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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/11/2024 TO 11/11/2024

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
2024/11/11	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/11	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/11	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/11	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/11	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/11	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/11	2025	07/11/2024		Bond Future	181.5800	181.5800	181.5800	0.000	0.0000	0.0000
2024/11/11	2029	07/11/2024		Bond Future	132.4200	132.4200	132.4200	0.000	0.0000	0.0000
2024/11/11	2029	06/02/2025		Bond Future	134.7590	134.7590	134.7501	0.007	0.0000	0.0000
2024/11/11	2029	06/02/2025	132.40 Call	Bond Future	2358.9600	2.3590	2350.1100	0.375	0.0000	0.0000
2024/11/11	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/11	2029	08/05/2025		Bond Future	136.1367	136.1367	136.1279	0.006	0.0000	0.0000

Open Interest

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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	
2024/11/11	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/11	2029	08/05/2025	137.85 Put	Bond Future	1713.3500	1.7134	1722.1200	1.7221	0.512	0.0000	0.0000
2024/11/11	2029	07/08/2025		Bond Future	138.8728	138.8728	138.8645	138.8645	0.006	0.0000	0.0000
2024/11/11	2029	07/08/2025	137.41 Call	Bond Future	1462.7800	1.4628	1454.4600	1.4545	0.569	0.0000	0.0000
2024/11/11	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/11	2029	06/11/2025		Bond Future	140.1632	140.1632	140.1553	140.1553	0.006	0.0000	0.0000
2024/11/11	2029	06/11/2025	139.79 Call	Bond Future	373.2200	0.3732	365.3400	0.3653	2.111	0.0000	0.0000
2024/11/11	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/11	2029	05/02/2026		Bond Future	142.7475	142.7475	142.7402	142.7402	0.005	0.0000	0.0000
2024/11/11	2029	05/02/2026	140.11 Call	Bond Future	2637.5000	2.6375	2630.2400	2.6302	0.275	0.0000	0.0000
2024/11/11	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/11	2030	07/11/2024		Bond Future	10.7500	91.4674	10.7500	91.4674	0.000	0.0000	0.0000
2024/11/11	2030	06/02/2025		Bond Future	9.2154	95.4780	9.2466	95.3594	0.339	0.0000	0.0000
2024/11/11	2030	06/02/2025	10.68 Call	Bond Future	5427.3600	5.4274	5311.7300	5.3117	2.131	0.0000	0.0000
2024/11/11	2030	06/02/2025	10.68 Put	Bond Future	55.4200	0.0554	58.3700	0.0584	5.323	0.0000	0.0000
2024/11/11	2030	06/02/2025	8.68 Put	Bond Future	2425.1000	2.4251	2511.7200	2.5117	3.572	0.0000	0.0000
2024/11/11	2030	06/02/2025	8.68 Call	Bond Future	363.1800	0.3632	331.2200	0.3312	8.800	0.0000	0.0000
2024/11/11	2030	06/02/2025	9.18 Put	Bond Future	1169.7300	1.1697	1226.2000	1.2262	4.828	0.0000	0.0000
2024/11/11	2030	06/02/2025	9.18 Call	Bond Future	1035.2100	1.0352	973.1000	0.9731	6.000	0.0000	0.0000
2024/11/11	2030	06/02/2025	9.69 Call	Bond Future	2245.0500	2.2451	2152.9700	2.1530	4.101	0.0000	0.0000
2024/11/11	2030	06/02/2025	9.69 Put	Bond Future	461.8200	0.4618	488.3200	0.4883	5.738	0.0000	0.0000
2024/11/11	2030	08/05/2025	8.95 Put	Bond Future	2173.0700	2.1731	2247.1500	2.2472	3.409	0.0000	0.0000
2024/11/11	2030	08/05/2025	8.95 Call	Bond Future	968.7500	0.9688	922.0300	0.9220	4.823	0.0000	0.0000
2024/11/11	2030	08/05/2025	9.45 Put	Bond Future	1250.2400	1.2502	1300.7000	1.3007	4.036	0.0000	0.0000
2024/11/11	2030	08/05/2025	9.45 Call	Bond Future	1873.9500	1.8740	1803.6100	1.8036	3.754	0.0000	0.0000
2024/11/11	2030	08/05/2025	8.68 Put	Bond Future	2845.1600	2.8452	2931.0800	2.9311	3.020	0.0000	0.0000
2024/11/11	2030	08/05/2025	8.68 Call	Bond Future	635.6500	0.6357	600.7700	0.6008	5.487	0.0000	0.0000
2024/11/11	2030	08/05/2025	9.18 Put	Bond Future	1697.2700	1.6973	1760.3600	1.7604	3.717	0.0000	0.0000
2024/11/11	2030	08/05/2025	9.18 Call	Bond Future	1339.1800	1.3392	1281.4700	1.2815	4.309	0.0000	0.0000
2024/11/11	2030	08/05/2025	9.99 Call	Bond Future	3204.6900	3.2047	3112.2200	3.1122	2.885	0.0000	0.0000
2024/11/11	2030	08/05/2025	9.99 Put	Bond Future	654.3400	0.6543	682.6700	0.6827	4.330	0.0000	0.0000
2024/11/11	2030	08/05/2025		Bond Future	9.2781	97.4362	9.3113	97.3154	0.358	0.0000	0.0000
2024/11/11	2030	08/05/2025	9.93 Call	Bond Future	3042.8500	3.0429	2952.5500	2.9526	2.968	0.0000	0.0000
2024/11/11	2030	08/05/2025	9.93 Put	Bond Future	704.1700	0.7042	734.6700	0.7347	4.331	0.0000	0.0000
2024/11/11	2030	08/05/2025	11.86 Call	Bond Future	8901.4200	8.9014	8782.4500	8.7825	1.337	0.0000	0.0000
2024/11/11	2030	08/05/2025	11.86 Put	Bond Future	42.4200	0.0424	44.2500	0.0443	4.314	0.0000	0.0000
2024/11/11	2030	08/05/2025	10.31 Put	Bond Future	439.4800	0.4395	458.1200	0.4581	4.241	0.0000	0.0000
2024/11/11	2030	08/05/2025	10.31 Call	Bond Future	4108.7500	4.1088	4006.5900	4.0066	2.486	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low
2024/11/11	2030	08/05/2025	12.28 Call	Bond Future		10219.7200	10.2197	10099.7000	10.0997	1.174	0.0000	0.0000
2024/11/11	2030	08/05/2025	12.28 Put	Bond Future		17.5700	0.0176	18.3500	0.0184	4.439	0.0000	0.0000
2024/11/11	2030	08/05/2025	10.69 Put	Bond Future		271.9000	0.2719	283.4200	0.2834	4.237	0.0000	0.0000
2024/11/11	2030	08/05/2025	10.69 Call	Bond Future		5248.3500	5.2484	5139.0700	5.1391	2.082	0.0000	0.0000
2024/11/11	2030	07/08/2025		Bond Future		9.3660	95.3604	9.4013	95.2377	0.378	0.0000	0.0000
2024/11/11	2030	07/08/2025	11.11 Call	Bond Future		6180.9000	6.1809	6108.7300	6.1087	1.168	0.0000	0.0000
2024/11/11	2030	07/08/2025	11.11 Put	Bond Future		351.0400	0.3510	401.6500	0.4017	14.417	0.0000	0.0000
2024/11/11	2030	07/08/2025	12.12 Call	Bond Future		9107.5700	9.1076	8992.0100	8.9920	1.269	0.0000	0.0000
2024/11/11	2030	07/08/2025	12.12 Put	Bond Future		102.8800	0.1029	110.1000	0.1101	7.018	0.0000	0.0000
2024/11/11	2030	07/08/2025	10.48 Put	Bond Future		634.9500	0.6350	710.6100	0.7106	11.916	0.0000	0.0000
2024/11/11	2030	07/08/2025	10.48 Call	Bond Future		4411.1000	4.4111	4363.9800	4.3640	1.068	0.0000	0.0000
2024/11/11	2030	06/11/2025		Bond Future		9.4657	97.2128	9.5034	97.0881	0.398	0.0000	0.0000
2024/11/11	2030	06/11/2025	9.54 Call	Bond Future		2154.4500	2.1545	2088.2700	2.0883	3.072	0.0000	0.0000
2024/11/11	2030	06/11/2025	9.54 Put	Bond Future		1908.7500	1.9088	1967.3200	1.9673	3.069	0.0000	0.0000
2024/11/11	2030	05/02/2026		Bond Future		9.6202	94.9698	9.6606	94.8435	0.420	0.0000	0.0000
2024/11/11	2030	05/02/2026	9.49 Call	Bond Future		1904.0200	1.9040	1924.7100	1.9247	1.087	0.0000	0.0000
2024/11/11	2030	05/02/2026	9.49 Put	Bond Future		2313.0400	2.3130	2460.1200	2.4601	6.359	0.0000	0.0000
2024/11/11	2032	07/11/2024		Bond Future		11.4800	85.1604	11.4800	85.1604	0.000	0.0000	0.0000
2024/11/11	2032	06/02/2025		Bond Future		9.8564	94.9257	9.8870	94.7798	0.310	0.0000	0.0000
2024/11/11	2032	06/02/2025	11.72 Call	Bond Future		8412.6300	8.4126	8274.3500	8.2744	1.644	0.0000	0.0000
2024/11/11	2032	06/02/2025	11.72 Put	Bond Future		34.7100	0.0347	42.3900	0.0424	22.126	0.0000	0.0000
2024/11/11	2032	06/02/2025	9.42 Put	Bond Future		2677.2800	2.6773	2787.9600	2.7880	4.134	0.0000	0.0000
2024/11/11	2032	06/02/2025	9.42 Call	Bond Future		562.6700	0.5627	527.3900	0.5274	6.270	0.0000	0.0000
2024/11/11	2032	06/02/2025	9.92 Put	Bond Future		1257.7500	1.2578	1349.8200	1.3498	7.320	0.0000	0.0000
2024/11/11	2032	06/02/2025	9.92 Call	Bond Future		1560.8300	1.5608	1506.9400	1.5069	3.453	0.0000	0.0000
2024/11/11	2032	06/02/2025	10.61 Call	Bond Future		3864.3900	3.8644	3766.0600	3.7661	2.545	0.0000	0.0000
2024/11/11	2032	06/02/2025	10.61 Put	Bond Future		353.0000	0.3530	400.6300	0.4006	13.493	0.0000	0.0000
2024/11/11	2032	08/05/2025	9.42 Put	Bond Future		3351.6600	3.3517	3478.8800	3.4789	3.796	0.0000	0.0000
2024/11/11	2032	08/05/2025	9.42 Call	Bond Future		935.9900	0.9360	914.4600	0.9145	2.300	0.0000	0.0000
2024/11/11	2032	08/05/2025	9.92 Put	Bond Future		1980.1500	1.9802	2081.1000	2.0811	5.098	0.0000	0.0000
2024/11/11	2032	08/05/2025	9.92 Call	Bond Future		1925.4300	1.9254	1877.6300	1.8776	2.483	0.0000	0.0000
2024/11/11	2032	08/05/2025	10.97 Call	Bond Future		5230.4000	5.2304	5127.0900	5.1271	1.975	0.0000	0.0000
2024/11/11	2032	08/05/2025	10.97 Put	Bond Future		566.0400	0.5660	611.4800	0.6115	8.028	0.0000	0.0000
2024/11/11	2032	08/05/2025		Bond Future		9.9318	92.7079	9.9639	92.5592	0.323	0.0000	0.0000
2024/11/11	2032	08/05/2025	10.91 Call	Bond Future		5012.9300	5.0129	4912.2100	4.9122	2.009	0.0000	0.0000
2024/11/11	2032	08/05/2025	10.91 Put	Bond Future		609.8200	0.6098	657.8500	0.6579	7.876	0.0000	0.0000
2024/11/11	2032	07/08/2025		Bond Future		10.0251	94.5479	10.0587	94.3967	0.335	0.0000	0.0000
2024/11/11	2032	07/08/2025	12.01 Call	Bond Future		8824.9200	8.8249	8687.3800	8.6874	1.559	0.0000	0.0000

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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	
2024/11/11	2032	07/08/2025	12.01 Put	Bond Future	408.3500	0.4084	422.0800	0.4221	3.362	0.0000	0.0000
2024/11/11	2032	06/11/2025		Bond Future	10.1362	92.2235	10.1715	92.0697	0.348	0.0000	0.0000
2024/11/11	2032	06/11/2025	10.42 Call	Bond Future	3617.1900	3.6172	3543.8500	3.5439	2.028	0.0000	0.0000
2024/11/11	2032	06/11/2025	10.42 Put	Bond Future	2389.5500	2.3896	2470.0200	2.4700	3.368	0.0000	0.0000
2024/11/11	2032	05/02/2026		Bond Future	10.2867	93.8952	10.3238	93.7391	0.361	0.0000	0.0000
2024/11/11	2032	05/02/2026	10.16 Call	Bond Future	2844.1500	2.8442	2787.2900	2.7873	1.999	0.0000	0.0000
2024/11/11	2032	05/02/2026	10.16 Put	Bond Future	3379.3800	3.3794	3478.6000	3.4786	2.936	0.0000	0.0000
2024/11/11	2033	07/11/2024		Bond Future	126.4100	126.4100	126.4100	126.4100	0.000	0.0000	0.0000
2024/11/11	2033	06/02/2025		Bond Future	128.0847	128.0847	128.0773	128.0773	0.006	0.0000	0.0000
2024/11/11	2033	06/02/2025	124.94 Call	Bond Future	3144.6900	3.1447	3137.2900	3.1373	0.235	0.0000	0.0000
2024/11/11	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/11	2033	08/05/2025		Bond Future	129.2244	129.2244	129.2170	129.2170	0.006	0.0000	0.0000
2024/11/11	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/11	2033	08/05/2025	130.62 Put	Bond Future	1395.6400	1.3956	1402.9800	1.4030	0.526	0.0000	0.0000
2024/11/11	2033	07/08/2025		Bond Future	131.8217	131.8217	131.8148	131.8148	0.005	0.0000	0.0000
2024/11/11	2033	07/08/2025	128.65 Call	Bond Future	3171.6900	3.1717	3164.8300	3.1648	0.216	0.0000	0.0000
2024/11/11	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/11	2033	06/11/2025		Bond Future	132.8718	132.8718	132.8653	132.8653	0.005	0.0000	0.0000
2024/11/11	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/11	2033	06/11/2025	133.14 Put	Bond Future	268.2300	0.2682	274.6900	0.2747	2.408	0.0000	0.0000
2024/11/11	2033	05/02/2026		Bond Future	135.3217	135.3217	135.3159	135.3159	0.004	0.0000	0.0000
2024/11/11	2033	05/02/2026	132.88 Call	Bond Future	2441.7100	2.4417	2435.9200	2.4359	0.237	0.0000	0.0000
2024/11/11	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/11	2037	07/11/2024		Bond Future	12.5800	77.2432	12.5800	77.2432	0.000	0.0000	0.0000
2024/11/11	2037	06/02/2025		Bond Future	10.8554	84.6761	10.9011	84.4083	0.421	0.0000	0.0000
2024/11/11	2037	06/02/2025	12.76 Call	Bond Future	10266.4800	10.2665	10007.7900	10.0078	2.520	0.0000	0.0000
2024/11/11	2037	06/02/2025	12.76 Put	Bond Future	51.0500	0.0511	60.1800	0.0602	17.884	0.0000	0.0000
2024/11/11	2037	08/05/2025		Bond Future	10.9492	86.4127	10.9966	86.1396	0.433	0.0000	0.0000
2024/11/11	2037	08/05/2025	12.25 Call	Bond Future	7678.5500	7.6786	7419.9800	7.4200	3.367	0.0000	0.0000
2024/11/11	2037	08/05/2025	12.25 Put	Bond Future	617.6000	0.6176	632.1800	0.6322	2.361	0.0000	0.0000
2024/11/11	2037	08/05/2025	12.55 Call	Bond Future	9009.1800	9.0092	8744.3900	8.7444	2.939	0.0000	0.0000
2024/11/11	2037	08/05/2025	13.30 Put	Bond Future	165.8400	0.1658	166.8500	0.1669	0.609	0.0000	0.0000
2024/11/11	2037	08/05/2025	13.30 Call	Bond Future	12325.9400	12.3259	12053.8000	12.0538	2.208	0.0000	0.0000
2024/11/11	2037	08/05/2025	12.55 Put	Bond Future	439.7400	0.4397	448.1000	0.4481	1.901	0.0000	0.0000
2024/11/11	2037	08/05/2025	13.35 Put	Bond Future	152.9600	0.1530	153.7400	0.1537	0.510	0.0000	0.0000
2024/11/11	2037	08/05/2025	13.35 Call	Bond Future	12543.6200	12.5436	12271.2500	12.2713	2.171	0.0000	0.0000
2024/11/11	2037	07/08/2025		Bond Future	11.0586	83.8671	11.1079	83.5889	0.446	0.0000	0.0000
2024/11/11	2037	07/08/2025	13.01 Call	Bond Future	10703.2200	10.7032	10446.9800	10.4470	2.394	0.0000	0.0000

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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	
2024/11/11	2037	07/08/2025	13.01 Put	Bond Future	608.6700	0.6087	630.6500	0.6307	3.611	0.0000	0.0000
2024/11/11	2037	07/08/2025	12.17 Call	Bond Future	7223.1800	7.2232	6992.2800	6.9923	3.197	0.0000	0.0000
2024/11/11	2037	07/08/2025	12.17 Put	Bond Future	1250.0400	1.2500	1297.3600	1.2974	3.785	0.0000	0.0000
2024/11/11	2037	07/08/2025	11.42 Call	Bond Future	4374.2200	4.3742	4186.1900	4.1862	4.299	0.0000	0.0000
2024/11/11	2037	07/08/2025	11.42 Put	Bond Future	2363.1600	2.3632	2453.3500	2.4534	3.816	0.0000	0.0000
2024/11/11	2037	07/08/2025	10.55 Put	Bond Future	4788.5400	4.7885	4947.7400	4.9477	3.325	0.0000	0.0000
2024/11/11	2037	07/08/2025	10.55 Call	Bond Future	1839.4400	1.8394	1720.4200	1.7204	6.470	0.0000	0.0000
2024/11/11	2037	07/08/2025	11.82 Call	Bond Future	5844.1300	5.8441	5630.8100	5.6308	3.650	0.0000	0.0000
2024/11/11	2037	07/08/2025	11.82 Put	Bond Future	1685.4100	1.6854	1750.3100	1.7503	3.851	0.0000	0.0000
2024/11/11	2037	07/08/2025	11.07 Call	Bond Future	3224.6500	3.2247	3060.8100	3.0608	5.081	0.0000	0.0000
2024/11/11	2037	07/08/2025	11.07 Put	Bond Future	3160.1600	3.1602	3274.5400	3.2745	3.619	0.0000	0.0000
2024/11/11	2037	07/08/2025	10.34 Put	Bond Future	5620.1400	5.6201	5798.5800	5.7986	3.175	0.0000	0.0000
2024/11/11	2037	07/08/2025	10.34 Call	Bond Future	1411.2000	1.4112	1311.4200	1.3114	7.071	0.0000	0.0000
2024/11/11	2037	07/08/2025	10.64 Put	Bond Future	4465.2600	4.4653	4616.4200	4.6164	3.385	0.0000	0.0000
2024/11/11	2037	07/08/2025	10.64 Call	Bond Future	2048.4300	2.0484	1921.3700	1.9214	6.203	0.0000	0.0000
2024/11/11	2037	06/11/2025		Bond Future	11.1722	85.4951	11.2234	85.2118	0.458	0.0000	0.0000
2024/11/11	2037	06/11/2025	11.63 Call	Bond Future	5363.0300	5.3630	5117.4100	5.1174	4.580	0.0000	0.0000
2024/11/11	2037	06/11/2025	11.63 Put	Bond Future	2874.6600	2.8747	2912.2900	2.9123	1.309	0.0000	0.0000
2024/11/11	2037	05/02/2026		Bond Future	11.3148	82.7872	11.3680	82.4993	0.470	0.0000	0.0000
2024/11/11	2037	05/02/2026	11.20 Call	Bond Future	3938.7300	3.9387	3734.2400	3.7342	5.192	0.0000	0.0000
2024/11/11	2037	05/02/2026	11.20 Put	Bond Future	4565.2500	4.5653	4648.6500	4.6487	1.827	0.0000	0.0000
2024/11/11	2038	07/11/2024		Bond Future	135.2900	135.2900	135.2900	135.2900	0.000	0.0000	0.0000
2024/11/11	2038	06/02/2025		Bond Future	136.9940	136.9940	137.1357	137.1357	0.103	0.0000	0.0000
2024/11/11	2038	06/02/2025	135.23 Call	Bond Future	1763.9500	1.7640	1905.6500	1.9057	8.033	0.0000	0.0000
2024/11/11	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/11	2038	08/05/2025		Bond Future	139.8370	139.8370	139.9820	139.9820	0.104	0.0000	0.0000
2024/11/11	2038	08/05/2025	139.68 Call	Bond Future	157.0200	0.1570	301.9600	0.3020	92.307	0.0000	0.0000
2024/11/11	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/11	2038	07/08/2025		Bond Future	140.5055	140.5055	140.6539	140.6539	0.106	0.0000	0.0000
2024/11/11	2038	07/08/2025	139.56 Call	Bond Future	945.5000	0.9455	1093.9300	1.0939	15.699	0.0000	0.0000
2024/11/11	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/11	2038	06/11/2025		Bond Future	143.2715	143.2715	143.4234	143.4234	0.106	0.0000	0.0000
2024/11/11	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/11	2038	06/11/2025	143.88 Put	Bond Future	608.5400	0.6085	456.5900	0.4566	24.970	0.0000	0.0000
2024/11/11	2038	05/02/2026		Bond Future	143.7359	143.7359	143.8915	143.8915	0.108	0.0000	0.0000
2024/11/11	2038	05/02/2026	143.20 Call	Bond Future	535.8800	0.5359	691.4500	0.6915	29.031	0.0000	0.0000
2024/11/11	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/11	2040	07/11/2024		Bond Future	12.8500	77.0508	12.8500	77.0508	0.000	0.0000	0.0000

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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	
2024/11/11	2040	06/02/2025		Bond Future	11.1693	84.6612	11.2253	84.3078	0.501	0.0000	0.0000
2024/11/11	2040	06/02/2025	12.95 Call	Bond Future	10315.1800	10.3152	9965.8500	9.9659	3.387	0.0000	0.0000
2024/11/11	2040	06/02/2025	12.95 Put	Bond Future	79.3300	0.0793	83.4400	0.0834	5.181	0.0000	0.0000
2024/11/11	2040	06/02/2025	11.00 Put	Bond Future	2476.2200	2.4762	2654.6200	2.6546	7.205	0.0000	0.0000
2024/11/11	2040	06/02/2025	11.00 Call	Bond Future	1392.6400	1.3926	1217.6000	1.2176	12.569	0.0000	0.0000
2024/11/11	2040	06/02/2025	11.70 Call	Bond Future	4062.8900	4.0629	3772.8300	3.7728	7.139	0.0000	0.0000
2024/11/11	2040	06/02/2025	11.70 Put	Bond Future	797.7900	0.7978	861.1700	0.8612	7.944	0.0000	0.0000
2024/11/11	2040	06/02/2025	12.20 Call	Bond Future	6494.5300	6.4945	6165.2900	6.1653	5.069	0.0000	0.0000
2024/11/11	2040	06/02/2025	12.20 Put	Bond Future	325.1900	0.3252	349.3900	0.3494	7.442	0.0000	0.0000
2024/11/11	2040	08/05/2025		Bond Future	11.2664	86.3975	11.3244	86.0369	0.515	0.0000	0.0000
2024/11/11	2040	08/05/2025	12.63 Call	Bond Future	8551.8200	8.5518	8219.6400	8.2196	3.884	0.0000	0.0000
2024/11/11	2040	08/05/2025	12.63 Put	Bond Future	653.8500	0.6539	682.2300	0.6822	4.340	0.0000	0.0000
2024/11/11	2040	08/05/2025	12.75 Put	Bond Future	573.6500	0.5737	597.8600	0.5979	4.220	0.0000	0.0000
2024/11/11	2040	08/05/2025	12.75 Call	Bond Future	9111.9000	9.1119	8775.5500	8.7756	3.691	0.0000	0.0000
2024/11/11	2040	08/05/2025	13.50 Put	Bond Future	230.6700	0.2307	238.5700	0.2386	3.425	0.0000	0.0000
2024/11/11	2040	08/05/2025	13.50 Call	Bond Future	12588.4300	12.5884	12235.7700	12.2358	2.801	0.0000	0.0000
2024/11/11	2040	08/05/2025	13.43 Put	Bond Future	256.3700	0.2564	265.3100	0.2653	3.487	0.0000	0.0000
2024/11/11	2040	08/05/2025	13.43 Call	Bond Future	12270.4900	12.2705	11918.8700	11.9189	2.866	0.0000	0.0000
2024/11/11	2040	07/08/2025		Bond Future	11.3781	83.6008	11.4383	83.2335	0.529	0.0000	0.0000
2024/11/11	2040	07/08/2025	13.29 Call	Bond Future	11292.6500	11.2927	10921.7600	10.9218	3.284	0.0000	0.0000
2024/11/11	2040	07/08/2025	13.29 Put	Bond Future	714.1000	0.7141	710.5500	0.7106	0.497	0.0000	0.0000
2024/11/11	2040	06/11/2025		Bond Future	11.4931	85.2232	11.5555	84.8491	0.542	0.0000	0.0000
2024/11/11	2040	06/11/2025	11.84 Call	Bond Future	5465.0800	5.4651	5061.3700	5.0614	7.387	0.0000	0.0000
2024/11/11	2040	06/11/2025	11.84 Put	Bond Future	3415.4000	3.4154	3385.8200	3.3858	0.866	0.0000	0.0000
2024/11/11	2040	05/02/2026		Bond Future	11.6349	82.2592	11.6997	81.8788	0.557	0.0000	0.0000
2024/11/11	2040	05/02/2026	11.49 Call	Bond Future	4159.8200	4.1598	3881.7900	3.8818	6.684	0.0000	0.0000
2024/11/11	2040	05/02/2026	11.49 Put	Bond Future	5020.9800	5.0210	5123.3700	5.1234	2.039	0.0000	0.0000
2024/11/11	2044	07/11/2024		Bond Future	12.9100	73.1271	12.9100	73.1271	0.000	0.0000	0.0000
2024/11/11	2044	06/02/2025		Bond Future	11.2605	80.7551	11.3164	80.3909	0.497	0.0000	0.0000
2024/11/11	2044	06/02/2025	13.02 Call	Bond Future	10389.0100	10.3890	10029.4900	10.0295	3.461	0.0000	0.0000
2024/11/11	2044	06/02/2025	13.02 Put	Bond Future	93.0000	0.0930	97.7300	0.0977	5.086	0.0000	0.0000
2024/11/11	2044	06/02/2025	13.75 Call	Bond Future	13959.6200	13.9596	13595.8300	13.5958	2.606	0.0000	0.0000
2024/11/11	2044	06/02/2025	13.75 Put	Bond Future	16.8200	0.0168	17.2800	0.0173	2.735	0.0000	0.0000
2024/11/11	2044	06/02/2025	12.50 Put	Bond Future	239.9400	0.2399	255.7700	0.2558	6.597	0.0000	0.0000
2024/11/11	2044	06/02/2025	12.50 Call	Bond Future	7729.0700	7.7291	7380.6500	7.3807	4.508	0.0000	0.0000
2024/11/11	2044	06/02/2025	12.00 Put	Bond Future	587.2000	0.5872	631.1800	0.6312	7.490	0.0000	0.0000
2024/11/11	2044	06/02/2025	12.00 Call	Bond Future	5197.9300	5.1979	4877.6600	4.8777	6.161	0.0000	0.0000
2024/11/11	2044	08/05/2025	12.40 Call	Bond Future	7295.3500	7.2954	6967.3900	6.9674	4.495	0.0000	0.0000

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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	
2024/11/11	2044	08/05/2025	12.40 Put	Bond Future	978.1500	0.9782	1021.7100	1.0217	4.453	0.0000	0.0000
2024/11/11	2044	08/05/2025	11.65 Call	Bond Future	4042.4500	4.0425	3773.9200	3.7739	6.643	0.0000	0.0000
2024/11/11	2044	08/05/2025	11.65 Put	Bond Future	2162.8300	2.1628	2265.8200	2.2658	4.762	0.0000	0.0000
2024/11/11	2044	08/05/2025	10.92 Put	Bond Future	4503.0600	4.5031	4704.7200	4.7047	4.478	0.0000	0.0000
2024/11/11	2044	08/05/2025	10.92 Call	Bond Future	1633.3400	1.6333	1463.4800	1.4635	10.400	0.0000	0.0000
2024/11/11	2044	08/05/2025	Call	Bond Future	17.8800	0.0179	13.1900	0.0132	26.230	0.0000	0.0000
2024/11/11	2044	08/05/2025	Put	Bond Future	17606.6600	17.6067	17973.4900	17.9735	2.083	0.0000	0.0000
2024/11/11	2044	08/05/2025		Bond Future	11.3528	82.4112	11.4106	82.0397	0.510	0.0000	0.0000
2024/11/11	2044	08/05/2025	12.72 Call	Bond Future	8781.7600	8.7818	8439.2400	8.4392	3.900	0.0000	0.0000
2024/11/11	2044	08/05/2025	12.72 Put	Bond Future	695.3600	0.6954	724.3600	0.7244	4.171	0.0000	0.0000
2024/11/11	2044	07/08/2025		Bond Future	11.4584	79.6607	11.5184	79.2821	0.523	0.0000	0.0000
2024/11/11	2044	07/08/2025	13.34 Call	Bond Future	11361.9000	11.3619	11022.3400	11.0223	2.989	0.0000	0.0000
2024/11/11	2044	07/08/2025	13.34 Put	Bond Future	739.2400	0.7392	778.2400	0.7782	5.276	0.0000	0.0000
2024/11/11	2044	06/11/2025		Bond Future	11.5666	81.2065	11.6286	80.8210	0.536	0.0000	0.0000
2024/11/11	2044	06/11/2025	11.88 Call	Bond Future	5551.6000	5.5516	5040.0200	5.0400	9.215	0.0000	0.0000
2024/11/11	2044	06/11/2025	11.88 Put	Bond Future	3633.8700	3.6339	3507.8000	3.5078	3.469	0.0000	0.0000
2024/11/11	2044	05/02/2026		Bond Future	11.6990	78.2948	11.7633	77.9027	0.550	0.0000	0.0000
2024/11/11	2044	05/02/2026	11.56 Call	Bond Future	4343.3900	4.3434	3981.7600	3.9818	8.326	0.0000	0.0000
2024/11/11	2044	05/02/2026	11.56 Put	Bond Future	5201.3100	5.2013	5231.7900	5.2318	0.586	0.0000	0.0000
2024/11/11	2046	07/11/2024		Bond Future	118.8300	118.8300	118.8300	118.8300	0.000	0.0000	0.0000
2024/11/11	2046	06/02/2025		Bond Future	118.8937	118.8937	119.2427	119.2427	0.294	0.0000	0.0000
2024/11/11	2046	06/02/2025	114.01 Call	Bond Future	4883.6500	4.8837	5232.7000	5.2327	7.147	0.0000	0.0000
2024/11/11	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/11	2046	08/05/2025		Bond Future	119.1311	119.1311	119.4877	119.4877	0.299	0.0000	0.0000
2024/11/11	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/11	2046	08/05/2025	121.97 Put	Bond Future	2838.8600	2.8389	2482.3200	2.4823	12.559	0.0000	0.0000
2024/11/11	2046	07/08/2025		Bond Future	121.5248	121.5248	121.8890	121.8890	0.300	0.0000	0.0000
2024/11/11	2046	07/08/2025	118.69 Call	Bond Future	2834.8300	2.8348	3199.0100	3.1990	12.847	0.0000	0.0000
2024/11/11	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/11	2046	06/11/2025		Bond Future	121.6469	121.6469	122.0189	122.0189	0.306	0.0000	0.0000
2024/11/11	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/11	2046	06/11/2025	125.41 Put	Bond Future	3763.0700	3.7631	3391.1000	3.3911	9.885	0.0000	0.0000
2024/11/11	2046	05/02/2026		Bond Future	123.8870	123.8870	124.2664	124.2664	0.306	0.0000	0.0000
2024/11/11	2046	05/02/2026	121.65 Call	Bond Future	2236.9700	2.2370	2616.3800	2.6164	16.961	0.0000	0.0000
2024/11/11	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/11	2050	07/11/2024		Bond Future	118.3900	118.3900	118.3900	118.3900	0.000	0.0000	0.0000
2024/11/11	2050	06/02/2025		Bond Future	117.7675	117.7675	118.2581	118.2581	0.417	0.0000	0.0000
2024/11/11	2050	06/02/2025	115.60 Call	Bond Future	2167.5300	2.1675	2658.0700	2.6581	22.631	0.0000	0.0000

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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
2024/11/11	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/11/11	2050	08/05/2025		Bond Future	120.2116	120.2116	120.7125	120.7125	0.417	0.0000
2024/11/11	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/11	2050	08/05/2025	121.16 Put	Bond Future	948.4400	0.9484	447.4800	0.4475	52.819	0.0000
2024/11/11	2050	07/08/2025		Bond Future	120.2402	120.2402	120.7519	120.7519	0.426	0.0000
2024/11/11	2050	07/08/2025	119.89 Call	Bond Future	350.2100	0.3502	861.9200	0.8619	146.115	0.0000
2024/11/11	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/11	2050	06/11/2025		Bond Future	122.6071	122.6071	123.1293	123.1293	0.426	0.0000
2024/11/11	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/11	2050	06/11/2025	124.42 Put	Bond Future	1812.8800	1.8129	1290.6900	1.2907	28.804	0.0000
2024/11/11	2050	05/02/2026		Bond Future	122.4405	122.4405	122.9732	122.9732	0.435	0.0000
2024/11/11	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	153.1700	0.1532	100.000	0.0000
2024/11/11	2050	05/02/2026	122.82 Put	Bond Future	379.4600	0.3795	0.0000	0.0000	(100.000)	0.0000
2024/11/11	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/11/11	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/11/11	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/11/11	AL37	07/11/2024		Index Future	1041.9020	1041.9020	1041.9020	1041.9020	0.000	0.0000
2024/11/11	AL37	06/02/2025		Index Future	1067.7790	1067.7790	1066.4590	1066.4590	0.124	0.0000
2024/11/11	AL37	08/05/2025		Index Future	1089.6850	1089.6850	1088.3450	1088.3450	0.123	0.0000
2024/11/11	AL37	07/08/2025		Index Future	1111.3430	1111.3430	1109.9900	1109.9900	0.122	0.0000
2024/11/11	AL37	06/11/2025		Index Future	1133.0010	1133.0010	1131.6350	1131.6350	0.121	0.0000
2024/11/11	AL37	05/02/2026		Index Future	1153.6820	1153.6820	1152.3110	1152.3110	0.119	0.0000
2024/11/11	AL7T	07/11/2024		Index Future	1250.0920	1250.0920	1250.0920	1250.0920	0.000	0.0000
2024/11/11	AL7T	06/02/2025		Index Future	1284.6220	1284.6220	1281.6460	1281.6460	0.232	0.0000
2024/11/11	AL7T	08/05/2025		Index Future	1310.9780	1310.9780	1307.9480	1307.9480	0.231	0.0000
2024/11/11	AL7T	07/08/2025		Index Future	1337.0340	1337.0340	1333.9600	1333.9600	0.230	0.0000
2024/11/11	AL7T	06/11/2025		Index Future	1363.0890	1363.0890	1359.9730	1359.9730	0.229	0.0000
2024/11/11	AL7T	05/02/2026		Index Future	1387.9710	1387.9710	1384.8210	1384.8210	0.227	0.0000
2024/11/11	ALBI	07/11/2024		Index Future	1076.7180	1076.7180	1076.7180	1076.7180	0.000	0.0000
2024/11/11	ALBI	06/02/2025		Index Future	1106.3420	1106.3420	1103.4780	1103.4780	0.259	0.0000
2024/11/11	ALBI	08/05/2025		Index Future	1129.0400	1129.0400	1126.1240	1126.1240	0.258	0.0000
2024/11/11	ALBI	07/08/2025		Index Future	1151.4800	1151.4800	1148.5200	1148.5200	0.257	0.0000
2024/11/11	ALBI	06/11/2025		Index Future	1173.9190	1173.9190	1170.9170	1170.9170	0.256	0.0000
2024/11/11	ALBI	05/02/2026		Index Future	1195.3480	1195.3480	1192.3100	1192.3100	0.254	0.0000
2024/11/11	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/11/11	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/11	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/11	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/11	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/11	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/11	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/11/11	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/11	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/11	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/11	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/11	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/11	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/11	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/11/11	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/11	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/11	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/11	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/11	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/11	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/11/11	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/11	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/11	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/11	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/11	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/11	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/11	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/11/11	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/11	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/11	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/11	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/11	ES33	07/11/2024		Bond Future	13.1700	72.0659	13.1700	72.0659	0.000	0.0000
2024/11/11	ES33	06/02/2025		Bond Future	11.0704	83.6043	11.1161	83.3883	0.413	0.0000
2024/11/11	ES33	06/02/2025	13.34 Call	Bond Future	9872.6900	9.8727	9656.7400	9.6567	2.187	0.0000
2024/11/11	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/11	ES33	08/05/2025		Bond Future	11.1825	81.5386	11.2302	81.3184	0.426	0.0000
2024/11/11	ES33	08/05/2025	12.73 Call	Bond Future	6766.6500	6.7667	6546.3900	6.5464	3.255	0.0000
2024/11/11	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/11	ES33	07/08/2025		Bond Future	11.3118	83.1759	11.3616	82.9516	0.440	0.0000
2024/11/11	ES33	07/08/2025	13.56 Call	Bond Future	9371.2700	9.3713	9146.9500	9.1470	2.394	0.0000
2024/11/11	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/11	ES33	06/11/2025		Bond Future	11.4621	81.0139	11.5142	80.7855	0.454	0.0000
2024/11/11	ES33	06/11/2025	12.01 Call	Bond Future	2363.6600	2.3637	2135.2700	2.1353	9.663	0.0000
2024/11/11	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/11	ES33	05/02/2026		Bond Future	11.6520	82.4998	11.7065	82.2678	0.467	0.0000
2024/11/11	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/11	ES33	05/02/2026	11.49 Put	Bond Future	695.6400	0.6956	927.7000	0.9277	33.359	0.0000
2024/11/11	ES42	07/11/2024		Bond Future	13.6100	66.6350	13.6100	66.6350	0.000	0.0000
2024/11/11	ES42	06/02/2025		Bond Future	11.5247	80.0914	11.5805	79.7524	0.485	0.0000
2024/11/11	ES42	06/02/2025	13.71 Call	Bond Future	11697.9000	11.6979	11358.8900	11.3589	2.898	0.0000
2024/11/11	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/11	ES42	08/05/2025		Bond Future	11.6248	77.4861	11.6827	77.1402	0.498	0.0000
2024/11/11	ES42	08/05/2025	13.25 Call	Bond Future	8855.2500	8.8553	8509.3300	8.5093	3.906	0.0000
2024/11/11	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/11	ES42	07/08/2025		Bond Future	11.7347	79.0408	11.7946	78.6883	0.511	0.0000
2024/11/11	ES42	07/08/2025	13.79 Call	Bond Future	10768.5900	10.7686	10416.1200	10.4161	3.273	0.0000
2024/11/11	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/11	ES42	06/11/2025		Bond Future	11.8571	76.3288	11.9192	75.9697	0.524	0.0000
2024/11/11	ES42	06/11/2025	12.39 Call	Bond Future	2994.9100	2.9949	2635.8300	2.6358	11.990	0.0000
2024/11/11	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/11	ES42	05/02/2026		Bond Future	12.0025	77.7247	12.0670	77.3595	0.537	0.0000
2024/11/11	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/11/11	ES42	05/02/2026	11.85 Put	Bond Future	875.0000	0.8750	1240.1800	1.2402	41.735	0.0000	0.0000
2024/11/11	GOVI	07/11/2024		GOVI	1060.1460	1060.1460	1060.1460	1060.1460	0.000	0.0000	0.0000
2024/11/11	GOVI	06/02/2025		GOVI	1089.1990	1089.1990	1086.4800	1086.4800	0.250	0.0000	0.0000
2024/11/11	GOVI	06/02/2025	972.00 Call	GOVI	1171990.0000	117.1990	1144800.0000	114.4800	2.320	0.0000	0.0000
2024/11/11	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/11	GOVI	08/05/2025		GOVI	1111.5460	1111.5460	1108.7760	1108.7760	0.249	0.0000	0.0000
2024/11/11	GOVI	08/05/2025	1,022. Call 00	GOVI	895460.0000	89.5460	867760.0000	86.7760	3.093	0.0000	0.0000
2024/11/11	GOVI	08/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/11	GOVI	07/08/2025		GOVI	1133.6380	1133.6380	1130.8280	1130.8280	0.248	0.0000	0.0000
2024/11/11	GOVI	07/08/2025	1,011. Call 00	GOVI	1226380.0000	122.6380	1198280.0000	119.8280	2.291	0.0000	0.0000
2024/11/11	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/11	GOVI	06/11/2025		GOVI	1155.7300	1155.7300	1152.8790	1152.8790	0.247	0.0000	0.0000
2024/11/11	GOVI	06/11/2025	1,112. Call 00	GOVI	437300.0000	43.7300	408790.0000	40.8790	6.520	0.0000	0.0000
2024/11/11	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/11	GOVI	05/02/2026		GOVI	1176.8260	1176.8260	1173.9430	1173.9430	0.245	0.0000	0.0000
2024/11/11	GOVI	05/02/2026	1,150. Call 00	GOVI	268260.0000	26.8260	239430.0000	23.9430	10.747	0.0000	0.0000
2024/11/11	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/11	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/11/11	IGOV	07/11/2024		Index Future	362.6780	362.6780	362.6780	362.6780	0.000	0.0000	0.0000
2024/11/11	IGOV	06/02/2025		Index Future	370.1050	370.1050	370.5660	370.5660	0.125	0.0000	0.0000
2024/11/11	IGOV	08/05/2025		Index Future	377.7870	377.7870	378.2590	378.2590	0.125	0.0000	0.0000
2024/11/11	IGOV	07/08/2025		Index Future	385.3820	385.3820	385.8690	385.8690	0.126	0.0000	0.0000
2024/11/11	IGOV	06/11/2025		Index Future	392.9780	392.9780	393.4790	393.4790	0.127	0.0000	0.0000
2024/11/11	IGOV	05/02/2026		Index Future	400.2350	400.2350	400.7520	400.7520	0.129	0.0000	0.0000
2024/11/11	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/11/11	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/11/11	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/11/11	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/11/11	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/11/11	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/11/11	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/11/11	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/11/11	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000

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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	
2024/11/11	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/11/11	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/11/11	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/11/11	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/11/11	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/11/11	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/11/11	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/11/11	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/11/11	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/11/11	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/11/11	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/11/11	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/11/11	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/11/11	R033	07/11/2024		Bond Future	10.3300	99.3374	10.3300	99.3374	0.000	0.0000	0.0000
2024/11/11	R033	06/02/2025		Bond Future	10.1561	102.8069	10.1865	102.6422	0.300	0.0000	0.0000
2024/11/11	R033	06/02/2025	10.33 Call	Bond Future	2141.2800	2.1413	2021.6100	2.0216	5.589	0.0000	0.0000
2024/11/11	R033	06/02/2025	10.33 Put	Bond Future	1204.8700	1.2049	1249.9100	1.2499	3.738	0.0000	0.0000
2024/11/11	R033	08/05/2025		Bond Future	10.2418	99.8661	10.2736	99.6983	0.311	0.0000	0.0000
2024/11/11	R033	08/05/2025	10.33 Call	Bond Future	2554.0000	2.5540	2450.0700	2.4501	4.069	0.0000	0.0000
2024/11/11	R033	08/05/2025	10.33 Put	Bond Future	2089.7700	2.0898	2153.7000	2.1537	3.059	0.0000	0.0000
2024/11/11	R033	07/08/2025		Bond Future	10.3446	101.8479	10.3779	101.6772	0.322	0.0000	0.0000
2024/11/11	R033	07/08/2025	10.33 Call	Bond Future	2791.7400	2.7917	2694.4400	2.6944	3.485	0.0000	0.0000
2024/11/11	R033	07/08/2025	10.33 Put	Bond Future	2866.4500	2.8665	2939.9100	2.9399	2.563	0.0000	0.0000
2024/11/11	R033	06/11/2025		Bond Future	10.4646	98.7819	10.4995	98.6083	0.334	0.0000	0.0000
2024/11/11	R033	06/11/2025	10.33 Call	Bond Future	2998.9600	2.9990	2940.8700	2.9409	1.937	0.0000	0.0000
2024/11/11	R033	06/11/2025	10.33 Put	Bond Future	3672.5000	3.6725	3788.0500	3.7881	3.146	0.0000	0.0000
2024/11/11	R033	05/02/2026		Bond Future	10.6220	100.5708	10.6586	100.3946	0.344	0.0000	0.0000
2024/11/11	R033	05/02/2026	10.49 Call	Bond Future	3259.3400	3.2593	3263.5200	3.2635	0.128	0.0000	0.0000
2024/11/11	R033	05/02/2026	10.49 Put	Bond Future	3898.3400	3.8983	4078.6600	4.0787	4.626	0.0000	0.0000
2024/11/11	R035	07/11/2024		Bond Future	12.1800	82.6536	12.1800	82.6536	0.000	0.0000	0.0000
2024/11/11	R035	06/02/2025		Bond Future	10.4698	94.2426	10.5208	93.9515	0.488	0.0000	0.0000
2024/11/11	R035	06/02/2025	12.41 Call	Bond Future	10268.1800	10.2682	9977.9700	9.9780	2.826	0.0000	0.0000
2024/11/11	R035	06/02/2025	12.41 Put	Bond Future	46.6800	0.0467	47.6300	0.0476	2.035	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	
2024/11/11	R035	06/02/2025	10.10 Put	Bond Future	2939.3900	2.9394	3118.8000	3.1188	6.104	0.0000	0.0000
2024/11/11	R035	06/02/2025	10.10 Call	Bond Future	792.4000	0.7924	680.6500	0.6807	14.103	0.0000	0.0000
2024/11/11	R035	06/02/2025	11.10 Call	Bond Future	4096.5400	4.0965	3844.0600	3.8441	6.163	0.0000	0.0000
2024/11/11	R035	06/02/2025	11.10 Put	Bond Future	590.1100	0.5901	628.7900	0.6288	6.555	0.0000	0.0000
2024/11/11	R035	06/02/2025	11.30 Call	Bond Future	4989.6400	4.9896	4723.9200	4.7239	5.325	0.0000	0.0000
2024/11/11	R035	06/02/2025	11.30 Put	Bond Future	409.2700	0.4093	434.7100	0.4347	6.216	0.0000	0.0000
2024/11/11	R035	06/02/2025	10.65 Call	Bond Future	2306.9700	2.3070	2103.1300	2.1031	8.836	0.0000	0.0000
2024/11/11	R035	06/02/2025	10.65 Put	Bond Future	1284.8400	1.2848	1372.1600	1.3722	6.796	0.0000	0.0000
2024/11/11	R035	06/02/2025	10.34 Put	Bond Future	2089.8200	2.0898	2226.0300	2.2260	6.518	0.0000	0.0000
2024/11/11	R035	06/02/2025	10.34 Call	Bond Future	1344.1200	1.3441	1189.1700	1.1892	11.528	0.0000	0.0000
2024/11/11	R035	06/02/2025	10.26 Put	Bond Future	2350.0000	2.3500	2500.1700	2.5002	6.390	0.0000	0.0000
2024/11/11	R035	06/02/2025	10.26 Call	Bond Future	1140.4100	1.1404	999.4200	0.9994	12.363	0.0000	0.0000
2024/11/11	R035	08/05/2025	11.70 Call	Bond Future	6836.3900	6.8364	6567.4300	6.5674	3.934	0.0000	0.0000
2024/11/11	R035	08/05/2025	11.70 Put	Bond Future	705.5600	0.7056	733.5200	0.7335	3.963	0.0000	0.0000
2024/11/11	R035	08/05/2025	10.95 Call	Bond Future	3826.0400	3.8260	3601.8100	3.6018	5.861	0.0000	0.0000
2024/11/11	R035	08/05/2025	10.95 Put	Bond Future	1635.5000	1.6355	1708.1900	1.7082	4.445	0.0000	0.0000
2024/11/11	R035	08/05/2025	10.44 Put	Bond Future	2800.2100	2.8002	2924.1700	2.9242	4.427	0.0000	0.0000
2024/11/11	R035	08/05/2025	10.44 Call	Bond Future	2166.8800	2.1669	1993.9200	1.9939	7.982	0.0000	0.0000
2024/11/11	R035	08/05/2025		Bond Future	10.5525	91.6639	10.6056	91.3670	0.503	0.0000	0.0000
2024/11/11	R035	08/05/2025	11.78 Call	Bond Future	7180.4600	7.1805	6908.5300	6.9085	3.787	0.0000	0.0000
2024/11/11	R035	08/05/2025	11.78 Put	Bond Future	643.6400	0.6436	668.6300	0.6686	3.883	0.0000	0.0000
2024/11/11	R035	08/05/2025	13.35 Call	Bond Future	14053.2600	14.0533	13757.5700	13.7576	2.104	0.0000	0.0000
2024/11/11	R035	08/05/2025	13.35 Put	Bond Future	67.1000	0.0671	68.3300	0.0683	1.833	0.0000	0.0000
2024/11/11	R035	08/05/2025	12.70 Call	Bond Future	11222.6100	11.2226	10931.3600	10.9314	2.595	0.0000	0.0000
2024/11/11	R035	08/05/2025	12.70 Put	Bond Future	204.6500	0.2047	210.3200	0.2103	2.771	0.0000	0.0000
2024/11/11	R035	08/05/2025	11.46 Put	Bond Future	927.9600	0.9280	966.6600	0.9667	4.170	0.0000	0.0000
2024/11/11	R035	08/05/2025	11.46 Call	Bond Future	5824.5400	5.8245	5566.3200	5.5663	4.433	0.0000	0.0000
2024/11/11	R035	07/08/2025		Bond Future	10.6508	93.4837	10.7061	93.1812	0.519	0.0000	0.0000
2024/11/11	R035	07/08/2025	12.65 Call	Bond Future	10625.7200	10.6257	10347.8600	10.3479	2.615	0.0000	0.0000
2024/11/11	R035	07/08/2025	12.65 Put	Bond Future	513.8100	0.5138	538.3700	0.5384	4.780	0.0000	0.0000
2024/11/11	R035	06/11/2025		Bond Future	10.7665	90.7931	10.8241	90.4853	0.535	0.0000	0.0000
2024/11/11	R035	06/11/2025	11.20 Call	Bond Future	5062.2700	5.0623	4686.3500	4.6864	7.426	0.0000	0.0000
2024/11/11	R035	06/11/2025	11.20 Put	Bond Future	2780.1200	2.7801	2712.0800	2.7121	2.447	0.0000	0.0000
2024/11/11	R035	05/02/2026		Bond Future	10.9150	92.4395	10.9751	92.1266	0.551	0.0000	0.0000
2024/11/11	R035	05/02/2026	10.79 Call	Bond Future	3629.2500	3.6293	3357.2700	3.3573	7.494	0.0000	0.0000
2024/11/11	R035	05/02/2026	10.79 Put	Bond Future	4284.2700	4.2843	4325.2400	4.3252	0.956	0.0000	0.0000
2024/11/11	R038	07/11/2024		Bond Future	11.2400	98.7623	11.2400	98.7623	0.000	0.0000	0.0000
2024/11/11	R038	06/02/2025		Bond Future	11.0769	102.5947	11.1121	102.3565	0.318	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/11/11	R038	06/02/2025	11.24 Call	Bond Future	2663.3200	2.6633	2555.6300	2.5556	4.043	0.0000	0.0000
2024/11/11	R038	06/02/2025	11.24 Put	Bond Future	1568.2100	1.5682	1698.6500	1.6987	8.318	0.0000	0.0000
2024/11/11	R038	08/05/2025		Bond Future	11.1781	99.2076	11.2147	98.9649	0.328	0.0000	0.0000
2024/11/11	R038	08/05/2025	11.24 Call	Bond Future	3215.3800	3.2154	3033.5600	3.0336	5.655	0.0000	0.0000
2024/11/11	R038	08/05/2025	11.24 Put	Bond Future	2805.2700	2.8053	2866.2300	2.8662	2.173	0.0000	0.0000
2024/11/11	R038	07/08/2025		Bond Future	11.2928	101.1760	11.3308	100.9288	0.337	0.0000	0.0000
2024/11/11	R038	07/08/2025	11.24 Call	Bond Future	3521.7400	3.5217	3374.8300	3.3748	4.172	0.0000	0.0000
2024/11/11	R038	07/08/2025	11.24 Put	Bond Future	3866.3400	3.8663	3966.6200	3.9666	2.594	0.0000	0.0000
2024/11/11	R038	06/11/2025		Bond Future	11.4211	97.6550	11.4606	97.4034	0.346	0.0000	0.0000
2024/11/11	R038	06/11/2025	11.24 Call	Bond Future	4034.7700	4.0348	3819.2800	3.8193	5.341	0.0000	0.0000
2024/11/11	R038	06/11/2025	11.24 Put	Bond Future	5199.2100	5.1992	5235.2700	5.2353	0.694	0.0000	0.0000
2024/11/11	R038	06/11/2025	12.33 Call	Bond Future	7750.4400	7.7504	7848.6800	7.8487	1.268	0.0000	0.0000
2024/11/11	R038	06/11/2025	12.33 Put	Bond Future	2202.4500	2.2025	2552.2400	2.5522	15.882	0.0000	0.0000
2024/11/11	R038	06/11/2025	10.98 Put	Bond Future	6210.3500	6.2104	6186.4300	6.1864	0.385	0.0000	0.0000
2024/11/11	R038	06/11/2025	10.98 Call	Bond Future	3338.0000	3.3380	3062.5300	3.0625	8.253	0.0000	0.0000
2024/11/11	R038	05/02/2026		Bond Future	11.5778	99.4221	11.6190	99.1666	0.355	0.0000	0.0000
2024/11/11	R038	05/02/2026	11.44 Call	Bond Future	4526.4400	4.5264	4389.5100	4.3895	3.025	0.0000	0.0000
2024/11/11	R038	05/02/2026	11.44 Put	Bond Future	5389.6400	5.3896	5508.2200	5.5082	2.200	0.0000	0.0000
2024/11/11	R053	07/11/2024		Bond Future	12.8000	92.4326	12.8000	92.4326	0.000	0.0000	0.0000
2024/11/11	R053	06/02/2025		Bond Future	11.1920	107.9365	11.2738	107.2210	0.731	0.0000	0.0000
2024/11/11	R053	06/02/2025	12.94 Call	Bond Future	13686.3700	13.6864	12986.8100	12.9868	5.111	0.0000	0.0000
2024/11/11	R053	06/02/2025	12.94 Put	Bond Future	130.1700	0.1302	146.1200	0.1461	12.253	0.0000	0.0000
2024/11/11	R053	08/05/2025		Bond Future	11.2766	104.2816	11.3613	103.5516	0.751	0.0000	0.0000
2024/11/11	R053	08/05/2025	12.64 Call	Bond Future	11639.5400	11.6395	10984.3400	10.9843	5.629	0.0000	0.0000
2024/11/11	R053	08/05/2025	12.64 Put	Bond Future	925.1300	0.9251	999.9400	0.9999	8.086	0.0000	0.0000
2024/11/11	R053	07/08/2025		Bond Future	11.3713	106.3506	11.4590	105.6065	0.771	0.0000	0.0000
2024/11/11	R053	07/08/2025	13.17 Call	Bond Future	14581.0900	14.5811	14004.6500	14.0047	3.953	0.0000	0.0000
2024/11/11	R053	07/08/2025	13.17 Put	Bond Future	1064.5300	1.0645	1232.2000	1.2322	15.751	0.0000	0.0000
2024/11/11	R053	06/11/2025		Bond Future	11.4758	102.5516	11.5667	101.7935	0.792	0.0000	0.0000
2024/11/11	R053	06/11/2025	11.76 Call	Bond Future	6793.5500	6.7936	6416.1400	6.4161	5.555	0.0000	0.0000
2024/11/11	R053	06/11/2025	11.76 Put	Bond Future	4456.2200	4.4562	4836.9200	4.8369	8.543	0.0000	0.0000
2024/11/11	R053	05/02/2026		Bond Future	11.6017	104.4070	11.6960	103.6357	0.813	0.0000	0.0000
2024/11/11	R053	05/02/2026	11.49 Call	Bond Future	5738.3800	5.7384	5390.8600	5.3909	6.056	0.0000	0.0000
2024/11/11	R053	05/02/2026	11.49 Put	Bond Future	6665.1900	6.6652	7088.9400	7.0889	6.358	0.0000	0.0000
2024/11/11	R186	07/11/2024		Bond Future	9.1400	106.6649	9.1400	106.6649	0.000	0.0000	0.0000
2024/11/11	R186	06/02/2025		Bond Future	8.3023	105.1899	8.3308	105.1405	0.343	0.0000	0.0000
2024/11/11	R186	06/02/2025	9.03 Call	Bond Future	1349.5600	1.3496	1305.3900	1.3054	3.273	0.0000	0.0000
2024/11/11	R186	06/02/2025	9.03 Put	Bond Future	98.7300	0.0987	103.9500	0.1040	5.287	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	
2024/11/11	R186	08/05/2025		Bond Future	8.3045	107.3476	8.3377	107.2975	0.400	0.0000	0.0000
2024/11/11	R186	08/05/2025	8.47 Call	Bond Future	725.6400	0.7256	662.0500	0.6621	8.763	0.0000	0.0000
2024/11/11	R186	08/05/2025	8.47 Put	Bond Future	476.0600	0.4761	462.6500	0.4627	2.817	0.0000	0.0000
2024/11/11	R186	07/08/2025	10.25 Call	Bond Future	2483.2200	2.4832	2439.0200	2.4390	1.780	0.0000	0.0000
2024/11/11	R186	07/08/2025	10.25 Put	Bond Future	89.8100	0.0898	96.3000	0.0963	7.226	0.0000	0.0000
2024/11/11	R186	07/08/2025	9.22 Put	Bond Future	281.3000	0.2813	297.5200	0.2975	5.766	0.0000	0.0000
2024/11/11	R186	07/08/2025	9.22 Call	Bond Future	1382.2900	1.3823	1347.8200	1.3478	2.494	0.0000	0.0000
2024/11/11	R186	07/08/2025		Bond Future	8.3569	104.1682	8.3964	104.1175	0.472	0.0000	0.0000
2024/11/11	R186	07/08/2025	9.68 Call	Bond Future	1867.6700	1.8677	1828.3700	1.8284	2.104	0.0000	0.0000
2024/11/11	R186	07/08/2025	9.68 Put	Bond Future	186.6100	0.1866	198.0000	0.1980	6.104	0.0000	0.0000
2024/11/11	R186	06/11/2025		Bond Future	8.4687	106.1922	8.5172	106.1410	0.573	0.0000	0.0000
2024/11/11	R186	06/11/2025	8.13 Call	Bond Future	397.9100	0.3979	379.5300	0.3795	4.619	0.0000	0.0000
2024/11/11	R186	06/11/2025	8.13 Put	Bond Future	756.6000	0.7566	789.4200	0.7894	4.338	0.0000	0.0000
2024/11/11	R186	05/02/2026		Bond Future	8.8188	102.8119	8.8814	102.7604	0.710	0.0000	0.0000
2024/11/11	R186	05/02/2026	8.43 Call	Bond Future	359.3900	0.3594	341.8800	0.3419	4.872	0.0000	0.0000
2024/11/11	R186	05/02/2026	8.43 Put	Bond Future	679.9200	0.6799	713.8700	0.7139	4.993	0.0000	0.0000
2024/11/11	R202	07/11/2024		Bond Future	266.3300	266.3300	266.3300	266.3300	0.000	0.0000	0.0000
2024/11/11	R202	06/02/2025		Bond Future	266.5154	266.5154	266.4998	266.4998	0.006	0.0000	0.0000
2024/11/11	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/11	R202	06/02/2025	266.79 Put	Bond Future	274.5800	0.2746	290.2300	0.2902	5.700	0.0000	0.0000
2024/11/11	R202	08/05/2025		Bond Future	272.0469	272.0469	272.0314	272.0314	0.006	0.0000	0.0000
2024/11/11	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/11	R202	08/05/2025	272.31 Put	Bond Future	263.0700	0.2631	278.6000	0.2786	5.903	0.0000	0.0000
2024/11/11	R202	07/08/2025		Bond Future	272.2361	272.2361	272.2216	272.2216	0.005	0.0000	0.0000
2024/11/11	R202	07/08/2025	271.60 Call	Bond Future	636.1400	0.6361	621.5600	0.6216	2.292	0.0000	0.0000
2024/11/11	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/11	R202	06/11/2025		Bond Future	277.5962	277.5962	277.5825	277.5825	0.005	0.0000	0.0000
2024/11/11	R202	06/11/2025	275.64 Call	Bond Future	1956.1900	1.9562	1942.4600	1.9425	0.702	0.0000	0.0000
2024/11/11	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/11	R202	05/02/2026		Bond Future	277.3458	277.3458	277.3336	277.3336	0.004	0.0000	0.0000
2024/11/11	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/11	R202	05/02/2026	277.82 Put	Bond Future	474.2300	0.4742	486.4000	0.4864	2.566	0.0000	0.0000
2024/11/11	R209	07/11/2024		Bond Future	12.2200	64.5320	12.2200	64.5320	0.000	0.0000	0.0000
2024/11/11	R209	06/02/2025		Bond Future	10.6274	74.1030	10.6731	73.8675	0.430	0.0000	0.0000
2024/11/11	R209	06/02/2025	12.44 Call	Bond Future	8646.2000	8.6462	8411.4400	8.4114	2.715	0.0000	0.0000
2024/11/11	R209	06/02/2025	12.44 Put	Bond Future	51.1900	0.0512	51.8500	0.0519	1.289	0.0000	0.0000
2024/11/11	R209	08/05/2025		Bond Future	10.7078	72.4677	10.7551	72.2276	0.442	0.0000	0.0000
2024/11/11	R209	08/05/2025	11.89 Call	Bond Future	6288.5700	6.2886	6064.3300	6.0643	3.566	0.0000	0.0000

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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	
2024/11/11	R209	08/05/2025	11.89 Put	Bond Future	600.6300	0.6006	616.5100	0.6165	2.644	0.0000	0.0000
2024/11/11	R209	07/08/2025		Bond Future	10.8005	73.9061	10.8496	73.6615	0.454	0.0000	0.0000
2024/11/11	R209	07/08/2025	12.68 Call	Bond Future	9172.3600	9.1724	8949.2400	8.9492	2.433	0.0000	0.0000
2024/11/11	R209	07/08/2025	12.68 Put	Bond Future	544.5300	0.5445	565.9800	0.5660	3.939	0.0000	0.0000
2024/11/11	R209	06/11/2025		Bond Future	10.9054	72.1896	10.9562	71.9406	0.466	0.0000	0.0000
2024/11/11	R209	06/11/2025	11.27 Call	Bond Future	4407.3200	4.4073	4102.9400	4.1029	6.906	0.0000	0.0000
2024/11/11	R209	06/11/2025	11.27 Put	Bond Future	2646.9600	2.6470	2591.5600	2.5916	2.093	0.0000	0.0000
2024/11/11	R209	05/02/2026		Bond Future	11.0363	73.4984	11.0891	73.2453	0.478	0.0000	0.0000
2024/11/11	R209	05/02/2026	10.93 Call	Bond Future	3441.9300	3.4419	3203.2000	3.2032	6.936	0.0000	0.0000
2024/11/11	R209	05/02/2026	10.93 Put	Bond Future	3955.3500	3.9554	3969.7300	3.9697	0.364	0.0000	0.0000
2024/11/11	R210	07/11/2024		Bond Future	239.6900	239.6900	239.6900	239.6900	0.000	0.0000	0.0000
2024/11/11	R210	06/02/2025		Bond Future	244.6062	244.6062	244.6669	244.6669	0.025	0.0000	0.0000
2024/11/11	R210	06/02/2025	239.61 Call	Bond Future	4996.2300	4.9962	5056.8500	5.0569	1.213	0.0000	0.0000
2024/11/11	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/11	R210	08/05/2025		Bond Future	246.3024	246.3024	246.3648	246.3648	0.025	0.0000	0.0000
2024/11/11	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/11	R210	08/05/2025	248.03 Put	Bond Future	1727.6200	1.7276	1665.2100	1.6652	3.612	0.0000	0.0000
2024/11/11	R210	07/08/2025		Bond Future	251.2521	251.2521	251.3169	251.3169	0.026	0.0000	0.0000
2024/11/11	R210	07/08/2025	248.44 Call	Bond Future	2812.1300	2.8121	2876.8900	2.8769	2.303	0.0000	0.0000
2024/11/11	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/11	R210	06/11/2025		Bond Future	252.7584	252.7584	252.8254	252.8254	0.027	0.0000	0.0000
2024/11/11	R210	06/11/2025	252.14 Call	Bond Future	618.3500	0.6184	685.4200	0.6854	10.847	0.0000	0.0000
2024/11/11	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/11	R210	05/02/2026		Bond Future	257.4162	257.4162	257.4860	257.4860	0.027	0.0000	0.0000
2024/11/11	R210	05/02/2026	253.10 Call	Bond Future	4316.1500	4.3162	4386.0100	4.3860	1.619	0.0000	0.0000
2024/11/11	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/11	R213	07/11/2024		Bond Future	11.2200	82.6883	11.2200	82.6883	0.000	0.0000	0.0000
2024/11/11	R213	06/02/2025		Bond Future	9.6036	91.4282	9.6344	91.2999	0.320	0.0000	0.0000
2024/11/11	R213	06/02/2025	11.35 Call	Bond Future	6974.2600	6.9743	6848.7500	6.8488	1.800	0.0000	0.0000
2024/11/11	R213	06/02/2025	11.35 Put	Bond Future	42.7100	0.0427	45.4600	0.0455	6.439	0.0000	0.0000
2024/11/11	R213	08/05/2025		Bond Future	9.6700	89.7450	9.7023	89.6143	0.335	0.0000	0.0000
2024/11/11	R213	08/05/2025	10.52 Call	Bond Future	3961.1000	3.9611	3868.1100	3.8681	2.348	0.0000	0.0000
2024/11/11	R213	08/05/2025	10.52 Put	Bond Future	605.8500	0.6059	643.5400	0.6435	6.221	0.0000	0.0000
2024/11/11	R213	07/08/2025		Bond Future	9.7565	91.5270	9.7905	91.3941	0.349	0.0000	0.0000
2024/11/11	R213	07/08/2025	11.66 Call	Bond Future	7430.7000	7.4307	7316.1300	7.3161	1.542	0.0000	0.0000
2024/11/11	R213	07/08/2025	11.66 Put	Bond Future	370.7600	0.3708	389.0600	0.3891	4.936	0.0000	0.0000
2024/11/11	R213	06/11/2025		Bond Future	9.8676	89.7517	9.9036	89.6166	0.365	0.0000	0.0000
2024/11/11	R213	06/11/2025	10.05 Call	Bond Future	2807.9500	2.8080	2727.3300	2.7273	2.871	0.0000	0.0000

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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	
2024/11/11	R213	06/11/2025	10.05 Put	Bond Future	2125.8600	2.1259	2180.3100	2.1803	2.561	0.0000	0.0000
2024/11/11	R213	05/02/2026		Bond Future	10.0253	91.3814	10.0634	91.2444	0.380	0.0000	0.0000
2024/11/11	R213	05/02/2026	9.89 Call	Bond Future	2342.1500	2.3422	2231.6000	2.2316	4.720	0.0000	0.0000
2024/11/11	R213	05/02/2026	9.89 Put	Bond Future	2830.9900	2.8310	2857.4400	2.8574	0.934	0.0000	0.0000
2024/11/11	R214	07/11/2024		Bond Future	12.6100	59.4367	12.6100	59.4367	0.000	0.0000	0.0000
2024/11/11	R214	06/02/2025		Bond Future	11.0003	69.3642	11.0562	69.0564	0.508	0.0000	0.0000
2024/11/11	R214	06/02/2025	12.71 Call	Bond Future	8600.5000	8.6005	8296.9400	8.2969	3.530	0.0000	0.0000
2024/11/11	R214	06/02/2025	12.71 Put	Bond Future	76.9700	0.0770	81.1400	0.0811	5.418	0.0000	0.0000
2024/11/11	R214	06/02/2025	13.63 Call	Bond Future	12442.7600	12.4428	12135.2000	12.1352	2.472	0.0000	0.0000
2024/11/11	R214	06/02/2025	13.63 Put	Bond Future	7.9100	0.0079	8.0800	0.0081	2.149	0.0000	0.0000
2024/11/11	R214	06/02/2025	12.25 Put	Bond Future	184.1200	0.1841	196.6200	0.1966	6.789	0.0000	0.0000
2024/11/11	R214	06/02/2025	12.25 Call	Bond Future	6585.2700	6.5853	6290.0400	6.2900	4.483	0.0000	0.0000
2024/11/11	R214	06/02/2025	11.75 Put	Bond Future	464.4400	0.4644	500.2400	0.5002	7.708	0.0000	0.0000
2024/11/11	R214	06/02/2025	11.75 Call	Bond Future	4421.0400	4.4210	4149.1100	4.1491	6.151	0.0000	0.0000
2024/11/11	R214	08/05/2025		Bond Future	11.0783	67.4826	11.1360	67.1687	0.521	0.0000	0.0000
2024/11/11	R214	08/05/2025	12.40 Call	Bond Future	7242.7300	7.2427	6953.9900	6.9540	3.987	0.0000	0.0000
2024/11/11	R214	08/05/2025	12.40 Put	Bond Future	574.4800	0.5745	599.6300	0.5996	4.378	0.0000	0.0000
2024/11/11	R214	07/08/2025		Bond Future	11.1677	68.8222	11.2272	68.5024	0.534	0.0000	0.0000
2024/11/11	R214	07/08/2025	12.97 Call	Bond Future	9352.1800	9.3522	9066.1500	9.0662	3.058	0.0000	0.0000
2024/11/11	R214	07/08/2025	12.97 Put	Bond Future	617.0200	0.6170	650.7800	0.6508	5.471	0.0000	0.0000
2024/11/11	R214	06/11/2025		Bond Future	11.2691	66.8586	11.3307	66.5329	0.546	0.0000	0.0000
2024/11/11	R214	06/11/2025	11.64 Call	Bond Future	4804.6100	4.8046	4388.5900	4.3886	8.659	0.0000	0.0000
2024/11/11	R214	06/11/2025	11.64 Put	Bond Future	2878.3200	2.8783	2787.9900	2.7880	3.138	0.0000	0.0000
2024/11/11	R214	05/02/2026		Bond Future	11.3939	68.0710	11.4576	67.7398	0.559	0.0000	0.0000
2024/11/11	R214	05/02/2026	11.26 Call	Bond Future	3609.0400	3.6090	3315.4300	3.3154	8.135	0.0000	0.0000
2024/11/11	R214	05/02/2026	11.26 Put	Bond Future	4313.1600	4.3132	4350.7700	4.3508	0.872	0.0000	0.0000
2024/11/11	R248	07/11/2024		Bond Future	12.7900	71.9030	12.7900	71.9030	0.000	0.0000	0.0000
2024/11/11	R248	06/02/2025		Bond Future	11.1788	83.9982	11.2399	83.5835	0.546	0.0000	0.0000
2024/11/11	R248	06/02/2025	12.71 Call	Bond Future	9522.0400	9.5220	9117.6100	9.1176	4.247	0.0000	0.0000
2024/11/11	R248	06/02/2025	12.71 Put	Bond Future	140.2700	0.1403	150.4800	0.1505	7.279	0.0000	0.0000
2024/11/11	R248	06/02/2025	10.30 Put	Bond Future	6595.0200	6.5950	6960.3100	6.9603	5.539	0.0000	0.0000
2024/11/11	R248	06/02/2025	10.30 Call	Bond Future	200.3500	0.2004	151.0000	0.1510	24.632	0.0000	0.0000
2024/11/11	R248	06/02/2025	11.00 Put	Bond Future	2685.5300	2.6855	2899.9500	2.9000	7.984	0.0000	0.0000
2024/11/11	R248	06/02/2025	11.00 Call	Bond Future	1450.4000	1.4504	1250.1800	1.2502	13.804	0.0000	0.0000
2024/11/11	R248	06/02/2025	11.70 Call	Bond Future	4285.1400	4.2851	3947.0000	3.9470	7.891	0.0000	0.0000
2024/11/11	R248	06/02/2025	11.70 Put	Bond Future	861.3200	0.8613	937.8200	0.9378	8.882	0.0000	0.0000
2024/11/11	R248	08/05/2025		Bond Future	11.2601	81.2729	11.3233	80.8498	0.561	0.0000	0.0000
2024/11/11	R248	08/05/2025	12.60 Call	Bond Future	8929.2900	8.9293	8542.6400	8.5426	4.330	0.0000	0.0000

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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	
2024/11/11	R248	08/05/2025	12.60 Put	Bond Future	712.9400	0.7129	749.3400	0.7493	5.106	0.0000	0.0000
2024/11/11	R248	07/08/2025		Bond Future	11.3528	82.8861	11.4181	82.4550	0.575	0.0000	0.0000
2024/11/11	R248	07/08/2025	13.21 Call	Bond Future	11668.0100	11.6680	11283.1700	11.2832	3.298	0.0000	0.0000
2024/11/11	R248	07/08/2025	13.21 Put	Bond Future	815.9200	0.8159	862.1900	0.8622	5.671	0.0000	0.0000
2024/11/11	R248	06/11/2025		Bond Future	11.4571	80.0526	11.5247	79.6136	0.590	0.0000	0.0000
2024/11/11	R248	06/11/2025	11.74 Call	Bond Future	5430.5900	5.4306	5031.9600	5.0320	7.340	0.0000	0.0000
2024/11/11	R248	06/11/2025	11.74 Put	Bond Future	3620.1900	3.6202	3660.6300	3.6606	1.117	0.0000	0.0000
2024/11/11	R248	05/02/2026		Bond Future	11.5846	81.5030	11.6547	81.0564	0.605	0.0000	0.0000
2024/11/11	R248	05/02/2026	11.46 Call	Bond Future	4500.7600	4.5008	4183.9600	4.1840	7.039	0.0000	0.0000
2024/11/11	R248	05/02/2026	11.46 Put	Bond Future	5305.2400	5.3052	5435.0500	5.4351	2.447	0.0000	0.0000
2024/11/11	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/11	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/11	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/11	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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