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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/11/2024 TO 15/11/2024

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
2024/11/15	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/15	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/15	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/15	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/15	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/15	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/15	2029	06/02/2025		Bond Future	134.8161	134.8161	134.8071	0.007	0.0000	0.0000
2024/11/15	2029	06/02/2025	132.40 Call	Bond Future	2416.1200	2.4161	2407.1400	0.372	0.0000	0.0000
2024/11/15	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	2029	08/05/2025		Bond Future	136.1967	136.1967	136.1878	0.006	0.0000	0.0000
2024/11/15	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	2029	08/05/2025	137.85 Put	Bond Future	1653.3100	1.6533	1662.1600	0.535	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	
2024/11/15	2029	07/08/2025		Bond Future	138.9377	138.9377	138.9293	138.9293	0.006	0.0000	0.0000
2024/11/15	2029	07/08/2025	137.41 Call	Bond Future	1527.6900	1.5277	1519.2900	1.5193	0.550	0.0000	0.0000
2024/11/15	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	2029	06/11/2025		Bond Future	140.2327	140.2327	140.2247	140.2247	0.006	0.0000	0.0000
2024/11/15	2029	06/11/2025	139.79 Call	Bond Future	442.7400	0.4427	434.7000	0.4347	1.816	0.0000	0.0000
2024/11/15	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	2029	05/02/2026		Bond Future	142.8233	142.8233	142.7358	142.7358	0.061	0.0000	0.0000
2024/11/15	2029	05/02/2026	140.11 Call	Bond Future	2713.3100	2.7133	2625.8200	2.6258	3.224	0.0000	0.0000
2024/11/15	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	2030	06/02/2025	8.68 Put	Bond Future	2317.6600	2.3177	2299.8000	2.2998	0.771	0.0000	0.0000
2024/11/15	2030	06/02/2025	8.68 Call	Bond Future	370.0800	0.3701	354.4300	0.3544	4.229	0.0000	0.0000
2024/11/15	2030	06/02/2025	9.18 Put	Bond Future	1087.4000	1.0874	1063.5000	1.0635	2.198	0.0000	0.0000
2024/11/15	2030	06/02/2025	9.18 Call	Bond Future	1067.2200	1.0672	1045.5300	1.0455	2.032	0.0000	0.0000
2024/11/15	2030	06/02/2025	9.69 Call	Bond Future	2309.5900	2.3096	2293.2300	2.2932	0.708	0.0000	0.0000
2024/11/15	2030	06/02/2025	9.69 Put	Bond Future	412.0200	0.4120	393.4500	0.3935	4.507	0.0000	0.0000
2024/11/15	2030	06/02/2025		Bond Future	9.1853	95.5923	9.1847	95.5945	0.006	0.0000	0.0000
2024/11/15	2030	06/02/2025	10.68 Call	Bond Future	5530.7100	5.5307	5528.3400	5.5283	0.043	0.0000	0.0000
2024/11/15	2030	06/02/2025	10.68 Put	Bond Future	44.4300	0.0444	39.8500	0.0399	10.308	0.0000	0.0000
2024/11/15	2030	08/05/2025		Bond Future	9.2458	97.5541	9.2451	97.5565	0.007	0.0000	0.0000
2024/11/15	2030	08/05/2025	9.93 Call	Bond Future	3114.5500	3.1146	3103.8300	3.1038	0.344	0.0000	0.0000
2024/11/15	2030	08/05/2025	9.93 Put	Bond Future	658.0200	0.6580	644.8500	0.6449	2.001	0.0000	0.0000
2024/11/15	2030	08/05/2025	11.86 Call	Bond Future	9013.5400	9.0135	9013.9500	9.0140	0.005	0.0000	0.0000
2024/11/15	2030	08/05/2025	11.86 Put	Bond Future	36.6900	0.0367	34.6500	0.0347	5.560	0.0000	0.0000
2024/11/15	2030	08/05/2025	10.31 Put	Bond Future	404.9100	0.4049	394.4800	0.3945	2.576	0.0000	0.0000
2024/11/15	2030	08/05/2025	10.31 Call	Bond Future	4192.0300	4.1920	4184.0500	4.1841	0.190	0.0000	0.0000
2024/11/15	2030	08/05/2025	12.28 Call	Bond Future	10334.8300	10.3348	10336.2700	10.3363	0.014	0.0000	0.0000
2024/11/15	2030	08/05/2025	12.28 Put	Bond Future	14.8300	0.0148	13.8200	0.0138	6.811	0.0000	0.0000
2024/11/15	2030	08/05/2025	10.69 Put	Bond Future	247.4000	0.2474	239.5800	0.2396	3.161	0.0000	0.0000
2024/11/15	2030	08/05/2025	10.69 Call	Bond Future	5341.7000	5.3417	5336.3300	5.3363	0.101	0.0000	0.0000
2024/11/15	2030	08/05/2025	8.68 Put	Bond Future	2749.1600	2.7492	2737.1400	2.7371	0.437	0.0000	0.0000
2024/11/15	2030	08/05/2025	8.68 Call	Bond Future	657.5000	0.6575	647.9300	0.6479	1.456	0.0000	0.0000
2024/11/15	2030	08/05/2025	9.18 Put	Bond Future	1621.0900	1.6211	1604.8100	1.6048	1.004	0.0000	0.0000
2024/11/15	2030	08/05/2025	9.18 Call	Bond Future	1380.8500	1.3809	1367.0200	1.3670	1.002	0.0000	0.0000
2024/11/15	2030	08/05/2025	9.99 Call	Bond Future	3278.3500	3.2784	3268.0400	3.2680	0.314	0.0000	0.0000
2024/11/15	2030	08/05/2025	9.99 Put	Bond Future	610.1500	0.6102	597.3900	0.5974	2.091	0.0000	0.0000
2024/11/15	2030	08/05/2025	8.95 Put	Bond Future	2087.2900	2.0873	2071.9100	2.0719	0.737	0.0000	0.0000
2024/11/15	2030	08/05/2025	8.95 Call	Bond Future	1000.8200	1.0008	987.8900	0.9879	1.292	0.0000	0.0000
2024/11/15	2030	08/05/2025	9.45 Put	Bond Future	1185.7200	1.1857	1169.9100	1.1699	1.333	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	
2024/11/15	2030	08/05/2025	9.45 Call	Bond Future	1927.2800	1.9273	1913.9200	1.9139	0.693	0.0000	0.0000
2024/11/15	2030	07/08/2025	12.12 Call	Bond Future	9223.9400	9.2239	9221.6100	9.2216	0.025	0.0000	0.0000
2024/11/15	2030	07/08/2025	12.12 Put	Bond Future	96.4200	0.0964	91.1300	0.0911	5.486	0.0000	0.0000
2024/11/15	2030	07/08/2025	10.48 Put	Bond Future	647.6300	0.6476	630.0100	0.6300	2.721	0.0000	0.0000
2024/11/15	2030	07/08/2025	10.48 Call	Bond Future	4546.6100	4.5466	4531.9500	4.5320	0.322	0.0000	0.0000
2024/11/15	2030	07/08/2025		Bond Future	9.3306	95.4833	9.3298	95.4862	0.009	0.0000	0.0000
2024/11/15	2030	07/08/2025	11.11 Call	Bond Future	6314.9800	6.3150	6305.2700	6.3053	0.154	0.0000	0.0000
2024/11/15	2030	07/08/2025	11.11 Put	Bond Future	362.2900	0.3623	349.6200	0.3496	3.497	0.0000	0.0000
2024/11/15	2030	06/11/2025		Bond Future	9.4271	97.3406	9.4260	97.3441	0.011	0.0000	0.0000
2024/11/15	2030	06/11/2025	9.54 Call	Bond Future	2213.6400	2.2136	2205.0300	2.2050	0.389	0.0000	0.0000
2024/11/15	2030	06/11/2025	9.54 Put	Bond Future	1840.1000	1.8401	1828.0800	1.8281	0.653	0.0000	0.0000
2024/11/15	2030	05/02/2026		Bond Future	9.5775	95.1037	9.5943	95.0511	0.175	0.0000	0.0000
2024/11/15	2030	05/02/2026	9.49 Call	Bond Future	2042.8500	2.0429	1993.7100	1.9937	2.405	0.0000	0.0000
2024/11/15	2030	05/02/2026	9.49 Put	Bond Future	2318.0500	2.3181	2321.5200	2.3215	0.150	0.0000	0.0000
2024/11/15	2032	06/02/2025	9.42 Put	Bond Future	2518.5900	2.5186	2494.0900	2.4941	0.973	0.0000	0.0000
2024/11/15	2032	06/02/2025	9.42 Call	Bond Future	602.8400	0.6028	582.2200	0.5822	3.420	0.0000	0.0000
2024/11/15	2032	06/02/2025	9.92 Put	Bond Future	1168.0100	1.1680	1157.4900	1.1575	0.901	0.0000	0.0000
2024/11/15	2032	06/02/2025	9.92 Call	Bond Future	1669.9500	1.6700	1663.3100	1.6633	0.398	0.0000	0.0000
2024/11/15	2032	06/02/2025	10.61 Call	Bond Future	4034.6600	4.0347	4041.4700	4.0415	0.169	0.0000	0.0000
2024/11/15	2032	06/02/2025	10.61 Put	Bond Future	324.4100	0.3244	327.3400	0.3273	0.903	0.0000	0.0000
2024/11/15	2032	06/02/2025		Bond Future	9.8148	95.1246	9.8140	95.1285	0.008	0.0000	0.0000
2024/11/15	2032	06/02/2025	11.72 Call	Bond Future	8607.6100	8.6076	8614.4200	8.6144	0.079	0.0000	0.0000
2024/11/15	2032	06/02/2025	11.72 Put	Bond Future	30.8300	0.0308	33.7600	0.0338	9.504	0.0000	0.0000
2024/11/15	2032	08/05/2025		Bond Future	9.8879	92.9120	9.8870	92.9161	0.009	0.0000	0.0000
2024/11/15	2032	08/05/2025	10.91 Call	Bond Future	5182.8600	5.1829	5164.9400	5.1649	0.346	0.0000	0.0000
2024/11/15	2032	08/05/2025	10.91 Put	Bond Future	575.7200	0.5757	553.6600	0.5537	3.832	0.0000	0.0000
2024/11/15	2032	08/05/2025	9.42 Put	Bond Future	3224.3700	3.2244	3193.6500	3.1937	0.953	0.0000	0.0000
2024/11/15	2032	08/05/2025	9.42 Call	Bond Future	1012.7300	1.0127	986.1500	0.9862	2.625	0.0000	0.0000
2024/11/15	2032	08/05/2025	9.92 Put	Bond Future	1890.9500	1.8910	1858.8300	1.8588	1.699	0.0000	0.0000
2024/11/15	2032	08/05/2025	9.92 Call	Bond Future	2040.2600	2.0403	2012.2800	2.0123	1.371	0.0000	0.0000
2024/11/15	2032	08/05/2025	10.97 Call	Bond Future	5402.4000	5.4024	5385.3600	5.3854	0.315	0.0000	0.0000
2024/11/15	2032	08/05/2025	10.97 Put	Bond Future	534.0100	0.5340	512.8300	0.5128	3.966	0.0000	0.0000
2024/11/15	2032	07/08/2025		Bond Future	9.9784	94.7585	9.9773	94.7632	0.010	0.0000	0.0000
2024/11/15	2032	07/08/2025	12.01 Call	Bond Future	9002.3800	9.0024	8998.3000	8.9983	0.045	0.0000	0.0000
2024/11/15	2032	07/08/2025	12.01 Put	Bond Future	375.2000	0.3752	366.4700	0.3665	2.327	0.0000	0.0000
2024/11/15	2032	06/11/2025		Bond Future	10.0864	92.4407	10.0853	92.4459	0.012	0.0000	0.0000
2024/11/15	2032	06/11/2025	10.42 Call	Bond Future	3747.9000	3.7479	3771.6800	3.7717	0.634	0.0000	0.0000
2024/11/15	2032	06/11/2025	10.42 Put	Bond Future	2303.0600	2.3031	2321.6800	2.3217	0.808	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	
2024/11/15	2032	05/02/2026		Bond Future	10.2334	94.1198	10.2450	94.0710	0.113	0.0000	0.0000
2024/11/15	2032	05/02/2026	10.16 Call	Bond Future	2963.8400	2.9638	2923.5400	2.9235	1.360	0.0000	0.0000
2024/11/15	2032	05/02/2026	10.16 Put	Bond Future	3274.4600	3.2745	3282.9500	3.2830	0.259	0.0000	0.0000
2024/11/15	2033	06/02/2025		Bond Future	128.1349	128.1349	127.8437	127.8437	0.227	0.0000	0.0000
2024/11/15	2033	06/02/2025	124.94 Call	Bond Future	3194.8800	3.1949	2903.6900	2.9037	9.114	0.0000	0.0000
2024/11/15	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	2033	08/05/2025		Bond Future	129.2772	129.2772	128.9803	128.9803	0.230	0.0000	0.0000
2024/11/15	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	2033	08/05/2025	130.62 Put	Bond Future	1342.7700	1.3428	1639.7400	1.6397	22.116	0.0000	0.0000
2024/11/15	2033	07/08/2025		Bond Future	131.8790	131.8790	131.5767	131.5767	0.229	0.0000	0.0000
2024/11/15	2033	07/08/2025	128.65 Call	Bond Future	3229.0200	3.2290	2926.6700	2.9267	9.364	0.0000	0.0000
2024/11/15	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	2033	06/11/2025		Bond Future	132.9336	132.9336	132.6258	132.6258	0.232	0.0000	0.0000
2024/11/15	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	2033	06/11/2025	133.14 Put	Bond Future	206.4000	0.2064	514.1700	0.5142	149.113	0.0000	0.0000
2024/11/15	2033	05/02/2026		Bond Future	135.3895	135.3895	135.0010	135.0010	0.287	0.0000	0.0000
2024/11/15	2033	05/02/2026	132.88 Call	Bond Future	2509.4500	2.5095	2120.9900	2.1210	15.480	0.0000	0.0000
2024/11/15	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	2037	06/02/2025		Bond Future	10.8909	84.4677	10.8796	84.5342	0.104	0.0000	0.0000
2024/11/15	2037	06/02/2025	12.76 Call	Bond Future	10059.7700	10.0598	10118.1700	10.1182	0.581	0.0000	0.0000
2024/11/15	2037	06/02/2025	12.76 Put	Bond Future	52.7200	0.0527	44.7100	0.0447	15.193	0.0000	0.0000
2024/11/15	2037	08/05/2025		Bond Future	10.9859	86.2011	10.9741	86.2691	0.108	0.0000	0.0000
2024/11/15	2037	08/05/2025	12.25 Call	Bond Future	7457.0300	7.4570	7529.3500	7.5294	0.970	0.0000	0.0000
2024/11/15	2037	08/05/2025	12.25 Put	Bond Future	607.7200	0.6077	612.0700	0.6121	0.716	0.0000	0.0000
2024/11/15	2037	08/05/2025	12.55 Put	Bond Future	428.6100	0.4286	432.7800	0.4328	0.973	0.0000	0.0000
2024/11/15	2037	08/05/2025	12.55 Call	Bond Future	8786.4100	8.7864	8858.5500	8.8586	0.821	0.0000	0.0000
2024/11/15	2037	08/05/2025	13.30 Put	Bond Future	157.2400	0.1572	160.0000	0.1600	1.755	0.0000	0.0000
2024/11/15	2037	08/05/2025	13.30 Call	Bond Future	12105.7000	12.1057	12176.4300	12.1764	0.584	0.0000	0.0000
2024/11/15	2037	08/05/2025	13.35 Put	Bond Future	144.7000	0.1447	147.3500	0.1474	1.831	0.0000	0.0000
2024/11/15	2037	08/05/2025	13.35 Call	Bond Future	12323.7200	12.3237	12394.3400	12.3943	0.573	0.0000	0.0000
2024/11/15	2037	07/08/2025		Bond Future	11.0964	83.6536	11.0840	83.7233	0.111	0.0000	0.0000
2024/11/15	2037	07/08/2025	13.01 Call	Bond Future	10492.6300	10.4926	10573.3400	10.5733	0.769	0.0000	0.0000
2024/11/15	2037	07/08/2025	13.01 Put	Bond Future	611.5900	0.6116	622.6000	0.6226	1.800	0.0000	0.0000
2024/11/15	2037	07/08/2025	12.17 Call	Bond Future	7026.5500	7.0266	7108.0800	7.1081	1.160	0.0000	0.0000
2024/11/15	2037	07/08/2025	12.17 Put	Bond Future	1266.9200	1.2669	1278.7500	1.2788	0.934	0.0000	0.0000
2024/11/15	2037	07/08/2025	11.42 Call	Bond Future	4207.6200	4.2076	4282.4400	4.2824	1.778	0.0000	0.0000
2024/11/15	2037	07/08/2025	11.42 Put	Bond Future	2410.0700	2.4101	2415.1900	2.4152	0.212	0.0000	0.0000
2024/11/15	2037	07/08/2025	10.55 Put	Bond Future	4890.2900	4.8903	4874.9600	4.8750	0.313	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	
2024/11/15	2037	07/08/2025	10.55 Call	Bond Future	1727.6800	1.7277	1782.0500	1.7821	3.147	0.0000	0.0000
2024/11/15	2037	07/08/2025	11.82 Call	Bond Future	5659.2900	5.6593	5738.7100	5.7387	1.403	0.0000	0.0000
2024/11/15	2037	07/08/2025	11.82 Put	Bond Future	1714.0800	1.7141	1723.8000	1.7238	0.567	0.0000	0.0000
2024/11/15	2037	07/08/2025	11.07 Call	Bond Future	3076.1000	3.0761	3145.7500	3.1458	2.264	0.0000	0.0000
2024/11/15	2037	07/08/2025	11.07 Put	Bond Future	3225.1200	3.2251	3225.0700	3.2251	0.002	0.0000	0.0000
2024/11/15	2037	07/08/2025	10.34 Put	Bond Future	5738.5900	5.7386	5716.2100	5.7162	0.390	0.0000	0.0000
2024/11/15	2037	07/08/2025	10.34 Call	Bond Future	1316.1400	1.3161	1363.4600	1.3635	3.595	0.0000	0.0000
2024/11/15	2037	07/08/2025	10.64 Put	Bond Future	4560.2000	4.5602	4547.4000	4.5474	0.281	0.0000	0.0000
2024/11/15	2037	07/08/2025	10.64 Call	Bond Future	1929.8600	1.9299	1986.7600	1.9868	2.948	0.0000	0.0000
2024/11/15	2037	06/11/2025		Bond Future	11.2111	85.2798	11.1982	85.3512	0.115	0.0000	0.0000
2024/11/15	2037	06/11/2025	11.63 Call	Bond Future	5143.1300	5.1431	5259.0200	5.2590	2.253	0.0000	0.0000
2024/11/15	2037	06/11/2025	11.63 Put	Bond Future	2870.0600	2.8701	2914.5500	2.9146	1.550	0.0000	0.0000
2024/11/15	2037	05/02/2026		Bond Future	11.3547	82.5712	11.3504	82.5944	0.038	0.0000	0.0000
2024/11/15	2037	05/02/2026	11.20 Call	Bond Future	3755.7400	3.7557	3871.9700	3.8720	3.095	0.0000	0.0000
2024/11/15	2037	05/02/2026	11.20 Put	Bond Future	4598.2700	4.5983	4691.2400	4.6912	2.022	0.0000	0.0000
2024/11/15	2038	06/02/2025		Bond Future	137.3201	137.3201	137.3868	137.3868	0.049	0.0000	0.0000
2024/11/15	2038	06/02/2025	135.23 Call	Bond Future	2090.1000	2.0901	2156.8400	2.1568	3.193	0.0000	0.0000
2024/11/15	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	2038	08/05/2025		Bond Future	140.1717	140.1717	140.2400	140.2400	0.049	0.0000	0.0000
2024/11/15	2038	08/05/2025	139.68 Call	Bond Future	491.6600	0.4917	560.0300	0.5600	13.906	0.0000	0.0000
2024/11/15	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	2038	07/08/2025		Bond Future	140.8507	140.8507	140.9213	140.9213	0.050	0.0000	0.0000
2024/11/15	2038	07/08/2025	139.56 Call	Bond Future	1290.7400	1.2907	1361.2700	1.3613	5.464	0.0000	0.0000
2024/11/15	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	2038	06/11/2025		Bond Future	143.6272	143.6272	143.6998	143.6998	0.051	0.0000	0.0000
2024/11/15	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	2038	06/11/2025	143.88 Put	Bond Future	252.8300	0.2528	180.2500	0.1803	28.707	0.0000	0.0000
2024/11/15	2038	05/02/2026		Bond Future	144.1025	144.1025	144.0950	144.0950	0.005	0.0000	0.0000
2024/11/15	2038	05/02/2026	143.20 Call	Bond Future	902.4800	0.9025	894.9900	0.8950	0.830	0.0000	0.0000
2024/11/15	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	2040	06/02/2025	11.00 Put	Bond Future	2643.8600	2.6439	2533.9700	2.5340	4.156	0.0000	0.0000
2024/11/15	2040	06/02/2025	11.00 Call	Bond Future	1174.6000	1.1746	1266.7600	1.2668	7.846	0.0000	0.0000
2024/11/15	2040	06/02/2025	11.70 Call	Bond Future	3720.1700	3.7202	3879.4600	3.8795	4.282	0.0000	0.0000
2024/11/15	2040	06/02/2025	11.70 Put	Bond Future	840.7500	0.8408	797.9900	0.7980	5.086	0.0000	0.0000
2024/11/15	2040	06/02/2025	12.20 Call	Bond Future	6117.7100	6.1177	6301.2000	6.3012	2.999	0.0000	0.0000
2024/11/15	2040	06/02/2025	12.20 Put	Bond Future	334.0500	0.3341	315.4900	0.3155	5.556	0.0000	0.0000
2024/11/15	2040	06/02/2025		Bond Future	11.2304	84.2755	11.1984	84.4776	0.285	0.0000	0.0000
2024/11/15	2040	06/02/2025	12.95 Call	Bond Future	9926.9800	9.9270	10124.6100	10.1246	1.991	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	
2024/11/15	2040	06/02/2025	12.95 Put	Bond Future	76.8100	0.0768	72.3900	0.0724	5.754	0.0000	0.0000
2024/11/15	2040	08/05/2025		Bond Future	11.3295	86.0049	11.2963	86.2113	0.293	0.0000	0.0000
2024/11/15	2040	08/05/2025	12.63 Call	Bond Future	8176.2400	8.1762	8368.0100	8.3680	2.345	0.0000	0.0000
2024/11/15	2040	08/05/2025	12.63 Put	Bond Future	670.8700	0.6709	656.2700	0.6563	2.176	0.0000	0.0000
2024/11/15	2040	08/05/2025	13.43 Put	Bond Future	257.9900	0.2580	254.2400	0.2542	1.454	0.0000	0.0000
2024/11/15	2040	08/05/2025	13.43 Call	Bond Future	11879.5100	11.8795	12082.1300	12.0821	1.706	0.0000	0.0000
2024/11/15	2040	08/05/2025	12.75 Put	Bond Future	586.9900	0.5870	574.7800	0.5748	2.080	0.0000	0.0000
2024/11/15	2040	08/05/2025	12.75 Call	Bond Future	8732.6400	8.7326	8926.8000	8.9268	2.223	0.0000	0.0000
2024/11/15	2040	08/05/2025	13.50 Put	Bond Future	231.7100	0.2317	228.4700	0.2285	1.398	0.0000	0.0000
2024/11/15	2040	08/05/2025	13.50 Call	Bond Future	12196.8700	12.1969	12400.0000	12.4000	1.665	0.0000	0.0000
2024/11/15	2040	07/08/2025		Bond Future	11.4433	83.2027	11.4087	83.4136	0.302	0.0000	0.0000
2024/11/15	2040	07/08/2025	13.29 Call	Bond Future	10882.8600	10.8829	11089.0900	11.0891	1.895	0.0000	0.0000
2024/11/15	2040	07/08/2025	13.29 Put	Bond Future	702.3900	0.7024	697.7200	0.6977	0.665	0.0000	0.0000
2024/11/15	2040	06/11/2025		Bond Future	11.5604	84.8197	11.5244	85.0351	0.311	0.0000	0.0000
2024/11/15	2040	06/11/2025	11.84 Call	Bond Future	5026.9500	5.0270	5343.9500	5.3440	6.306	0.0000	0.0000
2024/11/15	2040	06/11/2025	11.84 Put	Bond Future	3380.7600	3.3808	3482.3500	3.4824	3.005	0.0000	0.0000
2024/11/15	2040	05/02/2026		Bond Future	11.7043	81.8516	11.6753	82.0216	0.248	0.0000	0.0000
2024/11/15	2040	05/02/2026	11.49 Call	Bond Future	3853.8700	3.8539	4083.3600	4.0834	5.955	0.0000	0.0000
2024/11/15	2040	05/02/2026	11.49 Put	Bond Future	5122.6600	5.1227	5182.1800	5.1822	1.162	0.0000	0.0000
2024/11/15	2044	06/02/2025	13.75 Call	Bond Future	13559.1300	13.5591	13665.9200	13.6659	0.788	0.0000	0.0000
2024/11/15	2044	06/02/2025	13.75 Put	Bond Future	15.2300	0.0152	14.9400	0.0149	1.904	0.0000	0.0000
2024/11/15	2044	06/02/2025	12.50 Put	Bond Future	242.4800	0.2425	237.4000	0.2374	2.095	0.0000	0.0000
2024/11/15	2044	06/02/2025	12.50 Call	Bond Future	7332.7100	7.3327	7434.7100	7.4347	1.391	0.0000	0.0000
2024/11/15	2044	06/02/2025	12.00 Put	Bond Future	611.6600	0.6117	598.7500	0.5988	2.111	0.0000	0.0000
2024/11/15	2044	06/02/2025	12.00 Call	Bond Future	4823.4900	4.8235	4917.6600	4.9177	1.952	0.0000	0.0000
2024/11/15	2044	06/02/2025		Bond Future	11.3217	80.3562	11.3052	80.4633	0.146	0.0000	0.0000
2024/11/15	2044	06/02/2025	13.02 Call	Bond Future	9987.4100	9.9874	10092.6300	10.0926	1.054	0.0000	0.0000
2024/11/15	2044	06/02/2025	13.02 Put	Bond Future	90.3000	0.0903	88.4400	0.0884	2.060	0.0000	0.0000
2024/11/15	2044	08/05/2025		Bond Future	11.4160	82.0052	11.3990	82.1146	0.150	0.0000	0.0000
2024/11/15	2044	08/05/2025	12.72 Call	Bond Future	8392.9800	8.3930	8450.2900	8.4503	0.683	0.0000	0.0000
2024/11/15	2044	08/05/2025	12.72 Put	Bond Future	712.6400	0.7126	660.5600	0.6606	7.308	0.0000	0.0000
2024/11/15	2044	08/05/2025	Call	Bond Future	12.0200	0.0120	13.5900	0.0136	13.062	0.0000	0.0000
2024/11/15	2044	08/05/2025	Put	Bond Future	18006.8600	18.0069	17899.0400	17.8990	0.599	0.0000	0.0000
2024/11/15	2044	08/05/2025	12.40 Call	Bond Future	6920.1800	6.9202	6962.6800	6.9627	0.614	0.0000	0.0000
2024/11/15	2044	08/05/2025	12.40 Put	Bond Future	1009.0400	1.0090	942.1500	0.9422	6.629	0.0000	0.0000
2024/11/15	2044	08/05/2025	11.65 Call	Bond Future	3728.7600	3.7288	3732.2100	3.7322	0.093	0.0000	0.0000
2024/11/15	2044	08/05/2025	11.65 Put	Bond Future	2255.2000	2.2552	2149.2600	2.1493	4.698	0.0000	0.0000
2024/11/15	2044	08/05/2025	10.92 Put	Bond Future	4706.5400	4.7065	4592.2100	4.5922	2.429	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	
2024/11/15	2044	08/05/2025	10.92 Call			Bond Future	1430.7600	1.4308	1425.8200	1.4258	0.345	0.0000	0.0000
2024/11/15	2044	07/08/2025				Bond Future	11.5236	79.2488	11.5059	79.3607	0.154	0.0000	0.0000
2024/11/15	2044	07/08/2025	13.34 Call			Bond Future	10980.6200	10.9806	11099.3700	11.0994	1.081	0.0000	0.0000
2024/11/15	2044	07/08/2025	13.34 Put			Bond Future	769.8000	0.7698	776.6200	0.7766	0.886	0.0000	0.0000
2024/11/15	2044	06/11/2025				Bond Future	11.6338	80.7888	11.6153	80.9033	0.159	0.0000	0.0000
2024/11/15	2044	06/11/2025	11.88 Call			Bond Future	5003.8000	5.0038	5266.9800	5.2670	5.260	0.0000	0.0000
2024/11/15	2044	06/11/2025	11.88 Put			Bond Future	3503.7700	3.5038	3652.4100	3.6524	4.242	0.0000	0.0000
2024/11/15	2044	05/02/2026				Bond Future	11.7683	77.8726	11.7568	77.9421	0.097	0.0000	0.0000
2024/11/15	2044	05/02/2026	11.56 Call			Bond Future	3952.0200	3.9520	4207.7500	4.2078	6.471	0.0000	0.0000
2024/11/15	2044	05/02/2026	11.56 Put			Bond Future	5232.1500	5.2322	5418.3600	5.4184	3.559	0.0000	0.0000
2024/11/15	2046	06/02/2025				Bond Future	119.2091	119.2091	119.6481	119.6481	0.368	0.0000	0.0000
2024/11/15	2046	06/02/2025	114.01 Call			Bond Future	5199.0600	5.1991	5638.0500	5.6381	8.444	0.0000	0.0000
2024/11/15	2046	06/02/2025	114.01 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	2046	08/05/2025				Bond Future	119.4546	119.4546	119.9029	119.9029	0.375	0.0000	0.0000
2024/11/15	2046	08/05/2025	121.97 Call			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	2046	08/05/2025	121.97 Put			Bond Future	2515.4400	2.5154	2067.0600	2.0671	17.825	0.0000	0.0000
2024/11/15	2046	07/08/2025				Bond Future	121.8581	121.8581	122.3160	122.3160	0.376	0.0000	0.0000
2024/11/15	2046	07/08/2025	118.69 Call			Bond Future	3168.1000	3.1681	3626.0400	3.6260	14.455	0.0000	0.0000
2024/11/15	2046	07/08/2025	118.69 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	2046	06/11/2025				Bond Future	121.9895	121.9895	122.4570	122.4570	0.383	0.0000	0.0000
2024/11/15	2046	06/11/2025	125.41 Call			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	2046	06/11/2025	125.41 Put			Bond Future	3420.4700	3.4205	2952.9600	2.9530	13.668	0.0000	0.0000
2024/11/15	2046	05/02/2026				Bond Future	124.2402	124.2402	124.6465	124.6465	0.327	0.0000	0.0000
2024/11/15	2046	05/02/2026	121.65 Call			Bond Future	2590.2200	2.5902	2996.4800	2.9965	15.684	0.0000	0.0000
2024/11/15	2046	05/02/2026	121.65 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	2050	06/02/2025				Bond Future	118.0241	118.0241	118.6155	118.6155	0.501	0.0000	0.0000
2024/11/15	2050	06/02/2025	115.60 Call			Bond Future	2424.0500	2.4241	3015.5200	3.0155	24.400	0.0000	0.0000
2024/11/15	2050	06/02/2025	115.60 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	2050	08/05/2025				Bond Future	120.4749	120.4749	121.0791	121.0791	0.501	0.0000	0.0000
2024/11/15	2050	08/05/2025	121.16 Call			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	2050	08/05/2025	121.16 Put			Bond Future	685.0800	0.6851	80.9500	0.0810	88.184	0.0000	0.0000
2024/11/15	2050	07/08/2025				Bond Future	120.5125	120.5125	121.1294	121.1294	0.512	0.0000	0.0000
2024/11/15	2050	07/08/2025	119.89 Call			Bond Future	622.4900	0.6225	1239.3900	1.2394	99.102	0.0000	0.0000
2024/11/15	2050	07/08/2025	119.89 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	2050	06/11/2025				Bond Future	122.8879	122.8879	123.5176	123.5176	0.512	0.0000	0.0000
2024/11/15	2050	06/11/2025	124.42 Call			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	2050	06/11/2025	124.42 Put			Bond Future	1532.1100	1.5321	902.4500	0.9025	41.098	0.0000	0.0000
2024/11/15	2050	05/02/2026				Bond Future	122.7301	122.7301	123.3015	123.3015	0.466	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	
2024/11/15	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	481.4800	0.4815	100.000	0.0000	0.0000
2024/11/15	2050	05/02/2026	122.82 Put	Bond Future	89.9000	0.0899	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/11/15	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	AL37	07/11/2024		Index Future	1041.9020	1041.9020	1041.9020	1041.9020	0.000	0.0000	0.0000
2024/11/15	AL37	06/02/2025		Index Future	1069.2890	1069.2890	1069.3190	1069.3190	0.003	0.0000	0.0000
2024/11/15	AL37	08/05/2025		Index Future	1091.2400	1091.2400	1091.2720	1091.2720	0.003	0.0000	0.0000
2024/11/15	AL37	07/08/2025		Index Future	1112.9570	1112.9570	1112.9940	1112.9940	0.003	0.0000	0.0000
2024/11/15	AL37	06/11/2025		Index Future	1134.6730	1134.6730	1134.7160	1134.7160	0.004	0.0000	0.0000
2024/11/15	AL37	05/02/2026		Index Future	1155.4240	1155.4240	1154.8320	1154.8320	0.051	0.0000	0.0000
2024/11/15	AL7T	07/11/2024		Index Future	1250.0920	1250.0920	1250.0920	1250.0920	0.000	0.0000	0.0000
2024/11/15	AL7T	06/02/2025		Index Future	1283.9340	1283.9340	1284.8900	1284.8900	0.074	0.0000	0.0000
2024/11/15	AL7T	08/05/2025		Index Future	1310.2900	1310.2900	1311.2680	1311.2680	0.075	0.0000	0.0000
2024/11/15	AL7T	07/08/2025		Index Future	1336.3670	1336.3670	1337.3700	1337.3700	0.075	0.0000	0.0000
2024/11/15	AL7T	06/11/2025		Index Future	1362.4430	1362.4430	1363.4710	1363.4710	0.075	0.0000	0.0000
2024/11/15	AL7T	05/02/2026		Index Future	1387.3590	1387.3590	1387.6420	1387.6420	0.020	0.0000	0.0000
2024/11/15	ALBI	07/11/2024		Index Future	1076.7180	1076.7180	1076.7180	1076.7180	0.000	0.0000	0.0000
2024/11/15	ALBI	06/02/2025		Index Future	1104.3620	1104.3620	1105.3100	1105.3100	0.086	0.0000	0.0000
2024/11/15	ALBI	08/05/2025		Index Future	1127.0330	1127.0330	1128.0010	1128.0010	0.086	0.0000	0.0000
2024/11/15	ALBI	07/08/2025		Index Future	1149.4620	1149.4620	1150.4550	1150.4550	0.086	0.0000	0.0000
2024/11/15	ALBI	06/11/2025		Index Future	1171.8910	1171.8910	1172.9080	1172.9080	0.087	0.0000	0.0000
2024/11/15	ALBI	05/02/2026		Index Future	1193.3230	1193.3230	1193.7010	1193.7010	0.032	0.0000	0.0000
2024/11/15	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	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	
2024/11/15	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/15	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/15	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/15	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/15	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/15	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/11/15	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/15	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/15	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/15	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/15	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/15	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/11/15	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/15	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/15	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/15	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/15	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/15	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/15	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/15	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/15	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/15	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/15	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/15	ES33	06/02/2025		Bond Future	11.1201	83.3696	11.1032	83.4493	0.152	0.0000	0.0000
2024/11/15	ES33	06/02/2025	13.34 Call	Bond Future	9637.9600	9.6380	9717.7400	9.7177	0.828	0.0000	0.0000
2024/11/15	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	ES33	08/05/2025		Bond Future	11.2342	81.3001	11.2165	81.3817	0.157	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	
2024/11/15	ES33	08/05/2025	12.73 Call	Bond Future	6528.0800	6.5281	6609.6600	6.6097	1.250	0.0000	0.0000
2024/11/15	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	ES33	07/08/2025		Bond Future	11.3653	82.9348	11.3467	83.0184	0.163	0.0000	0.0000
2024/11/15	ES33	07/08/2025	13.56 Call	Bond Future	9130.1700	9.1302	9213.7600	9.2138	0.916	0.0000	0.0000
2024/11/15	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	ES33	06/11/2025		Bond Future	11.5176	80.7703	11.4981	80.8559	0.170	0.0000	0.0000
2024/11/15	ES33	06/11/2025	12.01 Call	Bond Future	2120.0200	2.1200	2205.6500	2.2057	4.039	0.0000	0.0000
2024/11/15	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	ES33	05/02/2026		Bond Future	11.7096	82.2548	11.7001	82.2949	0.080	0.0000	0.0000
2024/11/15	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	ES33	05/02/2026	11.49 Put	Bond Future	940.6700	0.9407	900.6000	0.9006	4.260	0.0000	0.0000
2024/11/15	ES42	06/02/2025		Bond Future	11.6318	79.4430	11.6152	79.5429	0.143	0.0000	0.0000
2024/11/15	ES42	06/02/2025	13.71 Call	Bond Future	11049.4900	11.0495	11149.4600	11.1495	0.905	0.0000	0.0000
2024/11/15	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	ES42	08/05/2025		Bond Future	11.7357	76.8252	11.7185	76.9274	0.147	0.0000	0.0000
2024/11/15	ES42	08/05/2025	13.25 Call	Bond Future	8194.2900	8.1943	8296.5500	8.2966	1.248	0.0000	0.0000
2024/11/15	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	ES42	07/08/2025		Bond Future	11.8493	78.3687	11.8314	78.4734	0.151	0.0000	0.0000
2024/11/15	ES42	07/08/2025	13.79 Call	Bond Future	10096.5700	10.0966	10201.2000	10.2012	1.036	0.0000	0.0000
2024/11/15	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	ES42	06/11/2025		Bond Future	11.9757	75.6456	11.9570	75.7527	0.156	0.0000	0.0000
2024/11/15	ES42	06/11/2025	12.39 Call	Bond Future	2311.7400	2.3117	2418.8400	2.4188	4.633	0.0000	0.0000
2024/11/15	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	ES42	05/02/2026		Bond Future	12.1253	77.0319	12.1139	77.0959	0.094	0.0000	0.0000
2024/11/15	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	ES42	05/02/2026	11.85 Put	Bond Future	1567.8300	1.5678	1503.7900	1.5038	4.085	0.0000	0.0000
2024/11/15	GOVI	07/11/2024		GOVI	1060.1460	1060.1460	1060.1460	1060.1460	0.000	0.0000	0.0000
2024/11/15	GOVI	06/02/2025		GOVI	1087.4280	1087.4280	1088.3460	1088.3460	0.084	0.0000	0.0000
2024/11/15	GOVI	06/02/2025	972.00 Call	GOVI	1154280.0000	115.4280	1163460.0000	116.3460	0.795	0.0000	0.0000
2024/11/15	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	GOVI	08/05/2025		GOVI	1109.7500	1109.7500	1110.6890	1110.6890	0.085	0.0000	0.0000
2024/11/15	GOVI	08/05/2025	1,022.00 Call	GOVI	877500.0000	87.7500	886890.0000	88.6890	1.070	0.0000	0.0000
2024/11/15	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	GOVI	07/08/2025		GOVI	1131.8360	1131.8360	1132.7980	1132.7980	0.085	0.0000	0.0000
2024/11/15	GOVI	07/08/2025	1,011.00 Call	GOVI	1208360.0000	120.8360	1217980.0000	121.7980	0.796	0.0000	0.0000
2024/11/15	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	
2024/11/15	GOVI	06/11/2025		GOVI	1153.9210	1153.9210	1154.9070	1154.9070	0.085	0.0000	0.0000
2024/11/15	GOVI	06/11/2025	1,112. Call 00	GOVI	419210.0000	41.9210	429070.0000	42.9070	2.352	0.0000	0.0000
2024/11/15	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	GOVI	05/02/2026		GOVI	1175.0240	1175.0240	1175.3800	1175.3800	0.030	0.0000	0.0000
2024/11/15	GOVI	05/02/2026	1,150. Call 00	GOVI	250240.0000	25.0240	253800.0000	25.3800	1.423	0.0000	0.0000
2024/11/15	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/11/15	IGOV	07/11/2024		Index Future	362.6780	362.6780	362.6780	362.6780	0.000	0.0000	0.0000
2024/11/15	IGOV	06/02/2025		Index Future	370.7860	370.7860	371.1860	371.1860	0.108	0.0000	0.0000
2024/11/15	IGOV	08/05/2025		Index Future	378.4860	378.4860	378.8960	378.8960	0.108	0.0000	0.0000
2024/11/15	IGOV	07/08/2025		Index Future	386.1060	386.1060	386.5250	386.5250	0.109	0.0000	0.0000
2024/11/15	IGOV	06/11/2025		Index Future	393.7250	393.7250	394.1550	394.1550	0.109	0.0000	0.0000
2024/11/15	IGOV	05/02/2026		Index Future	401.0100	401.0100	401.2270	401.2270	0.054	0.0000	0.0000
2024/11/15	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/11/15	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/11/15	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/11/15	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/11/15	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/11/15	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/11/15	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/11/15	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/11/15	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/11/15	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/11/15	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/11/15	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/11/15	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/11/15	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/11/15	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/11/15	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/11/15	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/11/15	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/11/15	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	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	
2024/11/15	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/11/15	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/11/15	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/11/15	R033	06/02/2025		Bond Future	10.1348	102.9224	10.1443	102.8709	0.094	0.0000	0.0000
2024/11/15	R033	06/02/2025	10.33 Call	Bond Future	2161.8800	2.1619	2123.8100	2.1238	1.761	0.0000	0.0000
2024/11/15	R033	06/02/2025	10.33 Put	Bond Future	1110.0200	1.1100	1123.4400	1.1234	1.209	0.0000	0.0000
2024/11/15	R033	08/05/2025		Bond Future	10.2192	99.9851	10.2292	99.9328	0.097	0.0000	0.0000
2024/11/15	R033	08/05/2025	10.33 Call	Bond Future	2586.1300	2.5861	2554.6500	2.5547	1.217	0.0000	0.0000
2024/11/15	R033	08/05/2025	10.33 Put	Bond Future	2002.9000	2.0029	2023.7900	2.0238	1.043	0.0000	0.0000
2024/11/15	R033	07/08/2025		Bond Future	10.3204	101.9720	10.3307	101.9191	0.100	0.0000	0.0000
2024/11/15	R033	07/08/2025	10.33 Call	Bond Future	2828.5500	2.8286	2802.9400	2.8029	0.905	0.0000	0.0000
2024/11/15	R033	07/08/2025	10.33 Put	Bond Future	2779.1700	2.7792	2806.4900	2.8065	0.983	0.0000	0.0000
2024/11/15	R033	06/11/2025		Bond Future	10.4387	98.9111	10.4494	98.8576	0.103	0.0000	0.0000
2024/11/15	R033	06/11/2025	10.33 Call	Bond Future	3073.4500	3.0735	2997.4200	2.9974	2.474	0.0000	0.0000
2024/11/15	R033	06/11/2025	10.33 Put	Bond Future	3617.7800	3.6178	3595.2700	3.5953	0.622	0.0000	0.0000
2024/11/15	R033	05/02/2026		Bond Future	10.5940	100.7061	10.6173	100.5935	0.220	0.0000	0.0000
2024/11/15	R033	05/02/2026	10.49 Call	Bond Future	3403.8200	3.4038	3344.1500	3.3442	1.753	0.0000	0.0000
2024/11/15	R033	05/02/2026	10.49 Put	Bond Future	3907.4600	3.9075	3960.4400	3.9604	1.356	0.0000	0.0000
2024/11/15	R035	06/02/2025	10.10 Put	Bond Future	3053.6500	3.0537	2974.7700	2.9748	2.583	0.0000	0.0000
2024/11/15	R035	06/02/2025	10.10 Call	Bond Future	673.5000	0.6735	718.6600	0.7187	6.705	0.0000	0.0000
2024/11/15	R035	06/02/2025	11.10 Call	Bond Future	3864.9200	3.8649	3970.7600	3.9708	2.738	0.0000	0.0000
2024/11/15	R035	06/02/2025	11.10 Put	Bond Future	591.6500	0.5917	573.4500	0.5735	3.076	0.0000	0.0000
2024/11/15	R035	06/02/2025	11.30 Call	Bond Future	4751.9500	4.7520	4863.0100	4.8630	2.337	0.0000	0.0000
2024/11/15	R035	06/02/2025	11.30 Put	Bond Future	404.7400	0.4047	391.7600	0.3918	3.207	0.0000	0.0000
2024/11/15	R035	06/02/2025	10.65 Call	Bond Future	2107.4400	2.1074	2191.5200	2.1915	3.990	0.0000	0.0000
2024/11/15	R035	06/02/2025	10.65 Put	Bond Future	1318.4700	1.3185	1278.5100	1.2785	3.031	0.0000	0.0000
2024/11/15	R035	06/02/2025	10.34 Put	Bond Future	2163.9600	2.1640	2103.5600	2.1036	2.791	0.0000	0.0000
2024/11/15	R035	06/02/2025	10.34 Call	Bond Future	1185.1000	1.1851	1248.7400	1.2487	5.370	0.0000	0.0000
2024/11/15	R035	06/02/2025	10.26 Put	Bond Future	2436.7100	2.4367	2370.5100	2.3705	2.717	0.0000	0.0000
2024/11/15	R035	06/02/2025	10.26 Call	Bond Future	993.9600	0.9940	1051.8000	1.0518	5.819	0.0000	0.0000
2024/11/15	R035	06/02/2025		Bond Future	10.5106	94.0095	10.4889	94.1335	0.207	0.0000	0.0000
2024/11/15	R035	06/02/2025	12.41 Call	Bond Future	10029.7900	10.0298	10152.3900	10.1524	1.222	0.0000	0.0000
2024/11/15	R035	06/02/2025	12.41 Put	Bond Future	41.4500	0.0415	40.0100	0.0400	3.474	0.0000	0.0000
2024/11/15	R035	08/05/2025		Bond Future	10.5948	91.4271	10.5722	91.5539	0.214	0.0000	0.0000
2024/11/15	R035	08/05/2025	11.78 Call	Bond Future	6943.4300	6.9434	7064.6500	7.0647	1.746	0.0000	0.0000
2024/11/15	R035	08/05/2025	11.78 Put	Bond Future	643.4300	0.6434	637.9000	0.6379	0.859	0.0000	0.0000
2024/11/15	R035	08/05/2025	13.35 Call	Bond Future	13812.8400	13.8128	13939.9800	13.9400	0.920	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	
2024/11/15	R035	08/05/2025	13.35 Put	Bond Future	63.5000	0.0635	63.8900	0.0639	0.614	0.0000	0.0000
2024/11/15	R035	08/05/2025	12.70 Call	Bond Future	10980.0900	10.9801	11106.4700	11.1065	1.151	0.0000	0.0000
2024/11/15	R035	08/05/2025	12.70 Put	Bond Future	198.9500	0.1990	198.5800	0.1986	0.186	0.0000	0.0000
2024/11/15	R035	08/05/2025	11.46 Put	Bond Future	935.1500	0.9352	925.2700	0.9253	1.057	0.0000	0.0000
2024/11/15	R035	08/05/2025	11.46 Call	Bond Future	5594.9100	5.5949	5711.7800	5.7118	2.089	0.0000	0.0000
2024/11/15	R035	08/05/2025	11.70 Call	Bond Future	6600.8300	6.6008	6721.1500	6.7212	1.823	0.0000	0.0000
2024/11/15	R035	08/05/2025	11.70 Put	Bond Future	706.8200	0.7068	700.3900	0.7004	0.910	0.0000	0.0000
2024/11/15	R035	08/05/2025	10.95 Call	Bond Future	3619.2500	3.6193	3721.1700	3.7212	2.816	0.0000	0.0000
2024/11/15	R035	08/05/2025	10.95 Put	Bond Future	1665.5300	1.6655	1640.7000	1.6407	1.491	0.0000	0.0000
2024/11/15	R035	08/05/2025	10.44 Put	Bond Future	2871.0300	2.8710	2823.3600	2.8234	1.660	0.0000	0.0000
2024/11/15	R035	08/05/2025	10.44 Call	Bond Future	2000.8800	2.0009	2079.9600	2.0800	3.952	0.0000	0.0000
2024/11/15	R035	07/08/2025		Bond Future	10.6945	93.2446	10.6708	93.3743	0.222	0.0000	0.0000
2024/11/15	R035	07/08/2025	12.65 Call	Bond Future	10394.1000	10.3941	10527.0100	10.5270	1.279	0.0000	0.0000
2024/11/15	R035	07/08/2025	12.65 Put	Bond Future	521.2200	0.5212	524.4900	0.5245	0.627	0.0000	0.0000
2024/11/15	R035	06/11/2025		Bond Future	10.8116	90.5519	10.7868	90.6845	0.230	0.0000	0.0000
2024/11/15	R035	06/11/2025	11.20 Call	Bond Future	4712.1400	4.7121	4976.2800	4.9763	5.606	0.0000	0.0000
2024/11/15	R035	06/11/2025	11.20 Put	Bond Future	2671.1900	2.6712	2802.7200	2.8027	4.924	0.0000	0.0000
2024/11/15	R035	05/02/2026		Bond Future	10.9615	92.1973	10.9457	92.2794	0.144	0.0000	0.0000
2024/11/15	R035	05/02/2026	10.79 Call	Bond Future	3378.6900	3.3787	3564.5200	3.5645	5.500	0.0000	0.0000
2024/11/15	R035	05/02/2026	10.79 Put	Bond Future	4275.9200	4.2759	4379.6400	4.3796	2.426	0.0000	0.0000
2024/11/15	R038	06/02/2025		Bond Future	11.1117	102.3596	11.0981	102.4510	0.122	0.0000	0.0000
2024/11/15	R038	06/02/2025	11.24 Call	Bond Future	2521.3600	2.5214	2587.0300	2.5870	2.605	0.0000	0.0000
2024/11/15	R038	06/02/2025	11.24 Put	Bond Future	1661.3400	1.6613	1635.5500	1.6356	1.552	0.0000	0.0000
2024/11/15	R038	08/05/2025		Bond Future	11.2141	98.9689	11.2000	99.0624	0.126	0.0000	0.0000
2024/11/15	R038	08/05/2025	11.24 Call	Bond Future	3010.7400	3.0107	3084.2900	3.0843	2.443	0.0000	0.0000
2024/11/15	R038	08/05/2025	11.24 Put	Bond Future	2839.3800	2.8394	2819.3900	2.8194	0.704	0.0000	0.0000
2024/11/15	R038	07/08/2025		Bond Future	11.3298	100.9353	11.3151	101.0312	0.130	0.0000	0.0000
2024/11/15	R038	07/08/2025	11.24 Call	Bond Future	3357.5700	3.3576	3439.3700	3.4394	2.436	0.0000	0.0000
2024/11/15	R038	07/08/2025	11.24 Put	Bond Future	3942.9400	3.9429	3928.8300	3.9288	0.358	0.0000	0.0000
2024/11/15	R038	06/11/2025		Bond Future	11.4593	97.4122	11.4438	97.5104	0.135	0.0000	0.0000
2024/11/15	R038	06/11/2025	11.24 Call	Bond Future	3804.8400	3.8048	3856.7200	3.8567	1.364	0.0000	0.0000
2024/11/15	R038	06/11/2025	11.24 Put	Bond Future	5212.0600	5.2121	5165.7500	5.1658	0.889	0.0000	0.0000
2024/11/15	R038	06/11/2025	12.33 Call	Bond Future	7836.9000	7.8369	7912.7900	7.9128	0.968	0.0000	0.0000
2024/11/15	R038	06/11/2025	12.33 Put	Bond Future	2531.6900	2.5317	2509.3900	2.5094	0.881	0.0000	0.0000
2024/11/15	R038	06/11/2025	10.98 Put	Bond Future	6163.4200	6.1634	6111.0700	6.1111	0.849	0.0000	0.0000
2024/11/15	R038	06/11/2025	10.98 Call	Bond Future	3048.2900	3.0483	3094.1300	3.0941	1.504	0.0000	0.0000
2024/11/15	R038	05/02/2026		Bond Future	11.6170	99.1786	11.6102	99.2210	0.059	0.0000	0.0000
2024/11/15	R038	05/02/2026	11.44 Call	Bond Future	4379.0600	4.3791	4437.2800	4.4373	1.330	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/11/15	R038	05/02/2026	11.44 Put	Bond Future	5485.7400	5.4857	5501.5400	5.5015	0.288	0.0000	0.0000
2024/11/15	R053	06/02/2025		Bond Future	11.2793	107.1734	11.2577	107.3615	0.192	0.0000	0.0000
2024/11/15	R053	06/02/2025	12.94 Call	Bond Future	12928.5500	12.9286	13111.3100	13.1113	1.414	0.0000	0.0000
2024/11/15	R053	06/02/2025	12.94 Put	Bond Future	135.4800	0.1355	130.1500	0.1302	3.934	0.0000	0.0000
2024/11/15	R053	08/05/2025		Bond Future	11.3668	103.5041	11.3444	103.6963	0.197	0.0000	0.0000
2024/11/15	R053	08/05/2025	12.64 Call	Bond Future	10921.3100	10.9213	11103.6400	11.1036	1.669	0.0000	0.0000
2024/11/15	R053	08/05/2025	12.64 Put	Bond Future	984.4300	0.9844	974.6100	0.9746	0.998	0.0000	0.0000
2024/11/15	R053	07/08/2025		Bond Future	11.4644	105.5605	11.4412	105.7569	0.203	0.0000	0.0000
2024/11/15	R053	07/08/2025	13.17 Call	Bond Future	13946.6700	13.9467	14066.3800	14.0664	0.858	0.0000	0.0000
2024/11/15	R053	07/08/2025	13.17 Put	Bond Future	1220.2400	1.2202	1143.5700	1.1436	6.283	0.0000	0.0000
2024/11/15	R053	06/11/2025		Bond Future	11.5721	101.7489	11.5479	101.9496	0.209	0.0000	0.0000
2024/11/15	R053	06/11/2025	11.76 Call	Bond Future	6367.4600	6.3675	6463.0800	6.4631	1.502	0.0000	0.0000
2024/11/15	R053	06/11/2025	11.76 Put	Bond Future	4832.8800	4.8329	4727.7800	4.7278	2.175	0.0000	0.0000
2024/11/15	R053	05/02/2026		Bond Future	11.7012	103.5935	11.6835	103.7376	0.152	0.0000	0.0000
2024/11/15	R053	05/02/2026	11.49 Call	Bond Future	5349.8800	5.3499	5312.9100	5.3129	0.691	0.0000	0.0000
2024/11/15	R053	05/02/2026	11.49 Put	Bond Future	7090.1600	7.0902	6909.0800	6.9091	2.554	0.0000	0.0000
2024/11/15	R186	06/02/2025		Bond Future	8.2959	105.2009	8.3015	105.1913	0.067	0.0000	0.0000
2024/11/15	R186	06/02/2025	9.03 Call	Bond Future	1351.5700	1.3516	1338.3600	1.3384	0.977	0.0000	0.0000
2024/11/15	R186	06/02/2025	9.03 Put	Bond Future	89.7200	0.0897	86.2000	0.0862	3.923	0.0000	0.0000
2024/11/15	R186	08/05/2025		Bond Future	8.2962	107.3602	8.3026	107.3505	0.077	0.0000	0.0000
2024/11/15	R186	08/05/2025	8.47 Call	Bond Future	693.0600	0.6931	686.5000	0.6865	0.947	0.0000	0.0000
2024/11/15	R186	08/05/2025	8.47 Put	Bond Future	430.9400	0.4309	434.0700	0.4341	0.726	0.0000	0.0000
2024/11/15	R186	07/08/2025	10.25 Call	Bond Future	2496.8200	2.4968	2489.3000	2.4893	0.301	0.0000	0.0000
2024/11/15	R186	07/08/2025	10.25 Put	Bond Future	87.6900	0.0877	89.5400	0.0895	2.110	0.0000	0.0000
2024/11/15	R186	07/08/2025	9.22 Put	Bond Future	276.6500	0.2767	258.0000	0.2580	6.741	0.0000	0.0000
2024/11/15	R186	07/08/2025	9.22 Call	Bond Future	1393.3600	1.3934	1365.3400	1.3653	2.011	0.0000	0.0000
2024/11/15	R186	07/08/2025		Bond Future	8.3447	104.1839	8.3520	104.1746	0.087	0.0000	0.0000
2024/11/15	R186	07/08/2025	9.68 Call	Bond Future	1879.7600	1.8798	1856.0000	1.8560	1.264	0.0000	0.0000
2024/11/15	R186	07/08/2025	9.68 Put	Bond Future	182.9800	0.1830	168.5900	0.1686	7.864	0.0000	0.0000
2024/11/15	R186	06/11/2025		Bond Future	8.4508	106.2111	8.4594	106.2021	0.102	0.0000	0.0000
2024/11/15	R186	06/11/2025	8.13 Call	Bond Future	405.1200	0.4051	382.4200	0.3824	5.603	0.0000	0.0000
2024/11/15	R186	06/11/2025	8.13 Put	Bond Future	744.9000	0.7449	731.2700	0.7313	1.830	0.0000	0.0000
2024/11/15	R186	05/02/2026		Bond Future	8.7905	102.8351	8.8756	102.7652	0.968	0.0000	0.0000
2024/11/15	R186	05/02/2026	8.43 Call	Bond Future	370.0200	0.3700	332.8800	0.3329	10.037	0.0000	0.0000
2024/11/15	R186	05/02/2026	8.43 Put	Bond Future	667.2600	0.6673	700.0700	0.7001	4.917	0.0000	0.0000
2024/11/15	R202	06/02/2025		Bond Future	267.6358	267.6358	267.4169	267.4169	0.082	0.0000	0.0000
2024/11/15	R202	06/02/2025	266.79 Call	Bond Future	845.7900	0.8458	626.8700	0.6269	25.883	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
2024/11/15	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/11/15	R202	08/05/2025		Bond Future	273.1939	273.1939	272.9708	272.9708	0.082	0.0000
2024/11/15	R202	08/05/2025	272.31 Call	Bond Future	883.8500	0.8839	660.8400	0.6608	25.232	0.0000
2024/11/15	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/15	R202	07/08/2025		Bond Future	273.4143	273.4143	273.1880	273.1880	0.083	0.0000
2024/11/15	R202	07/08/2025	271.60 Call	Bond Future	1814.3200	1.8143	1588.0400	1.5880	12.472	0.0000
2024/11/15	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/15	R202	06/11/2025		Bond Future	278.8047	278.8047	278.5754	278.5754	0.082	0.0000
2024/11/15	R202	06/11/2025	275.64 Call	Bond Future	3164.6900	3.1647	2935.3800	2.9354	7.246	0.0000
2024/11/15	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/15	R202	05/02/2026		Bond Future	278.5853	278.5853	278.1945	278.1945	0.140	0.0000
2024/11/15	R202	05/02/2026	277.82 Call	Bond Future	765.2600	0.7653	374.4600	0.3745	51.068	0.0000
2024/11/15	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/15	R209	06/02/2025		Bond Future	10.6582	73.9441	10.6418	74.0285	0.154	0.0000
2024/11/15	R209	06/02/2025	12.44 Call	Bond Future	8480.9200	8.4809	8564.3700	8.5644	0.984	0.0000
2024/11/15	R209	06/02/2025	12.44 Put	Bond Future	44.7900	0.0448	43.8100	0.0438	2.188	0.0000
2024/11/15	R209	08/05/2025		Bond Future	10.7396	72.3064	10.7225	72.3928	0.159	0.0000
2024/11/15	R209	08/05/2025	11.89 Call	Bond Future	6115.9800	6.1160	6201.0100	6.2010	1.390	0.0000
2024/11/15	R209	08/05/2025	11.89 Put	Bond Future	589.3700	0.5894	588.0300	0.5880	0.227	0.0000
2024/11/15	R209	07/08/2025		Bond Future	10.8331	73.7435	10.8154	73.8319	0.164	0.0000
2024/11/15	R209	07/08/2025	12.68 Call	Bond Future	9011.0400	9.0110	9104.4800	9.1045	1.037	0.0000
2024/11/15	R209	07/08/2025	12.68 Put	Bond Future	545.7800	0.5458	550.8100	0.5508	0.922	0.0000
2024/11/15	R209	06/11/2025		Bond Future	10.9388	72.0258	10.9203	72.1162	0.169	0.0000
2024/11/15	R209	06/11/2025	11.27 Call	Bond Future	4140.3200	4.1403	4349.8400	4.3498	5.060	0.0000
2024/11/15	R209	06/11/2025	11.27 Put	Bond Future	2543.7700	2.5438	2662.8500	2.6629	4.681	0.0000
2024/11/15	R209	05/02/2026		Bond Future	11.0705	73.3343	11.0601	73.3843	0.094	0.0000
2024/11/15	R209	05/02/2026	10.93 Call	Bond Future	3235.1500	3.2352	3408.1900	3.4082	5.349	0.0000
2024/11/15	R209	05/02/2026	10.93 Put	Bond Future	3912.6500	3.9127	4035.7200	4.0357	3.145	0.0000
2024/11/15	R210	06/02/2025		Bond Future	244.6594	244.6594	244.6424	244.6424	0.007	0.0000
2024/11/15	R210	06/02/2025	239.61 Call	Bond Future	5049.4200	5.0494	5032.3900	5.0324	0.337	0.0000
2024/11/15	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/15	R210	08/05/2025		Bond Future	246.3598	246.3598	246.3429	246.3429	0.007	0.0000
2024/11/15	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/15	R210	08/05/2025	248.03 Put	Bond Future	1670.2400	1.6702	1687.1000	1.6871	1.009	0.0000
2024/11/15	R210	07/08/2025		Bond Future	251.3173	251.3173	251.3012	251.3012	0.006	0.0000
2024/11/15	R210	07/08/2025	248.44 Call	Bond Future	2877.3300	2.8773	2861.2300	2.8612	0.560	0.0000
2024/11/15	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/15	R210	06/11/2025		Bond Future	252.8307	252.8307	252.8153	252.8153	0.006	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	
2024/11/15	R210	06/11/2025	252.14 Call	Bond Future	690.7100	0.6907	675.3000	0.6753	2.231	0.0000	0.0000
2024/11/15	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	R210	05/02/2026		Bond Future	257.4990	257.4990	257.3398	257.3398	0.062	0.0000	0.0000
2024/11/15	R210	05/02/2026	253.10 Call	Bond Future	4398.9800	4.3990	4239.8300	4.2398	3.618	0.0000	0.0000
2024/11/15	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	R213	06/02/2025		Bond Future	9.5620	91.6019	9.5612	91.6051	0.008	0.0000	0.0000
2024/11/15	R213	06/02/2025	11.35 Call	Bond Future	7138.5500	7.1386	7143.3400	7.1433	0.067	0.0000	0.0000
2024/11/15	R213	06/02/2025	11.35 Put	Bond Future	33.3000	0.0333	34.8200	0.0348	4.565	0.0000	0.0000
2024/11/15	R213	08/05/2025		Bond Future	9.6259	89.9234	9.6250	89.9269	0.009	0.0000	0.0000
2024/11/15	R213	08/05/2025	10.52 Call	Bond Future	4097.2000	4.0972	4089.0100	4.0890	0.200	0.0000	0.0000
2024/11/15	R213	08/05/2025	10.52 Put	Bond Future	563.6000	0.5636	551.9300	0.5519	2.071	0.0000	0.0000
2024/11/15	R213	07/08/2025		Bond Future	9.7093	91.7113	9.7083	91.7153	0.011	0.0000	0.0000
2024/11/15	R213	07/08/2025	11.66 Call	Bond Future	7589.8400	7.5898	7580.8400	7.5808	0.119	0.0000	0.0000
2024/11/15	R213	07/08/2025	11.66 Put	Bond Future	345.5800	0.3456	332.5900	0.3326	3.759	0.0000	0.0000
2024/11/15	R213	06/11/2025		Bond Future	9.8170	89.9420	9.8159	89.9465	0.012	0.0000	0.0000
2024/11/15	R213	06/11/2025	10.05 Call	Bond Future	2899.3000	2.8993	2929.8500	2.9299	1.054	0.0000	0.0000
2024/11/15	R213	06/11/2025	10.05 Put	Bond Future	2026.8900	2.0269	2053.0000	2.0530	1.288	0.0000	0.0000
2024/11/15	R213	05/02/2026		Bond Future	9.9706	91.5785	9.9838	91.5310	0.132	0.0000	0.0000
2024/11/15	R213	05/02/2026	9.89 Call	Bond Future	2385.2300	2.3852	2391.2500	2.3913	0.252	0.0000	0.0000
2024/11/15	R213	05/02/2026	9.89 Put	Bond Future	2676.9300	2.6769	2730.4900	2.7305	2.001	0.0000	0.0000
2024/11/15	R214	06/02/2025	13.63 Call	Bond Future	12187.9200	12.1879	12277.9100	12.2779	0.738	0.0000	0.0000
2024/11/15	R214	06/02/2025	13.63 Put	Bond Future	6.6600	0.0067	6.5200	0.0065	2.102	0.0000	0.0000
2024/11/15	R214	06/02/2025	12.25 Put	Bond Future	179.2100	0.1792	175.1500	0.1752	2.265	0.0000	0.0000
2024/11/15	R214	06/02/2025	12.25 Call	Bond Future	6326.7700	6.3268	6412.8400	6.4128	1.360	0.0000	0.0000
2024/11/15	R214	06/02/2025	11.75 Put	Bond Future	468.5800	0.4686	458.0500	0.4581	2.247	0.0000	0.0000
2024/11/15	R214	06/02/2025	11.75 Call	Bond Future	4171.5900	4.1716	4251.1900	4.2512	1.908	0.0000	0.0000
2024/11/15	R214	06/02/2025		Bond Future	11.0463	69.1106	11.0300	69.2007	0.148	0.0000	0.0000
2024/11/15	R214	06/02/2025	12.71 Call	Bond Future	8341.9200	8.3419	8430.4200	8.4304	1.061	0.0000	0.0000
2024/11/15	R214	06/02/2025	12.71 Put	Bond Future	71.9800	0.0720	70.3500	0.0704	2.265	0.0000	0.0000
2024/11/15	R214	08/05/2025		Bond Future	11.1257	67.2246	11.1088	67.3167	0.152	0.0000	0.0000
2024/11/15	R214	08/05/2025	12.40 Call	Bond Future	6987.1700	6.9872	7078.5700	7.0786	1.308	0.0000	0.0000
2024/11/15	R214	08/05/2025	12.40 Put	Bond Future	576.9300	0.5769	576.1700	0.5762	0.132	0.0000	0.0000
2024/11/15	R214	07/08/2025		Bond Future	11.2163	68.5609	11.1987	68.6552	0.157	0.0000	0.0000
2024/11/15	R214	07/08/2025	12.97 Call	Bond Future	9105.9500	9.1060	9206.1200	9.2061	1.100	0.0000	0.0000
2024/11/15	R214	07/08/2025	12.97 Put	Bond Future	632.0400	0.6320	637.9600	0.6380	0.937	0.0000	0.0000
2024/11/15	R214	06/11/2025		Bond Future	11.3191	66.5941	11.3009	66.6905	0.161	0.0000	0.0000
2024/11/15	R214	06/11/2025	11.64 Call	Bond Future	4410.7500	4.4108	4692.5400	4.6925	6.389	0.0000	0.0000
2024/11/15	R214	06/11/2025	11.64 Put	Bond Future	2749.0300	2.7490	2934.3900	2.9344	6.743	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	
2024/11/15	R214	05/02/2026		Bond Future	11.4452	67.8041	11.4338	67.8634	0.100	0.0000	0.0000
2024/11/15	R214	05/02/2026	11.26 Call	Bond Future	3334.0900	3.3341	3538.5700	3.5386	6.133	0.0000	0.0000
2024/11/15	R214	05/02/2026	11.26 Put	Bond Future	4305.0800	4.3051	4450.2500	4.4503	3.372	0.0000	0.0000
2024/11/15	R248	06/02/2025	10.30 Put	Bond Future	7048.0100	7.0480	6884.3400	6.8843	2.322	0.0000	0.0000
2024/11/15	R248	06/02/2025	10.30 Call	Bond Future	132.4400	0.1324	149.7000	0.1497	13.032	0.0000	0.0000
2024/11/15	R248	06/02/2025	11.00 Put	Bond Future	2934.2600	2.9343	2833.3200	2.8333	3.440	0.0000	0.0000
2024/11/15	R248	06/02/2025	11.00 Call	Bond Future	1178.2300	1.1782	1258.2200	1.2582	6.789	0.0000	0.0000
2024/11/15	R248	06/02/2025	11.70 Call	Bond Future	3838.7500	3.8388	3980.8300	3.9808	3.701	0.0000	0.0000
2024/11/15	R248	06/02/2025	11.70 Put	Bond Future	935.8300	0.9358	896.9800	0.8970	4.151	0.0000	0.0000
2024/11/15	R248	06/02/2025		Bond Future	11.2556	83.4773	11.2288	83.6582	0.238	0.0000	0.0000
2024/11/15	R248	06/02/2025	12.71 Call	Bond Future	9005.3300	9.0053	9179.1400	9.1791	1.930	0.0000	0.0000
2024/11/15	R248	06/02/2025	12.71 Put	Bond Future	144.4600	0.1445	137.3400	0.1373	4.929	0.0000	0.0000
2024/11/15	R248	08/05/2025		Bond Future	11.3394	80.7422	11.3117	80.9271	0.244	0.0000	0.0000
2024/11/15	R248	08/05/2025	12.60 Call	Bond Future	8434.4400	8.4344	8606.7700	8.6068	2.043	0.0000	0.0000
2024/11/15	R248	08/05/2025	12.60 Put	Bond Future	748.7600	0.7488	736.2300	0.7362	1.673	0.0000	0.0000
2024/11/15	R248	07/08/2025		Bond Future	11.4345	82.3471	11.4058	82.5360	0.252	0.0000	0.0000
2024/11/15	R248	07/08/2025	13.21 Call	Bond Future	11176.6600	11.1767	11306.1500	11.3062	1.159	0.0000	0.0000
2024/11/15	R248	07/08/2025	13.21 Put	Bond Future	863.5900	0.8636	804.1400	0.8041	6.884	0.0000	0.0000
2024/11/15	R248	06/11/2025		Bond Future	11.5415	79.5053	11.5116	79.6983	0.259	0.0000	0.0000
2024/11/15	R248	06/11/2025	11.74 Call	Bond Future	4951.8200	4.9518	5223.3600	5.2234	5.484	0.0000	0.0000
2024/11/15	R248	06/11/2025	11.74 Put	Bond Future	3688.7400	3.6887	3767.3100	3.7673	2.130	0.0000	0.0000
2024/11/15	R248	05/02/2026		Bond Future	11.6717	80.9488	11.6480	81.0986	0.203	0.0000	0.0000
2024/11/15	R248	05/02/2026	11.46 Call	Bond Future	4115.8800	4.1159	4239.6300	4.2396	3.007	0.0000	0.0000
2024/11/15	R248	05/02/2026	11.46 Put	Bond Future	5474.5600	5.4746	5448.5400	5.4485	0.475	0.0000	0.0000
2024/11/15	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/15	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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