



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/05/2025 TO 13/05/2025

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
2025/05/13	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/13	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/13	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/13	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/13	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/13	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/13	2029	08/05/2025		Bond Future	137.8500	137.8500	137.8500	0.000	0.0000	0.0000
2025/05/13	2029	07/08/2025		Bond Future	138.9618	138.9618	138.8878	0.053	0.0000	0.0000
2025/05/13	2029	07/08/2025	137.41 Call	Bond Future	1551.7800	1.5518	1477.7800	4.769	0.0000	0.0000
2025/05/13	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	2029	06/11/2025		Bond Future	140.2387	140.2387	140.1634	0.054	0.0000	0.0000
2025/05/13	2029	06/11/2025	139.79 Call	Bond Future	448.6900	0.4487	373.3700	16.787	0.0000	0.0000

Open Interest

0
0
0
0
0
0
0
0
5,676
0
0
68
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
2025/05/13	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/05/13	2029	05/02/2026		Bond Future	142.8994	142.8994	142.8233	0.053	0.0000	0.0000
2025/05/13	2029	05/02/2026	140.11 Call	Bond Future	2789.4400	2.7894	2713.2500	2.7133	2.731	0.0000
2025/05/13	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/05/13	2029	07/05/2026		Bond Future	144.0887	144.0887	144.0121	0.053	0.0000	0.0000
2025/05/13	2029	07/05/2026	141.82 Call	Bond Future	2268.7200	2.2687	2192.0700	2.1921	3.379	0.0000
2025/05/13	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/05/13	2029	06/08/2026		Bond Future	146.7468	146.7468	146.6693	0.053	0.0000	0.0000
2025/05/13	2029	06/08/2026	144.10 Call	Bond Future	2646.7700	2.6468	2569.2600	2.5693	2.928	0.0000
2025/05/13	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/05/13	2030	08/05/2025		Bond Future	9.9300	95.0976	9.9300	95.0976	0.000	0.0000
2025/05/13	2030	07/08/2025		Bond Future	8.9624	96.7756	9.0201	96.5716	0.644	0.0000
2025/05/13	2030	07/08/2025	11.11 Call	Bond Future	7246.6700	7.2467	7043.0300	7.0430	2.810	0.0000
2025/05/13	2030	07/08/2025	11.11 Put	Bond Future	1.6300	0.0016	1.9800	0.0020	21.472	0.0000
2025/05/13	2030	07/08/2025	12.12 Call	Bond Future	10419.8800	10.4199	10215.8900	10.2159	1.958	0.0000
2025/05/13	2030	07/08/2025	12.12 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000
2025/05/13	2030	07/08/2025	10.48 Put	Bond Future	20.6600	0.0207	24.4700	0.0245	18.441	0.0000
2025/05/13	2030	07/08/2025	10.48 Call	Bond Future	5211.9900	5.2120	5011.8100	5.0118	3.841	0.0000
2025/05/13	2030	07/08/2025	8.72 Put	Bond Future	1368.1400	1.3681	1499.7300	1.4997	9.618	0.0000
2025/05/13	2030	07/08/2025	8.72 Call	Bond Future	505.7300	0.5057	433.3300	0.4333	14.316	0.0000
2025/05/13	2030	07/08/2025	9.22 Put	Bond Future	536.4700	0.5365	604.6600	0.6047	12.711	0.0000
2025/05/13	2030	07/08/2025	9.22 Call	Bond Future	1442.7800	1.4428	1306.9800	1.3070	9.412	0.0000
2025/05/13	2030	07/08/2025	9.81 Call	Bond Future	3082.6500	3.0827	2900.4600	2.9005	5.910	0.0000
2025/05/13	2030	07/08/2025	9.81 Put	Bond Future	139.7300	0.1397	161.5300	0.1615	15.602	0.0000
2025/05/13	2030	06/11/2025	8.72 Put	Bond Future	1809.9400	1.8099	1941.4400	1.9414	7.265	0.0000
2025/05/13	2030	06/11/2025	8.72 Call	Bond Future	733.3400	0.7333	657.0800	0.6571	10.399	0.0000
2025/05/13	2030	06/11/2025	9.22 Put	Bond Future	982.8500	0.9829	1068.6100	1.0686	8.726	0.0000
2025/05/13	2030	06/11/2025	9.22 Call	Bond Future	1596.7700	1.5968	1474.7700	1.4748	7.640	0.0000
2025/05/13	2030	06/11/2025	10.08 Call	Bond Future	3737.0100	3.7370	3560.9900	3.5610	4.710	0.0000
2025/05/13	2030	06/11/2025	10.08 Put	Bond Future	298.7400	0.2987	330.4800	0.3305	10.625	0.0000
2025/05/13	2030	06/11/2025		Bond Future	9.0372	98.6441	9.0989	98.4363	0.683	0.0000
2025/05/13	2030	06/11/2025	9.54 Call	Bond Future	2317.3900	2.3174	2170.7400	2.1707	6.328	0.0000
2025/05/13	2030	06/11/2025	9.54 Put	Bond Future	640.4000	0.6404	701.5100	0.7015	9.542	0.0000
2025/05/13	2030	05/02/2026		Bond Future	9.1417	96.4837	9.2079	96.2724	0.724	0.0000
2025/05/13	2030	05/02/2026	9.49 Call	Bond Future	2153.9200	2.1539	2022.2600	2.0223	6.113	0.0000
2025/05/13	2030	05/02/2026	9.49 Put	Bond Future	1049.0800	1.0491	1128.7000	1.1287	7.590	0.0000
2025/05/13	2030	07/05/2026		Bond Future	9.2821	98.2520	9.3535	98.0372	0.769	0.0000
2025/05/13	2030	07/05/2026	9.39 Call	Bond Future	1868.8300	1.8688	1752.8600	1.7529	6.205	0.0000

0
0
0
0
0
0
0
0
0
0
0
0
113,032
0
0
0
1,054
0
1,054
0
300
0
300
0
300
0
300
0
300
0
300
0
300
0
300
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	
2025/05/13	2030	07/05/2026	9.39 Put	Bond Future	1544.3700	1.5444	1643.2000	1.6432	6.399	0.0000	0.0000
2025/05/13	2030	06/08/2026		Bond Future	9.4578	96.0294	9.5353	95.8111	0.819	0.0000	0.0000
2025/05/13	2030	06/08/2026	9.22 Call	Bond Future	1402.9000	1.4029	1305.7100	1.3057	6.928	0.0000	0.0000
2025/05/13	2030	06/08/2026	9.22 Put	Bond Future	2077.2200	2.0772	2198.3600	2.1984	5.832	0.0000	0.0000
2025/05/13	2032	08/05/2025		Bond Future	10.9100	88.3048	10.9100	88.3048	0.000	0.0000	0.0000
2025/05/13	2032	07/08/2025		Bond Future	9.7928	95.6020	9.8494	95.3437	0.578	0.0000	0.0000
2025/05/13	2032	07/08/2025	12.01 Call	Bond Future	9474.5200	9.4745	9216.8500	9.2169	2.720	0.0000	0.0000
2025/05/13	2032	07/08/2025	12.01 Put	Bond Future	3.8400	0.0038	4.5500	0.0046	18.490	0.0000	0.0000
2025/05/13	2032	07/08/2025	9.40 Put	Bond Future	2337.2200	2.3372	2521.0100	2.5210	7.864	0.0000	0.0000
2025/05/13	2032	07/08/2025	9.40 Call	Bond Future	519.9000	0.5199	445.3100	0.4453	14.347	0.0000	0.0000
2025/05/13	2032	07/08/2025	9.90 Put	Bond Future	1057.5000	1.0575	1166.1100	1.1661	10.270	0.0000	0.0000
2025/05/13	2032	07/08/2025	9.90 Call	Bond Future	1546.0300	1.5460	1396.2600	1.3963	9.687	0.0000	0.0000
2025/05/13	2032	07/08/2025	10.59 Call	Bond Future	3829.7000	3.8297	3606.7800	3.6068	5.821	0.0000	0.0000
2025/05/13	2032	07/08/2025	10.59 Put	Bond Future	274.3400	0.2743	309.8000	0.3098	12.926	0.0000	0.0000
2025/05/13	2032	06/11/2025	9.40 Put	Bond Future	3010.0200	3.0100	3191.7600	3.1918	6.038	0.0000	0.0000
2025/05/13	2032	06/11/2025	9.40 Call	Bond Future	789.5900	0.7896	708.1100	0.7081	10.319	0.0000	0.0000
2025/05/13	2032	06/11/2025	9.90 Put	Bond Future	1739.4000	1.7394	1866.1600	1.8662	7.288	0.0000	0.0000
2025/05/13	2032	06/11/2025	9.90 Call	Bond Future	1764.7600	1.7648	1628.3000	1.6283	7.732	0.0000	0.0000
2025/05/13	2032	06/11/2025	10.89 Call	Bond Future	4771.8900	4.7719	4554.1700	4.5542	4.563	0.0000	0.0000
2025/05/13	2032	06/11/2025	10.89 Put	Bond Future	494.1000	0.4941	539.6000	0.5396	9.209	0.0000	0.0000
2025/05/13	2032	06/11/2025		Bond Future	9.8943	93.2863	9.9539	93.0231	0.602	0.0000	0.0000
2025/05/13	2032	06/11/2025	10.42 Call	Bond Future	3208.4500	3.2085	3022.3900	3.0224	5.799	0.0000	0.0000
2025/05/13	2032	06/11/2025	10.42 Put	Bond Future	918.0400	0.9180	995.2000	0.9952	8.405	0.0000	0.0000
2025/05/13	2032	05/02/2026		Bond Future	10.0185	95.0330	10.0812	94.7652	0.626	0.0000	0.0000
2025/05/13	2032	05/02/2026	10.16 Call	Bond Future	2469.6200	2.4696	2319.4300	2.3194	6.082	0.0000	0.0000
2025/05/13	2032	05/02/2026	10.16 Put	Bond Future	1867.0700	1.8671	1984.7000	1.9847	6.300	0.0000	0.0000
2025/05/13	2032	07/05/2026		Bond Future	10.1613	92.6156	10.2275	92.3433	0.652	0.0000	0.0000
2025/05/13	2032	07/05/2026	10.14 Call	Bond Future	2360.8900	2.3609	2221.8700	2.2219	5.888	0.0000	0.0000
2025/05/13	2032	07/05/2026	10.14 Put	Bond Future	2448.7600	2.4488	2582.1200	2.5821	5.446	0.0000	0.0000
2025/05/13	2032	06/08/2026		Bond Future	10.3256	94.2984	10.3956	94.0214	0.678	0.0000	0.0000
2025/05/13	2032	06/08/2026	10.12 Call	Bond Future	2155.6400	2.1556	2027.2300	2.0272	5.957	0.0000	0.0000
2025/05/13	2032	06/08/2026	10.12 Put	Bond Future	2974.6900	2.9747	3123.2400	3.1232	4.994	0.0000	0.0000
2025/05/13	2033	08/05/2025		Bond Future	130.6200	130.6200	130.6200	130.6200	0.000	0.0000	0.0000
2025/05/13	2033	07/08/2025		Bond Future	129.6797	129.6797	129.6170	129.6170	0.048	0.0000	0.0000
2025/05/13	2033	07/08/2025	128.65 Call	Bond Future	1029.6500	1.0297	966.9900	0.9670	6.086	0.0000	0.0000
2025/05/13	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	2033	06/11/2025		Bond Future	130.6749	130.6749	130.6111	130.6111	0.049	0.0000	0.0000
2025/05/13	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/05/13	2033	06/11/2025	133.14 Put	Bond Future	2465.0600	2.4651	2528.9200	2.5289	2.591	0.0000	0.0000
2025/05/13	2033	05/02/2026		Bond Future	133.1543	133.1543	133.0898	133.0898	0.048	0.0000	0.0000
2025/05/13	2033	05/02/2026	132.88 Call	Bond Future	274.3100	0.2743	209.8100	0.2098	23.514	0.0000	0.0000
2025/05/13	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	2033	07/05/2026		Bond Future	134.0600	134.0600	133.9952	133.9952	0.048	0.0000	0.0000
2025/05/13	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	2033	07/05/2026	135.16 Put	Bond Future	1099.9600	1.1000	1164.8300	1.1648	5.897	0.0000	0.0000
2025/05/13	2033	06/08/2026		Bond Future	136.5330	136.5330	136.4675	136.4675	0.048	0.0000	0.0000
2025/05/13	2033	06/08/2026	134.25 Call	Bond Future	2283.0300	2.2830	2217.5200	2.2175	2.869	0.0000	0.0000
2025/05/13	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	2037	08/05/2025		Bond Future	12.2500	79.3518	12.2500	79.3518	0.000	0.0000	0.0000
2025/05/13	2037	07/08/2025		Bond Future	11.2123	83.0033	11.2473	82.8086	0.312	0.0000	0.0000
2025/05/13	2037	07/08/2025	13.01 Call	Bond Future	9272.5300	9.2725	9080.8100	9.0808	2.068	0.0000	0.0000
2025/05/13	2037	07/08/2025	13.01 Put	Bond Future	41.8100	0.0418	44.7400	0.0447	7.008	0.0000	0.0000
2025/05/13	2037	07/08/2025	12.17 Call	Bond Future	5390.5800	5.3906	5214.7000	5.2147	3.263	0.0000	0.0000
2025/05/13	2037	07/08/2025	12.17 Put	Bond Future	281.2700	0.2813	300.0400	0.3000	6.673	0.0000	0.0000
2025/05/13	2037	07/08/2025	11.42 Call	Bond Future	2289.2300	2.2892	2161.2800	2.1613	5.589	0.0000	0.0000
2025/05/13	2037	07/08/2025	11.42 Put	Bond Future	1142.0000	1.1420	1208.7000	1.2087	5.841	0.0000	0.0000
2025/05/13	2037	07/08/2025	10.55 Put	Bond Future	4111.0500	4.1111	4271.2500	4.2713	3.897	0.0000	0.0000
2025/05/13	2037	07/08/2025	10.55 Call	Bond Future	298.1200	0.2981	263.6700	0.2637	11.556	0.0000	0.0000
2025/05/13	2037	07/08/2025	10.64 Put	Bond Future	3681.2200	3.6812	3833.0000	3.8330	4.123	0.0000	0.0000
2025/05/13	2037	07/08/2025	10.64 Call	Bond Future	400.5600	0.4006	357.6900	0.3577	10.703	0.0000	0.0000
2025/05/13	2037	07/08/2025	11.82 Call	Bond Future	3850.3700	3.8504	3691.2200	3.6912	4.133	0.0000	0.0000
2025/05/13	2037	07/08/2025	11.82 Put	Bond Future	555.4800	0.5555	590.9800	0.5910	6.391	0.0000	0.0000
2025/05/13	2037	07/08/2025	11.07 Call	Bond Future	1218.5400	1.2185	1127.9300	1.1279	7.436	0.0000	0.0000
2025/05/13	2037	07/08/2025	11.07 Put	Bond Future	2017.8800	2.0179	2121.9200	2.1219	5.156	0.0000	0.0000
2025/05/13	2037	07/08/2025	10.34 Put	Bond Future	5208.1100	5.2081	5384.1200	5.3841	3.380	0.0000	0.0000
2025/05/13	2037	07/08/2025	10.34 Call	Bond Future	135.3400	0.1353	116.7000	0.1167	13.773	0.0000	0.0000
2025/05/13	2037	07/08/2025	11.45 Call	Bond Future	2395.5900	2.3956	2264.8200	2.2648	5.459	0.0000	0.0000
2025/05/13	2037	07/08/2025	11.45 Put	Bond Future	1084.4700	1.0845	1148.3500	1.1484	5.890	0.0000	0.0000
2025/05/13	2037	07/08/2025	10.50 Put	Bond Future	4360.7100	4.3607	4525.2100	4.5252	3.772	0.0000	0.0000
2025/05/13	2037	07/08/2025	10.50 Call	Bond Future	250.1000	0.2501	219.9500	0.2200	12.055	0.0000	0.0000
2025/05/13	2037	07/08/2025	11.00 Put	Bond Future	2242.7100	2.2427	2354.8400	2.3548	5.000	0.0000	0.0000
2025/05/13	2037	07/08/2025	11.00 Call	Bond Future	1046.2800	1.0463	963.7600	0.9638	7.887	0.0000	0.0000
2025/05/13	2037	07/08/2025	11.83 Call	Bond Future	3892.6100	3.8926	3732.8500	3.7329	4.104	0.0000	0.0000
2025/05/13	2037	07/08/2025	11.83 Put	Bond Future	545.0500	0.5451	579.9400	0.5799	6.401	0.0000	0.0000
2025/05/13	2037	06/11/2025	10.50 Put	Bond Future	5267.3200	5.2673	5424.8500	5.4249	2.991	0.0000	0.0000
2025/05/13	2037	06/11/2025	10.50 Call	Bond Future	526.6300	0.5266	485.8300	0.4858	7.747	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0
0
145,467
0
0
0
2,541
0
2,541
0
2,341
0
200
0
2,541
0
2,541
0
2,541
7,500
7,500
0
300
0
300
0
300
0
300

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/05/13	2037	06/11/2025	11.00 Put	Bond Future	3250.9300	3.2509	3369.3500	3.3694	3.643	0.0000	0.0000
2025/05/13	2037	06/11/2025	11.00 Call	Bond Future	1397.7200	1.3977	1317.8100	1.3178	5.717	0.0000	0.0000
2025/05/13	2037	06/11/2025	12.16 Call	Bond Future	5229.1000	5.2291	5071.6600	5.0717	3.011	0.0000	0.0000
2025/05/13	2037	06/11/2025	12.16 Put	Bond Future	877.0800	0.8771	917.9700	0.9180	4.662	0.0000	0.0000
2025/05/13	2037	06/11/2025		Bond Future	11.3336	84.6058	11.3699	84.4075	0.320	0.0000	0.0000
2025/05/13	2037	06/11/2025	11.63 Call	Bond Future	3231.9200	3.2319	3103.7000	3.1037	3.967	0.0000	0.0000
2025/05/13	2037	06/11/2025	11.63 Put	Bond Future	1632.8000	1.6328	1702.9100	1.7029	4.294	0.0000	0.0000
2025/05/13	2037	05/02/2026		Bond Future	11.4736	81.9316	11.5114	81.7299	0.329	0.0000	0.0000
2025/05/13	2037	05/02/2026	11.20 Call	Bond Future	2113.3200	2.1133	2022.1500	2.0222	4.314	0.0000	0.0000
2025/05/13	2037	05/02/2026	11.20 Put	Bond Future	3595.3800	3.5954	3705.9200	3.7059	3.075	0.0000	0.0000
2025/05/13	2037	05/02/2026	12.27 Call	Bond Future	5528.6300	5.5286	5379.0700	5.3791	2.705	0.0000	0.0000
2025/05/13	2037	05/02/2026	12.27 Put	Bond Future	1418.2500	1.4183	1470.4000	1.4704	3.677	0.0000	0.0000
2025/05/13	2037	05/02/2026	10.90 Put	Bond Future	4585.9400	4.5859	4716.2400	4.7162	2.841	0.0000	0.0000
2025/05/13	2037	05/02/2026	10.90 Call	Bond Future	1435.7300	1.4357	1364.3200	1.3643	4.974	0.0000	0.0000
2025/05/13	2037	05/02/2026	11.86 Call	Bond Future	4074.2900	4.0743	3943.8100	3.9438	3.203	0.0000	0.0000
2025/05/13	2037	05/02/2026	11.86 Put	Bond Future	2043.0100	2.0430	2114.2400	2.1142	3.487	0.0000	0.0000
2025/05/13	2037	05/02/2026	11.36 Call	Bond Future	2534.1600	2.5342	2432.6900	2.4327	4.004	0.0000	0.0000
2025/05/13	2037	05/02/2026	11.36 Put	Bond Future	3145.0400	3.1450	3245.2800	3.2453	3.187	0.0000	0.0000
2025/05/13	2037	05/02/2026	10.65 Put	Bond Future	5564.7600	5.5648	5711.0600	5.7111	2.629	0.0000	0.0000
2025/05/13	2037	05/02/2026	10.65 Call	Bond Future	988.9900	0.9890	933.5800	0.9336	5.603	0.0000	0.0000
2025/05/13	2037	05/02/2026	12.73 Call	Bond Future	7289.8300	7.2898	7124.0400	7.1240	2.274	0.0000	0.0000
2025/05/13	2037	05/02/2026	12.73 Put	Bond Future	936.3200	0.9363	972.2400	0.9722	3.836	0.0000	0.0000
2025/05/13	2037	05/02/2026	11.40 Put	Bond Future	3040.2400	3.0402	3137.9600	3.1380	3.214	0.0000	0.0000
2025/05/13	2037	05/02/2026	11.40 Call	Bond Future	2645.1800	2.6452	2541.1900	2.5412	3.931	0.0000	0.0000
2025/05/13	2037	07/05/2026		Bond Future	11.6313	83.4320	11.6706	83.2269	0.338	0.0000	0.0000
2025/05/13	2037	07/05/2026	11.32 Call	Bond Future	2450.4300	2.4504	2357.4200	2.3574	3.796	0.0000	0.0000
2025/05/13	2037	07/05/2026	11.32 Put	Bond Future	4100.2900	4.1003	4212.3600	4.2124	2.733	0.0000	0.0000
2025/05/13	2037	06/08/2026		Bond Future	11.8075	80.6881	11.8485	80.4796	0.347	0.0000	0.0000
2025/05/13	2037	06/08/2026	11.71 Call	Bond Future	3359.2100	3.3592	3251.8900	3.2519	3.195	0.0000	0.0000
2025/05/13	2037	06/08/2026	11.71 Put	Bond Future	3858.0800	3.8581	3959.2600	3.9593	2.623	0.0000	0.0000
2025/05/13	2038	08/05/2025		Bond Future	139.6800	139.6800	139.6800	139.6800	0.000	0.0000	0.0000
2025/05/13	2038	07/08/2025		Bond Future	138.7571	138.7571	138.7878	138.7878	0.022	0.0000	0.0000
2025/05/13	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	2038	07/08/2025	139.56 Put	Bond Future	802.9200	0.8029	772.2000	0.7722	3.826	0.0000	0.0000
2025/05/13	2038	06/11/2025		Bond Future	141.4698	141.4698	141.5013	141.5013	0.022	0.0000	0.0000
2025/05/13	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	2038	06/11/2025	143.88 Put	Bond Future	2410.2000	2.4102	2378.6600	2.3787	1.309	0.0000	0.0000
2025/05/13	2038	05/02/2026		Bond Future	141.9791	141.9791	142.0124	142.0124	0.023	0.0000	0.0000

0
300
0
300
0
0
0
0
0
0
0
1,970
0
1,970
0
1,930
0
1,930
0
1,930
0
1,030
0
1,030
0
0
0
0
0
0
0
0
2,397
0
0
440
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
2025/05/13	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	2038	05/02/2026	143.20 Put	Bond Future	1220.8600	1.2209	1187.6500	1.1877	2.720	0.0000	0.0000
2025/05/13	2038	07/05/2026		Bond Future	144.6177	144.6177	144.6519	144.6519	0.024	0.0000	0.0000
2025/05/13	2038	07/05/2026	144.53 Call	Bond Future	87.7400	0.0877	121.9300	0.1219	38.967	0.0000	0.0000
2025/05/13	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	2038	06/08/2026		Bond Future	145.0695	145.0695	145.1062	145.1062	0.025	0.0000	0.0000
2025/05/13	2038	06/08/2026	144.72 Call	Bond Future	349.4700	0.3495	386.2000	0.3862	10.510	0.0000	0.0000
2025/05/13	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	2040	08/05/2025		Bond Future	12.6300	78.4995	12.6300	78.4995	0.000	0.0000	0.0000
2025/05/13	2040	07/08/2025		Bond Future	11.6324	82.0645	11.6776	81.7956	0.389	0.0000	0.0000
2025/05/13	2040	07/08/2025	13.29 Call	Bond Future	9114.6600	9.1147	8852.8400	8.8528	2.873	0.0000	0.0000
2025/05/13	2040	07/08/2025	13.29 Put	Bond Future	72.4100	0.0724	79.5100	0.0795	9.805	0.0000	0.0000
2025/05/13	2040	07/08/2025	12.60 Call	Bond Future	5769.3300	5.7693	5527.9600	5.5280	4.184	0.0000	0.0000
2025/05/13	2040	07/08/2025	12.60 Put	Bond Future	296.0900	0.2961	323.6400	0.3236	9.305	0.0000	0.0000
2025/05/13	2040	07/08/2025	10.80 Put	Bond Future	5359.9900	5.3600	5601.5000	5.6015	4.506	0.0000	0.0000
2025/05/13	2040	07/08/2025	10.80 Call	Bond Future	166.0100	0.1660	138.6000	0.1386	16.511	0.0000	0.0000
2025/05/13	2040	07/08/2025	11.40 Put	Bond Future	2464.7800	2.4648	2626.3500	2.6264	6.555	0.0000	0.0000
2025/05/13	2040	07/08/2025	11.40 Call	Bond Future	1062.4400	1.0624	955.0900	0.9551	10.104	0.0000	0.0000
2025/05/13	2040	07/08/2025	12.00 Call	Bond Future	3064.9900	3.0650	2871.8500	2.8719	6.301	0.0000	0.0000
2025/05/13	2040	07/08/2025	12.00 Put	Bond Future	917.5400	0.9175	993.3200	0.9933	8.259	0.0000	0.0000
2025/05/13	2040	07/08/2025	11.10 Put	Bond Future	3744.7200	3.7447	3951.8000	3.9518	5.530	0.0000	0.0000
2025/05/13	2040	07/08/2025	11.10 Call	Bond Future	477.9700	0.4780	416.1300	0.4161	12.938	0.0000	0.0000
2025/05/13	2040	07/08/2025	11.00 Put	Bond Future	4248.6600	4.2487	4468.8800	4.4689	5.183	0.0000	0.0000
2025/05/13	2040	07/08/2025	11.00 Call	Bond Future	346.6000	0.3466	297.9000	0.2979	14.051	0.0000	0.0000
2025/05/13	2040	07/08/2025	11.70 Put	Bond Future	1537.8100	1.5378	1652.8800	1.6529	7.483	0.0000	0.0000
2025/05/13	2040	07/08/2025	11.70 Call	Bond Future	1939.4500	1.9395	1785.6000	1.7856	7.933	0.0000	0.0000
2025/05/13	2040	07/08/2025	12.40 Call	Bond Future	4825.4400	4.8254	4595.9700	4.5960	4.755	0.0000	0.0000
2025/05/13	2040	07/08/2025	12.40 Put	Bond Future	436.9500	0.4370	476.4000	0.4764	9.028	0.0000	0.0000
2025/05/13	2040	06/11/2025		Bond Future	11.7584	83.6488	11.8054	83.3749	0.399	0.0000	0.0000
2025/05/13	2040	06/11/2025	11.84 Call	Bond Future	2699.7300	2.6997	2545.8300	2.5458	5.701	0.0000	0.0000
2025/05/13	2040	06/11/2025	11.84 Put	Bond Future	2224.4200	2.2244	2344.5100	2.3445	5.399	0.0000	0.0000
2025/05/13	2040	05/02/2026		Bond Future	11.9022	80.7061	11.9509	80.4273	0.410	0.0000	0.0000
2025/05/13	2040	05/02/2026	11.49 Call	Bond Future	1914.1700	1.9142	1802.3000	1.8023	5.844	0.0000	0.0000
2025/05/13	2040	05/02/2026	11.49 Put	Bond Future	4328.4900	4.3285	4495.4000	4.4954	3.856	0.0000	0.0000
2025/05/13	2040	05/02/2026	13.23 Call	Bond Future	8053.7800	8.0538	7823.5800	7.8236	2.858	0.0000	0.0000
2025/05/13	2040	05/02/2026	13.23 Put	Bond Future	954.4100	0.9544	1002.9900	1.0030	5.090	0.0000	0.0000
2025/05/13	2040	05/02/2026	11.82 Put	Bond Future	3287.7100	3.2877	3425.1500	3.4252	4.180	0.0000	0.0000
2025/05/13	2040	05/02/2026	11.82 Call	Bond Future	2814.8700	2.8149	2673.5300	2.6735	5.021	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
63,452
0
0
0
0
0
0
400
0
400
0
400
0
250
0
250
0
0
0
0
292
0
0
0
0
0
0
475
0
475

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
2025/05/13	2040	07/05/2026		Bond Future	12.0618	82.1837	12.1125	81.9001	0.420	0.0000
2025/05/13	2040	07/05/2026	11.67 Call	Bond Future	2437.0500	2.4371	2315.8900	2.3159	4.972	0.0000
2025/05/13	2040	07/05/2026	11.67 Put	Bond Future	4679.5000	4.6795	4841.9200	4.8419	3.471	0.0000
2025/05/13	2040	06/08/2026		Bond Future	12.2388	79.1659	12.2917	78.8775	0.432	0.0000
2025/05/13	2040	06/08/2026	12.19 Call	Bond Future	3861.4200	3.8614	3710.2800	3.7103	3.914	0.0000
2025/05/13	2040	06/08/2026	12.19 Put	Bond Future	4129.3900	4.1294	4266.6500	4.2667	3.324	0.0000
2025/05/13	2044	08/05/2025		Bond Future	12.7200	74.3248	12.7200	74.3248	0.000	0.0000
2025/05/13	2044	07/08/2025		Bond Future	11.8711	77.1116	11.9371	76.7164	0.556	0.0000
2025/05/13	2044	07/08/2025	13.34 Call	Bond Future	8190.1400	8.1901	7813.0200	7.8130	4.605	0.0000
2025/05/13	2044	07/08/2025	13.34 Put	Bond Future	116.4900	0.1165	134.6200	0.1346	15.564	0.0000
2025/05/13	2044	07/08/2025	12.20 Call	Bond Future	2940.2700	2.9403	2669.3600	2.6694	9.214	0.0000
2025/05/13	2044	07/08/2025	12.20 Put	Bond Future	1001.8800	1.0019	1126.2200	1.1262	12.411	0.0000
2025/05/13	2044	07/08/2025	11.85 Call	Bond Future	1676.1500	1.6762	1475.9000	1.4759	11.947	0.0000
2025/05/13	2044	07/08/2025	11.85 Put	Bond Future	1803.1500	1.8032	1998.1500	1.9982	10.814	0.0000
2025/05/13	2044	07/08/2025	11.30 Put	Bond Future	3995.7000	3.9957	4311.8700	4.3119	7.913	0.0000
2025/05/13	2044	07/08/2025	11.30 Call	Bond Future	431.8700	0.4319	352.7900	0.3528	18.311	0.0000
2025/05/13	2044	07/08/2025	10.63 Put	Bond Future	8117.1800	8.1172	8505.2500	8.5053	4.781	0.0000
2025/05/13	2044	07/08/2025	10.63 Call	Bond Future	24.2700	0.0243	17.0900	0.0171	29.584	0.0000
2025/05/13	2044	06/11/2025	12.20 Call	Bond Future	3168.1100	3.1681	2928.2200	2.9282	7.572	0.0000
2025/05/13	2044	06/11/2025	12.20 Put	Bond Future	1974.9700	1.9750	2137.8000	2.1378	8.245	0.0000
2025/05/13	2044	06/11/2025		Bond Future	11.9956	78.6003	12.0640	78.1976	0.570	0.0000
2025/05/13	2044	06/11/2025	11.88 Call	Bond Future	2119.9600	2.1200	1928.8700	1.9289	9.014	0.0000
2025/05/13	2044	06/11/2025	11.88 Put	Bond Future	2808.3900	2.8084	3020.0200	3.0200	7.536	0.0000
2025/05/13	2044	05/02/2026		Bond Future	12.1366	75.6883	12.2077	75.2782	0.586	0.0000
2025/05/13	2044	05/02/2026	11.56 Call	Bond Future	1569.8000	1.5698	1429.9500	1.4300	8.909	0.0000
2025/05/13	2044	05/02/2026	11.56 Put	Bond Future	5034.2100	5.0342	5304.4000	5.3044	5.367	0.0000
2025/05/13	2044	07/05/2026		Bond Future	12.2919	77.0738	12.3658	76.6565	0.601	0.0000
2025/05/13	2044	07/05/2026	11.80 Call	Bond Future	2242.1500	2.2422	2077.7300	2.0777	7.333	0.0000
2025/05/13	2044	07/05/2026	11.80 Put	Bond Future	5120.1500	5.1202	5372.9600	5.3730	4.938	0.0000
2025/05/13	2044	06/08/2026		Bond Future	12.4634	74.0882	12.5403	73.6637	0.617	0.0000
2025/05/13	2044	06/08/2026	12.42 Call	Bond Future	3952.6500	3.9527	3731.7700	3.7318	5.588	0.0000
2025/05/13	2044	06/08/2026	12.42 Put	Bond Future	4193.9900	4.1940	4397.6300	4.3976	4.856	0.0000
2025/05/13	2046	08/05/2025		Bond Future	121.9700	121.9700	121.9700	121.9700	0.000	0.0000
2025/05/13	2046	07/08/2025		Bond Future	120.0057	120.0057	120.0318	120.0318	0.022	0.0000
2025/05/13	2046	07/08/2025	118.69 Call	Bond Future	1315.6600	1.3157	1341.8100	1.3418	1.988	0.0000
2025/05/13	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/13	2046	06/11/2025		Bond Future	120.0893	120.0893	120.1158	120.1158	0.022	0.0000
2025/05/13	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

0
0
0
0
0
0
0
0
41,547
0
0
0
5,600
0
9,000
0
9,000
0
9,000
0
5,600
71,530
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
11,914
0
0
7,518
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	
2025/05/13	2046	06/11/2025	125.41 Put	Bond Future	5320.7100	5.3207	5294.2100	5.2942	0.498	0.0000	0.0000
2025/05/13	2046	05/02/2026		Bond Future	122.3673	122.3673	122.3947	122.3947	0.022	0.0000	0.0000
2025/05/13	2046	05/02/2026	121.65 Call	Bond Future	717.2500	0.7173	744.7300	0.7447	3.831	0.0000	0.0000
2025/05/13	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	2046	07/05/2026		Bond Future	122.3350	122.3350	122.3643	122.3643	0.024	0.0000	0.0000
2025/05/13	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	2046	07/05/2026	124.95 Put	Bond Future	2615.0500	2.6151	2585.7100	2.5857	1.122	0.0000	0.0000
2025/05/13	2046	06/08/2026		Bond Future	124.5898	124.5898	124.6201	124.6201	0.024	0.0000	0.0000
2025/05/13	2046	06/08/2026	122.38 Call	Bond Future	2209.7900	2.2098	2240.1400	2.2401	1.373	0.0000	0.0000
2025/05/13	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	2050	08/05/2025		Bond Future	121.1600	121.1600	121.1600	121.1600	0.000	0.0000	0.0000
2025/05/13	2050	07/08/2025		Bond Future	118.6636	118.6636	118.6902	118.6902	0.022	0.0000	0.0000
2025/05/13	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	2050	07/08/2025	119.89 Put	Bond Future	1226.4000	1.2264	1199.8000	1.1998	2.169	0.0000	0.0000
2025/05/13	2050	06/11/2025		Bond Future	120.9837	120.9837	121.0108	121.0108	0.022	0.0000	0.0000
2025/05/13	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	2050	06/11/2025	124.42 Put	Bond Future	3436.3400	3.4363	3409.2300	3.4092	0.789	0.0000	0.0000
2025/05/13	2050	05/02/2026		Bond Future	120.8565	120.8565	120.8851	120.8851	0.024	0.0000	0.0000
2025/05/13	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	2050	05/02/2026	122.82 Put	Bond Future	1963.4700	1.9635	1934.8800	1.9349	1.456	0.0000	0.0000
2025/05/13	2050	07/05/2026		Bond Future	123.1025	123.1025	123.1318	123.1318	0.024	0.0000	0.0000
2025/05/13	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	2050	07/05/2026	124.07 Put	Bond Future	967.5000	0.9675	938.1800	0.9382	3.030	0.0000	0.0000
2025/05/13	2050	06/08/2026		Bond Future	122.9046	122.9046	122.9365	122.9365	0.026	0.0000	0.0000
2025/05/13	2050	06/08/2026	123.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	2050	06/08/2026	123.27 Put	Bond Future	365.3700	0.3654	333.4700	0.3335	8.731	0.0000	0.0000
2025/05/13	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	AL37	08/05/2025		Index Future	1107.8320	1107.8320	1107.8320	1107.8320	0.000	0.0000	0.0000
2025/05/13	AL37	07/08/2025		Index Future	1128.7060	1128.7060	1126.0290	1126.0290	0.237	0.0000	0.0000
2025/05/13	AL37	06/11/2025		Index Future	1150.5070	1150.5070	1147.7800	1147.7800	0.237	0.0000	0.0000
2025/05/13	AL37	05/02/2026		Index Future	1172.0850	1172.0850	1169.3110	1169.3110	0.237	0.0000	0.0000
2025/05/13	AL37	07/05/2026		Index Future	1193.6390	1193.6390	1190.8180	1190.8180	0.236	0.0000	0.0000
2025/05/13	AL37	06/08/2026		Index Future	1215.1930	1215.1930	1212.3250	1212.3250	0.236	0.0000	0.0000
2025/05/13	AL7T	08/05/2025		Index Future	1305.4120	1305.4120	1305.4120	1305.4120	0.000	0.0000	0.0000

5/13/2025 6:40:59 PM

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	
2025/05/13	AL7T	07/08/2025		Index Future	1336.8430	1336.8430	1334.3650	1334.3650	0.185	0.0000	0.0000
2025/05/13	AL7T	06/11/2025		Index Future	1362.6640	1362.6640	1360.1400	1360.1400	0.185	0.0000	0.0000
2025/05/13	AL7T	05/02/2026		Index Future	1388.2210	1388.2210	1385.6540	1385.6540	0.185	0.0000	0.0000
2025/05/13	AL7T	07/05/2026		Index Future	1413.7490	1413.7490	1411.1410	1411.1410	0.184	0.0000	0.0000
2025/05/13	AL7T	06/08/2026		Index Future	1439.2780	1439.2780	1436.6270	1436.6270	0.184	0.0000	0.0000
2025/05/13	ALBI	08/05/2025		Index Future	1117.9880	1117.9880	1117.9880	1117.9880	0.000	0.0000	0.0000
2025/05/13	ALBI	07/08/2025		Index Future	1144.5240	1144.5240	1141.5210	1141.5210	0.262	0.0000	0.0000
2025/05/13	ALBI	06/11/2025		Index Future	1166.6300	1166.6300	1163.5710	1163.5710	0.262	0.0000	0.0000
2025/05/13	ALBI	05/02/2026		Index Future	1188.5100	1188.5100	1185.3980	1185.3980	0.262	0.0000	0.0000
2025/05/13	ALBI	07/05/2026		Index Future	1210.3660	1210.3660	1207.2010	1207.2010	0.261	0.0000	0.0000
2025/05/13	ALBI	06/08/2026		Index Future	1232.2220	1232.2220	1229.0040	1229.0040	0.261	0.0000	0.0000
2025/05/13	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/05/13	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/05/13	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/13	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/13	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/13	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/13	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/13	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/13	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/13	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/13	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/13	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/13	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/13	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/13	ES33	08/05/2025		Bond Future	12.7300	74.7720	12.7300	74.7720	0.000	0.0000	0.0000
2025/05/13	ES33	07/08/2025		Bond Future	11.4115	82.7270	11.4413	82.5939	0.260	0.0000	0.0000
2025/05/13	ES33	07/08/2025	13.56 Call	Bond Future	8922.4100	8.9224	8789.3400	8.7893	1.491	0.0000	0.0000
2025/05/13	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	ES33	06/11/2025		Bond Future	11.5684	80.5483	11.5995	80.4127	0.269	0.0000	0.0000
2025/05/13	ES33	06/11/2025	12.01 Call	Bond Future	1898.0300	1.8980	1762.5000	1.7625	7.141	0.0000	0.0000
2025/05/13	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	ES33	05/02/2026		Bond Future	11.7519	82.0751	11.7844	81.9373	0.277	0.0000	0.0000
2025/05/13	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	ES33	05/02/2026	11.49 Put	Bond Future	1120.3600	1.1204	1258.1300	1.2581	12.297	0.0000	0.0000
2025/05/13	ES33	07/05/2026		Bond Future	11.9496	79.8032	11.9837	79.6632	0.285	0.0000	0.0000
2025/05/13	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	ES33	07/05/2026	11.69 Put	Bond Future	1077.3700	1.0774	1217.3900	1.2174	12.996	0.0000	0.0000
2025/05/13	ES33	06/08/2026		Bond Future	12.1694	81.2703	12.2052	81.1281	0.294	0.0000	0.0000
2025/05/13	ES33	06/08/2026	12.02 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	ES33	06/08/2026	12.02 Put	Bond Future	598.3000	0.5983	740.5400	0.7405	23.774	0.0000	0.0000
2025/05/13	ES42	08/05/2025		Bond Future	13.2500	68.6309	13.2500	68.6309	0.000	0.0000	0.0000
2025/05/13	ES42	07/08/2025		Bond Future	12.0773	77.0592	12.1277	76.7747	0.417	0.0000	0.0000
2025/05/13	ES42	07/08/2025	13.79 Call	Bond Future	8787.0600	8.7871	8502.5300	8.5025	3.238	0.0000	0.0000
2025/05/13	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	ES42	06/11/2025		Bond Future	12.2143	74.3003	12.2667	74.0102	0.429	0.0000	0.0000
Page 19 of 19								5/13/2025 6:40:59 PM			

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
2025/05/13	ES42	06/11/2025	12.39 Call	Bond Future	966.3900	0.9664	676.3400	0.6763	30.014	0.0000
2025/05/13	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/13	ES42	05/02/2026		Bond Future	12.3649	75.7076	12.4193	75.4124	0.440	0.0000
2025/05/13	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/13	ES42	05/02/2026	11.85 Put	Bond Future	2892.0900	2.8921	3187.3100	3.1873	10.208	0.0000
2025/05/13	ES42	07/05/2026		Bond Future	12.5301	72.8477	12.5867	72.5473	0.451	0.0000
2025/05/13	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/13	ES42	07/05/2026	12.20 Put	Bond Future	1793.7000	1.7937	2094.1100	2.0941	16.748	0.0000
2025/05/13	ES42	06/08/2026		Bond Future	12.7055	74.1843	12.7643	73.8786	0.463	0.0000
2025/05/13	ES42	06/08/2026	12.65 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/13	ES42	06/08/2026	12.65 Put	Bond Future	290.0800	0.2901	595.7000	0.5957	105.357	0.0000
2025/05/13	GOVI	08/05/2025		GOVI	1101.8720	1101.8720	1101.8720	1101.8720	0.000	0.0000
2025/05/13	GOVI	07/08/2025		GOVI	1127.7570	1127.7570	1124.8640	1124.8640	0.257	0.0000
2025/05/13	GOVI	07/08/2025	1,011. Call 00	GOVI	1167570.0000	116.7570	1138640.0000	113.8640	2.478	0.0000
2025/05/13	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/13	GOVI	06/11/2025		GOVI	1149.5390	1149.5390	1146.5920	1146.5920	0.256	0.0000
2025/05/13	GOVI	06/11/2025	1,112. Call 00	GOVI	375390.0000	37.5390	345920.0000	34.5920	7.851	0.0000
2025/05/13	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/13	GOVI	05/02/2026		GOVI	1171.0990	1171.0990	1168.1010	1168.1010	0.256	0.0000
2025/05/13	GOVI	05/02/2026	1,150. Call 00	GOVI	210990.0000	21.0990	181010.0000	18.1010	14.209	0.0000
2025/05/13	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/13	GOVI	07/05/2026		GOVI	1192.6350	1192.6350	1189.5860	1189.5860	0.256	0.0000
2025/05/13	GOVI	07/05/2026	1,177. Call 00	GOVI	156350.0000	15.6350	125860.0000	12.5860	19.501	0.0000
2025/05/13	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/13	GOVI	06/08/2026		GOVI	1214.1700	1214.1700	1211.0710	1211.0710	0.255	0.0000
2025/05/13	GOVI	06/08/2026	1,189. Call 00	GOVI	251700.0000	25.1700	220710.0000	22.0710	12.312	0.0000
2025/05/13	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/13	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/05/13	IGOV	08/05/2025		Index Future	374.3390	374.3390	374.3390	374.3390	0.000	0.0000
2025/05/13	IGOV	07/08/2025		Index Future	381.3090	381.3090	381.3330	381.3330	0.006	0.0000
2025/05/13	IGOV	06/11/2025		Index Future	388.7650	388.7650	388.7900	388.7900	0.006	0.0000
2025/05/13	IGOV	05/02/2026		Index Future	396.1460	396.1460	396.1740	396.1740	0.007	0.0000
2025/05/13	IGOV	07/05/2026		Index Future	403.5200	403.5200	403.5490	403.5490	0.007	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/05/13	IGOV	06/08/2026		Index Future	410.8930	410.8930	410.9240	410.9240	0.008	0.0000	0.0000
2025/05/13	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/05/13	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/05/13	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/05/13	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/05/13	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/05/13	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/05/13	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/05/13	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/05/13	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/05/13	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/05/13	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/05/13	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/05/13	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/05/13	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/05/13	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/05/13	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/05/13	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/05/13	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/05/13	R033	08/05/2025		Bond Future	10.3300	99.4019	10.3300	99.4019	0.000	0.0000	0.0000
2025/05/13	R033	07/08/2025		Bond Future	9.9285	104.0138	9.9798	103.7436	0.516	0.0000	0.0000
2025/05/13	R033	07/08/2025	10.33 Call	Bond Future	2758.2500	2.7583	2559.7000	2.5597	7.198	0.0000	0.0000
2025/05/13	R033	07/08/2025	10.33 Put	Bond Future	667.0500	0.6671	738.7000	0.7387	10.741	0.0000	0.0000
2025/05/13	R033	06/11/2025		Bond Future	10.0301	100.9777	10.0839	100.7025	0.536	0.0000	0.0000
2025/05/13	R033	06/11/2025	10.33 Call	Bond Future	2886.1700	2.8862	2710.8700	2.7109	6.074	0.0000	0.0000
2025/05/13	R033	06/11/2025	10.33 Put	Bond Future	1363.9100	1.3639	1463.8500	1.4639	7.327	0.0000	0.0000
2025/05/13	R033	05/02/2026		Bond Future	10.1526	102.8681	10.2090	102.5881	0.556	0.0000	0.0000
2025/05/13	R033	05/02/2026	10.49 Call	Bond Future	3415.1700	3.4152	3240.4700	3.2405	5.115	0.0000	0.0000
2025/05/13	R033	05/02/2026	10.49 Put	Bond Future	1756.8400	1.7568	1862.1800	1.8622	5.996	0.0000	0.0000
2025/05/13	R033	07/05/2026		Bond Future	10.2919	99.7104	10.3513	99.4256	0.577	0.0000	0.0000
2025/05/13	R033	07/05/2026	10.38 Call	Bond Future	3006.2300	3.0062	2851.4600	2.8515	5.148	0.0000	0.0000
2025/05/13	R033	07/05/2026	10.38 Put	Bond Future	2584.1000	2.5841	2714.0900	2.7141	5.030	0.0000	0.0000
2025/05/13	R033	06/08/2026		Bond Future	10.4500	101.5210	10.5125	101.2315	0.598	0.0000	0.0000
2025/05/13	R033	06/08/2026	10.25 Call	Bond Future	2527.4200	2.5274	2391.8800	2.3919	5.363	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/05/13	R033	06/08/2026	10.25 Put	Bond Future	3460.6600	3.4607	3614.6800	3.6147	4.451	0.0000	0.0000
2025/05/13	R035	08/05/2025		Bond Future	11.7800	85.1271	11.7800	85.1271	0.000	0.0000	0.0000
2025/05/13	R035	07/08/2025		Bond Future	10.6099	93.7082	10.6347	93.5719	0.234	0.0000	0.0000
2025/05/13	R035	07/08/2025	12.65 Call	Bond Future	10352.3600	10.3524	10216.6100	10.2166	1.311	0.0000	0.0000
2025/05/13	R035	07/08/2025	12.65 Put	Bond Future	15.8600	0.0159	16.4900	0.0165	3.972	0.0000	0.0000
2025/05/13	R035	07/08/2025	11.30 Call	Bond Future	4111.1900	4.1112	3993.4100	3.9934	2.865	0.0000	0.0000
2025/05/13	R035	07/08/2025	11.30 Put	Bond Future	420.8200	0.4208	439.4200	0.4394	4.420	0.0000	0.0000
2025/05/13	R035	07/08/2025	10.08 Put	Bond Future	3384.7800	3.3848	3487.9600	3.4880	3.048	0.0000	0.0000
2025/05/13	R035	07/08/2025	10.08 Call	Bond Future	405.4200	0.4054	372.2200	0.3722	8.189	0.0000	0.0000
2025/05/13	R035	07/08/2025	10.58 Put	Bond Future	1601.5400	1.6015	1663.2400	1.6632	3.853	0.0000	0.0000
2025/05/13	R035	07/08/2025	10.58 Call	Bond Future	1436.8200	1.4368	1362.1400	1.3621	5.198	0.0000	0.0000
2025/05/13	R035	07/08/2025	11.34 Call	Bond Future	4285.8300	4.2858	4166.6300	4.1666	2.781	0.0000	0.0000
2025/05/13	R035	07/08/2025	11.34 Put	Bond Future	387.8800	0.3879	405.0600	0.4051	4.429	0.0000	0.0000
2025/05/13	R035	06/11/2025	10.08 Put	Bond Future	4311.0400	4.3110	4410.7800	4.4108	2.314	0.0000	0.0000
2025/05/13	R035	06/11/2025	10.08 Call	Bond Future	749.0500	0.7491	709.9600	0.7100	5.219	0.0000	0.0000
2025/05/13	R035	06/11/2025	10.58 Put	Bond Future	2580.4900	2.5805	2651.0100	2.6510	2.733	0.0000	0.0000
2025/05/13	R035	06/11/2025	10.58 Call	Bond Future	1792.9500	1.7930	1724.6400	1.7246	3.810	0.0000	0.0000
2025/05/13	R035	06/11/2025	11.67 Call	Bond Future	5594.1800	5.5942	5478.4300	5.4784	2.069	0.0000	0.0000
2025/05/13	R035	06/11/2025	11.67 Put	Bond Future	706.5500	0.7066	729.6300	0.7296	3.267	0.0000	0.0000
2025/05/13	R035	06/11/2025	9.91 Put	Bond Future	5048.8700	5.0489	5157.6300	5.1576	2.154	0.0000	0.0000
2025/05/13	R035	06/11/2025	9.91 Call	Bond Future	517.7100	0.5177	487.6400	0.4876	5.808	0.0000	0.0000
2025/05/13	R035	06/11/2025	10.41 Put	Bond Future	3096.0000	3.0960	3176.4900	3.1765	2.600	0.0000	0.0000
2025/05/13	R035	06/11/2025	10.41 Call	Bond Future	1377.6900	1.3777	1319.3500	1.3194	4.235	0.0000	0.0000
2025/05/13	R035	06/11/2025	11.43 Call	Bond Future	4633.6700	4.6337	4525.3000	4.5253	2.339	0.0000	0.0000
2025/05/13	R035	06/11/2025	11.43 Put	Bond Future	953.4600	0.9535	983.9200	0.9839	3.195	0.0000	0.0000
2025/05/13	R035	06/11/2025	10.44 Put	Bond Future	2999.5200	2.9995	3078.2400	3.0782	2.624	0.0000	0.0000
2025/05/13	R035	06/11/2025	10.44 Call	Bond Future	1446.4000	1.4464	1386.2900	1.3863	4.156	0.0000	0.0000
2025/05/13	R035	06/11/2025	10.94 Put	Bond Future	1718.7200	1.7187	1769.7500	1.7698	2.969	0.0000	0.0000
2025/05/13	R035	06/11/2025	10.94 Call	Bond Future	2860.6700	2.8607	2772.8700	2.7729	3.069	0.0000	0.0000
2025/05/13	R035	06/11/2025	11.99 Call	Bond Future	6932.7100	6.9327	6809.5300	6.8095	1.777	0.0000	0.0000
2025/05/13	R035	06/11/2025	11.99 Put	Bond Future	470.6700	0.4707	486.3200	0.4863	3.325	0.0000	0.0000
2025/05/13	R035	06/11/2025		Bond Future	10.7257	91.0122	10.7515	90.8733	0.241	0.0000	0.0000
2025/05/13	R035	06/11/2025	11.20 Call	Bond Future	3764.4900	3.7645	3664.8300	3.6648	2.647	0.0000	0.0000
2025/05/13	R035	06/11/2025	11.20 Put	Bond Future	1263.3200	1.2633	1302.4900	1.3025	3.101	0.0000	0.0000
2025/05/13	R035	06/11/2025	11.95 Call	Bond Future	6762.8000	6.7628	6640.4200	6.6404	1.810	0.0000	0.0000
2025/05/13	R035	06/11/2025	11.95 Put	Bond Future	495.3800	0.4954	511.8300	0.5118	3.321	0.0000	0.0000
2025/05/13	R035	06/11/2025	11.45 Call	Bond Future	4712.0000	4.7120	4602.9500	4.6030	2.314	0.0000	0.0000
2025/05/13	R035	06/11/2025	11.45 Put	Bond Future	930.2900	0.9303	960.0700	0.9601	3.201	0.0000	0.0000

0
0
70,647
0
0
0
17,500
0
300
0
300
0
300
0
300
0
300
0
300
0
300
0
2,000
0
2,000
0
2,000
0
2,000
0
2,000
0
2,000
0
2,000
0
2,000
0
10,866
0
0
0
250
0
250

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	
2025/05/13	R035	06/11/2025	10.95 Put	Bond Future	1698.9800	1.6990	1749.5100	1.7495	2.974	0.0000	0.0000
2025/05/13	R035	06/11/2025	10.95 Call	Bond Future	2893.7300	2.8937	2805.4300	2.8054	3.051	0.0000	0.0000
2025/05/13	R035	05/02/2026		Bond Future	10.8620	92.7166	10.8889	92.5755	0.248	0.0000	0.0000
2025/05/13	R035	05/02/2026	10.79 Call	Bond Future	2512.8600	2.5129	2438.9900	2.4390	2.940	0.0000	0.0000
2025/05/13	R035	05/02/2026	10.79 Put	Bond Future	2890.8000	2.8908	2958.0400	2.9580	2.326	0.0000	0.0000
2025/05/13	R035	05/02/2026	10.44 Put	Bond Future	3892.7600	3.8928	3976.3900	3.9764	2.148	0.0000	0.0000
2025/05/13	R035	05/02/2026	10.44 Call	Bond Future	1645.4900	1.6455	1588.0100	1.5880	3.493	0.0000	0.0000
2025/05/13	R035	05/02/2026	10.94 Put	Bond Future	2534.7600	2.5348	2595.4000	2.5954	2.392	0.0000	0.0000
2025/05/13	R035	05/02/2026	10.94 Call	Bond Future	2942.3200	2.9423	2861.8500	2.8619	2.735	0.0000	0.0000
2025/05/13	R035	05/02/2026	12.44 Call	Bond Future	8371.5000	8.3715	8247.3600	8.2474	1.483	0.0000	0.0000
2025/05/13	R035	05/02/2026	12.44 Put	Bond Future	595.8300	0.5958	612.8000	0.6128	2.848	0.0000	0.0000
2025/05/13	R035	07/05/2026		Bond Future	11.0057	89.9123	11.0338	89.7690	0.255	0.0000	0.0000
2025/05/13	R035	07/05/2026	10.86 Call	Bond Future	2675.6700	2.6757	2603.5700	2.6036	2.695	0.0000	0.0000
2025/05/13	R035	07/05/2026	10.86 Put	Bond Future	3423.6500	3.4237	3494.8900	3.4949	2.081	0.0000	0.0000
2025/05/13	R035	06/08/2026		Bond Future	11.1673	91.5462	11.1966	91.4006	0.263	0.0000	0.0000
2025/05/13	R035	06/08/2026	11.06 Call	Bond Future	3170.8000	3.1708	3095.5700	3.0956	2.373	0.0000	0.0000
2025/05/13	R035	06/08/2026	11.06 Put	Bond Future	3705.3500	3.7054	3775.7500	3.7758	1.900	0.0000	0.0000
2025/05/13	R038	08/05/2025		Bond Future	11.2400	98.7975	11.2400	98.7975	0.000	0.0000	0.0000
2025/05/13	R038	07/08/2025		Bond Future	11.2551	101.4219	11.2901	101.1936	0.311	0.0000	0.0000
2025/05/13	R038	07/08/2025	11.24 Call	Bond Future	1722.9600	1.7230	1601.0000	1.6010	7.079	0.0000	0.0000
2025/05/13	R038	07/08/2025	11.24 Put	Bond Future	1821.6600	1.8217	1928.0100	1.9280	5.838	0.0000	0.0000
2025/05/13	R038	06/11/2025		Bond Future	11.3836	97.8943	11.4200	97.6618	0.320	0.0000	0.0000
2025/05/13	R038	06/11/2025	11.24 Call	Bond Future	2130.4500	2.1305	2019.0300	2.0190	5.230	0.0000	0.0000
2025/05/13	R038	06/11/2025	11.24 Put	Bond Future	3055.5500	3.0556	3176.7100	3.1767	3.965	0.0000	0.0000
2025/05/13	R038	06/11/2025	12.33 Call	Bond Future	6638.3000	6.6383	6447.1200	6.4471	2.880	0.0000	0.0000
2025/05/13	R038	06/11/2025	12.33 Put	Bond Future	850.9700	0.8510	892.3700	0.8924	4.865	0.0000	0.0000
2025/05/13	R038	06/11/2025	10.98 Put	Bond Future	4036.5200	4.0365	4183.2100	4.1832	3.634	0.0000	0.0000
2025/05/13	R038	06/11/2025	10.98 Call	Bond Future	1403.5100	1.4035	1317.6200	1.3176	6.120	0.0000	0.0000
2025/05/13	R038	05/02/2026		Bond Future	11.5290	99.7267	11.5669	99.4901	0.329	0.0000	0.0000
2025/05/13	R038	05/02/2026	11.44 Call	Bond Future	2895.8700	2.8959	2776.0300	2.7760	4.138	0.0000	0.0000
2025/05/13	R038	05/02/2026	11.44 Put	Bond Future	3454.4400	3.4544	3571.1800	3.5712	3.379	0.0000	0.0000
2025/05/13	R038	07/05/2026		Bond Future	11.6878	96.0695	11.7273	95.8289	0.338	0.0000	0.0000
2025/05/13	R038	07/05/2026	11.40 Call	Bond Future	2885.7700	2.8858	2775.4100	2.7754	3.824	0.0000	0.0000
2025/05/13	R038	07/05/2026	11.40 Put	Bond Future	4665.4800	4.6655	4795.7100	4.7957	2.791	0.0000	0.0000
2025/05/13	R038	06/08/2026		Bond Future	11.8611	97.8129	11.9023	97.5684	0.347	0.0000	0.0000
2025/05/13	R038	06/08/2026	11.77 Call	Bond Future	3902.1100	3.9021	3776.2500	3.7763	3.225	0.0000	0.0000
2025/05/13	R038	06/08/2026	11.77 Put	Bond Future	4446.1100	4.4461	4564.8100	4.5648	2.670	0.0000	0.0000
2025/05/13	R053	08/05/2025		Bond Future	12.6400	93.5672	12.6400	93.5672	0.000	0.0000	0.0000

0
250
0
0
0
0
2,000
0
2,000
0
2,000
0
0
0
0
0
0
0
0
6,386
0
0
0
0
0
0
0
1,770
0
1,770
0
0
0
0
0
0
0
0
0
0
0
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/05/13	R053	07/08/2025		Bond Future	11.7587	103.1346	11.8144	102.6871	0.474	0.0000
2025/05/13	R053	07/08/2025	13.17 Call	Bond Future	10492.8600	10.4929	10068.7600	10.0688	4.042	0.0000
2025/05/13	R053	07/08/2025	13.17 Put	Bond Future	192.3200	0.1923	215.7800	0.2158	12.198	0.0000
2025/05/13	R053	06/11/2025		Bond Future	11.8793	99.2618	11.9372	98.8056	0.487	0.0000
2025/05/13	R053	06/11/2025	11.76 Call	Bond Future	2850.3500	2.8504	2631.5000	2.6315	7.678	0.0000
2025/05/13	R053	06/11/2025	11.76 Put	Bond Future	3802.8700	3.8029	4040.1700	4.0402	6.240	0.0000
2025/05/13	R053	05/02/2026		Bond Future	12.0131	101.1195	12.0733	100.6553	0.501	0.0000
2025/05/13	R053	05/02/2026	11.49 Call	Bond Future	2275.9200	2.2759	2107.6000	2.1076	7.396	0.0000
2025/05/13	R053	05/02/2026	11.49 Put	Bond Future	6490.1600	6.4902	6786.0900	6.7861	4.560	0.0000
2025/05/13	R053	07/05/2026		Bond Future	12.1571	97.1105	12.2196	96.6381	0.515	0.0000
2025/05/13	R053	07/05/2026	11.69 Call	Bond Future	3080.9800	3.0810	2889.4600	2.8895	6.216	0.0000
2025/05/13	R053	07/05/2026	11.69 Put	Bond Future	6745.6300	6.7456	7026.5200	7.0265	4.164	0.0000
2025/05/13	R053	06/08/2026		Bond Future	12.3122	98.8722	12.3773	98.3916	0.529	0.0000
2025/05/13	R053	06/08/2026	12.28 Call	Bond Future	5340.5900	5.3406	5087.7000	5.0877	4.735	0.0000
2025/05/13	R053	06/08/2026	12.28 Put	Bond Future	5579.6400	5.5796	5807.3800	5.8074	4.082	0.0000
2025/05/13	R186	08/05/2025		Bond Future	8.4800	107.0830	8.4800	107.0830	0.000	0.0000
2025/05/13	R186	07/08/2025		Bond Future	8.0673	104.5414	8.1142	104.4808	0.581	0.0000
2025/05/13	R186	07/08/2025	9.68 Call	Bond Future	2057.0500	2.0571	1996.9600	1.9970	2.921	0.0000
2025/05/13	R186	07/08/2025	9.68 Put	Bond Future	2.7900	0.0028	3.2600	0.0033	16.846	0.0000
2025/05/13	R186	07/08/2025	10.25 Call	Bond Future	2767.0100	2.7670	2706.5100	2.7065	2.186	0.0000
2025/05/13	R186	07/08/2025	10.25 Put	Bond Future	0.4000	0.0004	0.4600	0.0005	15.000	0.0000
2025/05/13	R186	07/08/2025	9.22 Put	Bond Future	9.6100	0.0096	11.2900	0.0113	17.482	0.0000
2025/05/13	R186	07/08/2025	9.22 Call	Bond Future	1483.8000	1.4838	1424.9200	1.4249	3.968	0.0000
2025/05/13	R186	06/11/2025		Bond Future	8.1214	106.5601	8.1794	106.4985	0.714	0.0000
2025/05/13	R186	06/11/2025	8.13 Call	Bond Future	309.4700	0.3095	278.4300	0.2784	10.030	0.0000
2025/05/13	R186	06/11/2025	8.13 Put	Bond Future	300.3200	0.3003	330.8600	0.3309	10.169	0.0000
2025/05/13	R186	05/02/2026		Bond Future	8.2881	103.2498	8.3634	103.1875	0.909	0.0000
2025/05/13	R186	05/02/2026	8.43 Call	Bond Future	402.2700	0.4023	367.8700	0.3679	8.551	0.0000
2025/05/13	R186	05/02/2026	8.43 Put	Bond Future	284.8400	0.2848	312.7600	0.3128	9.802	0.0000
2025/05/13	R186	07/05/2026		Bond Future	8.6688	105.1425	8.7758	105.0794	1.234	0.0000
2025/05/13	R186	07/05/2026	8.69 Call	Bond Future	307.4500	0.3075	276.0500	0.2761	10.213	0.0000
2025/05/13	R186	07/05/2026	8.69 Put	Bond Future	294.9600	0.2950	326.6100	0.3266	10.730	0.0000
2025/05/13	R186	06/08/2026		Bond Future	9.5911	101.7476	9.7719	101.6838	1.885	0.0000
2025/05/13	R186	06/08/2026	8.57 Call	Bond Future	67.4900	0.0675	53.6500	0.0537	20.507	0.0000
2025/05/13	R186	06/08/2026	8.57 Put	Bond Future	429.2400	0.4292	479.1800	0.4792	11.635	0.0000
2025/05/13	R202	08/05/2025		Bond Future	272.3100	272.3100	272.3100	272.3100	0.000	0.0000
2025/05/13	R202	07/08/2025		Bond Future	268.9698	268.9698	269.0293	269.0293	0.022	0.0000
2025/05/13	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

22,570

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

180,617

0

0

0

1,983

0

1,983

447

0

0

0

0

0

0

0

0

0

0

0

0

1,405

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	
2025/05/13	R202	07/08/2025	271.60 Put	Bond Future	2630.2200	2.6302	2570.6900	2.5707	2.263	0.0000	0.0000
2025/05/13	R202	06/11/2025		Bond Future	274.2284	274.2284	274.2896	274.2896	0.022	0.0000	0.0000
2025/05/13	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	R202	06/11/2025	275.64 Put	Bond Future	1411.5700	1.4116	1350.4400	1.3504	4.331	0.0000	0.0000
2025/05/13	R202	05/02/2026		Bond Future	274.0766	274.0766	274.1402	274.1402	0.023	0.0000	0.0000
2025/05/13	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	R202	05/02/2026	277.82 Put	Bond Future	3743.4400	3.7434	3679.8100	3.6798	1.700	0.0000	0.0000
2025/05/13	R202	07/05/2026		Bond Future	279.1709	279.1709	279.2367	279.2367	0.024	0.0000	0.0000
2025/05/13	R202	07/05/2026	277.55 Call	Bond Future	1620.9100	1.6209	1686.6700	1.6867	4.057	0.0000	0.0000
2025/05/13	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	R202	06/08/2026		Bond Future	278.8638	278.8638	278.9347	278.9347	0.025	0.0000	0.0000
2025/05/13	R202	06/08/2026	278.86 Call	Bond Future	3.7900	0.0038	74.7200	0.0747	1,871.504	0.0000	0.0000
2025/05/13	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	R209	08/05/2025		Bond Future	11.8900	66.7798	11.8900	66.7798	0.000	0.0000	0.0000
2025/05/13	R209	07/08/2025		Bond Future	10.9449	73.1896	10.9747	73.0425	0.273	0.0000	0.0000
2025/05/13	R209	07/08/2025	12.68 Call	Bond Future	7949.7600	7.9498	7804.7700	7.8048	1.824	0.0000	0.0000
2025/05/13	R209	07/08/2025	12.68 Put	Bond Future	38.4000	0.0384	40.5500	0.0406	5.599	0.0000	0.0000
2025/05/13	R209	06/11/2025		Bond Future	11.0571	71.4501	11.0881	71.3002	0.280	0.0000	0.0000
2025/05/13	R209	06/11/2025	11.27 Call	Bond Future	2615.6100	2.6156	2521.9300	2.5219	3.582	0.0000	0.0000
2025/05/13	R209	06/11/2025	11.27 Put	Bond Future	1594.7900	1.5948	1651.0100	1.6510	3.525	0.0000	0.0000
2025/05/13	R209	05/02/2026		Bond Future	11.1851	72.7879	11.2172	72.6355	0.288	0.0000	0.0000
2025/05/13	R209	05/02/2026	10.93 Call	Bond Future	1911.1000	1.9111	1840.5300	1.8405	3.693	0.0000	0.0000
2025/05/13	R209	05/02/2026	10.93 Put	Bond Future	3135.0600	3.1351	3216.9100	3.2169	2.611	0.0000	0.0000
2025/05/13	R209	07/05/2026		Bond Future	11.3252	70.9711	11.3586	70.8162	0.295	0.0000	0.0000
2025/05/13	R209	07/05/2026	11.07 Call	Bond Future	2266.9000	2.2669	2193.6200	2.1936	3.233	0.0000	0.0000
2025/05/13	R209	07/05/2026	11.07 Put	Bond Future	3465.6200	3.4656	3547.3100	3.5473	2.357	0.0000	0.0000
2025/05/13	R209	06/08/2026		Bond Future	11.4790	72.2607	11.5137	72.1032	0.303	0.0000	0.0000
2025/05/13	R209	06/08/2026	11.39 Call	Bond Future	3027.3900	3.0274	2945.3200	2.9453	2.711	0.0000	0.0000
2025/05/13	R209	06/08/2026	11.39 Put	Bond Future	3433.2000	3.4332	3508.6500	3.5087	2.198	0.0000	0.0000
2025/05/13	R210	08/05/2025		Bond Future	248.0300	248.0300	248.0300	248.0300	0.000	0.0000	0.0000
2025/05/13	R210	07/08/2025		Bond Future	251.6042	251.6042	251.6524	251.6524	0.019	0.0000	0.0000
2025/05/13	R210	07/08/2025	248.44 Call	Bond Future	3164.1800	3.1642	3212.3900	3.2124	1.524	0.0000	0.0000
2025/05/13	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	R210	06/11/2025		Bond Future	253.0934	253.0934	253.1426	253.1426	0.019	0.0000	0.0000
2025/05/13	R210	06/11/2025	252.14 Call	Bond Future	953.3600	0.9534	1002.5900	1.0026	5.164	0.0000	0.0000
2025/05/13	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	R210	05/02/2026		Bond Future	257.8948	257.8948	257.9460	257.9460	0.020	0.0000	0.0000
2025/05/13	R210	05/02/2026	253.10 Call	Bond Future	4794.8400	4.7948	4846.0400	4.8460	1.068	0.0000	0.0000

0
460
0
0
0
0
0
0
0
0
0
0
0
0
0
10,920
0
0
6,367
0
0
0
0
0
0
0
0
0
0
0
0
0
967
0
0
300
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
2025/05/13	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/05/13	R210	07/05/2026		Bond Future	259.1930	259.1930	259.2471	0.021	0.0000	0.0000
2025/05/13	R210	07/05/2026	255.40 Call	Bond Future	3792.9500	3.7930	3847.1200	3.8471	1.428	0.0000
2025/05/13	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/05/13	R210	06/08/2026		Bond Future	263.9728	263.9728	264.0289	264.0289	0.021	0.0000
2025/05/13	R210	06/08/2026	259.84 Call	Bond Future	4132.7600	4.1328	4188.9200	4.1889	1.359	0.0000
2025/05/13	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/05/13	R213	08/05/2025		Bond Future	10.5200	86.3898	10.5200	86.3898	0.000	0.0000
2025/05/13	R213	07/08/2025		Bond Future	9.3791	93.0147	9.4362	92.7879	0.608	0.0000
2025/05/13	R213	07/08/2025	11.66 Call	Bond Future	8549.6300	8.5496	8323.1400	8.3231	2.649	0.0000
2025/05/13	R213	07/08/2025	11.66 Put	Bond Future	1.9600	0.0020	2.3500	0.0024	19.898	0.0000
2025/05/13	R213	06/11/2025		Bond Future	9.4711	91.2572	9.5314	91.0261	0.637	0.0000
2025/05/13	R213	06/11/2025	10.05 Call	Bond Future	2915.6200	2.9156	2748.3900	2.7484	5.736	0.0000
2025/05/13	R213	06/11/2025	10.05 Put	Bond Future	728.0000	0.7280	791.9100	0.7919	8.779	0.0000
2025/05/13	R213	05/02/2026		Bond Future	9.5898	92.9666	9.6538	92.7315	0.667	0.0000
2025/05/13	R213	05/02/2026	9.89 Call	Bond Future	2404.0100	2.4040	2260.7600	2.2608	5.959	0.0000
2025/05/13	R213	05/02/2026	9.89 Put	Bond Future	1307.5900	1.3076	1399.4600	1.3995	7.026	0.0000
2025/05/13	R213	07/05/2026		Bond Future	9.7220	91.1194	9.7899	90.8804	0.699	0.0000
2025/05/13	R213	07/05/2026	9.80 Call	Bond Future	2134.2300	2.1342	2006.3500	2.0064	5.992	0.0000
2025/05/13	R213	07/05/2026	9.80 Put	Bond Future	1859.5500	1.8596	1970.7600	1.9708	5.980	0.0000
2025/05/13	R213	06/08/2026		Bond Future	9.8792	92.7768	9.9516	92.5337	0.733	0.0000
2025/05/13	R213	06/08/2026	9.69 Call	Bond Future	1832.9400	1.8329	1720.0200	1.7200	6.161	0.0000
2025/05/13	R213	06/08/2026	9.69 Put	Bond Future	2472.2400	2.4722	2602.4300	2.6024	5.266	0.0000
2025/05/13	R214	08/05/2025		Bond Future	12.4000	60.8143	12.4000	60.8143	0.000	0.0000
2025/05/13	R214	07/08/2025		Bond Future	11.4753	67.1956	11.5257	66.9343	0.440	0.0000
2025/05/13	R214	07/08/2025	12.97 Call	Bond Future	7195.5100	7.1955	6944.1600	6.9442	3.493	0.0000
2025/05/13	R214	07/08/2025	12.97 Put	Bond Future	86.9900	0.0870	96.8900	0.0969	11.381	0.0000
2025/05/13	R214	06/11/2025		Bond Future	11.5888	65.1933	11.6410	64.9271	0.451	0.0000
2025/05/13	R214	06/11/2025	11.64 Call	Bond Future	2240.3600	2.2404	2094.4800	2.0945	6.511	0.0000
2025/05/13	R214	06/11/2025	11.64 Put	Bond Future	1979.4100	1.9794	2099.7200	2.0997	6.078	0.0000
2025/05/13	R214	05/02/2026		Bond Future	11.7176	66.4141	11.7717	66.1432	0.462	0.0000
2025/05/13	R214	05/02/2026	11.26 Call	Bond Future	1537.7600	1.5378	1434.4500	1.4345	6.718	0.0000
2025/05/13	R214	05/02/2026	11.26 Put	Bond Future	3898.7700	3.8988	4066.3600	4.0664	4.299	0.0000
2025/05/13	R214	07/05/2026		Bond Future	11.8503	64.3329	11.9063	64.0572	0.473	0.0000
2025/05/13	R214	07/05/2026	11.53 Call	Bond Future	2238.7200	2.2387	2116.2900	2.1163	5.469	0.0000
2025/05/13	R214	07/05/2026	11.53 Put	Bond Future	3849.2800	3.8493	4002.5400	4.0025	3.982	0.0000
2025/05/13	R214	06/08/2026		Bond Future	11.9956	65.5018	12.0537	65.2214	0.484	0.0000
2025/05/13	R214	06/08/2026	11.97 Call	Bond Future	3380.0800	3.3801	3232.1100	3.2321	4.378	0.0000

0
0
0
0
0
0
0
0
0
0
14,899
0
0
77,772
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
8,388
0
0
31,342
0
0
0
0
0
0
0
0
0
0
0
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/05/13	R214	06/08/2026	11.97 Put	Bond Future	3504.0600	3.5041	3636.5500	3.6366	3.781	0.0000	0.0000
2025/05/13	R248	08/05/2025		Bond Future	12.6000	73.0565	12.6000	73.0565	0.000	0.0000	0.0000
2025/05/13	R248	07/08/2025		Bond Future	11.8349	79.7954	11.8957	79.4199	0.514	0.0000	0.0000
2025/05/13	R248	07/08/2025	13.21 Call	Bond Future	7904.9700	7.9050	7549.6900	7.5497	4.494	0.0000	0.0000
2025/05/13	R248	07/08/2025	13.21 Put	Bond Future	143.6200	0.1436	163.8300	0.1638	14.072	0.0000	0.0000
2025/05/13	R248	06/11/2025		Bond Future	11.9582	76.8941	12.0213	76.5115	0.528	0.0000	0.0000
2025/05/13	R248	06/11/2025	11.74 Call	Bond Future	1934.8400	1.9348	1766.8800	1.7669	8.681	0.0000	0.0000
2025/05/13	R248	06/11/2025	11.74 Put	Bond Future	3282.9600	3.2830	3497.6500	3.4977	6.540	0.0000	0.0000
2025/05/13	R248	05/02/2026		Bond Future	12.0974	78.3339	12.1630	77.9443	0.542	0.0000	0.0000
2025/05/13	R248	05/02/2026	11.46 Call	Bond Future	1452.2300	1.4522	1327.4300	1.3274	8.594	0.0000	0.0000
2025/05/13	R248	05/02/2026	11.46 Put	Bond Future	5425.8800	5.4259	5690.6100	5.6906	4.879	0.0000	0.0000
2025/05/13	R248	07/05/2026		Bond Future	12.2403	75.3287	12.3085	74.9323	0.557	0.0000	0.0000
2025/05/13	R248	07/05/2026	11.72 Call	Bond Future	2277.2000	2.2772	2122.3400	2.1223	6.800	0.0000	0.0000
2025/05/13	R248	07/05/2026	11.72 Put	Bond Future	5428.7900	5.4288	5670.3000	5.6703	4.449	0.0000	0.0000
2025/05/13	R248	06/08/2026		Bond Future	12.3967	76.6966	12.4676	76.2933	0.572	0.0000	0.0000
2025/05/13	R248	06/08/2026	12.37 Call	Bond Future	4074.1600	4.0742	3862.5100	3.8625	5.195	0.0000	0.0000
2025/05/13	R248	06/08/2026	12.37 Put	Bond Future	4226.8100	4.2268	4418.4500	4.4185	4.534	0.0000	0.0000
2025/05/13	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/13	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

