



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 31/12/2024 TO 31/12/2024

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
2024/12/31	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/31	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/31	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/31	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/31	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/31	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/31	2029	06/02/2025		Bond Future	134.6338	134.6338	134.5844	0.037	0.0000	0.0000
2024/12/31	2029	06/02/2025	132.40 Call	Bond Future	2233.7900	2.2338	2184.3800	2.212	0.0000	0.0000
2024/12/31	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	2029	08/05/2025		Bond Future	135.9563	135.9563	135.9073	0.036	0.0000	0.0000
2024/12/31	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	2029	08/05/2025	137.85 Put	Bond Future	1893.7500	1.8938	1942.6800	2.584	0.0000	0.0000

Open Interest

0

0

0

0

0

0

8,604

0

0

728

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	
2024/12/31	2029	07/08/2025		Bond Future	138.6843	138.6843	138.6357	138.6357	0.035	0.0000	0.0000
2024/12/31	2029	07/08/2025	137.41 Call	Bond Future	1274.2700	1.2743	1225.7400	1.2257	3.808	0.0000	0.0000
2024/12/31	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	2029	06/11/2025		Bond Future	139.9706	139.9706	139.9232	139.9232	0.034	0.0000	0.0000
2024/12/31	2029	06/11/2025	139.79 Call	Bond Future	180.6200	0.1806	133.2100	0.1332	26.248	0.0000	0.0000
2024/12/31	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	2029	05/02/2026		Bond Future	142.6678	142.6678	142.6211	142.6211	0.033	0.0000	0.0000
2024/12/31	2029	05/02/2026	140.11 Call	Bond Future	2557.7800	2.5578	2511.1100	2.5111	1.825	0.0000	0.0000
2024/12/31	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	2030	06/02/2025	8.68 Put	Bond Future	1655.6700	1.6557	1628.5600	1.6286	1.637	0.0000	0.0000
2024/12/31	2030	06/02/2025	8.68 Call	Bond Future	179.4000	0.1794	178.3400	0.1783	0.591	0.0000	0.0000
2024/12/31	2030	06/02/2025	9.18 Put	Bond Future	492.6400	0.4926	473.5800	0.4736	3.869	0.0000	0.0000
2024/12/31	2030	06/02/2025	9.18 Call	Bond Future	943.7700	0.9438	950.7600	0.9508	0.741	0.0000	0.0000
2024/12/31	2030	06/02/2025	9.69 Call	Bond Future	2452.9600	2.4530	2472.4900	2.4725	0.796	0.0000	0.0000
2024/12/31	2030	06/02/2025	9.69 Put	Bond Future	84.0800	0.0841	77.5600	0.0776	7.755	0.0000	0.0000
2024/12/31	2030	06/02/2025		Bond Future	9.0619	96.0636	9.0551	96.0897	0.075	0.0000	0.0000
2024/12/31	2030	06/02/2025	10.68 Call	Bond Future	5958.5500	5.9586	5984.4300	5.9844	0.434	0.0000	0.0000
2024/12/31	2030	06/02/2025	10.68 Put	Bond Future	0.9600	0.0010	0.7900	0.0008	17.708	0.0000	0.0000
2024/12/31	2030	08/05/2025	12.28 Call	Bond Future	10755.8800	10.7559	10783.3300	10.7833	0.255	0.0000	0.0000
2024/12/31	2030	08/05/2025	12.28 Put	Bond Future	1.4500	0.0015	1.3500	0.0014	6.897	0.0000	0.0000
2024/12/31	2030	08/05/2025	10.69 Put	Bond Future	94.6200	0.0946	91.3500	0.0914	3.456	0.0000	0.0000
2024/12/31	2030	08/05/2025	10.69 Call	Bond Future	5623.3500	5.6234	5647.6300	5.6476	0.432	0.0000	0.0000
2024/12/31	2030	08/05/2025	11.86 Call	Bond Future	9416.7100	9.4167	9443.9400	9.4439	0.289	0.0000	0.0000
2024/12/31	2030	08/05/2025	11.86 Put	Bond Future	5.4300	0.0054	5.1100	0.0051	5.893	0.0000	0.0000
2024/12/31	2030	08/05/2025	10.31 Put	Bond Future	183.4900	0.1835	178.0800	0.1781	2.948	0.0000	0.0000
2024/12/31	2030	08/05/2025	10.31 Call	Bond Future	4405.0400	4.4050	4427.1800	4.4272	0.503	0.0000	0.0000
2024/12/31	2030	08/05/2025		Bond Future	9.1270	97.9885	9.1195	98.0161	0.082	0.0000	0.0000
2024/12/31	2030	08/05/2025	9.93 Call	Bond Future	3240.8700	3.2409	3259.8200	3.2598	0.585	0.0000	0.0000
2024/12/31	2030	08/05/2025	9.93 Put	Bond Future	349.9100	0.3499	341.3100	0.3413	2.458	0.0000	0.0000
2024/12/31	2030	08/05/2025	8.68 Put	Bond Future	2205.9600	2.2060	2182.5900	2.1826	1.059	0.0000	0.0000
2024/12/31	2030	08/05/2025	8.68 Call	Bond Future	548.7300	0.5487	552.9100	0.5529	0.762	0.0000	0.0000
2024/12/31	2030	08/05/2025	9.18 Put	Bond Future	1137.1700	1.1372	1119.5400	1.1195	1.550	0.0000	0.0000
2024/12/31	2030	08/05/2025	9.18 Call	Bond Future	1331.3600	1.3314	1341.2800	1.3413	0.745	0.0000	0.0000
2024/12/31	2030	08/05/2025	9.99 Call	Bond Future	3418.6400	3.4186	3438.1800	3.4382	0.572	0.0000	0.0000
2024/12/31	2030	08/05/2025	9.99 Put	Bond Future	316.0100	0.3160	308.0000	0.3080	2.535	0.0000	0.0000
2024/12/31	2030	08/05/2025	8.95 Put	Bond Future	1566.7100	1.5667	1546.2000	1.5462	1.309	0.0000	0.0000
2024/12/31	2030	08/05/2025	8.95 Call	Bond Future	914.6700	0.9147	921.7100	0.9217	0.770	0.0000	0.0000
2024/12/31	2030	08/05/2025	9.45 Put	Bond Future	759.4800	0.7595	745.3600	0.7454	1.859	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0
800
0
800
0
800
159,549
0
0
0
2,280
0
2,280
0
1,640
0
1,640
0
0
0
0
800
0
800
0
800
0
1,320
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	
2024/12/31	2030	08/05/2025	9.45 Call	Bond Future	1935.4700	1.9355	1948.9000	1.9489	0.694	0.0000	0.0000
2024/12/31	2030	07/08/2025		Bond Future	9.2053	95.9208	9.1970	95.9500	0.090	0.0000	0.0000
2024/12/31	2030	07/08/2025	11.11 Call	Bond Future	6569.5000	6.5695	6594.6700	6.5947	0.383	0.0000	0.0000
2024/12/31	2030	07/08/2025	11.11 Put	Bond Future	179.2300	0.1792	175.2800	0.1753	2.204	0.0000	0.0000
2024/12/31	2030	07/08/2025	12.12 Call	Bond Future	9597.9800	9.5980	9626.0800	9.6261	0.293	0.0000	0.0000
2024/12/31	2030	07/08/2025	12.12 Put	Bond Future	32.8800	0.0329	31.8600	0.0319	3.102	0.0000	0.0000
2024/12/31	2030	07/08/2025	10.48 Put	Bond Future	370.4000	0.3704	363.4900	0.3635	1.866	0.0000	0.0000
2024/12/31	2030	07/08/2025	10.48 Call	Bond Future	4706.9600	4.7070	4729.1700	4.7292	0.472	0.0000	0.0000
2024/12/31	2030	06/11/2025		Bond Future	9.2951	97.7792	9.2859	97.8101	0.100	0.0000	0.0000
2024/12/31	2030	06/11/2025	9.54 Call	Bond Future	2293.6200	2.2936	2308.5800	2.3086	0.652	0.0000	0.0000
2024/12/31	2030	06/11/2025	9.54 Put	Bond Future	1481.4800	1.4815	1465.5600	1.4656	1.075	0.0000	0.0000
2024/12/31	2030	05/02/2026		Bond Future	9.4101	95.6308	9.3998	95.6635	0.110	0.0000	0.0000
2024/12/31	2030	05/02/2026	9.49 Call	Bond Future	2105.2000	2.1052	2120.1300	2.1201	0.709	0.0000	0.0000
2024/12/31	2030	05/02/2026	9.49 Put	Bond Future	1853.2300	1.8532	1835.4800	1.8355	0.958	0.0000	0.0000
2024/12/31	2032	06/02/2025	9.42 Put	Bond Future	1746.2900	1.7463	1710.3500	1.7104	2.058	0.0000	0.0000
2024/12/31	2032	06/02/2025	9.42 Call	Bond Future	255.9000	0.2559	256.3900	0.2564	0.191	0.0000	0.0000
2024/12/31	2032	06/02/2025	9.92 Put	Bond Future	539.0400	0.5390	515.4200	0.5154	4.382	0.0000	0.0000
2024/12/31	2032	06/02/2025	9.92 Call	Bond Future	1466.3400	1.4663	1479.1500	1.4792	0.874	0.0000	0.0000
2024/12/31	2032	06/02/2025	10.61 Call	Bond Future	4215.6600	4.2157	4245.2300	4.2452	0.701	0.0000	0.0000
2024/12/31	2032	06/02/2025	10.61 Put	Bond Future	80.0500	0.0801	73.1900	0.0732	8.570	0.0000	0.0000
2024/12/31	2032	06/02/2025		Bond Future	9.7263	95.5499	9.7187	95.5864	0.078	0.0000	0.0000
2024/12/31	2032	06/02/2025	11.72 Call	Bond Future	9005.1700	9.0052	9041.1300	9.0411	0.399	0.0000	0.0000
2024/12/31	2032	06/02/2025	11.72 Put	Bond Future	3.0300	0.0030	2.5600	0.0026	15.512	0.0000	0.0000
2024/12/31	2032	08/05/2025		Bond Future	9.8047	93.3006	9.7965	93.3386	0.083	0.0000	0.0000
2024/12/31	2032	08/05/2025	10.91 Call	Bond Future	5300.4700	5.3005	5329.9300	5.3299	0.556	0.0000	0.0000
2024/12/31	2032	08/05/2025	10.91 Put	Bond Future	304.7100	0.3047	296.1100	0.2961	2.822	0.0000	0.0000
2024/12/31	2032	08/05/2025	9.42 Put	Bond Future	2659.2300	2.6592	2628.2700	2.6283	1.164	0.0000	0.0000
2024/12/31	2032	08/05/2025	9.42 Call	Bond Future	836.2100	0.8362	843.3100	0.8433	0.849	0.0000	0.0000
2024/12/31	2032	08/05/2025	9.92 Put	Bond Future	1385.6100	1.3856	1362.6500	1.3627	1.657	0.0000	0.0000
2024/12/31	2032	08/05/2025	9.92 Call	Bond Future	1923.5400	1.9235	1938.6400	1.9386	0.785	0.0000	0.0000
2024/12/31	2032	08/05/2025	10.97 Call	Bond Future	5533.3200	5.5333	5563.3700	5.5634	0.543	0.0000	0.0000
2024/12/31	2032	08/05/2025	10.97 Put	Bond Future	276.3100	0.2763	268.3000	0.2683	2.899	0.0000	0.0000
2024/12/31	2032	07/08/2025		Bond Future	9.8920	95.1498	9.8833	95.1896	0.088	0.0000	0.0000
2024/12/31	2032	07/08/2025	12.01 Call	Bond Future	9222.8100	9.2228	9257.8900	9.2579	0.380	0.0000	0.0000
2024/12/31	2032	07/08/2025	12.01 Put	Bond Future	204.3300	0.2043	199.6500	0.1997	2.290	0.0000	0.0000
2024/12/31	2032	06/11/2025		Bond Future	9.9973	92.8320	9.9878	92.8737	0.095	0.0000	0.0000
2024/12/31	2032	06/11/2025	10.42 Call	Bond Future	3645.1100	3.6451	3667.1000	3.6671	0.603	0.0000	0.0000
2024/12/31	2032	06/11/2025	10.42 Put	Bond Future	1809.0600	1.8091	1789.3500	1.7894	1.090	0.0000	0.0000

680

0

0

0

0

1,054

0

1,054

0

0

0

0

0

0

0

800

0

800

0

800

120,601

0

0

37,405

0

0

0

800

0

800

0

800

0

0

0

0

0

0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/12/31	2032	05/02/2026		Bond Future	10.1210	94.5960	10.1107	94.6397	0.101	0.0000	0.0000
2024/12/31	2032	05/02/2026	10.16 Call	Bond Future	3022.4800	3.0225	3041.7800	3.0418	0.639	0.0000	0.0000
2024/12/31	2032	05/02/2026	10.16 Put	Bond Future	2856.8800	2.8569	2832.5200	2.8325	0.853	0.0000	0.0000
2024/12/31	2033	06/02/2025		Bond Future	129.0617	129.0617	128.8290	128.8290	0.180	0.0000	0.0000
2024/12/31	2033	06/02/2025	124.94 Call	Bond Future	4121.6900	4.1217	3888.9900	3.8890	5.646	0.0000	0.0000
2024/12/31	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	2033	08/05/2025		Bond Future	130.1720	130.1720	129.9359	129.9359	0.181	0.0000	0.0000
2024/12/31	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	2033	08/05/2025	130.62 Put	Bond Future	447.9800	0.4480	684.1300	0.6841	52.714	0.0000	0.0000
2024/12/31	2033	07/08/2025		Bond Future	132.7841	132.7841	132.5445	132.5445	0.180	0.0000	0.0000
2024/12/31	2033	07/08/2025	128.65 Call	Bond Future	4134.0700	4.1341	3894.4600	3.8945	5.796	0.0000	0.0000
2024/12/31	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	2033	06/11/2025		Bond Future	133.8545	133.8545	133.6123	133.6123	0.181	0.0000	0.0000
2024/12/31	2033	06/11/2025	133.14 Call	Bond Future	714.5300	0.7145	472.3000	0.4723	33.901	0.0000	0.0000
2024/12/31	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	2033	05/02/2026		Bond Future	136.4340	136.4340	136.1887	136.1887	0.180	0.0000	0.0000
2024/12/31	2033	05/02/2026	132.88 Call	Bond Future	3554.0200	3.5540	3308.6700	3.3087	6.903	0.0000	0.0000
2024/12/31	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	2037	06/02/2025		Bond Future	10.7986	85.0106	10.7905	85.0582	0.075	0.0000	0.0000
2024/12/31	2037	06/02/2025	12.76 Call	Bond Future	10550.6900	10.5507	10598.2200	10.5982	0.450	0.0000	0.0000
2024/12/31	2037	06/02/2025	12.76 Put	Bond Future	0.8300	0.0008	0.6700	0.0007	19.277	0.0000	0.0000
2024/12/31	2037	08/05/2025	12.55 Put	Bond Future	201.3600	0.2014	194.7200	0.1947	3.298	0.0000	0.0000
2024/12/31	2037	08/05/2025	12.55 Call	Bond Future	9071.9400	9.0719	9114.8000	9.1148	0.472	0.0000	0.0000
2024/12/31	2037	08/05/2025	13.30 Put	Bond Future	46.6700	0.0467	44.5900	0.0446	4.457	0.0000	0.0000
2024/12/31	2037	08/05/2025	13.30 Call	Bond Future	12507.9100	12.5079	12555.3300	12.5553	0.379	0.0000	0.0000
2024/12/31	2037	08/05/2025		Bond Future	10.8971	86.7139	10.8886	86.7634	0.078	0.0000	0.0000
2024/12/31	2037	08/05/2025	12.25 Call	Bond Future	7676.8200	7.6768	7716.9800	7.7170	0.523	0.0000	0.0000
2024/12/31	2037	08/05/2025	12.25 Put	Bond Future	314.7300	0.3147	305.3900	0.3054	2.968	0.0000	0.0000
2024/12/31	2037	08/05/2025	13.35 Put	Bond Future	41.6900	0.0417	39.7900	0.0398	4.557	0.0000	0.0000
2024/12/31	2037	08/05/2025	13.35 Call	Bond Future	12733.4900	12.7335	12781.0900	12.7811	0.374	0.0000	0.0000
2024/12/31	2037	07/08/2025		Bond Future	11.0049	84.1719	10.9959	84.2233	0.082	0.0000	0.0000
2024/12/31	2037	07/08/2025	13.01 Call	Bond Future	10766.5300	10.7665	10810.2700	10.8103	0.406	0.0000	0.0000
2024/12/31	2037	07/08/2025	13.01 Put	Bond Future	367.1500	0.3672	359.5000	0.3595	2.084	0.0000	0.0000
2024/12/31	2037	07/08/2025	12.17 Call	Bond Future	7143.7500	7.1438	7180.5400	7.1805	0.515	0.0000	0.0000
2024/12/31	2037	07/08/2025	12.17 Put	Bond Future	865.7800	0.8658	851.1800	0.8512	1.686	0.0000	0.0000
2024/12/31	2037	07/08/2025	11.42 Call	Bond Future	4158.4200	4.1584	4185.4000	4.1854	0.649	0.0000	0.0000
2024/12/31	2037	07/08/2025	11.42 Put	Bond Future	1842.5300	1.8425	1818.1200	1.8181	1.325	0.0000	0.0000
2024/12/31	2037	07/08/2025	10.55 Put	Bond Future	4192.3300	4.1923	4153.9300	4.1539	0.916	0.0000	0.0000

0
0
0
6,288
0
0
5,288
0
0
0
0
0
0
0
0
0
0
0
154,404
0
0
0
15,000
0
7,500
3,975
0
0
0
7,500
15
0
0
0
2,541
0
2,541
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	
2024/12/31	2037	07/08/2025	10.55 Call	Bond Future	1548.0600	1.5481	1561.0500	1.5611	0.839	0.0000	0.0000
2024/12/31	2037	07/08/2025	10.64 Put	Bond Future	3868.6800	3.8687	3831.6800	3.8317	0.956	0.0000	0.0000
2024/12/31	2037	07/08/2025	10.64 Call	Bond Future	1756.6800	1.7567	1771.0700	1.7711	0.819	0.0000	0.0000
2024/12/31	2037	07/08/2025	11.82 Call	Bond Future	5698.8900	5.6989	5731.5300	5.7315	0.573	0.0000	0.0000
2024/12/31	2037	07/08/2025	11.82 Put	Bond Future	1235.3400	1.2353	1216.5900	1.2166	1.518	0.0000	0.0000
2024/12/31	2037	07/08/2025	11.07 Call	Bond Future	2959.9800	2.9600	2981.3900	2.9814	0.723	0.0000	0.0000
2024/12/31	2037	07/08/2025	11.07 Put	Bond Future	2590.6600	2.5907	2560.6800	2.5607	1.157	0.0000	0.0000
2024/12/31	2037	07/08/2025	10.34 Put	Bond Future	5035.0000	5.0350	4993.5500	4.9936	0.823	0.0000	0.0000
2024/12/31	2037	07/08/2025	10.34 Call	Bond Future	1130.8900	1.1309	1140.8300	1.1408	0.879	0.0000	0.0000
2024/12/31	2037	06/11/2025		Bond Future	11.1171	85.8020	11.1075	85.8555	0.086	0.0000	0.0000
2024/12/31	2037	06/11/2025	11.63 Call	Bond Future	5102.8400	5.1028	5131.9400	5.1319	0.570	0.0000	0.0000
2024/12/31	2037	06/11/2025	11.63 Put	Bond Future	2307.5500	2.3076	2283.1600	2.2832	1.057	0.0000	0.0000
2024/12/31	2037	05/02/2026		Bond Future	11.2437	83.1744	11.2336	83.2300	0.090	0.0000	0.0000
2024/12/31	2037	05/02/2026	11.20 Call	Bond Future	3760.0300	3.7600	3783.7800	3.7838	0.632	0.0000	0.0000
2024/12/31	2037	05/02/2026	11.20 Put	Bond Future	3999.2900	3.9993	3967.5100	3.9675	0.795	0.0000	0.0000
2024/12/31	2038	06/02/2025		Bond Future	139.6787	139.6787	139.6285	139.6285	0.036	0.0000	0.0000
2024/12/31	2038	06/02/2025	135.23 Call	Bond Future	4448.7300	4.4487	4398.5300	4.3985	1.128	0.0000	0.0000
2024/12/31	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	2038	08/05/2025		Bond Future	142.5121	142.5121	142.4625	142.4625	0.035	0.0000	0.0000
2024/12/31	2038	08/05/2025	139.68 Call	Bond Future	2832.1200	2.8321	2782.4600	2.7825	1.753	0.0000	0.0000
2024/12/31	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	2038	07/08/2025		Bond Future	143.2446	143.2446	143.1962	143.1962	0.034	0.0000	0.0000
2024/12/31	2038	07/08/2025	139.56 Call	Bond Future	3684.6200	3.6846	3636.1900	3.6362	1.314	0.0000	0.0000
2024/12/31	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	2038	06/11/2025		Bond Future	146.0560	146.0560	146.0082	146.0082	0.033	0.0000	0.0000
2024/12/31	2038	06/11/2025	143.88 Call	Bond Future	2175.9800	2.1760	2128.2100	2.1282	2.195	0.0000	0.0000
2024/12/31	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	2038	05/02/2026		Bond Future	146.7050	146.7050	146.6579	146.6579	0.032	0.0000	0.0000
2024/12/31	2038	05/02/2026	143.20 Call	Bond Future	3505.0400	3.5050	3457.8600	3.4579	1.346	0.0000	0.0000
2024/12/31	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	2040	06/02/2025	11.00 Put	Bond Future	1464.5900	1.4646	1402.0900	1.4021	4.267	0.0000	0.0000
2024/12/31	2040	06/02/2025	11.00 Call	Bond Future	984.7200	0.9847	1006.9100	1.0069	2.253	0.0000	0.0000
2024/12/31	2040	06/02/2025	11.70 Call	Bond Future	4058.7700	4.0588	4125.7100	4.1257	1.649	0.0000	0.0000
2024/12/31	2040	06/02/2025	11.70 Put	Bond Future	189.9600	0.1900	172.2100	0.1722	9.344	0.0000	0.0000
2024/12/31	2040	06/02/2025	12.20 Call	Bond Future	6804.1900	6.8042	6884.5900	6.8846	1.182	0.0000	0.0000
2024/12/31	2040	06/02/2025	12.20 Put	Bond Future	31.1400	0.0311	26.8500	0.0269	13.776	0.0000	0.0000
2024/12/31	2040	06/02/2025		Bond Future	11.0746	85.2649	11.0614	85.3496	0.119	0.0000	0.0000
2024/12/31	2040	06/02/2025	12.95 Call	Bond Future	10841.1100	10.8411	10925.4800	10.9255	0.778	0.0000	0.0000

2,341

0

200

0

2,541

0

2,541

0

2,541

0

0

0

0

0

0

2,622

0

0

480

0

0

0

0

0

0

0

0

0

0

0

0

780

0

780

0

780

66,475

0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/12/31	2040	06/02/2025	12.95 Put	Bond Future	1.5500	0.0016	1.2300	0.0012	20.645	0.0000	0.0000
2024/12/31	2040	08/05/2025		Bond Future	11.1746	86.9733	11.1607	87.0607	0.124	0.0000	0.0000
2024/12/31	2040	08/05/2025	12.63 Call	Bond Future	8747.7600	8.7478	8823.7000	8.8237	0.868	0.0000	0.0000
2024/12/31	2040	08/05/2025	12.63 Put	Bond Future	274.0100	0.2740	262.5800	0.2626	4.171	0.0000	0.0000
2024/12/31	2040	08/05/2025	12.75 Put	Bond Future	229.0100	0.2290	219.1000	0.2191	4.327	0.0000	0.0000
2024/12/31	2040	08/05/2025	12.75 Call	Bond Future	9343.0400	9.3430	9420.5000	9.4205	0.829	0.0000	0.0000
2024/12/31	2040	08/05/2025	13.50 Put	Bond Future	64.8400	0.0648	61.3300	0.0613	5.413	0.0000	0.0000
2024/12/31	2040	08/05/2025	13.50 Call	Bond Future	12998.3800	12.9984	13082.2400	13.0822	0.645	0.0000	0.0000
2024/12/31	2040	08/05/2025	13.43 Put	Bond Future	75.2300	0.0752	71.2600	0.0713	5.277	0.0000	0.0000
2024/12/31	2040	08/05/2025	13.43 Call	Bond Future	12665.1300	12.6651	12748.5300	12.7485	0.659	0.0000	0.0000
2024/12/31	2040	07/08/2025		Bond Future	11.2831	84.1858	11.2686	84.2757	0.129	0.0000	0.0000
2024/12/31	2040	07/08/2025	13.29 Call	Bond Future	11574.3000	11.5743	11652.7400	11.6527	0.678	0.0000	0.0000
2024/12/31	2040	07/08/2025	13.29 Put	Bond Future	410.7200	0.4107	399.2400	0.3992	2.795	0.0000	0.0000
2024/12/31	2040	06/11/2025		Bond Future	11.3952	85.8159	11.3800	85.9087	0.134	0.0000	0.0000
2024/12/31	2040	06/11/2025	11.84 Call	Bond Future	5191.1600	5.1912	5244.2600	5.2443	1.023	0.0000	0.0000
2024/12/31	2040	06/11/2025	11.84 Put	Bond Future	2548.7900	2.5488	2509.1400	2.5091	1.556	0.0000	0.0000
2024/12/31	2040	05/02/2026		Bond Future	11.5205	82.9378	11.5045	83.0334	0.139	0.0000	0.0000
2024/12/31	2040	05/02/2026	11.49 Call	Bond Future	4137.0400	4.1370	4181.5200	4.1815	1.075	0.0000	0.0000
2024/12/31	2040	05/02/2026	11.49 Put	Bond Future	4319.6000	4.3196	4268.5100	4.2685	1.183	0.0000	0.0000
2024/12/31	2044	06/02/2025	11.50 Call	Bond Future	2481.1000	2.4811	2556.4100	2.5564	3.035	0.0000	0.0000
2024/12/31	2044	06/02/2025	11.50 Put	Bond Future	530.6600	0.5307	485.9800	0.4860	8.420	0.0000	0.0000
2024/12/31	2044	06/02/2025	11.15 Put	Bond Future	1394.4200	1.3944	1315.0600	1.3151	5.691	0.0000	0.0000
2024/12/31	2044	06/02/2025	11.15 Call	Bond Future	1075.2800	1.0753	1115.9100	1.1159	3.779	0.0000	0.0000
2024/12/31	2044	06/02/2025	10.65 Put	Bond Future	3887.4200	3.8874	3773.1900	3.7732	2.938	0.0000	0.0000
2024/12/31	2044	06/02/2025	10.65 Call	Bond Future	139.7200	0.1397	145.4800	0.1455	4.123	0.0000	0.0000
2024/12/31	2044	06/02/2025	13.75 Call	Bond Future	14351.2700	14.3513	14471.2500	14.4713	0.836	0.0000	0.0000
2024/12/31	2044	06/02/2025	13.75 Put	Bond Future	0.0400	0.0000	0.0300	0.0000	25.000	0.0000	0.0000
2024/12/31	2044	06/02/2025	12.50 Put	Bond Future	15.3400	0.0153	12.6200	0.0126	17.731	0.0000	0.0000
2024/12/31	2044	06/02/2025	12.50 Call	Bond Future	7912.9000	7.9129	8030.1700	8.0302	1.482	0.0000	0.0000
2024/12/31	2044	06/02/2025	12.00 Put	Bond Future	100.8700	0.1009	87.8100	0.0878	12.947	0.0000	0.0000
2024/12/31	2044	06/02/2025	12.00 Call	Bond Future	5120.0300	5.1200	5226.9600	5.2270	2.088	0.0000	0.0000
2024/12/31	2044	06/02/2025		Bond Future	11.1983	81.1636	11.1801	81.2835	0.162	0.0000	0.0000
2024/12/31	2044	06/02/2025	13.02 Call	Bond Future	10706.3600	10.7064	10825.9200	10.8259	1.117	0.0000	0.0000
2024/12/31	2044	06/02/2025	13.02 Put	Bond Future	1.9200	0.0019	1.4900	0.0015	22.396	0.0000	0.0000
2024/12/31	2044	08/05/2025		Bond Future	11.2943	82.7898	11.2753	82.9130	0.168	0.0000	0.0000
2024/12/31	2044	08/05/2025	12.72 Call	Bond Future	8784.2800	8.7843	8891.6600	8.8917	1.222	0.0000	0.0000
2024/12/31	2044	08/05/2025	12.72 Put	Bond Future	319.3500	0.3194	303.4900	0.3035	4.966	0.0000	0.0000
2024/12/31	2044	08/05/2025	Call	Bond Future	1.8900	0.0019	1.9700	0.0020	4.233	0.0000	0.0000

0
3,900
0
0
0
15,000
0
7,500
0
7,500
16
0
0
0
0
0
0
0
0
0
0
8,825
0
8,825
0
8,825
0
422
0
422
0
422
70,449
0
0
7,734
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	
2024/12/31	2044	08/05/2025	Put	Bond Future	17212.1400	17.2121	17088.9800	17.0890	0.716	0.0000	0.0000
2024/12/31	2044	08/05/2025	12.40 Call	Bond Future	7201.9500	7.2020	7302.2500	7.3023	1.393	0.0000	0.0000
2024/12/31	2044	08/05/2025	12.40 Put	Bond Future	506.2200	0.5062	483.2800	0.4833	4.532	0.0000	0.0000
2024/12/31	2044	08/05/2025	11.65 Call	Bond Future	3711.9800	3.7120	3784.9600	3.7850	1.966	0.0000	0.0000
2024/12/31	2044	08/05/2025	11.65 Put	Bond Future	1453.8300	1.4538	1403.5700	1.4036	3.457	0.0000	0.0000
2024/12/31	2044	08/05/2025	10.92 Put	Bond Future	3713.7400	3.7137	3625.1100	3.6251	2.387	0.0000	0.0000
2024/12/31	2044	08/05/2025	10.92 Call	Bond Future	1222.5500	1.2226	1257.1600	1.2572	2.831	0.0000	0.0000
2024/12/31	2044	07/08/2025		Bond Future	11.3981	80.0446	11.3783	80.1711	0.173	0.0000	0.0000
2024/12/31	2044	07/08/2025	13.34 Call	Bond Future	11457.1300	11.4571	11568.0100	11.5680	0.968	0.0000	0.0000
2024/12/31	2044	07/08/2025	13.34 Put	Bond Future	450.5000	0.4505	434.8800	0.4349	3.467	0.0000	0.0000
2024/12/31	2044	06/11/2025		Bond Future	11.5046	81.5945	11.4840	81.7245	0.179	0.0000	0.0000
2024/12/31	2044	06/11/2025	11.88 Call	Bond Future	5109.7900	5.1098	5184.3900	5.1844	1.460	0.0000	0.0000
2024/12/31	2044	06/11/2025	11.88 Put	Bond Future	2804.0600	2.8041	2748.6700	2.7487	1.975	0.0000	0.0000
2024/12/31	2044	05/02/2026		Bond Future	11.6231	78.7613	11.6015	78.8948	0.186	0.0000	0.0000
2024/12/31	2044	05/02/2026	11.56 Call	Bond Future	4153.0000	4.1530	4216.4400	4.2164	1.528	0.0000	0.0000
2024/12/31	2044	05/02/2026	11.56 Put	Bond Future	4544.4000	4.5444	4474.3300	4.4743	1.542	0.0000	0.0000
2024/12/31	2046	06/02/2025		Bond Future	122.3599	122.3599	121.7713	121.7713	0.481	0.0000	0.0000
2024/12/31	2046	06/02/2025	114.01 Call	Bond Future	8349.8700	8.3499	7761.3400	7.7613	7.048	0.0000	0.0000
2024/12/31	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	2046	08/05/2025		Bond Future	122.6285	122.6285	122.0294	122.0294	0.488	0.0000	0.0000
2024/12/31	2046	08/05/2025	121.97 Call	Bond Future	658.4600	0.6585	59.4400	0.0594	90.973	0.0000	0.0000
2024/12/31	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	2046	07/08/2025		Bond Future	125.0888	125.0888	124.4790	124.4790	0.487	0.0000	0.0000
2024/12/31	2046	07/08/2025	118.69 Call	Bond Future	6398.7900	6.3988	5789.0000	5.7890	9.530	0.0000	0.0000
2024/12/31	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	2046	06/11/2025		Bond Future	125.2868	125.2868	124.6673	124.6673	0.494	0.0000	0.0000
2024/12/31	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	2046	06/11/2025	125.41 Put	Bond Future	123.1700	0.1232	742.6700	0.7427	502.963	0.0000	0.0000
2024/12/31	2046	05/02/2026		Bond Future	127.6997	127.6997	127.0696	127.0696	0.493	0.0000	0.0000
2024/12/31	2046	05/02/2026	121.65 Call	Bond Future	6049.7300	6.0497	5419.5800	5.4196	10.416	0.0000	0.0000
2024/12/31	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	2050	06/02/2025		Bond Future	120.9799	120.9799	121.5524	121.5524	0.473	0.0000	0.0000
2024/12/31	2050	06/02/2025	115.60 Call	Bond Future	5379.8900	5.3799	5952.4100	5.9524	10.642	0.0000	0.0000
2024/12/31	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	2050	08/05/2025		Bond Future	123.4340	123.4340	124.0196	124.0196	0.474	0.0000	0.0000
2024/12/31	2050	08/05/2025	121.16 Call	Bond Future	2273.9700	2.2740	2859.6300	2.8596	25.755	0.0000	0.0000
2024/12/31	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	2050	07/08/2025		Bond Future	123.5419	123.5419	124.1415	124.1415	0.485	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	
2024/12/31	2050	07/08/2025	119.89 Call	Bond Future	3651.8800	3.6519	4251.4700	4.2515	16.419	0.0000	0.0000
2024/12/31	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	2050	06/11/2025		Bond Future	125.9667	125.9667	126.5795	126.5795	0.486	0.0000	0.0000
2024/12/31	2050	06/11/2025	124.42 Call	Bond Future	1546.6700	1.5467	2159.4700	2.1595	39.621	0.0000	0.0000
2024/12/31	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	2050	05/02/2026		Bond Future	125.9802	125.9802	126.6065	126.6065	0.497	0.0000	0.0000
2024/12/31	2050	05/02/2026	122.82 Call	Bond Future	3160.1800	3.1602	3786.5200	3.7865	19.820	0.0000	0.0000
2024/12/31	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	AL37	06/02/2025		Index Future	1074.4830	1074.4830	1074.6470	1074.6470	0.015	0.0000	0.0000
2024/12/31	AL37	08/05/2025		Index Future	1096.0200	1096.0200	1096.1920	1096.1920	0.016	0.0000	0.0000
2024/12/31	AL37	07/08/2025		Index Future	1117.7610	1117.7610	1117.9400	1117.9400	0.016	0.0000	0.0000
2024/12/31	AL37	06/11/2025		Index Future	1139.4660	1139.4660	1139.6520	1139.6520	0.016	0.0000	0.0000
2024/12/31	AL37	05/02/2026		Index Future	1161.1960	1161.1960	1161.3900	1161.3900	0.017	0.0000	0.0000
2024/12/31	AL7T	06/02/2025		Index Future	1292.3170	1292.3170	1293.0000	1293.0000	0.053	0.0000	0.0000
2024/12/31	AL7T	08/05/2025		Index Future	1318.2210	1318.2210	1318.9220	1318.9220	0.053	0.0000	0.0000
2024/12/31	AL7T	07/08/2025		Index Future	1344.3700	1344.3700	1345.0890	1345.0890	0.053	0.0000	0.0000
2024/12/31	AL7T	06/11/2025		Index Future	1370.4740	1370.4740	1371.2130	1371.2130	0.054	0.0000	0.0000
2024/12/31	AL7T	05/02/2026		Index Future	1396.6100	1396.6100	1397.3670	1397.3670	0.054	0.0000	0.0000
2024/12/31	ALBI	06/02/2025		Index Future	1111.0460	1111.0460	1111.6330	1111.6330	0.053	0.0000	0.0000
2024/12/31	ALBI	08/05/2025		Index Future	1133.3170	1133.3170	1133.9190	1133.9190	0.053	0.0000	0.0000
2024/12/31	ALBI	07/08/2025		Index Future	1155.7970	1155.7970	1156.4150	1156.4150	0.053	0.0000	0.0000
2024/12/31	ALBI	06/11/2025		Index Future	1178.2400	1178.2400	1178.8740	1178.8740	0.054	0.0000	0.0000
2024/12/31	ALBI	05/02/2026		Index Future	1200.7100	1200.7100	1201.3600	1201.3600	0.054	0.0000	0.0000
2024/12/31	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	C038	31/01/2038		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
2024/12/31	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/12/31	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/31	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/31	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/31	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/31	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/31	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/31	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.0000	0.0000
2024/12/31	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/31	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/31	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/31	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/31	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/31	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/12/31	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/31	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/31	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/31	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/31	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/31	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/31	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/31	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/31	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/31	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/31	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/31	ES33	06/02/2025		Bond Future	11.0607	83.6503	11.0466	83.7172	0.128	0.0000
2024/12/31	ES33	06/02/2025	13.34 Call	Bond Future	9918.6900	9.9187	9985.6400	9.9856	0.675	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	
2024/12/31	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	ES33	08/05/2025		Bond Future	11.1806	81.5476	11.1657	81.6168	0.134	0.0000	0.0000
2024/12/31	ES33	08/05/2025	12.73 Call	Bond Future	6775.5900	6.7756	6844.7900	6.8448	1.021	0.0000	0.0000
2024/12/31	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	ES33	07/08/2025		Bond Future	11.3102	83.1832	11.2944	83.2546	0.140	0.0000	0.0000
2024/12/31	ES33	07/08/2025	13.56 Call	Bond Future	9378.5800	9.3786	9450.0300	9.4500	0.762	0.0000	0.0000
2024/12/31	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	ES33	06/11/2025		Bond Future	11.4613	81.0176	11.4445	81.0914	0.146	0.0000	0.0000
2024/12/31	ES33	06/11/2025	12.01 Call	Bond Future	2367.3600	2.3674	2441.2100	2.4412	3.120	0.0000	0.0000
2024/12/31	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	ES33	05/02/2026		Bond Future	11.6345	82.5749	11.6166	82.6512	0.153	0.0000	0.0000
2024/12/31	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	ES33	05/02/2026	11.49 Put	Bond Future	620.5400	0.6205	544.2400	0.5442	12.296	0.0000	0.0000
2024/12/31	ES42	06/02/2025		Bond Future	11.5333	80.0386	11.5198	80.1209	0.117	0.0000	0.0000
2024/12/31	ES42	06/02/2025	13.71 Call	Bond Future	11645.1100	11.6451	11727.4000	11.7274	0.707	0.0000	0.0000
2024/12/31	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	ES42	08/05/2025		Bond Future	11.6400	77.3951	11.6259	77.4799	0.122	0.0000	0.0000
2024/12/31	ES42	08/05/2025	13.25 Call	Bond Future	8764.2200	8.7642	8849.0100	8.8490	0.967	0.0000	0.0000
2024/12/31	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	ES42	07/08/2025		Bond Future	11.7507	78.9466	11.7359	79.0340	0.126	0.0000	0.0000
2024/12/31	ES42	07/08/2025	13.79 Call	Bond Future	10674.4600	10.6745	10761.8000	10.7618	0.818	0.0000	0.0000
2024/12/31	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	ES42	06/11/2025		Bond Future	11.8743	76.2289	11.8588	76.3189	0.131	0.0000	0.0000
2024/12/31	ES42	06/11/2025	12.39 Call	Bond Future	2895.0400	2.8950	2985.0000	2.9850	3.107	0.0000	0.0000
2024/12/31	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	ES42	05/02/2026		Bond Future	12.0083	77.6918	11.9920	77.7846	0.136	0.0000	0.0000
2024/12/31	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	ES42	05/02/2026	11.85 Put	Bond Future	907.9100	0.9079	815.1600	0.8152	10.216	0.0000	0.0000
2024/12/31	GOVI	06/02/2025		GOVI	1094.0460	1094.0460	1094.6100	1094.6100	0.052	0.0000	0.0000
2024/12/31	GOVI	06/02/2025	972.00 Call	GOVI	1220460.0000	122.0460	1226100.0000	122.6100	0.462	0.0000	0.0000
2024/12/31	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	GOVI	08/05/2025		GOVI	1115.9750	1115.9750	1116.5550	1116.5550	0.052	0.0000	0.0000
2024/12/31	GOVI	08/05/2025	1,022.00 Call	GOVI	939750.0000	93.9750	945550.0000	94.5550	0.617	0.0000	0.0000
2024/12/31	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	GOVI	07/08/2025		GOVI	1138.1120	1138.1120	1138.7070	1138.7070	0.052	0.0000	0.0000
2024/12/31	GOVI	07/08/2025	1,011.00 Call	GOVI	1271120.0000	127.1120	1277070.0000	127.7070	0.468	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	
2024/12/31	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2024/12/31	GOVI	06/11/2025		GOVI	1160.2120	1160.2120	1160.8220	0.053	0.0000	0.0000	
2024/12/31	GOVI	06/11/2025	1,112. Call 00	GOVI	482120.0000	48.2120	488220.0000	48.8220	1.265	0.0000	0.0000
2024/12/31	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	GOVI	05/02/2026		GOVI	1182.3370	1182.3370	1182.9640	1182.9640	0.053	0.0000	0.0000
2024/12/31	GOVI	05/02/2026	1,150. Call 00	GOVI	323370.0000	32.3370	329640.0000	32.9640	1.939	0.0000	0.0000
2024/12/31	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/12/31	IGOV	06/02/2025		Index Future	375.7010	375.7010	375.6140	375.6140	0.023	0.0000	0.0000
2024/12/31	IGOV	08/05/2025		Index Future	383.3240	383.3240	383.2360	383.2360	0.023	0.0000	0.0000
2024/12/31	IGOV	07/08/2025		Index Future	391.0180	391.0180	390.9300	390.9300	0.023	0.0000	0.0000
2024/12/31	IGOV	06/11/2025		Index Future	398.6990	398.6990	398.6110	398.6110	0.022	0.0000	0.0000
2024/12/31	IGOV	05/02/2026		Index Future	406.3890	406.3890	406.3010	406.3010	0.022	0.0000	0.0000
2024/12/31	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/12/31	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/12/31	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/12/31	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/12/31	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/12/31	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/12/31	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/12/31	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/12/31	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/12/31	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/12/31	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/12/31	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/12/31	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/12/31	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	8.3570	8.3570	91.6430	0.000	0.0000	0.0000
2024/12/31	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/12/31	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/12/31	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/12/31	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/12/31	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	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	
2024/12/31	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/12/31	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/12/31	R033	06/02/2025		Bond Future	9.9807	103.7637	9.9718	103.8121	0.088	0.0000	0.0000
2024/12/31	R033	06/02/2025	10.33 Call	Bond Future	2302.4100	2.3024	2327.7000	2.3277	1.098	0.0000	0.0000
2024/12/31	R033	06/02/2025	10.33 Put	Bond Future	409.2900	0.4093	386.1700	0.3862	5.649	0.0000	0.0000
2024/12/31	R033	08/05/2025		Bond Future	10.0670	100.7944	10.0575	100.8449	0.094	0.0000	0.0000
2024/12/31	R033	08/05/2025	10.33 Call	Bond Future	2696.4200	2.6964	2720.8300	2.7208	0.905	0.0000	0.0000
2024/12/31	R033	08/05/2025	10.33 Put	Bond Future	1303.9000	1.3039	1277.8500	1.2779	1.998	0.0000	0.0000
2024/12/31	R033	07/08/2025		Bond Future	10.1617	102.7921	10.1516	102.8445	0.099	0.0000	0.0000
2024/12/31	R033	07/08/2025	10.33 Call	Bond Future	2917.9200	2.9179	2942.2600	2.9423	0.834	0.0000	0.0000
2024/12/31	R033	07/08/2025	10.33 Put	Bond Future	2048.4800	2.0485	2020.3700	2.0204	1.372	0.0000	0.0000
2024/12/31	R033	06/11/2025		Bond Future	10.2737	99.7391	10.2628	99.7938	0.106	0.0000	0.0000
2024/12/31	R033	06/11/2025	10.33 Call	Bond Future	3114.4700	3.1145	3138.7900	3.1388	0.781	0.0000	0.0000
2024/12/31	R033	06/11/2025	10.33 Put	Bond Future	2830.8400	2.8308	2800.4100	2.8004	1.075	0.0000	0.0000
2024/12/31	R033	05/02/2026		Bond Future	10.4030	101.6337	10.3914	101.6907	0.112	0.0000	0.0000
2024/12/31	R033	05/02/2026	10.49 Call	Bond Future	3588.0200	3.5880	3614.5000	3.6145	0.738	0.0000	0.0000
2024/12/31	R033	05/02/2026	10.49 Put	Bond Future	3164.1300	3.1641	3133.5900	3.1336	0.965	0.0000	0.0000
2024/12/31	R035	06/02/2025	10.10 Put	Bond Future	1995.3100	1.9953	1929.7500	1.9298	3.286	0.0000	0.0000
2024/12/31	R035	06/02/2025	10.10 Call	Bond Future	464.2900	0.4643	474.2700	0.4743	2.150	0.0000	0.0000
2024/12/31	R035	06/02/2025	11.10 Call	Bond Future	4234.1100	4.2341	4298.0300	4.2980	1.510	0.0000	0.0000
2024/12/31	R035	06/02/2025	11.10 Put	Bond Future	111.7100	0.1117	100.0900	0.1001	10.402	0.0000	0.0000
2024/12/31	R035	06/02/2025	11.30 Call	Bond Future	5249.8000	5.2498	5318.8100	5.3188	1.315	0.0000	0.0000
2024/12/31	R035	06/02/2025	11.30 Put	Bond Future	53.4600	0.0535	46.9300	0.0469	12.215	0.0000	0.0000
2024/12/31	R035	06/02/2025	10.65 Call	Bond Future	2131.1300	2.1311	2173.7400	2.1737	1.999	0.0000	0.0000
2024/12/31	R035	06/02/2025	10.65 Put	Bond Future	493.0300	0.4930	460.1000	0.4601	6.679	0.0000	0.0000
2024/12/31	R035	06/02/2025	10.34 Put	Bond Future	1154.6300	1.1546	1101.8600	1.1019	4.570	0.0000	0.0000
2024/12/31	R035	06/02/2025	10.34 Call	Bond Future	1024.9000	1.0249	1047.6700	1.0477	2.222	0.0000	0.0000
2024/12/31	R035	06/02/2025	10.26 Put	Bond Future	1400.9200	1.4009	1343.4000	1.3434	4.106	0.0000	0.0000
2024/12/31	R035	06/02/2025	10.26 Call	Bond Future	807.3000	0.8073	825.3200	0.8253	2.232	0.0000	0.0000
2024/12/31	R035	06/02/2025		Bond Future	10.3625	94.8586	10.3494	94.9341	0.126	0.0000	0.0000
2024/12/31	R035	06/02/2025	12.41 Call	Bond Future	10837.8800	10.8379	10913.3200	10.9133	0.696	0.0000	0.0000
2024/12/31	R035	06/02/2025	12.41 Put	Bond Future	0.4100	0.0004	0.3100	0.0003	24.390	0.0000	0.0000
2024/12/31	R035	08/05/2025		Bond Future	10.4485	92.2494	10.4347	92.3274	0.132	0.0000	0.0000
2024/12/31	R035	08/05/2025	11.78 Call	Bond Future	7398.5400	7.3985	7465.2300	7.4652	0.901	0.0000	0.0000
2024/12/31	R035	08/05/2025	11.78 Put	Bond Future	276.2800	0.2763	264.9200	0.2649	4.112	0.0000	0.0000
2024/12/31	R035	08/05/2025	13.35 Call	Bond Future	14583.1900	14.5832	14660.4300	14.6604	0.530	0.0000	0.0000
2024/12/31	R035	08/05/2025	13.35 Put	Bond Future	11.5900	0.0116	10.7800	0.0108	6.989	0.0000	0.0000

0
0
12,183
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
15,000
0
7,500
0
1,100
0
1,100
0
1,000
0
100
87,240
0
0
1,004
0
0
0
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	
2024/12/31	R035	08/05/2025	12.70 Call	Bond Future	11659.9500	11.6600	11734.9000	11.7349	0.643	0.0000	0.0000
2024/12/31	R035	08/05/2025	12.70 Put	Bond Future	56.5500	0.0566	53.4500	0.0535	5.482	0.0000	0.0000
2024/12/31	R035	08/05/2025	11.46 Put	Bond Future	455.7100	0.4557	438.9700	0.4390	3.673	0.0000	0.0000
2024/12/31	R035	08/05/2025	11.46 Call	Bond Future	5937.7300	5.9377	5999.0400	5.9990	1.033	0.0000	0.0000
2024/12/31	R035	08/05/2025	11.70 Call	Bond Future	7029.6700	7.0297	7095.1700	7.0952	0.932	0.0000	0.0000
2024/12/31	R035	08/05/2025	11.70 Put	Bond Future	313.4000	0.3134	300.8500	0.3009	4.004	0.0000	0.0000
2024/12/31	R035	08/05/2025	10.95 Call	Bond Future	3754.5000	3.7545	3803.3800	3.8034	1.302	0.0000	0.0000
2024/12/31	R035	08/05/2025	10.95 Put	Bond Future	978.5200	0.9785	949.3500	0.9494	2.981	0.0000	0.0000
2024/12/31	R035	08/05/2025	10.44 Put	Bond Future	1995.6000	1.9956	1949.6900	1.9497	2.301	0.0000	0.0000
2024/12/31	R035	08/05/2025	10.44 Call	Bond Future	1947.7100	1.9477	1979.8500	1.9799	1.650	0.0000	0.0000
2024/12/31	R035	07/08/2025		Bond Future	10.5429	94.0781	10.5283	94.1587	0.138	0.0000	0.0000
2024/12/31	R035	07/08/2025	12.65 Call	Bond Future	10997.2900	10.9973	11069.0900	11.0691	0.653	0.0000	0.0000
2024/12/31	R035	07/08/2025	12.65 Put	Bond Future	290.9000	0.2909	282.1800	0.2822	2.998	0.0000	0.0000
2024/12/31	R035	06/11/2025		Bond Future	10.6547	91.3948	10.6393	91.4780	0.144	0.0000	0.0000
2024/12/31	R035	06/11/2025	11.20 Call	Bond Future	4904.8200	4.9048	4954.5200	4.9545	1.013	0.0000	0.0000
2024/12/31	R035	06/11/2025	11.20 Put	Bond Future	2020.9800	2.0210	1987.5000	1.9875	1.657	0.0000	0.0000
2024/12/31	R035	05/02/2026		Bond Future	10.7829	93.1321	10.7666	93.2181	0.151	0.0000	0.0000
2024/12/31	R035	05/02/2026	10.79 Call	Bond Future	3635.9400	3.6359	3676.3600	3.6764	1.112	0.0000	0.0000
2024/12/31	R035	05/02/2026	10.79 Put	Bond Future	3598.3200	3.5983	3552.8300	3.5528	1.264	0.0000	0.0000
2024/12/31	R038	06/02/2025		Bond Future	10.8731	103.9883	10.8730	103.9893	0.001	0.0000	0.0000
2024/12/31	R038	06/02/2025	11.24 Call	Bond Future	2963.7800	2.9638	2950.5900	2.9506	0.445	0.0000	0.0000
2024/12/31	R038	06/02/2025	11.24 Put	Bond Future	475.0500	0.4751	460.8200	0.4608	2.995	0.0000	0.0000
2024/12/31	R038	08/05/2025		Bond Future	10.9734	100.5818	10.9730	100.5839	0.003	0.0000	0.0000
2024/12/31	R038	08/05/2025	11.24 Call	Bond Future	3458.7800	3.4588	3450.9600	3.4510	0.226	0.0000	0.0000
2024/12/31	R038	08/05/2025	11.24 Put	Bond Future	1674.5600	1.6746	1664.5700	1.6646	0.597	0.0000	0.0000
2024/12/31	R038	07/08/2025		Bond Future	11.0802	102.5750	11.0797	102.5783	0.004	0.0000	0.0000
2024/12/31	R038	07/08/2025	11.24 Call	Bond Future	3833.3700	3.8334	3827.8200	3.8278	0.145	0.0000	0.0000
2024/12/31	R038	07/08/2025	11.24 Put	Bond Future	2778.9600	2.7790	2770.1500	2.7702	0.317	0.0000	0.0000
2024/12/31	R038	06/11/2025		Bond Future	11.2005	99.0761	11.1998	99.0806	0.006	0.0000	0.0000
2024/12/31	R038	06/11/2025	11.24 Call	Bond Future	4066.9700	4.0670	4063.0200	4.0630	0.097	0.0000	0.0000
2024/12/31	R038	06/11/2025	11.24 Put	Bond Future	3810.2600	3.8103	3801.8200	3.8018	0.222	0.0000	0.0000
2024/12/31	R038	06/11/2025	12.33 Call	Bond Future	8588.5600	8.5886	8586.5300	8.5865	0.024	0.0000	0.0000
2024/12/31	R038	06/11/2025	12.33 Put	Bond Future	1619.4200	1.6194	1612.9000	1.6129	0.403	0.0000	0.0000
2024/12/31	R038	06/11/2025	10.98 Put	Bond Future	4649.2200	4.6492	4640.6200	4.6406	0.185	0.0000	0.0000
2024/12/31	R038	06/11/2025	10.98 Call	Bond Future	3198.0200	3.1980	3193.9100	3.1939	0.129	0.0000	0.0000
2024/12/31	R038	05/02/2026		Bond Future	11.3339	100.9574	11.3330	100.9633	0.008	0.0000	0.0000
2024/12/31	R038	05/02/2026	11.44 Call	Bond Future	4999.2100	4.9992	4996.6300	4.9966	0.052	0.0000	0.0000
2024/12/31	R038	05/02/2026	11.44 Put	Bond Future	4327.0800	4.3271	4318.6400	4.3186	0.195	0.0000	0.0000

0
400
0
400
0
150
0
150
0
150
0
0
0
0
0
0
0
0
0
0
8,871
0
0
2,395
0
0
0
0
0
0
0
0
0
0
1,770
0
1,770
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	
2024/12/31	R053	06/02/2025		Bond Future	11.1671	108.1560	11.1541	108.2712	0.117	0.0000	0.0000
2024/12/31	R053	06/02/2025	12.94 Call	Bond Future	13779.2600	13.7793	13893.7900	13.8938	0.831	0.0000	0.0000
2024/12/31	R053	06/02/2025	12.94 Put	Bond Future	3.5700	0.0036	2.8700	0.0029	19.608	0.0000	0.0000
2024/12/31	R053	08/05/2025		Bond Future	11.2566	104.4556	11.2430	104.5743	0.121	0.0000	0.0000
2024/12/31	R053	08/05/2025	12.64 Call	Bond Future	11346.8500	11.3469	11447.5200	11.4475	0.887	0.0000	0.0000
2024/12/31	R053	08/05/2025	12.64 Put	Bond Future	458.4700	0.4585	440.4800	0.4405	3.924	0.0000	0.0000
2024/12/31	R053	07/08/2025		Bond Future	11.3508	106.5256	11.3366	106.6477	0.125	0.0000	0.0000
2024/12/31	R053	07/08/2025	13.17 Call	Bond Future	14448.6300	14.4486	14551.2000	14.5512	0.710	0.0000	0.0000
2024/12/31	R053	07/08/2025	13.17 Put	Bond Future	757.1100	0.7571	737.6100	0.7376	2.576	0.0000	0.0000
2024/12/31	R053	06/11/2025		Bond Future	11.4552	102.7247	11.4403	102.8505	0.130	0.0000	0.0000
2024/12/31	R053	06/11/2025	11.76 Call	Bond Future	6455.2700	6.4553	6523.2000	6.5232	1.052	0.0000	0.0000
2024/12/31	R053	06/11/2025	11.76 Put	Bond Future	3944.8400	3.9448	3887.0300	3.8870	1.465	0.0000	0.0000
2024/12/31	R053	05/02/2026		Bond Future	11.5692	104.6750	11.5536	104.8044	0.135	0.0000	0.0000
2024/12/31	R053	05/02/2026	11.49 Call	Bond Future	5466.2300	5.4662	5525.2100	5.5252	1.079	0.0000	0.0000
2024/12/31	R053	05/02/2026	11.49 Put	Bond Future	6125.0100	6.1250	6054.5600	6.0546	1.150	0.0000	0.0000
2024/12/31	R186	06/02/2025		Bond Future	8.2823	105.2245	8.2763	105.2349	0.073	0.0000	0.0000
2024/12/31	R186	06/02/2025	9.03 Call	Bond Future	1289.5100	1.2895	1299.3900	1.2994	0.766	0.0000	0.0000
2024/12/31	R186	06/02/2025	9.03 Put	Bond Future	4.1300	0.0041	3.5900	0.0036	13.075	0.0000	0.0000
2024/12/31	R186	08/05/2025		Bond Future	8.3140	107.3333	8.3063	107.3450	0.093	0.0000	0.0000
2024/12/31	R186	08/05/2025	8.47 Call	Bond Future	520.8900	0.5209	526.4200	0.5264	1.062	0.0000	0.0000
2024/12/31	R186	08/05/2025	8.47 Put	Bond Future	285.6600	0.2857	279.5000	0.2795	2.156	0.0000	0.0000
2024/12/31	R186	07/08/2025	10.25 Call	Bond Future	2441.8900	2.4419	2453.1900	2.4532	0.463	0.0000	0.0000
2024/12/31	R186	07/08/2025	10.25 Put	Bond Future	65.4400	0.0654	63.7900	0.0638	2.521	0.0000	0.0000
2024/12/31	R186	07/08/2025	9.22 Put	Bond Future	190.0900	0.1901	186.2100	0.1862	2.041	0.0000	0.0000
2024/12/31	R186	07/08/2025	9.22 Call	Bond Future	1274.1200	1.2741	1283.1900	1.2832	0.712	0.0000	0.0000
2024/12/31	R186	07/08/2025		Bond Future	8.3701	104.1512	8.3601	104.1642	0.120	0.0000	0.0000
2024/12/31	R186	07/08/2025	9.68 Call	Bond Future	1780.4000	1.7804	1790.7100	1.7907	0.579	0.0000	0.0000
2024/12/31	R186	07/08/2025	9.68 Put	Bond Future	116.3000	0.1163	113.6600	0.1137	2.270	0.0000	0.0000
2024/12/31	R186	06/11/2025		Bond Future	8.4900	106.1697	8.4763	106.1841	0.161	0.0000	0.0000
2024/12/31	R186	06/11/2025	8.13 Call	Bond Future	281.9200	0.2819	286.6000	0.2866	1.660	0.0000	0.0000
2024/12/31	R186	06/11/2025	8.13 Put	Bond Future	663.1400	0.6631	653.3600	0.6534	1.475	0.0000	0.0000
2024/12/31	R186	05/02/2026		Bond Future	8.7352	102.8806	8.7158	102.8966	0.222	0.0000	0.0000
2024/12/31	R186	05/02/2026	8.43 Call	Bond Future	325.0100	0.3250	331.1000	0.3311	1.874	0.0000	0.0000
2024/12/31	R186	05/02/2026	8.43 Put	Bond Future	576.7600	0.5768	566.8500	0.5669	1.718	0.0000	0.0000
2024/12/31	R202	06/02/2025		Bond Future	269.3278	269.3278	269.2332	269.2332	0.035	0.0000	0.0000
2024/12/31	R202	06/02/2025	266.79 Call	Bond Future	2537.7600	2.5378	2443.2400	2.4432	3.725	0.0000	0.0000
2024/12/31	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	R202	08/05/2025		Bond Future	274.7913	274.7913	274.6978	274.6978	0.034	0.0000	0.0000

2,019

0

0

0

0

0

0

0

0

0

0

0

0

0

0

177,809

0

0

0

0

0

0

1,983

0

1,983

0

0

0

0

0

0

0

0

0

1,914

0

0

269

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	
2024/12/31	R202	08/05/2025	272.31 Call	Bond Future	2481.3400	2.4813	2387.8200	2.3878	3.769	0.0000	0.0000
2024/12/31	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	R202	07/08/2025		Bond Future	275.0686	275.0686	274.9778	274.9778	0.033	0.0000	0.0000
2024/12/31	R202	07/08/2025	271.60 Call	Bond Future	3468.5500	3.4686	3377.8400	3.3778	2.615	0.0000	0.0000
2024/12/31	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	R202	06/11/2025		Bond Future	280.4676	280.4676	280.3785	280.3785	0.032	0.0000	0.0000
2024/12/31	R202	06/11/2025	275.64 Call	Bond Future	4827.5600	4.8276	4738.4700	4.7385	1.845	0.0000	0.0000
2024/12/31	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	R202	05/02/2026		Bond Future	280.5333	280.5333	280.4469	280.4469	0.031	0.0000	0.0000
2024/12/31	R202	05/02/2026	277.82 Call	Bond Future	2713.3100	2.7133	2626.8900	2.6269	3.185	0.0000	0.0000
2024/12/31	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	R209	06/02/2025		Bond Future	10.5851	74.3216	10.5722	74.3884	0.122	0.0000	0.0000
2024/12/31	R209	06/02/2025	12.44 Call	Bond Future	8814.7800	8.8148	8881.3500	8.8814	0.755	0.0000	0.0000
2024/12/31	R209	06/02/2025	12.44 Put	Bond Future	1.1000	0.0011	0.8700	0.0009	20.909	0.0000	0.0000
2024/12/31	R209	08/05/2025		Bond Future	10.6707	72.6563	10.6572	72.7252	0.127	0.0000	0.0000
2024/12/31	R209	08/05/2025	11.89 Call	Bond Future	6175.0900	6.1751	6232.4000	6.2324	0.928	0.0000	0.0000
2024/12/31	R209	08/05/2025	11.89 Put	Bond Future	298.5600	0.2986	286.9700	0.2870	3.882	0.0000	0.0000
2024/12/31	R209	07/08/2025		Bond Future	10.7625	74.0964	10.7484	74.1674	0.131	0.0000	0.0000
2024/12/31	R209	07/08/2025	12.68 Call	Bond Future	9158.5800	9.1586	9220.1700	9.2202	0.672	0.0000	0.0000
2024/12/31	R209	07/08/2025	12.68 Put	Bond Future	340.4600	0.3405	331.0400	0.3310	2.767	0.0000	0.0000
2024/12/31	R209	06/11/2025		Bond Future	10.8667	72.3796	10.8519	72.4528	0.137	0.0000	0.0000
2024/12/31	R209	06/11/2025	11.27 Call	Bond Future	4102.8900	4.1029	4143.8500	4.1439	0.998	0.0000	0.0000
2024/12/31	R209	06/11/2025	11.27 Put	Bond Future	2152.5700	2.1526	2120.3000	2.1203	1.499	0.0000	0.0000
2024/12/31	R209	05/02/2026		Bond Future	10.9830	73.7551	10.9674	73.8306	0.142	0.0000	0.0000
2024/12/31	R209	05/02/2026	10.93 Call	Bond Future	3193.9700	3.1940	3228.5300	3.2285	1.082	0.0000	0.0000
2024/12/31	R209	05/02/2026	10.93 Put	Bond Future	3450.7300	3.4507	3409.7400	3.4097	1.188	0.0000	0.0000
2024/12/31	R210	06/02/2025		Bond Future	244.4752	244.4752	244.0129	244.0129	0.189	0.0000	0.0000
2024/12/31	R210	06/02/2025	239.61 Call	Bond Future	4865.2000	4.8652	4402.8900	4.4029	9.502	0.0000	0.0000
2024/12/31	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	R210	08/05/2025		Bond Future	246.0789	246.0789	245.6101	245.6101	0.191	0.0000	0.0000
2024/12/31	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	R210	08/05/2025	248.03 Put	Bond Future	1951.0600	1.9511	2419.8700	2.4199	24.028	0.0000	0.0000
2024/12/31	R210	07/08/2025		Bond Future	251.0163	251.0163	250.5407	250.5407	0.189	0.0000	0.0000
2024/12/31	R210	07/08/2025	248.44 Call	Bond Future	2576.3400	2.5763	2100.6700	2.1007	18.463	0.0000	0.0000
2024/12/31	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	R210	06/11/2025		Bond Future	252.5224	252.5224	252.0414	252.0414	0.190	0.0000	0.0000
2024/12/31	R210	06/11/2025	252.14 Call	Bond Future	382.4300	0.3824	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/12/31	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	98.5700	0.0986	100.000	0.0000	0.0000

0

0

0

0

0

0

0

0

0

0

0

12,983

0

0

6,367

0

0

0

0

0

0

0

0

0

0

0

991

0

0

300

0

0

0

0

0

0

0

0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/12/31	R210	05/02/2026		Bond Future	257.3873	257.3873	256.8999	256.8999	0.189	0.0000	0.0000
2024/12/31	R210	05/02/2026	253.10 Call	Bond Future	4287.2600	4.2873	3799.9100	3.7999	11.367	0.0000	0.0000
2024/12/31	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	R213	06/02/2025		Bond Future	9.4546	92.0525	9.4523	92.0624	0.025	0.0000	0.0000
2024/12/31	R213	06/02/2025	11.35 Call	Bond Future	7559.1400	7.5591	7568.5600	7.5686	0.125	0.0000	0.0000
2024/12/31	R213	06/02/2025	11.35 Put	Bond Future	3.2100	0.0032	2.7800	0.0028	13.396	0.0000	0.0000
2024/12/31	R213	08/05/2025		Bond Future	9.5234	90.3400	9.5207	90.3509	0.028	0.0000	0.0000
2024/12/31	R213	08/05/2025	10.52 Call	Bond Future	4251.2300	4.2512	4257.1300	4.2571	0.139	0.0000	0.0000
2024/12/31	R213	08/05/2025	10.52 Put	Bond Future	301.0300	0.3010	295.9600	0.2960	1.684	0.0000	0.0000
2024/12/31	R213	07/08/2025		Bond Future	9.6023	92.1311	9.5993	92.1431	0.032	0.0000	0.0000
2024/12/31	R213	07/08/2025	11.66 Call	Bond Future	7850.4200	7.8504	7859.8700	7.8599	0.120	0.0000	0.0000
2024/12/31	R213	07/08/2025	11.66 Put	Bond Future	186.4400	0.1864	183.8100	0.1838	1.411	0.0000	0.0000
2024/12/31	R213	06/11/2025		Bond Future	9.7057	90.3627	9.7022	90.3761	0.036	0.0000	0.0000
2024/12/31	R213	06/11/2025	10.05 Call	Bond Future	2886.1300	2.8861	2890.8300	2.8908	0.163	0.0000	0.0000
2024/12/31	R213	06/11/2025	10.05 Put	Bond Future	1593.0600	1.5931	1584.3800	1.5844	0.545	0.0000	0.0000
2024/12/31	R213	05/02/2026		Bond Future	9.8318	92.0814	9.8278	92.0962	0.041	0.0000	0.0000
2024/12/31	R213	05/02/2026	9.89 Call	Bond Future	2491.8800	2.4919	2496.7000	2.4967	0.193	0.0000	0.0000
2024/12/31	R213	05/02/2026	9.89 Put	Bond Future	2280.6400	2.2806	2270.7000	2.2707	0.436	0.0000	0.0000
2024/12/31	R214	06/02/2025	13.63 Call	Bond Future	12623.1500	12.6232	12695.1200	12.6951	0.570	0.0000	0.0000
2024/12/31	R214	06/02/2025	13.63 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2024/12/31	R214	06/02/2025	12.25 Put	Bond Future	12.3800	0.0124	10.4500	0.0105	15.590	0.0000	0.0000
2024/12/31	R214	06/02/2025	12.25 Call	Bond Future	6601.8200	6.6018	6671.8600	6.6719	1.061	0.0000	0.0000
2024/12/31	R214	06/02/2025	11.75 Put	Bond Future	85.3800	0.0854	76.0300	0.0760	10.951	0.0000	0.0000
2024/12/31	R214	06/02/2025	11.75 Call	Bond Future	4230.2700	4.2303	4292.8900	4.2929	1.480	0.0000	0.0000
2024/12/31	R214	06/02/2025		Bond Future	10.9663	69.5524	10.9533	69.6244	0.118	0.0000	0.0000
2024/12/31	R214	06/02/2025	12.71 Call	Bond Future	8713.6700	8.7137	8785.2700	8.7853	0.822	0.0000	0.0000
2024/12/31	R214	06/02/2025	12.71 Put	Bond Future	1.8500	0.0019	1.4800	0.0015	20.000	0.0000	0.0000
2024/12/31	R214	08/05/2025		Bond Future	11.0490	67.6431	11.0355	67.7172	0.122	0.0000	0.0000
2024/12/31	R214	08/05/2025	12.40 Call	Bond Future	7106.2700	7.1063	7169.3500	7.1694	0.888	0.0000	0.0000
2024/12/31	R214	08/05/2025	12.40 Put	Bond Future	277.5400	0.2775	266.5200	0.2665	3.971	0.0000	0.0000
2024/12/31	R214	07/08/2025		Bond Future	11.1377	68.9840	11.1236	69.0603	0.127	0.0000	0.0000
2024/12/31	R214	07/08/2025	12.97 Call	Bond Future	9321.4200	9.3214	9386.4500	9.3865	0.698	0.0000	0.0000
2024/12/31	R214	07/08/2025	12.97 Put	Bond Future	424.4700	0.4245	413.2100	0.4132	2.653	0.0000	0.0000
2024/12/31	R214	06/11/2025		Bond Future	11.2387	67.0203	11.2240	67.0989	0.131	0.0000	0.0000
2024/12/31	R214	06/11/2025	11.64 Call	Bond Future	4344.7200	4.3447	4389.0900	4.3891	1.021	0.0000	0.0000
2024/12/31	R214	06/11/2025	11.64 Put	Bond Future	2256.7400	2.2567	2222.5500	2.2226	1.515	0.0000	0.0000
2024/12/31	R214	05/02/2026		Bond Future	11.3512	68.2943	11.3358	68.3752	0.136	0.0000	0.0000
2024/12/31	R214	05/02/2026	11.26 Call	Bond Future	3363.4500	3.3635	3399.9900	3.4000	1.086	0.0000	0.0000

0
0
0
100,832
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
521
0
521
0
521
18,350
0
0
3,232
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	
2024/12/31	R214	05/02/2026	11.26 Put	Bond Future	3844.2500	3.8443	3799.8700	3.7999	1.154	0.0000	0.0000
2024/12/31	R248	06/02/2025	10.30 Put	Bond Future	6304.5400	6.3045	6214.8600	6.2149	1.422	0.0000	0.0000
2024/12/31	R248	06/02/2025	10.30 Call	Bond Future	17.2500	0.0173	17.1900	0.0172	0.348	0.0000	0.0000
2024/12/31	R248	06/02/2025	11.00 Put	Bond Future	1889.9100	1.8899	1817.9600	1.8180	3.807	0.0000	0.0000
2024/12/31	R248	06/02/2025	11.00 Call	Bond Future	762.1600	0.7622	779.8300	0.7798	2.318	0.0000	0.0000
2024/12/31	R248	06/02/2025	11.70 Call	Bond Future	3786.9300	3.7869	3854.1100	3.8541	1.774	0.0000	0.0000
2024/12/31	R248	06/02/2025	11.70 Put	Bond Future	255.7300	0.2557	233.2900	0.2333	8.775	0.0000	0.0000
2024/12/31	R248	06/02/2025		Bond Future	11.1631	84.1055	11.1500	84.1952	0.117	0.0000	0.0000
2024/12/31	R248	06/02/2025	12.71 Call	Bond Future	9495.2300	9.4952	9583.7700	9.5838	0.932	0.0000	0.0000
2024/12/31	R248	06/02/2025	12.71 Put	Bond Future	6.0800	0.0061	5.0000	0.0050	17.763	0.0000	0.0000
2024/12/31	R248	08/05/2025		Bond Future	11.2495	81.3444	11.2359	81.4366	0.122	0.0000	0.0000
2024/12/31	R248	08/05/2025	12.60 Call	Bond Future	8649.0000	8.6490	8727.0500	8.7271	0.902	0.0000	0.0000
2024/12/31	R248	08/05/2025	12.60 Put	Bond Future	361.1800	0.3612	346.9700	0.3470	3.934	0.0000	0.0000
2024/12/31	R248	07/08/2025		Bond Future	11.3421	82.9569	11.3278	83.0517	0.126	0.0000	0.0000
2024/12/31	R248	07/08/2025	13.21 Call	Bond Future	11466.1900	11.4662	11546.7800	11.5468	0.703	0.0000	0.0000
2024/12/31	R248	07/08/2025	13.21 Put	Bond Future	543.3400	0.5433	529.0400	0.5290	2.632	0.0000	0.0000
2024/12/31	R248	06/11/2025		Bond Future	11.4466	80.1211	11.4317	80.2189	0.131	0.0000	0.0000
2024/12/31	R248	06/11/2025	11.74 Call	Bond Future	4940.8900	4.9409	4993.5300	4.9935	1.065	0.0000	0.0000
2024/12/31	R248	06/11/2025	11.74 Put	Bond Future	3062.0300	3.0620	3016.8900	3.0169	1.474	0.0000	0.0000
2024/12/31	R248	05/02/2026		Bond Future	11.5627	81.6435	11.5470	81.7442	0.135	0.0000	0.0000
2024/12/31	R248	05/02/2026	11.46 Call	Bond Future	4136.8700	4.1369	4182.2200	4.1822	1.096	0.0000	0.0000
2024/12/31	R248	05/02/2026	11.46 Put	Bond Future	4800.8500	4.8009	4745.5200	4.7455	1.153	0.0000	0.0000
2024/12/31	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/31	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

