



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](http://www.jse.co.za)

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

IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/12/2024 TO 23/12/2024

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/12/23	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/23	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/23	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/23	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/23	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/23	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/23	2029	06/02/2025		Bond Future	134.7125	134.7125	134.6855	0.020	0.0000	0.0000
2024/12/23	2029	06/02/2025	132.40 Call	Bond Future	2312.4600	2.3125	2285.5200	1.165	0.0000	0.0000
2024/12/23	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/23	2029	08/05/2025		Bond Future	136.0417	136.0417	136.0154	0.019	0.0000	0.0000
2024/12/23	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/23	2029	08/05/2025	137.85 Put	Bond Future	1808.3500	1.8084	1834.6000	1.452	0.0000	0.0000

---

Open Interest

---

0

0

0

0

0

0

8,604

0

0

728

0

0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/12/23	2029	07/08/2025		Bond Future	138.7675	138.7675	138.7422	138.7422	0.018	0.0000	0.0000
2024/12/23	2029	07/08/2025	137.41 Call	Bond Future	1357.4600	1.3575	1332.1700	1.3322	1.863	0.0000	0.0000
2024/12/23	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/23	2029	06/11/2025		Bond Future	140.0468	140.0468	140.0228	140.0228	0.017	0.0000	0.0000
2024/12/23	2029	06/11/2025	139.79 Call	Bond Future	256.7900	0.2568	232.7800	0.2328	9.350	0.0000	0.0000
2024/12/23	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/23	2029	05/02/2026		Bond Future	142.7373	142.7373	142.7146	142.7146	0.016	0.0000	0.0000
2024/12/23	2029	05/02/2026	140.11 Call	Bond Future	2627.3400	2.6273	2604.6000	2.6046	0.866	0.0000	0.0000
2024/12/23	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/23	2030	06/02/2025	8.68 Put	Bond Future	1998.9100	1.9989	1880.4400	1.8804	5.927	0.0000	0.0000
2024/12/23	2030	06/02/2025	8.68 Call	Bond Future	173.1200	0.1731	179.6100	0.1796	3.749	0.0000	0.0000
2024/12/23	2030	06/02/2025	9.18 Put	Bond Future	719.0500	0.7191	637.0500	0.6371	11.404	0.0000	0.0000
2024/12/23	2030	06/02/2025	9.18 Call	Bond Future	820.6600	0.8207	863.6200	0.8636	5.235	0.0000	0.0000
2024/12/23	2030	06/02/2025	9.69 Call	Bond Future	2183.5300	2.1835	2276.0800	2.2761	4.239	0.0000	0.0000
2024/12/23	2030	06/02/2025	9.69 Put	Bond Future	164.1700	0.1642	131.7600	0.1318	19.742	0.0000	0.0000
2024/12/23	2030	06/02/2025		Bond Future	9.1533	95.7141	9.1206	95.8391	0.358	0.0000	0.0000
2024/12/23	2030	06/02/2025	10.68 Call	Bond Future	5612.1300	5.6121	5735.5600	5.7356	2.199	0.0000	0.0000
2024/12/23	2030	06/02/2025	10.68 Put	Bond Future	4.0600	0.0041	2.5300	0.0025	37.685	0.0000	0.0000
2024/12/23	2030	08/05/2025		Bond Future	9.2234	97.6357	9.1883	97.7641	0.381	0.0000	0.0000
2024/12/23	2030	08/05/2025	9.93 Call	Bond Future	2976.8000	2.9768	3066.9700	3.0670	3.029	0.0000	0.0000
2024/12/23	2030	08/05/2025	9.93 Put	Bond Future	438.6500	0.4387	400.4600	0.4005	8.706	0.0000	0.0000
2024/12/23	2030	08/05/2025	11.86 Call	Bond Future	9069.0700	9.0691	9195.6100	9.1956	1.395	0.0000	0.0000
2024/12/23	2030	08/05/2025	11.86 Put	Bond Future	10.6000	0.0106	8.7800	0.0088	17.170	0.0000	0.0000
2024/12/23	2030	08/05/2025	10.31 Put	Bond Future	237.0600	0.2371	212.9700	0.2130	10.162	0.0000	0.0000
2024/12/23	2030	08/05/2025	10.31 Call	Bond Future	4105.8000	4.1058	4210.0700	4.2101	2.540	0.0000	0.0000
2024/12/23	2030	08/05/2025	12.28 Call	Bond Future	10404.8300	10.4048	10532.5500	10.5326	1.228	0.0000	0.0000
2024/12/23	2030	08/05/2025	12.28 Put	Bond Future	3.2100	0.0032	2.5700	0.0026	19.938	0.0000	0.0000
2024/12/23	2030	08/05/2025	10.69 Put	Bond Future	126.2400	0.1262	111.6200	0.1116	11.581	0.0000	0.0000
2024/12/23	2030	08/05/2025	10.69 Call	Bond Future	5302.1600	5.3022	5415.9000	5.4159	2.145	0.0000	0.0000
2024/12/23	2030	08/05/2025	8.68 Put	Bond Future	2501.8400	2.5018	2397.1400	2.3971	4.185	0.0000	0.0000
2024/12/23	2030	08/05/2025	8.68 Call	Bond Future	491.8000	0.4918	515.4600	0.5155	4.811	0.0000	0.0000
2024/12/23	2030	08/05/2025	9.18 Put	Bond Future	1342.6100	1.3426	1264.0300	1.2640	5.853	0.0000	0.0000
2024/12/23	2030	08/05/2025	9.18 Call	Bond Future	1183.9900	1.1840	1233.7700	1.2338	4.204	0.0000	0.0000
2024/12/23	2030	08/05/2025	9.99 Call	Bond Future	3148.6100	3.1486	3241.3400	3.2413	2.945	0.0000	0.0000
2024/12/23	2030	08/05/2025	9.99 Put	Bond Future	398.7900	0.3988	363.1600	0.3632	8.935	0.0000	0.0000
2024/12/23	2030	08/05/2025	8.95 Put	Bond Future	1815.2500	1.8153	1723.6700	1.7237	5.045	0.0000	0.0000
2024/12/23	2030	08/05/2025	8.95 Call	Bond Future	810.4000	0.8104	847.1800	0.8472	4.538	0.0000	0.0000
2024/12/23	2030	08/05/2025	9.45 Put	Bond Future	914.4900	0.9145	851.7100	0.8517	6.865	0.0000	0.0000

---

0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
800  
0  
800  
0  
800  
159,642  
0  
0  
0  
0  
0  
0  
1,640  
0  
1,640  
0  
2,280  
0  
2,280  
0  
800  
0  
800  
0  
800  
0  
1,320  
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/12/23	2030	08/05/2025	9.45 Call	Bond Future	1737.6700	1.7377	1803.2500	1.8033	3.774	0.0000	0.0000
2024/12/23	2030	07/08/2025		Bond Future	9.3091	95.5582	9.2713	95.6902	0.407	0.0000	0.0000
2024/12/23	2030	07/08/2025	11.11 Call	Bond Future	6266.8800	6.2669	6380.5100	6.3805	1.813	0.0000	0.0000
2024/12/23	2030	07/08/2025	11.11 Put	Bond Future	239.2500	0.2393	220.9100	0.2209	7.666	0.0000	0.0000
2024/12/23	2030	07/08/2025	12.12 Call	Bond Future	9252.0900	9.2521	9378.9500	9.3790	1.371	0.0000	0.0000
2024/12/23	2030	07/08/2025	12.12 Put	Bond Future	49.6300	0.0496	44.5200	0.0445	10.296	0.0000	0.0000
2024/12/23	2030	07/08/2025	10.48 Put	Bond Future	472.3800	0.4724	440.8700	0.4409	6.670	0.0000	0.0000
2024/12/23	2030	07/08/2025	10.48 Call	Bond Future	4446.3000	4.4463	4546.7600	4.5468	2.259	0.0000	0.0000
2024/12/23	2030	06/11/2025		Bond Future	9.4082	97.4033	9.3673	97.5391	0.435	0.0000	0.0000
2024/12/23	2030	06/11/2025	9.54 Call	Bond Future	2089.1000	2.0891	2155.4600	2.1555	3.176	0.0000	0.0000
2024/12/23	2030	06/11/2025	9.54 Put	Bond Future	1652.8800	1.6529	1583.4400	1.5834	4.201	0.0000	0.0000
2024/12/23	2030	05/02/2026		Bond Future	9.5335	95.2420	9.4891	95.3816	0.465	0.0000	0.0000
2024/12/23	2030	05/02/2026	9.49 Call	Bond Future	1957.5900	1.9576	2020.7400	2.0207	3.226	0.0000	0.0000
2024/12/23	2030	05/02/2026	9.49 Put	Bond Future	2094.4600	2.0945	2018.0300	2.0180	3.649	0.0000	0.0000
2024/12/23	2032	06/02/2025	9.42 Put	Bond Future	2141.8800	2.1419	1957.2200	1.9572	8.621	0.0000	0.0000
2024/12/23	2032	06/02/2025	9.42 Call	Bond Future	255.2500	0.2553	279.3500	0.2794	9.442	0.0000	0.0000
2024/12/23	2032	06/02/2025	9.92 Put	Bond Future	802.0000	0.8020	686.7800	0.6868	14.367	0.0000	0.0000
2024/12/23	2032	06/02/2025	9.92 Call	Bond Future	1333.0600	1.3331	1426.6000	1.4266	7.017	0.0000	0.0000
2024/12/23	2032	06/02/2025	10.61 Call	Bond Future	3903.1000	3.9031	4074.2100	4.0742	4.384	0.0000	0.0000
2024/12/23	2032	06/02/2025	10.61 Put	Bond Future	163.7300	0.1637	126.0800	0.1261	22.995	0.0000	0.0000
2024/12/23	2032	06/02/2025		Bond Future	9.8088	95.1537	9.7652	95.3625	0.444	0.0000	0.0000
2024/12/23	2032	06/02/2025	11.72 Call	Bond Future	8616.5300	8.6165	8821.5000	8.8215	2.379	0.0000	0.0000
2024/12/23	2032	06/02/2025	11.72 Put	Bond Future	10.6300	0.0106	6.8400	0.0068	35.654	0.0000	0.0000
2024/12/23	2032	08/05/2025		Bond Future	9.8905	92.9000	9.8446	93.1138	0.464	0.0000	0.0000
2024/12/23	2032	08/05/2025	10.91 Call	Bond Future	5010.3800	5.0104	5179.1400	5.1791	3.368	0.0000	0.0000
2024/12/23	2032	08/05/2025	10.91 Put	Bond Future	415.1600	0.4152	370.1100	0.3701	10.851	0.0000	0.0000
2024/12/23	2032	08/05/2025	9.42 Put	Bond Future	3004.2900	3.0043	2841.4800	2.8415	5.419	0.0000	0.0000
2024/12/23	2032	08/05/2025	9.42 Call	Bond Future	780.7300	0.7807	831.7300	0.8317	6.532	0.0000	0.0000
2024/12/23	2032	08/05/2025	9.92 Put	Bond Future	1652.0300	1.6520	1533.3100	1.5333	7.186	0.0000	0.0000
2024/12/23	2032	08/05/2025	9.92 Call	Bond Future	1789.4200	1.7894	1884.5100	1.8845	5.314	0.0000	0.0000
2024/12/23	2032	08/05/2025	10.97 Call	Bond Future	5236.1600	5.2362	5407.9400	5.4079	3.281	0.0000	0.0000
2024/12/23	2032	08/05/2025	10.97 Put	Bond Future	379.6900	0.3797	337.6600	0.3377	11.070	0.0000	0.0000
2024/12/23	2032	07/08/2025		Bond Future	9.9828	94.7386	9.9344	94.9576	0.485	0.0000	0.0000
2024/12/23	2032	07/08/2025	12.01 Call	Bond Future	8873.8000	8.8738	9068.4500	9.0685	2.194	0.0000	0.0000
2024/12/23	2032	07/08/2025	12.01 Put	Bond Future	266.5500	0.2666	242.1900	0.2422	9.139	0.0000	0.0000
2024/12/23	2032	06/11/2025		Bond Future	10.0942	92.4068	10.0429	92.6313	0.508	0.0000	0.0000
2024/12/23	2032	06/11/2025	10.42 Call	Bond Future	3468.6400	3.4686	3591.7000	3.5917	3.548	0.0000	0.0000
2024/12/23	2032	06/11/2025	10.42 Put	Bond Future	2057.7400	2.0577	1956.3400	1.9563	4.928	0.0000	0.0000

---

680

0

0

0

0

1,054

0

1,054

0

0

0

0

0

0

0

800

0

800

0

800

120,632

0

0

37,405

0

0

0

800

0

800

0

800

0

0

0

0

0

0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/12/23	2032	05/02/2026		Bond Future	10.2246	94.1572	10.1702	94.3871	0.531	0.0000	0.0000
2024/12/23	2032	05/02/2026	10.16 Call	Bond Future	2806.9800	2.8070	2912.8300	2.9128	3.771	0.0000	0.0000
2024/12/23	2032	05/02/2026	10.16 Put	Bond Future	3080.2200	3.0802	2956.1600	2.9562	4.028	0.0000	0.0000
2024/12/23	2033	06/02/2025		Bond Future	128.8497	128.8497	129.1084	129.1084	0.201	0.0000	0.0000
2024/12/23	2033	06/02/2025	124.94 Call	Bond Future	3909.7000	3.9097	4168.4000	4.1684	6.617	0.0000	0.0000
2024/12/23	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/23	2033	08/05/2025		Bond Future	129.9605	129.9605	130.2258	130.2258	0.204	0.0000	0.0000
2024/12/23	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/23	2033	08/05/2025	130.62 Put	Bond Future	659.4800	0.6595	394.2200	0.3942	40.223	0.0000	0.0000
2024/12/23	2033	07/08/2025		Bond Future	132.5646	132.5646	132.8366	132.8366	0.205	0.0000	0.0000
2024/12/23	2033	07/08/2025	128.65 Call	Bond Future	3914.6000	3.9146	4186.5600	4.1866	6.947	0.0000	0.0000
2024/12/23	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/23	2033	06/11/2025		Bond Future	133.6225	133.6225	133.9014	133.9014	0.209	0.0000	0.0000
2024/12/23	2033	06/11/2025	133.14 Call	Bond Future	482.4700	0.4825	761.4200	0.7614	57.817	0.0000	0.0000
2024/12/23	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/23	2033	05/02/2026		Bond Future	136.1897	136.1897	136.4757	136.4757	0.210	0.0000	0.0000
2024/12/23	2033	05/02/2026	132.88 Call	Bond Future	3309.7400	3.3097	3595.6900	3.5957	8.640	0.0000	0.0000
2024/12/23	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/23	2037	06/02/2025		Bond Future	10.8565	84.6697	10.8483	84.7176	0.075	0.0000	0.0000
2024/12/23	2037	06/02/2025	12.76 Call	Bond Future	10213.3000	10.2133	10259.8800	10.2599	0.456	0.0000	0.0000
2024/12/23	2037	06/02/2025	12.76 Put	Bond Future	4.2700	0.0043	2.9700	0.0030	30.445	0.0000	0.0000
2024/12/23	2037	08/05/2025		Bond Future	10.9567	86.3695	10.9481	86.4191	0.079	0.0000	0.0000
2024/12/23	2037	08/05/2025	12.25 Call	Bond Future	7393.9400	7.3939	7424.4900	7.4245	0.413	0.0000	0.0000
2024/12/23	2037	08/05/2025	12.25 Put	Bond Future	376.2600	0.3763	357.1300	0.3571	5.084	0.0000	0.0000
2024/12/23	2037	08/05/2025	12.55 Put	Bond Future	245.7800	0.2458	231.4500	0.2315	5.830	0.0000	0.0000
2024/12/23	2037	08/05/2025	12.55 Call	Bond Future	8771.9500	8.7720	8807.3000	8.8073	0.403	0.0000	0.0000
2024/12/23	2037	08/05/2025	13.30 Put	Bond Future	71.6200	0.0716	65.8700	0.0659	8.028	0.0000	0.0000
2024/12/23	2037	08/05/2025	13.30 Call	Bond Future	12188.4500	12.1885	12232.3800	12.2324	0.360	0.0000	0.0000
2024/12/23	2037	08/05/2025	13.35 Put	Bond Future	64.6000	0.0646	59.2900	0.0593	8.220	0.0000	0.0000
2024/12/23	2037	08/05/2025	13.35 Call	Bond Future	12411.9900	12.4120	12456.3600	12.4564	0.357	0.0000	0.0000
2024/12/23	2037	07/08/2025		Bond Future	11.0673	83.8182	11.0581	83.8698	0.082	0.0000	0.0000
2024/12/23	2037	07/08/2025	13.01 Call	Bond Future	10495.0700	10.4951	10531.2200	10.5312	0.344	0.0000	0.0000
2024/12/23	2037	07/08/2025	13.01 Put	Bond Future	449.4600	0.4495	434.0100	0.4340	3.437	0.0000	0.0000
2024/12/23	2037	07/08/2025	12.17 Call	Bond Future	6938.3300	6.9383	6963.9000	6.9639	0.369	0.0000	0.0000
2024/12/23	2037	07/08/2025	12.17 Put	Bond Future	1014.1300	1.0141	988.1000	0.9881	2.567	0.0000	0.0000
2024/12/23	2037	07/08/2025	11.42 Call	Bond Future	4031.9000	4.0319	4045.4700	4.0455	0.337	0.0000	0.0000
2024/12/23	2037	07/08/2025	11.42 Put	Bond Future	2069.7800	2.0698	2031.7500	2.0318	1.837	0.0000	0.0000
2024/12/23	2037	07/08/2025	10.55 Put	Bond Future	4514.9300	4.5149	4464.8400	4.4648	1.109	0.0000	0.0000

---

0

0

0

6,288

0

0

5,288

0

0

0

0

0

0

0

0

0

0

159,848

0

0

3,975

0

0

0

15,000

0

7,500

0

7,500

15

0

0

0

2,541

0

2,541

0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/12/23	2037	07/08/2025	10.55 Call	Bond Future	1516.8900	1.5169	1518.4000	1.5184	0.100	0.0000	0.0000
2024/12/23	2037	07/08/2025	10.64 Put	Bond Future	4182.8600	4.1829	4133.6900	4.1337	1.176	0.0000	0.0000
2024/12/23	2037	07/08/2025	10.64 Call	Bond Future	1717.0900	1.7171	1719.5200	1.7195	0.142	0.0000	0.0000
2024/12/23	2037	07/08/2025	11.82 Call	Bond Future	5528.5700	5.5286	5548.6900	5.5487	0.364	0.0000	0.0000
2024/12/23	2037	07/08/2025	11.82 Put	Bond Future	1418.7900	1.4188	1387.3100	1.3873	2.219	0.0000	0.0000
2024/12/23	2037	07/08/2025	11.07 Call	Bond Future	2875.2500	2.8753	2883.3000	2.8833	0.280	0.0000	0.0000
2024/12/23	2037	07/08/2025	11.07 Put	Bond Future	2859.7000	2.8597	2816.1500	2.8162	1.523	0.0000	0.0000
2024/12/23	2037	07/08/2025	10.34 Put	Bond Future	5373.2900	5.3733	5321.4300	5.3214	0.965	0.0000	0.0000
2024/12/23	2037	07/08/2025	10.34 Call	Bond Future	1115.4100	1.1154	1115.1500	1.1152	0.023	0.0000	0.0000
2024/12/23	2037	06/11/2025		Bond Future	11.1829	85.4359	11.1732	85.4895	0.086	0.0000	0.0000
2024/12/23	2037	06/11/2025	11.63 Call	Bond Future	4918.3000	4.9183	4935.9200	4.9359	0.358	0.0000	0.0000
2024/12/23	2037	06/11/2025	11.63 Put	Bond Future	2489.1400	2.4891	2453.1000	2.4531	1.448	0.0000	0.0000
2024/12/23	2037	05/02/2026		Bond Future	11.3132	82.7962	11.3029	82.8519	0.091	0.0000	0.0000
2024/12/23	2037	05/02/2026	11.20 Call	Bond Future	3739.2500	3.7393	3752.5000	3.7525	0.354	0.0000	0.0000
2024/12/23	2037	05/02/2026	11.20 Put	Bond Future	4356.7600	4.3568	4314.2400	4.3142	0.976	0.0000	0.0000
2024/12/23	2038	06/02/2025		Bond Future	139.3788	139.3788	139.7307	139.7307	0.253	0.0000	0.0000
2024/12/23	2038	06/02/2025	135.23 Call	Bond Future	4148.7800	4.1488	4500.7300	4.5007	8.483	0.0000	0.0000
2024/12/23	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/23	2038	08/05/2025		Bond Future	142.2115	142.2115	142.5718	142.5718	0.253	0.0000	0.0000
2024/12/23	2038	08/05/2025	139.68 Call	Bond Future	2531.4900	2.5315	2891.7700	2.8918	14.232	0.0000	0.0000
2024/12/23	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/23	2038	07/08/2025		Bond Future	142.9337	142.9337	143.3027	143.3027	0.258	0.0000	0.0000
2024/12/23	2038	07/08/2025	139.56 Call	Bond Future	3373.6500	3.3737	3742.7400	3.7427	10.940	0.0000	0.0000
2024/12/23	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/23	2038	06/11/2025		Bond Future	145.7298	145.7298	146.1079	146.1079	0.259	0.0000	0.0000
2024/12/23	2038	06/11/2025	143.88 Call	Bond Future	1849.7700	1.8498	2227.9200	2.2279	20.443	0.0000	0.0000
2024/12/23	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/23	2038	05/02/2026		Bond Future	146.3645	146.3645	146.7518	146.7518	0.265	0.0000	0.0000
2024/12/23	2038	05/02/2026	143.20 Call	Bond Future	3164.4800	3.1645	3551.8200	3.5518	12.240	0.0000	0.0000
2024/12/23	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/23	2040	06/02/2025	11.00 Put	Bond Future	1961.1200	1.9611	1809.0100	1.8090	7.756	0.0000	0.0000
2024/12/23	2040	06/02/2025	11.00 Call	Bond Future	819.7700	0.8198	849.2300	0.8492	3.594	0.0000	0.0000
2024/12/23	2040	06/02/2025	11.70 Call	Bond Future	3562.4100	3.5624	3684.6800	3.6847	3.432	0.0000	0.0000
2024/12/23	2040	06/02/2025	11.70 Put	Bond Future	355.0800	0.3551	295.7800	0.2958	16.700	0.0000	0.0000
2024/12/23	2040	06/02/2025	12.20 Call	Bond Future	6191.4900	6.1915	6353.6400	6.3536	2.619	0.0000	0.0000
2024/12/23	2040	06/02/2025	12.20 Put	Bond Future	79.9200	0.0799	60.5000	0.0605	24.299	0.0000	0.0000
2024/12/23	2040	06/02/2025		Bond Future	11.1785	84.6035	11.1498	84.7850	0.256	0.0000	0.0000
2024/12/23	2040	06/02/2025	12.95 Call	Bond Future	10184.8400	10.1848	10364.0000	10.3640	1.759	0.0000	0.0000

---

2,341

0

200

0

2,541

0

2,541

0

2,541

0

0

0

0

0

0

2,622

0

0

480

0

0

0

0

0

0

0

0

0

0

0

0

780

0

780

0

780

66,566

0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/12/23	2040	06/02/2025	12.95 Put	Bond Future	6.7600	0.0068	4.3500	0.0044	35.651	0.0000	0.0000
2024/12/23	2040	08/05/2025		Bond Future	11.2817	86.3019	11.2519	86.4879	0.264	0.0000	0.0000
2024/12/23	2040	08/05/2025	12.63 Call	Bond Future	8199.5000	8.1995	8350.9300	8.3509	1.847	0.0000	0.0000
2024/12/23	2040	08/05/2025	12.63 Put	Bond Future	397.1500	0.3972	362.6100	0.3626	8.697	0.0000	0.0000
2024/12/23	2040	08/05/2025	13.43 Put	Bond Future	122.2000	0.1222	108.5800	0.1086	11.146	0.0000	0.0000
2024/12/23	2040	08/05/2025	13.43 Call	Bond Future	12040.7000	12.0407	12213.0500	12.2131	1.431	0.0000	0.0000
2024/12/23	2040	08/05/2025	12.75 Put	Bond Future	337.0900	0.3371	306.6400	0.3066	9.033	0.0000	0.0000
2024/12/23	2040	08/05/2025	12.75 Call	Bond Future	8779.7200	8.7797	8935.2400	8.9352	1.771	0.0000	0.0000
2024/12/23	2040	08/05/2025	13.50 Put	Bond Future	106.8400	0.1068	94.6100	0.0946	11.447	0.0000	0.0000
2024/12/23	2040	08/05/2025	13.50 Call	Bond Future	12368.9800	12.3690	12542.7200	12.5427	1.405	0.0000	0.0000
2024/12/23	2040	07/08/2025		Bond Future	11.3948	83.4985	11.3637	83.6892	0.273	0.0000	0.0000
2024/12/23	2040	07/08/2025	13.29 Call	Bond Future	10973.3700	10.9734	11133.3700	11.1334	1.458	0.0000	0.0000
2024/12/23	2040	07/08/2025	13.29 Put	Bond Future	497.1100	0.4971	466.4500	0.4665	6.168	0.0000	0.0000
2024/12/23	2040	06/11/2025		Bond Future	11.5120	85.1097	11.4795	85.3052	0.282	0.0000	0.0000
2024/12/23	2040	06/11/2025	11.84 Call	Bond Future	4928.4400	4.9284	5028.9400	5.0289	2.039	0.0000	0.0000
2024/12/23	2040	06/11/2025	11.84 Put	Bond Future	2992.2600	2.9923	2897.3200	2.8973	3.173	0.0000	0.0000
2024/12/23	2040	05/02/2026		Bond Future	11.6428	82.2130	11.6089	82.4133	0.291	0.0000	0.0000
2024/12/23	2040	05/02/2026	11.49 Call	Bond Future	3903.6600	3.9037	3987.3300	3.9873	2.143	0.0000	0.0000
2024/12/23	2040	05/02/2026	11.49 Put	Bond Future	4811.0200	4.8110	4694.4600	4.6945	2.423	0.0000	0.0000
2024/12/23	2044	06/02/2025	11.50 Call	Bond Future	2178.9600	2.1790	2259.8800	2.2599	3.714	0.0000	0.0000
2024/12/23	2044	06/02/2025	11.50 Put	Bond Future	873.4900	0.8735	768.5900	0.7686	12.009	0.0000	0.0000
2024/12/23	2044	06/02/2025	11.15 Put	Bond Future	1915.3900	1.9154	1762.8200	1.7628	7.965	0.0000	0.0000
2024/12/23	2044	06/02/2025	11.15 Call	Bond Future	951.2800	0.9513	984.5300	0.9845	3.495	0.0000	0.0000
2024/12/23	2044	06/02/2025	10.65 Put	Bond Future	4532.7100	4.5327	4347.3400	4.3473	4.090	0.0000	0.0000
2024/12/23	2044	06/02/2025	10.65 Call	Bond Future	140.0400	0.1400	140.4900	0.1405	0.321	0.0000	0.0000
2024/12/23	2044	06/02/2025	13.75 Call	Bond Future	13706.7500	13.7068	13892.3400	13.8923	1.354	0.0000	0.0000
2024/12/23	2044	06/02/2025	13.75 Put	Bond Future	0.4900	0.0005	0.2600	0.0003	46.939	0.0000	0.0000
2024/12/23	2044	06/02/2025	12.50 Put	Bond Future	51.9600	0.0520	38.2600	0.0383	26.366	0.0000	0.0000
2024/12/23	2044	06/02/2025	12.50 Call	Bond Future	7304.5500	7.3046	7476.6700	7.4767	2.356	0.0000	0.0000
2024/12/23	2044	06/02/2025	12.00 Put	Bond Future	231.5600	0.2316	187.6800	0.1877	18.950	0.0000	0.0000
2024/12/23	2044	06/02/2025	12.00 Call	Bond Future	4605.7500	4.6058	4747.6900	4.7477	3.082	0.0000	0.0000
2024/12/23	2044	06/02/2025		Bond Future	11.2967	80.5186	11.2682	80.7044	0.252	0.0000	0.0000
2024/12/23	2044	06/02/2025	13.02 Call	Bond Future	10069.5000	10.0695	10251.9300	10.2519	1.812	0.0000	0.0000
2024/12/23	2044	06/02/2025	13.02 Put	Bond Future	10.0300	0.0100	6.6400	0.0066	33.799	0.0000	0.0000
2024/12/23	2044	08/05/2025		Bond Future	11.3958	82.1350	11.3661	82.3253	0.260	0.0000	0.0000
2024/12/23	2044	08/05/2025	12.72 Call	Bond Future	8218.8200	8.2188	8373.5800	8.3736	1.883	0.0000	0.0000
2024/12/23	2044	08/05/2025	12.72 Put	Bond Future	408.6500	0.4087	373.1000	0.3731	8.699	0.0000	0.0000
2024/12/23	2044	08/05/2025	Call	Bond Future	2.2000	0.0022	2.2000	0.0022	0.000	0.0000	0.0000

---

0  
3,900  
0  
0  
0  
7,500  
0  
15,000  
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	
2024/12/23	2044	08/05/2025	Put	Bond Future	17867.2100	17.8672	17676.9000	17.6769	1.065	0.0000	0.0000
2024/12/23	2044	08/05/2025	12.40 Call	Bond Future	6673.1900	6.6732	6814.2500	6.8143	2.114	0.0000	0.0000
2024/12/23	2044	08/05/2025	12.40 Put	Bond Future	632.2200	0.6322	582.9700	0.5830	7.790	0.0000	0.0000
2024/12/23	2044	08/05/2025	11.65 Call	Bond Future	3324.4900	3.3245	3417.8200	3.4178	2.807	0.0000	0.0000
2024/12/23	2044	08/05/2025	11.65 Put	Bond Future	1721.1000	1.7211	1624.1200	1.6241	5.635	0.0000	0.0000
2024/12/23	2044	08/05/2025	10.92 Put	Bond Future	4197.9000	4.1979	4044.7700	4.0448	3.648	0.0000	0.0000
2024/12/23	2044	08/05/2025	10.92 Call	Bond Future	1051.9500	1.0520	1089.1300	1.0891	3.534	0.0000	0.0000
2024/12/23	2044	07/08/2025		Bond Future	11.5037	79.3745	11.4728	79.5695	0.268	0.0000	0.0000
2024/12/23	2044	07/08/2025	13.34 Call	Bond Future	10910.4000	10.9104	11071.3600	11.0714	1.475	0.0000	0.0000
2024/12/23	2044	07/08/2025	13.34 Put	Bond Future	573.9000	0.5739	539.8600	0.5399	5.931	0.0000	0.0000
2024/12/23	2044	06/11/2025		Bond Future	11.6149	80.9061	11.5827	81.1059	0.277	0.0000	0.0000
2024/12/23	2044	06/11/2025	11.88 Call	Bond Future	4887.0000	4.8870	4986.7600	4.9868	2.041	0.0000	0.0000
2024/12/23	2044	06/11/2025	11.88 Put	Bond Future	3269.7000	3.2697	3169.6400	3.1696	3.060	0.0000	0.0000
2024/12/23	2044	05/02/2026		Bond Future	11.7383	78.0548	11.7047	78.2595	0.286	0.0000	0.0000
2024/12/23	2044	05/02/2026	11.56 Call	Bond Future	3987.0000	3.9870	4071.6200	4.0716	2.122	0.0000	0.0000
2024/12/23	2044	05/02/2026	11.56 Put	Bond Future	5084.8400	5.0848	4964.8400	4.9648	2.360	0.0000	0.0000
2024/12/23	2046	06/02/2025		Bond Future	122.2436	122.2436	121.6756	121.6756	0.465	0.0000	0.0000
2024/12/23	2046	06/02/2025	114.01 Call	Bond Future	8233.5800	8.2336	7665.5900	7.6656	6.898	0.0000	0.0000
2024/12/23	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/23	2046	08/05/2025		Bond Future	122.5144	122.5144	121.9359	121.9359	0.472	0.0000	0.0000
2024/12/23	2046	08/05/2025	121.97 Call	Bond Future	544.3800	0.5444	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/12/23	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	34.0800	0.0341	100.000	0.0000	0.0000
2024/12/23	2046	07/08/2025		Bond Future	124.9688	124.9688	124.3802	124.3802	0.471	0.0000	0.0000
2024/12/23	2046	07/08/2025	118.69 Call	Bond Future	6278.8400	6.2788	5690.1500	5.6902	9.376	0.0000	0.0000
2024/12/23	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/23	2046	06/11/2025		Bond Future	125.1567	125.1567	124.5583	124.5583	0.478	0.0000	0.0000
2024/12/23	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/23	2046	06/11/2025	125.41 Put	Bond Future	253.2800	0.2533	851.7400	0.8517	236.284	0.0000	0.0000
2024/12/23	2046	05/02/2026		Bond Future	127.5596	127.5596	126.9512	126.9512	0.477	0.0000	0.0000
2024/12/23	2046	05/02/2026	121.65 Call	Bond Future	5909.6100	5.9096	5301.2200	5.3012	10.295	0.0000	0.0000
2024/12/23	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/23	2050	06/02/2025		Bond Future	121.6609	121.6609	121.0228	121.0228	0.524	0.0000	0.0000
2024/12/23	2050	06/02/2025	115.60 Call	Bond Future	6060.8700	6.0609	5422.7700	5.4228	10.528	0.0000	0.0000
2024/12/23	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/23	2050	08/05/2025		Bond Future	124.1335	124.1335	123.4838	123.4838	0.523	0.0000	0.0000
2024/12/23	2050	08/05/2025	121.16 Call	Bond Future	2973.5000	2.9735	2323.7500	2.3238	21.851	0.0000	0.0000
2024/12/23	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/23	2050	07/08/2025		Bond Future	124.2518	124.2518	123.5902	123.5902	0.532	0.0000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/12/23	2050	07/08/2025	119.89 Call	Bond Future	4361.8100	4.3618	3700.2000	3.7002	15.168	0.0000	0.0000
2024/12/23	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/23	2050	06/11/2025		Bond Future	126.6825	126.6825	126.0095	126.0095	0.531	0.0000	0.0000
2024/12/23	2050	06/11/2025	124.42 Call	Bond Future	2262.4800	2.2625	1589.4700	1.5895	29.747	0.0000	0.0000
2024/12/23	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/23	2050	05/02/2026		Bond Future	126.7031	126.7031	126.0188	126.0188	0.540	0.0000	0.0000
2024/12/23	2050	05/02/2026	122.82 Call	Bond Future	3883.0600	3.8831	3198.8200	3.1988	17.621	0.0000	0.0000
2024/12/23	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/23	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/23	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/23	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/23	AL37	06/02/2025		Index Future	1070.3400	1070.3400	1071.7920	1071.7920	0.136	0.0000	0.0000
2024/12/23	AL37	08/05/2025		Index Future	1091.8270	1091.8270	1093.3170	1093.3170	0.136	0.0000	0.0000
2024/12/23	AL37	07/08/2025		Index Future	1113.4430	1113.4430	1114.9750	1114.9750	0.138	0.0000	0.0000
2024/12/23	AL37	06/11/2025		Index Future	1134.9830	1134.9830	1136.5570	1136.5570	0.139	0.0000	0.0000
2024/12/23	AL37	05/02/2026		Index Future	1156.5510	1156.5510	1158.1680	1158.1680	0.140	0.0000	0.0000
2024/12/23	AL7T	06/02/2025		Index Future	1286.3070	1286.3070	1288.7270	1288.7270	0.188	0.0000	0.0000
2024/12/23	AL7T	08/05/2025		Index Future	1312.1300	1312.1300	1314.6090	1314.6090	0.189	0.0000	0.0000
2024/12/23	AL7T	07/08/2025		Index Future	1338.1080	1338.1080	1340.6500	1340.6500	0.190	0.0000	0.0000
2024/12/23	AL7T	06/11/2025		Index Future	1363.9940	1363.9940	1366.6010	1366.6010	0.191	0.0000	0.0000
2024/12/23	AL7T	05/02/2026		Index Future	1389.9130	1389.9130	1392.5860	1392.5860	0.192	0.0000	0.0000
2024/12/23	ALBI	06/02/2025		Index Future	1105.7250	1105.7250	1107.4820	1107.4820	0.159	0.0000	0.0000
2024/12/23	ALBI	08/05/2025		Index Future	1127.9220	1127.9220	1129.7240	1129.7240	0.160	0.0000	0.0000
2024/12/23	ALBI	07/08/2025		Index Future	1150.2540	1150.2540	1152.1030	1152.1030	0.161	0.0000	0.0000
2024/12/23	ALBI	06/11/2025		Index Future	1172.5050	1172.5050	1174.4040	1174.4040	0.162	0.0000	0.0000
2024/12/23	ALBI	05/02/2026		Index Future	1194.7860	1194.7860	1196.7350	1196.7350	0.163	0.0000	0.0000
2024/12/23	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/23	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/23	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/23	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/23	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/23	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
2024/12/23	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/12/23	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/23	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/23	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/23	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/23	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/23	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/23	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.0000	0.0000
2024/12/23	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/23	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/23	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/23	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/23	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/23	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/12/23	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/23	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/23	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/23	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/23	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/23	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/23	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/23	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/23	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/23	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/23	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/23	ES33	06/02/2025		Bond Future	11.1210	83.3654	11.1118	83.4085	0.082	0.0000
2024/12/23	ES33	06/02/2025	13.34 Call	Bond Future	9633.7600	9.6338	9676.8900	9.6769	0.448	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/12/23	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/23	ES33	08/05/2025		Bond Future	11.2429	81.2600	11.2332	81.3048	0.086	0.0000
2024/12/23	ES33	08/05/2025	12.73 Call	Bond Future	6488.0200	6.4880	6532.7800	6.5328	0.690	0.0000
2024/12/23	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/23	ES33	07/08/2025		Bond Future	11.3758	82.8874	11.3655	82.9340	0.091	0.0000
2024/12/23	ES33	07/08/2025	13.56 Call	Bond Future	9082.7700	9.0828	9129.3600	9.1294	0.513	0.0000
2024/12/23	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/23	ES33	06/11/2025		Bond Future	11.5313	80.7107	11.5202	80.7592	0.096	0.0000
2024/12/23	ES33	06/11/2025	12.01 Call	Bond Future	2060.4200	2.0604	2108.9800	2.1090	2.357	0.0000
2024/12/23	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/23	ES33	05/02/2026		Bond Future	11.7090	82.2572	11.6971	82.3077	0.101	0.0000
2024/12/23	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/23	ES33	05/02/2026	11.49 Put	Bond Future	938.2900	0.9383	887.7500	0.8878	5.386	0.0000
2024/12/23	ES42	06/02/2025		Bond Future	11.6328	79.4371	11.5988	79.6419	0.292	0.0000
2024/12/23	ES42	06/02/2025	13.71 Call	Bond Future	11043.6000	11.0436	11248.4200	11.2484	1.855	0.0000
2024/12/23	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/23	ES42	08/05/2025		Bond Future	11.7426	76.7844	11.7072	76.9942	0.301	0.0000
2024/12/23	ES42	08/05/2025	13.25 Call	Bond Future	8153.5300	8.1535	8363.2600	8.3633	2.572	0.0000
2024/12/23	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/23	ES42	07/08/2025		Bond Future	11.8575	78.3214	11.8206	78.5361	0.311	0.0000
2024/12/23	ES42	07/08/2025	13.79 Call	Bond Future	10049.1900	10.0492	10263.9700	10.2640	2.137	0.0000
2024/12/23	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/23	ES42	06/11/2025		Bond Future	11.9861	75.5863	11.9477	75.8063	0.321	0.0000
2024/12/23	ES42	06/11/2025	12.39 Call	Bond Future	2252.3700	2.2524	2472.3900	2.4724	9.768	0.0000
2024/12/23	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/23	ES42	05/02/2026		Bond Future	12.1253	77.0321	12.0852	77.2574	0.331	0.0000
2024/12/23	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/23	ES42	05/02/2026	11.85 Put	Bond Future	1567.6000	1.5676	1342.3700	1.3424	14.368	0.0000
2024/12/23	GOVI	06/02/2025		GOVI	1088.8790	1088.8790	1090.5850	1090.5850	0.157	0.0000
2024/12/23	GOVI	06/02/2025	972.00 Call	GOVI	1168790.0000	116.8790	1185850.0000	118.5850	1.460	0.0000
2024/12/23	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/23	GOVI	08/05/2025		GOVI	1110.7380	1110.7380	1112.4880	1112.4880	0.158	0.0000
2024/12/23	GOVI	08/05/2025	1,022.00 Call	GOVI	887380.0000	88.7380	904880.0000	90.4880	1.972	0.0000
2024/12/23	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/23	GOVI	07/08/2025		GOVI	1132.7290	1132.7290	1134.5250	1134.5250	0.159	0.0000
2024/12/23	GOVI	07/08/2025	1,011.00 Call	GOVI	1217290.0000	121.7290	1235250.0000	123.5250	1.475	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/12/23	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/23	GOVI	06/11/2025		GOVI	1154.6420	1154.6420	1156.4860	0.160	0.0000	0.0000
2024/12/23	GOVI	06/11/2025	1,112. Call 00	GOVI	426420.0000	42.6420	444860.0000	44.4860	4.324	0.0000
2024/12/23	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/23	GOVI	05/02/2026		GOVI	1176.5830	1176.5830	1178.4760	1178.4760	0.161	0.0000
2024/12/23	GOVI	05/02/2026	1,150. Call 00	GOVI	265830.0000	26.5830	284760.0000	28.4760	7.121	0.0000
2024/12/23	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/23	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2024/12/23	IGOV	06/02/2025		Index Future	375.8520	375.8520	375.5350	375.5350	0.084	0.0000
2024/12/23	IGOV	08/05/2025		Index Future	383.4890	383.4890	383.1680	383.1680	0.084	0.0000
2024/12/23	IGOV	07/08/2025		Index Future	391.1710	391.1710	390.8490	390.8490	0.082	0.0000
2024/12/23	IGOV	06/11/2025		Index Future	398.8270	398.8270	398.5020	398.5020	0.081	0.0000
2024/12/23	IGOV	05/02/2026		Index Future	406.4920	406.4920	406.1660	406.1660	0.080	0.0000
2024/12/23	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2024/12/23	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2024/12/23	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2024/12/23	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2024/12/23	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2024/12/23	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2024/12/23	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2024/12/23	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2024/12/23	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2024/12/23	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2024/12/23	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2024/12/23	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2024/12/23	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2024/12/23	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	8.3570	8.3570	91.6430	0.000	0.0000
2024/12/23	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000
2024/12/23	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000
2024/12/23	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000
2024/12/23	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000
2024/12/23	JBAF	17/12/2025		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	
2024/12/23	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/12/23	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/12/23	R033	06/02/2025		Bond Future	10.0729	103.2592	10.0343	103.4701	0.384	0.0000	0.0000
2024/12/23	R033	06/02/2025	10.33 Call	Bond Future	2057.6700	2.0577	2168.6500	2.1687	5.393	0.0000	0.0000
2024/12/23	R033	06/02/2025	10.33 Put	Bond Future	668.9800	0.6690	569.0900	0.5691	14.932	0.0000	0.0000
2024/12/23	R033	08/05/2025		Bond Future	10.1628	100.2839	10.1222	100.4999	0.400	0.0000	0.0000
2024/12/23	R033	08/05/2025	10.33 Call	Bond Future	2425.7700	2.4258	2532.4500	2.5325	4.398	0.0000	0.0000
2024/12/23	R033	08/05/2025	10.33 Put	Bond Future	1543.8100	1.5438	1434.5000	1.4345	7.081	0.0000	0.0000
2024/12/23	R033	07/08/2025		Bond Future	10.2629	102.2684	10.2200	102.4897	0.417	0.0000	0.0000
2024/12/23	R033	07/08/2025	10.33 Call	Bond Future	2706.8700	2.7069	2810.1200	2.8101	3.814	0.0000	0.0000
2024/12/23	R033	07/08/2025	10.33 Put	Bond Future	2361.1100	2.3611	2243.0000	2.2430	5.002	0.0000	0.0000
2024/12/23	R033	06/11/2025		Bond Future	10.3812	99.1988	10.3359	99.4257	0.436	0.0000	0.0000
2024/12/23	R033	06/11/2025	10.33 Call	Bond Future	2921.3000	2.9213	3022.2700	3.0223	3.456	0.0000	0.0000
2024/12/23	R033	06/11/2025	10.33 Put	Bond Future	3177.9800	3.1780	3052.0200	3.0520	3.964	0.0000	0.0000
2024/12/23	R033	05/02/2026		Bond Future	10.5173	101.0770	10.4695	101.3095	0.455	0.0000	0.0000
2024/12/23	R033	05/02/2026	10.49 Call	Bond Future	3381.4200	3.3814	3488.8900	3.4889	3.178	0.0000	0.0000
2024/12/23	R033	05/02/2026	10.49 Put	Bond Future	3514.1900	3.5142	3389.1200	3.3891	3.559	0.0000	0.0000
2024/12/23	R035	06/02/2025	11.30 Call	Bond Future	4832.7300	4.8327	4998.3800	4.9984	3.428	0.0000	0.0000
2024/12/23	R035	06/02/2025	11.30 Put	Bond Future	115.2900	0.1153	88.0800	0.0881	23.601	0.0000	0.0000
2024/12/23	R035	06/02/2025	10.65 Call	Bond Future	1894.7100	1.8947	1987.4100	1.9874	4.893	0.0000	0.0000
2024/12/23	R035	06/02/2025	10.65 Put	Bond Future	735.5100	0.7355	635.3500	0.6354	13.618	0.0000	0.0000
2024/12/23	R035	06/02/2025	10.34 Put	Bond Future	1514.6100	1.5146	1368.8800	1.3689	9.622	0.0000	0.0000
2024/12/23	R035	06/02/2025	10.34 Call	Bond Future	905.9800	0.9060	953.1100	0.9531	5.202	0.0000	0.0000
2024/12/23	R035	06/02/2025	10.26 Put	Bond Future	1787.7600	1.7878	1631.7800	1.6318	8.725	0.0000	0.0000
2024/12/23	R035	06/02/2025	10.26 Call	Bond Future	715.2400	0.7152	752.1200	0.7521	5.156	0.0000	0.0000
2024/12/23	R035	06/02/2025	10.10 Put	Bond Future	2427.1400	2.4271	2254.3400	2.2543	7.119	0.0000	0.0000
2024/12/23	R035	06/02/2025	10.10 Call	Bond Future	417.2200	0.4172	437.2800	0.4373	4.808	0.0000	0.0000
2024/12/23	R035	06/02/2025	11.10 Call	Bond Future	3855.9200	3.8559	4005.4400	4.0054	3.878	0.0000	0.0000
2024/12/23	R035	06/02/2025	11.10 Put	Bond Future	212.4200	0.2124	169.0800	0.1691	20.403	0.0000	0.0000
2024/12/23	R035	06/02/2025		Bond Future	10.4458	94.3797	10.4122	94.5725	0.322	0.0000	0.0000
2024/12/23	R035	06/02/2025	12.41 Call	Bond Future	10361.1300	10.3611	10552.9400	10.5529	1.851	0.0000	0.0000
2024/12/23	R035	06/02/2025	12.41 Put	Bond Future	2.5600	0.0026	1.5100	0.0015	41.016	0.0000	0.0000
2024/12/23	R035	08/05/2025		Bond Future	10.5346	91.7645	10.4994	91.9620	0.334	0.0000	0.0000
2024/12/23	R035	08/05/2025	11.78 Call	Bond Future	7023.2200	7.0232	7183.9900	7.1840	2.289	0.0000	0.0000
2024/12/23	R035	08/05/2025	11.78 Put	Bond Future	385.8600	0.3859	349.1000	0.3491	9.527	0.0000	0.0000
2024/12/23	R035	08/05/2025	13.35 Call	Bond Future	14108.4800	14.1085	14302.5300	14.3025	1.375	0.0000	0.0000
2024/12/23	R035	08/05/2025	13.35 Put	Bond Future	21.7800	0.0218	18.3000	0.0183	15.978	0.0000	0.0000

---

0  
0  
12,187  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
1,100  
0  
1,100  
0  
1,000  
0  
100  
0  
15,000  
0  
7,500  
87,258  
0  
0  
1,004  
0  
0  
0  
400

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/12/23	R035	08/05/2025	12.70 Call	Bond Future	11209.6500	11.2097	11395.6200	11.3956	1.659	0.0000	0.0000
2024/12/23	R035	08/05/2025	12.70 Put	Bond Future	91.1500	0.0912	79.5900	0.0796	12.682	0.0000	0.0000
2024/12/23	R035	08/05/2025	11.46 Put	Bond Future	609.0600	0.6091	557.2100	0.5572	8.513	0.0000	0.0000
2024/12/23	R035	08/05/2025	11.46 Call	Bond Future	5606.1800	5.6062	5751.8600	5.7519	2.599	0.0000	0.0000
2024/12/23	R035	08/05/2025	11.70 Call	Bond Future	6664.1800	6.6642	6821.5700	6.8216	2.362	0.0000	0.0000
2024/12/23	R035	08/05/2025	11.70 Put	Bond Future	432.8100	0.4328	392.6700	0.3927	9.274	0.0000	0.0000
2024/12/23	R035	08/05/2025	10.95 Call	Bond Future	3516.9200	3.5169	3629.8100	3.6298	3.210	0.0000	0.0000
2024/12/23	R035	08/05/2025	10.95 Put	Bond Future	1225.8400	1.2258	1141.2000	1.1412	6.905	0.0000	0.0000
2024/12/23	R035	08/05/2025	10.44 Put	Bond Future	2350.1200	2.3501	2224.5500	2.2246	5.343	0.0000	0.0000
2024/12/23	R035	08/05/2025	10.44 Call	Bond Future	1817.3300	1.8173	1889.2900	1.8893	3.960	0.0000	0.0000
2024/12/23	R035	07/08/2025		Bond Future	10.6331	93.5809	10.5963	93.7834	0.346	0.0000	0.0000
2024/12/23	R035	07/08/2025	12.65 Call	Bond Future	10582.7700	10.5828	10758.2600	10.7583	1.658	0.0000	0.0000
2024/12/23	R035	07/08/2025	12.65 Put	Bond Future	373.5900	0.3736	346.6300	0.3466	7.216	0.0000	0.0000
2024/12/23	R035	06/11/2025		Bond Future	10.7499	90.8820	10.7113	91.0896	0.359	0.0000	0.0000
2024/12/23	R035	06/11/2025	11.20 Call	Bond Future	4734.2400	4.7342	4850.0600	4.8501	2.446	0.0000	0.0000
2024/12/23	R035	06/11/2025	11.20 Put	Bond Future	2363.2100	2.3632	2271.4500	2.2715	3.883	0.0000	0.0000
2024/12/23	R035	05/02/2026		Bond Future	10.8835	92.6041	10.8428	92.8168	0.373	0.0000	0.0000
2024/12/23	R035	05/02/2026	10.79 Call	Bond Future	3588.7900	3.5888	3682.1800	3.6822	2.602	0.0000	0.0000
2024/12/23	R035	05/02/2026	10.79 Put	Bond Future	4079.2500	4.0793	3959.9500	3.9600	2.925	0.0000	0.0000
2024/12/23	R038	06/02/2025		Bond Future	10.9499	103.4599	10.9313	103.5874	0.170	0.0000	0.0000
2024/12/23	R038	06/02/2025	11.24 Call	Bond Future	2675.3800	2.6754	2725.6500	2.7257	1.879	0.0000	0.0000
2024/12/23	R038	06/02/2025	11.24 Put	Bond Future	715.0300	0.7150	637.7800	0.6378	10.804	0.0000	0.0000
2024/12/23	R038	08/05/2025		Bond Future	11.0526	100.0468	11.0331	100.1778	0.176	0.0000	0.0000
2024/12/23	R038	08/05/2025	11.24 Call	Bond Future	3255.8200	3.2558	3306.1400	3.3061	1.546	0.0000	0.0000
2024/12/23	R038	08/05/2025	11.24 Put	Bond Future	2006.5700	2.0066	1925.8500	1.9259	4.023	0.0000	0.0000
2024/12/23	R038	07/08/2025		Bond Future	11.1630	102.0264	11.1426	102.1612	0.183	0.0000	0.0000
2024/12/23	R038	07/08/2025	11.24 Call	Bond Future	3551.7800	3.5518	3603.5700	3.6036	1.458	0.0000	0.0000
2024/12/23	R038	07/08/2025	11.24 Put	Bond Future	3045.9700	3.0460	2963.0100	2.9630	2.724	0.0000	0.0000
2024/12/23	R038	06/11/2025		Bond Future	11.2878	98.5104	11.2663	98.6490	0.190	0.0000	0.0000
2024/12/23	R038	06/11/2025	11.24 Call	Bond Future	3906.0000	3.9060	3957.8300	3.9578	1.327	0.0000	0.0000
2024/12/23	R038	06/11/2025	11.24 Put	Bond Future	4215.0200	4.2150	4128.2800	4.1283	2.058	0.0000	0.0000
2024/12/23	R038	06/11/2025	12.33 Call	Bond Future	8271.4900	8.2715	8357.4600	8.3575	1.039	0.0000	0.0000
2024/12/23	R038	06/11/2025	12.33 Put	Bond Future	1868.0800	1.8681	1815.4800	1.8155	2.816	0.0000	0.0000
2024/12/23	R038	06/11/2025	10.98 Put	Bond Future	5090.8500	5.0909	4995.2400	4.9952	1.878	0.0000	0.0000
2024/12/23	R038	06/11/2025	10.98 Call	Bond Future	3073.9200	3.0739	3116.8800	3.1169	1.398	0.0000	0.0000
2024/12/23	R038	05/02/2026		Bond Future	11.4258	100.3749	11.4033	100.5174	0.197	0.0000	0.0000
2024/12/23	R038	05/02/2026	11.44 Call	Bond Future	4703.0400	4.7030	4761.4100	4.7614	1.241	0.0000	0.0000
2024/12/23	R038	05/02/2026	11.44 Put	Bond Future	4613.4500	4.6135	4529.3000	4.5293	1.824	0.0000	0.0000

0  
400  
0  
400  
0  
150  
0  
150  
0  
150  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
8,865  
0  
0  
2,395  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
1,770  
0  
1,770  
0  
0  
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/12/23	R053	06/02/2025		Bond Future	11.2553	107.3826	11.2218	107.6753	0.298	0.0000	0.0000
2024/12/23	R053	06/02/2025	12.94 Call	Bond Future	13018.7100	13.0187	13305.8100	13.3058	2.205	0.0000	0.0000
2024/12/23	R053	06/02/2025	12.94 Put	Bond Future	16.4500	0.0165	10.7700	0.0108	34.529	0.0000	0.0000
2024/12/23	R053	08/05/2025		Bond Future	11.3474	103.6708	11.3126	103.9705	0.307	0.0000	0.0000
2024/12/23	R053	08/05/2025	12.64 Call	Bond Future	10730.9500	10.7310	10973.1300	10.9731	2.257	0.0000	0.0000
2024/12/23	R053	08/05/2025	12.64 Put	Bond Future	627.3400	0.6273	569.9000	0.5699	9.156	0.0000	0.0000
2024/12/23	R053	07/08/2025		Bond Future	11.4453	105.7222	11.4091	106.0288	0.316	0.0000	0.0000
2024/12/23	R053	07/08/2025	13.17 Call	Bond Future	13754.2600	13.7543	14005.2400	14.0052	1.825	0.0000	0.0000
2024/12/23	R053	07/08/2025	13.17 Put	Bond Future	866.1800	0.8662	810.5000	0.8105	6.428	0.0000	0.0000
2024/12/23	R053	06/11/2025		Bond Future	11.5540	101.8989	11.5163	102.2128	0.326	0.0000	0.0000
2024/12/23	R053	06/11/2025	11.76 Call	Bond Future	6082.0700	6.0821	6240.5400	6.2405	2.606	0.0000	0.0000
2024/12/23	R053	06/11/2025	11.76 Put	Bond Future	4397.4300	4.3974	4241.9800	4.2420	3.535	0.0000	0.0000
2024/12/23	R053	05/02/2026		Bond Future	11.6725	103.8272	11.6331	104.1485	0.337	0.0000	0.0000
2024/12/23	R053	05/02/2026	11.49 Call	Bond Future	5045.0600	5.0451	5181.6800	5.1817	2.708	0.0000	0.0000
2024/12/23	R053	05/02/2026	11.49 Put	Bond Future	6551.6000	6.5516	6366.9600	6.3670	2.818	0.0000	0.0000
2024/12/23	R186	06/02/2025		Bond Future	8.3321	105.1383	8.3044	105.1863	0.332	0.0000	0.0000
2024/12/23	R186	06/02/2025	9.03 Call	Bond Future	1212.6600	1.2127	1256.7600	1.2568	3.637	0.0000	0.0000
2024/12/23	R186	06/02/2025	9.03 Put	Bond Future	13.4100	0.0134	9.5400	0.0095	28.859	0.0000	0.0000
2024/12/23	R186	08/05/2025		Bond Future	8.3695	107.2496	8.3364	107.2995	0.395	0.0000	0.0000
2024/12/23	R186	08/05/2025	8.47 Call	Bond Future	453.2100	0.4532	478.0200	0.4780	5.474	0.0000	0.0000
2024/12/23	R186	08/05/2025	8.47 Put	Bond Future	301.6900	0.3017	276.6300	0.2766	8.307	0.0000	0.0000
2024/12/23	R186	07/08/2025		Bond Future	8.4390	104.0628	8.3985	104.1148	0.480	0.0000	0.0000
2024/12/23	R186	07/08/2025	9.68 Call	Bond Future	1702.8100	1.7028	1744.6100	1.7446	2.455	0.0000	0.0000
2024/12/23	R186	07/08/2025	9.68 Put	Bond Future	127.1200	0.1271	116.9600	0.1170	7.992	0.0000	0.0000
2024/12/23	R186	07/08/2025	10.25 Call	Bond Future	2360.0500	2.3601	2405.7500	2.4058	1.936	0.0000	0.0000
2024/12/23	R186	07/08/2025	10.25 Put	Bond Future	72.0100	0.0720	65.7500	0.0658	8.693	0.0000	0.0000
2024/12/23	R186	07/08/2025	9.22 Put	Bond Future	204.2200	0.2042	189.1900	0.1892	7.360	0.0000	0.0000
2024/12/23	R186	07/08/2025	9.22 Call	Bond Future	1199.8400	1.1998	1236.7700	1.2368	3.078	0.0000	0.0000
2024/12/23	R186	06/11/2025		Bond Future	8.5818	106.0729	8.5303	106.1272	0.600	0.0000	0.0000
2024/12/23	R186	06/11/2025	8.13 Call	Bond Future	265.2500	0.2653	282.3000	0.2823	6.428	0.0000	0.0000
2024/12/23	R186	06/11/2025	8.13 Put	Bond Future	743.2500	0.7433	706.0200	0.7060	5.009	0.0000	0.0000
2024/12/23	R186	05/02/2026		Bond Future	8.8626	102.7758	8.7938	102.8324	0.777	0.0000	0.0000
2024/12/23	R186	05/02/2026	8.43 Call	Bond Future	281.0700	0.2811	301.2700	0.3013	7.187	0.0000	0.0000
2024/12/23	R186	05/02/2026	8.43 Put	Bond Future	637.6300	0.6376	601.2400	0.6012	5.707	0.0000	0.0000
2024/12/23	R202	06/02/2025		Bond Future	269.1721	269.1721	269.5261	269.5261	0.132	0.0000	0.0000
2024/12/23	R202	06/02/2025	266.79 Call	Bond Future	2382.0800	2.3821	2736.1000	2.7361	14.862	0.0000	0.0000
2024/12/23	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/23	R202	08/05/2025		Bond Future	274.6429	274.6429	275.0067	275.0067	0.132	0.0000	0.0000

---

2,019

0

0

0

0

0

0

0

0

0

0

0

0

0

0

177,864

0

0

0

0

0

0

0

0

0

1,983

0

1,983

0

0

0

0

0

0

1,914

0

0

269

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/12/23	R202	08/05/2025	272.31 Call	Bond Future	2332.8600	2.3329	2696.7000	2.6967	15.596	0.0000	0.0000
2024/12/23	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/23	R202	07/08/2025		Bond Future	274.9087	274.9087	275.2827	275.2827	0.136	0.0000	0.0000
2024/12/23	R202	07/08/2025	271.60 Call	Bond Future	3308.6700	3.3087	3682.7000	3.6827	11.305	0.0000	0.0000
2024/12/23	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/23	R202	06/11/2025		Bond Future	280.2875	280.2875	280.6722	280.6722	0.137	0.0000	0.0000
2024/12/23	R202	06/11/2025	275.64 Call	Bond Future	4647.4600	4.6475	5032.1900	5.0322	8.278	0.0000	0.0000
2024/12/23	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/23	R202	05/02/2026		Bond Future	280.3342	280.3342	280.7300	280.7300	0.141	0.0000	0.0000
2024/12/23	R202	05/02/2026	277.82 Call	Bond Future	2514.2200	2.5142	2910.0200	2.9100	15.742	0.0000	0.0000
2024/12/23	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/23	R209	06/02/2025		Bond Future	10.6423	74.0257	10.6344	74.0664	0.074	0.0000	0.0000
2024/12/23	R209	06/02/2025	12.44 Call	Bond Future	8521.8400	8.5218	8561.3100	8.5613	0.463	0.0000	0.0000
2024/12/23	R209	06/02/2025	12.44 Put	Bond Future	4.0600	0.0041	2.8400	0.0028	30.049	0.0000	0.0000
2024/12/23	R209	08/05/2025		Bond Future	10.7295	72.3574	10.7212	72.3995	0.077	0.0000	0.0000
2024/12/23	R209	08/05/2025	11.89 Call	Bond Future	5968.1100	5.9681	5991.7800	5.9918	0.397	0.0000	0.0000
2024/12/23	R209	08/05/2025	11.89 Put	Bond Future	390.5500	0.3906	372.0500	0.3721	4.737	0.0000	0.0000
2024/12/23	R209	07/08/2025		Bond Future	10.8239	73.7894	10.8151	73.8332	0.081	0.0000	0.0000
2024/12/23	R209	07/08/2025	12.68 Call	Bond Future	8928.7600	8.9288	8958.6100	8.9586	0.334	0.0000	0.0000
2024/12/23	R209	07/08/2025	12.68 Put	Bond Future	417.6400	0.4176	403.6900	0.4037	3.340	0.0000	0.0000
2024/12/23	R209	06/11/2025		Bond Future	10.9314	72.0619	10.9221	72.1075	0.085	0.0000	0.0000
2024/12/23	R209	06/11/2025	11.27 Call	Bond Future	3983.3400	3.9833	3996.7500	3.9968	0.337	0.0000	0.0000
2024/12/23	R209	06/11/2025	11.27 Put	Bond Future	2350.6700	2.3507	2318.5300	2.3185	1.367	0.0000	0.0000
2024/12/23	R209	05/02/2026		Bond Future	11.0511	73.4271	11.0413	73.4744	0.089	0.0000	0.0000
2024/12/23	R209	05/02/2026	10.93 Call	Bond Future	3243.3600	3.2434	3254.1500	3.2542	0.333	0.0000	0.0000
2024/12/23	R209	05/02/2026	10.93 Put	Bond Future	3828.1300	3.8281	3791.5600	3.7916	0.955	0.0000	0.0000
2024/12/23	R210	06/02/2025		Bond Future	244.6627	244.6627	244.5733	244.5733	0.037	0.0000	0.0000
2024/12/23	R210	06/02/2025	239.61 Call	Bond Future	5052.6800	5.0527	4963.2700	4.9633	1.770	0.0000	0.0000
2024/12/23	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/23	R210	08/05/2025		Bond Future	246.2795	246.2795	246.1906	246.1906	0.036	0.0000	0.0000
2024/12/23	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/23	R210	08/05/2025	248.03 Put	Bond Future	1750.4600	1.7505	1839.3700	1.8394	5.079	0.0000	0.0000
2024/12/23	R210	07/08/2025		Bond Future	251.2139	251.2139	251.1259	251.1259	0.035	0.0000	0.0000
2024/12/23	R210	07/08/2025	248.44 Call	Bond Future	2773.8800	2.7739	2685.8600	2.6859	3.173	0.0000	0.0000
2024/12/23	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/23	R210	06/11/2025		Bond Future	252.7082	252.7082	252.6217	252.6217	0.034	0.0000	0.0000
2024/12/23	R210	06/11/2025	252.14 Call	Bond Future	568.1700	0.5682	481.6800	0.4817	15.223	0.0000	0.0000
2024/12/23	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

---

0

0

0

0

0

0

0

0

0

0

0

12,983

0

0

6,367

0

0

0

0

0

0

0

0

0

0

0

991

0

0

300

0

0

0

0

0

0

0

0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/12/23	R210	05/02/2026		Bond Future	257.5618	257.5618	257.4767	257.4767	0.033	0.0000	0.0000
2024/12/23	R210	05/02/2026	253.10 Call	Bond Future	4461.8100	4.4618	4376.7400	4.3767	1.907	0.0000	0.0000
2024/12/23	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/23	R213	06/02/2025		Bond Future	9.5473	91.6636	9.5140	91.8030	0.348	0.0000	0.0000
2024/12/23	R213	06/02/2025	11.35 Call	Bond Future	7178.2500	7.1783	7314.0200	7.3140	1.891	0.0000	0.0000
2024/12/23	R213	06/02/2025	11.35 Put	Bond Future	11.2600	0.0113	7.6300	0.0076	32.238	0.0000	0.0000
2024/12/23	R213	08/05/2025		Bond Future	9.6201	89.9467	9.5849	90.0897	0.366	0.0000	0.0000
2024/12/23	R213	08/05/2025	10.52 Call	Bond Future	3965.7300	3.9657	4072.2900	4.0723	2.687	0.0000	0.0000
2024/12/23	R213	08/05/2025	10.52 Put	Bond Future	408.7900	0.4088	372.3700	0.3724	8.909	0.0000	0.0000
2024/12/23	R213	07/08/2025		Bond Future	9.7052	91.7273	9.6677	91.8742	0.386	0.0000	0.0000
2024/12/23	R213	07/08/2025	11.66 Call	Bond Future	7496.4100	7.4964	7624.9700	7.6250	1.715	0.0000	0.0000
2024/12/23	R213	07/08/2025	11.66 Put	Bond Future	236.1500	0.2362	217.8900	0.2179	7.732	0.0000	0.0000
2024/12/23	R213	06/11/2025		Bond Future	9.8162	89.9454	9.7762	90.0962	0.407	0.0000	0.0000
2024/12/23	R213	06/11/2025	10.05 Call	Bond Future	2722.8200	2.7228	2799.7300	2.7997	2.825	0.0000	0.0000
2024/12/23	R213	06/11/2025	10.05 Put	Bond Future	1847.0600	1.8471	1773.1800	1.7732	4.000	0.0000	0.0000
2024/12/23	R213	05/02/2026		Bond Future	9.9506	91.6509	9.9078	91.8056	0.430	0.0000	0.0000
2024/12/23	R213	05/02/2026	9.89 Call	Bond Future	2309.8300	2.3098	2378.9800	2.3790	2.994	0.0000	0.0000
2024/12/23	R213	05/02/2026	9.89 Put	Bond Future	2529.1600	2.5292	2443.5600	2.4436	3.385	0.0000	0.0000
2024/12/23	R214	06/02/2025	13.63 Call	Bond Future	12082.4300	12.0824	12265.9100	12.2659	1.519	0.0000	0.0000
2024/12/23	R214	06/02/2025	13.63 Put	Bond Future	0.1700	0.0002	0.0800	0.0001	52.941	0.0000	0.0000
2024/12/23	R214	06/02/2025	12.25 Put	Bond Future	42.4000	0.0424	30.4700	0.0305	28.137	0.0000	0.0000
2024/12/23	R214	06/02/2025	12.25 Call	Bond Future	6090.9600	6.0910	6262.6000	6.2626	2.818	0.0000	0.0000
2024/12/23	R214	06/02/2025	11.75 Put	Bond Future	196.0100	0.1960	156.0200	0.1560	20.402	0.0000	0.0000
2024/12/23	R214	06/02/2025	11.75 Call	Bond Future	3800.0200	3.8000	3943.6000	3.9436	3.778	0.0000	0.0000
2024/12/23	R214	06/02/2025		Bond Future	11.0644	69.0116	11.0310	69.1951	0.302	0.0000	0.0000
2024/12/23	R214	06/02/2025	12.71 Call	Bond Future	8180.3900	8.1804	8360.6500	8.3607	2.204	0.0000	0.0000
2024/12/23	R214	06/02/2025	12.71 Put	Bond Future	9.4500	0.0095	6.1400	0.0061	35.026	0.0000	0.0000
2024/12/23	R214	08/05/2025		Bond Future	11.1498	67.0939	11.1152	67.2818	0.311	0.0000	0.0000
2024/12/23	R214	08/05/2025	12.40 Call	Bond Future	6670.2000	6.6702	6822.0400	6.8220	2.276	0.0000	0.0000
2024/12/23	R214	08/05/2025	12.40 Put	Bond Future	390.6000	0.3906	354.6000	0.3546	9.217	0.0000	0.0000
2024/12/23	R214	07/08/2025		Bond Future	11.2423	68.4220	11.2063	68.6143	0.320	0.0000	0.0000
2024/12/23	R214	07/08/2025	12.97 Call	Bond Future	8833.0600	8.8331	8992.4700	8.9925	1.805	0.0000	0.0000
2024/12/23	R214	07/08/2025	12.97 Put	Bond Future	498.0600	0.4981	465.1900	0.4652	6.600	0.0000	0.0000
2024/12/23	R214	06/11/2025		Bond Future	11.3477	66.4432	11.3104	66.6400	0.329	0.0000	0.0000
2024/12/23	R214	06/11/2025	11.64 Call	Bond Future	4154.3200	4.1543	4257.2300	4.2572	2.477	0.0000	0.0000
2024/12/23	R214	06/11/2025	11.64 Put	Bond Future	2643.4900	2.6435	2549.5700	2.5496	3.553	0.0000	0.0000
2024/12/23	R214	05/02/2026		Bond Future	11.4649	67.7021	11.4261	67.9036	0.339	0.0000	0.0000
2024/12/23	R214	05/02/2026	11.26 Call	Bond Future	3230.4300	3.2304	3314.8100	3.3148	2.612	0.0000	0.0000

---

0

0

0

100,765

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	
2024/12/23	R214	05/02/2026	11.26 Put	Bond Future	4303.4500	4.3035	4186.3300	4.1863	2.722	0.0000	0.0000
2024/12/23	R248	06/02/2025	10.30 Put	Bond Future	6841.9800	6.8420	6648.1400	6.6481	2.833	0.0000	0.0000
2024/12/23	R248	06/02/2025	10.30 Call	Bond Future	23.9500	0.0240	22.8900	0.0229	4.426	0.0000	0.0000
2024/12/23	R248	06/02/2025	11.00 Put	Bond Future	2380.9600	2.3810	2212.2600	2.2123	7.085	0.0000	0.0000
2024/12/23	R248	06/02/2025	11.00 Call	Bond Future	722.4700	0.7225	746.5500	0.7466	3.333	0.0000	0.0000
2024/12/23	R248	06/02/2025	11.70 Call	Bond Future	3459.7000	3.4597	3580.7600	3.5808	3.499	0.0000	0.0000
2024/12/23	R248	06/02/2025	11.70 Put	Bond Future	459.2400	0.4592	387.5200	0.3875	15.617	0.0000	0.0000
2024/12/23	R248	06/02/2025		Bond Future	11.2412	83.5748	11.2127	83.7676	0.253	0.0000	0.0000
2024/12/23	R248	06/02/2025	12.71 Call	Bond Future	8981.2100	8.9812	9167.0500	9.1671	2.069	0.0000	0.0000
2024/12/23	R248	06/02/2025	12.71 Put	Bond Future	22.8000	0.0228	15.8600	0.0159	30.439	0.0000	0.0000
2024/12/23	R248	08/05/2025		Bond Future	11.3298	80.8061	11.3003	81.0035	0.261	0.0000	0.0000
2024/12/23	R248	08/05/2025	12.60 Call	Bond Future	8233.6800	8.2337	8390.6000	8.3906	1.906	0.0000	0.0000
2024/12/23	R248	08/05/2025	12.60 Put	Bond Future	484.1200	0.4841	443.6900	0.4437	8.351	0.0000	0.0000
2024/12/23	R248	07/08/2025		Bond Future	11.4256	82.4055	11.3949	82.6077	0.269	0.0000	0.0000
2024/12/23	R248	07/08/2025	13.21 Call	Bond Future	10984.6700	10.9847	11150.5600	11.1506	1.510	0.0000	0.0000
2024/12/23	R248	07/08/2025	13.21 Put	Bond Future	613.2100	0.6132	576.8700	0.5769	5.926	0.0000	0.0000
2024/12/23	R248	06/11/2025		Bond Future	11.5339	79.5539	11.5019	79.7610	0.277	0.0000	0.0000
2024/12/23	R248	06/11/2025	11.74 Call	Bond Future	4753.4700	4.7535	4854.8900	4.8549	2.134	0.0000	0.0000
2024/12/23	R248	06/11/2025	11.74 Put	Bond Future	3441.8500	3.4419	3336.1600	3.3362	3.071	0.0000	0.0000
2024/12/23	R248	05/02/2026		Bond Future	11.6540	81.0606	11.6206	81.2728	0.286	0.0000	0.0000
2024/12/23	R248	05/02/2026	11.46 Call	Bond Future	3960.5800	3.9606	4047.5900	4.0476	2.197	0.0000	0.0000
2024/12/23	R248	05/02/2026	11.46 Put	Bond Future	5207.4900	5.2075	5082.3600	5.0824	2.403	0.0000	0.0000
2024/12/23	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/23	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/23	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/23	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

**Total**

