



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 07/01/2025 TO 07/01/2025

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
2025/01/07	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/07	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/07	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/07	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/07	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/07	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/07	2029	06/02/2025		Bond Future	134.4817	134.4817	134.5183	0.027	0.0000	0.0000
2025/01/07	2029	06/02/2025	132.40 Call	Bond Future	2081.6700	2.0817	2118.3400	1.762	0.0000	0.0000
2025/01/07	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	2029	08/05/2025		Bond Future	135.8132	135.8132	135.8510	0.028	0.0000	0.0000
2025/01/07	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	2029	08/05/2025	137.85 Put	Bond Future	2036.8000	2.0368	1999.0500	1.9991	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	
2025/01/07	2029	07/08/2025		Bond Future	138.5477	138.5477	138.5867	138.5867	0.028	0.0000	0.0000
2025/01/07	2029	07/08/2025	137.41 Call	Bond Future	1137.7200	1.1377	1176.7200	1.1767	3.428	0.0000	0.0000
2025/01/07	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	2029	06/11/2025		Bond Future	139.8282	139.8282	139.8688	139.8688	0.029	0.0000	0.0000
2025/01/07	2029	06/11/2025	139.79 Call	Bond Future	38.2000	0.0382	78.8400	0.0788	106.387	0.0000	0.0000
2025/01/07	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	2029	05/02/2026		Bond Future	142.5161	142.5161	142.5581	142.5581	0.029	0.0000	0.0000
2025/01/07	2029	05/02/2026	140.11 Call	Bond Future	2406.0800	2.4061	2448.0900	2.4481	1.746	0.0000	0.0000
2025/01/07	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	2030	06/02/2025	8.68 Put	Bond Future	1505.0400	1.5050	1528.6500	1.5287	1.569	0.0000	0.0000
2025/01/07	2030	06/02/2025	8.68 Call	Bond Future	159.1700	0.1592	145.6500	0.1457	8.494	0.0000	0.0000
2025/01/07	2030	06/02/2025	9.18 Put	Bond Future	379.4700	0.3795	383.1300	0.3831	0.965	0.0000	0.0000
2025/01/07	2030	06/02/2025	9.18 Call	Bond Future	961.0000	0.9610	927.5300	0.9275	3.483	0.0000	0.0000
2025/01/07	2030	06/02/2025	9.69 Call	Bond Future	2546.7500	2.5468	2508.5800	2.5086	1.499	0.0000	0.0000
2025/01/07	2030	06/02/2025	9.69 Put	Bond Future	47.4700	0.0475	46.4300	0.0464	2.191	0.0000	0.0000
2025/01/07	2030	06/02/2025		Bond Future	9.0278	96.1940	9.0375	96.1569	0.107	0.0000	0.0000
2025/01/07	2030	06/02/2025	10.68 Call	Bond Future	6088.2100	6.0882	6051.0500	6.0511	0.610	0.0000	0.0000
2025/01/07	2030	06/02/2025	10.68 Put	Bond Future	0.2200	0.0002	0.1900	0.0002	13.636	0.0000	0.0000
2025/01/07	2030	08/05/2025	12.28 Call	Bond Future	10896.9400	10.8969	10859.3100	10.8593	0.345	0.0000	0.0000
2025/01/07	2030	08/05/2025	12.28 Put	Bond Future	0.7800	0.0008	0.7700	0.0008	1.282	0.0000	0.0000
2025/01/07	2030	08/05/2025	10.69 Put	Bond Future	71.3200	0.0713	71.6700	0.0717	0.491	0.0000	0.0000
2025/01/07	2030	08/05/2025	10.69 Call	Bond Future	5741.7800	5.7418	5704.5100	5.7045	0.649	0.0000	0.0000
2025/01/07	2030	08/05/2025	11.86 Call	Bond Future	9556.2700	9.5563	9518.6300	9.5186	0.394	0.0000	0.0000
2025/01/07	2030	08/05/2025	11.86 Put	Bond Future	3.2600	0.0033	3.2400	0.0032	0.613	0.0000	0.0000
2025/01/07	2030	08/05/2025	10.31 Put	Bond Future	145.3900	0.1454	146.5500	0.1466	0.798	0.0000	0.0000
2025/01/07	2030	08/05/2025	10.31 Call	Bond Future	4508.6700	4.5087	4472.2100	4.4722	0.809	0.0000	0.0000
2025/01/07	2030	08/05/2025		Bond Future	9.0884	98.1302	9.0986	98.0926	0.113	0.0000	0.0000
2025/01/07	2030	08/05/2025	9.93 Call	Bond Future	3322.9900	3.3230	3288.3400	3.2883	1.043	0.0000	0.0000
2025/01/07	2030	08/05/2025	9.93 Put	Bond Future	290.3000	0.2903	293.2700	0.2933	1.023	0.0000	0.0000
2025/01/07	2030	08/05/2025	8.68 Put	Bond Future	2064.4400	2.0644	2086.5900	2.0866	1.073	0.0000	0.0000
2025/01/07	2030	08/05/2025	8.68 Call	Bond Future	548.9400	0.5489	533.4700	0.5335	2.818	0.0000	0.0000
2025/01/07	2030	08/05/2025	9.18 Put	Bond Future	1022.6200	1.0226	1034.7700	1.0348	1.188	0.0000	0.0000
2025/01/07	2030	08/05/2025	9.18 Call	Bond Future	1358.5400	1.3585	1333.0700	1.3331	1.875	0.0000	0.0000
2025/01/07	2030	08/05/2025	9.99 Call	Bond Future	3504.9300	3.5049	3469.8900	3.4699	1.000	0.0000	0.0000
2025/01/07	2030	08/05/2025	9.99 Put	Bond Future	260.5700	0.2606	263.1500	0.2632	0.990	0.0000	0.0000
2025/01/07	2030	08/05/2025	8.95 Put	Bond Future	1437.4100	1.4374	1454.0100	1.4540	1.155	0.0000	0.0000
2025/01/07	2030	08/05/2025	8.95 Call	Bond Future	927.1000	0.9271	906.0800	0.9061	2.267	0.0000	0.0000
2025/01/07	2030	08/05/2025	9.45 Put	Bond Future	663.4600	0.6635	671.2800	0.6713	1.179	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0
800
0
800
0
800
159,598
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	
2025/01/07	2030	08/05/2025	9.45 Call	Bond Future	1981.1800	1.9812	1951.3800	1.9514	1.504	0.0000	0.0000
2025/01/07	2030	07/08/2025		Bond Future	9.1621	96.0722	9.1729	96.0342	0.118	0.0000	0.0000
2025/01/07	2030	07/08/2025	11.11 Call	Bond Future	6678.4700	6.6785	6641.6100	6.6416	0.552	0.0000	0.0000
2025/01/07	2030	07/08/2025	11.11 Put	Bond Future	136.8900	0.1369	138.0300	0.1380	0.833	0.0000	0.0000
2025/01/07	2030	07/08/2025	12.12 Call	Bond Future	9738.1200	9.7381	9700.2500	9.7003	0.389	0.0000	0.0000
2025/01/07	2030	07/08/2025	12.12 Put	Bond Future	21.7100	0.0217	21.8400	0.0218	0.599	0.0000	0.0000
2025/01/07	2030	07/08/2025	10.48 Put	Bond Future	298.5100	0.2985	301.5000	0.3015	1.002	0.0000	0.0000
2025/01/07	2030	07/08/2025	10.48 Call	Bond Future	4786.3800	4.7864	4751.3700	4.7514	0.731	0.0000	0.0000
2025/01/07	2030	06/11/2025		Bond Future	9.2497	97.9309	9.2612	97.8926	0.124	0.0000	0.0000
2025/01/07	2030	06/11/2025	9.54 Call	Bond Future	2288.9100	2.2889	2263.3500	2.2634	1.117	0.0000	0.0000
2025/01/07	2030	06/11/2025	9.54 Put	Bond Future	1325.0900	1.3251	1337.8300	1.3378	0.961	0.0000	0.0000
2025/01/07	2030	05/02/2026		Bond Future	9.3627	95.7808	9.3749	95.7422	0.130	0.0000	0.0000
2025/01/07	2030	05/02/2026	9.49 Call	Bond Future	2132.8700	2.1329	2109.5200	2.1095	1.095	0.0000	0.0000
2025/01/07	2030	05/02/2026	9.49 Put	Bond Future	1730.9300	1.7309	1746.1900	1.7462	0.882	0.0000	0.0000
2025/01/07	2032	06/02/2025	9.42 Put	Bond Future	1493.5200	1.4935	1519.3800	1.5194	1.731	0.0000	0.0000
2025/01/07	2032	06/02/2025	9.42 Call	Bond Future	247.7300	0.2477	228.2600	0.2283	7.859	0.0000	0.0000
2025/01/07	2032	06/02/2025	9.92 Put	Bond Future	386.9900	0.3870	388.2200	0.3882	0.318	0.0000	0.0000
2025/01/07	2032	06/02/2025	9.92 Call	Bond Future	1558.8900	1.5589	1514.7900	1.5148	2.829	0.0000	0.0000
2025/01/07	2032	06/02/2025	10.61 Call	Bond Future	4423.2200	4.4232	4376.0700	4.3761	1.066	0.0000	0.0000
2025/01/07	2032	06/02/2025	10.61 Put	Bond Future	43.0100	0.0430	41.1900	0.0412	4.232	0.0000	0.0000
2025/01/07	2032	06/02/2025		Bond Future	9.6756	95.7945	9.6850	95.7492	0.097	0.0000	0.0000
2025/01/07	2032	06/02/2025	11.72 Call	Bond Future	9247.7500	9.2478	9202.2900	9.2023	0.492	0.0000	0.0000
2025/01/07	2032	06/02/2025	11.72 Put	Bond Future	1.0100	0.0010	0.8800	0.0009	12.871	0.0000	0.0000
2025/01/07	2032	08/05/2025		Bond Future	9.7497	93.5585	9.7594	93.5126	0.100	0.0000	0.0000
2025/01/07	2032	08/05/2025	10.91 Call	Bond Future	5504.1500	5.5042	5459.7800	5.4598	0.806	0.0000	0.0000
2025/01/07	2032	08/05/2025	10.91 Put	Bond Future	250.4300	0.2504	252.0400	0.2520	0.643	0.0000	0.0000
2025/01/07	2032	08/05/2025	9.42 Put	Bond Future	2451.9900	2.4520	2476.1300	2.4761	0.985	0.0000	0.0000
2025/01/07	2032	08/05/2025	9.42 Call	Bond Future	886.9300	0.8869	865.0900	0.8651	2.462	0.0000	0.0000
2025/01/07	2032	08/05/2025	9.92 Put	Bond Future	1234.7200	1.2347	1247.3500	1.2474	1.023	0.0000	0.0000
2025/01/07	2032	08/05/2025	9.92 Call	Bond Future	2030.6100	2.0306	1997.2600	1.9973	1.642	0.0000	0.0000
2025/01/07	2032	08/05/2025	10.97 Call	Bond Future	5741.0500	5.7411	5696.4400	5.6964	0.777	0.0000	0.0000
2025/01/07	2032	08/05/2025	10.97 Put	Bond Future	226.0800	0.2261	227.4500	0.2275	0.606	0.0000	0.0000
2025/01/07	2032	07/08/2025		Bond Future	9.8328	95.4194	9.8430	95.3728	0.104	0.0000	0.0000
2025/01/07	2032	07/08/2025	12.01 Call	Bond Future	9455.5400	9.4555	9409.9500	9.4100	0.482	0.0000	0.0000
2025/01/07	2032	07/08/2025	12.01 Put	Bond Future	167.5000	0.1675	168.5000	0.1685	0.597	0.0000	0.0000
2025/01/07	2032	06/11/2025		Bond Future	9.9355	93.1043	9.9461	93.0572	0.107	0.0000	0.0000
2025/01/07	2032	06/11/2025	10.42 Call	Bond Future	3712.6200	3.7126	3678.4700	3.6785	0.920	0.0000	0.0000
2025/01/07	2032	06/11/2025	10.42 Put	Bond Future	1604.2400	1.6042	1617.1400	1.6171	0.804	0.0000	0.0000

680
0
0
0
0
1,054
0
1,054
0
0
0
0
0
0
0
0
800
0
800
0
800
120,640
0
0
37,405
0
0
0
800
0
800
0
800
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	
2025/01/07	2032	05/02/2026		Bond Future	10.0569	94.8690	10.0680	94.8215	0.111	0.0000	0.0000
2025/01/07	2032	05/02/2026	10.16 Call	Bond Future	3044.0500	3.0441	3014.9000	3.0149	0.958	0.0000	0.0000
2025/01/07	2032	05/02/2026	10.16 Put	Bond Future	2605.4400	2.6054	2623.8400	2.6238	0.706	0.0000	0.0000
2025/01/07	2033	06/02/2025		Bond Future	128.9712	128.9712	128.8625	128.8625	0.084	0.0000	0.0000
2025/01/07	2033	06/02/2025	124.94 Call	Bond Future	4031.2100	4.0312	3922.4700	3.9225	2.697	0.0000	0.0000
2025/01/07	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	2033	08/05/2025		Bond Future	130.0912	130.0912	129.9805	129.9805	0.085	0.0000	0.0000
2025/01/07	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	2033	08/05/2025	130.62 Put	Bond Future	528.8400	0.5288	639.4800	0.6395	20.921	0.0000	0.0000
2025/01/07	2033	07/08/2025		Bond Future	132.7106	132.7106	132.5982	132.5982	0.085	0.0000	0.0000
2025/01/07	2033	07/08/2025	128.65 Call	Bond Future	4060.6200	4.0606	3948.2300	3.9482	2.768	0.0000	0.0000
2025/01/07	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	2033	06/11/2025		Bond Future	133.7766	133.7766	133.6628	133.6628	0.085	0.0000	0.0000
2025/01/07	2033	06/11/2025	133.14 Call	Bond Future	636.5900	0.6366	522.8000	0.5228	17.875	0.0000	0.0000
2025/01/07	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	2033	05/02/2026		Bond Future	136.3483	136.3483	136.2329	136.2329	0.085	0.0000	0.0000
2025/01/07	2033	05/02/2026	132.88 Call	Bond Future	3468.2900	3.4683	3352.8700	3.3529	3.328	0.0000	0.0000
2025/01/07	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	2037	06/02/2025		Bond Future	10.7267	85.4365	10.7460	85.3219	0.180	0.0000	0.0000
2025/01/07	2037	06/02/2025	12.76 Call	Bond Future	10976.0000	10.9760	10861.3000	10.8613	1.045	0.0000	0.0000
2025/01/07	2037	06/02/2025	12.76 Put	Bond Future	0.1500	0.0002	0.1400	0.0001	6.667	0.0000	0.0000
2025/01/07	2037	08/05/2025	12.55 Put	Bond Future	160.8700	0.1609	164.6000	0.1646	2.319	0.0000	0.0000
2025/01/07	2037	08/05/2025	12.55 Call	Bond Future	9473.7200	9.4737	9360.6900	9.3607	1.193	0.0000	0.0000
2025/01/07	2037	08/05/2025	13.30 Put	Bond Future	34.8300	0.0348	35.5600	0.0356	2.096	0.0000	0.0000
2025/01/07	2037	08/05/2025	13.30 Call	Bond Future	12938.3400	12.9383	12822.3100	12.8223	0.897	0.0000	0.0000
2025/01/07	2037	08/05/2025		Bond Future	10.8212	87.1561	10.8412	87.0394	0.185	0.0000	0.0000
2025/01/07	2037	08/05/2025	12.25 Call	Bond Future	8060.7600	8.0608	7950.2500	7.9503	1.371	0.0000	0.0000
2025/01/07	2037	08/05/2025	12.25 Put	Bond Future	256.4000	0.2564	262.6500	0.2627	2.438	0.0000	0.0000
2025/01/07	2037	08/05/2025	13.35 Put	Bond Future	30.9400	0.0309	31.5900	0.0316	2.101	0.0000	0.0000
2025/01/07	2037	08/05/2025	13.35 Call	Bond Future	13165.0100	13.1650	13048.9000	13.0489	0.882	0.0000	0.0000
2025/01/07	2037	07/08/2025	13.01 Put	Bond Future	326.1600	0.3262	332.7600	0.3328	2.024	0.0000	0.0000
2025/01/07	2037	07/08/2025		Bond Future	10.9248	84.6290	10.9456	84.5102	0.190	0.0000	0.0000
2025/01/07	2037	07/08/2025	13.01 Call	Bond Future	11182.6000	11.1826	11070.4400	11.0704	1.003	0.0000	0.0000
2025/01/07	2037	07/08/2025	12.17 Call	Bond Future	7516.0800	7.5161	7413.5100	7.4135	1.365	0.0000	0.0000
2025/01/07	2037	07/08/2025	12.17 Put	Bond Future	781.0500	0.7811	797.2400	0.7972	2.073	0.0000	0.0000
2025/01/07	2037	07/08/2025	11.42 Call	Bond Future	4459.8500	4.4599	4374.8100	4.3748	1.907	0.0000	0.0000
2025/01/07	2037	07/08/2025	11.42 Put	Bond Future	1686.9000	1.6869	1720.6200	1.7206	1.999	0.0000	0.0000
2025/01/07	2037	07/08/2025	10.55 Put	Bond Future	3912.0000	3.9120	3979.2600	3.9793	1.719	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
0
15
0
0
2,541
0
2,541
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/01/07	2037	07/08/2025	10.55 Call	Bond Future	1724.7900	1.7248	1673.2900	1.6733	2.986	0.0000	0.0000
2025/01/07	2037	07/08/2025	10.64 Put	Bond Future	3601.6400	3.6016	3665.0000	3.6650	1.759	0.0000	0.0000
2025/01/07	2037	07/08/2025	10.64 Call	Bond Future	1946.7000	1.9467	1891.3000	1.8913	2.846	0.0000	0.0000
2025/01/07	2037	07/08/2025	11.82 Call	Bond Future	6042.5800	6.0426	5946.8800	5.9469	1.584	0.0000	0.0000
2025/01/07	2037	07/08/2025	11.82 Put	Bond Future	1121.9700	1.1220	1145.0300	1.1450	2.055	0.0000	0.0000
2025/01/07	2037	07/08/2025	11.07 Call	Bond Future	3215.7900	3.2158	3142.7700	3.1428	2.271	0.0000	0.0000
2025/01/07	2037	07/08/2025	11.07 Put	Bond Future	2389.4100	2.3894	2435.1500	2.4352	1.914	0.0000	0.0000
2025/01/07	2037	07/08/2025	10.34 Put	Bond Future	4721.5000	4.7215	4797.8100	4.7978	1.616	0.0000	0.0000
2025/01/07	2037	07/08/2025	10.34 Call	Bond Future	1274.4500	1.2745	1232.0000	1.2320	3.331	0.0000	0.0000
2025/01/07	2037	06/11/2025		Bond Future	11.0343	86.2657	11.0558	86.1450	0.195	0.0000	0.0000
2025/01/07	2037	06/11/2025	11.63 Call	Bond Future	5405.6600	5.4057	5320.5300	5.3205	1.575	0.0000	0.0000
2025/01/07	2037	06/11/2025	11.63 Put	Bond Future	2146.6900	2.1467	2182.2400	2.1822	1.656	0.0000	0.0000
2025/01/07	2037	05/02/2026		Bond Future	11.1583	83.6429	11.1806	83.5203	0.200	0.0000	0.0000
2025/01/07	2037	05/02/2026	11.20 Call	Bond Future	4047.2100	4.0472	3977.2300	3.9772	1.729	0.0000	0.0000
2025/01/07	2037	05/02/2026	11.20 Put	Bond Future	3818.0100	3.8180	3870.6300	3.8706	1.378	0.0000	0.0000
2025/01/07	2038	06/02/2025		Bond Future	139.4275	139.4275	139.4108	139.4108	0.012	0.0000	0.0000
2025/01/07	2038	06/02/2025	135.23 Call	Bond Future	4197.5300	4.1975	4180.7700	4.1808	0.399	0.0000	0.0000
2025/01/07	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	2038	08/05/2025		Bond Future	142.2685	142.2685	142.2517	142.2517	0.012	0.0000	0.0000
2025/01/07	2038	08/05/2025	139.68 Call	Bond Future	2588.4600	2.5885	2571.7300	2.5717	0.646	0.0000	0.0000
2025/01/07	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	2038	07/08/2025		Bond Future	143.0063	143.0063	142.9899	142.9899	0.011	0.0000	0.0000
2025/01/07	2038	07/08/2025	139.56 Call	Bond Future	3446.3100	3.4463	3429.9100	3.4299	0.476	0.0000	0.0000
2025/01/07	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	2038	06/11/2025		Bond Future	145.8093	145.8093	145.7932	145.7932	0.011	0.0000	0.0000
2025/01/07	2038	06/11/2025	143.88 Call	Bond Future	1929.2900	1.9293	1913.1900	1.9132	0.835	0.0000	0.0000
2025/01/07	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	2038	05/02/2026		Bond Future	146.4460	146.4460	146.4310	146.4310	0.010	0.0000	0.0000
2025/01/07	2038	05/02/2026	143.20 Call	Bond Future	3246.0300	3.2460	3230.9600	3.2310	0.464	0.0000	0.0000
2025/01/07	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	2040	06/02/2025	11.00 Put	Bond Future	1136.1200	1.1361	1232.8000	1.2328	8.510	0.0000	0.0000
2025/01/07	2040	06/02/2025	11.00 Call	Bond Future	1086.5900	1.0866	961.3200	0.9613	11.529	0.0000	0.0000
2025/01/07	2040	06/02/2025	11.70 Call	Bond Future	4401.5700	4.4016	4189.4900	4.1895	4.818	0.0000	0.0000
2025/01/07	2040	06/02/2025	11.70 Put	Bond Future	102.4200	0.1024	112.2900	0.1123	9.637	0.0000	0.0000
2025/01/07	2040	06/02/2025	12.20 Call	Bond Future	7215.2500	7.2153	6994.1900	6.9942	3.064	0.0000	0.0000
2025/01/07	2040	06/02/2025	12.20 Put	Bond Future	11.8600	0.0119	12.7500	0.0128	7.504	0.0000	0.0000
2025/01/07	2040	06/02/2025		Bond Future	11.0077	85.6953	11.0421	85.4733	0.313	0.0000	0.0000
2025/01/07	2040	06/02/2025	12.95 Call	Bond Future	11270.2200	11.2702	11048.2800	11.0483	1.969	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

67,517

0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low
2025/01/07	2040	06/02/2025	12.95 Put	Bond Future		0.3200	0.0003	0.3300	0.0003	3.125	0.0000	0.0000
2025/01/07	2040	08/05/2025		Bond Future		11.1039	87.4201	11.1396	87.1939	0.321	0.0000	0.0000
2025/01/07	2040	08/05/2025	12.63 Call	Bond Future		9169.1100	9.1691	8956.9300	8.9569	2.314	0.0000	0.0000
2025/01/07	2040	08/05/2025	12.63 Put	Bond Future		248.5500	0.2486	262.5200	0.2625	5.621	0.0000	0.0000
2025/01/07	2040	08/05/2025	12.75 Put	Bond Future		207.3500	0.2074	219.0200	0.2190	5.628	0.0000	0.0000
2025/01/07	2040	08/05/2025	12.75 Call	Bond Future		9768.1900	9.7682	9553.7100	9.5537	2.196	0.0000	0.0000
2025/01/07	2040	08/05/2025	13.50 Put	Bond Future		49.0900	0.0491	52.0500	0.0521	6.030	0.0000	0.0000
2025/01/07	2040	08/05/2025	13.50 Call	Bond Future		13429.4400	13.4294	13206.2500	13.2063	1.662	0.0000	0.0000
2025/01/07	2040	08/05/2025	13.43 Put	Bond Future		57.3700	0.0574	60.8000	0.0608	5.979	0.0000	0.0000
2025/01/07	2040	08/05/2025	13.43 Call	Bond Future		13094.0800	13.0941	12871.3600	12.8714	1.701	0.0000	0.0000
2025/01/07	2040	07/08/2025		Bond Future		11.2089	84.6475	11.2459	84.4171	0.330	0.0000	0.0000
2025/01/07	2040	07/08/2025	13.29 Call	Bond Future		11992.7400	11.9927	11778.3600	11.7784	1.788	0.0000	0.0000
2025/01/07	2040	07/08/2025	13.29 Put	Bond Future		367.5300	0.3675	383.4700	0.3835	4.337	0.0000	0.0000
2025/01/07	2040	06/11/2025		Bond Future		11.3186	86.2843	11.3569	86.0499	0.338	0.0000	0.0000
2025/01/07	2040	06/11/2025	11.84 Call	Bond Future		5563.1800	5.5632	5406.1800	5.4062	2.822	0.0000	0.0000
2025/01/07	2040	06/11/2025	11.84 Put	Bond Future		2452.4400	2.4524	2529.8400	2.5298	3.156	0.0000	0.0000
2025/01/07	2040	05/02/2026		Bond Future		11.4416	83.4110	11.4813	83.1725	0.347	0.0000	0.0000
2025/01/07	2040	05/02/2026	11.49 Call	Bond Future		4349.6200	4.3496	4217.5000	4.2175	3.038	0.0000	0.0000
2025/01/07	2040	05/02/2026	11.49 Put	Bond Future		4059.0000	4.0590	4165.3800	4.1654	2.621	0.0000	0.0000
2025/01/07	2044	06/02/2025	11.50 Call	Bond Future		2874.9300	2.8749	2652.4500	2.6525	7.739	0.0000	0.0000
2025/01/07	2044	06/02/2025	11.50 Put	Bond Future		348.1000	0.3481	388.5100	0.3885	11.609	0.0000	0.0000
2025/01/07	2044	06/02/2025	11.15 Put	Bond Future		1048.1900	1.0482	1154.2400	1.1542	10.117	0.0000	0.0000
2025/01/07	2044	06/02/2025	11.15 Call	Bond Future		1305.4400	1.3054	1148.6000	1.1486	12.014	0.0000	0.0000
2025/01/07	2044	06/02/2025	10.65 Put	Bond Future		3349.0200	3.3490	3571.6600	3.5717	6.648	0.0000	0.0000
2025/01/07	2044	06/02/2025	10.65 Call	Bond Future		177.7100	0.1777	137.4600	0.1375	22.649	0.0000	0.0000
2025/01/07	2044	06/02/2025	13.75 Call	Bond Future		14927.6200	14.9276	14664.7300	14.6647	1.761	0.0000	0.0000
2025/01/07	2044	06/02/2025	13.75 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	2044	06/02/2025	12.50 Put	Bond Future		5.8600	0.0059	6.4000	0.0064	9.215	0.0000	0.0000
2025/01/07	2044	06/02/2025	12.50 Call	Bond Future		8479.8100	8.4798	8217.4600	8.2175	3.094	0.0000	0.0000
2025/01/07	2044	06/02/2025	12.00 Put	Bond Future		51.8100	0.0518	57.8000	0.0578	11.561	0.0000	0.0000
2025/01/07	2044	06/02/2025	12.00 Call	Bond Future		5647.3600	5.6474	5390.4600	5.3905	4.549	0.0000	0.0000
2025/01/07	2044	06/02/2025		Bond Future		11.1113	81.7399	11.1509	81.4771	0.356	0.0000	0.0000
2025/01/07	2044	06/02/2025	13.02 Call	Bond Future		11281.3400	11.2813	11018.4800	11.0185	2.330	0.0000	0.0000
2025/01/07	2044	06/02/2025	13.02 Put	Bond Future		0.5100	0.0005	0.5400	0.0005	5.882	0.0000	0.0000
2025/01/07	2044	08/05/2025		Bond Future		11.2032	83.3851	11.2440	83.1172	0.365	0.0000	0.0000
2025/01/07	2044	08/05/2025	12.72 Call	Bond Future		9309.7900	9.3098	9059.0000	9.0590	2.694	0.0000	0.0000
2025/01/07	2044	08/05/2025	12.72 Put	Bond Future		249.5000	0.2495	266.6200	0.2666	6.862	0.0000	0.0000
2025/01/07	2044	08/05/2025	Call	Bond Future		2.3900	0.0024	1.8900	0.0019	20.921	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
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	
2025/01/07	2044	08/05/2025	Put	Bond Future	16617.2800	16.6173	16884.6900	16.8847	1.609	0.0000	0.0000
2025/01/07	2044	08/05/2025	12.40 Call	Bond Future	7695.7000	7.6957	7455.0500	7.4551	3.127	0.0000	0.0000
2025/01/07	2044	08/05/2025	12.40 Put	Bond Future	404.6100	0.4046	431.8700	0.4319	6.737	0.0000	0.0000
2025/01/07	2044	08/05/2025	11.65 Call	Bond Future	4080.4300	4.0804	3887.1000	3.8871	4.738	0.0000	0.0000
2025/01/07	2044	08/05/2025	11.65 Put	Bond Future	1226.9200	1.2269	1301.5000	1.3015	6.079	0.0000	0.0000
2025/01/07	2044	08/05/2025	10.92 Put	Bond Future	3301.9700	3.3020	3462.1800	3.4622	4.852	0.0000	0.0000
2025/01/07	2044	08/05/2025	10.92 Call	Bond Future	1406.1400	1.4061	1298.4400	1.2984	7.659	0.0000	0.0000
2025/01/07	2044	07/08/2025		Bond Future	11.3028	80.6576	11.3451	80.3846	0.374	0.0000	0.0000
2025/01/07	2044	07/08/2025	13.34 Call	Bond Future	12034.0200	12.0340	11781.9500	11.7820	2.095	0.0000	0.0000
2025/01/07	2044	07/08/2025	13.34 Put	Bond Future	414.4600	0.4145	435.3500	0.4354	5.040	0.0000	0.0000
2025/01/07	2044	06/11/2025		Bond Future	11.4063	82.2171	11.4500	81.9392	0.384	0.0000	0.0000
2025/01/07	2044	06/11/2025	11.88 Call	Bond Future	5496.5000	5.4965	5313.5700	5.3136	3.328	0.0000	0.0000
2025/01/07	2044	06/11/2025	11.88 Put	Bond Future	2568.1200	2.5681	2663.1100	2.6631	3.699	0.0000	0.0000
2025/01/07	2044	05/02/2026		Bond Future	11.5217	79.3919	11.5670	79.1091	0.393	0.0000	0.0000
2025/01/07	2044	05/02/2026	11.56 Call	Bond Future	4468.7900	4.4688	4313.1100	4.3131	3.484	0.0000	0.0000
2025/01/07	2044	05/02/2026	11.56 Put	Bond Future	4229.5700	4.2296	4356.7400	4.3567	3.007	0.0000	0.0000
2025/01/07	2046	06/02/2025		Bond Future	122.0921	122.0921	121.8963	121.8963	0.160	0.0000	0.0000
2025/01/07	2046	06/02/2025	114.01 Call	Bond Future	8082.1200	8.0821	7886.2700	7.8863	2.423	0.0000	0.0000
2025/01/07	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	2046	08/05/2025		Bond Future	122.3665	122.3665	122.1667	122.1667	0.163	0.0000	0.0000
2025/01/07	2046	08/05/2025	121.97 Call	Bond Future	396.4600	0.3965	196.6700	0.1967	50.393	0.0000	0.0000
2025/01/07	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	2046	07/08/2025		Bond Future	124.8299	124.8299	124.6267	124.6267	0.163	0.0000	0.0000
2025/01/07	2046	07/08/2025	118.69 Call	Bond Future	6139.8900	6.1399	5936.7100	5.9367	3.309	0.0000	0.0000
2025/01/07	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	2046	06/11/2025		Bond Future	125.0202	125.0202	124.8140	124.8140	0.165	0.0000	0.0000
2025/01/07	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	2046	06/11/2025	125.41 Put	Bond Future	389.8500	0.3899	596.0200	0.5960	52.884	0.0000	0.0000
2025/01/07	2046	05/02/2026		Bond Future	127.4220	127.4220	127.2123	127.2123	0.165	0.0000	0.0000
2025/01/07	2046	05/02/2026	121.65 Call	Bond Future	5771.9900	5.7720	5562.3200	5.5623	3.633	0.0000	0.0000
2025/01/07	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	2050	06/02/2025		Bond Future	121.9217	121.9217	122.3208	122.3208	0.327	0.0000	0.0000
2025/01/07	2050	06/02/2025	115.60 Call	Bond Future	6321.7200	6.3217	6720.7500	6.7208	6.312	0.0000	0.0000
2025/01/07	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	2050	08/05/2025		Bond Future	124.4061	124.4061	124.8135	124.8135	0.327	0.0000	0.0000
2025/01/07	2050	08/05/2025	121.16 Call	Bond Future	3246.0800	3.2461	3653.5000	3.6535	12.551	0.0000	0.0000
2025/01/07	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	2050	07/08/2025		Bond Future	124.5426	124.5426	124.9586	124.9586	0.334	0.0000	0.0000

0
0
2,490
0
2,490
0
2,490
0
0
0
0
0
0
0
0
0
0
18,843
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
16,223
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	
2025/01/07	2050	07/08/2025	119.89 Call	Bond Future	4652.6400	4.6526	5068.6200	5.0686	8.941	0.0000	0.0000
2025/01/07	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	2050	06/11/2025		Bond Future	126.9839	126.9839	127.4085	127.4085	0.334	0.0000	0.0000
2025/01/07	2050	06/11/2025	124.42 Call	Bond Future	2563.8900	2.5639	2988.4700	2.9885	16.560	0.0000	0.0000
2025/01/07	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	2050	05/02/2026		Bond Future	127.0108	127.0108	127.4449	127.4449	0.342	0.0000	0.0000
2025/01/07	2050	05/02/2026	122.82 Call	Bond Future	4190.7600	4.1908	4624.9200	4.6249	10.360	0.0000	0.0000
2025/01/07	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	AL37	06/02/2025		Index Future	1076.3970	1076.3970	1075.8840	1075.8840	0.048	0.0000	0.0000
2025/01/07	AL37	08/05/2025		Index Future	1098.0720	1098.0720	1097.5510	1097.5510	0.047	0.0000	0.0000
2025/01/07	AL37	07/08/2025		Index Future	1119.9320	1119.9320	1119.4050	1119.4050	0.047	0.0000	0.0000
2025/01/07	AL37	06/11/2025		Index Future	1141.6550	1141.6550	1141.1220	1141.1220	0.047	0.0000	0.0000
2025/01/07	AL37	05/02/2026		Index Future	1163.3780	1163.3780	1162.8400	1162.8400	0.046	0.0000	0.0000
2025/01/07	AL7T	06/02/2025		Index Future	1296.2450	1296.2450	1294.8210	1294.8210	0.110	0.0000	0.0000
2025/01/07	AL7T	08/05/2025		Index Future	1322.3460	1322.3460	1320.8970	1320.8970	0.110	0.0000	0.0000
2025/01/07	AL7T	07/08/2025		Index Future	1348.6710	1348.6710	1347.1980	1347.1980	0.109	0.0000	0.0000
2025/01/07	AL7T	06/11/2025		Index Future	1374.8310	1374.8310	1373.3350	1373.3350	0.109	0.0000	0.0000
2025/01/07	AL7T	05/02/2026		Index Future	1400.9910	1400.9910	1399.4720	1399.4720	0.108	0.0000	0.0000
2025/01/07	ALBI	06/02/2025		Index Future	1115.2580	1115.2580	1113.7180	1113.7180	0.138	0.0000	0.0000
2025/01/07	ALBI	08/05/2025		Index Future	1137.7140	1137.7140	1136.1470	1136.1470	0.138	0.0000	0.0000
2025/01/07	ALBI	07/08/2025		Index Future	1160.3640	1160.3640	1158.7690	1158.7690	0.137	0.0000	0.0000
2025/01/07	ALBI	06/11/2025		Index Future	1182.8710	1182.8710	1181.2500	1181.2500	0.137	0.0000	0.0000
2025/01/07	ALBI	05/02/2026		Index Future	1205.3790	1205.3790	1203.7310	1203.7310	0.137	0.0000	0.0000
2025/01/07	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
98
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
2025/01/07	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/01/07	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/07	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/07	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/07	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/07	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/07	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/07	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.0000	0.0000
2025/01/07	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/07	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/07	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/07	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/07	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/07	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/01/07	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/07	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/07	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/07	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/07	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/07	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/07	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/07	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/07	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/07	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/07	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/07	ES33	06/02/2025		Bond Future	11.0020	83.9291	11.0160	83.8627	0.127	0.0000
2025/01/07	ES33	06/02/2025	13.34 Call	Bond Future	10197.4600	10.1975	10131.0800	10.1311	0.651	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/01/07	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	ES33	08/05/2025		Bond Future	11.1177	81.8395	11.1322	81.7720	0.131	0.0000
2025/01/07	ES33	08/05/2025	12.73 Call	Bond Future	7067.4600	7.0675	6999.9600	7.0000	0.955	0.0000
2025/01/07	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/07	ES33	07/08/2025		Bond Future	11.2432	83.4866	11.2583	83.4181	0.134	0.0000
2025/01/07	ES33	07/08/2025	13.56 Call	Bond Future	9682.0300	9.6820	9613.4900	9.6135	0.708	0.0000
2025/01/07	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/07	ES33	06/11/2025		Bond Future	11.3916	81.3249	11.4074	81.2554	0.138	0.0000
2025/01/07	ES33	06/11/2025	12.01 Call	Bond Future	2674.6200	2.6746	2605.1200	2.6051	2.598	0.0000
2025/01/07	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/07	ES33	05/02/2026		Bond Future	11.5623	82.8843	11.5787	82.8138	0.142	0.0000
2025/01/07	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/07	ES33	05/02/2026	11.49 Put	Bond Future	311.2100	0.3112	381.7100	0.3817	22.654	0.0000
2025/01/07	ES42	06/02/2025		Bond Future	11.4658	80.4511	11.4951	80.2718	0.255	0.0000
2025/01/07	ES42	06/02/2025	13.71 Call	Bond Future	12057.6600	12.0577	11878.3100	11.8783	1.487	0.0000
2025/01/07	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/07	ES42	08/05/2025		Bond Future	11.5688	77.8232	11.5991	77.6404	0.262	0.0000
2025/01/07	ES42	08/05/2025	13.25 Call	Bond Future	9192.3200	9.1923	9009.5400	9.0095	1.988	0.0000
2025/01/07	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/07	ES42	07/08/2025		Bond Future	11.6760	79.3888	11.7074	79.2026	0.269	0.0000
2025/01/07	ES42	07/08/2025	13.79 Call	Bond Future	11116.6000	11.1166	10930.4400	10.9304	1.675	0.0000
2025/01/07	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/07	ES42	06/11/2025		Bond Future	11.7971	76.6777	11.8296	76.4883	0.275	0.0000
2025/01/07	ES42	06/11/2025	12.39 Call	Bond Future	3343.8100	3.3438	3154.3600	3.1544	5.666	0.0000
2025/01/07	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/07	ES42	05/02/2026		Bond Future	11.9288	78.1455	11.9625	77.9528	0.282	0.0000
2025/01/07	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/07	ES42	05/02/2026	11.85 Put	Bond Future	454.2000	0.4542	646.9600	0.6470	42.439	0.0000
2025/01/07	GOVI	06/02/2025		GOVI	1098.1080	1098.1080	1096.6100	1096.6100	0.136	0.0000
2025/01/07	GOVI	06/02/2025	972.00 Call	GOVI	1261080.0000	126.1080	1246100.0000	124.6100	1.188	0.0000
2025/01/07	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/07	GOVI	08/05/2025		GOVI	1120.2190	1120.2190	1118.6950	1118.6950	0.136	0.0000
2025/01/07	GOVI	08/05/2025	1,022.00 Call	GOVI	982190.0000	98.2190	966950.0000	96.6950	1.552	0.0000
2025/01/07	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/07	GOVI	07/08/2025		GOVI	1142.5210	1142.5210	1140.9690	1140.9690	0.136	0.0000
2025/01/07	GOVI	07/08/2025	1,011.00 Call	GOVI	1315210.0000	131.5210	1299690.0000	129.9690	1.180	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/01/07	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	GOVI	06/11/2025		GOVI	1164.6820	1164.6820	1163.1050	1163.1050	0.135	0.0000
2025/01/07	GOVI	06/11/2025	1,112. Call 00	GOVI	526820.0000	52.6820	511050.0000	51.1050	2.993	0.0000
2025/01/07	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/07	GOVI	05/02/2026		GOVI	1186.8430	1186.8430	1185.2410	1185.2410	0.135	0.0000
2025/01/07	GOVI	05/02/2026	1,150. Call 00	GOVI	368430.0000	36.8430	352410.0000	35.2410	4.348	0.0000
2025/01/07	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/07	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/01/07	IGOV	06/02/2025		Index Future	375.7870	375.7870	375.9060	375.9060	0.032	0.0000
2025/01/07	IGOV	08/05/2025		Index Future	383.4470	383.4470	383.5690	383.5690	0.032	0.0000
2025/01/07	IGOV	07/08/2025		Index Future	391.1710	391.1710	391.2970	391.2970	0.032	0.0000
2025/01/07	IGOV	06/11/2025		Index Future	398.8470	398.8470	398.9770	398.9770	0.033	0.0000
2025/01/07	IGOV	05/02/2026		Index Future	406.5230	406.5230	406.6580	406.6580	0.033	0.0000
2025/01/07	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/01/07	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/01/07	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/01/07	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/01/07	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/01/07	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/01/07	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2025/01/07	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2025/01/07	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/01/07	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2025/01/07	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/01/07	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/01/07	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/01/07	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000
2025/01/07	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000
2025/01/07	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000
2025/01/07	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000
2025/01/07	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/01/07	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/01/07	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/01/07	R033	06/02/2025		Bond Future	9.9285	104.0506	9.9377	103.9995	0.093	0.0000	0.0000
2025/01/07	R033	06/02/2025	10.33 Call	Bond Future	2460.4300	2.4604	2407.6900	2.4077	2.144	0.0000	0.0000
2025/01/07	R033	06/02/2025	10.33 Put	Bond Future	280.3800	0.2804	278.7400	0.2787	0.585	0.0000	0.0000
2025/01/07	R033	08/05/2025		Bond Future	10.0106	101.0963	10.0203	101.0444	0.097	0.0000	0.0000
2025/01/07	R033	08/05/2025	10.33 Call	Bond Future	2847.7100	2.8477	2806.8600	2.8069	1.434	0.0000	0.0000
2025/01/07	R033	08/05/2025	10.33 Put	Bond Future	1153.3000	1.1533	1164.3600	1.1644	0.959	0.0000	0.0000
2025/01/07	R033	07/08/2025		Bond Future	10.1013	103.1070	10.1113	103.0544	0.100	0.0000	0.0000
2025/01/07	R033	07/08/2025	10.33 Call	Bond Future	3111.1100	3.1111	3074.5900	3.0746	1.174	0.0000	0.0000
2025/01/07	R033	07/08/2025	10.33 Put	Bond Future	1926.7800	1.9268	1942.8400	1.9428	0.834	0.0000	0.0000
2025/01/07	R033	06/11/2025		Bond Future	10.2107	100.0574	10.2212	100.0043	0.103	0.0000	0.0000
2025/01/07	R033	06/11/2025	10.33 Call	Bond Future	3201.7000	3.2017	3167.9500	3.1680	1.054	0.0000	0.0000
2025/01/07	R033	06/11/2025	10.33 Put	Bond Future	2599.7500	2.5998	2619.1200	2.6191	0.745	0.0000	0.0000
2025/01/07	R033	05/02/2026		Bond Future	10.3378	101.9532	10.3488	101.8994	0.106	0.0000	0.0000
2025/01/07	R033	05/02/2026	10.49 Call	Bond Future	3732.4300	3.7324	3698.6400	3.6986	0.905	0.0000	0.0000
2025/01/07	R033	05/02/2026	10.49 Put	Bond Future	2989.0500	2.9891	3008.9900	3.0090	0.667	0.0000	0.0000
2025/01/07	R035	06/02/2025	10.10 Put	Bond Future	1709.3800	1.7094	1815.8000	1.8158	6.226	0.0000	0.0000
2025/01/07	R035	06/02/2025	10.10 Call	Bond Future	476.1700	0.4762	411.9600	0.4120	13.485	0.0000	0.0000
2025/01/07	R035	06/02/2025	11.10 Call	Bond Future	4479.7300	4.4797	4313.2000	4.3132	3.717	0.0000	0.0000
2025/01/07	R035	06/02/2025	11.10 Put	Bond Future	59.5200	0.0595	63.6200	0.0636	6.888	0.0000	0.0000
2025/01/07	R035	06/02/2025	11.30 Call	Bond Future	5518.9400	5.5189	5349.7700	5.3498	3.065	0.0000	0.0000
2025/01/07	R035	06/02/2025	11.30 Put	Bond Future	24.7900	0.0248	26.2500	0.0263	5.889	0.0000	0.0000
2025/01/07	R035	06/02/2025	10.65 Call	Bond Future	2277.7700	2.2778	2133.7000	2.1337	6.325	0.0000	0.0000
2025/01/07	R035	06/02/2025	10.65 Put	Bond Future	341.8600	0.3419	368.4200	0.3684	7.769	0.0000	0.0000
2025/01/07	R035	06/02/2025	10.34 Put	Bond Future	916.2000	0.9162	982.1600	0.9822	7.199	0.0000	0.0000
2025/01/07	R035	06/02/2025	10.34 Call	Bond Future	1084.2800	1.0843	979.6100	0.9796	9.653	0.0000	0.0000
2025/01/07	R035	06/02/2025	10.26 Put	Bond Future	1143.6200	1.1436	1222.7100	1.2227	6.916	0.0000	0.0000
2025/01/07	R035	06/02/2025	10.26 Call	Bond Future	847.8100	0.8478	756.2700	0.7563	10.797	0.0000	0.0000
2025/01/07	R035	06/02/2025		Bond Future	10.3110	95.1564	10.3404	94.9858	0.286	0.0000	0.0000
2025/01/07	R035	06/02/2025	12.41 Call	Bond Future	11135.3500	11.1354	10964.7200	10.9647	1.532	0.0000	0.0000
2025/01/07	R035	06/02/2025	12.41 Put	Bond Future	0.0700	0.0001	0.0700	0.0001	0.000	0.0000	0.0000
2025/01/07	R035	08/05/2025		Bond Future	10.3934	92.5615	10.4240	92.3877	0.295	0.0000	0.0000
2025/01/07	R035	08/05/2025	11.78 Call	Bond Future	7690.2600	7.6903	7528.5200	7.5285	2.103	0.0000	0.0000
2025/01/07	R035	08/05/2025	11.78 Put	Bond Future	255.8900	0.2559	267.9200	0.2679	4.701	0.0000	0.0000
2025/01/07	R035	08/05/2025	13.35 Call	Bond Future	14892.0600	14.8921	14718.7100	14.7187	1.164	0.0000	0.0000
2025/01/07	R035	08/05/2025	13.35 Put	Bond Future	8.3500	0.0084	8.7700	0.0088	5.030	0.0000	0.0000
2025/01/07	R035	08/05/2025	12.70 Call	Bond Future	11959.3800	11.9594	11787.7600	11.7878	1.435	0.0000	0.0000

0
12,221
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
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/01/07	R035	08/05/2025	12.70 Put	Bond Future	43.8700	0.0439	46.0200	0.0460	4.901	0.0000	0.0000
2025/01/07	R035	08/05/2025	11.46 Put	Bond Future	424.0200	0.4240	443.7200	0.4437	4.646	0.0000	0.0000
2025/01/07	R035	08/05/2025	11.46 Call	Bond Future	6218.1500	6.2182	6064.0800	6.0641	2.478	0.0000	0.0000
2025/01/07	R035	08/05/2025	11.70 Call	Bond Future	7318.9300	7.3189	7158.8000	7.1588	2.188	0.0000	0.0000
2025/01/07	R035	08/05/2025	11.70 Put	Bond Future	290.5500	0.2906	304.1900	0.3042	4.695	0.0000	0.0000
2025/01/07	R035	08/05/2025	10.95 Call	Bond Future	4006.0400	4.0060	3872.7200	3.8727	3.328	0.0000	0.0000
2025/01/07	R035	08/05/2025	10.95 Put	Bond Future	917.9500	0.9180	958.4000	0.9584	4.407	0.0000	0.0000
2025/01/07	R035	08/05/2025	10.44 Put	Bond Future	1877.7500	1.8778	1952.0800	1.9521	3.958	0.0000	0.0000
2025/01/07	R035	08/05/2025	10.44 Call	Bond Future	2141.9700	2.1420	2042.5300	2.0425	4.642	0.0000	0.0000
2025/01/07	R035	07/08/2025		Bond Future	10.4843	94.4029	10.5162	94.2259	0.304	0.0000	0.0000
2025/01/07	R035	07/08/2025	12.65 Call	Bond Future	11288.1900	11.2882	11121.1200	11.1211	1.480	0.0000	0.0000
2025/01/07	R035	07/08/2025	12.65 Put	Bond Future	257.0800	0.2571	266.9500	0.2670	3.839	0.0000	0.0000
2025/01/07	R035	06/11/2025		Bond Future	10.5941	91.7233	10.6272	91.5434	0.313	0.0000	0.0000
2025/01/07	R035	06/11/2025	11.20 Call	Bond Future	5169.4300	5.1694	5044.9800	5.0450	2.407	0.0000	0.0000
2025/01/07	R035	06/11/2025	11.20 Put	Bond Future	1957.0800	1.9571	2012.5500	2.0126	2.834	0.0000	0.0000
2025/01/07	R035	05/02/2026		Bond Future	10.7203	93.4626	10.7549	93.2796	0.323	0.0000	0.0000
2025/01/07	R035	05/02/2026	10.79 Call	Bond Future	3728.6500	3.7287	3626.9500	3.6270	2.728	0.0000	0.0000
2025/01/07	R035	05/02/2026	10.79 Put	Bond Future	3360.5900	3.3606	3441.8500	3.4419	2.418	0.0000	0.0000
2025/01/07	R038	06/02/2025		Bond Future	10.8039	104.4687	10.8231	104.3350	0.178	0.0000	0.0000
2025/01/07	R038	06/02/2025	11.24 Call	Bond Future	3266.0000	3.2660	3142.1500	3.1422	3.792	0.0000	0.0000
2025/01/07	R038	06/02/2025	11.24 Put	Bond Future	296.9100	0.2969	306.7500	0.3068	3.314	0.0000	0.0000
2025/01/07	R038	08/05/2025		Bond Future	10.9000	101.0810	10.9199	100.9449	0.183	0.0000	0.0000
2025/01/07	R038	08/05/2025	11.24 Call	Bond Future	3743.0600	3.7431	3644.7700	3.6448	2.626	0.0000	0.0000
2025/01/07	R038	08/05/2025	11.24 Put	Bond Future	1459.5900	1.4596	1497.4300	1.4974	2.593	0.0000	0.0000
2025/01/07	R038	07/08/2025		Bond Future	11.0029	103.0912	11.0235	102.9527	0.188	0.0000	0.0000
2025/01/07	R038	07/08/2025	11.24 Call	Bond Future	4135.6000	4.1356	4046.5700	4.0466	2.153	0.0000	0.0000
2025/01/07	R038	07/08/2025	11.24 Put	Bond Future	2565.0400	2.5650	2614.4900	2.6145	1.928	0.0000	0.0000
2025/01/07	R038	06/11/2025		Bond Future	11.1204	99.5996	11.1419	99.4589	0.193	0.0000	0.0000
2025/01/07	R038	06/11/2025	11.24 Call	Bond Future	4413.4000	4.4134	4329.6600	4.3297	1.897	0.0000	0.0000
2025/01/07	R038	06/11/2025	11.24 Put	Bond Future	3633.2400	3.6332	3690.2400	3.6902	1.569	0.0000	0.0000
2025/01/07	R038	06/11/2025	12.33 Call	Bond Future	9040.3500	9.0404	8926.1000	8.9261	1.264	0.0000	0.0000
2025/01/07	R038	06/11/2025	12.33 Put	Bond Future	1547.7600	1.5478	1574.2500	1.5743	1.712	0.0000	0.0000
2025/01/07	R038	06/11/2025	10.98 Put	Bond Future	4429.1000	4.4291	4495.9000	4.4959	1.508	0.0000	0.0000
2025/01/07	R038	06/11/2025	10.98 Call	Bond Future	3501.3500	3.5014	3427.4100	3.4274	2.112	0.0000	0.0000
2025/01/07	R038	05/02/2026		Bond Future	11.2513	101.4860	11.2736	101.3431	0.198	0.0000	0.0000
2025/01/07	R038	05/02/2026	11.44 Call	Bond Future	5243.6500	5.2437	5157.5700	5.1576	1.642	0.0000	0.0000
2025/01/07	R038	05/02/2026	11.44 Put	Bond Future	4042.9400	4.0429	4099.7900	4.0998	1.406	0.0000	0.0000
2025/01/07	R053	06/02/2025		Bond Future	11.0702	109.0185	11.0997	108.7551	0.266	0.0000	0.0000

400

0

400

0

150

0

150

0

150

0

0

0

0

0

0

0

0

0

8,871

0

0

2,395

0

0

0

0

0

0

0

0

0

1,770

0

1,770

0

0

0

2,019

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	
2025/01/07	R053	06/02/2025	12.94 Call	Bond Future	14639.2200	14.6392	14375.8300	14.3758	1.799	0.0000	0.0000
2025/01/07	R053	06/02/2025	12.94 Put	Bond Future	0.9900	0.0010	0.9800	0.0010	1.010	0.0000	0.0000
2025/01/07	R053	08/05/2025		Bond Future	11.1552	105.3451	11.1856	105.0767	0.273	0.0000	0.0000
2025/01/07	R053	08/05/2025	12.64 Call	Bond Future	12132.9500	12.1330	11881.1000	11.8811	2.076	0.0000	0.0000
2025/01/07	R053	08/05/2025	12.64 Put	Bond Future	355.1000	0.3551	371.6500	0.3717	4.661	0.0000	0.0000
2025/01/07	R053	07/08/2025		Bond Future	11.2450	107.4400	11.2764	107.1667	0.280	0.0000	0.0000
2025/01/07	R053	07/08/2025	13.17 Call	Bond Future	15263.5800	15.2636	15013.0100	15.0130	1.642	0.0000	0.0000
2025/01/07	R053	07/08/2025	13.17 Put	Bond Future	657.6500	0.6577	680.4100	0.6804	3.461	0.0000	0.0000
2025/01/07	R053	06/11/2025		Bond Future	11.3458	103.6541	11.3784	103.3759	0.287	0.0000	0.0000
2025/01/07	R053	06/11/2025	11.76 Call	Bond Future	7193.9300	7.1939	7012.1200	7.0121	2.527	0.0000	0.0000
2025/01/07	R053	06/11/2025	11.76 Put	Bond Future	3754.1200	3.7541	3850.5100	3.8505	2.568	0.0000	0.0000
2025/01/07	R053	05/02/2026		Bond Future	11.4562	105.6170	11.4900	105.3340	0.294	0.0000	0.0000
2025/01/07	R053	05/02/2026	11.49 Call	Bond Future	6069.1400	6.0691	5911.1400	5.9111	2.603	0.0000	0.0000
2025/01/07	R053	05/02/2026	11.49 Put	Bond Future	5785.9000	5.7859	5910.8900	5.9109	2.160	0.0000	0.0000
2025/01/07	R186	06/02/2025		Bond Future	8.2546	105.2726	8.2754	105.2364	0.252	0.0000	0.0000
2025/01/07	R186	06/02/2025	9.03 Call	Bond Future	1334.6100	1.3346	1298.5600	1.2986	2.701	0.0000	0.0000
2025/01/07	R186	06/02/2025	9.03 Put	Bond Future	1.1500	0.0012	1.2300	0.0012	6.957	0.0000	0.0000
2025/01/07	R186	08/05/2025		Bond Future	8.2753	107.3917	8.2995	107.3552	0.292	0.0000	0.0000
2025/01/07	R186	08/05/2025	8.47 Call	Bond Future	536.6900	0.5367	512.6300	0.5126	4.483	0.0000	0.0000
2025/01/07	R186	08/05/2025	8.47 Put	Bond Future	243.0100	0.2430	255.5100	0.2555	5.144	0.0000	0.0000
2025/01/07	R186	07/08/2025	10.25 Call	Bond Future	2497.2700	2.4973	2462.4600	2.4625	1.394	0.0000	0.0000
2025/01/07	R186	07/08/2025	10.25 Put	Bond Future	54.0100	0.0540	56.1400	0.0561	3.944	0.0000	0.0000
2025/01/07	R186	07/08/2025	9.22 Put	Bond Future	164.2700	0.1643	171.0200	0.1710	4.109	0.0000	0.0000
2025/01/07	R186	07/08/2025	9.22 Call	Bond Future	1315.1100	1.3151	1284.9200	1.2849	2.296	0.0000	0.0000
2025/01/07	R186	07/08/2025		Bond Future	8.3182	104.2181	8.3469	104.1811	0.345	0.0000	0.0000
2025/01/07	R186	07/08/2025	9.68 Call	Bond Future	1829.2400	1.8292	1796.3100	1.7963	1.800	0.0000	0.0000
2025/01/07	R186	07/08/2025	9.68 Put	Bond Future	98.3300	0.0983	102.3400	0.1023	4.078	0.0000	0.0000
2025/01/07	R186	06/11/2025		Bond Future	8.4282	106.2350	8.4635	106.1978	0.418	0.0000	0.0000
2025/01/07	R186	06/11/2025	8.13 Call	Bond Future	300.0000	0.3000	285.0700	0.2851	4.977	0.0000	0.0000
2025/01/07	R186	06/11/2025	8.13 Put	Bond Future	615.9300	0.6159	638.2100	0.6382	3.617	0.0000	0.0000
2025/01/07	R186	05/02/2026		Bond Future	8.6606	102.9421	8.7061	102.9046	0.525	0.0000	0.0000
2025/01/07	R186	05/02/2026	8.43 Call	Bond Future	350.1400	0.3501	333.6100	0.3336	4.721	0.0000	0.0000
2025/01/07	R186	05/02/2026	8.43 Put	Bond Future	540.4200	0.5404	561.3700	0.5614	3.877	0.0000	0.0000
2025/01/07	R202	06/02/2025		Bond Future	269.1387	269.1387	269.1072	269.1072	0.012	0.0000	0.0000
2025/01/07	R202	06/02/2025	266.79 Call	Bond Future	2348.7200	2.3487	2317.1600	2.3172	1.344	0.0000	0.0000
2025/01/07	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	R202	08/05/2025		Bond Future	274.6228	274.6228	274.5912	274.5912	0.011	0.0000	0.0000
2025/01/07	R202	08/05/2025	272.31 Call	Bond Future	2312.7600	2.3128	2281.2200	2.2812	1.364	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0
0
0
0
0

177,998

0
0
0
0
0
0
0

1,983

0

1,983

0
0
0
0
0
0
0
0
0
0

971

0
0

269

0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/01/07	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	R202	07/08/2025		Bond Future	274.9168	274.9168	274.8852	274.8852	0.012	0.0000	0.0000
2025/01/07	R202	07/08/2025	271.60 Call	Bond Future	3316.7900	3.3168	3285.1600	3.2852	0.954	0.0000	0.0000
2025/01/07	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	R202	06/11/2025		Bond Future	280.3059	280.3059	280.2749	280.2749	0.011	0.0000	0.0000
2025/01/07	R202	06/11/2025	275.64 Call	Bond Future	4665.8700	4.6659	4634.9300	4.6349	0.663	0.0000	0.0000
2025/01/07	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	R202	05/02/2026		Bond Future	280.3556	280.3556	280.3266	280.3266	0.010	0.0000	0.0000
2025/01/07	R202	05/02/2026	277.82 Call	Bond Future	2535.5800	2.5356	2506.5500	2.5066	1.145	0.0000	0.0000
2025/01/07	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	R209	06/02/2025		Bond Future	10.5290	74.6133	10.5433	74.5388	0.136	0.0000	0.0000
2025/01/07	R209	06/02/2025	12.44 Call	Bond Future	9105.6100	9.1056	9031.1000	9.0311	0.818	0.0000	0.0000
2025/01/07	R209	06/02/2025	12.44 Put	Bond Future	0.2400	0.0002	0.2100	0.0002	12.500	0.0000	0.0000
2025/01/07	R209	08/05/2025		Bond Future	10.6113	72.9604	10.6260	72.8847	0.139	0.0000	0.0000
2025/01/07	R209	08/05/2025	11.89 Call	Bond Future	6457.5100	6.4575	6385.8100	6.3858	1.110	0.0000	0.0000
2025/01/07	R209	08/05/2025	11.89 Put	Bond Future	276.8700	0.2769	280.9200	0.2809	1.463	0.0000	0.0000
2025/01/07	R209	07/08/2025		Bond Future	10.6999	74.4116	10.7151	74.3346	0.143	0.0000	0.0000
2025/01/07	R209	07/08/2025	12.68 Call	Bond Future	9443.4100	9.4434	9370.3500	9.3704	0.774	0.0000	0.0000
2025/01/07	R209	07/08/2025	12.68 Put	Bond Future	310.0800	0.3101	314.0400	0.3140	1.277	0.0000	0.0000
2025/01/07	R209	06/11/2025		Bond Future	10.8021	72.6989	10.8178	72.6208	0.146	0.0000	0.0000
2025/01/07	R209	06/11/2025	11.27 Call	Bond Future	4328.3700	4.3284	4273.9300	4.2739	1.258	0.0000	0.0000
2025/01/07	R209	06/11/2025	11.27 Put	Bond Future	2058.6800	2.0587	2082.4000	2.0824	1.152	0.0000	0.0000
2025/01/07	R209	05/02/2026		Bond Future	10.9166	74.0771	10.9329	73.9977	0.150	0.0000	0.0000
2025/01/07	R209	05/02/2026	10.93 Call	Bond Future	3457.4400	3.4574	3411.5100	3.4115	1.328	0.0000	0.0000
2025/01/07	R209	05/02/2026	10.93 Put	Bond Future	3392.2200	3.3922	3425.6300	3.4256	0.985	0.0000	0.0000
2025/01/07	R210	06/02/2025		Bond Future	244.1418	244.1418	244.1110	244.1110	0.013	0.0000	0.0000
2025/01/07	R210	06/02/2025	239.61 Call	Bond Future	4531.7800	4.5318	4500.9500	4.5010	0.680	0.0000	0.0000
2025/01/07	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	R210	08/05/2025		Bond Future	245.7609	245.7609	245.7301	245.7301	0.013	0.0000	0.0000
2025/01/07	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	R210	08/05/2025	248.03 Put	Bond Future	2269.0600	2.2691	2299.8900	2.2999	1.359	0.0000	0.0000
2025/01/07	R210	07/08/2025		Bond Future	250.7090	250.7090	250.6784	250.6784	0.012	0.0000	0.0000
2025/01/07	R210	07/08/2025	248.44 Call	Bond Future	2269.0200	2.2690	2238.3700	2.2384	1.351	0.0000	0.0000
2025/01/07	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	R210	06/11/2025		Bond Future	252.2033	252.2033	252.1739	252.1739	0.012	0.0000	0.0000
2025/01/07	R210	06/11/2025	252.14 Call	Bond Future	63.3300	0.0633	33.8800	0.0339	46.502	0.0000	0.0000
2025/01/07	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	R210	05/02/2026		Bond Future	257.0502	257.0502	257.0212	257.0212	0.011	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0

14,704

0
0

6,367

0
0
0
0
0
0
0
0
0
0
0
0
0

991

0
0

300

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	
2025/01/07	R210	05/02/2026	253.10 Call	Bond Future	3950.1600	3.9502	3921.1700	3.9212	0.734	0.0000	0.0000
2025/01/07	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	R213	06/02/2025		Bond Future	9.3990	92.2871	9.4135	92.2257	0.155	0.0000	0.0000
2025/01/07	R213	06/02/2025	11.35 Call	Bond Future	7791.5400	7.7915	7730.0500	7.7301	0.789	0.0000	0.0000
2025/01/07	R213	06/02/2025	11.35 Put	Bond Future	1.0400	0.0010	0.9300	0.0009	10.577	0.0000	0.0000
2025/01/07	R213	08/05/2025		Bond Future	9.4628	90.5873	9.4780	90.5250	0.161	0.0000	0.0000
2025/01/07	R213	08/05/2025	10.52 Call	Bond Future	4438.1300	4.4381	4380.4200	4.3804	1.300	0.0000	0.0000
2025/01/07	R213	08/05/2025	10.52 Put	Bond Future	240.5800	0.2406	245.2100	0.2452	1.925	0.0000	0.0000
2025/01/07	R213	07/08/2025		Bond Future	9.5367	92.3896	9.5528	92.3263	0.168	0.0000	0.0000
2025/01/07	R213	07/08/2025	11.66 Call	Bond Future	8064.0400	8.0640	8003.0400	8.0030	0.756	0.0000	0.0000
2025/01/07	R213	07/08/2025	11.66 Put	Bond Future	141.5400	0.1415	143.8100	0.1438	1.604	0.0000	0.0000
2025/01/07	R213	06/11/2025		Bond Future	9.6369	90.6238	9.6538	90.5597	0.175	0.0000	0.0000
2025/01/07	R213	06/11/2025	10.05 Call	Bond Future	2953.9700	2.9540	2910.5500	2.9106	1.470	0.0000	0.0000
2025/01/07	R213	06/11/2025	10.05 Put	Bond Future	1399.7500	1.3998	1420.4600	1.4205	1.480	0.0000	0.0000
2025/01/07	R213	05/02/2026		Bond Future	9.7600	92.3432	9.7778	92.2783	0.182	0.0000	0.0000
2025/01/07	R213	05/02/2026	9.89 Call	Bond Future	2548.8500	2.5489	2510.7000	2.5107	1.497	0.0000	0.0000
2025/01/07	R213	05/02/2026	9.89 Put	Bond Future	2075.8200	2.0758	2102.6000	2.1026	1.290	0.0000	0.0000
2025/01/07	R214	06/02/2025	13.63 Call	Bond Future	12992.9000	12.9929	12828.5600	12.8286	1.265	0.0000	0.0000
2025/01/07	R214	06/02/2025	13.63 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	R214	06/02/2025	12.25 Put	Bond Future	4.0300	0.0040	4.1700	0.0042	3.474	0.0000	0.0000
2025/01/07	R214	06/02/2025	12.25 Call	Bond Future	6963.2300	6.9632	6799.0300	6.7990	2.358	0.0000	0.0000
2025/01/07	R214	06/02/2025	11.75 Put	Bond Future	40.5800	0.0406	43.3600	0.0434	6.851	0.0000	0.0000
2025/01/07	R214	06/02/2025	11.75 Call	Bond Future	4555.2300	4.5552	4393.6700	4.3937	3.547	0.0000	0.0000
2025/01/07	R214	06/02/2025		Bond Future	10.8999	69.9222	10.9294	69.7579	0.270	0.0000	0.0000
2025/01/07	R214	06/02/2025	12.71 Call	Bond Future	9081.9900	9.0820	8917.6500	8.9177	1.810	0.0000	0.0000
2025/01/07	R214	06/02/2025	12.71 Put	Bond Future	0.4100	0.0004	0.4100	0.0004	0.000	0.0000	0.0000
2025/01/07	R214	08/05/2025		Bond Future	10.9793	68.0264	11.0097	67.8589	0.277	0.0000	0.0000
2025/01/07	R214	08/05/2025	12.40 Call	Bond Future	7438.8700	7.4389	7282.1100	7.2821	2.107	0.0000	0.0000
2025/01/07	R214	08/05/2025	12.40 Put	Bond Future	226.8400	0.2268	237.5600	0.2376	4.726	0.0000	0.0000
2025/01/07	R214	07/08/2025		Bond Future	11.0648	69.3796	11.0962	69.2090	0.283	0.0000	0.0000
2025/01/07	R214	07/08/2025	12.97 Call	Bond Future	9674.9400	9.6749	9517.8100	9.5178	1.624	0.0000	0.0000
2025/01/07	R214	07/08/2025	12.97 Put	Bond Future	382.3400	0.3823	395.8300	0.3958	3.528	0.0000	0.0000
2025/01/07	R214	06/11/2025		Bond Future	11.1637	67.4219	11.1961	67.2482	0.290	0.0000	0.0000
2025/01/07	R214	06/11/2025	11.64 Call	Bond Future	4590.5500	4.5906	4474.2400	4.4742	2.534	0.0000	0.0000
2025/01/07	R214	06/11/2025	11.64 Put	Bond Future	2101.0200	2.1010	2158.3600	2.1584	2.729	0.0000	0.0000
2025/01/07	R214	05/02/2026		Bond Future	11.2741	68.7002	11.3076	68.5237	0.297	0.0000	0.0000
2025/01/07	R214	05/02/2026	11.26 Call	Bond Future	3546.2800	3.5463	3450.1400	3.4501	2.711	0.0000	0.0000

0

0

100,846

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

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	
2025/01/07	R214	05/02/2026	11.26 Put	Bond Future	3621.1600	3.6212	3701.6000	3.7016	2.221	0.0000	0.0000
2025/01/07	R248	06/02/2025	10.30 Put	Bond Future	5676.8500	5.6769	5873.9900	5.8740	3.473	0.0000	0.0000
2025/01/07	R248	06/02/2025	10.30 Call	Bond Future	22.4500	0.0225	16.3300	0.0163	27.261	0.0000	0.0000
2025/01/07	R248	06/02/2025	11.00 Put	Bond Future	1455.3000	1.4553	1552.8100	1.5528	6.700	0.0000	0.0000
2025/01/07	R248	06/02/2025	11.00 Call	Bond Future	960.4400	0.9604	854.6900	0.8547	11.011	0.0000	0.0000
2025/01/07	R248	06/02/2025	11.70 Call	Bond Future	4311.4500	4.3115	4118.8200	4.1188	4.468	0.0000	0.0000
2025/01/07	R248	06/02/2025	11.70 Put	Bond Future	147.3600	0.1474	157.9900	0.1580	7.214	0.0000	0.0000
2025/01/07	R248	06/02/2025		Bond Future	11.0711	84.7384	11.1005	84.5352	0.266	0.0000	0.0000
2025/01/07	R248	06/02/2025	12.71 Call	Bond Future	10124.0100	10.1240	9920.7700	9.9208	2.008	0.0000	0.0000
2025/01/07	R248	06/02/2025	12.71 Put	Bond Future	1.9700	0.0020	1.9900	0.0020	1.015	0.0000	0.0000
2025/01/07	R248	08/05/2025		Bond Future	11.1534	81.9973	11.1837	81.7902	0.272	0.0000	0.0000
2025/01/07	R248	08/05/2025	12.60 Call	Bond Future	9222.7900	9.2228	9028.8600	9.0289	2.103	0.0000	0.0000
2025/01/07	R248	08/05/2025	12.60 Put	Bond Future	282.0200	0.2820	295.2400	0.2952	4.688	0.0000	0.0000
2025/01/07	R248	07/08/2025		Bond Future	11.2417	83.6285	11.2731	83.4175	0.279	0.0000	0.0000
2025/01/07	R248	07/08/2025	13.21 Call	Bond Future	12068.1400	12.0681	11873.6400	11.8736	1.612	0.0000	0.0000
2025/01/07	R248	07/08/2025	13.21 Put	Bond Future	473.6800	0.4737	490.1700	0.4902	3.481	0.0000	0.0000
2025/01/07	R248	06/11/2025		Bond Future	11.3430	80.8036	11.3755	80.5889	0.286	0.0000	0.0000
2025/01/07	R248	06/11/2025	11.74 Call	Bond Future	5486.3600	5.4864	5346.8000	5.3468	2.544	0.0000	0.0000
2025/01/07	R248	06/11/2025	11.74 Put	Bond Future	2924.9900	2.9250	3000.1600	3.0002	2.570	0.0000	0.0000
2025/01/07	R248	05/02/2026		Bond Future	11.4558	82.3352	11.4894	82.1167	0.293	0.0000	0.0000
2025/01/07	R248	05/02/2026	11.46 Call	Bond Future	4563.6400	4.5636	4443.2500	4.4433	2.638	0.0000	0.0000
2025/01/07	R248	05/02/2026	11.46 Put	Bond Future	4536.0000	4.5360	4634.0700	4.6341	2.162	0.0000	0.0000
2025/01/07	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/07	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

0

0

660

0

660

0

660

271,827

0

0

30,311

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

1599109