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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/11/2024 TO 19/11/2024

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
2024/11/19	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/19	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/19	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/19	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/19	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/19	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/19	2029	06/02/2025		Bond Future	134.9635	134.9635	134.8994	0.048	0.0000	0.0000
2024/11/19	2029	06/02/2025	132.40 Call	Bond Future	2563.5000	2.5635	2499.3700	2.502	0.0000	0.0000
2024/11/19	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/19	2029	08/05/2025		Bond Future	136.3476	136.3476	136.2825	0.048	0.0000	0.0000
2024/11/19	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/19	2029	08/05/2025	137.85 Put	Bond Future	1502.3700	1.5024	1567.5400	4.338	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	
2024/11/19	2029	07/08/2025		Bond Future	139.0929	139.0929	139.0270	139.0270	0.047	0.0000	0.0000
2024/11/19	2029	07/08/2025	137.41 Call	Bond Future	1682.8700	1.6829	1617.0300	1.6170	3.912	0.0000	0.0000
2024/11/19	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/19	2029	06/11/2025		Bond Future	140.3920	140.3920	140.3254	140.3254	0.047	0.0000	0.0000
2024/11/19	2029	06/11/2025	139.79 Call	Bond Future	601.9700	0.6020	535.4100	0.5354	11.057	0.0000	0.0000
2024/11/19	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/19	2029	05/02/2026		Bond Future	142.9071	142.9071	142.8403	142.8403	0.047	0.0000	0.0000
2024/11/19	2029	05/02/2026	140.11 Call	Bond Future	2797.1000	2.7971	2730.3400	2.7303	2.387	0.0000	0.0000
2024/11/19	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/19	2030	06/02/2025	8.68 Put	Bond Future	2161.2800	2.1613	2139.4900	2.1395	1.008	0.0000	0.0000
2024/11/19	2030	06/02/2025	8.68 Call	Bond Future	379.0800	0.3791	379.5300	0.3795	0.119	0.0000	0.0000
2024/11/19	2030	06/02/2025	9.18 Put	Bond Future	965.1600	0.9652	948.2100	0.9482	1.756	0.0000	0.0000
2024/11/19	2030	06/02/2025	9.18 Call	Bond Future	1110.3600	1.1104	1115.6500	1.1157	0.476	0.0000	0.0000
2024/11/19	2030	06/02/2025	9.69 Call	Bond Future	2404.0000	2.4040	2416.4800	2.4165	0.519	0.0000	0.0000
2024/11/19	2030	06/02/2025	9.69 Put	Bond Future	341.0500	0.3411	331.2900	0.3313	2.862	0.0000	0.0000
2024/11/19	2030	06/02/2025		Bond Future	9.1419	95.7577	9.1361	95.7800	0.064	0.0000	0.0000
2024/11/19	2030	06/02/2025	10.68 Call	Bond Future	5682.9000	5.6829	5703.4100	5.7034	0.361	0.0000	0.0000
2024/11/19	2030	06/02/2025	10.68 Put	Bond Future	31.2400	0.0312	29.5100	0.0295	5.538	0.0000	0.0000
2024/11/19	2030	08/05/2025		Bond Future	9.1994	97.7233	9.1932	97.7461	0.068	0.0000	0.0000
2024/11/19	2030	08/05/2025	9.93 Call	Bond Future	3217.2700	3.2173	3230.9100	3.2309	0.424	0.0000	0.0000
2024/11/19	2030	08/05/2025	9.93 Put	Bond Future	591.5700	0.5916	582.3200	0.5823	1.564	0.0000	0.0000
2024/11/19	2030	08/05/2025	11.86 Call	Bond Future	9175.7000	9.1757	9197.6200	9.1976	0.239	0.0000	0.0000
2024/11/19	2030	08/05/2025	11.86 Put	Bond Future	29.6800	0.0297	28.7100	0.0287	3.268	0.0000	0.0000
2024/11/19	2030	08/05/2025	10.31 Put	Bond Future	357.7100	0.3577	351.1100	0.3511	1.845	0.0000	0.0000
2024/11/19	2030	08/05/2025	10.31 Call	Bond Future	4314.0000	4.3140	4330.2900	4.3303	0.378	0.0000	0.0000
2024/11/19	2030	08/05/2025	12.28 Call	Bond Future	10500.7400	10.5007	10523.1900	10.5232	0.214	0.0000	0.0000
2024/11/19	2030	08/05/2025	12.28 Put	Bond Future	11.5700	0.0116	11.1300	0.0111	3.803	0.0000	0.0000
2024/11/19	2030	08/05/2025	10.69 Put	Bond Future	214.8400	0.2148	210.2600	0.2103	2.132	0.0000	0.0000
2024/11/19	2030	08/05/2025	10.69 Call	Bond Future	5478.3100	5.4783	5496.6200	5.4966	0.334	0.0000	0.0000
2024/11/19	2030	08/05/2025	8.68 Put	Bond Future	2609.1600	2.6092	2589.5700	2.5896	0.751	0.0000	0.0000
2024/11/19	2030	08/05/2025	8.68 Call	Bond Future	686.6700	0.6867	689.9700	0.6900	0.481	0.0000	0.0000
2024/11/19	2030	08/05/2025	9.18 Put	Bond Future	1507.1100	1.5071	1491.3900	1.4914	1.043	0.0000	0.0000
2024/11/19	2030	08/05/2025	9.18 Call	Bond Future	1436.0400	1.4360	1443.2100	1.4432	0.499	0.0000	0.0000
2024/11/19	2030	08/05/2025	9.99 Call	Bond Future	3384.3900	3.3844	3398.4900	3.3985	0.417	0.0000	0.0000
2024/11/19	2030	08/05/2025	9.99 Put	Bond Future	547.0200	0.5470	538.2300	0.5382	1.607	0.0000	0.0000
2024/11/19	2030	08/05/2025	8.95 Put	Bond Future	1959.5600	1.9596	1941.9000	1.9419	0.901	0.0000	0.0000
2024/11/19	2030	08/05/2025	8.95 Call	Bond Future	1042.2600	1.0423	1047.4900	1.0475	0.502	0.0000	0.0000
2024/11/19	2030	08/05/2025	9.45 Put	Bond Future	1089.4700	1.0895	1076.1500	1.0762	1.223	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	
2024/11/19	2030	08/05/2025	9.45 Call	Bond Future	2000.2000	2.0002	2009.7700	2.0098	0.478	0.0000	0.0000
2024/11/19	2030	07/08/2025	12.12 Call	Bond Future	9382.9900	9.3830	9405.0900	9.4051	0.236	0.0000	0.0000
2024/11/19	2030	07/08/2025	12.12 Put	Bond Future	82.0200	0.0820	80.3300	0.0803	2.060	0.0000	0.0000
2024/11/19	2030	07/08/2025	10.48 Put	Bond Future	586.6500	0.5867	579.1800	0.5792	1.273	0.0000	0.0000
2024/11/19	2030	07/08/2025	10.48 Call	Bond Future	4659.0800	4.6591	4675.4000	4.6754	0.350	0.0000	0.0000
2024/11/19	2030	07/08/2025		Bond Future	9.2809	95.6567	9.2740	95.6805	0.073	0.0000	0.0000
2024/11/19	2030	07/08/2025	11.11 Call	Bond Future	6448.7900	6.4488	6467.7400	6.4677	0.294	0.0000	0.0000
2024/11/19	2030	07/08/2025	11.11 Put	Bond Future	322.6500	0.3227	317.8100	0.3178	1.500	0.0000	0.0000
2024/11/19	2030	06/11/2025		Bond Future	9.3735	97.5183	9.3661	97.5430	0.079	0.0000	0.0000
2024/11/19	2030	06/11/2025	9.54 Call	Bond Future	2291.8700	2.2919	2302.7500	2.3028	0.475	0.0000	0.0000
2024/11/19	2030	06/11/2025	9.54 Put	Bond Future	1740.6900	1.7407	1726.8800	1.7269	0.793	0.0000	0.0000
2024/11/19	2030	05/02/2026		Bond Future	9.5376	95.2291	9.5294	95.2550	0.086	0.0000	0.0000
2024/11/19	2030	05/02/2026	9.49 Call	Bond Future	2074.3700	2.0744	2084.9100	2.0849	0.508	0.0000	0.0000
2024/11/19	2030	05/02/2026	9.49 Put	Bond Future	2224.1300	2.2241	2208.8000	2.2088	0.689	0.0000	0.0000
2024/11/19	2032	06/02/2025	9.42 Put	Bond Future	2399.9100	2.3999	2372.5900	2.3726	1.138	0.0000	0.0000
2024/11/19	2032	06/02/2025	9.42 Call	Bond Future	591.9400	0.5919	593.5000	0.5935	0.264	0.0000	0.0000
2024/11/19	2032	06/02/2025	9.92 Put	Bond Future	1087.7900	1.0878	1067.1900	1.0672	1.894	0.0000	0.0000
2024/11/19	2032	06/02/2025	9.92 Call	Bond Future	1697.5100	1.6975	1705.7900	1.7058	0.488	0.0000	0.0000
2024/11/19	2032	06/02/2025	10.61 Call	Bond Future	4112.8100	4.1128	4132.0100	4.1320	0.467	0.0000	0.0000
2024/11/19	2032	06/02/2025	10.61 Put	Bond Future	294.7800	0.2948	285.1000	0.2851	3.284	0.0000	0.0000
2024/11/19	2032	06/02/2025		Bond Future	9.7923	95.2324	9.7863	95.2612	0.061	0.0000	0.0000
2024/11/19	2032	06/02/2025	11.72 Call	Bond Future	8712.6200	8.7126	8739.8400	8.7398	0.312	0.0000	0.0000
2024/11/19	2032	06/02/2025	11.72 Put	Bond Future	28.0600	0.0281	26.4000	0.0264	5.916	0.0000	0.0000
2024/11/19	2032	08/05/2025		Bond Future	9.8642	93.0223	9.8579	93.0520	0.064	0.0000	0.0000
2024/11/19	2032	08/05/2025	10.91 Call	Bond Future	5239.8700	5.2399	5260.3000	5.2603	0.390	0.0000	0.0000
2024/11/19	2032	08/05/2025	10.91 Put	Bond Future	522.3400	0.5223	513.1100	0.5131	1.767	0.0000	0.0000
2024/11/19	2032	08/05/2025	9.42 Put	Bond Future	3108.0400	3.1080	3083.4100	3.0834	0.792	0.0000	0.0000
2024/11/19	2032	08/05/2025	9.42 Call	Bond Future	1006.7900	1.0068	1011.8200	1.0118	0.500	0.0000	0.0000
2024/11/19	2032	08/05/2025	9.92 Put	Bond Future	1791.8800	1.7919	1772.4200	1.7724	1.086	0.0000	0.0000
2024/11/19	2032	08/05/2025	9.92 Call	Bond Future	2051.5800	2.0516	2061.7800	2.0618	0.497	0.0000	0.0000
2024/11/19	2032	08/05/2025	10.97 Call	Bond Future	5461.9400	5.4619	5482.8600	5.4829	0.383	0.0000	0.0000
2024/11/19	2032	08/05/2025	10.97 Put	Bond Future	483.1600	0.4832	474.4200	0.4744	1.809	0.0000	0.0000
2024/11/19	2032	07/08/2025		Bond Future	9.9533	94.8720	9.9465	94.9026	0.068	0.0000	0.0000
2024/11/19	2032	07/08/2025	12.01 Call	Bond Future	9088.9400	9.0889	9114.2000	9.1142	0.278	0.0000	0.0000
2024/11/19	2032	07/08/2025	12.01 Put	Bond Future	348.3100	0.3483	342.9200	0.3429	1.547	0.0000	0.0000
2024/11/19	2032	06/11/2025		Bond Future	10.0598	92.5572	10.0526	92.5889	0.072	0.0000	0.0000
2024/11/19	2032	06/11/2025	10.42 Call	Bond Future	3825.6000	3.8256	3840.4600	3.8405	0.388	0.0000	0.0000
2024/11/19	2032	06/11/2025	10.42 Put	Bond Future	2264.2900	2.2643	2247.4700	2.2475	0.743	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	
2024/11/19	2032	05/02/2026		Bond Future	10.2180	94.1850	10.2102	94.2179	0.076	0.0000	0.0000
2024/11/19	2032	05/02/2026	10.16 Call	Bond Future	2970.2200	2.9702	2983.3600	2.9834	0.442	0.0000	0.0000
2024/11/19	2032	05/02/2026	10.16 Put	Bond Future	3215.6600	3.2157	3195.8700	3.1959	0.615	0.0000	0.0000
2024/11/19	2033	06/02/2025		Bond Future	128.4041	128.4041	128.3965	128.3965	0.006	0.0000	0.0000
2024/11/19	2033	06/02/2025	124.94 Call	Bond Future	3464.1000	3.4641	3456.5400	3.4565	0.218	0.0000	0.0000
2024/11/19	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/19	2033	08/05/2025		Bond Future	129.5526	129.5526	129.5451	129.5451	0.006	0.0000	0.0000
2024/11/19	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/19	2033	08/05/2025	130.62 Put	Bond Future	1067.4300	1.0674	1074.9200	1.0749	0.702	0.0000	0.0000
2024/11/19	2033	07/08/2025		Bond Future	132.1611	132.1611	132.1541	132.1541	0.005	0.0000	0.0000
2024/11/19	2033	07/08/2025	128.65 Call	Bond Future	3511.1400	3.5111	3504.1000	3.5041	0.201	0.0000	0.0000
2024/11/19	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/19	2033	06/11/2025		Bond Future	133.2222	133.2222	133.2156	133.2156	0.005	0.0000	0.0000
2024/11/19	2033	06/11/2025	133.14 Call	Bond Future	82.2200	0.0822	75.6000	0.0756	8.052	0.0000	0.0000
2024/11/19	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/19	2033	05/02/2026		Bond Future	135.6090	135.6090	135.6032	135.6032	0.004	0.0000	0.0000
2024/11/19	2033	05/02/2026	132.88 Call	Bond Future	2728.9900	2.7290	2723.2400	2.7232	0.211	0.0000	0.0000
2024/11/19	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/19	2037	06/02/2025		Bond Future	10.8372	84.7829	10.8621	84.6367	0.229	0.0000	0.0000
2024/11/19	2037	06/02/2025	12.76 Call	Bond Future	10357.2500	10.3573	10212.2500	10.2123	1.400	0.0000	0.0000
2024/11/19	2037	06/02/2025	12.76 Put	Bond Future	35.0600	0.0351	36.2200	0.0362	3.309	0.0000	0.0000
2024/11/19	2037	08/05/2025		Bond Future	10.9301	86.5231	10.9559	86.3740	0.236	0.0000	0.0000
2024/11/19	2037	08/05/2025	12.25 Call	Bond Future	7730.8700	7.7309	7598.6000	7.5986	1.711	0.0000	0.0000
2024/11/19	2037	08/05/2025	12.25 Put	Bond Future	559.5700	0.5596	576.3700	0.5764	3.002	0.0000	0.0000
2024/11/19	2037	08/05/2025	12.55 Put	Bond Future	392.8300	0.3928	404.6300	0.4046	3.004	0.0000	0.0000
2024/11/19	2037	08/05/2025	12.55 Call	Bond Future	9072.6200	9.0726	8935.3500	8.9354	1.513	0.0000	0.0000
2024/11/19	2037	08/05/2025	13.30 Put	Bond Future	142.1100	0.1421	146.4500	0.1465	3.054	0.0000	0.0000
2024/11/19	2037	08/05/2025	13.30 Call	Bond Future	12412.5600	12.4126	12267.8300	12.2678	1.166	0.0000	0.0000
2024/11/19	2037	08/05/2025	13.35 Put	Bond Future	130.6200	0.1306	134.6200	0.1346	3.062	0.0000	0.0000
2024/11/19	2037	08/05/2025	13.35 Call	Bond Future	12631.6300	12.6316	12486.5600	12.4866	1.148	0.0000	0.0000
2024/11/19	2037	07/08/2025		Bond Future	11.0382	83.9828	11.0650	83.8312	0.243	0.0000	0.0000
2024/11/19	2037	07/08/2025	13.01 Call	Bond Future	10790.5600	10.7906	10653.2800	10.6533	1.272	0.0000	0.0000
2024/11/19	2037	07/08/2025	13.01 Put	Bond Future	580.3200	0.5803	594.6600	0.5947	2.471	0.0000	0.0000
2024/11/19	2037	07/08/2025	12.17 Call	Bond Future	7293.1600	7.2932	7170.5800	7.1706	1.681	0.0000	0.0000
2024/11/19	2037	07/08/2025	12.17 Put	Bond Future	1204.3300	1.2043	1233.3700	1.2334	2.411	0.0000	0.0000
2024/11/19	2037	07/08/2025	11.42 Call	Bond Future	4424.1900	4.4242	4324.4300	4.3244	2.255	0.0000	0.0000
2024/11/19	2037	07/08/2025	11.42 Put	Bond Future	2297.4400	2.2974	2349.3000	2.3493	2.257	0.0000	0.0000
2024/11/19	2037	07/08/2025	10.55 Put	Bond Future	4694.5500	4.6946	4784.6900	4.7847	1.920	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	
2024/11/19	2037	07/08/2025	10.55 Call	Bond Future	1861.1400	1.8611	1799.6600	1.7997	3.303	0.0000	0.0000
2024/11/19	2037	07/08/2025	11.82 Call	Bond Future	5905.3300	5.9053	5792.0900	5.7921	1.918	0.0000	0.0000
2024/11/19	2037	07/08/2025	11.82 Put	Bond Future	1630.9200	1.6309	1669.3000	1.6693	2.353	0.0000	0.0000
2024/11/19	2037	07/08/2025	11.07 Call	Bond Future	3263.0000	3.2630	3177.4800	3.1775	2.621	0.0000	0.0000
2024/11/19	2037	07/08/2025	11.07 Put	Bond Future	3082.8200	3.0828	3148.9200	3.1489	2.144	0.0000	0.0000
2024/11/19	2037	07/08/2025	10.34 Put	Bond Future	5521.2200	5.5212	5621.1600	5.6212	1.810	0.0000	0.0000
2024/11/19	2037	07/08/2025	10.34 Call	Bond Future	1427.9700	1.4280	1376.2900	1.3763	3.619	0.0000	0.0000
2024/11/19	2037	07/08/2025	10.64 Put	Bond Future	4373.5000	4.3735	4459.3600	4.4594	1.963	0.0000	0.0000
2024/11/19	2037	07/08/2025	10.64 Call	Bond Future	2072.3600	2.0724	2006.6000	2.0066	3.173	0.0000	0.0000
2024/11/19	2037	06/11/2025		Bond Future	11.1505	85.6161	11.1782	85.4619	0.249	0.0000	0.0000
2024/11/19	2037	06/11/2025	11.63 Call	Bond Future	5407.2500	5.4073	5305.7400	5.3057	1.877	0.0000	0.0000
2024/11/19	2037	06/11/2025	11.63 Put	Bond Future	2797.8300	2.7978	2850.5000	2.8505	1.883	0.0000	0.0000
2024/11/19	2037	05/02/2026		Bond Future	11.3006	82.8647	11.3294	82.7084	0.255	0.0000	0.0000
2024/11/19	2037	05/02/2026	11.20 Call	Bond Future	3992.8600	3.9929	3909.5700	3.9096	2.086	0.0000	0.0000
2024/11/19	2037	05/02/2026	11.20 Put	Bond Future	4541.8300	4.5418	4614.8500	4.6149	1.608	0.0000	0.0000
2024/11/19	2038	06/02/2025		Bond Future	137.6787	137.6787	137.2208	137.2208	0.333	0.0000	0.0000
2024/11/19	2038	06/02/2025	135.23 Call	Bond Future	2448.7200	2.4487	1990.8200	1.9908	18.700	0.0000	0.0000
2024/11/19	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/19	2038	08/05/2025		Bond Future	140.5383	140.5383	140.0711	140.0711	0.332	0.0000	0.0000
2024/11/19	2038	08/05/2025	139.68 Call	Bond Future	858.2600	0.8583	391.1300	0.3911	54.428	0.0000	0.0000
2024/11/19	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/19	2038	07/08/2025		Bond Future	141.2258	141.2258	140.7501	140.7501	0.337	0.0000	0.0000
2024/11/19	2038	07/08/2025	139.56 Call	Bond Future	1665.8200	1.6658	1190.0600	1.1901	28.560	0.0000	0.0000
2024/11/19	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/19	2038	06/11/2025		Bond Future	144.0110	144.0110	143.5264	143.5264	0.337	0.0000	0.0000
2024/11/19	2038	06/11/2025	143.88 Call	Bond Future	131.0200	0.1310	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/11/19	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	353.6500	0.3537	100.000	0.0000	0.0000
2024/11/19	2038	05/02/2026		Bond Future	144.4124	144.4124	143.9200	143.9200	0.341	0.0000	0.0000
2024/11/19	2038	05/02/2026	143.20 Call	Bond Future	1212.4400	1.2124	720.0200	0.7200	40.614	0.0000	0.0000
2024/11/19	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/19	2040	06/02/2025	11.00 Put	Bond Future	2325.0100	2.3250	2405.5100	2.4055	3.462	0.0000	0.0000
2024/11/19	2040	06/02/2025	11.00 Call	Bond Future	1358.8100	1.3588	1282.0100	1.2820	5.652	0.0000	0.0000
2024/11/19	2040	06/02/2025	11.70 Call	Bond Future	4077.8900	4.0779	3948.4300	3.9484	3.175	0.0000	0.0000
2024/11/19	2040	06/02/2025	11.70 Put	Bond Future	695.4100	0.6954	723.2500	0.7233	4.003	0.0000	0.0000
2024/11/19	2040	06/02/2025	12.20 Call	Bond Future	6550.8400	6.5508	6403.9700	6.4040	2.242	0.0000	0.0000
2024/11/19	2040	06/02/2025	12.20 Put	Bond Future	264.1200	0.2641	274.5500	0.2746	3.949	0.0000	0.0000
2024/11/19	2040	06/02/2025		Bond Future	11.1508	84.7786	11.1756	84.6213	0.222	0.0000	0.0000
2024/11/19	2040	06/02/2025	12.95 Call	Bond Future	10410.2200	10.4102	10254.8300	10.2548	1.493	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	
2024/11/19	2040	06/02/2025	12.95 Put	Bond Future	56.9900	0.0570	58.9000	0.0589	3.351	0.0000	0.0000
2024/11/19	2040	08/05/2025		Bond Future	11.2470	86.5186	11.2727	86.3583	0.228	0.0000	0.0000
2024/11/19	2040	08/05/2025	12.63 Call	Bond Future	8615.0700	8.6151	8472.0000	8.4720	1.661	0.0000	0.0000
2024/11/19	2040	08/05/2025	12.63 Put	Bond Future	596.0000	0.5960	613.2600	0.6133	2.896	0.0000	0.0000
2024/11/19	2040	08/05/2025	13.43 Put	Bond Future	226.1400	0.2261	232.7100	0.2327	2.905	0.0000	0.0000
2024/11/19	2040	08/05/2025	13.43 Call	Bond Future	12361.3600	12.3614	12207.6000	12.2076	1.244	0.0000	0.0000
2024/11/19	2040	08/05/2025	12.75 Put	Bond Future	520.5200	0.5205	535.5900	0.5356	2.895	0.0000	0.0000
2024/11/19	2040	08/05/2025	12.75 Call	Bond Future	9179.8700	9.1799	9034.6100	9.0346	1.582	0.0000	0.0000
2024/11/19	2040	08/05/2025	13.50 Put	Bond Future	202.6800	0.2027	208.6000	0.2086	2.921	0.0000	0.0000
2024/11/19	2040	08/05/2025	13.50 Call	Bond Future	12681.5400	12.6815	12527.1300	12.5271	1.218	0.0000	0.0000
2024/11/19	2040	07/08/2025		Bond Future	11.3575	83.7275	11.3841	83.5644	0.234	0.0000	0.0000
2024/11/19	2040	07/08/2025	13.29 Call	Bond Future	11351.8900	11.3519	11204.6900	11.2047	1.297	0.0000	0.0000
2024/11/19	2040	07/08/2025	13.29 Put	Bond Future	646.6600	0.6467	662.5800	0.6626	2.462	0.0000	0.0000
2024/11/19	2040	06/11/2025		Bond Future	11.4712	85.3555	11.4987	85.1896	0.240	0.0000	0.0000
2024/11/19	2040	06/11/2025	11.84 Call	Bond Future	5517.7200	5.5177	5411.8800	5.4119	1.918	0.0000	0.0000
2024/11/19	2040	06/11/2025	11.84 Put	Bond Future	3335.7900	3.3358	3395.8500	3.3959	1.800	0.0000	0.0000
2024/11/19	2040	05/02/2026		Bond Future	11.6199	82.3483	11.6484	82.1801	0.246	0.0000	0.0000
2024/11/19	2040	05/02/2026	11.49 Call	Bond Future	4229.8500	4.2299	4140.8700	4.1409	2.104	0.0000	0.0000
2024/11/19	2040	05/02/2026	11.49 Put	Bond Future	5001.9700	5.0020	5081.2100	5.0812	1.584	0.0000	0.0000
2024/11/19	2044	06/02/2025	11.50 Call	Bond Future	2831.7000	2.8317	2717.8800	2.7179	4.019	0.0000	0.0000
2024/11/19	2044	06/02/2025	11.50 Put	Bond Future	1272.3600	1.2724	1320.5000	1.3205	3.784	0.0000	0.0000
2024/11/19	2044	06/02/2025	11.15 Put	Bond Future	2263.7300	2.2637	2341.9900	2.3420	3.457	0.0000	0.0000
2024/11/19	2044	06/02/2025	11.15 Call	Bond Future	1553.4900	1.5535	1469.7900	1.4698	5.388	0.0000	0.0000
2024/11/19	2044	06/02/2025	10.65 Put	Bond Future	4581.4600	4.5815	4706.6700	4.7067	2.733	0.0000	0.0000
2024/11/19	2044	06/02/2025	10.65 Call	Bond Future	442.6600	0.4427	405.9100	0.4059	8.302	0.0000	0.0000
2024/11/19	2044	06/02/2025	13.75 Call	Bond Future	13971.1000	13.9711	13809.4400	13.8094	1.157	0.0000	0.0000
2024/11/19	2044	06/02/2025	13.75 Put	Bond Future	10.9700	0.0110	11.2700	0.0113	2.735	0.0000	0.0000
2024/11/19	2044	06/02/2025	12.50 Put	Bond Future	196.4600	0.1965	203.8500	0.2039	3.762	0.0000	0.0000
2024/11/19	2044	06/02/2025	12.50 Call	Bond Future	7702.9200	7.7029	7548.3500	7.5484	2.007	0.0000	0.0000
2024/11/19	2044	06/02/2025	12.00 Put	Bond Future	515.3500	0.5154	535.6200	0.5356	3.933	0.0000	0.0000
2024/11/19	2044	06/02/2025	12.00 Call	Bond Future	5143.4100	5.1434	5001.7200	5.0017	2.755	0.0000	0.0000
2024/11/19	2044	06/02/2025		Bond Future	11.2578	80.7725	11.2826	80.6105	0.220	0.0000	0.0000
2024/11/19	2044	06/02/2025	13.02 Call	Bond Future	10383.6000	10.3836	10223.9800	10.2240	1.537	0.0000	0.0000
2024/11/19	2044	06/02/2025	13.02 Put	Bond Future	70.2600	0.0703	72.6000	0.0726	3.330	0.0000	0.0000
2024/11/19	2044	08/05/2025		Bond Future	11.3498	82.4302	11.3755	82.2651	0.226	0.0000	0.0000
2024/11/19	2044	08/05/2025	12.72 Call	Bond Future	8704.7000	8.7047	8557.3000	8.5573	1.693	0.0000	0.0000
2024/11/19	2044	08/05/2025	12.72 Put	Bond Future	599.2800	0.5993	617.0100	0.6170	2.959	0.0000	0.0000
2024/11/19	2044	08/05/2025	Call	Bond Future	14.7000	0.0147	13.2100	0.0132	10.136	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	
2024/11/19	2044	08/05/2025	Put	Bond Future	17584.4600	17.5845	17748.1000	17.7481	0.931	0.0000	0.0000
2024/11/19	2044	08/05/2025	12.40 Call	Bond Future	7197.5900	7.1976	7057.8000	7.0578	1.942	0.0000	0.0000
2024/11/19	2044	08/05/2025	12.40 Put	Bond Future	861.3700	0.8614	886.7100	0.8867	2.942	0.0000	0.0000
2024/11/19	2044	08/05/2025	11.65 Call	Bond Future	3901.5200	3.9015	3791.5200	3.7915	2.819	0.0000	0.0000
2024/11/19	2044	08/05/2025	11.65 Put	Bond Future	2002.8800	2.0029	2058.0100	2.0580	2.753	0.0000	0.0000
2024/11/19	2044	08/05/2025	10.92 Put	Bond Future	4363.7200	4.3637	4464.3500	4.4644	2.306	0.0000	0.0000
2024/11/19	2044	08/05/2025	10.92 Call	Bond Future	1513.0200	1.5130	1448.5200	1.4485	4.263	0.0000	0.0000
2024/11/19	2044	07/08/2025		Bond Future	11.4549	79.6830	11.4814	79.5150	0.232	0.0000	0.0000
2024/11/19	2044	07/08/2025	13.34 Call	Bond Future	11366.3500	11.3664	11215.7300	11.2157	1.325	0.0000	0.0000
2024/11/19	2044	07/08/2025	13.34 Put	Bond Future	721.3000	0.7213	738.7000	0.7387	2.412	0.0000	0.0000
2024/11/19	2044	06/11/2025		Bond Future	11.5624	81.2323	11.5899	81.0614	0.237	0.0000	0.0000
2024/11/19	2044	06/11/2025	11.88 Call	Bond Future	5443.0100	5.4430	5335.3600	5.3354	1.978	0.0000	0.0000
2024/11/19	2044	06/11/2025	11.88 Put	Bond Future	3499.4300	3.4994	3562.7500	3.5628	1.809	0.0000	0.0000
2024/11/19	2044	05/02/2026		Bond Future	11.7018	78.2776	11.7302	78.1042	0.243	0.0000	0.0000
2024/11/19	2044	05/02/2026	11.56 Call	Bond Future	4358.0700	4.3581	4266.3000	4.2663	2.106	0.0000	0.0000
2024/11/19	2044	05/02/2026	11.56 Put	Bond Future	5233.1900	5.2332	5314.7900	5.3148	1.559	0.0000	0.0000
2024/11/19	2046	06/02/2025		Bond Future	119.8201	119.8201	120.3516	120.3516	0.444	0.0000	0.0000
2024/11/19	2046	06/02/2025	114.01 Call	Bond Future	5810.0500	5.8101	6341.5700	6.3416	9.148	0.0000	0.0000
2024/11/19	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/19	2046	08/05/2025		Bond Future	120.0788	120.0788	120.6216	120.6216	0.452	0.0000	0.0000
2024/11/19	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/19	2046	08/05/2025	121.97 Put	Bond Future	1891.2200	1.8912	1348.3800	1.3484	28.703	0.0000	0.0000
2024/11/19	2046	07/08/2025		Bond Future	122.4958	122.4958	123.0503	123.0503	0.453	0.0000	0.0000
2024/11/19	2046	07/08/2025	118.69 Call	Bond Future	3805.8000	3.8058	4360.2900	4.3603	14.570	0.0000	0.0000
2024/11/19	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/19	2046	06/11/2025		Bond Future	122.6406	122.6406	123.2064	123.2064	0.461	0.0000	0.0000
2024/11/19	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/19	2046	06/11/2025	125.41 Put	Bond Future	2769.3600	2.7694	2203.5900	2.2036	20.430	0.0000	0.0000
2024/11/19	2046	05/02/2026		Bond Future	124.8343	124.8343	125.4112	125.4112	0.462	0.0000	0.0000
2024/11/19	2046	05/02/2026	121.65 Call	Bond Future	3184.3000	3.1843	3761.1900	3.7612	18.117	0.0000	0.0000
2024/11/19	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/19	2050	06/02/2025		Bond Future	119.1103	119.1103	119.7087	119.7087	0.502	0.0000	0.0000
2024/11/19	2050	06/02/2025	115.60 Call	Bond Future	3510.2800	3.5103	4108.6900	4.1087	17.047	0.0000	0.0000
2024/11/19	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/19	2050	08/05/2025		Bond Future	121.5843	121.5843	122.1954	122.1954	0.503	0.0000	0.0000
2024/11/19	2050	08/05/2025	121.16 Call	Bond Future	424.2900	0.4243	1035.4100	1.0354	144.034	0.0000	0.0000
2024/11/19	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/19	2050	07/08/2025		Bond Future	121.6449	121.6449	122.2692	122.2692	0.513	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	
2024/11/19	2050	07/08/2025	119.89 Call	Bond Future	1754.9200	1.7549	2379.2200	2.3792	35.574	0.0000	0.0000
2024/11/19	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/19	2050	06/11/2025		Bond Future	124.0439	124.0439	124.6809	124.6809	0.513	0.0000	0.0000
2024/11/19	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	260.8500	0.2609	100.000	0.0000	0.0000
2024/11/19	2050	06/11/2025	124.42 Put	Bond Future	376.0800	0.3761	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/11/19	2050	05/02/2026		Bond Future	123.8377	123.8377	124.4870	124.4870	0.524	0.0000	0.0000
2024/11/19	2050	05/02/2026	122.82 Call	Bond Future	1017.6600	1.0177	1667.0300	1.6670	63.810	0.0000	0.0000
2024/11/19	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/19	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/19	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/19	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/19	AL37	07/11/2024		Index Future	1041.9020	1041.9020	1041.9020	1041.9020	0.000	0.0000	0.0000
2024/11/19	AL37	06/02/2025		Index Future	1071.2540	1071.2540	1071.3280	1071.3280	0.007	0.0000	0.0000
2024/11/19	AL37	08/05/2025		Index Future	1093.2530	1093.2530	1093.3310	1093.3310	0.007	0.0000	0.0000
2024/11/19	AL37	07/08/2025		Index Future	1115.0290	1115.0290	1115.1130	1115.1130	0.008	0.0000	0.0000
2024/11/19	AL37	06/11/2025		Index Future	1136.8050	1136.8050	1136.8960	1136.8960	0.008	0.0000	0.0000
2024/11/19	AL37	05/02/2026		Index Future	1156.9810	1156.9810	1157.0810	1157.0810	0.009	0.0000	0.0000
2024/11/19	AL7T	07/11/2024		Index Future	1250.0920	1250.0920	1250.0920	1250.0920	0.000	0.0000	0.0000
2024/11/19	AL7T	06/02/2025		Index Future	1287.9210	1287.9210	1286.9330	1286.9330	0.077	0.0000	0.0000
2024/11/19	AL7T	08/05/2025		Index Future	1314.3690	1314.3690	1313.3640	1313.3640	0.076	0.0000	0.0000
2024/11/19	AL7T	07/08/2025		Index Future	1340.5500	1340.5500	1339.5300	1339.5300	0.076	0.0000	0.0000
2024/11/19	AL7T	06/11/2025		Index Future	1366.7300	1366.7300	1365.6960	1365.6960	0.076	0.0000	0.0000
2024/11/19	AL7T	05/02/2026		Index Future	1390.9870	1390.9870	1389.9440	1389.9440	0.075	0.0000	0.0000
2024/11/19	ALBI	07/11/2024		Index Future	1076.7180	1076.7180	1076.7180	1076.7180	0.000	0.0000	0.0000
2024/11/19	ALBI	06/02/2025		Index Future	1108.0190	1108.0190	1106.8930	1106.8930	0.102	0.0000	0.0000
2024/11/19	ALBI	08/05/2025		Index Future	1130.7730	1130.7730	1129.6260	1129.6260	0.101	0.0000	0.0000
2024/11/19	ALBI	07/08/2025		Index Future	1153.2970	1153.2970	1152.1320	1152.1320	0.101	0.0000	0.0000
2024/11/19	ALBI	06/11/2025		Index Future	1175.8200	1175.8200	1174.6370	1174.6370	0.101	0.0000	0.0000
2024/11/19	ALBI	05/02/2026		Index Future	1196.6890	1196.6890	1195.4930	1195.4930	0.100	0.0000	0.0000
2024/11/19	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/19	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/19	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/19	C030	31/01/2030		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	
2024/11/19	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/19	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/19	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/11/19	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/19	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/19	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/19	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/19	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/19	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/19	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/11/19	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/19	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/19	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/19	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/19	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/19	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/11/19	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/19	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/19	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/19	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/19	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/19	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/19	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/19	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/19	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/19	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	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	
2024/11/19	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/19	ES33	06/02/2025		Bond Future	11.0603	83.6522	11.0850	0.224	0.0000	0.0000	
2024/11/19	ES33	06/02/2025	13.34 Call	Bond Future	9920.6300	9.9206	9803.5400	1.180	0.0000	0.0000	
2024/11/19	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2024/11/19	ES33	08/05/2025		Bond Future	11.1717	81.5889	11.1975	81.4696	0.231	0.0000	0.0000
2024/11/19	ES33	08/05/2025	12.73 Call	Bond Future	6816.9400	6.8169	6697.5800	6.6976	1.751	0.0000	0.0000
2024/11/19	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2024/11/19	ES33	07/08/2025		Bond Future	11.2998	83.2302	11.3266	83.1088	0.238	0.0000	0.0000
2024/11/19	ES33	07/08/2025	13.56 Call	Bond Future	9425.5800	9.4256	9304.2400	9.3042	1.287	0.0000	0.0000
2024/11/19	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2024/11/19	ES33	06/11/2025		Bond Future	11.4489	81.0722	11.4769	80.9489	0.245	0.0000	0.0000
2024/11/19	ES33	06/11/2025	12.01 Call	Bond Future	2422.0100	2.4220	2298.6400	2.2986	5.094	0.0000	0.0000
2024/11/19	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2024/11/19	ES33	05/02/2026		Bond Future	11.6483	82.5157	11.6776	82.3908	0.251	0.0000	0.0000
2024/11/19	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2024/11/19	ES33	05/02/2026	11.49 Put	Bond Future	679.7500	0.6798	804.7000	0.8047	18.382	0.0000	0.0000
2024/11/19	ES42	06/02/2025		Bond Future	11.5676	79.8304	11.5923	79.6809	0.214	0.0000	0.0000
2024/11/19	ES42	06/02/2025	13.71 Call	Bond Future	11436.8800	11.4369	11287.4300	11.2874	1.307	0.0000	0.0000
2024/11/19	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2024/11/19	ES42	08/05/2025		Bond Future	11.6691	77.2210	11.6947	77.0686	0.219	0.0000	0.0000
2024/11/19	ES42	08/05/2025	13.25 Call	Bond Future	8590.1100	8.5901	8437.7300	8.4377	1.774	0.0000	0.0000
2024/11/19	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2024/11/19	ES42	07/08/2025		Bond Future	11.7802	78.7732	11.8066	78.6181	0.225	0.0000	0.0000
2024/11/19	ES42	07/08/2025	13.79 Call	Bond Future	10501.0700	10.5011	10345.9600	10.3460	1.477	0.0000	0.0000
2024/11/19	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2024/11/19	ES42	06/11/2025		Bond Future	11.9038	76.0588	11.9312	75.9010	0.230	0.0000	0.0000
2024/11/19	ES42	06/11/2025	12.39 Call	Bond Future	2724.9000	2.7249	2567.0900	2.5671	5.791	0.0000	0.0000
2024/11/19	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2024/11/19	ES42	05/02/2026		Bond Future	12.0584	77.4081	12.0868	77.2481	0.235	0.0000	0.0000
2024/11/19	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2024/11/19	ES42	05/02/2026	11.85 Put	Bond Future	1191.5800	1.1916	1351.6600	1.3517	13.434	0.0000	0.0000
2024/11/19	GOVI	07/11/2024		GOVI	1060.1460	1060.1460	1060.1460	1060.1460	0.000	0.0000	0.0000
2024/11/19	GOVI	06/02/2025		GOVI	1090.9750	1090.9750	1089.9020	1089.9020	0.098	0.0000	0.0000
2024/11/19	GOVI	06/02/2025	972.00 Call	GOVI	1189750.0000	118.9750	1179020.0000	117.9020	0.902	0.0000	0.0000
2024/11/19	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2024/11/19	GOVI	08/05/2025		GOVI	1113.3790	1113.3790	1112.2860	1112.2860	0.098	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	
2024/11/19	GOVI	08/05/2025	1,022. Call 00	GOVI	913790.0000	91.3790	902860.0000	90.2860	1.196	0.0000	0.0000
2024/11/19	GOVI	08/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/19	GOVI	07/08/2025		GOVI	1135.5560	1135.5560	1134.4460	1134.4460	0.098	0.0000	0.0000
2024/11/19	GOVI	07/08/2025	1,011. Call 00	GOVI	1245560.0000	124.5560	1234460.0000	123.4460	0.891	0.0000	0.0000
2024/11/19	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/19	GOVI	06/11/2025		GOVI	1157.7330	1157.7330	1156.6060	1156.6060	0.097	0.0000	0.0000
2024/11/19	GOVI	06/11/2025	1,112. Call 00	GOVI	457330.0000	45.7330	446060.0000	44.6060	2.464	0.0000	0.0000
2024/11/19	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/19	GOVI	05/02/2026		GOVI	1178.2800	1178.2800	1177.1420	1177.1420	0.097	0.0000	0.0000
2024/11/19	GOVI	05/02/2026	1,150. Call 00	GOVI	282800.0000	28.2800	271420.0000	27.1420	4.024	0.0000	0.0000
2024/11/19	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/19	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/11/19	IGOV	07/11/2024		Index Future	362.6780	362.6780	362.6780	362.6780	0.000	0.0000	0.0000
2024/11/19	IGOV	06/02/2025		Index Future	371.9910	371.9910	372.4630	372.4630	0.127	0.0000	0.0000
2024/11/19	IGOV	08/05/2025		Index Future	379.7200	379.7200	380.2020	380.2020	0.127	0.0000	0.0000
2024/11/19	IGOV	07/08/2025		Index Future	387.3710	387.3710	387.8640	387.8640	0.127	0.0000	0.0000
2024/11/19	IGOV	06/11/2025		Index Future	395.0220	395.0220	395.5270	395.5270	0.128	0.0000	0.0000
2024/11/19	IGOV	05/02/2026		Index Future	402.1180	402.1180	402.6340	402.6340	0.128	0.0000	0.0000
2024/11/19	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/11/19	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/11/19	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/11/19	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/11/19	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/11/19	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/11/19	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/11/19	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/11/19	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/11/19	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/11/19	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/11/19	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/11/19	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/11/19	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	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	
2024/11/19	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/11/19	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/11/19	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/11/19	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/11/19	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/11/19	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/11/19	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/11/19	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/11/19	R033	06/02/2025		Bond Future	10.1069	103.0740	10.1164	103.0224	0.094	0.0000	0.0000
2024/11/19	R033	06/02/2025	10.33 Call	Bond Future	2221.8000	2.2218	2180.1800	2.1802	1.873	0.0000	0.0000
2024/11/19	R033	06/02/2025	10.33 Put	Bond Future	1018.3300	1.0183	1028.3500	1.0284	0.984	0.0000	0.0000
2024/11/19	R033	08/05/2025		Bond Future	10.1899	100.1403	10.1998	100.0878	0.097	0.0000	0.0000
2024/11/19	R033	08/05/2025	10.33 Call	Bond Future	2650.3400	2.6503	2614.2900	2.6143	1.360	0.0000	0.0000
2024/11/19	R033	08/05/2025	10.33 Put	Bond Future	1911.9600	1.9120	1928.4400	1.9284	0.862	0.0000	0.0000
2024/11/19	R033	07/08/2025		Bond Future	10.2895	102.1311	10.2998	102.0780	0.100	0.0000	0.0000
2024/11/19	R033	07/08/2025	10.33 Call	Bond Future	2897.1900	2.8972	2864.0400	2.8640	1.144	0.0000	0.0000
2024/11/19	R033	07/08/2025	10.33 Put	Bond Future	2688.6900	2.6887	2708.6400	2.7086	0.742	0.0000	0.0000
2024/11/19	R033	06/11/2025		Bond Future	10.4060	99.0743	10.4168	99.0206	0.103	0.0000	0.0000
2024/11/19	R033	06/11/2025	10.33 Call	Bond Future	3090.3500	3.0904	3059.0400	3.0590	1.013	0.0000	0.0000
2024/11/19	R033	06/11/2025	10.33 Put	Bond Future	3471.5400	3.4715	3493.9200	3.4939	0.645	0.0000	0.0000
2024/11/19	R033	05/02/2026		Bond Future	10.5715	100.8148	10.5826	100.7609	0.105	0.0000	0.0000
2024/11/19	R033	05/02/2026	10.49 Call	Bond Future	3441.6600	3.4417	3410.6800	3.4107	0.900	0.0000	0.0000
2024/11/19	R033	05/02/2026	10.49 Put	Bond Future	3836.6800	3.8367	3859.5400	3.8595	0.596	0.0000	0.0000
2024/11/19	R035	06/02/2025	10.10 Put	Bond Future	2739.5500	2.7396	2829.4600	2.8295	3.282	0.0000	0.0000
2024/11/19	R035	06/02/2025	10.10 Call	Bond Future	785.6600	0.7857	732.6700	0.7327	6.745	0.0000	0.0000
2024/11/19	R035	06/02/2025	11.10 Call	Bond Future	4187.6600	4.1877	4065.1000	4.0651	2.927	0.0000	0.0000
2024/11/19	R035	06/02/2025	11.10 Put	Bond Future	488.1300	0.4881	508.4700	0.5085	4.167	0.0000	0.0000
2024/11/19	R035	06/02/2025	11.30 Call	Bond Future	5101.1500	5.1012	4971.8900	4.9719	2.534	0.0000	0.0000
2024/11/19	R035	06/02/2025	11.30 Put	Bond Future	327.6800	0.3277	341.3200	0.3413	4.163	0.0000	0.0000
2024/11/19	R035	06/02/2025	10.65 Call	Bond Future	2345.3900	2.3454	2247.2100	2.2472	4.186	0.0000	0.0000
2024/11/19	R035	06/02/2025	10.65 Put	Bond Future	1130.1600	1.1302	1174.8800	1.1749	3.957	0.0000	0.0000
2024/11/19	R035	06/02/2025	10.34 Put	Bond Future	1904.8400	1.9048	1973.8900	1.9739	3.625	0.0000	0.0000
2024/11/19	R035	06/02/2025	10.34 Call	Bond Future	1352.2400	1.3522	1278.3900	1.2784	5.461	0.0000	0.0000
2024/11/19	R035	06/02/2025	10.26 Put	Bond Future	2159.0800	2.1591	2235.0500	2.2351	3.519	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	
2024/11/19	R035	06/02/2025	10.26 Call	Bond Future	1142.5900	1.1426	1075.6600	1.0757	5.858	0.0000	0.0000
2024/11/19	R035	06/02/2025		Bond Future	10.4360	94.4357	10.4610	94.2928	0.239	0.0000	0.0000
2024/11/19	R035	06/02/2025	12.41 Call	Bond Future	10444.8800	10.4449	10302.9800	10.3030	1.359	0.0000	0.0000
2024/11/19	R035	06/02/2025	12.41 Put	Bond Future	30.2800	0.0303	31.2800	0.0313	3.303	0.0000	0.0000
2024/11/19	R035	08/05/2025		Bond Future	10.5171	91.8625	10.5431	91.7168	0.247	0.0000	0.0000
2024/11/19	R035	08/05/2025	11.78 Call	Bond Future	7309.8200	7.3098	7181.6400	7.1816	1.754	0.0000	0.0000
2024/11/19	R035	08/05/2025	11.78 Put	Bond Future	574.4200	0.5744	591.9100	0.5919	3.045	0.0000	0.0000
2024/11/19	R035	08/05/2025	13.35 Call	Bond Future	14239.0400	14.2390	14095.1500	14.0952	1.011	0.0000	0.0000
2024/11/19	R035	08/05/2025	13.35 Put	Bond Future	54.3000	0.0543	56.0800	0.0561	3.278	0.0000	0.0000
2024/11/19	R035	08/05/2025	12.70 Call	Bond Future	11390.4900	11.3905	11250.2100	11.2502	1.232	0.0000	0.0000
2024/11/19	R035	08/05/2025	12.70 Put	Bond Future	173.9500	0.1740	179.3400	0.1793	3.099	0.0000	0.0000
2024/11/19	R035	08/05/2025	11.46 Put	Bond Future	840.6100	0.8406	865.8300	0.8658	3.000	0.0000	0.0000
2024/11/19	R035	08/05/2025	11.46 Call	Bond Future	5935.7700	5.9358	5815.3200	5.8153	2.029	0.0000	0.0000
2024/11/19	R035	08/05/2025	11.70 Call	Bond Future	6961.4800	6.9615	6835.0100	6.8350	1.817	0.0000	0.0000
2024/11/19	R035	08/05/2025	11.70 Put	Bond Future	632.0700	0.6321	651.2700	0.6513	3.038	0.0000	0.0000
2024/11/19	R035	08/05/2025	10.95 Call	Bond Future	3901.1700	3.9012	3798.7300	3.7987	2.626	0.0000	0.0000
2024/11/19	R035	08/05/2025	10.95 Put	Bond Future	1512.0500	1.5121	1555.2800	1.5553	2.859	0.0000	0.0000
2024/11/19	R035	08/05/2025	10.44 Put	Bond Future	2640.2000	2.6402	2708.9600	2.7090	2.604	0.0000	0.0000
2024/11/19	R035	08/05/2025	10.44 Call	Bond Future	2205.4500	2.2055	2128.5400	2.1285	3.487	0.0000	0.0000
2024/11/19	R035	07/08/2025		Bond Future	10.6133	93.6895	10.6403	93.5413	0.254	0.0000	0.0000
2024/11/19	R035	07/08/2025	12.65 Call	Bond Future	10797.9900	10.7980	10662.4400	10.6624	1.255	0.0000	0.0000
2024/11/19	R035	07/08/2025	12.65 Put	Bond Future	480.2400	0.4802	492.8900	0.4929	2.634	0.0000	0.0000
2024/11/19	R035	06/11/2025		Bond Future	10.7268	91.0063	10.7548	90.8557	0.262	0.0000	0.0000
2024/11/19	R035	06/11/2025	11.20 Call	Bond Future	5159.4200	5.1594	5060.7100	5.0607	1.913	0.0000	0.0000
2024/11/19	R035	06/11/2025	11.20 Put	Bond Future	2664.1100	2.6641	2716.0100	2.7160	1.948	0.0000	0.0000
2024/11/19	R035	05/02/2026		Bond Future	10.8828	92.6076	10.9120	92.4549	0.268	0.0000	0.0000
2024/11/19	R035	05/02/2026	10.79 Call	Bond Future	3713.7400	3.7137	3633.2000	3.6332	2.169	0.0000	0.0000
2024/11/19	R035	05/02/2026	10.79 Put	Bond Future	4200.6900	4.2007	4272.7800	4.2728	1.716	0.0000	0.0000
2024/11/19	R038	06/02/2025		Bond Future	11.0577	102.7250	11.0824	102.5571	0.224	0.0000	0.0000
2024/11/19	R038	06/02/2025	11.24 Call	Bond Future	2712.5200	2.7125	2599.6200	2.5996	4.162	0.0000	0.0000
2024/11/19	R038	06/02/2025	11.24 Put	Bond Future	1487.1100	1.4871	1542.0700	1.5421	3.696	0.0000	0.0000
2024/11/19	R038	08/05/2025		Bond Future	11.1579	99.3422	11.1836	99.1711	0.231	0.0000	0.0000
2024/11/19	R038	08/05/2025	11.24 Call	Bond Future	3208.9100	3.2089	3108.0500	3.1081	3.143	0.0000	0.0000
2024/11/19	R038	08/05/2025	11.24 Put	Bond Future	2664.2700	2.6643	2734.4700	2.7345	2.635	0.0000	0.0000
2024/11/19	R038	07/08/2025		Bond Future	11.2712	101.3169	11.2979	101.1429	0.237	0.0000	0.0000
2024/11/19	R038	07/08/2025	11.24 Call	Bond Future	3562.2600	3.5623	3467.3300	3.4673	2.665	0.0000	0.0000
2024/11/19	R038	07/08/2025	11.24 Put	Bond Future	3765.9800	3.7660	3845.0600	3.8451	2.100	0.0000	0.0000
2024/11/19	R038	06/11/2025		Bond Future	11.3980	97.8022	11.4258	97.6252	0.243	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	
2024/11/19	R038	06/11/2025	11.24 Call	Bond Future	3978.3700	3.9784	3886.5400	3.8865	2.308	0.0000	0.0000
2024/11/19	R038	06/11/2025	11.24 Put	Bond Future	4995.6500	4.9957	5080.8000	5.0808	1.704	0.0000	0.0000
2024/11/19	R038	06/11/2025	12.33 Call	Bond Future	8099.8100	8.0998	7969.2000	7.9692	1.613	0.0000	0.0000
2024/11/19	R038	06/11/2025	12.33 Put	Bond Future	2404.6600	2.4047	2451.0300	2.4510	1.928	0.0000	0.0000
2024/11/19	R038	06/11/2025	10.98 Put	Bond Future	5923.7100	5.9237	6020.0000	6.0200	1.626	0.0000	0.0000
2024/11/19	R038	06/11/2025	10.98 Call	Bond Future	3198.5200	3.1985	3117.8300	3.1178	2.523	0.0000	0.0000
2024/11/19	R038	05/02/2026		Bond Future	11.5623	99.5187	11.5911	99.3393	0.249	0.0000	0.0000
2024/11/19	R038	05/02/2026	11.44 Call	Bond Future	4568.1400	4.5681	4473.4200	4.4734	2.073	0.0000	0.0000
2024/11/19	R038	05/02/2026	11.44 Put	Bond Future	5334.7500	5.3348	5419.4000	5.4194	1.587	0.0000	0.0000
2024/11/19	R053	06/02/2025		Bond Future	11.2155	107.7306	11.2403	107.5132	0.221	0.0000	0.0000
2024/11/19	R053	06/02/2025	12.94 Call	Bond Future	13455.5900	13.4556	13241.7500	13.2418	1.589	0.0000	0.0000
2024/11/19	R053	06/02/2025	12.94 Put	Bond Future	105.2400	0.1052	108.8400	0.1088	3.421	0.0000	0.0000
2024/11/19	R053	08/05/2025		Bond Future	11.3007	104.0732	11.3264	103.8516	0.227	0.0000	0.0000
2024/11/19	R053	08/05/2025	12.64 Call	Bond Future	11400.0300	11.4000	11204.0300	11.2040	1.719	0.0000	0.0000
2024/11/19	R053	08/05/2025	12.64 Put	Bond Future	894.0900	0.8941	919.6800	0.9197	2.862	0.0000	0.0000
2024/11/19	R053	07/08/2025		Bond Future	11.3958	106.1418	11.4223	105.9163	0.233	0.0000	0.0000
2024/11/19	R053	07/08/2025	13.17 Call	Bond Future	14377.5900	14.3776	14178.1000	14.1781	1.388	0.0000	0.0000
2024/11/19	R053	07/08/2025	13.17 Put	Bond Future	1069.8500	1.0699	1095.8800	1.0959	2.433	0.0000	0.0000
2024/11/19	R053	06/11/2025		Bond Future	11.5008	102.3425	11.5282	102.1130	0.239	0.0000	0.0000
2024/11/19	R053	06/11/2025	11.76 Call	Bond Future	6668.6200	6.6686	6526.7300	6.5267	2.128	0.0000	0.0000
2024/11/19	R053	06/11/2025	11.76 Put	Bond Future	4540.4300	4.5404	4628.0100	4.6280	1.929	0.0000	0.0000
2024/11/19	R053	05/02/2026		Bond Future	11.6344	104.1383	11.6629	103.9055	0.245	0.0000	0.0000
2024/11/19	R053	05/02/2026	11.49 Call	Bond Future	5489.9100	5.4899	5367.9900	5.3680	2.221	0.0000	0.0000
2024/11/19	R053	05/02/2026	11.49 Put	Bond Future	6685.4300	6.6854	6796.2700	6.7963	1.658	0.0000	0.0000
2024/11/19	R186	06/02/2025		Bond Future	8.2504	105.2799	8.2560	105.2701	0.068	0.0000	0.0000
2024/11/19	R186	06/02/2025	9.03 Call	Bond Future	1410.7100	1.4107	1400.6400	1.4006	0.714	0.0000	0.0000
2024/11/19	R186	06/02/2025	9.03 Put	Bond Future	69.9400	0.0699	69.6600	0.0697	0.400	0.0000	0.0000
2024/11/19	R186	08/05/2025		Bond Future	8.2426	107.4411	8.2491	107.4314	0.078	0.0000	0.0000
2024/11/19	R186	08/05/2025	8.47 Call	Bond Future	735.1500	0.7352	727.7400	0.7277	1.008	0.0000	0.0000
2024/11/19	R186	08/05/2025	8.47 Put	Bond Future	392.0800	0.3921	394.4400	0.3944	0.602	0.0000	0.0000
2024/11/19	R186	07/08/2025	10.25 Call	Bond Future	2571.6500	2.5717	2562.4400	2.5624	0.358	0.0000	0.0000
2024/11/19	R186	07/08/2025	10.25 Put	Bond Future	78.9700	0.0790	79.2300	0.0792	0.329	0.0000	0.0000
2024/11/19	R186	07/08/2025	9.22 Put	Bond Future	232.3700	0.2324	233.6100	0.2336	0.534	0.0000	0.0000
2024/11/19	R186	07/08/2025	9.22 Call	Bond Future	1432.6300	1.4326	1424.4000	1.4244	0.574	0.0000	0.0000
2024/11/19	R186	07/08/2025		Bond Future	8.2798	104.2675	8.2871	104.2580	0.089	0.0000	0.0000
2024/11/19	R186	07/08/2025	9.68 Call	Bond Future	1931.0500	1.9311	1922.2400	1.9222	0.456	0.0000	0.0000
2024/11/19	R186	07/08/2025	9.68 Put	Bond Future	150.7200	0.1507	151.3800	0.1514	0.438	0.0000	0.0000
2024/11/19	R186	06/11/2025		Bond Future	8.3693	106.2973	8.3780	106.2881	0.104	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	
2024/11/19	R186	06/11/2025	8.13 Call	Bond Future	419.6300	0.4196	414.9700	0.4150	1.111	0.0000	0.0000
2024/11/19	R186	06/11/2025	8.13 Put	Bond Future	673.2600	0.6733	677.7800	0.6778	0.671	0.0000	0.0000
2024/11/19	R186	05/02/2026		Bond Future	8.7567	102.8629	8.7671	102.8544	0.118	0.0000	0.0000
2024/11/19	R186	05/02/2026	8.43 Call	Bond Future	370.4500	0.3705	366.3700	0.3664	1.101	0.0000	0.0000
2024/11/19	R186	05/02/2026	8.43 Put	Bond Future	639.9100	0.6399	644.3700	0.6444	0.697	0.0000	0.0000
2024/11/19	R202	06/02/2025		Bond Future	267.6033	267.6033	268.1960	268.1960	0.221	0.0000	0.0000
2024/11/19	R202	06/02/2025	266.79 Call	Bond Future	813.2900	0.8133	1406.0000	1.4060	72.878	0.0000	0.0000
2024/11/19	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/19	R202	08/05/2025		Bond Future	273.1617	273.1617	273.7674	273.7674	0.222	0.0000	0.0000
2024/11/19	R202	08/05/2025	272.31 Call	Bond Future	851.7100	0.8517	1457.3800	1.4574	71.112	0.0000	0.0000
2024/11/19	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/19	R202	07/08/2025		Bond Future	273.3836	273.3836	274.0030	274.0030	0.227	0.0000	0.0000
2024/11/19	R202	07/08/2025	271.60 Call	Bond Future	1783.6000	1.7836	2403.0200	2.4030	34.729	0.0000	0.0000
2024/11/19	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/19	R202	06/11/2025		Bond Future	278.7758	278.7758	279.4088	279.4088	0.227	0.0000	0.0000
2024/11/19	R202	06/11/2025	275.64 Call	Bond Future	3135.8300	3.1358	3768.8100	3.7688	20.185	0.0000	0.0000
2024/11/19	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/19	R202	05/02/2026		Bond Future	278.3998	278.3998	279.0457	279.0457	0.232	0.0000	0.0000
2024/11/19	R202	05/02/2026	277.82 Call	Bond Future	579.7500	0.5798	1225.6600	1.2257	111.412	0.0000	0.0000
2024/11/19	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/19	R209	06/02/2025		Bond Future	10.5996	74.2465	10.6245	74.1176	0.235	0.0000	0.0000
2024/11/19	R209	06/02/2025	12.44 Call	Bond Future	8773.0600	8.7731	8645.3700	8.6454	1.455	0.0000	0.0000
2024/11/19	R209	06/02/2025	12.44 Put	Bond Future	34.4900	0.0345	35.7000	0.0357	3.508	0.0000	0.0000
2024/11/19	R209	08/05/2025		Bond Future	10.6788	72.6153	10.7046	72.4840	0.242	0.0000	0.0000
2024/11/19	R209	08/05/2025	11.89 Call	Bond Future	6374.0300	6.3740	6259.1000	6.2591	1.803	0.0000	0.0000
2024/11/19	R209	08/05/2025	11.89 Put	Bond Future	538.4900	0.5385	554.8900	0.5549	3.046	0.0000	0.0000
2024/11/19	R209	07/08/2025		Bond Future	10.7699	74.0593	10.7966	73.9257	0.248	0.0000	0.0000
2024/11/19	R209	07/08/2025	12.68 Call	Bond Future	9294.2800	9.2943	9173.5800	9.1736	1.299	0.0000	0.0000
2024/11/19	R209	07/08/2025	12.68 Put	Bond Future	513.2600	0.5133	526.2000	0.5262	2.521	0.0000	0.0000
2024/11/19	R209	06/11/2025		Bond Future	10.8730	72.3484	10.9007	72.2124	0.254	0.0000	0.0000
2024/11/19	R209	06/11/2025	11.27 Call	Bond Future	4476.4000	4.4764	4388.9100	4.3889	1.954	0.0000	0.0000
2024/11/19	R209	06/11/2025	11.27 Put	Bond Future	2557.2400	2.5572	2605.7200	2.6057	1.896	0.0000	0.0000
2024/11/19	R209	05/02/2026		Bond Future	11.0108	73.6211	11.0394	73.4833	0.260	0.0000	0.0000
2024/11/19	R209	05/02/2026	10.93 Call	Bond Future	3514.9000	3.5149	3441.1100	3.4411	2.099	0.0000	0.0000
2024/11/19	R209	05/02/2026	10.93 Put	Bond Future	3905.6900	3.9057	3969.6700	3.9697	1.638	0.0000	0.0000
2024/11/19	R210	06/02/2025		Bond Future	244.8179	244.8179	244.8007	244.8007	0.007	0.0000	0.0000
2024/11/19	R210	06/02/2025	239.61 Call	Bond Future	5207.9400	5.2079	5190.7100	5.1907	0.331	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	
2024/11/19	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/19	R210	08/05/2025		Bond Future	246.5224	246.5224	246.5054	246.5054	0.007	0.0000	0.0000
2024/11/19	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/19	R210	08/05/2025	248.03 Put	Bond Future	1507.5600	1.5076	1524.5600	1.5246	1.128	0.0000	0.0000
2024/11/19	R210	07/08/2025		Bond Future	251.4855	251.4855	251.4693	251.4693	0.006	0.0000	0.0000
2024/11/19	R210	07/08/2025	248.44 Call	Bond Future	3045.4900	3.0455	3029.3200	3.0293	0.531	0.0000	0.0000
2024/11/19	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/19	R210	06/11/2025		Bond Future	253.0039	253.0039	252.9884	252.9884	0.006	0.0000	0.0000
2024/11/19	R210	06/11/2025	252.14 Call	Bond Future	863.8500	0.8639	848.4200	0.8484	1.786	0.0000	0.0000
2024/11/19	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/19	R210	05/02/2026		Bond Future	257.5336	257.5336	257.5197	257.5197	0.005	0.0000	0.0000
2024/11/19	R210	05/02/2026	253.10 Call	Bond Future	4433.5800	4.4336	4419.6700	4.4197	0.314	0.0000	0.0000
2024/11/19	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/19	R213	06/02/2025		Bond Future	9.5185	91.7840	9.5230	91.7653	0.047	0.0000	0.0000
2024/11/19	R213	06/02/2025	11.35 Call	Bond Future	7314.7300	7.3147	7295.2000	7.2952	0.267	0.0000	0.0000
2024/11/19	R213	06/02/2025	11.35 Put	Bond Future	27.3000	0.0273	26.5600	0.0266	2.711	0.0000	0.0000
2024/11/19	R213	08/05/2025		Bond Future	9.5800	90.1096	9.5847	90.0906	0.049	0.0000	0.0000
2024/11/19	R213	08/05/2025	10.52 Call	Bond Future	4223.7900	4.2238	4204.8100	4.2048	0.449	0.0000	0.0000
2024/11/19	R213	08/05/2025	10.52 Put	Bond Future	503.9300	0.5039	503.9600	0.5040	0.006	0.0000	0.0000
2024/11/19	R213	07/08/2025		Bond Future	9.6606	91.9021	9.6654	91.8832	0.050	0.0000	0.0000
2024/11/19	R213	07/08/2025	11.66 Call	Bond Future	7741.7600	7.7418	7722.6300	7.7226	0.247	0.0000	0.0000
2024/11/19	R213	07/08/2025	11.66 Put	Bond Future	306.7200	0.3067	306.5300	0.3065	0.062	0.0000	0.0000
2024/11/19	R213	06/11/2025		Bond Future	9.7653	90.1373	9.7703	90.1184	0.051	0.0000	0.0000
2024/11/19	R213	06/11/2025	10.05 Call	Bond Future	3029.5200	3.0295	3015.0600	3.0151	0.477	0.0000	0.0000
2024/11/19	R213	06/11/2025	10.05 Put	Bond Future	1961.8000	1.9618	1966.3000	1.9663	0.229	0.0000	0.0000
2024/11/19	R213	05/02/2026		Bond Future	9.9299	91.7259	9.9350	91.7073	0.052	0.0000	0.0000
2024/11/19	R213	05/02/2026	9.89 Call	Bond Future	2479.9000	2.4799	2467.6500	2.4677	0.494	0.0000	0.0000
2024/11/19	R213	05/02/2026	9.89 Put	Bond Future	2624.2300	2.6242	2630.5800	2.6306	0.242	0.0000	0.0000
2024/11/19	R214	06/02/2025	13.63 Call	Bond Future	12537.1100	12.5371	12399.9500	12.4000	1.094	0.0000	0.0000
2024/11/19	R214	06/02/2025	13.63 Put	Bond Future	4.6400	0.0046	4.7600	0.0048	2.586	0.0000	0.0000
2024/11/19	R214	06/02/2025	12.25 Put	Bond Future	143.8500	0.1439	149.4600	0.1495	3.900	0.0000	0.0000
2024/11/19	R214	06/02/2025	12.25 Call	Bond Future	6642.6200	6.6426	6510.9500	6.5110	1.982	0.0000	0.0000
2024/11/19	R214	06/02/2025	11.75 Put	Bond Future	392.0000	0.3920	407.9900	0.4080	4.079	0.0000	0.0000
2024/11/19	R214	06/02/2025	11.75 Call	Bond Future	4446.2200	4.4462	4324.9300	4.3249	2.728	0.0000	0.0000
2024/11/19	R214	06/02/2025		Bond Future	10.9827	69.4618	11.0075	69.3245	0.226	0.0000	0.0000
2024/11/19	R214	06/02/2025	12.71 Call	Bond Future	8676.7700	8.6768	8541.4400	8.5414	1.560	0.0000	0.0000
2024/11/19	R214	06/02/2025	12.71 Put	Bond Future	55.6200	0.0556	57.5700	0.0576	3.506	0.0000	0.0000
2024/11/19	R214	08/05/2025		Bond Future	11.0599	67.5833	11.0855	67.4433	0.232	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	
2024/11/19	R214	08/05/2025	12.40 Call	Bond Future	7292.2800	7.2923	7167.6900	7.1677	1.709	0.0000	0.0000
2024/11/19	R214	08/05/2025	12.40 Put	Bond Future	523.3400	0.5233	538.7400	0.5387	2.943	0.0000	0.0000
2024/11/19	R214	07/08/2025		Bond Future	11.1482	68.9274	11.1746	68.7849	0.237	0.0000	0.0000
2024/11/19	R214	07/08/2025	12.97 Call	Bond Future	9431.8900	9.4319	9304.2800	9.3043	1.353	0.0000	0.0000
2024/11/19	R214	07/08/2025	12.97 Put	Bond Future	591.5600	0.5916	606.3800	0.6064	2.505	0.0000	0.0000
2024/11/19	R214	06/11/2025		Bond Future	11.2485	66.9683	11.2758	66.8234	0.242	0.0000	0.0000
2024/11/19	R214	06/11/2025	11.64 Call	Bond Future	4845.8600	4.8459	4752.2200	4.7522	1.932	0.0000	0.0000
2024/11/19	R214	06/11/2025	11.64 Put	Bond Future	2809.9000	2.8099	2861.1700	2.8612	1.825	0.0000	0.0000
2024/11/19	R214	05/02/2026		Bond Future	11.3794	68.1467	11.4076	67.9997	0.248	0.0000	0.0000
2024/11/19	R214	05/02/2026	11.26 Call	Bond Future	3666.3800	3.6664	3588.3000	3.5883	2.130	0.0000	0.0000
2024/11/19	R214	05/02/2026	11.26 Put	Bond Future	4294.8400	4.2948	4363.7300	4.3637	1.604	0.0000	0.0000
2024/11/19	R248	06/02/2025	10.30 Put	Bond Future	6640.5200	6.6405	6824.4700	6.8245	2.770	0.0000	0.0000
2024/11/19	R248	06/02/2025	10.30 Call	Bond Future	157.5700	0.1576	137.9900	0.1380	12.426	0.0000	0.0000
2024/11/19	R248	06/02/2025	11.00 Put	Bond Future	2646.6600	2.6467	2758.6300	2.7586	4.231	0.0000	0.0000
2024/11/19	R248	06/02/2025	11.00 Call	Bond Future	1323.2500	1.3233	1231.6900	1.2317	6.919	0.0000	0.0000
2024/11/19	R248	06/02/2025	11.70 Call	Bond Future	4136.2300	4.1362	3973.8500	3.9739	3.926	0.0000	0.0000
2024/11/19	R248	06/02/2025	11.70 Put	Bond Future	800.6900	0.8007	841.8400	0.8418	5.139	0.0000	0.0000
2024/11/19	R248	06/02/2025		Bond Future	11.1918	83.9099	11.2217	83.7063	0.268	0.0000	0.0000
2024/11/19	R248	06/02/2025	12.71 Call	Bond Future	9407.3500	9.4074	9209.6700	9.2097	2.101	0.0000	0.0000
2024/11/19	R248	06/02/2025	12.71 Put	Bond Future	113.8600	0.1139	119.7100	0.1197	5.138	0.0000	0.0000
2024/11/19	R248	08/05/2025		Bond Future	11.2734	81.1841	11.3043	80.9766	0.275	0.0000	0.0000
2024/11/19	R248	08/05/2025	12.60 Call	Bond Future	8807.4000	8.8074	8625.0200	8.6250	2.071	0.0000	0.0000
2024/11/19	R248	08/05/2025	12.60 Put	Bond Future	679.8900	0.6799	705.0000	0.7050	3.693	0.0000	0.0000
2024/11/19	R248	07/08/2025		Bond Future	11.3660	82.7985	11.3980	82.5872	0.281	0.0000	0.0000
2024/11/19	R248	07/08/2025	13.21 Call	Bond Future	11520.1600	11.5202	11332.3700	11.3324	1.630	0.0000	0.0000
2024/11/19	R248	07/08/2025	13.21 Put	Bond Future	755.6700	0.7557	779.1800	0.7792	3.111	0.0000	0.0000
2024/11/19	R248	06/11/2025		Bond Future	11.4704	79.9663	11.5034	79.7512	0.288	0.0000	0.0000
2024/11/19	R248	06/11/2025	11.74 Call	Bond Future	5361.3500	5.3614	5229.2500	5.2293	2.464	0.0000	0.0000
2024/11/19	R248	06/11/2025	11.74 Put	Bond Future	3637.3000	3.6373	3720.2500	3.7203	2.281	0.0000	0.0000
2024/11/19	R248	05/02/2026		Bond Future	11.6051	81.3719	11.6393	81.1537	0.295	0.0000	0.0000
2024/11/19	R248	05/02/2026	11.46 Call	Bond Future	4358.5500	4.3586	4245.1500	4.2452	2.602	0.0000	0.0000
2024/11/19	R248	05/02/2026	11.46 Put	Bond Future	5294.1500	5.2942	5399.0100	5.3990	1.981	0.0000	0.0000
2024/11/19	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/19	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/19	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/19	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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