bond Future	18.2600	0.0183	4.2800	0.0043	76.561	0.0000
2025/04/23	R209	07/08/2025		Bond Future	11.3689	71.1387	11.2173	71.8628	1.333	0.0000

106,209

0

0

123,766

0

0

0

1,983

0

1,983

447

0

0

0

0

0

0

0

0

1,837

0

0

387

0

0

0

0

0

0

0

0

0

0

0

16,743

0

0

921

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	
2025/04/23	R209	07/08/2025	12.68 Call	Bond Future	6049.9500	6.0500	6716.6400	6.7166	11.020	0.0000	0.0000
2025/04/23	R209	07/08/2025	12.68 Put	Bond Future	189.4900	0.1895	132.1400	0.1321	30.265	0.0000	0.0000
2025/04/23	R209	06/11/2025		Bond Future	11.4993	69.3518	11.3416	70.0905	1.371	0.0000	0.0000
2025/04/23	R209	06/11/2025	11.27 Call	Bond Future	1594.7500	1.5948	1930.1600	1.9302	21.032	0.0000	0.0000
2025/04/23	R209	06/11/2025	11.27 Put	Bond Future	2672.1800	2.6722	2268.9200	2.2689	15.091	0.0000	0.0000
2025/04/23	R209	05/02/2026		Bond Future	11.6365	70.6883	11.4724	71.4417	1.410	0.0000	0.0000
2025/04/23	R209	05/02/2026	10.93 Call	Bond Future	1093.4700	1.0935	1336.3500	1.3364	22.212	0.0000	0.0000
2025/04/23	R209	05/02/2026	10.93 Put	Bond Future	4417.0500	4.4171	3906.4700	3.9065	11.559	0.0000	0.0000
2025/04/23	R209	07/05/2026		Bond Future	11.7802	68.8987	11.6094	69.6672	1.450	0.0000	0.0000
2025/04/23	R209	07/05/2026	11.07 Call	Bond Future	1464.6900	1.4647	1737.4900	1.7375	18.625	0.0000	0.0000
2025/04/23	R209	07/05/2026	11.07 Put	Bond Future	4735.8900	4.7359	4240.1300	4.2401	10.468	0.0000	0.0000
2025/04/23	R210	08/05/2025		Bond Future	246.8988	246.8988	246.8976	246.8976	0.000	0.0000	0.0000
2025/04/23	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/23	R210	08/05/2025	248.03 Put	Bond Future	1131.1600	1.1312	1132.3700	1.1324	0.107	0.0000	0.0000
2025/04/23	R210	07/08/2025		Bond Future	251.7356	251.7356	251.7349	251.7349	0.000	0.0000	0.0000
2025/04/23	R210	07/08/2025	248.44 Call	Bond Future	3295.6000	3.2956	3294.8500	3.2949	0.023	0.0000	0.0000
2025/04/23	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/23	R210	06/11/2025		Bond Future	253.1993	253.1993	253.1993	253.1993	0.000	0.0000	0.0000
2025/04/23	R210	06/11/2025	252.14 Call	Bond Future	1059.2600	1.0593	1059.2900	1.0593	0.003	0.0000	0.0000
2025/04/23	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/23	R210	05/02/2026		Bond Future	258.1390	258.1390	258.1411	258.1411	0.001	0.0000	0.0000
2025/04/23	R210	05/02/2026	253.10 Call	Bond Future	5038.9600	5.0390	5041.0600	5.0411	0.042	0.0000	0.0000
2025/04/23	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/23	R210	07/05/2026		Bond Future	259.6791	259.6791	259.6803	259.6803	0.000	0.0000	0.0000
2025/04/23	R210	07/05/2026	255.40 Call	Bond Future	4279.1000	4.2791	4280.2900	4.2803	0.028	0.0000	0.0000
2025/04/23	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/23	R213	08/05/2025		Bond Future	9.6740	89.7286	9.5286	90.3185	1.503	0.0000	0.0000
2025/04/23	R213	08/05/2025	10.52 Call	Bond Future	3347.4700	3.3475	3930.9300	3.9309	17.430	0.0000	0.0000
2025/04/23	R213	08/05/2025	10.52 Put	Bond Future	8.6700	0.0087	2.1600	0.0022	75.087	0.0000	0.0000
2025/04/23	R213	07/08/2025		Bond Future	9.7726	91.4641	9.6189	92.0657	1.572	0.0000	0.0000
2025/04/23	R213	07/08/2025	11.66 Call	Bond Future	7019.9000	7.0199	7612.2500	7.6123	8.438	0.0000	0.0000
2025/04/23	R213	07/08/2025	11.66 Put	Bond Future	22.8300	0.0228	13.6400	0.0136	40.254	0.0000	0.0000
2025/04/23	R213	06/11/2025		Bond Future	9.8903	89.6667	9.7274	90.2807	1.647	0.0000	0.0000
2025/04/23	R213	06/11/2025	10.05 Call	Bond Future	1908.0100	1.9080	2271.3700	2.2714	19.044	0.0000	0.0000
2025/04/23	R213	06/11/2025	10.05 Put	Bond Future	1310.9400	1.3109	1060.2500	1.0603	19.123	0.0000	0.0000
2025/04/23	R213	05/02/2026		Bond Future	10.0215	91.3950	9.8483	92.0216	1.728	0.0000	0.0000
2025/04/23	R213	05/02/2026	9.89 Call	Bond Future	1598.5100	1.5985	1906.0600	1.9061	19.240	0.0000	0.0000
2025/04/23	R213	05/02/2026	9.89 Put	Bond Future	2073.7000	2.0737	1754.6500	1.7547	15.386	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0
0
3,208
0
0
967
0
0
0
0
0
0
0
0
0
0
0
0
0
88,431
0
0
959
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
2025/04/23	R213	07/05/2026		Bond Future	10.1565	89.6032	9.9721	90.2426	1.815	0.0000	0.0000
2025/04/23	R213	07/05/2026	9.80 Call	Bond Future	1385.3000	1.3853	1661.3600	1.6614	19.928	0.0000	0.0000
2025/04/23	R213	07/05/2026	9.80 Put	Bond Future	2626.8400	2.6268	2263.4900	2.2635	13.832	0.0000	0.0000
2025/04/23	R214	08/05/2025		Bond Future	11.7078	64.1738	11.5721	64.8662	1.160	0.0000	0.0000
2025/04/23	R214	08/05/2025	12.40 Call	Bond Future	3373.8800	3.3739	4055.4500	4.0555	20.201	0.0000	0.0000
2025/04/23	R214	08/05/2025	12.40 Put	Bond Future	14.3900	0.0144	3.5500	0.0036	75.330	0.0000	0.0000
2025/04/23	R214	07/08/2025		Bond Future	11.8255	65.4151	11.6849	66.1210	1.189	0.0000	0.0000
2025/04/23	R214	07/08/2025	12.97 Call	Bond Future	5603.1900	5.6032	6234.0400	6.2340	11.259	0.0000	0.0000
2025/04/23	R214	07/08/2025	12.97 Put	Bond Future	275.1300	0.2751	200.0300	0.2000	27.296	0.0000	0.0000
2025/04/23	R214	06/11/2025		Bond Future	11.9530	63.3713	11.8072	64.0914	1.220	0.0000	0.0000
2025/04/23	R214	06/11/2025	11.64 Call	Bond Future	1432.5200	1.4325	1734.8500	1.7349	21.105	0.0000	0.0000
2025/04/23	R214	06/11/2025	11.64 Put	Bond Future	2993.5900	2.9936	2575.7500	2.5758	13.958	0.0000	0.0000
2025/04/23	R214	05/02/2026		Bond Future	12.0882	64.5925	11.9368	65.3271	1.252	0.0000	0.0000
2025/04/23	R214	05/02/2026	11.26 Call	Bond Future	972.8300	0.9728	1182.6600	1.1827	21.569	0.0000	0.0000
2025/04/23	R214	05/02/2026	11.26 Put	Bond Future	5155.4300	5.1554	4630.7100	4.6307	10.178	0.0000	0.0000
2025/04/23	R214	07/05/2026		Bond Future	12.2219	62.5372	12.0649	63.2865	1.284	0.0000	0.0000
2025/04/23	R214	07/05/2026	11.53 Call	Bond Future	1540.5700	1.5406	1808.1100	1.8081	17.366	0.0000	0.0000
2025/04/23	R214	07/05/2026	11.53 Put	Bond Future	4946.8000	4.9468	4465.0900	4.4651	9.738	0.0000	0.0000
2025/04/23	R248	08/05/2025		Bond Future	11.9692	76.7331	11.8431	77.5073	1.053	0.0000	0.0000
2025/04/23	R248	08/05/2025	12.60 Call	Bond Future	3706.7700	3.7068	4459.9100	4.4599	20.318	0.0000	0.0000
2025/04/23	R248	08/05/2025	12.60 Put	Bond Future	30.2600	0.0303	9.1300	0.0091	69.828	0.0000	0.0000
2025/04/23	R248	07/08/2025		Bond Future	12.0942	78.2173	11.9633	79.0067	1.082	0.0000	0.0000
2025/04/23	R248	07/08/2025	13.21 Call	Bond Future	6566.8500	6.5669	7261.3100	7.2613	10.575	0.0000	0.0000
2025/04/23	R248	07/08/2025	13.21 Put	Bond Future	383.5500	0.3836	288.6600	0.2887	24.740	0.0000	0.0000
2025/04/23	R248	06/11/2025		Bond Future	12.2289	75.2769	12.0928	76.0823	1.113	0.0000	0.0000
2025/04/23	R248	06/11/2025	11.74 Call	Bond Future	1354.0000	1.3540	1638.9100	1.6389	21.042	0.0000	0.0000
2025/04/23	R248	06/11/2025	11.74 Put	Bond Future	4319.2900	4.3193	3798.8400	3.7988	12.049	0.0000	0.0000
2025/04/23	R248	05/02/2026		Bond Future	12.3719	76.7276	12.2303	77.5490	1.145	0.0000	0.0000
2025/04/23	R248	05/02/2026	11.46 Call	Bond Future	1077.9400	1.0779	1295.0100	1.2950	20.137	0.0000	0.0000
2025/04/23	R248	05/02/2026	11.46 Put	Bond Future	6657.9000	6.6579	6053.5400	6.0535	9.077	0.0000	0.0000
2025/04/23	R248	07/05/2026		Bond Future	12.5132	73.7633	12.3659	74.6013	1.177	0.0000	0.0000
2025/04/23	R248	07/05/2026	11.72 Call	Bond Future	1712.5500	1.7126	1991.7500	1.9918	16.303	0.0000	0.0000
2025/04/23	R248	07/05/2026	11.72 Put	Bond Future	6429.5200	6.4295	5870.7700	5.8708	8.690	0.0000	0.0000
2025/04/23	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/23	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/23	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

0
0
0
10,696
0
0
5,156
0
0
0
0
0
0
0
0
0
0
0
260,388
0
0
223,411
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
2025/04/23	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
Total										

