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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/11/2024 TO 21/11/2024

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
2024/11/21	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/21	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/21	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/21	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/21	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/21	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/21	2029	06/02/2025		Bond Future	135.0372	135.0372	135.0280	0.007	0.0000	0.0000
2024/11/21	2029	06/02/2025	132.40 Call	Bond Future	2637.1600	2.6372	2627.9700	0.348	0.0000	0.0000
2024/11/21	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/21	2029	08/05/2025		Bond Future	136.4296	136.4296	136.4205	0.007	0.0000	0.0000
2024/11/21	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/21	2029	08/05/2025	137.85 Put	Bond Future	1420.3800	1.4204	1429.4800	0.641	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	
2024/11/21	2029	07/08/2025		Bond Future	139.1790	139.1790	139.1703	139.1703	0.006	0.0000	0.0000
2024/11/21	2029	07/08/2025	137.41 Call	Bond Future	1769.0300	1.7690	1760.3400	1.7603	0.491	0.0000	0.0000
2024/11/21	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/21	2029	06/11/2025		Bond Future	140.4877	140.4877	140.4795	140.4795	0.006	0.0000	0.0000
2024/11/21	2029	06/11/2025	139.79 Call	Bond Future	697.7300	0.6977	689.5000	0.6895	1.180	0.0000	0.0000
2024/11/21	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/21	2029	05/02/2026		Bond Future	143.0086	143.0086	143.0012	143.0012	0.005	0.0000	0.0000
2024/11/21	2029	05/02/2026	140.11 Call	Bond Future	2898.5900	2.8986	2891.1800	2.8912	0.256	0.0000	0.0000
2024/11/21	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/21	2030	06/02/2025	8.68 Put	Bond Future	1952.4500	1.9525	1761.6800	1.7617	9.771	0.0000	0.0000
2024/11/21	2030	06/02/2025	8.68 Call	Bond Future	440.3100	0.4403	513.7700	0.5138	16.684	0.0000	0.0000
2024/11/21	2030	06/02/2025	9.18 Put	Bond Future	830.2800	0.8303	715.4500	0.7155	13.830	0.0000	0.0000
2024/11/21	2030	06/02/2025	9.18 Call	Bond Future	1245.5400	1.2455	1394.9400	1.3949	11.995	0.0000	0.0000
2024/11/21	2030	06/02/2025	9.69 Call	Bond Future	2610.1000	2.6101	2824.3400	2.8243	8.208	0.0000	0.0000
2024/11/21	2030	06/02/2025	9.69 Put	Bond Future	277.0900	0.2771	227.1000	0.2271	18.041	0.0000	0.0000
2024/11/21	2030	06/02/2025		Bond Future	9.0712	96.0278	9.0023	96.2920	0.760	0.0000	0.0000
2024/11/21	2030	06/02/2025	10.68 Call	Bond Future	5944.5200	5.9445	6203.1300	6.2031	4.350	0.0000	0.0000
2024/11/21	2030	06/02/2025	10.68 Put	Bond Future	22.8000	0.0228	17.1800	0.0172	24.649	0.0000	0.0000
2024/11/21	2030	08/05/2025		Bond Future	9.1240	97.9996	9.0506	98.2695	0.805	0.0000	0.0000
2024/11/21	2030	08/05/2025	9.93 Call	Bond Future	3421.7500	3.4218	3630.8300	3.6308	6.110	0.0000	0.0000
2024/11/21	2030	08/05/2025	9.93 Put	Bond Future	519.7100	0.5197	458.9100	0.4589	11.699	0.0000	0.0000
2024/11/21	2030	08/05/2025	11.86 Call	Bond Future	9446.5200	9.4465	9712.2800	9.7123	2.813	0.0000	0.0000
2024/11/21	2030	08/05/2025	11.86 Put	Bond Future	24.1600	0.0242	20.0400	0.0200	17.053	0.0000	0.0000
2024/11/21	2030	08/05/2025	10.31 Put	Bond Future	310.0400	0.3100	270.7100	0.2707	12.685	0.0000	0.0000
2024/11/21	2030	08/05/2025	10.31 Call	Bond Future	4542.6700	4.5427	4773.2200	4.7732	5.075	0.0000	0.0000
2024/11/21	2030	08/05/2025	12.28 Call	Bond Future	10774.6900	10.7747	11042.8500	11.0429	2.489	0.0000	0.0000
2024/11/21	2030	08/05/2025	12.28 Put	Bond Future	9.1800	0.0092	7.4600	0.0075	18.736	0.0000	0.0000
2024/11/21	2030	08/05/2025	10.69 Put	Bond Future	183.9500	0.1840	159.0600	0.1591	13.531	0.0000	0.0000
2024/11/21	2030	08/05/2025	10.69 Call	Bond Future	5723.7600	5.7238	5968.7500	5.9688	4.280	0.0000	0.0000
2024/11/21	2030	08/05/2025	8.68 Put	Bond Future	2413.1200	2.4131	2232.3500	2.2324	7.491	0.0000	0.0000
2024/11/21	2030	08/05/2025	8.68 Call	Bond Future	766.9700	0.7670	856.0800	0.8561	11.618	0.0000	0.0000
2024/11/21	2030	08/05/2025	9.18 Put	Bond Future	1364.3900	1.3644	1237.1000	1.2371	9.329	0.0000	0.0000
2024/11/21	2030	08/05/2025	9.18 Call	Bond Future	1569.6600	1.5697	1712.2500	1.7123	9.084	0.0000	0.0000
2024/11/21	2030	08/05/2025	9.99 Call	Bond Future	3593.2400	3.5932	3806.2400	3.8062	5.928	0.0000	0.0000
2024/11/21	2030	08/05/2025	9.99 Put	Bond Future	479.5300	0.4795	422.6500	0.4227	11.862	0.0000	0.0000
2024/11/21	2030	08/05/2025	8.95 Put	Bond Future	1791.6300	1.7916	1639.4500	1.6395	8.494	0.0000	0.0000
2024/11/21	2030	08/05/2025	8.95 Call	Bond Future	1150.6700	1.1507	1268.3700	1.2684	10.229	0.0000	0.0000
2024/11/21	2030	08/05/2025	9.45 Put	Bond Future	975.2700	0.9753	875.3500	0.8754	10.245	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	
2024/11/21	2030	08/05/2025	9.45 Call	Bond Future	2162.3400	2.1623	2332.3000	2.3323	7.860	0.0000	0.0000
2024/11/21	2030	07/08/2025		Bond Future	9.1997	95.9403	9.1211	96.2160	0.855	0.0000	0.0000
2024/11/21	2030	07/08/2025	11.11 Call	Bond Future	6696.5800	6.6966	6942.2800	6.9423	3.669	0.0000	0.0000
2024/11/21	2030	07/08/2025	11.11 Put	Bond Future	286.8500	0.2869	256.8200	0.2568	10.469	0.0000	0.0000
2024/11/21	2030	07/08/2025	12.12 Call	Bond Future	9655.2900	9.6553	9921.9700	9.9220	2.762	0.0000	0.0000
2024/11/21	2030	07/08/2025	12.12 Put	Bond Future	70.7300	0.0707	61.6800	0.0617	12.795	0.0000	0.0000
2024/11/21	2030	07/08/2025	10.48 Put	Bond Future	526.7900	0.5268	475.4400	0.4754	9.748	0.0000	0.0000
2024/11/21	2030	07/08/2025	10.48 Call	Bond Future	4882.8100	4.8828	5107.1900	5.1072	4.595	0.0000	0.0000
2024/11/21	2030	06/11/2025		Bond Future	9.2862	97.8092	9.2019	98.0907	0.907	0.0000	0.0000
2024/11/21	2030	06/11/2025	9.54 Call	Bond Future	2450.6900	2.4507	2613.3600	2.6134	6.638	0.0000	0.0000
2024/11/21	2030	06/11/2025	9.54 Put	Bond Future	1608.6100	1.6086	1489.7200	1.4897	7.391	0.0000	0.0000
2024/11/21	2030	05/02/2026		Bond Future	9.4427	95.5281	9.3518	95.8154	0.962	0.0000	0.0000
2024/11/21	2030	05/02/2026	9.49 Call	Bond Future	2222.3900	2.2224	2373.0400	2.3730	6.779	0.0000	0.0000
2024/11/21	2030	05/02/2026	9.49 Put	Bond Future	2073.1300	2.0731	1936.5200	1.9365	6.590	0.0000	0.0000
2024/11/21	2032	06/02/2025	9.42 Put	Bond Future	2151.3200	2.1513	1912.7200	1.9127	11.091	0.0000	0.0000
2024/11/21	2032	06/02/2025	9.42 Call	Bond Future	684.1600	0.6842	801.2200	0.8012	17.110	0.0000	0.0000
2024/11/21	2032	06/02/2025	9.92 Put	Bond Future	933.7100	0.9337	796.3400	0.7963	14.712	0.0000	0.0000
2024/11/21	2032	06/02/2025	9.92 Call	Bond Future	1884.2400	1.8842	2102.5300	2.1025	11.585	0.0000	0.0000
2024/11/21	2032	06/02/2025	10.61 Call	Bond Future	4396.7200	4.3967	4706.7600	4.7068	7.052	0.0000	0.0000
2024/11/21	2032	06/02/2025	10.61 Put	Bond Future	237.8800	0.2379	192.2600	0.1923	19.178	0.0000	0.0000
2024/11/21	2032	06/02/2025		Bond Future	9.7215	95.5732	9.6478	95.9288	0.757	0.0000	0.0000
2024/11/21	2032	06/02/2025	11.72 Call	Bond Future	9046.0400	9.0460	9396.6100	9.3966	3.875	0.0000	0.0000
2024/11/21	2032	06/02/2025	11.72 Put	Bond Future	20.6700	0.0207	15.5800	0.0156	24.625	0.0000	0.0000
2024/11/21	2032	08/05/2025		Bond Future	9.7897	93.3709	9.7123	93.7340	0.790	0.0000	0.0000
2024/11/21	2032	08/05/2025	10.91 Call	Bond Future	5522.3200	5.5223	5827.3400	5.8273	5.523	0.0000	0.0000
2024/11/21	2032	08/05/2025	10.91 Put	Bond Future	456.2700	0.4563	398.1400	0.3981	12.740	0.0000	0.0000
2024/11/21	2032	08/05/2025	9.42 Put	Bond Future	2871.2800	2.8713	2640.0900	2.6401	8.052	0.0000	0.0000
2024/11/21	2032	08/05/2025	9.42 Call	Bond Future	1118.5500	1.1186	1250.5100	1.2505	11.797	0.0000	0.0000
2024/11/21	2032	08/05/2025	9.92 Put	Bond Future	1622.5200	1.6225	1462.8000	1.4628	9.844	0.0000	0.0000
2024/11/21	2032	08/05/2025	9.92 Call	Bond Future	2230.7400	2.2307	2434.1700	2.4342	9.119	0.0000	0.0000
2024/11/21	2032	08/05/2025	10.97 Call	Bond Future	5748.5300	5.7485	6057.4000	6.0574	5.373	0.0000	0.0000
2024/11/21	2032	08/05/2025	10.97 Put	Bond Future	421.2300	0.4212	366.9500	0.3670	12.886	0.0000	0.0000
2024/11/21	2032	07/08/2025		Bond Future	9.8746	95.2291	9.7932	95.5999	0.824	0.0000	0.0000
2024/11/21	2032	07/08/2025	12.01 Call	Bond Future	9408.0700	9.4081	9745.2400	9.7452	3.584	0.0000	0.0000
2024/11/21	2032	07/08/2025	12.01 Put	Bond Future	310.2800	0.3103	276.6600	0.2767	10.835	0.0000	0.0000
2024/11/21	2032	06/11/2025		Bond Future	9.9766	92.9231	9.8908	93.3015	0.859	0.0000	0.0000
2024/11/21	2032	06/11/2025	10.42 Call	Bond Future	4039.8100	4.0398	4273.0200	4.2730	5.773	0.0000	0.0000
2024/11/21	2032	06/11/2025	10.42 Put	Bond Future	2112.6600	2.1127	1967.4300	1.9674	6.874	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	
2024/11/21	2032	05/02/2026		Bond Future	10.1294	94.5601	10.0388	94.9460	0.894	0.0000	0.0000
2024/11/21	2032	05/02/2026	10.16 Call	Bond Future	3155.8500	3.1559	3357.9700	3.3580	6.405	0.0000	0.0000
2024/11/21	2032	05/02/2026	10.16 Put	Bond Future	3026.1500	3.0262	2842.4100	2.8424	6.072	0.0000	0.0000
2024/11/21	2033	06/02/2025		Bond Future	128.6582	128.6582	128.8404	128.8404	0.142	0.0000	0.0000
2024/11/21	2033	06/02/2025	124.94 Call	Bond Future	3718.1500	3.7182	3900.4100	3.9004	4.902	0.0000	0.0000
2024/11/21	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/21	2033	08/05/2025		Bond Future	129.8189	129.8189	130.0052	130.0052	0.144	0.0000	0.0000
2024/11/21	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/21	2033	08/05/2025	130.62 Put	Bond Future	801.1400	0.8011	614.8400	0.6148	23.254	0.0000	0.0000
2024/11/21	2033	07/08/2025		Bond Future	132.4352	132.4352	132.6258	132.6258	0.144	0.0000	0.0000
2024/11/21	2033	07/08/2025	128.65 Call	Bond Future	3785.1500	3.7852	3975.7800	3.9758	5.036	0.0000	0.0000
2024/11/21	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/21	2033	06/11/2025		Bond Future	133.5101	133.5101	133.7050	133.7050	0.146	0.0000	0.0000
2024/11/21	2033	06/11/2025	133.14 Call	Bond Future	370.0600	0.3701	564.9900	0.5650	52.675	0.0000	0.0000
2024/11/21	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/21	2033	05/02/2026		Bond Future	135.9059	135.9059	136.1053	136.1053	0.147	0.0000	0.0000
2024/11/21	2033	05/02/2026	132.88 Call	Bond Future	3025.8600	3.0259	3225.2600	3.2253	6.590	0.0000	0.0000
2024/11/21	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/21	2037	06/02/2025		Bond Future	10.7921	85.0493	10.6621	85.8222	1.204	0.0000	0.0000
2024/11/21	2037	06/02/2025	12.76 Call	Bond Future	10616.6300	10.6166	11379.1800	11.3792	7.183	0.0000	0.0000
2024/11/21	2037	06/02/2025	12.76 Put	Bond Future	28.0100	0.0280	17.6300	0.0176	37.058	0.0000	0.0000
2024/11/21	2037	08/05/2025		Bond Future	10.8830	86.7956	10.7481	87.5846	1.240	0.0000	0.0000
2024/11/21	2037	08/05/2025	12.25 Call	Bond Future	7956.0700	7.9561	8644.0100	8.6440	8.647	0.0000	0.0000
2024/11/21	2037	08/05/2025	12.25 Put	Bond Future	512.2500	0.5123	411.2100	0.4112	19.725	0.0000	0.0000
2024/11/21	2037	08/05/2025	12.55 Put	Bond Future	357.4700	0.3575	284.1900	0.2842	20.500	0.0000	0.0000
2024/11/21	2037	08/05/2025	12.55 Call	Bond Future	9309.7800	9.3098	10025.4800	10.0255	7.688	0.0000	0.0000
2024/11/21	2037	08/05/2025	13.30 Put	Bond Future	126.9700	0.1270	97.8400	0.0978	22.942	0.0000	0.0000
2024/11/21	2037	08/05/2025	13.30 Call	Bond Future	12669.9400	12.6699	13429.7900	13.4298	5.997	0.0000	0.0000
2024/11/21	2037	08/05/2025	13.35 Put	Bond Future	116.5000	0.1165	89.4900	0.0895	23.185	0.0000	0.0000
2024/11/21	2037	08/05/2025	13.35 Call	Bond Future	12890.0300	12.8900	13652.0000	13.6520	5.911	0.0000	0.0000
2024/11/21	2037	07/08/2025		Bond Future	10.9890	84.2623	10.8486	85.0674	1.277	0.0000	0.0000
2024/11/21	2037	07/08/2025	13.01 Call	Bond Future	11031.1300	11.0311	11749.9500	11.7500	6.516	0.0000	0.0000
2024/11/21	2037	07/08/2025	13.01 Put	Bond Future	541.3400	0.5413	455.0900	0.4551	15.933	0.0000	0.0000
2024/11/21	2037	07/08/2025	12.17 Call	Bond Future	7501.7800	7.5018	8141.1700	8.1412	8.523	0.0000	0.0000
2024/11/21	2037	07/08/2025	12.17 Put	Bond Future	1133.4000	1.1334	967.7200	0.9677	14.618	0.0000	0.0000
2024/11/21	2037	07/08/2025	11.42 Call	Bond Future	4587.8800	4.5879	5107.7500	5.1078	11.331	0.0000	0.0000
2024/11/21	2037	07/08/2025	11.42 Put	Bond Future	2181.5800	2.1816	1896.3800	1.8964	13.073	0.0000	0.0000
2024/11/21	2037	07/08/2025	10.55 Put	Bond Future	4510.2300	4.5102	4027.3700	4.0274	10.706	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/11/21	2037	07/08/2025	10.55 Call	Bond Future	1956.3700	1.9564	2278.5800	2.2786	16.470	0.0000	0.0000
2024/11/21	2037	07/08/2025	10.64 Put	Bond Future	4196.5000	4.1965	3735.7200	3.7357	10.980	0.0000	0.0000
2024/11/21	2037	07/08/2025	10.64 Call	Bond Future	2174.9100	2.1749	2519.2000	2.5192	15.830	0.0000	0.0000
2024/11/21	2037	07/08/2025	11.82 Call	Bond Future	6095.0600	6.0951	6685.1900	6.6852	9.682	0.0000	0.0000
2024/11/21	2037	07/08/2025	11.82 Put	Bond Future	1541.1000	1.5411	1326.1600	1.3262	13.947	0.0000	0.0000
2024/11/21	2037	07/08/2025	11.07 Call	Bond Future	3400.4000	3.4004	3846.6300	3.8466	13.123	0.0000	0.0000
2024/11/21	2037	07/08/2025	11.07 Put	Bond Future	2940.6700	2.9407	2581.8300	2.5818	12.203	0.0000	0.0000
2024/11/21	2037	07/08/2025	10.34 Put	Bond Future	5320.3500	5.3204	4786.6600	4.7867	10.031	0.0000	0.0000
2024/11/21	2037	07/08/2025	10.34 Call	Bond Future	1506.6500	1.5067	1778.0300	1.7780	18.012	0.0000	0.0000
2024/11/21	2037	06/11/2025		Bond Future	11.0991	85.9027	10.9532	86.7239	1.315	0.0000	0.0000
2024/11/21	2037	06/11/2025	11.63 Call	Bond Future	5577.3900	5.5774	6107.5200	6.1075	9.505	0.0000	0.0000
2024/11/21	2037	06/11/2025	11.63 Put	Bond Future	2681.4000	2.6814	2390.3100	2.3903	10.856	0.0000	0.0000
2024/11/21	2037	05/02/2026		Bond Future	11.2465	83.1590	11.0944	83.9954	1.352	0.0000	0.0000
2024/11/21	2037	05/02/2026	11.20 Call	Bond Future	4133.5500	4.1336	4573.3800	4.5734	10.640	0.0000	0.0000
2024/11/21	2037	05/02/2026	11.20 Put	Bond Future	4388.2100	4.3882	3991.6200	3.9916	9.038	0.0000	0.0000
2024/11/21	2038	06/02/2025		Bond Future	138.5571	138.5571	138.6242	138.6242	0.048	0.0000	0.0000
2024/11/21	2038	06/02/2025	135.23 Call	Bond Future	3327.0900	3.3271	3394.2100	3.3942	2.017	0.0000	0.0000
2024/11/21	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/21	2038	08/05/2025		Bond Future	141.4361	141.4361	141.5049	141.5049	0.049	0.0000	0.0000
2024/11/21	2038	08/05/2025	139.68 Call	Bond Future	1756.1300	1.7561	1824.9000	1.8249	3.916	0.0000	0.0000
2024/11/21	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/21	2038	07/08/2025		Bond Future	142.1530	142.1530	142.2238	142.2238	0.050	0.0000	0.0000
2024/11/21	2038	07/08/2025	139.56 Call	Bond Future	2593.0000	2.5930	2663.7900	2.6638	2.730	0.0000	0.0000
2024/11/21	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/21	2038	06/11/2025		Bond Future	144.9589	144.9589	145.0316	145.0316	0.050	0.0000	0.0000
2024/11/21	2038	06/11/2025	143.88 Call	Bond Future	1078.8700	1.0789	1151.6100	1.1516	6.742	0.0000	0.0000
2024/11/21	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/21	2038	05/02/2026		Bond Future	145.3896	145.3896	145.4645	145.4645	0.052	0.0000	0.0000
2024/11/21	2038	05/02/2026	143.20 Call	Bond Future	2189.5700	2.1896	2264.4800	2.2645	3.421	0.0000	0.0000
2024/11/21	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/21	2040	06/02/2025	11.00 Put	Bond Future	2140.5800	2.1406	1716.8700	1.7169	19.794	0.0000	0.0000
2024/11/21	2040	06/02/2025	11.00 Call	Bond Future	1462.7700	1.4628	1840.6000	1.8406	25.830	0.0000	0.0000
2024/11/21	2040	06/02/2025	11.70 Call	Bond Future	4283.1800	4.2832	4923.7300	4.9237	14.955	0.0000	0.0000
2024/11/21	2040	06/02/2025	11.70 Put	Bond Future	612.3100	0.6123	451.3200	0.4513	26.292	0.0000	0.0000
2024/11/21	2040	06/02/2025	12.20 Call	Bond Future	6800.1000	6.8001	7534.0900	7.5341	10.794	0.0000	0.0000
2024/11/21	2040	06/02/2025	12.20 Put	Bond Future	224.9900	0.2250	157.4400	0.1574	30.024	0.0000	0.0000
2024/11/21	2040	06/02/2025		Bond Future	11.1055	85.0670	10.9809	85.8685	1.123	0.0000	0.0000
2024/11/21	2040	06/02/2025	12.95 Call	Bond Future	10687.8500	10.6879	11473.4700	11.4735	7.351	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	
2024/11/21	2040	06/02/2025	12.95 Put	Bond Future	46.2300	0.0462	30.3100	0.0303	34.437	0.0000	0.0000
2024/11/21	2040	08/05/2025		Bond Future	11.1999	86.8137	11.0707	87.6318	1.154	0.0000	0.0000
2024/11/21	2040	08/05/2025	12.63 Call	Bond Future	8860.2600	8.8603	9576.2600	9.5763	8.081	0.0000	0.0000
2024/11/21	2040	08/05/2025	12.63 Put	Bond Future	546.1200	0.5461	443.9500	0.4440	18.708	0.0000	0.0000
2024/11/21	2040	08/05/2025	13.43 Put	Bond Future	203.7900	0.2038	161.3300	0.1613	20.835	0.0000	0.0000
2024/11/21	2040	08/05/2025	13.43 Call	Bond Future	12634.0800	12.6341	13409.7900	13.4098	6.140	0.0000	0.0000
2024/11/21	2040	08/05/2025	12.75 Put	Bond Future	475.8900	0.4759	385.5100	0.3855	18.992	0.0000	0.0000
2024/11/21	2040	08/05/2025	12.75 Call	Bond Future	9430.3100	9.4303	10158.1000	10.1581	7.718	0.0000	0.0000
2024/11/21	2040	08/05/2025	13.50 Put	Bond Future	182.2400	0.1822	143.6900	0.1437	21.153	0.0000	0.0000
2024/11/21	2040	08/05/2025	13.50 Call	Bond Future	12956.1700	12.9562	13735.7900	13.7358	6.017	0.0000	0.0000
2024/11/21	2040	07/08/2025		Bond Future	11.3083	84.0300	11.1741	84.8649	1.187	0.0000	0.0000
2024/11/21	2040	07/08/2025	13.29 Call	Bond Future	11611.1700	11.6112	12353.6400	12.3536	6.394	0.0000	0.0000
2024/11/21	2040	07/08/2025	13.29 Put	Bond Future	603.4000	0.6034	511.0200	0.5110	15.310	0.0000	0.0000
2024/11/21	2040	06/11/2025		Bond Future	11.4200	85.6655	11.2807	86.5171	1.219	0.0000	0.0000
2024/11/21	2040	06/11/2025	11.84 Call	Bond Future	5694.8200	5.6948	6225.4100	6.2254	9.317	0.0000	0.0000
2024/11/21	2040	06/11/2025	11.84 Put	Bond Future	3202.8500	3.2029	2881.8900	2.8819	10.021	0.0000	0.0000
2024/11/21	2040	05/02/2026		Bond Future	11.5661	82.6664	11.4212	83.5338	1.253	0.0000	0.0000
2024/11/21	2040	05/02/2026	11.49 Call	Bond Future	4380.6800	4.3807	4832.5900	4.8326	10.316	0.0000	0.0000
2024/11/21	2040	05/02/2026	11.49 Put	Bond Future	4834.6700	4.8347	4419.2300	4.4192	8.593	0.0000	0.0000
2024/11/21	2044	06/02/2025	11.50 Call	Bond Future	3000.3600	3.0004	3534.8200	3.5348	17.813	0.0000	0.0000
2024/11/21	2044	06/02/2025	11.50 Put	Bond Future	1145.2200	1.1452	888.3600	0.8884	22.429	0.0000	0.0000
2024/11/21	2044	06/02/2025	11.15 Put	Bond Future	2081.5900	2.0816	1681.7000	1.6817	19.211	0.0000	0.0000
2024/11/21	2044	06/02/2025	11.15 Call	Bond Future	1667.1500	1.6672	2058.5800	2.0586	23.479	0.0000	0.0000
2024/11/21	2044	06/02/2025	10.65 Put	Bond Future	4328.0400	4.3280	3709.2700	3.7093	14.297	0.0000	0.0000
2024/11/21	2044	06/02/2025	10.65 Call	Bond Future	485.0400	0.4850	657.5900	0.6576	35.574	0.0000	0.0000
2024/11/21	2044	06/02/2025	13.75 Call	Bond Future	14264.3600	14.2644	15052.4700	15.0525	5.525	0.0000	0.0000
2024/11/21	2044	06/02/2025	13.75 Put	Bond Future	8.4300	0.0084	5.2200	0.0052	38.078	0.0000	0.0000
2024/11/21	2044	06/02/2025	12.50 Put	Bond Future	165.9000	0.1659	116.5800	0.1166	29.729	0.0000	0.0000
2024/11/21	2044	06/02/2025	12.50 Call	Bond Future	7968.1600	7.9682	8710.1600	8.7102	9.312	0.0000	0.0000
2024/11/21	2044	06/02/2025	12.00 Put	Bond Future	449.3300	0.4493	330.6400	0.3306	26.415	0.0000	0.0000
2024/11/21	2044	06/02/2025	12.00 Call	Bond Future	5373.1900	5.3732	6045.8200	6.0458	12.518	0.0000	0.0000
2024/11/21	2044	06/02/2025		Bond Future	11.2127	81.0683	11.0934	81.8596	1.064	0.0000	0.0000
2024/11/21	2044	06/02/2025	13.02 Call	Bond Future	10666.5900	10.6666	11439.2200	11.4392	7.243	0.0000	0.0000
2024/11/21	2044	06/02/2025	13.02 Put	Bond Future	57.4500	0.0575	38.7600	0.0388	32.533	0.0000	0.0000
2024/11/21	2044	08/05/2025		Bond Future	11.3031	82.7328	11.1796	83.5405	1.093	0.0000	0.0000
2024/11/21	2044	08/05/2025	12.72 Call	Bond Future	8956.6500	8.9567	9664.0100	9.6640	7.898	0.0000	0.0000
2024/11/21	2044	08/05/2025	12.72 Put	Bond Future	548.6500	0.5487	448.3100	0.4483	18.289	0.0000	0.0000
2024/11/21	2044	08/05/2025	Call	Bond Future	16.1900	0.0162	23.2000	0.0232	43.298	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	
2024/11/21	2044	08/05/2025	Put	Bond Future	17283.3700	17.2834	16482.6800	16.4827	4.633	0.0000	0.0000
2024/11/21	2044	08/05/2025	12.40 Call	Bond Future	7432.3300	7.4323	8101.3100	8.1013	9.001	0.0000	0.0000
2024/11/21	2044	08/05/2025	12.40 Put	Bond Future	793.5300	0.7935	654.8100	0.6548	17.481	0.0000	0.0000
2024/11/21	2044	08/05/2025	11.65 Call	Bond Future	4075.9900	4.0760	4600.0800	4.6001	12.858	0.0000	0.0000
2024/11/21	2044	08/05/2025	11.65 Put	Bond Future	1874.7700	1.8748	1591.1600	1.5912	15.128	0.0000	0.0000
2024/11/21	2044	08/05/2025	10.92 Put	Bond Future	4155.3800	4.1554	3655.7500	3.6558	12.024	0.0000	0.0000
2024/11/21	2044	08/05/2025	10.92 Call	Bond Future	1607.2600	1.6073	1915.3300	1.9153	19.167	0.0000	0.0000
2024/11/21	2044	07/08/2025		Bond Future	11.4062	79.9931	11.2781	80.8173	1.123	0.0000	0.0000
2024/11/21	2044	07/08/2025	13.34 Call	Bond Future	11629.5300	11.6295	12356.4600	12.3565	6.251	0.0000	0.0000
2024/11/21	2044	07/08/2025	13.34 Put	Bond Future	674.3800	0.6744	577.1300	0.5771	14.421	0.0000	0.0000
2024/11/21	2044	06/11/2025		Bond Future	11.5117	81.5500	11.3791	82.3906	1.152	0.0000	0.0000
2024/11/21	2044	06/11/2025	11.88 Call	Bond Future	5622.0500	5.6221	6138.9100	6.1389	9.193	0.0000	0.0000
2024/11/21	2044	06/11/2025	11.88 Put	Bond Future	3360.8300	3.3608	3037.0600	3.0371	9.634	0.0000	0.0000
2024/11/21	2044	05/02/2026		Bond Future	11.6487	78.6033	11.5109	79.4596	1.183	0.0000	0.0000
2024/11/21	2044	05/02/2026	11.56 Call	Bond Future	4512.3800	4.5124	4957.6000	4.9576	9.867	0.0000	0.0000
2024/11/21	2044	05/02/2026	11.56 Put	Bond Future	5061.7500	5.0618	4650.6900	4.6507	8.121	0.0000	0.0000
2024/11/21	2046	06/02/2025		Bond Future	121.4161	121.4161	120.5936	120.5936	0.677	0.0000	0.0000
2024/11/21	2046	06/02/2025	114.01 Call	Bond Future	7406.0800	7.4061	6583.5500	6.5836	11.106	0.0000	0.0000
2024/11/21	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/21	2046	08/05/2025		Bond Future	121.7177	121.7177	120.8785	120.8785	0.689	0.0000	0.0000
2024/11/21	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/21	2046	08/05/2025	121.97 Put	Bond Future	252.2800	0.2523	1091.5200	1.0915	332.662	0.0000	0.0000
2024/11/21	2046	07/08/2025		Bond Future	124.1702	124.1702	123.3146	123.3146	0.689	0.0000	0.0000
2024/11/21	2046	07/08/2025	118.69 Call	Bond Future	5480.2200	5.4802	4624.6100	4.6246	15.613	0.0000	0.0000
2024/11/21	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/21	2046	06/11/2025		Bond Future	124.3588	124.3588	123.4868	123.4868	0.701	0.0000	0.0000
2024/11/21	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/21	2046	06/11/2025	125.41 Put	Bond Future	1051.1600	1.0512	1923.1800	1.9232	82.958	0.0000	0.0000
2024/11/21	2046	05/02/2026		Bond Future	126.5870	126.5870	125.7002	125.7002	0.701	0.0000	0.0000
2024/11/21	2046	05/02/2026	121.65 Call	Bond Future	4937.0200	4.9370	4050.2100	4.0502	17.962	0.0000	0.0000
2024/11/21	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/21	2050	06/02/2025		Bond Future	120.7046	120.7046	119.8820	119.8820	0.682	0.0000	0.0000
2024/11/21	2050	06/02/2025	115.60 Call	Bond Future	5104.5700	5.1046	4281.9500	4.2820	16.115	0.0000	0.0000
2024/11/21	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/21	2050	08/05/2025		Bond Future	123.2127	123.2127	122.3732	122.3732	0.681	0.0000	0.0000
2024/11/21	2050	08/05/2025	121.16 Call	Bond Future	2052.7000	2.0527	1213.2100	1.2132	40.897	0.0000	0.0000
2024/11/21	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/21	2050	07/08/2025		Bond Future	123.3184	123.3184	122.4626	122.4626	0.694	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	
2024/11/21	2050	07/08/2025	119.89 Call	Bond Future	3428.4200	3.4284	2572.6200	2.5726	24.962	0.0000	0.0000
2024/11/21	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/21	2050	06/11/2025		Bond Future	125.7527	125.7527	124.8804	124.8804	0.694	0.0000	0.0000
2024/11/21	2050	06/11/2025	124.42 Call	Bond Future	1332.6600	1.3327	460.3900	0.4604	65.453	0.0000	0.0000
2024/11/21	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/21	2050	05/02/2026		Bond Future	125.5894	125.5894	124.7024	124.7024	0.706	0.0000	0.0000
2024/11/21	2050	05/02/2026	122.82 Call	Bond Future	2769.4100	2.7694	1882.3800	1.8824	32.030	0.0000	0.0000
2024/11/21	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/21	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/21	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/21	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/21	AL37	07/11/2024		Index Future	1041.9020	1041.9020	1041.9020	1041.9020	0.000	0.0000	0.0000
2024/11/21	AL37	06/02/2025		Index Future	1074.0390	1074.0390	1077.2650	1077.2650	0.300	0.0000	0.0000
2024/11/21	AL37	08/05/2025		Index Future	1096.0990	1096.0990	1099.3940	1099.3940	0.301	0.0000	0.0000
2024/11/21	AL37	07/08/2025		Index Future	1117.9420	1117.9420	1121.3070	1121.3070	0.301	0.0000	0.0000
2024/11/21	AL37	06/11/2025		Index Future	1139.7840	1139.7840	1143.2200	1143.2200	0.301	0.0000	0.0000
2024/11/21	AL37	05/02/2026		Index Future	1160.0280	1160.0280	1163.5330	1163.5330	0.302	0.0000	0.0000
2024/11/21	AL7T	07/11/2024		Index Future	1250.0920	1250.0920	1250.0920	1250.0920	0.000	0.0000	0.0000
2024/11/21	AL7T	06/02/2025		Index Future	1291.8320	1291.8320	1300.0540	1300.0540	0.636	0.0000	0.0000
2024/11/21	AL7T	08/05/2025		Index Future	1318.3650	1318.3650	1326.7590	1326.7590	0.637	0.0000	0.0000
2024/11/21	AL7T	07/08/2025		Index Future	1344.6370	1344.6370	1353.2030	1353.2030	0.637	0.0000	0.0000
2024/11/21	AL7T	06/11/2025		Index Future	1370.9080	1370.9080	1379.6480	1379.6480	0.638	0.0000	0.0000
2024/11/21	AL7T	05/02/2026		Index Future	1395.2580	1395.2580	1404.1620	1404.1620	0.638	0.0000	0.0000
2024/11/21	ALBI	07/11/2024		Index Future	1076.7180	1076.7180	1076.7180	1076.7180	0.000	0.0000	0.0000
2024/11/21	ALBI	06/02/2025		Index Future	1111.0780	1111.0780	1118.0240	1118.0240	0.625	0.0000	0.0000
2024/11/21	ALBI	08/05/2025		Index Future	1133.8990	1133.8990	1140.9900	1140.9900	0.625	0.0000	0.0000
2024/11/21	ALBI	07/08/2025		Index Future	1156.4950	1156.4950	1163.7320	1163.7320	0.626	0.0000	0.0000
2024/11/21	ALBI	06/11/2025		Index Future	1179.0900	1179.0900	1186.4740	1186.4740	0.626	0.0000	0.0000
2024/11/21	ALBI	05/02/2026		Index Future	1200.0330	1200.0330	1207.5560	1207.5560	0.627	0.0000	0.0000
2024/11/21	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/21	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/21	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/21	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	
2024/11/21	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/21	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/21	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/11/21	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/21	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/21	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/21	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/21	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/21	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/21	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/11/21	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/21	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/21	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/21	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/21	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/21	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/11/21	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/21	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/21	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/21	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/21	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/21	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/21	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/21	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/21	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/21	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
2024/11/21	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/21	ES33	06/02/2025		Bond Future	11.0137	83.8732	10.8880	1.141	0.0000	0.0000
2024/11/21	ES33	06/02/2025	13.34 Call	Bond Future	10141.6400	10.1416	10742.4300	5.924	0.0000	0.0000
2024/11/21	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/21	ES33	08/05/2025		Bond Future	11.1229	81.8152	10.9916	82.4287	1.180	0.0000
2024/11/21	ES33	08/05/2025	12.73 Call	Bond Future	7043.2400	7.0432	7656.7100	7.6567	8.710	0.0000
2024/11/21	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/21	ES33	07/08/2025		Bond Future	11.2485	83.4626	11.1111	84.0888	1.221	0.0000
2024/11/21	ES33	07/08/2025	13.56 Call	Bond Future	9657.9800	9.6580	10284.1800	10.2842	6.484	0.0000
2024/11/21	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/21	ES33	06/11/2025		Bond Future	11.3948	81.3107	11.2510	81.9497	1.262	0.0000
2024/11/21	ES33	06/11/2025	12.01 Call	Bond Future	2660.4700	2.6605	3299.4700	3.2995	24.018	0.0000
2024/11/21	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/21	ES33	05/02/2026		Bond Future	11.5910	82.7610	11.4399	83.4121	1.303	0.0000
2024/11/21	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	216.5800	0.2166	100.000	0.0000
2024/11/21	ES33	05/02/2026	11.49 Put	Bond Future	434.5000	0.4345	0.0000	0.0000	(100.000)	0.0000
2024/11/21	ES42	06/02/2025		Bond Future	11.5220	80.1075	11.3973	80.8731	1.082	0.0000
2024/11/21	ES42	06/02/2025	13.71 Call	Bond Future	11714.0500	11.7141	12479.6500	12.4797	6.536	0.0000
2024/11/21	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/21	ES42	08/05/2025		Bond Future	11.6217	77.5046	11.4925	78.2863	1.112	0.0000
2024/11/21	ES42	08/05/2025	13.25 Call	Bond Future	8873.6700	8.8737	9655.3700	9.6554	8.809	0.0000
2024/11/21	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/21	ES42	07/08/2025		Bond Future	11.7308	79.0640	11.5968	79.8618	1.142	0.0000
2024/11/21	ES42	07/08/2025	13.79 Call	Bond Future	10791.8000	10.7918	11589.6200	11.5896	7.393	0.0000
2024/11/21	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/21	ES42	06/11/2025		Bond Future	11.8523	76.3567	11.7131	77.1707	1.174	0.0000
2024/11/21	ES42	06/11/2025	12.39 Call	Bond Future	3022.8100	3.0228	3836.7700	3.8368	26.927	0.0000
2024/11/21	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/21	ES42	05/02/2026		Bond Future	12.0045	77.7138	11.8598	78.5430	1.205	0.0000
2024/11/21	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/21	ES42	05/02/2026	11.85 Put	Bond Future	885.9700	0.8860	56.7400	0.0567	93.596	0.0000
2024/11/21	GOVI	07/11/2024		GOVI	1060.1460	1060.1460	1060.1460	1060.1460	0.000	0.0000
2024/11/21	GOVI	06/02/2025		GOVI	1093.9640	1093.9640	1100.7020	1100.7020	0.616	0.0000
2024/11/21	GOVI	06/02/2025	972.00 Call	GOVI	1219640.0000	121.9640	1287020.0000	128.7020	5.525	0.0000
2024/11/21	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/21	GOVI	08/05/2025		GOVI	1116.4340	1116.4340	1123.3120	1123.3120	0.616	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	
2024/11/21	GOVI	08/05/2025	1,022. Call 00	GOVI	944340.0000	94.4340	1013120.0000	101.3120	7.283	0.0000	0.0000
2024/11/21	GOVI	08/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/21	GOVI	07/08/2025		GOVI	1138.6810	1138.6810	1145.7020	1145.7020	0.617	0.0000	0.0000
2024/11/21	GOVI	07/08/2025	1,011. Call 00	GOVI	1276810.0000	127.6810	1347020.0000	134.7020	5.499	0.0000	0.0000
2024/11/21	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/21	GOVI	06/11/2025		GOVI	1160.9290	1160.9290	1168.0910	1168.0910	0.617	0.0000	0.0000
2024/11/21	GOVI	06/11/2025	1,112. Call 00	GOVI	489290.0000	48.9290	560910.0000	56.0910	14.638	0.0000	0.0000
2024/11/21	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/21	GOVI	05/02/2026		GOVI	1181.5490	1181.5490	1188.8470	1188.8470	0.618	0.0000	0.0000
2024/11/21	GOVI	05/02/2026	1,150. Call 00	GOVI	315490.0000	31.5490	388470.0000	38.8470	23.132	0.0000	0.0000
2024/11/21	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/21	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/11/21	IGOV	07/11/2024		Index Future	362.6780	362.6780	362.6780	362.6780	0.000	0.0000	0.0000
2024/11/21	IGOV	06/02/2025		Index Future	374.3450	374.3450	373.6300	373.6300	0.191	0.0000	0.0000
2024/11/21	IGOV	08/05/2025		Index Future	382.1240	382.1240	381.3950	381.3950	0.191	0.0000	0.0000
2024/11/21	IGOV	07/08/2025		Index Future	389.8270	389.8270	389.0850	389.0850	0.190	0.0000	0.0000
2024/11/21	IGOV	06/11/2025		Index Future	397.5300	397.5300	396.7750	396.7750	0.190	0.0000	0.0000
2024/11/21	IGOV	05/02/2026		Index Future	404.6760	404.6760	403.9110	403.9110	0.189	0.0000	0.0000
2024/11/21	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/11/21	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/11/21	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/11/21	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/11/21	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/11/21	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/11/21	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/11/21	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/11/21	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/11/21	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/11/21	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/11/21	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/11/21	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/11/21	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	8.3600	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	
2024/11/21	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/11/21	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/11/21	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/11/21	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/11/21	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/11/21	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/11/21	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/11/21	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/11/21	R033	06/02/2025		Bond Future	10.0513	103.3772	9.9776	103.7803	0.733	0.0000	0.0000
2024/11/21	R033	06/02/2025	10.33 Call	Bond Future	2398.9200	2.3989	2663.7600	2.6638	11.040	0.0000	0.0000
2024/11/21	R033	06/02/2025	10.33 Put	Bond Future	892.2300	0.8922	753.9600	0.7540	15.497	0.0000	0.0000
2024/11/21	R033	08/05/2025		Bond Future	10.1315	100.4505	10.0543	100.8622	0.762	0.0000	0.0000
2024/11/21	R033	08/05/2025	10.33 Call	Bond Future	2815.2800	2.8153	3055.2800	3.0553	8.525	0.0000	0.0000
2024/11/21	R033	08/05/2025	10.33 Put	Bond Future	1766.6500	1.7667	1595.0300	1.5950	9.714	0.0000	0.0000
2024/11/21	R033	07/08/2025		Bond Future	10.2278	102.4494	10.1468	102.8697	0.792	0.0000	0.0000
2024/11/21	R033	07/08/2025	10.33 Call	Bond Future	3056.6800	3.0567	3284.8000	3.2848	7.463	0.0000	0.0000
2024/11/21	R033	07/08/2025	10.33 Put	Bond Future	2529.8700	2.5299	2337.7400	2.3377	7.594	0.0000	0.0000
2024/11/21	R033	06/11/2025		Bond Future	10.3409	99.4005	10.2558	99.8295	0.824	0.0000	0.0000
2024/11/21	R033	06/11/2025	10.33 Call	Bond Future	3246.1200	3.2461	3466.2900	3.4663	6.783	0.0000	0.0000
2024/11/21	R033	06/11/2025	10.33 Put	Bond Future	3301.0300	3.3010	3092.2600	3.0923	6.324	0.0000	0.0000
2024/11/21	R033	05/02/2026		Bond Future	10.5023	101.1499	10.4126	101.5872	0.855	0.0000	0.0000
2024/11/21	R033	05/02/2026	10.49 Call	Bond Future	3603.7100	3.6037	3829.1400	3.8291	6.255	0.0000	0.0000
2024/11/21	R033	05/02/2026	10.49 Put	Bond Future	3663.6200	3.6636	3451.7200	3.4517	5.784	0.0000	0.0000
2024/11/21	R035	06/02/2025	10.10 Put	Bond Future	2547.2200	2.5472	2049.2900	2.0493	19.548	0.0000	0.0000
2024/11/21	R035	06/02/2025	10.10 Call	Bond Future	853.2300	0.8532	1139.3600	1.1394	33.535	0.0000	0.0000
2024/11/21	R035	06/02/2025	11.10 Call	Bond Future	4384.8300	4.3848	5042.6800	5.0427	15.003	0.0000	0.0000
2024/11/21	R035	06/02/2025	11.10 Put	Bond Future	425.4000	0.4254	299.1900	0.2992	29.669	0.0000	0.0000
2024/11/21	R035	06/02/2025	11.30 Call	Bond Future	5315.0000	5.3150	6010.8500	6.0109	13.092	0.0000	0.0000
2024/11/21	R035	06/02/2025	11.30 Put	Bond Future	281.6300	0.2816	193.4200	0.1934	31.321	0.0000	0.0000
2024/11/21	R035	06/02/2025	10.65 Call	Bond Future	2490.5700	2.4906	3015.7500	3.0158	21.087	0.0000	0.0000
2024/11/21	R035	06/02/2025	10.65 Put	Bond Future	1015.4400	1.0154	756.5600	0.7566	25.494	0.0000	0.0000
2024/11/21	R035	06/02/2025	10.34 Put	Bond Future	1746.0200	1.7460	1358.0600	1.3581	22.220	0.0000	0.0000
2024/11/21	R035	06/02/2025	10.34 Call	Bond Future	1453.3200	1.4533	1849.4200	1.8494	27.255	0.0000	0.0000
2024/11/21	R035	06/02/2025	10.26 Put	Bond Future	1988.7700	1.9888	1564.3900	1.5644	21.339	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	
2024/11/21	R035	06/02/2025	10.26 Call	Bond Future	1232.1800	1.2322	1591.8600	1.5919	29.191	0.0000	0.0000
2024/11/21	R035	06/02/2025		Bond Future	10.3908	94.6956	10.2553	95.4797	1.304	0.0000	0.0000
2024/11/21	R035	06/02/2025	12.41 Call	Bond Future	10698.5900	10.6986	11473.3600	11.4734	7.242	0.0000	0.0000
2024/11/21	R035	06/02/2025	12.41 Put	Bond Future	24.0900	0.0241	14.8000	0.0148	38.564	0.0000	0.0000
2024/11/21	R035	08/05/2025		Bond Future	10.4699	92.1285	10.3289	92.9288	1.347	0.0000	0.0000
2024/11/21	R035	08/05/2025	11.78 Call	Bond Future	7527.3100	7.5273	8220.0300	8.2200	9.203	0.0000	0.0000
2024/11/21	R035	08/05/2025	11.78 Put	Bond Future	525.9600	0.5260	418.3500	0.4184	20.460	0.0000	0.0000
2024/11/21	R035	08/05/2025	13.35 Call	Bond Future	14498.2200	14.4982	15285.8500	15.2859	5.433	0.0000	0.0000
2024/11/21	R035	08/05/2025	13.35 Put	Bond Future	47.5300	0.0475	34.8300	0.0348	26.720	0.0000	0.0000
2024/11/21	R035	08/05/2025	12.70 Call	Bond Future	11638.4100	11.6384	12402.3200	12.4023	6.564	0.0000	0.0000
2024/11/21	R035	08/05/2025	12.70 Put	Bond Future	155.9200	0.1559	119.5000	0.1195	23.358	0.0000	0.0000
2024/11/21	R035	08/05/2025	11.46 Put	Bond Future	775.0400	0.7750	624.3000	0.6243	19.449	0.0000	0.0000
2024/11/21	R035	08/05/2025	11.46 Call	Bond Future	6136.1500	6.1362	6785.7400	6.7857	10.586	0.0000	0.0000
2024/11/21	R035	08/05/2025	11.70 Call	Bond Future	7175.1000	7.1751	7858.2100	7.8582	9.521	0.0000	0.0000
2024/11/21	R035	08/05/2025	11.70 Put	Bond Future	579.7400	0.5797	462.5200	0.4625	20.219	0.0000	0.0000
2024/11/21	R035	08/05/2025	10.95 Call	Bond Future	4065.0400	4.0650	4616.8400	4.6168	13.574	0.0000	0.0000
2024/11/21	R035	08/05/2025	10.95 Put	Bond Future	1409.9700	1.4100	1161.4400	1.1614	17.627	0.0000	0.0000
2024/11/21	R035	08/05/2025	10.44 Put	Bond Future	2491.2600	2.4913	2106.5800	2.1066	15.441	0.0000	0.0000
2024/11/21	R035	08/05/2025	10.44 Call	Bond Future	2322.4600	2.3225	2738.1100	2.7381	17.897	0.0000	0.0000
2024/11/21	R035	07/08/2025		Bond Future	10.5638	93.9624	10.4168	94.7792	1.392	0.0000	0.0000
2024/11/21	R035	07/08/2025	12.65 Call	Bond Future	11036.6700	11.0367	11775.5300	11.7755	6.695	0.0000	0.0000
2024/11/21	R035	07/08/2025	12.65 Put	Bond Future	446.0000	0.4460	368.1100	0.3681	17.464	0.0000	0.0000
2024/11/21	R035	06/11/2025		Bond Future	10.6748	91.2862	10.5214	92.1193	1.437	0.0000	0.0000
2024/11/21	R035	06/11/2025	11.20 Call	Bond Future	5325.3500	5.3254	5862.9000	5.8629	10.094	0.0000	0.0000
2024/11/21	R035	06/11/2025	11.20 Put	Bond Future	2550.1200	2.5501	2254.5700	2.2546	11.590	0.0000	0.0000
2024/11/21	R035	05/02/2026		Bond Future	10.8279	92.8953	10.6673	93.7438	1.483	0.0000	0.0000
2024/11/21	R035	05/02/2026	10.79 Call	Bond Future	3850.8400	3.8508	4296.2900	4.2963	11.568	0.0000	0.0000
2024/11/21	R035	05/02/2026	10.79 Put	Bond Future	4050.0800	4.0501	3646.9800	3.6470	9.953	0.0000	0.0000
2024/11/21	R038	06/02/2025		Bond Future	11.0068	103.0712	10.8714	104.0004	1.230	0.0000	0.0000
2024/11/21	R038	06/02/2025	11.24 Call	Bond Future	2901.6500	2.9017	3507.8000	3.5078	20.890	0.0000	0.0000
2024/11/21	R038	06/02/2025	11.24 Put	Bond Future	1330.0600	1.3301	1006.9700	1.0070	24.291	0.0000	0.0000
2024/11/21	R038	08/05/2025		Bond Future	11.1048	99.6963	10.9641	100.6448	1.267	0.0000	0.0000
2024/11/21	R038	08/05/2025	11.24 Call	Bond Future	3387.9300	3.3879	3937.8200	3.9378	16.231	0.0000	0.0000
2024/11/21	R038	08/05/2025	11.24 Put	Bond Future	2489.2000	2.4892	2090.5800	2.0906	16.014	0.0000	0.0000
2024/11/21	R038	07/08/2025		Bond Future	11.2157	101.6799	11.0693	102.6478	1.306	0.0000	0.0000
2024/11/21	R038	07/08/2025	11.24 Call	Bond Future	3735.9400	3.7359	4257.1500	4.2572	13.951	0.0000	0.0000
2024/11/21	R038	07/08/2025	11.24 Put	Bond Future	3576.6800	3.5767	3130.0300	3.1300	12.488	0.0000	0.0000
2024/11/21	R038	06/11/2025		Bond Future	11.3400	98.1740	11.1874	99.1613	1.345	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	
2024/11/21	R038	06/11/2025	11.24 Call	Bond Future	4149.1200	4.1491	4653.4000	4.6534	12.154	0.0000	0.0000
2024/11/21	R038	06/11/2025	11.24 Put	Bond Future	4794.5200	4.7945	4311.5400	4.3115	10.074	0.0000	0.0000
2024/11/21	R038	06/11/2025	12.33 Call	Bond Future	8352.8300	8.3528	9068.8400	9.0688	8.572	0.0000	0.0000
2024/11/21	R038	06/11/2025	12.33 Put	Bond Future	2285.8000	2.2858	2014.5500	2.0146	11.867	0.0000	0.0000
2024/11/21	R038	06/11/2025	10.98 Put	Bond Future	5700.0200	5.7000	5156.3400	5.1563	9.538	0.0000	0.0000
2024/11/21	R038	06/11/2025	10.98 Call	Bond Future	3346.7100	3.3467	3790.2900	3.7903	13.254	0.0000	0.0000
2024/11/21	R038	05/02/2026		Bond Future	11.5013	99.9002	11.3421	100.9057	1.384	0.0000	0.0000
2024/11/21	R038	05/02/2026	11.44 Call	Bond Future	4750.1300	4.7501	5275.8800	5.2759	11.068	0.0000	0.0000
2024/11/21	R038	05/02/2026	11.44 Put	Bond Future	5135.2400	5.1352	4655.4400	4.6554	9.343	0.0000	0.0000
2024/11/21	R053	06/02/2025		Bond Future	11.1602	108.2175	11.0358	109.3284	1.115	0.0000	0.0000
2024/11/21	R053	06/02/2025	12.94 Call	Bond Future	13921.0200	13.9210	15003.7600	15.0038	7.778	0.0000	0.0000
2024/11/21	R053	06/02/2025	12.94 Put	Bond Future	83.8100	0.0838	55.6500	0.0557	33.600	0.0000	0.0000
2024/11/21	R053	08/05/2025		Bond Future	11.2434	104.5709	11.1146	105.7049	1.145	0.0000	0.0000
2024/11/21	R053	08/05/2025	12.64 Call	Bond Future	11812.2400	11.8122	12797.0900	12.7971	8.338	0.0000	0.0000
2024/11/21	R053	08/05/2025	12.64 Put	Bond Future	808.6000	0.8086	659.4100	0.6594	18.450	0.0000	0.0000
2024/11/21	R053	07/08/2025		Bond Future	11.3362	106.6514	11.2028	107.8085	1.177	0.0000	0.0000
2024/11/21	R053	07/08/2025	13.17 Call	Bond Future	14805.9800	14.8060	15815.0400	15.8150	6.815	0.0000	0.0000
2024/11/21	R053	07/08/2025	13.17 Put	Bond Future	988.7000	0.9887	840.6400	0.8406	14.975	0.0000	0.0000
2024/11/21	R053	06/11/2025		Bond Future	11.4387	102.8639	11.3004	104.0441	1.209	0.0000	0.0000
2024/11/21	R053	06/11/2025	11.76 Call	Bond Future	6963.3800	6.9634	7685.3600	7.6854	10.368	0.0000	0.0000
2024/11/21	R053	06/11/2025	11.76 Put	Bond Future	4313.7800	4.3138	3855.5900	3.8556	10.622	0.0000	0.0000
2024/11/21	R053	05/02/2026		Bond Future	11.5695	104.6720	11.4258	105.8740	1.243	0.0000	0.0000
2024/11/21	R053	05/02/2026	11.49 Call	Bond Future	5745.6200	5.7456	6372.5100	6.3725	10.911	0.0000	0.0000
2024/11/21	R053	05/02/2026	11.49 Put	Bond Future	6407.3800	6.4074	5832.3300	5.8323	8.975	0.0000	0.0000
2024/11/21	R186	06/02/2025		Bond Future	8.1658	105.4267	8.1209	105.5047	0.550	0.0000	0.0000
2024/11/21	R186	06/02/2025	9.03 Call	Bond Future	1538.9600	1.5390	1608.9000	1.6089	4.545	0.0000	0.0000
2024/11/21	R186	06/02/2025	9.03 Put	Bond Future	51.3800	0.0514	43.2600	0.0433	15.804	0.0000	0.0000
2024/11/21	R186	08/05/2025		Bond Future	8.1431	107.5918	8.0904	107.6717	0.647	0.0000	0.0000
2024/11/21	R186	08/05/2025	8.47 Call	Bond Future	825.9200	0.8259	876.7300	0.8767	6.152	0.0000	0.0000
2024/11/21	R186	08/05/2025	8.47 Put	Bond Future	332.1600	0.3322	303.1000	0.3031	8.749	0.0000	0.0000
2024/11/21	R186	07/08/2025	10.25 Call	Bond Future	2713.3500	2.7134	2788.8000	2.7888	2.781	0.0000	0.0000
2024/11/21	R186	07/08/2025	10.25 Put	Bond Future	64.9900	0.0650	58.5100	0.0585	9.971	0.0000	0.0000
2024/11/21	R186	07/08/2025	9.22 Put	Bond Future	196.2300	0.1962	179.0300	0.1790	8.765	0.0000	0.0000
2024/11/21	R186	07/08/2025	9.22 Call	Bond Future	1552.1700	1.5522	1616.9000	1.6169	4.170	0.0000	0.0000
2024/11/21	R186	07/08/2025		Bond Future	8.1589	104.4232	8.0955	104.5051	0.778	0.0000	0.0000
2024/11/21	R186	07/08/2025	9.68 Call	Bond Future	2062.2000	2.0622	2132.5700	2.1326	3.412	0.0000	0.0000
2024/11/21	R186	07/08/2025	9.68 Put	Bond Future	126.1900	0.1262	114.6300	0.1146	9.161	0.0000	0.0000
2024/11/21	R186	06/11/2025		Bond Future	8.2176	106.4579	8.1384	106.5419	0.964	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	
2024/11/21	R186	06/11/2025	8.13 Call	Bond Future	490.6100	0.4906	530.8100	0.5308	8.194	0.0000	0.0000
2024/11/21	R186	06/11/2025	8.13 Put	Bond Future	583.6000	0.5836	539.7700	0.5398	7.510	0.0000	0.0000
2024/11/21	R186	05/02/2026		Bond Future	8.5544	103.0296	8.4499	103.1160	1.222	0.0000	0.0000
2024/11/21	R186	05/02/2026	8.43 Call	Bond Future	443.1400	0.4431	484.3000	0.4843	9.288	0.0000	0.0000
2024/11/21	R186	05/02/2026	8.43 Put	Bond Future	545.8800	0.5459	500.7000	0.5007	8.277	0.0000	0.0000
2024/11/21	R202	06/02/2025		Bond Future	268.3495	268.3495	268.5359	268.5359	0.069	0.0000	0.0000
2024/11/21	R202	06/02/2025	266.79 Call	Bond Future	1559.4500	1.5595	1745.9400	1.7459	11.959	0.0000	0.0000
2024/11/21	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/21	R202	08/05/2025		Bond Future	273.9256	273.9256	274.1166	274.1166	0.070	0.0000	0.0000
2024/11/21	R202	08/05/2025	272.31 Call	Bond Future	1615.5900	1.6156	1806.6300	1.8066	11.825	0.0000	0.0000
2024/11/21	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/21	R202	07/08/2025		Bond Future	274.1902	274.1902	274.3862	274.3862	0.071	0.0000	0.0000
2024/11/21	R202	07/08/2025	271.60 Call	Bond Future	2590.1800	2.5902	2786.1600	2.7862	7.566	0.0000	0.0000
2024/11/21	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/21	R202	06/11/2025		Bond Future	279.6035	279.6035	279.8045	279.8045	0.072	0.0000	0.0000
2024/11/21	R202	06/11/2025	275.64 Call	Bond Future	3963.4800	3.9635	4164.5300	4.1645	5.073	0.0000	0.0000
2024/11/21	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/21	R202	05/02/2026		Bond Future	279.2692	279.2692	279.4757	279.4757	0.074	0.0000	0.0000
2024/11/21	R202	05/02/2026	277.82 Call	Bond Future	1449.2300	1.4492	1655.6900	1.6557	14.246	0.0000	0.0000
2024/11/21	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/21	R209	06/02/2025		Bond Future	10.5549	74.4786	10.4303	75.1298	1.180	0.0000	0.0000
2024/11/21	R209	06/02/2025	12.44 Call	Bond Future	8998.3100	8.9983	9639.5400	9.6395	7.126	0.0000	0.0000
2024/11/21	R209	06/02/2025	12.44 Put	Bond Future	27.6500	0.0277	17.7100	0.0177	35.949	0.0000	0.0000
2024/11/21	R209	08/05/2025		Bond Future	10.6323	72.8528	10.5032	73.5175	1.214	0.0000	0.0000
2024/11/21	R209	08/05/2025	11.89 Call	Bond Future	6566.7800	6.5668	7137.9300	7.1379	8.698	0.0000	0.0000
2024/11/21	R209	08/05/2025	11.89 Put	Bond Future	493.7900	0.4938	400.2700	0.4003	18.939	0.0000	0.0000
2024/11/21	R209	07/08/2025		Bond Future	10.7215	74.3028	10.5876	74.9810	1.249	0.0000	0.0000
2024/11/21	R209	07/08/2025	12.68 Call	Bond Future	9503.3000	9.5033	10107.3000	10.1073	6.356	0.0000	0.0000
2024/11/21	R209	07/08/2025	12.68 Put	Bond Future	478.7600	0.4788	404.5400	0.4045	15.503	0.0000	0.0000
2024/11/21	R209	06/11/2025		Bond Future	10.8225	72.5979	10.6834	73.2898	1.285	0.0000	0.0000
2024/11/21	R209	06/11/2025	11.27 Call	Bond Future	4620.9100	4.6209	5057.3100	5.0573	9.444	0.0000	0.0000
2024/11/21	R209	06/11/2025	11.27 Put	Bond Future	2452.2300	2.4522	2196.7900	2.1968	10.417	0.0000	0.0000
2024/11/21	R209	05/02/2026		Bond Future	10.9578	73.8772	10.8131	74.5819	1.320	0.0000	0.0000
2024/11/21	R209	05/02/2026	10.93 Call	Bond Future	3638.1900	3.6382	4010.5300	4.0105	10.234	0.0000	0.0000
2024/11/21	R209	05/02/2026	10.93 Put	Bond Future	3772.8000	3.7728	3440.4300	3.4404	8.810	0.0000	0.0000
2024/11/21	R210	06/02/2025		Bond Future	244.7490	244.7490	244.7317	244.7317	0.007	0.0000	0.0000
2024/11/21	R210	06/02/2025	239.61 Call	Bond Future	5138.9600	5.1390	5121.7300	5.1217	0.335	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	
2024/11/21	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/21	R210	08/05/2025		Bond Future	246.4676	246.4676	246.4505	246.4505	0.007	0.0000	0.0000
2024/11/21	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/21	R210	08/05/2025	248.03 Put	Bond Future	1562.3700	1.5624	1579.4700	1.5795	1.094	0.0000	0.0000
2024/11/21	R210	07/08/2025		Bond Future	251.4341	251.4341	251.4178	251.4178	0.006	0.0000	0.0000
2024/11/21	R210	07/08/2025	248.44 Call	Bond Future	2994.0800	2.9941	2977.7600	2.9778	0.545	0.0000	0.0000
2024/11/21	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/21	R210	06/11/2025		Bond Future	252.9689	252.9689	252.9533	252.9533	0.006	0.0000	0.0000
2024/11/21	R210	06/11/2025	252.14 Call	Bond Future	828.9300	0.8289	813.2500	0.8133	1.892	0.0000	0.0000
2024/11/21	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/21	R210	05/02/2026		Bond Future	257.5054	257.5054	257.4912	257.4912	0.006	0.0000	0.0000
2024/11/21	R210	05/02/2026	253.10 Call	Bond Future	4405.3700	4.4054	4391.1800	4.3912	0.322	0.0000	0.0000
2024/11/21	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/21	R213	06/02/2025		Bond Future	9.4632	92.0164	9.3841	92.3500	0.836	0.0000	0.0000
2024/11/21	R213	06/02/2025	11.35 Call	Bond Future	7540.9100	7.5409	7869.0100	7.8690	4.351	0.0000	0.0000
2024/11/21	R213	06/02/2025	11.35 Put	Bond Future	21.1300	0.0211	15.6400	0.0156	25.982	0.0000	0.0000
2024/11/21	R213	08/05/2025		Bond Future	9.5215	90.3475	9.4381	90.6881	0.876	0.0000	0.0000
2024/11/21	R213	08/05/2025	10.52 Call	Bond Future	4409.9100	4.4099	4689.3600	4.6894	6.337	0.0000	0.0000
2024/11/21	R213	08/05/2025	10.52 Put	Bond Future	452.2100	0.4522	391.0200	0.3910	13.531	0.0000	0.0000
2024/11/21	R213	07/08/2025		Bond Future	9.5984	92.1463	9.5103	92.4942	0.919	0.0000	0.0000
2024/11/21	R213	07/08/2025	11.66 Call	Bond Future	7958.1900	7.9582	8273.3300	8.2733	3.960	0.0000	0.0000
2024/11/21	R213	07/08/2025	11.66 Put	Bond Future	278.9400	0.2789	246.2200	0.2462	11.730	0.0000	0.0000
2024/11/21	R213	06/11/2025		Bond Future	9.6991	90.3879	9.6056	90.7429	0.963	0.0000	0.0000
2024/11/21	R213	06/11/2025	10.05 Call	Bond Future	3170.5500	3.1706	3383.4400	3.3834	6.715	0.0000	0.0000
2024/11/21	R213	06/11/2025	10.05 Put	Bond Future	1852.2700	1.8523	1710.1200	1.7101	7.674	0.0000	0.0000
2024/11/21	R213	05/02/2026		Bond Future	9.8588	91.9836	9.7593	92.3456	1.009	0.0000	0.0000
2024/11/21	R213	05/02/2026	9.89 Call	Bond Future	2606.3300	2.6063	2796.1000	2.7961	7.281	0.0000	0.0000
2024/11/21	R213	05/02/2026	9.89 Put	Bond Future	2492.9500	2.4930	2320.7000	2.3207	6.909	0.0000	0.0000
2024/11/21	R214	06/02/2025	13.63 Call	Bond Future	12784.6300	12.7846	13480.4500	13.4805	5.443	0.0000	0.0000
2024/11/21	R214	06/02/2025	13.63 Put	Bond Future	3.4700	0.0035	2.0300	0.0020	41.499	0.0000	0.0000
2024/11/21	R214	06/02/2025	12.25 Put	Bond Future	120.7300	0.1207	82.4900	0.0825	31.674	0.0000	0.0000
2024/11/21	R214	06/02/2025	12.25 Call	Bond Future	6868.1900	6.8682	7527.2100	7.5272	9.595	0.0000	0.0000
2024/11/21	R214	06/02/2025	11.75 Put	Bond Future	340.1800	0.3402	244.3000	0.2443	28.185	0.0000	0.0000
2024/11/21	R214	06/02/2025	11.75 Call	Bond Future	4643.0900	4.6431	5244.4700	5.2445	12.952	0.0000	0.0000
2024/11/21	R214	06/02/2025		Bond Future	10.9379	69.7105	10.8136	70.4077	1.136	0.0000	0.0000
2024/11/21	R214	06/02/2025	12.71 Call	Bond Future	8915.1400	8.9151	9596.8500	9.5969	7.647	0.0000	0.0000
2024/11/21	R214	06/02/2025	12.71 Put	Bond Future	45.3000	0.0453	29.7500	0.0298	34.327	0.0000	0.0000
2024/11/21	R214	08/05/2025		Bond Future	11.0136	67.8376	10.8853	68.5493	1.165	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	
2024/11/21	R214	08/05/2025	12.40 Call	Bond Future	7503.0900	7.5031	8124.7200	8.1247	8.285	0.0000	0.0000
2024/11/21	R214	08/05/2025	12.40 Put	Bond Future	479.7900	0.4798	389.7300	0.3897	18.771	0.0000	0.0000
2024/11/21	R214	07/08/2025		Bond Future	11.1000	69.1881	10.9674	69.9142	1.195	0.0000	0.0000
2024/11/21	R214	07/08/2025	12.97 Call	Bond Future	9653.3700	9.6534	10294.7200	10.2947	6.644	0.0000	0.0000
2024/11/21	R214	07/08/2025	12.97 Put	Bond Future	552.3500	0.5524	467.5200	0.4675	15.358	0.0000	0.0000
2024/11/21	R214	06/11/2025		Bond Future	11.1985	67.2353	11.0613	67.9759	1.225	0.0000	0.0000
2024/11/21	R214	06/11/2025	11.64 Call	Bond Future	5000.7400	5.0007	5468.7700	5.4688	9.359	0.0000	0.0000
2024/11/21	R214	06/11/2025	11.64 Put	Bond Future	2697.8200	2.6978	2425.2000	2.4252	10.105	0.0000	0.0000
2024/11/21	R214	05/02/2026		Bond Future	11.3272	68.4204	11.1849	69.1747	1.256	0.0000	0.0000
2024/11/21	R214	05/02/2026	11.26 Call	Bond Future	3796.8500	3.7969	4192.0200	4.1920	10.408	0.0000	0.0000
2024/11/21	R214	05/02/2026	11.26 Put	Bond Future	4151.5900	4.1516	3792.4000	3.7924	8.652	0.0000	0.0000
2024/11/21	R248	06/02/2025	10.30 Put	Bond Future	6382.6500	6.3827	5576.0000	5.5760	12.638	0.0000	0.0000
2024/11/21	R248	06/02/2025	10.30 Call	Bond Future	171.9700	0.1720	260.8000	0.2608	51.654	0.0000	0.0000
2024/11/21	R248	06/02/2025	11.00 Put	Bond Future	2463.4000	2.4634	1968.1900	1.9682	20.103	0.0000	0.0000
2024/11/21	R248	06/02/2025	11.00 Call	Bond Future	1412.2600	1.4123	1812.5300	1.8125	28.343	0.0000	0.0000
2024/11/21	R248	06/02/2025	11.70 Call	Bond Future	4322.9400	4.3229	5026.2500	5.0263	16.269	0.0000	0.0000
2024/11/21	R248	06/02/2025	11.70 Put	Bond Future	715.1300	0.7151	522.9600	0.5230	26.872	0.0000	0.0000
2024/11/21	R248	06/02/2025		Bond Future	11.1519	84.1821	11.0223	85.0776	1.162	0.0000	0.0000
2024/11/21	R248	06/02/2025	12.71 Call	Bond Future	9661.3700	9.6614	10524.4900	10.5245	8.934	0.0000	0.0000
2024/11/21	R248	06/02/2025	12.71 Put	Bond Future	95.6100	0.0956	63.2500	0.0633	33.846	0.0000	0.0000
2024/11/21	R248	08/05/2025		Bond Future	11.2320	81.4626	11.0981	82.3766	1.192	0.0000	0.0000
2024/11/21	R248	08/05/2025	12.60 Call	Bond Future	9034.9300	9.0349	9828.0800	9.8281	8.779	0.0000	0.0000
2024/11/21	R248	08/05/2025	12.60 Put	Bond Future	628.9100	0.6289	508.0500	0.5081	19.217	0.0000	0.0000
2024/11/21	R248	07/08/2025		Bond Future	11.3230	83.0840	11.1844	84.0167	1.224	0.0000	0.0000
2024/11/21	R248	07/08/2025	13.21 Call	Bond Future	11760.6500	11.7607	12581.4000	12.5814	6.979	0.0000	0.0000
2024/11/21	R248	07/08/2025	13.21 Put	Bond Future	710.6100	0.7106	598.7500	0.5988	15.741	0.0000	0.0000
2024/11/21	R248	06/11/2025		Bond Future	11.4256	80.2589	11.2820	81.2101	1.257	0.0000	0.0000
2024/11/21	R248	06/11/2025	11.74 Call	Bond Future	5522.7400	5.5227	6101.8900	6.1019	10.487	0.0000	0.0000
2024/11/21	R248	06/11/2025	11.74 Put	Bond Future	3506.1200	3.5061	3134.0700	3.1341	10.611	0.0000	0.0000
2024/11/21	R248	05/02/2026		Bond Future	11.5582	81.6722	11.4090	82.6409	1.291	0.0000	0.0000
2024/11/21	R248	05/02/2026	11.46 Call	Bond Future	4498.9000	4.4989	5001.3600	5.0014	11.169	0.0000	0.0000
2024/11/21	R248	05/02/2026	11.46 Put	Bond Future	5134.2300	5.1342	4668.0200	4.6680	9.080	0.0000	0.0000
2024/11/21	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/21	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/21	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/21	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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