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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/11/2024 TO 12/11/2024

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
2024/11/12	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/12	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/12	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/12	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/12	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/12	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/12	2025	07/11/2024		Bond Future	181.5800	181.5800	181.5800	0.000	0.0000	0.0000
2024/11/12	2029	07/11/2024		Bond Future	132.4200	132.4200	132.4200	0.000	0.0000	0.0000
2024/11/12	2029	06/02/2025		Bond Future	134.7501	134.7501	134.7413	0.007	0.0000	0.0000
2024/11/12	2029	06/02/2025	132.40 Call	Bond Future	2350.1100	2.3501	2341.2700	0.376	0.0000	0.0000
2024/11/12	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/12	2029	08/05/2025		Bond Future	136.1279	136.1279	136.1192	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/11/12	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/12	2029	08/05/2025	137.85 Put	Bond Future	1722.1200	1.7221	1730.7600	1.7308	0.502	0.0000
2024/11/12	2029	07/08/2025		Bond Future	138.8645	138.8645	138.8563	138.8563	0.006	0.0000
2024/11/12	2029	07/08/2025	137.41 Call	Bond Future	1454.4600	1.4545	1446.2900	1.4463	0.562	0.0000
2024/11/12	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/12	2029	06/11/2025		Bond Future	140.1553	140.1553	140.1475	140.1475	0.006	0.0000
2024/11/12	2029	06/11/2025	139.79 Call	Bond Future	365.3400	0.3653	357.4800	0.3575	2.151	0.0000
2024/11/12	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/12	2029	05/02/2026		Bond Future	142.7402	142.7402	142.7331	142.7331	0.005	0.0000
2024/11/12	2029	05/02/2026	140.11 Call	Bond Future	2630.2400	2.6302	2623.1200	2.6231	0.271	0.0000
2024/11/12	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/12	2030	07/11/2024		Bond Future	10.7500	91.4674	10.7500	91.4674	0.000	0.0000
2024/11/12	2030	06/02/2025		Bond Future	9.2466	95.3594	9.2460	95.3618	0.007	0.0000
2024/11/12	2030	06/02/2025	10.68 Call	Bond Future	5311.7300	5.3117	5312.3200	5.3123	0.011	0.0000
2024/11/12	2030	06/02/2025	10.68 Put	Bond Future	58.3700	0.0584	56.5700	0.0566	3.084	0.0000
2024/11/12	2030	06/02/2025	8.68 Put	Bond Future	2511.7200	2.5117	2505.2700	2.5053	0.257	0.0000
2024/11/12	2030	06/02/2025	8.68 Call	Bond Future	331.2200	0.3312	327.1600	0.3272	1.226	0.0000
2024/11/12	2030	06/02/2025	9.18 Put	Bond Future	1226.2000	1.2262	1218.6500	1.2187	0.616	0.0000
2024/11/12	2030	06/02/2025	9.18 Call	Bond Future	973.1000	0.9731	967.9400	0.9679	0.530	0.0000
2024/11/12	2030	06/02/2025	9.69 Call	Bond Future	2152.9700	2.1530	2149.2300	2.1492	0.174	0.0000
2024/11/12	2030	06/02/2025	9.69 Put	Bond Future	488.3200	0.4883	482.1900	0.4822	1.255	0.0000
2024/11/12	2030	08/05/2025	8.95 Put	Bond Future	2247.1500	2.2472	2241.5600	2.2416	0.249	0.0000
2024/11/12	2030	08/05/2025	8.95 Call	Bond Future	922.0300	0.9220	919.0600	0.9191	0.322	0.0000
2024/11/12	2030	08/05/2025	9.45 Put	Bond Future	1300.7000	1.3007	1295.2600	1.2953	0.418	0.0000
2024/11/12	2030	08/05/2025	9.45 Call	Bond Future	1803.6100	1.8036	1800.7900	1.8008	0.156	0.0000
2024/11/12	2030	08/05/2025	8.68 Put	Bond Future	2931.0800	2.9311	2925.7400	2.9257	0.182	0.0000
2024/11/12	2030	08/05/2025	8.68 Call	Bond Future	600.7700	0.6008	598.0500	0.5981	0.453	0.0000
2024/11/12	2030	08/05/2025	9.18 Put	Bond Future	1760.3600	1.7604	1754.7300	1.7547	0.320	0.0000
2024/11/12	2030	08/05/2025	9.18 Call	Bond Future	1281.4700	1.2815	1278.4600	1.2785	0.235	0.0000
2024/11/12	2030	08/05/2025	9.99 Call	Bond Future	3112.2200	3.1122	3110.3500	3.1104	0.060	0.0000
2024/11/12	2030	08/05/2025	9.99 Put	Bond Future	682.6700	0.6827	678.1800	0.6782	0.658	0.0000
2024/11/12	2030	08/05/2025		Bond Future	9.3113	97.3154	9.3106	97.3181	0.008	0.0000
2024/11/12	2030	08/05/2025	9.93 Call	Bond Future	2952.5500	2.9526	2950.5500	2.9506	0.068	0.0000
2024/11/12	2030	08/05/2025	9.93 Put	Bond Future	734.6700	0.7347	730.0500	0.7301	0.629	0.0000
2024/11/12	2030	08/05/2025	11.86 Call	Bond Future	8782.4500	8.7825	8784.2500	8.7843	0.020	0.0000
2024/11/12	2030	08/05/2025	11.86 Put	Bond Future	44.2500	0.0443	43.4300	0.0434	1.853	0.0000
2024/11/12	2030	08/05/2025	10.31 Put	Bond Future	458.1200	0.4581	454.3700	0.4544	0.819	0.0000
2024/11/12	2030	08/05/2025	10.31 Call	Bond Future	4006.5900	4.0066	4005.4600	4.0055	0.028	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	
2024/11/12	2030	08/05/2025	12.28 Call	Bond Future	10099.7000	10.0997	10101.9000	10.1019	0.022	0.0000	0.0000
2024/11/12	2030	08/05/2025	12.28 Put	Bond Future	18.3500	0.0184	17.9300	0.0179	2.289	0.0000	0.0000
2024/11/12	2030	08/05/2025	10.69 Put	Bond Future	283.4200	0.2834	280.5200	0.2805	1.023	0.0000	0.0000
2024/11/12	2030	08/05/2025	10.69 Call	Bond Future	5139.0700	5.1391	5138.7900	5.1388	0.005	0.0000	0.0000
2024/11/12	2030	07/08/2025		Bond Future	9.4013	95.2377	9.4004	95.2408	0.010	0.0000	0.0000
2024/11/12	2030	07/08/2025	11.11 Call	Bond Future	6108.7300	6.1087	6109.1400	6.1091	0.007	0.0000	0.0000
2024/11/12	2030	07/08/2025	11.11 Put	Bond Future	401.6500	0.4017	398.9400	0.3989	0.675	0.0000	0.0000
2024/11/12	2030	07/08/2025	12.12 Call	Bond Future	8992.0100	8.9920	8993.9700	8.9940	0.022	0.0000	0.0000
2024/11/12	2030	07/08/2025	12.12 Put	Bond Future	110.1000	0.1101	108.9400	0.1089	1.054	0.0000	0.0000
2024/11/12	2030	07/08/2025	10.48 Put	Bond Future	710.6100	0.7106	706.9600	0.7070	0.514	0.0000	0.0000
2024/11/12	2030	07/08/2025	10.48 Call	Bond Future	4363.9800	4.3640	4363.4500	4.3635	0.012	0.0000	0.0000
2024/11/12	2030	06/11/2025		Bond Future	9.5034	97.0881	9.5023	97.0917	0.011	0.0000	0.0000
2024/11/12	2030	06/11/2025	9.54 Call	Bond Future	2088.2700	2.0883	2087.3300	2.0873	0.045	0.0000	0.0000
2024/11/12	2030	06/11/2025	9.54 Put	Bond Future	1967.3200	1.9673	1962.7800	1.9628	0.231	0.0000	0.0000
2024/11/12	2030	05/02/2026		Bond Future	9.6606	94.8435	9.6592	94.8477	0.014	0.0000	0.0000
2024/11/12	2030	05/02/2026	9.49 Call	Bond Future	1924.7100	1.9247	1924.3100	1.9243	0.021	0.0000	0.0000
2024/11/12	2030	05/02/2026	9.49 Put	Bond Future	2460.1200	2.4601	2455.4700	2.4555	0.189	0.0000	0.0000
2024/11/12	2032	07/11/2024		Bond Future	11.4800	85.1604	11.4800	85.1604	0.000	0.0000	0.0000
2024/11/12	2032	06/02/2025		Bond Future	9.8870	94.7798	9.8861	94.7839	0.009	0.0000	0.0000
2024/11/12	2032	06/02/2025	11.72 Call	Bond Future	8274.3500	8.2744	8276.8800	8.2769	0.031	0.0000	0.0000
2024/11/12	2032	06/02/2025	11.72 Put	Bond Future	42.3900	0.0424	40.8200	0.0408	3.704	0.0000	0.0000
2024/11/12	2032	06/02/2025	9.42 Put	Bond Future	2787.9600	2.7880	2778.5600	2.7786	0.337	0.0000	0.0000
2024/11/12	2032	06/02/2025	9.42 Call	Bond Future	527.3900	0.5274	522.0900	0.5221	1.005	0.0000	0.0000
2024/11/12	2032	06/02/2025	9.92 Put	Bond Future	1349.8200	1.3498	1339.6600	1.3397	0.753	0.0000	0.0000
2024/11/12	2032	06/02/2025	9.92 Call	Bond Future	1506.9400	1.5069	1500.8800	1.5009	0.402	0.0000	0.0000
2024/11/12	2032	06/02/2025	10.61 Call	Bond Future	3766.0600	3.7661	3763.4300	3.7634	0.070	0.0000	0.0000
2024/11/12	2032	06/02/2025	10.61 Put	Bond Future	400.6300	0.4006	393.9000	0.3939	1.680	0.0000	0.0000
2024/11/12	2032	08/05/2025	9.42 Put	Bond Future	3478.8800	3.4789	3471.1500	3.4712	0.222	0.0000	0.0000
2024/11/12	2032	08/05/2025	9.42 Call	Bond Future	914.4600	0.9145	911.0800	0.9111	0.370	0.0000	0.0000
2024/11/12	2032	08/05/2025	9.92 Put	Bond Future	2081.1000	2.0811	2073.3500	2.0734	0.372	0.0000	0.0000
2024/11/12	2032	08/05/2025	9.92 Call	Bond Future	1877.6300	1.8776	1874.2300	1.8742	0.181	0.0000	0.0000
2024/11/12	2032	08/05/2025	10.97 Call	Bond Future	5127.0900	5.1271	5126.3300	5.1263	0.015	0.0000	0.0000
2024/11/12	2032	08/05/2025	10.97 Put	Bond Future	611.4800	0.6115	606.3700	0.6064	0.836	0.0000	0.0000
2024/11/12	2032	08/05/2025		Bond Future	9.9639	92.5592	9.9629	92.5635	0.009	0.0000	0.0000
2024/11/12	2032	08/05/2025	10.91 Call	Bond Future	4912.2100	4.9122	4911.2600	4.9113	0.019	0.0000	0.0000
2024/11/12	2032	08/05/2025	10.91 Put	Bond Future	657.8500	0.6579	652.5500	0.6526	0.806	0.0000	0.0000
2024/11/12	2032	07/08/2025		Bond Future	10.0587	94.3967	10.0576	94.4015	0.011	0.0000	0.0000
2024/11/12	2032	07/08/2025	12.01 Call	Bond Future	8687.3800	8.6874	8689.0100	8.6890	0.019	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	
2024/11/12	2032	07/08/2025	12.01 Put	Bond Future	422.0800	0.4221	418.9000	0.4189	0.753	0.0000	0.0000
2024/11/12	2032	06/11/2025		Bond Future	10.1715	92.0697	10.1702	92.0751	0.012	0.0000	0.0000
2024/11/12	2032	06/11/2025	10.42 Call	Bond Future	3543.8500	3.5439	3542.8300	3.5428	0.029	0.0000	0.0000
2024/11/12	2032	06/11/2025	10.42 Put	Bond Future	2470.0200	2.4700	2463.6500	2.4637	0.258	0.0000	0.0000
2024/11/12	2032	05/02/2026		Bond Future	10.3238	93.7391	10.3224	93.7452	0.014	0.0000	0.0000
2024/11/12	2032	05/02/2026	10.16 Call	Bond Future	2787.2900	2.7873	2786.7600	2.7868	0.019	0.0000	0.0000
2024/11/12	2032	05/02/2026	10.16 Put	Bond Future	3478.6000	3.4786	3472.0200	3.4720	0.189	0.0000	0.0000
2024/11/12	2033	07/11/2024		Bond Future	126.4100	126.4100	126.4100	126.4100	0.000	0.0000	0.0000
2024/11/12	2033	06/02/2025		Bond Future	128.0773	128.0773	128.0699	128.0699	0.006	0.0000	0.0000
2024/11/12	2033	06/02/2025	124.94 Call	Bond Future	3137.2900	3.1373	3129.8900	3.1299	0.236	0.0000	0.0000
2024/11/12	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/12	2033	08/05/2025		Bond Future	129.2170	129.2170	129.2099	129.2099	0.006	0.0000	0.0000
2024/11/12	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/12	2033	08/05/2025	130.62 Put	Bond Future	1402.9800	1.4030	1410.1500	1.4102	0.511	0.0000	0.0000
2024/11/12	2033	07/08/2025		Bond Future	131.8148	131.8148	131.8080	131.8080	0.005	0.0000	0.0000
2024/11/12	2033	07/08/2025	128.65 Call	Bond Future	3164.8300	3.1648	3158.0400	3.1580	0.215	0.0000	0.0000
2024/11/12	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/12	2033	06/11/2025		Bond Future	132.8653	132.8653	132.8590	132.8590	0.005	0.0000	0.0000
2024/11/12	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/12	2033	06/11/2025	133.14 Put	Bond Future	274.6900	0.2747	280.9700	0.2810	2.286	0.0000	0.0000
2024/11/12	2033	05/02/2026		Bond Future	135.3159	135.3159	135.3103	135.3103	0.004	0.0000	0.0000
2024/11/12	2033	05/02/2026	132.88 Call	Bond Future	2435.9200	2.4359	2430.2600	2.4303	0.232	0.0000	0.0000
2024/11/12	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/12	2037	07/11/2024		Bond Future	12.5800	77.2432	12.5800	77.2432	0.000	0.0000	0.0000
2024/11/12	2037	06/02/2025		Bond Future	10.9011	84.4083	10.9208	84.2930	0.181	0.0000	0.0000
2024/11/12	2037	06/02/2025	12.76 Call	Bond Future	10007.7900	10.0078	9893.6100	9.8936	1.141	0.0000	0.0000
2024/11/12	2037	06/02/2025	12.76 Put	Bond Future	60.1800	0.0602	61.3200	0.0613	1.894	0.0000	0.0000
2024/11/12	2037	08/05/2025		Bond Future	10.9966	86.1396	11.0171	86.0221	0.186	0.0000	0.0000
2024/11/12	2037	08/05/2025	12.25 Call	Bond Future	7419.9800	7.4200	7316.1800	7.3162	1.399	0.0000	0.0000
2024/11/12	2037	08/05/2025	12.25 Put	Bond Future	632.1800	0.6322	645.8800	0.6459	2.167	0.0000	0.0000
2024/11/12	2037	08/05/2025	13.30 Call	Bond Future	12053.8000	12.0538	11939.8100	11.9398	0.946	0.0000	0.0000
2024/11/12	2037	08/05/2025	12.55 Put	Bond Future	448.1000	0.4481	457.7000	0.4577	2.142	0.0000	0.0000
2024/11/12	2037	08/05/2025	12.55 Call	Bond Future	8744.3900	8.7444	8636.4900	8.6365	1.234	0.0000	0.0000
2024/11/12	2037	08/05/2025	13.30 Put	Bond Future	166.8500	0.1669	170.3600	0.1704	2.104	0.0000	0.0000
2024/11/12	2037	08/05/2025	13.35 Put	Bond Future	153.7400	0.1537	156.9800	0.1570	2.107	0.0000	0.0000
2024/11/12	2037	08/05/2025	13.35 Call	Bond Future	12271.2500	12.2713	12156.9900	12.1570	0.931	0.0000	0.0000
2024/11/12	2037	07/08/2025		Bond Future	11.1079	83.5889	11.1291	83.4694	0.191	0.0000	0.0000
2024/11/12	2037	07/08/2025	13.01 Call	Bond Future	10446.9800	10.4470	10339.0000	10.3390	1.034	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	
2024/11/12	2037	07/08/2025	13.01 Put	Bond Future	630.6500	0.6307	642.1000	0.6421	1.816	0.0000	0.0000
2024/11/12	2037	07/08/2025	12.17 Call	Bond Future	6992.2800	6.9923	6896.2000	6.8962	1.374	0.0000	0.0000
2024/11/12	2037	07/08/2025	12.17 Put	Bond Future	1297.3600	1.2974	1320.7100	1.3207	1.800	0.0000	0.0000
2024/11/12	2037	07/08/2025	11.42 Call	Bond Future	4186.1900	4.1862	4108.5500	4.1086	1.855	0.0000	0.0000
2024/11/12	2037	07/08/2025	11.42 Put	Bond Future	2453.3500	2.4534	2495.1400	2.4951	1.703	0.0000	0.0000
2024/11/12	2037	07/08/2025	10.55 Put	Bond Future	4947.7400	4.9477	5020.0500	5.0201	1.461	0.0000	0.0000
2024/11/12	2037	07/08/2025	10.55 Call	Bond Future	1720.4200	1.7204	1673.3000	1.6733	2.739	0.0000	0.0000
2024/11/12	2037	07/08/2025	11.82 Call	Bond Future	5630.8100	5.6308	5542.2900	5.5423	1.572	0.0000	0.0000
2024/11/12	2037	07/08/2025	11.82 Put	Bond Future	1750.3100	1.7503	1781.2200	1.7812	1.766	0.0000	0.0000
2024/11/12	2037	07/08/2025	11.07 Call	Bond Future	3060.8100	3.0608	2994.5900	2.9946	2.163	0.0000	0.0000
2024/11/12	2037	07/08/2025	11.07 Put	Bond Future	3274.5400	3.2745	3327.7500	3.3278	1.625	0.0000	0.0000
2024/11/12	2037	07/08/2025	10.34 Put	Bond Future	5798.5800	5.7986	5878.6000	5.8786	1.380	0.0000	0.0000
2024/11/12	2037	07/08/2025	10.34 Call	Bond Future	1311.4200	1.3114	1272.0100	1.2720	3.005	0.0000	0.0000
2024/11/12	2037	07/08/2025	10.64 Put	Bond Future	4616.4200	4.6164	4685.3500	4.6854	1.493	0.0000	0.0000
2024/11/12	2037	07/08/2025	10.64 Call	Bond Future	1921.3700	1.9214	1870.8700	1.8709	2.628	0.0000	0.0000
2024/11/12	2037	06/11/2025		Bond Future	11.2234	85.2118	11.2454	85.0904	0.196	0.0000	0.0000
2024/11/12	2037	06/11/2025	11.63 Call	Bond Future	5117.4100	5.1174	5038.1700	5.0382	1.548	0.0000	0.0000
2024/11/12	2037	06/11/2025	11.63 Put	Bond Future	2912.2900	2.9123	2954.4400	2.9544	1.447	0.0000	0.0000
2024/11/12	2037	05/02/2026		Bond Future	11.3680	82.4993	11.3908	82.3762	0.201	0.0000	0.0000
2024/11/12	2037	05/02/2026	11.20 Call	Bond Future	3734.2400	3.7342	3669.5900	3.6696	1.731	0.0000	0.0000
2024/11/12	2037	05/02/2026	11.20 Put	Bond Future	4648.6500	4.6487	4707.0700	4.7071	1.257	0.0000	0.0000
2024/11/12	2038	07/11/2024		Bond Future	135.2900	135.2900	135.2900	135.2900	0.000	0.0000	0.0000
2024/11/12	2038	06/02/2025		Bond Future	137.1357	137.1357	137.2776	137.2776	0.104	0.0000	0.0000
2024/11/12	2038	06/02/2025	135.23 Call	Bond Future	1905.6500	1.9057	2047.6000	2.0476	7.449	0.0000	0.0000
2024/11/12	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/12	2038	08/05/2025		Bond Future	139.9820	139.9820	140.1271	140.1271	0.104	0.0000	0.0000
2024/11/12	2038	08/05/2025	139.68 Call	Bond Future	301.9600	0.3020	447.1200	0.4471	48.073	0.0000	0.0000
2024/11/12	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/12	2038	07/08/2025		Bond Future	140.6539	140.6539	140.8030	140.8030	0.106	0.0000	0.0000
2024/11/12	2038	07/08/2025	139.56 Call	Bond Future	1093.9300	1.0939	1242.9900	1.2430	13.626	0.0000	0.0000
2024/11/12	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/12	2038	06/11/2025		Bond Future	143.4234	143.4234	143.5760	143.5760	0.106	0.0000	0.0000
2024/11/12	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/12	2038	06/11/2025	143.88 Put	Bond Future	456.5900	0.4566	303.9700	0.3040	33.426	0.0000	0.0000
2024/11/12	2038	05/02/2026		Bond Future	143.8915	143.8915	144.0472	144.0472	0.108	0.0000	0.0000
2024/11/12	2038	05/02/2026	143.20 Call	Bond Future	691.4500	0.6915	847.2100	0.8472	22.527	0.0000	0.0000
2024/11/12	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/12	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	
2024/11/12	2040	06/02/2025		Bond Future	11.2253	84.3078	11.2449	84.1840	0.175	0.0000	0.0000
2024/11/12	2040	06/02/2025	12.95 Call	Bond Future	9965.8500	9.9659	9843.8200	9.8438	1.224	0.0000	0.0000
2024/11/12	2040	06/02/2025	12.95 Put	Bond Future	83.4400	0.0834	85.1600	0.0852	2.061	0.0000	0.0000
2024/11/12	2040	06/02/2025	11.00 Put	Bond Future	2654.6200	2.6546	2720.8700	2.7209	2.496	0.0000	0.0000
2024/11/12	2040	06/02/2025	11.00 Call	Bond Future	1217.6000	1.2176	1160.1000	1.1601	4.722	0.0000	0.0000
2024/11/12	2040	06/02/2025	11.70 Call	Bond Future	3772.8300	3.7728	3673.1500	3.6732	2.642	0.0000	0.0000
2024/11/12	2040	06/02/2025	11.70 Put	Bond Future	861.1700	0.8612	885.2400	0.8852	2.795	0.0000	0.0000
2024/11/12	2040	06/02/2025	12.20 Call	Bond Future	6165.2900	6.1653	6050.8400	6.0508	1.856	0.0000	0.0000
2024/11/12	2040	06/02/2025	12.20 Put	Bond Future	349.3900	0.3494	358.6900	0.3587	2.662	0.0000	0.0000
2024/11/12	2040	08/05/2025		Bond Future	11.3244	86.0369	11.3447	85.9108	0.180	0.0000	0.0000
2024/11/12	2040	08/05/2025	12.63 Call	Bond Future	8219.6400	8.2196	8107.7100	8.1077	1.362	0.0000	0.0000
2024/11/12	2040	08/05/2025	12.63 Put	Bond Future	682.2300	0.6822	696.4300	0.6964	2.081	0.0000	0.0000
2024/11/12	2040	08/05/2025	12.75 Put	Bond Future	597.8600	0.5979	610.2400	0.6102	2.071	0.0000	0.0000
2024/11/12	2040	08/05/2025	12.75 Call	Bond Future	8775.5500	8.7756	8661.8000	8.6618	1.296	0.0000	0.0000
2024/11/12	2040	08/05/2025	13.50 Put	Bond Future	238.5700	0.2386	243.4200	0.2434	2.033	0.0000	0.0000
2024/11/12	2040	08/05/2025	13.50 Call	Bond Future	12235.7700	12.2358	12114.4900	12.1145	0.991	0.0000	0.0000
2024/11/12	2040	08/05/2025	13.43 Put	Bond Future	265.3100	0.2653	270.6800	0.2707	2.024	0.0000	0.0000
2024/11/12	2040	08/05/2025	13.43 Call	Bond Future	11918.8700	11.9189	11798.1100	11.7981	1.013	0.0000	0.0000
2024/11/12	2040	07/08/2025		Bond Future	11.4383	83.2335	11.4594	83.1052	0.184	0.0000	0.0000
2024/11/12	2040	07/08/2025	13.29 Call	Bond Future	10921.7600	10.9218	10806.3600	10.8064	1.057	0.0000	0.0000
2024/11/12	2040	07/08/2025	13.29 Put	Bond Future	710.5500	0.7106	723.3800	0.7234	1.806	0.0000	0.0000
2024/11/12	2040	06/11/2025		Bond Future	11.5555	84.8491	11.5773	84.7188	0.189	0.0000	0.0000
2024/11/12	2040	06/11/2025	11.84 Call	Bond Future	5061.3700	5.0614	4979.3600	4.9794	1.620	0.0000	0.0000
2024/11/12	2040	06/11/2025	11.84 Put	Bond Future	3385.8200	3.3858	3434.0900	3.4341	1.426	0.0000	0.0000
2024/11/12	2040	05/02/2026		Bond Future	11.6997	81.8788	11.7223	81.7467	0.193	0.0000	0.0000
2024/11/12	2040	05/02/2026	11.49 Call	Bond Future	3881.7900	3.8818	3813.3500	3.8134	1.763	0.0000	0.0000
2024/11/12	2040	05/02/2026	11.49 Put	Bond Future	5123.3700	5.1234	5187.0900	5.1871	1.244	0.0000	0.0000
2024/11/12	2044	07/11/2024		Bond Future	12.9100	73.1271	12.9100	73.1271	0.000	0.0000	0.0000
2024/11/12	2044	06/02/2025		Bond Future	11.3164	80.3909	11.3464	80.1964	0.265	0.0000	0.0000
2024/11/12	2044	06/02/2025	13.02 Call	Bond Future	10029.4900	10.0295	9839.6900	9.8397	1.892	0.0000	0.0000
2024/11/12	2044	06/02/2025	13.02 Put	Bond Future	97.7300	0.0977	102.4100	0.1024	4.789	0.0000	0.0000
2024/11/12	2044	06/02/2025	13.75 Call	Bond Future	13595.8300	13.5958	13402.1400	13.4021	1.425	0.0000	0.0000
2024/11/12	2044	06/02/2025	13.75 Put	Bond Future	17.2800	0.0173	18.0700	0.0181	4.572	0.0000	0.0000
2024/11/12	2044	06/02/2025	12.50 Put	Bond Future	255.7700	0.2558	268.5400	0.2685	4.993	0.0000	0.0000
2024/11/12	2044	06/02/2025	12.50 Call	Bond Future	7380.6500	7.3807	7198.9400	7.1989	2.462	0.0000	0.0000
2024/11/12	2044	06/02/2025	12.00 Put	Bond Future	631.1800	0.6312	662.2900	0.6623	4.929	0.0000	0.0000
2024/11/12	2044	06/02/2025	12.00 Call	Bond Future	4877.6600	4.8777	4714.2900	4.7143	3.349	0.0000	0.0000
2024/11/12	2044	08/05/2025	12.40 Call	Bond Future	6967.3900	6.9674	6804.7400	6.8047	2.334	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/11/12	2044	08/05/2025	12.40 Put	Bond Future		1021.7100	1.0217	1057.3900	1.0574	3.492	0.0000	0.0000
2024/11/12	2044	08/05/2025	11.65 Call	Bond Future		3773.9200	3.7739	3648.1000	3.6481	3.334	0.0000	0.0000
2024/11/12	2044	08/05/2025	11.65 Put	Bond Future		2265.8200	2.2658	2338.3300	2.3383	3.200	0.0000	0.0000
2024/11/12	2044	08/05/2025	10.92 Put	Bond Future		4704.7200	4.7047	4830.3800	4.8304	2.671	0.0000	0.0000
2024/11/12	2044	08/05/2025	10.92 Call	Bond Future		1463.4800	1.4635	1390.8100	1.3908	4.966	0.0000	0.0000
2024/11/12	2044	08/05/2025	Call	Bond Future		13.1900	0.0132	11.6600	0.0117	11.600	0.0000	0.0000
2024/11/12	2044	08/05/2025	Put	Bond Future		17973.4900	17.9735	18170.2900	18.1703	1.095	0.0000	0.0000
2024/11/12	2044	08/05/2025		Bond Future		11.4106	82.0397	11.4417	81.8414	0.272	0.0000	0.0000
2024/11/12	2044	08/05/2025	12.72 Call	Bond Future		8439.2400	8.4392	8266.6500	8.2667	2.045	0.0000	0.0000
2024/11/12	2044	08/05/2025	12.72 Put	Bond Future		724.3600	0.7244	750.1000	0.7501	3.553	0.0000	0.0000
2024/11/12	2044	07/08/2025		Bond Future		11.5184	79.2821	11.5505	79.0802	0.279	0.0000	0.0000
2024/11/12	2044	07/08/2025	13.34 Call	Bond Future		11022.3400	11.0223	10843.9400	10.8439	1.619	0.0000	0.0000
2024/11/12	2044	07/08/2025	13.34 Put	Bond Future		778.2400	0.7782	801.7400	0.8017	3.020	0.0000	0.0000
2024/11/12	2044	06/11/2025		Bond Future		11.6286	80.8210	11.6619	80.6155	0.286	0.0000	0.0000
2024/11/12	2044	06/11/2025	11.88 Call	Bond Future		5040.0200	5.0400	4915.0800	4.9151	2.479	0.0000	0.0000
2024/11/12	2044	06/11/2025	11.88 Put	Bond Future		3507.8000	3.5078	3588.3700	3.5884	2.297	0.0000	0.0000
2024/11/12	2044	05/02/2026		Bond Future		11.7633	77.9027	11.7978	77.6940	0.293	0.0000	0.0000
2024/11/12	2044	05/02/2026	11.56 Call	Bond Future		3981.7600	3.9818	3876.1300	3.8761	2.653	0.0000	0.0000
2024/11/12	2044	05/02/2026	11.56 Put	Bond Future		5231.7900	5.2318	5334.8400	5.3348	1.970	0.0000	0.0000
2024/11/12	2046	07/11/2024		Bond Future		118.8300	118.8300	118.8300	118.8300	0.000	0.0000	0.0000
2024/11/12	2046	06/02/2025		Bond Future		119.2427	119.2427	118.8804	118.8804	0.304	0.0000	0.0000
2024/11/12	2046	06/02/2025	114.01 Call	Bond Future		5232.7000	5.2327	4870.4000	4.8704	6.924	0.0000	0.0000
2024/11/12	2046	06/02/2025	114.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/12	2046	08/05/2025		Bond Future		119.4877	119.4877	119.1183	119.1183	0.309	0.0000	0.0000
2024/11/12	2046	08/05/2025	121.97 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/12	2046	08/05/2025	121.97 Put	Bond Future		2482.3200	2.4823	2851.7000	2.8517	14.880	0.0000	0.0000
2024/11/12	2046	07/08/2025		Bond Future		121.8890	121.8890	121.5128	121.5128	0.309	0.0000	0.0000
2024/11/12	2046	07/08/2025	118.69 Call	Bond Future		3199.0100	3.1990	2822.7800	2.8228	11.761	0.0000	0.0000
2024/11/12	2046	07/08/2025	118.69 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/12	2046	06/11/2025		Bond Future		122.0189	122.0189	121.6355	121.6355	0.314	0.0000	0.0000
2024/11/12	2046	06/11/2025	125.41 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/12	2046	06/11/2025	125.41 Put	Bond Future		3391.1000	3.3911	3774.4600	3.7745	11.305	0.0000	0.0000
2024/11/12	2046	05/02/2026		Bond Future		124.2664	124.2664	123.8768	123.8768	0.314	0.0000	0.0000
2024/11/12	2046	05/02/2026	121.65 Call	Bond Future		2616.3800	2.6164	2226.8000	2.2268	14.890	0.0000	0.0000
2024/11/12	2046	05/02/2026	121.65 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/12	2050	07/11/2024		Bond Future		118.3900	118.3900	118.3900	118.3900	0.000	0.0000	0.0000
2024/11/12	2050	06/02/2025		Bond Future		118.2581	118.2581	117.9523	117.9523	0.259	0.0000	0.0000
2024/11/12	2050	06/02/2025	115.60 Call	Bond Future		2658.0700	2.6581	2352.3300	2.3523	11.502	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
2024/11/12	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/11/12	2050	08/05/2025		Bond Future	120.7125	120.7125	120.4008	120.4008	0.258	0.0000
2024/11/12	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/12	2050	08/05/2025	121.16 Put	Bond Future	447.4800	0.4475	759.2200	0.7592	69.666	0.0000
2024/11/12	2050	07/08/2025		Bond Future	120.7519	120.7519	120.4349	120.4349	0.263	0.0000
2024/11/12	2050	07/08/2025	119.89 Call	Bond Future	861.9200	0.8619	544.9300	0.5449	36.777	0.0000
2024/11/12	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/12	2050	06/11/2025		Bond Future	123.1293	123.1293	122.8067	122.8067	0.262	0.0000
2024/11/12	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/12	2050	06/11/2025	124.42 Put	Bond Future	1290.6900	1.2907	1613.3300	1.6133	24.997	0.0000
2024/11/12	2050	05/02/2026		Bond Future	122.9732	122.9732	122.6447	122.6447	0.267	0.0000
2024/11/12	2050	05/02/2026	122.82 Call	Bond Future	153.1700	0.1532	0.0000	0.0000	(100.000)	0.0000
2024/11/12	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	175.2900	0.1753	100.000	0.0000
2024/11/12	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/11/12	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/11/12	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/11/12	AL37	07/11/2024		Index Future	1041.9020	1041.9020	1041.9020	1041.9020	0.000	0.0000
2024/11/12	AL37	06/02/2025		Index Future	1066.4590	1066.4590	1066.5330	1066.5330	0.007	0.0000
2024/11/12	AL37	08/05/2025		Index Future	1088.3450	1088.3450	1088.4220	1088.4220	0.007	0.0000
2024/11/12	AL37	07/08/2025		Index Future	1109.9900	1109.9900	1110.0740	1110.0740	0.008	0.0000
2024/11/12	AL37	06/11/2025		Index Future	1131.6350	1131.6350	1131.7250	1131.7250	0.008	0.0000
2024/11/12	AL37	05/02/2026		Index Future	1152.3110	1152.3110	1152.4090	1152.4090	0.009	0.0000
2024/11/12	AL7T	07/11/2024		Index Future	1250.0920	1250.0920	1250.0920	1250.0920	0.000	0.0000
2024/11/12	AL7T	06/02/2025		Index Future	1281.6460	1281.6460	1280.7610	1280.7610	0.069	0.0000
2024/11/12	AL7T	08/05/2025		Index Future	1307.9480	1307.9480	1307.0470	1307.0470	0.069	0.0000
2024/11/12	AL7T	07/08/2025		Index Future	1333.9600	1333.9600	1333.0480	1333.0480	0.068	0.0000
2024/11/12	AL7T	06/11/2025		Index Future	1359.9730	1359.9730	1359.0480	1359.0480	0.068	0.0000
2024/11/12	AL7T	05/02/2026		Index Future	1384.8210	1384.8210	1383.8870	1383.8870	0.067	0.0000
2024/11/12	ALBI	07/11/2024		Index Future	1076.7180	1076.7180	1076.7180	1076.7180	0.000	0.0000
2024/11/12	ALBI	06/02/2025		Index Future	1103.4780	1103.4780	1102.4460	1102.4460	0.094	0.0000
2024/11/12	ALBI	08/05/2025		Index Future	1126.1240	1126.1240	1125.0720	1125.0720	0.093	0.0000
2024/11/12	ALBI	07/08/2025		Index Future	1148.5200	1148.5200	1147.4530	1147.4530	0.093	0.0000
2024/11/12	ALBI	06/11/2025		Index Future	1170.9170	1170.9170	1169.8330	1169.8330	0.093	0.0000
2024/11/12	ALBI	05/02/2026		Index Future	1192.3100	1192.3100	1191.2140	1191.2140	0.092	0.0000
2024/11/12	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	
2024/11/12	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/12	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/12	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/12	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/12	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/12	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/11/12	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/12	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/12	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/12	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/12	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/12	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/12	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/11/12	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/12	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/12	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/12	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/12	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/12	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/11/12	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/12	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/12	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/12	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/12	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/12	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/12	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
2024/11/12	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/12	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/12	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/12	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/12	ES33	07/11/2024		Bond Future	13.1700	72.0659	13.1700	72.0659	0.000	0.0000
2024/11/12	ES33	06/02/2025		Bond Future	11.1161	83.3883	11.1357	83.2960	0.176	0.0000
2024/11/12	ES33	06/02/2025	13.34 Call	Bond Future	9656.7400	9.6567	9564.4500	9.5645	0.956	0.0000
2024/11/12	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/12	ES33	08/05/2025		Bond Future	11.2302	81.3184	11.2506	81.2243	0.182	0.0000
2024/11/12	ES33	08/05/2025	12.73 Call	Bond Future	6546.3900	6.5464	6452.3200	6.4523	1.437	0.0000
2024/11/12	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/12	ES33	07/08/2025		Bond Future	11.3616	82.9516	11.3828	82.8560	0.187	0.0000
2024/11/12	ES33	07/08/2025	13.56 Call	Bond Future	9146.9500	9.1470	9051.4000	9.0514	1.045	0.0000
2024/11/12	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/12	ES33	06/11/2025		Bond Future	11.5142	80.7855	11.5363	80.6884	0.193	0.0000
2024/11/12	ES33	06/11/2025	12.01 Call	Bond Future	2135.2700	2.1353	2038.1900	2.0382	4.546	0.0000
2024/11/12	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/12	ES33	05/02/2026		Bond Future	11.7065	82.2678	11.7296	82.1694	0.198	0.0000
2024/11/12	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/12	ES33	05/02/2026	11.49 Put	Bond Future	927.7000	0.9277	1026.0400	1.0260	10.600	0.0000
2024/11/12	ES42	07/11/2024		Bond Future	13.6100	66.6350	13.6100	66.6350	0.000	0.0000
2024/11/12	ES42	06/02/2025		Bond Future	11.5805	79.7524	11.6053	79.6028	0.214	0.0000
2024/11/12	ES42	06/02/2025	13.71 Call	Bond Future	11358.8900	11.3589	11209.3200	11.2093	1.317	0.0000
2024/11/12	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/12	ES42	08/05/2025		Bond Future	11.6827	77.1402	11.7083	76.9877	0.219	0.0000
2024/11/12	ES42	08/05/2025	13.25 Call	Bond Future	8509.3300	8.5093	8356.8400	8.3568	1.792	0.0000
2024/11/12	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/12	ES42	07/08/2025		Bond Future	11.7946	78.6883	11.8212	78.5331	0.225	0.0000
2024/11/12	ES42	07/08/2025	13.79 Call	Bond Future	10416.1200	10.4161	10260.9300	10.2609	1.490	0.0000
2024/11/12	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/12	ES42	06/11/2025		Bond Future	11.9192	75.9697	11.9467	75.8118	0.231	0.0000
2024/11/12	ES42	06/11/2025	12.39 Call	Bond Future	2635.8300	2.6358	2477.9000	2.4779	5.992	0.0000
2024/11/12	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/12	ES42	05/02/2026		Bond Future	12.0670	77.3595	12.0955	77.1992	0.236	0.0000
2024/11/12	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	
2024/11/12	ES42	05/02/2026	11.85 Put	Bond Future	1240.1800	1.2402	1400.5500	1.4006	12.931	0.0000	0.0000
2024/11/12	GOVI	07/11/2024		GOVI	1060.1460	1060.1460	1060.1460	1060.1460	0.000	0.0000	0.0000
2024/11/12	GOVI	06/02/2025		GOVI	1086.4800	1086.4800	1085.4990	1085.4990	0.090	0.0000	0.0000
2024/11/12	GOVI	06/02/2025	972.00 Call	GOVI	1144800.0000	114.4800	1134990.0000	113.4990	0.857	0.0000	0.0000
2024/11/12	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/12	GOVI	08/05/2025		GOVI	1108.7760	1108.7760	1107.7780	1107.7780	0.090	0.0000	0.0000
2024/11/12	GOVI	08/05/2025	1,022.00 Call	GOVI	867760.0000	86.7760	857780.0000	85.7780	1.150	0.0000	0.0000
2024/11/12	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/12	GOVI	07/08/2025		GOVI	1130.8280	1130.8280	1129.8150	1129.8150	0.090	0.0000	0.0000
2024/11/12	GOVI	07/08/2025	1,011.00 Call	GOVI	1198280.0000	119.8280	1188150.0000	118.8150	0.845	0.0000	0.0000
2024/11/12	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/12	GOVI	06/11/2025		GOVI	1152.8790	1152.8790	1151.8510	1151.8510	0.089	0.0000	0.0000
2024/11/12	GOVI	06/11/2025	1,112.00 Call	GOVI	408790.0000	40.8790	398510.0000	39.8510	2.515	0.0000	0.0000
2024/11/12	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/12	GOVI	05/02/2026		GOVI	1173.9430	1173.9430	1172.9030	1172.9030	0.089	0.0000	0.0000
2024/11/12	GOVI	05/02/2026	1,150.00 Call	GOVI	239430.0000	23.9430	229030.0000	22.9030	4.344	0.0000	0.0000
2024/11/12	GOVI	05/02/2026	1,150.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/12	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/11/12	IGOV	07/11/2024		Index Future	362.6780	362.6780	362.6780	362.6780	0.000	0.0000	0.0000
2024/11/12	IGOV	06/02/2025		Index Future	370.5660	370.5660	370.2370	370.2370	0.089	0.0000	0.0000
2024/11/12	IGOV	08/05/2025		Index Future	378.2590	378.2590	377.9240	377.9240	0.089	0.0000	0.0000
2024/11/12	IGOV	07/08/2025		Index Future	385.8690	385.8690	385.5290	385.5290	0.088	0.0000	0.0000
2024/11/12	IGOV	06/11/2025		Index Future	393.4790	393.4790	393.1340	393.1340	0.088	0.0000	0.0000
2024/11/12	IGOV	05/02/2026		Index Future	400.7520	400.7520	400.4030	400.4030	0.087	0.0000	0.0000
2024/11/12	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/11/12	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/11/12	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/11/12	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/11/12	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/11/12	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/11/12	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/11/12	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/11/12	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	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/11/12	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/11/12	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/11/12	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/11/12	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/11/12	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/11/12	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/11/12	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/11/12	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/11/12	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/11/12	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/11/12	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/11/12	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/11/12	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/11/12	R033	07/11/2024		Bond Future	10.3300	99.3374	10.3300	99.3374	0.000	0.0000	0.0000
2024/11/12	R033	06/02/2025		Bond Future	10.1865	102.6422	10.1908	102.6192	0.042	0.0000	0.0000
2024/11/12	R033	06/02/2025	10.33 Call	Bond Future	2021.6100	2.0216	1999.0700	1.9991	1.115	0.0000	0.0000
2024/11/12	R033	06/02/2025	10.33 Put	Bond Future	1249.9100	1.2499	1250.4500	1.2505	0.043	0.0000	0.0000
2024/11/12	R033	08/05/2025		Bond Future	10.2736	99.6983	10.2781	99.6749	0.043	0.0000	0.0000
2024/11/12	R033	08/05/2025	10.33 Call	Bond Future	2450.0700	2.4501	2431.1900	2.4312	0.771	0.0000	0.0000
2024/11/12	R033	08/05/2025	10.33 Put	Bond Future	2153.7000	2.1537	2158.2000	2.1582	0.209	0.0000	0.0000
2024/11/12	R033	07/08/2025		Bond Future	10.3779	101.6772	10.3824	101.6538	0.044	0.0000	0.0000
2024/11/12	R033	07/08/2025	10.33 Call	Bond Future	2694.4400	2.6944	2677.5200	2.6775	0.628	0.0000	0.0000
2024/11/12	R033	07/08/2025	10.33 Put	Bond Future	2939.9100	2.9399	2946.3900	2.9464	0.220	0.0000	0.0000
2024/11/12	R033	06/11/2025		Bond Future	10.4995	98.6083	10.5042	98.5849	0.045	0.0000	0.0000
2024/11/12	R033	06/11/2025	10.33 Call	Bond Future	2940.8700	2.9409	2925.1100	2.9251	0.536	0.0000	0.0000
2024/11/12	R033	06/11/2025	10.33 Put	Bond Future	3788.0500	3.7881	3795.6900	3.7957	0.202	0.0000	0.0000
2024/11/12	R033	05/02/2026		Bond Future	10.6586	100.3946	10.6634	100.3714	0.045	0.0000	0.0000
2024/11/12	R033	05/02/2026	10.49 Call	Bond Future	3263.5200	3.2635	3248.2900	3.2483	0.467	0.0000	0.0000
2024/11/12	R033	05/02/2026	10.49 Put	Bond Future	4078.6600	4.0787	4086.6500	4.0867	0.196	0.0000	0.0000
2024/11/12	R035	07/11/2024		Bond Future	12.1800	82.6536	12.1800	82.6536	0.000	0.0000	0.0000
2024/11/12	R035	06/02/2025		Bond Future	10.5208	93.9515	10.5406	93.8389	0.188	0.0000	0.0000
2024/11/12	R035	06/02/2025	12.41 Call	Bond Future	9977.9700	9.9780	9866.3400	9.8663	1.119	0.0000	0.0000
2024/11/12	R035	06/02/2025	12.41 Put	Bond Future	47.6300	0.0476	48.5700	0.0486	1.974	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	
2024/11/12	R035	06/02/2025	10.10 Put	Bond Future	3118.8000	3.1188	3192.6800	3.1927	2.369	0.0000	0.0000
2024/11/12	R035	06/02/2025	10.10 Call	Bond Future	680.6500	0.6807	641.9600	0.6420	5.684	0.0000	0.0000
2024/11/12	R035	06/02/2025	11.10 Call	Bond Future	3844.0600	3.8441	3749.6800	3.7497	2.455	0.0000	0.0000
2024/11/12	R035	06/02/2025	11.10 Put	Bond Future	628.7900	0.6288	646.9800	0.6470	2.893	0.0000	0.0000
2024/11/12	R035	06/02/2025	11.30 Call	Bond Future	4723.9200	4.7239	4623.7600	4.6238	2.120	0.0000	0.0000
2024/11/12	R035	06/02/2025	11.30 Put	Bond Future	434.7100	0.4347	447.1200	0.4471	2.855	0.0000	0.0000
2024/11/12	R035	06/02/2025	10.65 Call	Bond Future	2103.1300	2.1031	2029.0400	2.0290	3.523	0.0000	0.0000
2024/11/12	R035	06/02/2025	10.65 Put	Bond Future	1372.1600	1.3722	1410.6400	1.4106	2.804	0.0000	0.0000
2024/11/12	R035	06/02/2025	10.34 Put	Bond Future	2226.0300	2.2260	2283.8700	2.2839	2.598	0.0000	0.0000
2024/11/12	R035	06/02/2025	10.34 Call	Bond Future	1189.1700	1.1892	1134.4400	1.1344	4.602	0.0000	0.0000
2024/11/12	R035	06/02/2025	10.26 Put	Bond Future	2500.1700	2.5002	2563.3900	2.5634	2.529	0.0000	0.0000
2024/11/12	R035	06/02/2025	10.26 Call	Bond Future	999.4200	0.9994	950.0700	0.9501	4.938	0.0000	0.0000
2024/11/12	R035	08/05/2025	11.70 Call	Bond Future	6567.4300	6.5674	6468.8300	6.4688	1.501	0.0000	0.0000
2024/11/12	R035	08/05/2025	11.70 Put	Bond Future	733.5200	0.7335	749.6200	0.7496	2.195	0.0000	0.0000
2024/11/12	R035	08/05/2025	10.95 Call	Bond Future	3601.8100	3.6018	3523.0400	3.5230	2.187	0.0000	0.0000
2024/11/12	R035	08/05/2025	10.95 Put	Bond Future	1708.1900	1.7082	1744.1200	1.7441	2.103	0.0000	0.0000
2024/11/12	R035	08/05/2025	10.44 Put	Bond Future	2924.1700	2.9242	2980.6800	2.9807	1.933	0.0000	0.0000
2024/11/12	R035	08/05/2025	10.44 Call	Bond Future	1993.9200	1.9939	1935.7300	1.9357	2.918	0.0000	0.0000
2024/11/12	R035	08/05/2025		Bond Future	10.6056	91.3670	10.6262	91.2523	0.194	0.0000	0.0000
2024/11/12	R035	08/05/2025	11.78 Call	Bond Future	6908.5300	6.9085	6808.5100	6.8085	1.448	0.0000	0.0000
2024/11/12	R035	08/05/2025	11.78 Put	Bond Future	668.6300	0.6686	683.3100	0.6833	2.196	0.0000	0.0000
2024/11/12	R035	08/05/2025	13.35 Call	Bond Future	13757.5700	13.7576	13644.3800	13.6444	0.823	0.0000	0.0000
2024/11/12	R035	08/05/2025	13.35 Put	Bond Future	68.3300	0.0683	69.8400	0.0698	2.210	0.0000	0.0000
2024/11/12	R035	08/05/2025	12.70 Call	Bond Future	10931.3600	10.9314	10821.2000	10.8212	1.008	0.0000	0.0000
2024/11/12	R035	08/05/2025	12.70 Put	Bond Future	210.3200	0.2103	214.8600	0.2149	2.159	0.0000	0.0000
2024/11/12	R035	08/05/2025	11.46 Put	Bond Future	966.6600	0.9667	987.7700	0.9878	2.184	0.0000	0.0000
2024/11/12	R035	08/05/2025	11.46 Call	Bond Future	5566.3200	5.5663	5472.7300	5.4727	1.681	0.0000	0.0000
2024/11/12	R035	07/08/2025		Bond Future	10.7061	93.1812	10.7275	93.0647	0.200	0.0000	0.0000
2024/11/12	R035	07/08/2025	12.65 Call	Bond Future	10347.8600	10.3479	10241.6800	10.2417	1.026	0.0000	0.0000
2024/11/12	R035	07/08/2025	12.65 Put	Bond Future	538.3700	0.5384	548.7600	0.5488	1.930	0.0000	0.0000
2024/11/12	R035	06/11/2025		Bond Future	10.8241	90.4853	10.8463	90.3668	0.205	0.0000	0.0000
2024/11/12	R035	06/11/2025	11.20 Call	Bond Future	4686.3500	4.6864	4609.9900	4.6100	1.629	0.0000	0.0000
2024/11/12	R035	06/11/2025	11.20 Put	Bond Future	2712.0800	2.7121	2754.1400	2.7541	1.551	0.0000	0.0000
2024/11/12	R035	05/02/2026		Bond Future	10.9751	92.1266	10.9982	92.0065	0.211	0.0000	0.0000
2024/11/12	R035	05/02/2026	10.79 Call	Bond Future	3357.2700	3.3573	3295.7100	3.2957	1.834	0.0000	0.0000
2024/11/12	R035	05/02/2026	10.79 Put	Bond Future	4325.2400	4.3252	4383.7100	4.3837	1.352	0.0000	0.0000
2024/11/12	R038	07/11/2024		Bond Future	11.2400	98.7623	11.2400	98.7623	0.000	0.0000	0.0000
2024/11/12	R038	06/02/2025		Bond Future	11.1121	102.3565	11.1421	102.1544	0.270	0.0000	0.0000

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
2024/11/12	R038	06/02/2025	11.24 Call	Bond Future		2555.6300	2.5556	2428.9700	2.4290	4.956	0.0000	0.0000
2024/11/12	R038	06/02/2025	11.24 Put	Bond Future		1698.6500	1.6987	1774.1100	1.7741	4.442	0.0000	0.0000
2024/11/12	R038	08/05/2025		Bond Future		11.2147	98.9649	11.2459	98.7587	0.278	0.0000	0.0000
2024/11/12	R038	08/05/2025	11.24 Call	Bond Future		3033.5600	3.0336	2918.4200	2.9184	3.796	0.0000	0.0000
2024/11/12	R038	08/05/2025	11.24 Put	Bond Future		2866.2300	2.8662	2957.2400	2.9572	3.175	0.0000	0.0000
2024/11/12	R038	07/08/2025		Bond Future		11.3308	100.9288	11.3632	100.7191	0.286	0.0000	0.0000
2024/11/12	R038	07/08/2025	11.24 Call	Bond Future		3374.8300	3.3748	3265.7300	3.2657	3.233	0.0000	0.0000
2024/11/12	R038	07/08/2025	11.24 Put	Bond Future		3966.6200	3.9666	4067.2600	4.0673	2.537	0.0000	0.0000
2024/11/12	R038	06/11/2025		Bond Future		11.4606	97.4034	11.4943	97.1901	0.294	0.0000	0.0000
2024/11/12	R038	06/11/2025	11.24 Call	Bond Future		3819.2800	3.8193	3713.0400	3.7130	2.782	0.0000	0.0000
2024/11/12	R038	06/11/2025	11.24 Put	Bond Future		5235.2700	5.2353	5342.4200	5.3424	2.047	0.0000	0.0000
2024/11/12	R038	06/11/2025	12.33 Call	Bond Future		7848.6800	7.8487	7695.1600	7.6952	1.956	0.0000	0.0000
2024/11/12	R038	06/11/2025	12.33 Put	Bond Future		2552.2400	2.5522	2612.1100	2.6121	2.346	0.0000	0.0000
2024/11/12	R038	06/11/2025	10.98 Put	Bond Future		6186.4300	6.1864	6306.8900	6.3069	1.947	0.0000	0.0000
2024/11/12	R038	06/11/2025	10.98 Call	Bond Future		3062.5300	3.0625	2969.6000	2.9696	3.034	0.0000	0.0000
2024/11/12	R038	05/02/2026		Bond Future		11.6190	99.1666	11.6540	98.9499	0.301	0.0000	0.0000
2024/11/12	R038	05/02/2026	11.44 Call	Bond Future		4389.5100	4.3895	4278.9800	4.2790	2.518	0.0000	0.0000
2024/11/12	R038	05/02/2026	11.44 Put	Bond Future		5508.2200	5.5082	5614.3500	5.6144	1.927	0.0000	0.0000
2024/11/12	R053	07/11/2024		Bond Future		12.8000	92.4326	12.8000	92.4326	0.000	0.0000	0.0000
2024/11/12	R053	06/02/2025		Bond Future		11.2738	107.2210	11.3039	106.9603	0.267	0.0000	0.0000
2024/11/12	R053	06/02/2025	12.94 Call	Bond Future		12986.8100	12.9868	12733.2600	12.7333	1.952	0.0000	0.0000
2024/11/12	R053	06/02/2025	12.94 Put	Bond Future		146.1200	0.1461	153.2100	0.1532	4.852	0.0000	0.0000
2024/11/12	R053	08/05/2025		Bond Future		11.3613	103.5516	11.3924	103.2858	0.274	0.0000	0.0000
2024/11/12	R053	08/05/2025	12.64 Call	Bond Future		10984.3400	10.9843	10754.2300	10.7542	2.095	0.0000	0.0000
2024/11/12	R053	08/05/2025	12.64 Put	Bond Future		999.9400	0.9999	1035.6400	1.0356	3.570	0.0000	0.0000
2024/11/12	R053	07/08/2025		Bond Future		11.4590	105.6065	11.4911	105.3359	0.281	0.0000	0.0000
2024/11/12	R053	07/08/2025	13.17 Call	Bond Future		14004.6500	14.0047	13770.0600	13.7701	1.675	0.0000	0.0000
2024/11/12	R053	07/08/2025	13.17 Put	Bond Future		1232.2000	1.2322	1268.2000	1.2682	2.922	0.0000	0.0000
2024/11/12	R053	06/11/2025		Bond Future		11.5667	101.7935	11.6000	101.5181	0.288	0.0000	0.0000
2024/11/12	R053	06/11/2025	11.76 Call	Bond Future		6416.1400	6.4161	6251.9000	6.2519	2.560	0.0000	0.0000
2024/11/12	R053	06/11/2025	11.76 Put	Bond Future		4836.9200	4.8369	4948.0800	4.9481	2.298	0.0000	0.0000
2024/11/12	R053	05/02/2026		Bond Future		11.6960	103.6357	11.7306	103.3559	0.295	0.0000	0.0000
2024/11/12	R053	05/02/2026	11.49 Call	Bond Future		5390.8600	5.3909	5249.0300	5.2490	2.631	0.0000	0.0000
2024/11/12	R053	05/02/2026	11.49 Put	Bond Future		7088.9400	7.0889	7226.9100	7.2269	1.946	0.0000	0.0000
2024/11/12	R186	07/11/2024		Bond Future		9.1400	106.6649	9.1400	106.6649	0.000	0.0000	0.0000
2024/11/12	R186	06/02/2025		Bond Future		8.3308	105.1405	8.3192	105.1606	0.139	0.0000	0.0000
2024/11/12	R186	06/02/2025	9.03 Call	Bond Future		1305.3900	1.3054	1320.6100	1.3206	1.166	0.0000	0.0000
2024/11/12	R186	06/02/2025	9.03 Put	Bond Future		103.9500	0.1040	99.0800	0.0991	4.685	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	
2024/11/12	R186	08/05/2025		Bond Future	8.3377	107.2975	8.3240	107.3182	0.164	0.0000	0.0000
2024/11/12	R186	08/05/2025	8.47 Call	Bond Future	662.0500	0.6621	672.1400	0.6721	1.524	0.0000	0.0000
2024/11/12	R186	08/05/2025	8.47 Put	Bond Future	462.6500	0.4627	452.0400	0.4520	2.293	0.0000	0.0000
2024/11/12	R186	07/08/2025	10.25 Call	Bond Future	2439.0200	2.4390	2457.7500	2.4578	0.768	0.0000	0.0000
2024/11/12	R186	07/08/2025	10.25 Put	Bond Future	96.3000	0.0963	93.4200	0.0934	2.991	0.0000	0.0000
2024/11/12	R186	07/08/2025	9.22 Put	Bond Future	297.5200	0.2975	290.5900	0.2906	2.329	0.0000	0.0000
2024/11/12	R186	07/08/2025	9.22 Call	Bond Future	1347.8200	1.3478	1362.5000	1.3625	1.089	0.0000	0.0000
2024/11/12	R186	07/08/2025		Bond Future	8.3964	104.1175	8.3796	104.1391	0.200	0.0000	0.0000
2024/11/12	R186	07/08/2025	9.68 Call	Bond Future	1828.3700	1.8284	1844.9900	1.8450	0.909	0.0000	0.0000
2024/11/12	R186	07/08/2025	9.68 Put	Bond Future	198.0000	0.1980	193.0100	0.1930	2.520	0.0000	0.0000
2024/11/12	R186	06/11/2025		Bond Future	8.5172	106.1410	8.4959	106.1635	0.250	0.0000	0.0000
2024/11/12	R186	06/11/2025	8.13 Call	Bond Future	379.5300	0.3795	387.5800	0.3876	2.121	0.0000	0.0000
2024/11/12	R186	06/11/2025	8.13 Put	Bond Future	789.4200	0.7894	774.9500	0.7750	1.833	0.0000	0.0000
2024/11/12	R186	05/02/2026		Bond Future	8.8814	102.7604	8.8527	102.7840	0.323	0.0000	0.0000
2024/11/12	R186	05/02/2026	8.43 Call	Bond Future	341.8800	0.3419	350.5600	0.3506	2.539	0.0000	0.0000
2024/11/12	R186	05/02/2026	8.43 Put	Bond Future	713.8700	0.7139	698.9600	0.6990	2.089	0.0000	0.0000
2024/11/12	R202	07/11/2024		Bond Future	266.3300	266.3300	266.3300	266.3300	0.000	0.0000	0.0000
2024/11/12	R202	06/02/2025		Bond Future	266.4998	266.4998	266.2819	266.2819	0.082	0.0000	0.0000
2024/11/12	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/12	R202	06/02/2025	266.79 Put	Bond Future	290.2300	0.2902	508.0800	0.5081	75.061	0.0000	0.0000
2024/11/12	R202	08/05/2025		Bond Future	272.0314	272.0314	271.8096	271.8096	0.082	0.0000	0.0000
2024/11/12	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/12	R202	08/05/2025	272.31 Put	Bond Future	278.6000	0.2786	500.3700	0.5004	79.602	0.0000	0.0000
2024/11/12	R202	07/08/2025		Bond Future	272.2216	272.2216	271.9974	271.9974	0.082	0.0000	0.0000
2024/11/12	R202	07/08/2025	271.60 Call	Bond Future	621.5600	0.6216	397.4400	0.3974	36.058	0.0000	0.0000
2024/11/12	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/12	R202	06/11/2025		Bond Future	277.5825	277.5825	277.3553	277.3553	0.082	0.0000	0.0000
2024/11/12	R202	06/11/2025	275.64 Call	Bond Future	1942.4600	1.9425	1715.3000	1.7153	11.694	0.0000	0.0000
2024/11/12	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/12	R202	05/02/2026		Bond Future	277.3336	277.3336	277.1029	277.1029	0.083	0.0000	0.0000
2024/11/12	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/12	R202	05/02/2026	277.82 Put	Bond Future	486.4000	0.4864	717.0800	0.7171	47.426	0.0000	0.0000
2024/11/12	R209	07/11/2024		Bond Future	12.2200	64.5320	12.2200	64.5320	0.000	0.0000	0.0000
2024/11/12	R209	06/02/2025		Bond Future	10.6731	73.8675	10.6929	73.7659	0.185	0.0000	0.0000
2024/11/12	R209	06/02/2025	12.44 Call	Bond Future	8411.4400	8.4114	8310.9300	8.3109	1.195	0.0000	0.0000
2024/11/12	R209	06/02/2025	12.44 Put	Bond Future	51.8500	0.0519	52.9700	0.0530	2.160	0.0000	0.0000
2024/11/12	R209	08/05/2025		Bond Future	10.7551	72.2276	10.7756	72.1240	0.191	0.0000	0.0000
2024/11/12	R209	08/05/2025	11.89 Call	Bond Future	6064.3300	6.0643	5974.3500	5.9744	1.484	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	
2024/11/12	R209	08/05/2025	11.89 Put	Bond Future	616.5100	0.6165	630.1100	0.6301	2.206	0.0000	0.0000
2024/11/12	R209	07/08/2025		Bond Future	10.8496	73.6615	10.8708	73.5562	0.195	0.0000	0.0000
2024/11/12	R209	07/08/2025	12.68 Call	Bond Future	8949.2400	8.9492	8854.4100	8.8544	1.060	0.0000	0.0000
2024/11/12	R209	07/08/2025	12.68 Put	Bond Future	565.9800	0.5660	576.4700	0.5765	1.853	0.0000	0.0000
2024/11/12	R209	06/11/2025		Bond Future	10.9562	71.9406	10.9781	71.8335	0.200	0.0000	0.0000
2024/11/12	R209	06/11/2025	11.27 Call	Bond Future	4102.9400	4.1029	4034.9800	4.0350	1.656	0.0000	0.0000
2024/11/12	R209	06/11/2025	11.27 Put	Bond Future	2591.5600	2.5916	2630.6700	2.6307	1.509	0.0000	0.0000
2024/11/12	R209	05/02/2026		Bond Future	11.0891	73.2453	11.1118	73.1368	0.205	0.0000	0.0000
2024/11/12	R209	05/02/2026	10.93 Call	Bond Future	3203.2000	3.2032	3146.3300	3.1463	1.775	0.0000	0.0000
2024/11/12	R209	05/02/2026	10.93 Put	Bond Future	3969.7300	3.9697	4021.3700	4.0214	1.301	0.0000	0.0000
2024/11/12	R210	07/11/2024		Bond Future	239.6900	239.6900	239.6900	239.6900	0.000	0.0000	0.0000
2024/11/12	R210	06/02/2025		Bond Future	244.6669	244.6669	244.6500	244.6500	0.007	0.0000	0.0000
2024/11/12	R210	06/02/2025	239.61 Call	Bond Future	5056.8500	5.0569	5039.9800	5.0400	0.334	0.0000	0.0000
2024/11/12	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/12	R210	08/05/2025		Bond Future	246.3648	246.3648	246.3483	246.3483	0.007	0.0000	0.0000
2024/11/12	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/12	R210	08/05/2025	248.03 Put	Bond Future	1665.2100	1.6652	1681.7000	1.6817	0.990	0.0000	0.0000
2024/11/12	R210	07/08/2025		Bond Future	251.3169	251.3169	251.3012	251.3012	0.006	0.0000	0.0000
2024/11/12	R210	07/08/2025	248.44 Call	Bond Future	2876.8900	2.8769	2861.1700	2.8612	0.546	0.0000	0.0000
2024/11/12	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/12	R210	06/11/2025		Bond Future	252.8254	252.8254	252.8102	252.8102	0.006	0.0000	0.0000
2024/11/12	R210	06/11/2025	252.14 Call	Bond Future	685.4200	0.6854	670.2200	0.6702	2.218	0.0000	0.0000
2024/11/12	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/12	R210	05/02/2026		Bond Future	257.4860	257.4860	257.4720	257.4720	0.005	0.0000	0.0000
2024/11/12	R210	05/02/2026	253.10 Call	Bond Future	4386.0100	4.3860	4372.0300	4.3720	0.319	0.0000	0.0000
2024/11/12	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/12	R213	07/11/2024		Bond Future	11.2200	82.6883	11.2200	82.6883	0.000	0.0000	0.0000
2024/11/12	R213	06/02/2025		Bond Future	9.6344	91.2999	9.6335	91.3034	0.009	0.0000	0.0000
2024/11/12	R213	06/02/2025	11.35 Call	Bond Future	6848.7500	6.8488	6850.6200	6.8506	0.027	0.0000	0.0000
2024/11/12	R213	06/02/2025	11.35 Put	Bond Future	45.4600	0.0455	43.8700	0.0439	3.498	0.0000	0.0000
2024/11/12	R213	08/05/2025		Bond Future	9.7023	89.6143	9.7014	89.6180	0.009	0.0000	0.0000
2024/11/12	R213	08/05/2025	10.52 Call	Bond Future	3868.1100	3.8681	3866.9600	3.8670	0.030	0.0000	0.0000
2024/11/12	R213	08/05/2025	10.52 Put	Bond Future	643.5400	0.6435	638.7200	0.6387	0.749	0.0000	0.0000
2024/11/12	R213	07/08/2025		Bond Future	9.7905	91.3941	9.7895	91.3983	0.011	0.0000	0.0000
2024/11/12	R213	07/08/2025	11.66 Call	Bond Future	7316.1300	7.3161	7317.3900	7.3174	0.017	0.0000	0.0000
2024/11/12	R213	07/08/2025	11.66 Put	Bond Future	389.0600	0.3891	386.1900	0.3862	0.738	0.0000	0.0000
2024/11/12	R213	06/11/2025		Bond Future	9.9036	89.6166	9.9024	89.6213	0.013	0.0000	0.0000
2024/11/12	R213	06/11/2025	10.05 Call	Bond Future	2727.3300	2.7273	2726.5000	2.7265	0.030	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	
2024/11/12	R213	06/11/2025	10.05 Put	Bond Future	2180.3100	2.1803	2174.8300	2.1748	0.251	0.0000	0.0000
2024/11/12	R213	05/02/2026		Bond Future	10.0634	91.2444	10.0619	91.2497	0.015	0.0000	0.0000
2024/11/12	R213	05/02/2026	9.89 Call	Bond Future	2231.6000	2.2316	2231.3100	2.2313	0.013	0.0000	0.0000
2024/11/12	R213	05/02/2026	9.89 Put	Bond Future	2857.4400	2.8574	2851.8600	2.8519	0.195	0.0000	0.0000
2024/11/12	R214	07/11/2024		Bond Future	12.6100	59.4367	12.6100	59.4367	0.000	0.0000	0.0000
2024/11/12	R214	06/02/2025		Bond Future	11.0562	69.0564	11.0811	68.9202	0.225	0.0000	0.0000
2024/11/12	R214	06/02/2025	12.71 Call	Bond Future	8296.9400	8.2969	8163.6000	8.1636	1.607	0.0000	0.0000
2024/11/12	R214	06/02/2025	12.71 Put	Bond Future	81.1400	0.0811	84.0500	0.0841	3.586	0.0000	0.0000
2024/11/12	R214	06/02/2025	13.63 Call	Bond Future	12135.2000	12.1352	11999.1900	11.9992	1.121	0.0000	0.0000
2024/11/12	R214	06/02/2025	13.63 Put	Bond Future	8.0800	0.0081	8.3200	0.0083	2.970	0.0000	0.0000
2024/11/12	R214	06/02/2025	12.25 Put	Bond Future	196.6200	0.1966	204.2100	0.2042	3.860	0.0000	0.0000
2024/11/12	R214	06/02/2025	12.25 Call	Bond Future	6290.0400	6.2900	6161.3800	6.1614	2.045	0.0000	0.0000
2024/11/12	R214	06/02/2025	11.75 Put	Bond Future	500.2400	0.5002	519.9400	0.5199	3.938	0.0000	0.0000
2024/11/12	R214	06/02/2025	11.75 Call	Bond Future	4149.1100	4.1491	4032.5600	4.0326	2.809	0.0000	0.0000
2024/11/12	R214	08/05/2025		Bond Future	11.1360	67.1687	11.1617	67.0297	0.231	0.0000	0.0000
2024/11/12	R214	08/05/2025	12.40 Call	Bond Future	6953.9900	6.9540	6832.3300	6.8323	1.749	0.0000	0.0000
2024/11/12	R214	08/05/2025	12.40 Put	Bond Future	599.6300	0.5996	616.9300	0.6169	2.885	0.0000	0.0000
2024/11/12	R214	07/08/2025		Bond Future	11.2272	68.5024	11.2537	68.3610	0.236	0.0000	0.0000
2024/11/12	R214	07/08/2025	12.97 Call	Bond Future	9066.1500	9.0662	8940.8800	8.9409	1.382	0.0000	0.0000
2024/11/12	R214	07/08/2025	12.97 Put	Bond Future	650.7800	0.6508	666.9100	0.6669	2.479	0.0000	0.0000
2024/11/12	R214	06/11/2025		Bond Future	11.3307	66.5329	11.3580	66.3891	0.241	0.0000	0.0000
2024/11/12	R214	06/11/2025	11.64 Call	Bond Future	4388.5900	4.3886	4298.1800	4.2982	2.060	0.0000	0.0000
2024/11/12	R214	06/11/2025	11.64 Put	Bond Future	2787.9900	2.7880	2841.4400	2.8414	1.917	0.0000	0.0000
2024/11/12	R214	05/02/2026		Bond Future	11.4576	67.7398	11.4859	67.5937	0.247	0.0000	0.0000
2024/11/12	R214	05/02/2026	11.26 Call	Bond Future	3315.4300	3.3154	3240.8800	3.2409	2.249	0.0000	0.0000
2024/11/12	R214	05/02/2026	11.26 Put	Bond Future	4350.7700	4.3508	4422.3100	4.4223	1.644	0.0000	0.0000
2024/11/12	R248	07/11/2024		Bond Future	12.7900	71.9030	12.7900	71.9030	0.000	0.0000	0.0000
2024/11/12	R248	06/02/2025		Bond Future	11.2399	83.5835	11.2699	83.3809	0.267	0.0000	0.0000
2024/11/12	R248	06/02/2025	12.71 Call	Bond Future	9117.6100	9.1176	8922.6300	8.9226	2.138	0.0000	0.0000
2024/11/12	R248	06/02/2025	12.71 Put	Bond Future	150.4800	0.1505	158.0900	0.1581	5.057	0.0000	0.0000
2024/11/12	R248	06/02/2025	10.30 Put	Bond Future	6960.3100	6.9603	7144.6100	7.1446	2.648	0.0000	0.0000
2024/11/12	R248	06/02/2025	10.30 Call	Bond Future	151.0000	0.1510	132.7100	0.1327	12.113	0.0000	0.0000
2024/11/12	R248	06/02/2025	11.00 Put	Bond Future	2899.9500	2.9000	3016.6300	3.0166	4.024	0.0000	0.0000
2024/11/12	R248	06/02/2025	11.00 Call	Bond Future	1250.1800	1.2502	1164.2700	1.1643	6.872	0.0000	0.0000
2024/11/12	R248	06/02/2025	11.70 Call	Bond Future	3947.0000	3.9470	3790.6400	3.7906	3.961	0.0000	0.0000
2024/11/12	R248	06/02/2025	11.70 Put	Bond Future	937.8200	0.9378	984.0500	0.9841	4.930	0.0000	0.0000
2024/11/12	R248	08/05/2025		Bond Future	11.3233	80.8498	11.3543	80.6433	0.274	0.0000	0.0000
2024/11/12	R248	08/05/2025	12.60 Call	Bond Future	8542.6400	8.5426	8363.3200	8.3633	2.099	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	
2024/11/12	R248	08/05/2025	12.60 Put	Bond Future	749.3400	0.7493	776.5600	0.7766	3.633	0.0000	0.0000
2024/11/12	R248	07/08/2025		Bond Future	11.4181	82.4550	11.4501	82.2447	0.281	0.0000	0.0000
2024/11/12	R248	07/08/2025	13.21 Call	Bond Future	11283.1700	11.2832	11098.5900	11.0986	1.636	0.0000	0.0000
2024/11/12	R248	07/08/2025	13.21 Put	Bond Future	862.1900	0.8622	887.8700	0.8879	2.978	0.0000	0.0000
2024/11/12	R248	06/11/2025		Bond Future	11.5247	79.6136	11.5579	79.3995	0.288	0.0000	0.0000
2024/11/12	R248	06/11/2025	11.74 Call	Bond Future	5031.9600	5.0320	4903.2500	4.9033	2.558	0.0000	0.0000
2024/11/12	R248	06/11/2025	11.74 Put	Bond Future	3660.6300	3.6606	3745.9700	3.7460	2.331	0.0000	0.0000
2024/11/12	R248	05/02/2026		Bond Future	11.6547	81.0564	11.6890	80.8390	0.295	0.0000	0.0000
2024/11/12	R248	05/02/2026	11.46 Call	Bond Future	4183.9600	4.1840	4073.4700	4.0735	2.641	0.0000	0.0000
2024/11/12	R248	05/02/2026	11.46 Put	Bond Future	5435.0500	5.4351	5541.9500	5.5420	1.967	0.0000	0.0000
2024/11/12	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/12	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/12	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/12	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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