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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/11/2024 TO 13/11/2024

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
2024/11/13	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/13	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/13	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/13	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/13	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/13	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/13	2029	06/02/2025		Bond Future	134.7413	134.7413	134.8802	0.103	0.0000	0.0000
2024/11/13	2029	06/02/2025	132.40 Call	Bond Future	2341.2700	2.3413	2480.2300	5.935	0.0000	0.0000
2024/11/13	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	2029	08/05/2025		Bond Future	136.1192	136.1192	136.2619	0.105	0.0000	0.0000
2024/11/13	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	2029	08/05/2025	137.85 Put	Bond Future	1730.7600	1.7308	1588.1100	8.242	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	
2024/11/13	2029	07/08/2025		Bond Future	138.8563	138.8563	139.0036	139.0036	0.106	0.0000	0.0000
2024/11/13	2029	07/08/2025	137.41 Call	Bond Future	1446.2900	1.4463	1593.6300	1.5936	10.187	0.0000	0.0000
2024/11/13	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	2029	06/11/2025		Bond Future	140.1475	140.1475	140.2994	140.2994	0.108	0.0000	0.0000
2024/11/13	2029	06/11/2025	139.79 Call	Bond Future	357.4800	0.3575	509.4100	0.5094	42.500	0.0000	0.0000
2024/11/13	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	2029	05/02/2026		Bond Future	142.7331	142.7331	142.8903	142.8903	0.110	0.0000	0.0000
2024/11/13	2029	05/02/2026	140.11 Call	Bond Future	2623.1200	2.6231	2780.3400	2.7803	5.994	0.0000	0.0000
2024/11/13	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	2030	06/02/2025	8.68 Put	Bond Future	2505.2700	2.5053	2324.2500	2.3243	7.226	0.0000	0.0000
2024/11/13	2030	06/02/2025	8.68 Call	Bond Future	327.1600	0.3272	374.4600	0.3745	14.458	0.0000	0.0000
2024/11/13	2030	06/02/2025	9.18 Put	Bond Future	1218.6500	1.2187	1094.8900	1.0949	10.155	0.0000	0.0000
2024/11/13	2030	06/02/2025	9.18 Call	Bond Future	967.9400	0.9679	1072.5000	1.0725	10.802	0.0000	0.0000
2024/11/13	2030	06/02/2025	9.69 Call	Bond Future	2149.2300	2.1492	2313.1700	2.3132	7.628	0.0000	0.0000
2024/11/13	2030	06/02/2025	9.69 Put	Bond Future	482.1900	0.4822	417.8100	0.4178	13.352	0.0000	0.0000
2024/11/13	2030	06/02/2025		Bond Future	9.2460	95.3618	9.1859	95.5901	0.650	0.0000	0.0000
2024/11/13	2030	06/02/2025	10.68 Call	Bond Future	5312.3200	5.3123	5530.0400	5.5300	4.098	0.0000	0.0000
2024/11/13	2030	06/02/2025	10.68 Put	Bond Future	56.5700	0.0566	45.9700	0.0460	18.738	0.0000	0.0000
2024/11/13	2030	08/05/2025		Bond Future	9.3106	97.3181	9.2464	97.5516	0.689	0.0000	0.0000
2024/11/13	2030	08/05/2025	9.93 Call	Bond Future	2950.5500	2.9506	3116.4900	3.1165	5.624	0.0000	0.0000
2024/11/13	2030	08/05/2025	9.93 Put	Bond Future	730.0500	0.7301	662.4400	0.6624	9.261	0.0000	0.0000
2024/11/13	2030	08/05/2025	11.86 Call	Bond Future	8784.2500	8.7843	9011.7900	9.0118	2.590	0.0000	0.0000
2024/11/13	2030	08/05/2025	11.86 Put	Bond Future	43.4300	0.0434	37.4200	0.0374	13.838	0.0000	0.0000
2024/11/13	2030	08/05/2025	10.31 Put	Bond Future	454.3700	0.4544	408.4500	0.4085	10.106	0.0000	0.0000
2024/11/13	2030	08/05/2025	10.31 Call	Bond Future	4005.4600	4.0055	4193.0900	4.1931	4.684	0.0000	0.0000
2024/11/13	2030	08/05/2025	12.28 Call	Bond Future	10101.9000	10.1019	10332.7100	10.3327	2.285	0.0000	0.0000
2024/11/13	2030	08/05/2025	12.28 Put	Bond Future	17.9300	0.0179	15.1900	0.0152	15.282	0.0000	0.0000
2024/11/13	2030	08/05/2025	10.69 Put	Bond Future	280.5200	0.2805	250.1000	0.2501	10.844	0.0000	0.0000
2024/11/13	2030	08/05/2025	10.69 Call	Bond Future	5138.7900	5.1388	5341.9200	5.3419	3.953	0.0000	0.0000
2024/11/13	2030	08/05/2025	8.68 Put	Bond Future	2925.7400	2.9257	2754.4900	2.7545	5.853	0.0000	0.0000
2024/11/13	2030	08/05/2025	8.68 Call	Bond Future	598.0500	0.5981	660.3500	0.6604	10.417	0.0000	0.0000
2024/11/13	2030	08/05/2025	9.18 Put	Bond Future	1754.7300	1.7547	1626.6400	1.6266	7.300	0.0000	0.0000
2024/11/13	2030	08/05/2025	9.18 Call	Bond Future	1278.4600	1.2785	1383.9200	1.3839	8.249	0.0000	0.0000
2024/11/13	2030	08/05/2025	9.99 Call	Bond Future	3110.3500	3.1104	3280.1500	3.2802	5.459	0.0000	0.0000
2024/11/13	2030	08/05/2025	9.99 Put	Bond Future	678.1800	0.6782	614.4300	0.6144	9.400	0.0000	0.0000
2024/11/13	2030	08/05/2025	8.95 Put	Bond Future	2241.5600	2.2416	2092.8500	2.0929	6.634	0.0000	0.0000
2024/11/13	2030	08/05/2025	8.95 Call	Bond Future	919.0600	0.9191	1003.9000	1.0039	9.231	0.0000	0.0000
2024/11/13	2030	08/05/2025	9.45 Put	Bond Future	1295.2600	1.2953	1191.0300	1.1910	8.047	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	
2024/11/13	2030	08/05/2025	9.45 Call	Bond Future	1800.7900	1.8008	1930.1100	1.9301	7.181	0.0000	0.0000
2024/11/13	2030	07/08/2025	12.12 Call	Bond Future	8993.9700	8.9940	9222.0400	9.2220	2.536	0.0000	0.0000
2024/11/13	2030	07/08/2025	12.12 Put	Bond Future	108.9400	0.1089	97.4800	0.0975	10.520	0.0000	0.0000
2024/11/13	2030	07/08/2025	10.48 Put	Bond Future	706.9600	0.7070	651.1000	0.6511	7.901	0.0000	0.0000
2024/11/13	2030	07/08/2025	10.48 Call	Bond Future	4363.4500	4.3635	4547.1200	4.5471	4.209	0.0000	0.0000
2024/11/13	2030	07/08/2025		Bond Future	9.4004	95.2408	9.3315	95.4803	0.733	0.0000	0.0000
2024/11/13	2030	07/08/2025	11.11 Call	Bond Future	6109.1400	6.1091	6314.5700	6.3146	3.363	0.0000	0.0000
2024/11/13	2030	07/08/2025	11.11 Put	Bond Future	398.9400	0.3989	364.8400	0.3648	8.548	0.0000	0.0000
2024/11/13	2030	06/11/2025		Bond Future	9.5023	97.0917	9.4281	97.3372	0.781	0.0000	0.0000
2024/11/13	2030	06/11/2025	9.54 Call	Bond Future	2087.3300	2.0873	2214.5800	2.2146	6.096	0.0000	0.0000
2024/11/13	2030	06/11/2025	9.54 Put	Bond Future	1962.7800	1.9628	1844.5300	1.8445	6.025	0.0000	0.0000
2024/11/13	2030	05/02/2026		Bond Future	9.6592	94.8477	9.5789	95.0995	0.832	0.0000	0.0000
2024/11/13	2030	05/02/2026	9.49 Call	Bond Future	1924.3100	1.9243	2043.2400	2.0432	6.180	0.0000	0.0000
2024/11/13	2030	05/02/2026	9.49 Put	Bond Future	2455.4700	2.4555	2322.5800	2.3226	5.412	0.0000	0.0000
2024/11/13	2032	06/02/2025	9.42 Put	Bond Future	2778.5600	2.7786	2510.5100	2.5105	9.647	0.0000	0.0000
2024/11/13	2032	06/02/2025	9.42 Call	Bond Future	522.0900	0.5221	615.8800	0.6159	17.964	0.0000	0.0000
2024/11/13	2032	06/02/2025	9.92 Put	Bond Future	1339.6600	1.3397	1167.0800	1.1671	12.882	0.0000	0.0000
2024/11/13	2032	06/02/2025	9.92 Call	Bond Future	1500.8800	1.5009	1690.1400	1.6901	12.610	0.0000	0.0000
2024/11/13	2032	06/02/2025	10.61 Call	Bond Future	3763.4300	3.7634	4057.9600	4.0580	7.826	0.0000	0.0000
2024/11/13	2032	06/02/2025	10.61 Put	Bond Future	393.9000	0.3939	326.5900	0.3266	17.088	0.0000	0.0000
2024/11/13	2032	06/02/2025		Bond Future	9.8861	94.7839	9.8104	95.1457	0.766	0.0000	0.0000
2024/11/13	2032	06/02/2025	11.72 Call	Bond Future	8276.8800	8.2769	8629.5300	8.6295	4.261	0.0000	0.0000
2024/11/13	2032	06/02/2025	11.72 Put	Bond Future	40.8200	0.0408	31.6300	0.0316	22.513	0.0000	0.0000
2024/11/13	2032	08/05/2025		Bond Future	9.9629	92.5635	9.8833	92.9333	0.799	0.0000	0.0000
2024/11/13	2032	08/05/2025	10.91 Call	Bond Future	4911.2600	4.9113	5204.4400	5.2044	5.970	0.0000	0.0000
2024/11/13	2032	08/05/2025	10.91 Put	Bond Future	652.5500	0.6526	575.9300	0.5759	11.742	0.0000	0.0000
2024/11/13	2032	08/05/2025	9.42 Put	Bond Future	3471.1500	3.4712	3215.0500	3.2151	7.378	0.0000	0.0000
2024/11/13	2032	08/05/2025	9.42 Call	Bond Future	911.0800	0.9111	1024.7800	1.0248	12.480	0.0000	0.0000
2024/11/13	2032	08/05/2025	9.92 Put	Bond Future	2073.3500	2.0734	1886.3700	1.8864	9.018	0.0000	0.0000
2024/11/13	2032	08/05/2025	9.92 Call	Bond Future	1874.2300	1.8742	2057.0500	2.0571	9.754	0.0000	0.0000
2024/11/13	2032	08/05/2025	10.97 Call	Bond Future	5126.3300	5.1263	5424.0900	5.4241	5.808	0.0000	0.0000
2024/11/13	2032	08/05/2025	10.97 Put	Bond Future	606.3700	0.6064	534.3300	0.5343	11.881	0.0000	0.0000
2024/11/13	2032	07/08/2025		Bond Future	10.0576	94.4015	9.9736	94.7799	0.835	0.0000	0.0000
2024/11/13	2032	07/08/2025	12.01 Call	Bond Future	8689.0100	8.6890	9024.0400	9.0240	3.856	0.0000	0.0000
2024/11/13	2032	07/08/2025	12.01 Put	Bond Future	418.9000	0.4189	375.4900	0.3755	10.363	0.0000	0.0000
2024/11/13	2032	06/11/2025		Bond Future	10.1702	92.0751	10.0815	92.4621	0.872	0.0000	0.0000
2024/11/13	2032	06/11/2025	10.42 Call	Bond Future	3542.8300	3.5428	3764.6700	3.7647	6.262	0.0000	0.0000
2024/11/13	2032	06/11/2025	10.42 Put	Bond Future	2463.6500	2.4637	2298.4300	2.2984	6.706	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	
2024/11/13	2032	05/02/2026		Bond Future	10.3224	93.7452	10.2284	94.1410	0.910	0.0000	0.0000
2024/11/13	2032	05/02/2026	10.16 Call	Bond Future	2786.7600	2.7868	2977.9400	2.9779	6.860	0.0000	0.0000
2024/11/13	2032	05/02/2026	10.16 Put	Bond Future	3472.0200	3.4720	3267.3600	3.2674	5.895	0.0000	0.0000
2024/11/13	2033	06/02/2025		Bond Future	128.0699	128.0699	128.1423	128.1423	0.057	0.0000	0.0000
2024/11/13	2033	06/02/2025	124.94 Call	Bond Future	3129.8900	3.1299	3202.2900	3.2023	2.313	0.0000	0.0000
2024/11/13	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	2033	08/05/2025		Bond Future	129.2099	129.2099	129.2845	129.2845	0.058	0.0000	0.0000
2024/11/13	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	2033	08/05/2025	130.62 Put	Bond Future	1410.1500	1.4102	1335.4600	1.3355	5.297	0.0000	0.0000
2024/11/13	2033	07/08/2025		Bond Future	131.8080	131.8080	131.8860	131.8860	0.059	0.0000	0.0000
2024/11/13	2033	07/08/2025	128.65 Call	Bond Future	3158.0400	3.1580	3235.9500	3.2360	2.467	0.0000	0.0000
2024/11/13	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	2033	06/11/2025		Bond Future	132.8590	132.8590	132.9402	132.9402	0.061	0.0000	0.0000
2024/11/13	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	2033	06/11/2025	133.14 Put	Bond Future	280.9700	0.2810	199.8400	0.1998	28.875	0.0000	0.0000
2024/11/13	2033	05/02/2026		Bond Future	135.3103	135.3103	135.3953	135.3953	0.063	0.0000	0.0000
2024/11/13	2033	05/02/2026	132.88 Call	Bond Future	2430.2600	2.4303	2515.3400	2.5153	3.501	0.0000	0.0000
2024/11/13	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	2037	06/02/2025		Bond Future	10.9208	84.2930	10.8816	84.5226	0.360	0.0000	0.0000
2024/11/13	2037	06/02/2025	12.76 Call	Bond Future	9893.6100	9.8936	10115.1800	10.1152	2.240	0.0000	0.0000
2024/11/13	2037	06/02/2025	12.76 Put	Bond Future	61.3200	0.0613	53.2600	0.0533	13.144	0.0000	0.0000
2024/11/13	2037	08/05/2025		Bond Future	11.0171	86.0221	10.9762	86.2569	0.371	0.0000	0.0000
2024/11/13	2037	08/05/2025	12.25 Call	Bond Future	7316.1800	7.3162	7509.1800	7.5092	2.638	0.0000	0.0000
2024/11/13	2037	08/05/2025	12.25 Put	Bond Future	645.8800	0.6459	604.1000	0.6041	6.469	0.0000	0.0000
2024/11/13	2037	08/05/2025	12.55 Put	Bond Future	457.7000	0.4577	426.4400	0.4264	6.830	0.0000	0.0000
2024/11/13	2037	08/05/2025	12.55 Call	Bond Future	8636.4900	8.6365	8840.0100	8.8400	2.357	0.0000	0.0000
2024/11/13	2037	08/05/2025	13.30 Put	Bond Future	170.3600	0.1704	156.8300	0.1568	7.942	0.0000	0.0000
2024/11/13	2037	08/05/2025	13.30 Call	Bond Future	11939.8100	11.9398	12161.0600	12.1611	1.853	0.0000	0.0000
2024/11/13	2037	08/05/2025	13.35 Put	Bond Future	156.9800	0.1570	144.3500	0.1444	8.046	0.0000	0.0000
2024/11/13	2037	08/05/2025	13.35 Call	Bond Future	12156.9900	12.1570	12379.1400	12.3791	1.827	0.0000	0.0000
2024/11/13	2037	07/08/2025		Bond Future	11.1291	83.4694	11.0864	83.7101	0.384	0.0000	0.0000
2024/11/13	2037	07/08/2025	13.01 Call	Bond Future	10339.0000	10.3390	10545.8100	10.5458	2.000	0.0000	0.0000
2024/11/13	2037	07/08/2025	13.01 Put	Bond Future	642.1000	0.6421	608.2900	0.6083	5.266	0.0000	0.0000
2024/11/13	2037	07/08/2025	12.17 Call	Bond Future	6896.2000	6.8962	7074.9700	7.0750	2.592	0.0000	0.0000
2024/11/13	2037	07/08/2025	12.17 Put	Bond Future	1320.7100	1.3207	1258.8600	1.2589	4.683	0.0000	0.0000
2024/11/13	2037	07/08/2025	11.42 Call	Bond Future	4108.5500	4.1086	4247.8700	4.2479	3.391	0.0000	0.0000
2024/11/13	2037	07/08/2025	11.42 Put	Bond Future	2495.1400	2.4951	2393.8400	2.3938	4.060	0.0000	0.0000
2024/11/13	2037	07/08/2025	10.55 Put	Bond Future	5020.0500	5.0201	4859.2900	4.8593	3.202	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	
2024/11/13	2037	07/08/2025	10.55 Call	Bond Future	1673.3000	1.6733	1753.1600	1.7532	4.773	0.0000	0.0000
2024/11/13	2037	07/08/2025	11.82 Call	Bond Future	5542.2900	5.5423	5704.4500	5.7045	2.926	0.0000	0.0000
2024/11/13	2037	07/08/2025	11.82 Put	Bond Future	1781.2200	1.7812	1702.7600	1.7028	4.405	0.0000	0.0000
2024/11/13	2037	07/08/2025	11.07 Call	Bond Future	2994.5900	2.9946	3110.9700	3.1110	3.886	0.0000	0.0000
2024/11/13	2037	07/08/2025	11.07 Put	Bond Future	3327.7500	3.3278	3203.5100	3.2035	3.733	0.0000	0.0000
2024/11/13	2037	07/08/2025	10.34 Put	Bond Future	5878.6000	5.8786	5703.6700	5.7037	2.976	0.0000	0.0000
2024/11/13	2037	07/08/2025	10.34 Call	Bond Future	1272.0100	1.2720	1337.7000	1.3377	5.164	0.0000	0.0000
2024/11/13	2037	07/08/2025	10.64 Put	Bond Future	4685.3500	4.6854	4530.9000	4.5309	3.296	0.0000	0.0000
2024/11/13	2037	07/08/2025	10.64 Call	Bond Future	1870.8700	1.8709	1957.0400	1.9570	4.606	0.0000	0.0000
2024/11/13	2037	06/11/2025		Bond Future	11.2454	85.0904	11.2008	85.3369	0.397	0.0000	0.0000
2024/11/13	2037	06/11/2025	11.63 Call	Bond Future	5038.1700	5.0382	5183.6200	5.1836	2.887	0.0000	0.0000
2024/11/13	2037	06/11/2025	11.63 Put	Bond Future	2954.4400	2.9544	2853.3800	2.8534	3.421	0.0000	0.0000
2024/11/13	2037	05/02/2026		Bond Future	11.3908	82.3762	11.3440	82.6288	0.411	0.0000	0.0000
2024/11/13	2037	05/02/2026	11.20 Call	Bond Future	3669.5900	3.6696	3788.8600	3.7889	3.250	0.0000	0.0000
2024/11/13	2037	05/02/2026	11.20 Put	Bond Future	4707.0700	4.7071	4573.7100	4.5737	2.833	0.0000	0.0000
2024/11/13	2038	06/02/2025		Bond Future	137.2776	137.2776	137.2533	137.2533	0.018	0.0000	0.0000
2024/11/13	2038	06/02/2025	135.23 Call	Bond Future	2047.6000	2.0476	2023.3100	2.0233	1.186	0.0000	0.0000
2024/11/13	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	2038	08/05/2025		Bond Future	140.1271	140.1271	140.1031	140.1031	0.017	0.0000	0.0000
2024/11/13	2038	08/05/2025	139.68 Call	Bond Future	447.1200	0.4471	423.0700	0.4231	5.379	0.0000	0.0000
2024/11/13	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	2038	07/08/2025		Bond Future	140.8030	140.8030	140.7803	140.7803	0.016	0.0000	0.0000
2024/11/13	2038	07/08/2025	139.56 Call	Bond Future	1242.9900	1.2430	1220.3300	1.2203	1.823	0.0000	0.0000
2024/11/13	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	2038	06/11/2025		Bond Future	143.5760	143.5760	143.5547	143.5547	0.015	0.0000	0.0000
2024/11/13	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	2038	06/11/2025	143.88 Put	Bond Future	303.9700	0.3040	325.2900	0.3253	7.014	0.0000	0.0000
2024/11/13	2038	05/02/2026		Bond Future	144.0472	144.0472	144.0279	144.0279	0.013	0.0000	0.0000
2024/11/13	2038	05/02/2026	143.20 Call	Bond Future	847.2100	0.8472	827.8900	0.8279	2.280	0.0000	0.0000
2024/11/13	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	2040	06/02/2025	11.00 Put	Bond Future	2720.8700	2.7209	2578.5800	2.5786	5.230	0.0000	0.0000
2024/11/13	2040	06/02/2025	11.00 Call	Bond Future	1160.1000	1.1601	1233.0200	1.2330	6.286	0.0000	0.0000
2024/11/13	2040	06/02/2025	11.70 Call	Bond Future	3673.1500	3.6732	3820.8000	3.8208	4.020	0.0000	0.0000
2024/11/13	2040	06/02/2025	11.70 Put	Bond Future	885.2400	0.8852	817.6800	0.8177	7.632	0.0000	0.0000
2024/11/13	2040	06/02/2025	12.20 Call	Bond Future	6050.8400	6.0508	6232.7400	6.2327	3.006	0.0000	0.0000
2024/11/13	2040	06/02/2025	12.20 Put	Bond Future	358.6900	0.3587	325.3800	0.3254	9.287	0.0000	0.0000
2024/11/13	2040	06/02/2025		Bond Future	11.2449	84.1840	11.2108	84.3992	0.304	0.0000	0.0000
2024/11/13	2040	06/02/2025	12.95 Call	Bond Future	9843.8200	9.8438	10049.1600	10.0492	2.086	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	
2024/11/13	2040	06/02/2025	12.95 Put	Bond Future	85.1600	0.0852	75.2900	0.0753	11.590	0.0000	0.0000
2024/11/13	2040	08/05/2025		Bond Future	11.3447	85.9108	11.3092	86.1310	0.313	0.0000	0.0000
2024/11/13	2040	08/05/2025	12.63 Call	Bond Future	8107.7100	8.1077	8288.5900	8.2886	2.231	0.0000	0.0000
2024/11/13	2040	08/05/2025	12.63 Put	Bond Future	696.4300	0.6964	657.1300	0.6571	5.643	0.0000	0.0000
2024/11/13	2040	08/05/2025	13.43 Put	Bond Future	270.6800	0.2707	252.8600	0.2529	6.583	0.0000	0.0000
2024/11/13	2040	08/05/2025	13.43 Call	Bond Future	11798.1100	11.7981	12000.4700	12.0005	1.715	0.0000	0.0000
2024/11/13	2040	08/05/2025	12.75 Put	Bond Future	610.2400	0.6102	575.0300	0.5750	5.770	0.0000	0.0000
2024/11/13	2040	08/05/2025	12.75 Call	Bond Future	8661.8000	8.6618	8846.7700	8.8468	2.135	0.0000	0.0000
2024/11/13	2040	08/05/2025	13.50 Put	Bond Future	243.4200	0.2434	227.0900	0.2271	6.709	0.0000	0.0000
2024/11/13	2040	08/05/2025	13.50 Call	Bond Future	12114.4900	12.1145	12318.3400	12.3183	1.683	0.0000	0.0000
2024/11/13	2040	07/08/2025		Bond Future	11.4594	83.1052	11.4223	83.3309	0.324	0.0000	0.0000
2024/11/13	2040	07/08/2025	13.29 Call	Bond Future	10806.3600	10.8064	10998.5700	10.9986	1.779	0.0000	0.0000
2024/11/13	2040	07/08/2025	13.29 Put	Bond Future	723.3800	0.7234	689.8900	0.6899	4.630	0.0000	0.0000
2024/11/13	2040	06/11/2025		Bond Future	11.5773	84.7188	11.5386	84.9501	0.334	0.0000	0.0000
2024/11/13	2040	06/11/2025	11.84 Call	Bond Future	4979.3600	4.9794	5109.5100	5.1095	2.614	0.0000	0.0000
2024/11/13	2040	06/11/2025	11.84 Put	Bond Future	3434.0900	3.4341	3332.9900	3.3330	2.944	0.0000	0.0000
2024/11/13	2040	05/02/2026		Bond Future	11.7223	81.7467	11.6818	81.9838	0.346	0.0000	0.0000
2024/11/13	2040	05/02/2026	11.49 Call	Bond Future	3813.3500	3.8134	3922.8200	3.9228	2.871	0.0000	0.0000
2024/11/13	2040	05/02/2026	11.49 Put	Bond Future	5187.0900	5.1871	5059.4300	5.0594	2.461	0.0000	0.0000
2024/11/13	2044	06/02/2025	13.75 Call	Bond Future	13402.1400	13.4021	13653.3200	13.6533	1.874	0.0000	0.0000
2024/11/13	2044	06/02/2025	13.75 Put	Bond Future	18.0700	0.0181	15.2800	0.0153	15.440	0.0000	0.0000
2024/11/13	2044	06/02/2025	12.50 Put	Bond Future	268.5400	0.2685	239.5400	0.2395	10.799	0.0000	0.0000
2024/11/13	2044	06/02/2025	12.50 Call	Bond Future	7198.9400	7.1989	7423.9100	7.4239	3.125	0.0000	0.0000
2024/11/13	2044	06/02/2025	12.00 Put	Bond Future	662.2900	0.6623	601.8800	0.6019	9.121	0.0000	0.0000
2024/11/13	2044	06/02/2025	12.00 Call	Bond Future	4714.2900	4.7143	4907.8500	4.9079	4.106	0.0000	0.0000
2024/11/13	2044	06/02/2025		Bond Future	11.3464	80.1964	11.3072	80.4504	0.345	0.0000	0.0000
2024/11/13	2044	06/02/2025	13.02 Call	Bond Future	9839.6900	9.8397	10080.9700	10.0810	2.452	0.0000	0.0000
2024/11/13	2044	06/02/2025	13.02 Put	Bond Future	102.4100	0.1024	89.7200	0.0897	12.391	0.0000	0.0000
2024/11/13	2044	08/05/2025		Bond Future	11.4417	81.8414	11.4011	82.1010	0.355	0.0000	0.0000
2024/11/13	2044	08/05/2025	12.72 Call	Bond Future	8266.6500	8.2667	8479.7300	8.4797	2.578	0.0000	0.0000
2024/11/13	2044	08/05/2025	12.72 Put	Bond Future	750.1000	0.7501	703.5200	0.7035	6.210	0.0000	0.0000
2024/11/13	2044	08/05/2025	Call	Bond Future	11.6600	0.0117	12.9300	0.0129	10.892	0.0000	0.0000
2024/11/13	2044	08/05/2025	Put	Bond Future	18170.2900	18.1703	17911.9000	17.9119	1.422	0.0000	0.0000
2024/11/13	2044	08/05/2025	12.40 Call	Bond Future	6804.7400	6.8047	7002.7000	7.0027	2.909	0.0000	0.0000
2024/11/13	2044	08/05/2025	12.40 Put	Bond Future	1057.3900	1.0574	995.6900	0.9957	5.835	0.0000	0.0000
2024/11/13	2044	08/05/2025	11.65 Call	Bond Future	3648.1000	3.6481	3794.4200	3.7944	4.011	0.0000	0.0000
2024/11/13	2044	08/05/2025	11.65 Put	Bond Future	2338.3300	2.3383	2224.9900	2.2250	4.847	0.0000	0.0000
2024/11/13	2044	08/05/2025	10.92 Put	Bond Future	4830.3800	4.8304	4649.9700	4.6500	3.735	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	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/11/13	2044	08/05/2025	10.92 Call			Bond Future	1390.8100	1.3908	1470.0600	1.4701	5.698	0.0000	0.0000
2024/11/13	2044	07/08/2025				Bond Future	11.5505	79.0802	11.5082	79.3462	0.366	0.0000	0.0000
2024/11/13	2044	07/08/2025	13.34 Call			Bond Future	10843.9400	10.8439	11069.1800	11.0692	2.077	0.0000	0.0000
2024/11/13	2044	07/08/2025	13.34 Put			Bond Future	801.7400	0.8017	760.9800	0.7610	5.084	0.0000	0.0000
2024/11/13	2044	06/11/2025				Bond Future	11.6619	80.6155	11.6178	80.8878	0.378	0.0000	0.0000
2024/11/13	2044	06/11/2025	11.88 Call			Bond Future	4915.0800	4.9151	5067.4500	5.0675	3.100	0.0000	0.0000
2024/11/13	2044	06/11/2025	11.88 Put			Bond Future	3588.3700	3.5884	3468.4400	3.4684	3.342	0.0000	0.0000
2024/11/13	2044	05/02/2026				Bond Future	11.7978	77.6940	11.7518	77.9728	0.390	0.0000	0.0000
2024/11/13	2044	05/02/2026	11.56 Call			Bond Future	3876.1300	3.8761	4005.8100	4.0058	3.346	0.0000	0.0000
2024/11/13	2044	05/02/2026	11.56 Put			Bond Future	5334.8400	5.3348	5185.7300	5.1857	2.795	0.0000	0.0000
2024/11/13	2046	06/02/2025				Bond Future	118.8804	118.8804	119.3049	119.3049	0.357	0.0000	0.0000
2024/11/13	2046	06/02/2025	114.01 Call			Bond Future	4870.4000	4.8704	5294.8500	5.2949	8.715	0.0000	0.0000
2024/11/13	2046	06/02/2025	114.01 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	2046	08/05/2025				Bond Future	119.1183	119.1183	119.5522	119.5522	0.364	0.0000	0.0000
2024/11/13	2046	08/05/2025	121.97 Call			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	2046	08/05/2025	121.97 Put			Bond Future	2851.7000	2.8517	2417.8400	2.4178	15.214	0.0000	0.0000
2024/11/13	2046	07/08/2025				Bond Future	121.5128	121.5128	121.9571	121.9571	0.366	0.0000	0.0000
2024/11/13	2046	07/08/2025	118.69 Call			Bond Future	2822.7800	2.8228	3267.0600	3.2671	15.739	0.0000	0.0000
2024/11/13	2046	07/08/2025	118.69 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	2046	06/11/2025				Bond Future	121.6355	121.6355	122.0900	122.0900	0.374	0.0000	0.0000
2024/11/13	2046	06/11/2025	125.41 Call			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	2046	06/11/2025	125.41 Put			Bond Future	3774.4600	3.7745	3320.0000	3.3200	12.040	0.0000	0.0000
2024/11/13	2046	05/02/2026				Bond Future	123.8768	123.8768	124.3418	124.3418	0.375	0.0000	0.0000
2024/11/13	2046	05/02/2026	121.65 Call			Bond Future	2226.8000	2.2268	2691.7500	2.6918	20.880	0.0000	0.0000
2024/11/13	2046	05/02/2026	121.65 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	2050	06/02/2025				Bond Future	117.9523	117.9523	118.1306	118.1306	0.151	0.0000	0.0000
2024/11/13	2050	06/02/2025	115.60 Call			Bond Future	2352.3300	2.3523	2530.6100	2.5306	7.579	0.0000	0.0000
2024/11/13	2050	06/02/2025	115.60 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	2050	08/05/2025				Bond Future	120.4008	120.4008	120.5834	120.5834	0.152	0.0000	0.0000
2024/11/13	2050	08/05/2025	121.16 Call			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	2050	08/05/2025	121.16 Put			Bond Future	759.2200	0.7592	576.5900	0.5766	24.055	0.0000	0.0000
2024/11/13	2050	07/08/2025				Bond Future	120.4349	120.4349	120.6227	120.6227	0.156	0.0000	0.0000
2024/11/13	2050	07/08/2025	119.89 Call			Bond Future	544.9300	0.5449	732.6700	0.7327	34.452	0.0000	0.0000
2024/11/13	2050	07/08/2025	119.89 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	2050	06/11/2025				Bond Future	122.8067	122.8067	122.9997	122.9997	0.157	0.0000	0.0000
2024/11/13	2050	06/11/2025	124.42 Call			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	2050	06/11/2025	124.42 Put			Bond Future	1613.3300	1.6133	1420.3100	1.4203	11.964	0.0000	0.0000
2024/11/13	2050	05/02/2026				Bond Future	122.6447	122.6447	122.8433	122.8433	0.162	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	
2024/11/13	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	23.3200	0.0233	100.000	0.0000	0.0000
2024/11/13	2050	05/02/2026	122.82 Put	Bond Future	175.2900	0.1753	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/11/13	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	AL37	07/11/2024		Index Future	1041.9020	1041.9020	1041.9020	1041.9020	0.000	0.0000	0.0000
2024/11/13	AL37	06/02/2025		Index Future	1066.5330	1066.5330	1069.3520	1069.3520	0.264	0.0000	0.0000
2024/11/13	AL37	08/05/2025		Index Future	1088.4220	1088.4220	1091.3010	1091.3010	0.265	0.0000	0.0000
2024/11/13	AL37	07/08/2025		Index Future	1110.0740	1110.0740	1113.0150	1113.0150	0.265	0.0000	0.0000
2024/11/13	AL37	06/11/2025		Index Future	1131.7250	1131.7250	1134.7280	1134.7280	0.265	0.0000	0.0000
2024/11/13	AL37	05/02/2026		Index Future	1152.4090	1152.4090	1155.4740	1155.4740	0.266	0.0000	0.0000
2024/11/13	AL7T	07/11/2024		Index Future	1250.0920	1250.0920	1250.0920	1250.0920	0.000	0.0000	0.0000
2024/11/13	AL7T	06/02/2025		Index Future	1280.7610	1280.7610	1284.5720	1284.5720	0.298	0.0000	0.0000
2024/11/13	AL7T	08/05/2025		Index Future	1307.0470	1307.0470	1310.9400	1310.9400	0.298	0.0000	0.0000
2024/11/13	AL7T	07/08/2025		Index Future	1333.0480	1333.0480	1337.0230	1337.0230	0.298	0.0000	0.0000
2024/11/13	AL7T	06/11/2025		Index Future	1359.0480	1359.0480	1363.1070	1363.1070	0.299	0.0000	0.0000
2024/11/13	AL7T	05/02/2026		Index Future	1383.8870	1383.8870	1388.0270	1388.0270	0.299	0.0000	0.0000
2024/11/13	ALBI	07/11/2024		Index Future	1076.7180	1076.7180	1076.7180	1076.7180	0.000	0.0000	0.0000
2024/11/13	ALBI	06/02/2025		Index Future	1102.4460	1102.4460	1105.1340	1105.1340	0.244	0.0000	0.0000
2024/11/13	ALBI	08/05/2025		Index Future	1125.0720	1125.0720	1127.8180	1127.8180	0.244	0.0000	0.0000
2024/11/13	ALBI	07/08/2025		Index Future	1147.4530	1147.4530	1150.2580	1150.2580	0.244	0.0000	0.0000
2024/11/13	ALBI	06/11/2025		Index Future	1169.8330	1169.8330	1172.6980	1172.6980	0.245	0.0000	0.0000
2024/11/13	ALBI	05/02/2026		Index Future	1191.2140	1191.2140	1194.1370	1194.1370	0.245	0.0000	0.0000
2024/11/13	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	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	
2024/11/13	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/13	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/13	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/13	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/13	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/13	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/11/13	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/13	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/13	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/13	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/13	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/13	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/11/13	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/13	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/13	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/13	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/13	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/13	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/13	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/13	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/13	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/13	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/13	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/13	ES33	06/02/2025		Bond Future	11.1357	83.2960	11.1057	83.4372	0.269	0.0000	0.0000
2024/11/13	ES33	06/02/2025	13.34 Call	Bond Future	9564.4500	9.5645	9705.6500	9.7057	1.476	0.0000	0.0000
2024/11/13	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	ES33	08/05/2025		Bond Future	11.2506	81.2243	11.2192	81.3690	0.279	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	
2024/11/13	ES33	08/05/2025	12.73 Call	Bond Future	6452.3200	6.4523	6596.9600	6.5970	2.242	0.0000	0.0000
2024/11/13	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	ES33	07/08/2025		Bond Future	11.3828	82.8560	11.3498	83.0047	0.290	0.0000	0.0000
2024/11/13	ES33	07/08/2025	13.56 Call	Bond Future	9051.4000	9.0514	9200.0700	9.2001	1.643	0.0000	0.0000
2024/11/13	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	ES33	06/11/2025		Bond Future	11.5363	80.6884	11.5015	80.8411	0.302	0.0000	0.0000
2024/11/13	ES33	06/11/2025	12.01 Call	Bond Future	2038.1900	2.0382	2190.9100	2.1909	7.493	0.0000	0.0000
2024/11/13	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	ES33	05/02/2026		Bond Future	11.7296	82.1694	11.6927	82.3265	0.315	0.0000	0.0000
2024/11/13	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	ES33	05/02/2026	11.49 Put	Bond Future	1026.0400	1.0260	868.9800	0.8690	15.307	0.0000	0.0000
2024/11/13	ES42	06/02/2025		Bond Future	11.6053	79.6028	11.6226	79.4984	0.149	0.0000	0.0000
2024/11/13	ES42	06/02/2025	13.71 Call	Bond Future	11209.3200	11.2093	11104.9000	11.1049	0.932	0.0000	0.0000
2024/11/13	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	ES42	08/05/2025		Bond Future	11.7083	76.9877	11.7262	76.8816	0.153	0.0000	0.0000
2024/11/13	ES42	08/05/2025	13.25 Call	Bond Future	8356.8400	8.3568	8250.7300	8.2507	1.270	0.0000	0.0000
2024/11/13	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	ES42	07/08/2025		Bond Future	11.8212	78.5331	11.8395	78.4259	0.155	0.0000	0.0000
2024/11/13	ES42	07/08/2025	13.79 Call	Bond Future	10260.9300	10.2609	10153.7200	10.1537	1.045	0.0000	0.0000
2024/11/13	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	ES42	06/11/2025		Bond Future	11.9467	75.8118	11.9656	75.7036	0.158	0.0000	0.0000
2024/11/13	ES42	06/11/2025	12.39 Call	Bond Future	2477.9000	2.4779	2369.7000	2.3697	4.367	0.0000	0.0000
2024/11/13	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	ES42	05/02/2026		Bond Future	12.0955	77.1992	12.1149	77.0904	0.160	0.0000	0.0000
2024/11/13	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	ES42	05/02/2026	11.85 Put	Bond Future	1400.5500	1.4006	1509.2900	1.5093	7.764	0.0000	0.0000
2024/11/13	GOVI	07/11/2024		GOVI	1060.1460	1060.1460	1060.1460	1060.1460	0.000	0.0000	0.0000
2024/11/13	GOVI	06/02/2025		GOVI	1085.4990	1085.4990	1088.1830	1088.1830	0.247	0.0000	0.0000
2024/11/13	GOVI	06/02/2025	972.00 Call	GOVI	1134990.0000	113.4990	1161830.0000	116.1830	2.365	0.0000	0.0000
2024/11/13	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	GOVI	08/05/2025		GOVI	1107.7780	1107.7780	1110.5190	1110.5190	0.247	0.0000	0.0000
2024/11/13	GOVI	08/05/2025	1,022.00 Call	GOVI	857780.0000	85.7780	885190.0000	88.5190	3.195	0.0000	0.0000
2024/11/13	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	GOVI	07/08/2025		GOVI	1129.8150	1129.8150	1132.6150	1132.6150	0.248	0.0000	0.0000
2024/11/13	GOVI	07/08/2025	1,011.00 Call	GOVI	1188150.0000	118.8150	1216150.0000	121.6150	2.357	0.0000	0.0000
2024/11/13	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	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	
2024/11/13	GOVI	06/11/2025		GOVI	1151.8510	1151.8510	1154.7110	1154.7110	0.248	0.0000	0.0000
2024/11/13	GOVI	06/11/2025	1,112. Call 00	GOVI	398510.0000	39.8510	427110.0000	42.7110	7.177	0.0000	0.0000
2024/11/13	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	GOVI	05/02/2026		GOVI	1172.9030	1172.9030	1175.8210	1175.8210	0.249	0.0000	0.0000
2024/11/13	GOVI	05/02/2026	1,150. Call 00	GOVI	229030.0000	22.9030	258210.0000	25.8210	12.741	0.0000	0.0000
2024/11/13	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/11/13	IGOV	07/11/2024		Index Future	362.6780	362.6780	362.6780	362.6780	0.000	0.0000	0.0000
2024/11/13	IGOV	06/02/2025		Index Future	370.2370	370.2370	370.6790	370.6790	0.119	0.0000	0.0000
2024/11/13	IGOV	08/05/2025		Index Future	377.9240	377.9240	378.3770	378.3770	0.120	0.0000	0.0000
2024/11/13	IGOV	07/08/2025		Index Future	385.5290	385.5290	385.9920	385.9920	0.120	0.0000	0.0000
2024/11/13	IGOV	06/11/2025		Index Future	393.1340	393.1340	393.6080	393.6080	0.121	0.0000	0.0000
2024/11/13	IGOV	05/02/2026		Index Future	400.4030	400.4030	400.8880	400.8880	0.121	0.0000	0.0000
2024/11/13	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/11/13	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/11/13	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/11/13	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/11/13	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/11/13	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/11/13	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/11/13	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/11/13	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/11/13	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/11/13	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/11/13	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/11/13	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/11/13	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/11/13	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/11/13	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/11/13	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/11/13	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/11/13	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	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	
2024/11/13	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/11/13	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/11/13	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/11/13	R033	06/02/2025		Bond Future	10.1908	102.6192	10.1305	102.9457	0.592	0.0000	0.0000
2024/11/13	R033	06/02/2025	10.33 Call	Bond Future	1999.0700	1.9991	2185.2000	2.1852	9.311	0.0000	0.0000
2024/11/13	R033	06/02/2025	10.33 Put	Bond Future	1250.4500	1.2505	1110.0600	1.1101	11.227	0.0000	0.0000
2024/11/13	R033	08/05/2025		Bond Future	10.2781	99.6749	10.2148	100.0087	0.616	0.0000	0.0000
2024/11/13	R033	08/05/2025	10.33 Call	Bond Future	2431.1900	2.4312	2605.6400	2.6056	7.175	0.0000	0.0000
2024/11/13	R033	08/05/2025	10.33 Put	Bond Future	2158.2000	2.1582	1998.8300	1.9988	7.384	0.0000	0.0000
2024/11/13	R033	07/08/2025		Bond Future	10.3824	101.6538	10.3158	101.9956	0.642	0.0000	0.0000
2024/11/13	R033	07/08/2025	10.33 Call	Bond Future	2677.5200	2.6775	2846.0000	2.8460	6.292	0.0000	0.0000
2024/11/13	R033	07/08/2025	10.33 Put	Bond Future	2946.3900	2.9464	2773.0700	2.7731	5.882	0.0000	0.0000
2024/11/13	R033	06/11/2025		Bond Future	10.5042	98.5849	10.4340	98.9347	0.669	0.0000	0.0000
2024/11/13	R033	06/11/2025	10.33 Call	Bond Future	2925.1100	2.9251	3089.6900	3.0897	5.626	0.0000	0.0000
2024/11/13	R033	06/11/2025	10.33 Put	Bond Future	3795.6900	3.7957	3610.4600	3.6105	4.880	0.0000	0.0000
2024/11/13	R033	05/02/2026		Bond Future	10.6634	100.3714	10.5891	100.7295	0.697	0.0000	0.0000
2024/11/13	R033	05/02/2026	10.49 Call	Bond Future	3248.2900	3.2483	3419.5000	3.4195	5.271	0.0000	0.0000
2024/11/13	R033	05/02/2026	10.49 Put	Bond Future	4086.6500	4.0867	3899.7600	3.8998	4.573	0.0000	0.0000
2024/11/13	R035	06/02/2025	10.10 Put	Bond Future	3192.6800	3.1927	3023.3100	3.0233	5.305	0.0000	0.0000
2024/11/13	R035	06/02/2025	10.10 Call	Bond Future	641.9600	0.6420	696.6600	0.6967	8.521	0.0000	0.0000
2024/11/13	R035	06/02/2025	11.10 Call	Bond Future	3749.6800	3.7497	3914.5200	3.9145	4.396	0.0000	0.0000
2024/11/13	R035	06/02/2025	11.10 Put	Bond Future	646.9800	0.6470	587.7500	0.5878	9.155	0.0000	0.0000
2024/11/13	R035	06/02/2025	11.30 Call	Bond Future	4623.7600	4.6238	4803.5400	4.8035	3.888	0.0000	0.0000
2024/11/13	R035	06/02/2025	11.30 Put	Bond Future	447.1200	0.4471	402.8300	0.4028	9.906	0.0000	0.0000
2024/11/13	R035	06/02/2025	10.65 Call	Bond Future	2029.0400	2.0290	2148.5600	2.1486	5.890	0.0000	0.0000
2024/11/13	R035	06/02/2025	10.65 Put	Bond Future	1410.6400	1.4106	1306.0900	1.3061	7.412	0.0000	0.0000
2024/11/13	R035	06/02/2025	10.34 Put	Bond Future	2283.8700	2.2839	2142.1400	2.1421	6.206	0.0000	0.0000
2024/11/13	R035	06/02/2025	10.34 Call	Bond Future	1134.4400	1.1344	1216.7800	1.2168	7.258	0.0000	0.0000
2024/11/13	R035	06/02/2025	10.26 Put	Bond Future	2563.3900	2.5634	2412.1100	2.4121	5.902	0.0000	0.0000
2024/11/13	R035	06/02/2025	10.26 Call	Bond Future	950.0700	0.9501	1022.8600	1.0229	7.662	0.0000	0.0000
2024/11/13	R035	06/02/2025		Bond Future	10.5406	93.8389	10.5012	94.0630	0.374	0.0000	0.0000
2024/11/13	R035	06/02/2025	12.41 Call	Bond Future	9866.3400	9.8663	10083.7400	10.0837	2.203	0.0000	0.0000
2024/11/13	R035	06/02/2025	12.41 Put	Bond Future	48.5700	0.0486	41.9000	0.0419	13.733	0.0000	0.0000
2024/11/13	R035	08/05/2025		Bond Future	10.6262	91.2523	10.5851	91.4816	0.387	0.0000	0.0000
2024/11/13	R035	08/05/2025	11.78 Call	Bond Future	6808.5100	6.8085	6993.8500	6.9939	2.722	0.0000	0.0000
2024/11/13	R035	08/05/2025	11.78 Put	Bond Future	683.3100	0.6833	639.3900	0.6394	6.428	0.0000	0.0000
2024/11/13	R035	08/05/2025	13.35 Call	Bond Future	13644.3800	13.6444	13867.2300	13.8672	1.633	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	
2024/11/13	R035	08/05/2025	13.35 Put	Bond Future	69.8400	0.0698	63.4300	0.0634	9.178	0.0000	0.0000
2024/11/13	R035	08/05/2025	12.70 Call	Bond Future	10821.2000	10.8212	11033.8700	11.0339	1.965	0.0000	0.0000
2024/11/13	R035	08/05/2025	12.70 Put	Bond Future	214.8600	0.2149	198.2700	0.1983	7.721	0.0000	0.0000
2024/11/13	R035	08/05/2025	11.46 Put	Bond Future	987.7700	0.9878	928.5800	0.9286	5.992	0.0000	0.0000
2024/11/13	R035	08/05/2025	11.46 Call	Bond Future	5472.7300	5.4727	5642.8000	5.6428	3.108	0.0000	0.0000
2024/11/13	R035	08/05/2025	11.70 Call	Bond Future	6468.8300	6.4688	6650.7100	6.6507	2.812	0.0000	0.0000
2024/11/13	R035	08/05/2025	11.70 Put	Bond Future	749.6200	0.7496	702.2400	0.7022	6.321	0.0000	0.0000
2024/11/13	R035	08/05/2025	10.95 Call	Bond Future	3523.0400	3.5230	3660.7400	3.6607	3.909	0.0000	0.0000
2024/11/13	R035	08/05/2025	10.95 Put	Bond Future	1744.1200	1.7441	1652.5600	1.6526	5.250	0.0000	0.0000
2024/11/13	R035	08/05/2025	10.44 Put	Bond Future	2980.6800	2.9807	2848.3000	2.8483	4.441	0.0000	0.0000
2024/11/13	R035	08/05/2025	10.44 Call	Bond Future	1935.7300	1.9357	2032.6100	2.0326	5.005	0.0000	0.0000
2024/11/13	R035	07/08/2025		Bond Future	10.7275	93.0647	10.6844	93.2997	0.401	0.0000	0.0000
2024/11/13	R035	07/08/2025	12.65 Call	Bond Future	10241.6800	10.2417	10446.1900	10.4462	1.997	0.0000	0.0000
2024/11/13	R035	07/08/2025	12.65 Put	Bond Future	548.7600	0.5488	518.2200	0.5182	5.565	0.0000	0.0000
2024/11/13	R035	06/11/2025		Bond Future	10.8463	90.3668	10.8012	90.6077	0.416	0.0000	0.0000
2024/11/13	R035	06/11/2025	11.20 Call	Bond Future	4609.9900	4.6100	4751.0500	4.7511	3.060	0.0000	0.0000
2024/11/13	R035	06/11/2025	11.20 Put	Bond Future	2754.1400	2.7541	2654.3500	2.6544	3.623	0.0000	0.0000
2024/11/13	R035	05/02/2026		Bond Future	10.9982	92.0065	10.9507	92.2535	0.433	0.0000	0.0000
2024/11/13	R035	05/02/2026	10.79 Call	Bond Future	3295.7100	3.2957	3410.1400	3.4101	3.472	0.0000	0.0000
2024/11/13	R035	05/02/2026	10.79 Put	Bond Future	4383.7100	4.3837	4251.1600	4.2512	3.024	0.0000	0.0000
2024/11/13	R038	06/02/2025		Bond Future	11.1421	102.1544	11.1024	102.4219	0.356	0.0000	0.0000
2024/11/13	R038	06/02/2025	11.24 Call	Bond Future	2428.9700	2.4290	2569.4700	2.5695	5.784	0.0000	0.0000
2024/11/13	R038	06/02/2025	11.24 Put	Bond Future	1774.1100	1.7741	1647.1000	1.6471	7.159	0.0000	0.0000
2024/11/13	R038	08/05/2025		Bond Future	11.2459	98.7587	11.2045	99.0323	0.368	0.0000	0.0000
2024/11/13	R038	08/05/2025	11.24 Call	Bond Future	2918.4200	2.9184	3052.4300	3.0524	4.592	0.0000	0.0000
2024/11/13	R038	08/05/2025	11.24 Put	Bond Future	2957.2400	2.9572	2817.6200	2.8176	4.721	0.0000	0.0000
2024/11/13	R038	07/08/2025		Bond Future	11.3632	100.7191	11.3199	100.9995	0.381	0.0000	0.0000
2024/11/13	R038	07/08/2025	11.24 Call	Bond Future	3265.7300	3.2657	3396.1300	3.3961	3.993	0.0000	0.0000
2024/11/13	R038	07/08/2025	11.24 Put	Bond Future	4067.2600	4.0673	3917.2300	3.9172	3.689	0.0000	0.0000
2024/11/13	R038	06/11/2025		Bond Future	11.4943	97.1901	11.4490	97.4773	0.394	0.0000	0.0000
2024/11/13	R038	06/11/2025	11.24 Call	Bond Future	3713.0400	3.7130	3841.8900	3.8419	3.470	0.0000	0.0000
2024/11/13	R038	06/11/2025	11.24 Put	Bond Future	5342.4200	5.3424	5184.0500	5.1841	2.964	0.0000	0.0000
2024/11/13	R038	06/11/2025	12.33 Call	Bond Future	7695.1600	7.6952	7888.1500	7.8882	2.508	0.0000	0.0000
2024/11/13	R038	06/11/2025	12.33 Put	Bond Future	2612.1100	2.6121	2517.8800	2.5179	3.607	0.0000	0.0000
2024/11/13	R038	06/11/2025	10.98 Put	Bond Future	6306.8900	6.3069	6131.1700	6.1312	2.786	0.0000	0.0000
2024/11/13	R038	06/11/2025	10.98 Call	Bond Future	2969.6000	2.9696	3081.1000	3.0811	3.755	0.0000	0.0000
2024/11/13	R038	05/02/2026		Bond Future	11.6540	98.9499	11.6064	99.2442	0.408	0.0000	0.0000
2024/11/13	R038	05/02/2026	11.44 Call	Bond Future	4278.9800	4.2790	4416.6600	4.4167	3.218	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	
2024/11/13	R038	05/02/2026	11.44 Put	Bond Future	5614.3500	5.6144	5457.7200	5.4577	2.790	0.0000	0.0000
2024/11/13	R053	06/02/2025		Bond Future	11.3039	106.9603	11.2648	107.2996	0.346	0.0000	0.0000
2024/11/13	R053	06/02/2025	12.94 Call	Bond Future	12733.2600	12.7333	13053.8300	13.0538	2.518	0.0000	0.0000
2024/11/13	R053	06/02/2025	12.94 Put	Bond Future	153.2100	0.1532	134.5000	0.1345	12.212	0.0000	0.0000
2024/11/13	R053	08/05/2025		Bond Future	11.3924	103.2858	11.3518	103.6327	0.356	0.0000	0.0000
2024/11/13	R053	08/05/2025	12.64 Call	Bond Future	10754.2300	10.7542	11037.1600	11.0372	2.631	0.0000	0.0000
2024/11/13	R053	08/05/2025	12.64 Put	Bond Future	1035.6400	1.0356	971.6600	0.9717	6.178	0.0000	0.0000
2024/11/13	R053	07/08/2025		Bond Future	11.4911	105.3359	11.4489	105.6912	0.367	0.0000	0.0000
2024/11/13	R053	07/08/2025	13.17 Call	Bond Future	13770.0600	13.7701	14063.7000	14.0637	2.132	0.0000	0.0000
2024/11/13	R053	07/08/2025	13.17 Put	Bond Future	1268.2000	1.2682	1206.5400	1.2065	4.862	0.0000	0.0000
2024/11/13	R053	06/11/2025		Bond Future	11.6000	101.5181	11.5561	101.8817	0.379	0.0000	0.0000
2024/11/13	R053	06/11/2025	11.76 Call	Bond Future	6251.9000	6.2519	6451.2600	6.4513	3.189	0.0000	0.0000
2024/11/13	R053	06/11/2025	11.76 Put	Bond Future	4948.0800	4.9481	4783.8900	4.7839	3.318	0.0000	0.0000
2024/11/13	R053	05/02/2026		Bond Future	11.7306	103.3559	11.6846	103.7281	0.391	0.0000	0.0000
2024/11/13	R053	05/02/2026	11.49 Call	Bond Future	5249.0300	5.2490	5422.2200	5.4222	3.299	0.0000	0.0000
2024/11/13	R053	05/02/2026	11.49 Put	Bond Future	7226.9100	7.2269	7027.9100	7.0279	2.754	0.0000	0.0000
2024/11/13	R186	06/02/2025		Bond Future	8.3192	105.1606	8.2846	105.2205	0.415	0.0000	0.0000
2024/11/13	R186	06/02/2025	9.03 Call	Bond Future	1320.6100	1.3206	1369.9400	1.3699	3.735	0.0000	0.0000
2024/11/13	R186	06/02/2025	9.03 Put	Bond Future	99.0800	0.0991	88.5300	0.0885	10.648	0.0000	0.0000
2024/11/13	R186	08/05/2025		Bond Future	8.3240	107.3182	8.2831	107.3799	0.491	0.0000	0.0000
2024/11/13	R186	08/05/2025	8.47 Call	Bond Future	672.1400	0.6721	706.0500	0.7061	5.045	0.0000	0.0000
2024/11/13	R186	08/05/2025	8.47 Put	Bond Future	452.0400	0.4520	424.2000	0.4242	6.159	0.0000	0.0000
2024/11/13	R186	07/08/2025	10.25 Call	Bond Future	2457.7500	2.4578	2515.1800	2.5152	2.337	0.0000	0.0000
2024/11/13	R186	07/08/2025	10.25 Put	Bond Future	93.4200	0.0934	86.4000	0.0864	7.514	0.0000	0.0000
2024/11/13	R186	07/08/2025	9.22 Put	Bond Future	290.5900	0.2906	272.6600	0.2727	6.170	0.0000	0.0000
2024/11/13	R186	07/08/2025	9.22 Call	Bond Future	1362.5000	1.3625	1409.0200	1.4090	3.414	0.0000	0.0000
2024/11/13	R186	07/08/2025		Bond Future	8.3796	104.1391	8.3294	104.2036	0.598	0.0000	0.0000
2024/11/13	R186	07/08/2025	9.68 Call	Bond Future	1844.9900	1.8450	1896.8400	1.8968	2.810	0.0000	0.0000
2024/11/13	R186	07/08/2025	9.68 Put	Bond Future	193.0100	0.1930	180.4100	0.1804	6.528	0.0000	0.0000
2024/11/13	R186	06/11/2025		Bond Future	8.4959	106.1635	8.4323	106.2307	0.748	0.0000	0.0000
2024/11/13	R186	06/11/2025	8.13 Call	Bond Future	387.5800	0.3876	413.8900	0.4139	6.788	0.0000	0.0000
2024/11/13	R186	06/11/2025	8.13 Put	Bond Future	774.9500	0.7750	734.1200	0.7341	5.269	0.0000	0.0000
2024/11/13	R186	05/02/2026		Bond Future	8.8527	102.7840	8.7671	102.8544	0.967	0.0000	0.0000
2024/11/13	R186	05/02/2026	8.43 Call	Bond Future	350.5600	0.3506	378.5000	0.3785	7.970	0.0000	0.0000
2024/11/13	R186	05/02/2026	8.43 Put	Bond Future	698.9600	0.6990	656.5100	0.6565	6.073	0.0000	0.0000
2024/11/13	R202	06/02/2025		Bond Future	266.2819	266.2819	266.4369	266.4369	0.058	0.0000	0.0000
2024/11/13	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	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	
2024/11/13	R202	06/02/2025	266.79 Put	Bond Future	508.0800	0.5081	353.0700	0.3531	30.509	0.0000	0.0000
2024/11/13	R202	08/05/2025		Bond Future	271.8096	271.8096	271.9695	271.9695	0.059	0.0000	0.0000
2024/11/13	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	R202	08/05/2025	272.31 Put	Bond Future	500.3700	0.5004	340.5200	0.3405	31.946	0.0000	0.0000
2024/11/13	R202	07/08/2025		Bond Future	271.9974	271.9974	272.1642	272.1642	0.061	0.0000	0.0000
2024/11/13	R202	07/08/2025	271.60 Call	Bond Future	397.4400	0.3974	564.2100	0.5642	41.961	0.0000	0.0000
2024/11/13	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	R202	06/11/2025		Bond Future	277.3553	277.3553	277.5287	277.5287	0.063	0.0000	0.0000
2024/11/13	R202	06/11/2025	275.64 Call	Bond Future	1715.3000	1.7153	1888.7400	1.8887	10.111	0.0000	0.0000
2024/11/13	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	R202	05/02/2026		Bond Future	277.1029	277.1029	277.2842	277.2842	0.065	0.0000	0.0000
2024/11/13	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	R202	05/02/2026	277.82 Put	Bond Future	717.0800	0.7171	535.8400	0.5358	25.275	0.0000	0.0000
2024/11/13	R209	06/02/2025		Bond Future	10.6929	73.7659	10.6436	74.0193	0.461	0.0000	0.0000
2024/11/13	R209	06/02/2025	12.44 Call	Bond Future	8310.9300	8.3109	8555.8500	8.5559	2.947	0.0000	0.0000
2024/11/13	R209	06/02/2025	12.44 Put	Bond Future	52.9700	0.0530	44.5200	0.0445	15.952	0.0000	0.0000
2024/11/13	R209	08/05/2025		Bond Future	10.7756	72.1240	10.7244	72.3830	0.475	0.0000	0.0000
2024/11/13	R209	08/05/2025	11.89 Call	Bond Future	5974.3500	5.9744	6184.2500	6.1843	3.513	0.0000	0.0000
2024/11/13	R209	08/05/2025	11.89 Put	Bond Future	630.1100	0.6301	581.0200	0.5810	7.791	0.0000	0.0000
2024/11/13	R209	07/08/2025		Bond Future	10.8708	73.5562	10.8175	73.8214	0.490	0.0000	0.0000
2024/11/13	R209	07/08/2025	12.68 Call	Bond Future	8854.4100	8.8544	9082.3000	9.0823	2.574	0.0000	0.0000
2024/11/13	R209	07/08/2025	12.68 Put	Bond Future	576.4700	0.5765	539.2100	0.5392	6.463	0.0000	0.0000
2024/11/13	R209	06/11/2025		Bond Future	10.9781	71.8335	10.9226	72.1048	0.506	0.0000	0.0000
2024/11/13	R209	06/11/2025	11.27 Call	Bond Future	4034.9800	4.0350	4192.3300	4.1923	3.900	0.0000	0.0000
2024/11/13	R209	06/11/2025	11.27 Put	Bond Future	2630.6700	2.6307	2516.7600	2.5168	4.330	0.0000	0.0000
2024/11/13	R209	05/02/2026		Bond Future	11.1118	73.1368	11.0538	73.4144	0.522	0.0000	0.0000
2024/11/13	R209	05/02/2026	10.93 Call	Bond Future	3146.3300	3.1463	3278.7800	3.2788	4.210	0.0000	0.0000
2024/11/13	R209	05/02/2026	10.93 Put	Bond Future	4021.3700	4.0214	3876.2700	3.8763	3.608	0.0000	0.0000
2024/11/13	R210	06/02/2025		Bond Future	244.6500	244.6500	244.6764	244.6764	0.011	0.0000	0.0000
2024/11/13	R210	06/02/2025	239.61 Call	Bond Future	5039.9800	5.0400	5066.3800	5.0664	0.524	0.0000	0.0000
2024/11/13	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	R210	08/05/2025		Bond Future	246.3483	246.3483	246.3767	246.3767	0.012	0.0000	0.0000
2024/11/13	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	R210	08/05/2025	248.03 Put	Bond Future	1681.7000	1.6817	1653.2900	1.6533	1.689	0.0000	0.0000
2024/11/13	R210	07/08/2025		Bond Future	251.3012	251.3012	251.3335	251.3335	0.013	0.0000	0.0000
2024/11/13	R210	07/08/2025	248.44 Call	Bond Future	2861.1700	2.8612	2893.5300	2.8935	1.131	0.0000	0.0000
2024/11/13	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	R210	06/11/2025		Bond Future	252.8102	252.8102	252.8462	252.8462	0.014	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	
2024/11/13	R210	06/11/2025	252.14 Call	Bond Future	670.2200	0.6702	706.1600	0.7062	5.362	0.0000	0.0000
2024/11/13	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	R210	05/02/2026		Bond Future	257.4720	257.4720	257.5132	257.5132	0.016	0.0000	0.0000
2024/11/13	R210	05/02/2026	253.10 Call	Bond Future	4372.0300	4.3720	4413.2300	4.4132	0.942	0.0000	0.0000
2024/11/13	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	R213	06/02/2025		Bond Future	9.6335	91.3034	9.5576	91.6206	0.789	0.0000	0.0000
2024/11/13	R213	06/02/2025	11.35 Call	Bond Future	6850.6200	6.8506	7158.0500	7.1581	4.488	0.0000	0.0000
2024/11/13	R213	06/02/2025	11.35 Put	Bond Future	43.8700	0.0439	34.0900	0.0341	22.293	0.0000	0.0000
2024/11/13	R213	08/05/2025		Bond Future	9.7014	89.6180	9.6212	89.9423	0.826	0.0000	0.0000
2024/11/13	R213	08/05/2025	10.52 Call	Bond Future	3866.9600	3.8670	4115.9200	4.1159	6.438	0.0000	0.0000
2024/11/13	R213	08/05/2025	10.52 Put	Bond Future	638.7200	0.6387	563.4400	0.5634	11.786	0.0000	0.0000
2024/11/13	R213	07/08/2025		Bond Future	9.7895	91.3983	9.7045	91.7302	0.868	0.0000	0.0000
2024/11/13	R213	07/08/2025	11.66 Call	Bond Future	7317.3900	7.3174	7608.8600	7.6089	3.983	0.0000	0.0000
2024/11/13	R213	07/08/2025	11.66 Put	Bond Future	386.1900	0.3862	345.7400	0.3457	10.474	0.0000	0.0000
2024/11/13	R213	06/11/2025		Bond Future	9.9024	89.6213	9.8121	89.9608	0.912	0.0000	0.0000
2024/11/13	R213	06/11/2025	10.05 Call	Bond Future	2726.5000	2.7265	2913.4100	2.9134	6.855	0.0000	0.0000
2024/11/13	R213	06/11/2025	10.05 Put	Bond Future	2174.8300	2.1748	2022.2000	2.0222	7.018	0.0000	0.0000
2024/11/13	R213	05/02/2026		Bond Future	10.0619	91.2497	9.9655	91.5971	0.958	0.0000	0.0000
2024/11/13	R213	05/02/2026	9.89 Call	Bond Future	2231.3100	2.2313	2397.2800	2.3973	7.438	0.0000	0.0000
2024/11/13	R213	05/02/2026	9.89 Put	Bond Future	2851.8600	2.8519	2670.3800	2.6704	6.364	0.0000	0.0000
2024/11/13	R214	06/02/2025	13.63 Call	Bond Future	11999.1900	11.9992	12239.6400	12.2396	2.004	0.0000	0.0000
2024/11/13	R214	06/02/2025	13.63 Put	Bond Future	8.3200	0.0083	6.8200	0.0068	18.029	0.0000	0.0000
2024/11/13	R214	06/02/2025	12.25 Put	Bond Future	204.2100	0.2042	179.2500	0.1793	12.223	0.0000	0.0000
2024/11/13	R214	06/02/2025	12.25 Call	Bond Future	6161.3800	6.1614	6378.3700	6.3784	3.522	0.0000	0.0000
2024/11/13	R214	06/02/2025	11.75 Put	Bond Future	519.9400	0.5199	466.0500	0.4661	10.365	0.0000	0.0000
2024/11/13	R214	06/02/2025	11.75 Call	Bond Future	4032.5600	4.0326	4220.6200	4.2206	4.664	0.0000	0.0000
2024/11/13	R214	06/02/2025		Bond Future	11.0811	68.9202	11.0370	69.1621	0.398	0.0000	0.0000
2024/11/13	R214	06/02/2025	12.71 Call	Bond Future	8163.6000	8.1636	8393.9600	8.3940	2.822	0.0000	0.0000
2024/11/13	R214	06/02/2025	12.71 Put	Bond Future	84.0500	0.0841	72.4600	0.0725	13.789	0.0000	0.0000
2024/11/13	R214	08/05/2025		Bond Future	11.1617	67.0297	11.1161	67.2770	0.409	0.0000	0.0000
2024/11/13	R214	08/05/2025	12.40 Call	Bond Future	6832.3300	6.8323	7036.3000	7.0363	2.985	0.0000	0.0000
2024/11/13	R214	08/05/2025	12.40 Put	Bond Future	616.9300	0.6169	573.5900	0.5736	7.025	0.0000	0.0000
2024/11/13	R214	07/08/2025		Bond Future	11.2537	68.3610	11.2064	68.6142	0.421	0.0000	0.0000
2024/11/13	R214	07/08/2025	12.97 Call	Bond Future	8940.8800	8.9409	9155.5300	9.1555	2.401	0.0000	0.0000
2024/11/13	R214	07/08/2025	12.97 Put	Bond Future	666.9100	0.6669	628.4100	0.6284	5.773	0.0000	0.0000
2024/11/13	R214	06/11/2025		Bond Future	11.3580	66.3891	11.3089	66.6480	0.433	0.0000	0.0000
2024/11/13	R214	06/11/2025	11.64 Call	Bond Future	4298.1800	4.2982	4448.0600	4.4481	3.487	0.0000	0.0000
2024/11/13	R214	06/11/2025	11.64 Put	Bond Future	2841.4400	2.8414	2732.3700	2.7324	3.839	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	
2024/11/13	R214	05/02/2026		Bond Future	11.4859	67.5937	11.4347	67.8587	0.446	0.0000	0.0000
2024/11/13	R214	05/02/2026	11.26 Call	Bond Future	3240.8800	3.2409	3364.9400	3.3649	3.828	0.0000	0.0000
2024/11/13	R214	05/02/2026	11.26 Put	Bond Future	4422.3100	4.4223	4281.3900	4.2814	3.187	0.0000	0.0000
2024/11/13	R248	06/02/2025	10.30 Put	Bond Future	7144.6100	7.1446	6896.0800	6.8961	3.479	0.0000	0.0000
2024/11/13	R248	06/02/2025	10.30 Call	Bond Future	132.7100	0.1327	148.2400	0.1482	11.702	0.0000	0.0000
2024/11/13	R248	06/02/2025	11.00 Put	Bond Future	3016.6300	3.0166	2840.4200	2.8404	5.841	0.0000	0.0000
2024/11/13	R248	06/02/2025	11.00 Call	Bond Future	1164.2700	1.1643	1252.1200	1.2521	7.546	0.0000	0.0000
2024/11/13	R248	06/02/2025	11.70 Call	Bond Future	3790.6400	3.7906	3971.1800	3.9712	4.763	0.0000	0.0000
2024/11/13	R248	06/02/2025	11.70 Put	Bond Future	984.0500	0.9841	900.5300	0.9005	8.487	0.0000	0.0000
2024/11/13	R248	06/02/2025		Bond Future	11.2699	83.3809	11.2308	83.6450	0.347	0.0000	0.0000
2024/11/13	R248	06/02/2025	12.71 Call	Bond Future	8922.6300	8.9226	9167.9000	9.1679	2.749	0.0000	0.0000
2024/11/13	R248	06/02/2025	12.71 Put	Bond Future	158.0900	0.1581	139.3000	0.1393	11.886	0.0000	0.0000
2024/11/13	R248	08/05/2025		Bond Future	11.3543	80.6433	11.3138	80.9133	0.357	0.0000	0.0000
2024/11/13	R248	08/05/2025	12.60 Call	Bond Future	8363.3200	8.3633	8584.5000	8.5845	2.645	0.0000	0.0000
2024/11/13	R248	08/05/2025	12.60 Put	Bond Future	776.5600	0.7766	727.7900	0.7278	6.280	0.0000	0.0000
2024/11/13	R248	07/08/2025		Bond Future	11.4501	82.2447	11.4080	82.5211	0.368	0.0000	0.0000
2024/11/13	R248	07/08/2025	13.21 Call	Bond Future	11098.5900	11.0986	11330.6900	11.3307	2.091	0.0000	0.0000
2024/11/13	R248	07/08/2025	13.21 Put	Bond Future	887.8700	0.8879	843.5500	0.8436	4.992	0.0000	0.0000
2024/11/13	R248	06/11/2025		Bond Future	11.5579	79.3995	11.5141	79.6824	0.379	0.0000	0.0000
2024/11/13	R248	06/11/2025	11.74 Call	Bond Future	4903.2500	4.9033	5059.9200	5.0599	3.195	0.0000	0.0000
2024/11/13	R248	06/11/2025	11.74 Put	Bond Future	3745.9700	3.7460	3619.7400	3.6197	3.370	0.0000	0.0000
2024/11/13	R248	05/02/2026		Bond Future	11.6890	80.8390	11.6433	81.1286	0.391	0.0000	0.0000
2024/11/13	R248	05/02/2026	11.46 Call	Bond Future	4073.4700	4.0735	4208.7000	4.2087	3.320	0.0000	0.0000
2024/11/13	R248	05/02/2026	11.46 Put	Bond Future	5541.9500	5.5420	5387.5900	5.3876	2.785	0.0000	0.0000
2024/11/13	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/13	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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Open Interest

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