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## IIINTEREST RATE DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/11/2024 TO 22/11/2024

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
2024/11/22	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/22	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/22	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/22	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/22	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/22	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/22	2029	06/02/2025		Bond Future	135.0280	135.0280	135.0188	0.007	0.0000	0.0000
2024/11/22	2029	06/02/2025	132.40 Call	Bond Future	2627.9700	2.6280	2618.7900	0.349	0.0000	0.0000
2024/11/22	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/22	2029	08/05/2025		Bond Future	136.4205	136.4205	136.4115	0.007	0.0000	0.0000
2024/11/22	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/22	2029	08/05/2025	137.85 Put	Bond Future	1429.4800	1.4295	1438.4600	0.628	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	
2024/11/22	2029	07/08/2025		Bond Future	139.1703	139.1703	139.1618	139.1618	0.006	0.0000	0.0000
2024/11/22	2029	07/08/2025	137.41 Call	Bond Future	1760.3400	1.7603	1751.8100	1.7518	0.485	0.0000	0.0000
2024/11/22	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/22	2029	06/11/2025		Bond Future	140.4795	140.4795	140.4716	140.4716	0.006	0.0000	0.0000
2024/11/22	2029	06/11/2025	139.79 Call	Bond Future	689.5000	0.6895	681.5600	0.6816	1.152	0.0000	0.0000
2024/11/22	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/22	2029	05/02/2026		Bond Future	143.0012	143.0012	142.9150	142.9150	0.060	0.0000	0.0000
2024/11/22	2029	05/02/2026	140.11 Call	Bond Future	2891.1800	2.8912	2804.9900	2.8050	2.981	0.0000	0.0000
2024/11/22	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/22	2030	06/02/2025	8.68 Put	Bond Future	1761.6800	1.7617	1794.2800	1.7943	1.851	0.0000	0.0000
2024/11/22	2030	06/02/2025	8.68 Call	Bond Future	513.7700	0.5138	507.7400	0.5077	1.174	0.0000	0.0000
2024/11/22	2030	06/02/2025	9.18 Put	Bond Future	715.4500	0.7155	756.0200	0.7560	5.671	0.0000	0.0000
2024/11/22	2030	06/02/2025	9.18 Call	Bond Future	1394.9400	1.3949	1396.8800	1.3969	0.139	0.0000	0.0000
2024/11/22	2030	06/02/2025	9.69 Call	Bond Future	2824.3400	2.8243	2813.8000	2.8138	0.373	0.0000	0.0000
2024/11/22	2030	06/02/2025	9.69 Put	Bond Future	227.1000	0.2271	255.1900	0.2552	12.369	0.0000	0.0000
2024/11/22	2030	06/02/2025		Bond Future	9.0023	96.2920	9.0124	96.2534	0.112	0.0000	0.0000
2024/11/22	2030	06/02/2025	10.68 Call	Bond Future	6203.1300	6.2031	6168.9800	6.1690	0.551	0.0000	0.0000
2024/11/22	2030	06/02/2025	10.68 Put	Bond Future	17.1800	0.0172	21.6600	0.0217	26.077	0.0000	0.0000
2024/11/22	2030	08/05/2025	12.28 Call	Bond Future	11042.8500	11.0429	11003.9100	11.0039	0.353	0.0000	0.0000
2024/11/22	2030	08/05/2025	12.28 Put	Bond Future	7.4600	0.0075	7.7500	0.0078	3.887	0.0000	0.0000
2024/11/22	2030	08/05/2025	10.69 Put	Bond Future	159.0600	0.1591	182.0800	0.1821	14.473	0.0000	0.0000
2024/11/22	2030	08/05/2025	10.69 Call	Bond Future	5968.7500	5.9688	5952.5400	5.9525	0.272	0.0000	0.0000
2024/11/22	2030	08/05/2025	11.86 Call	Bond Future	9712.2800	9.7123	9673.7500	9.6738	0.397	0.0000	0.0000
2024/11/22	2030	08/05/2025	11.86 Put	Bond Future	20.0400	0.0200	20.7400	0.0207	3.493	0.0000	0.0000
2024/11/22	2030	08/05/2025	10.31 Put	Bond Future	270.7100	0.2707	304.2800	0.3043	12.401	0.0000	0.0000
2024/11/22	2030	08/05/2025	10.31 Call	Bond Future	4773.2200	4.7732	4767.5600	4.7676	0.119	0.0000	0.0000
2024/11/22	2030	08/05/2025		Bond Future	9.0506	98.2695	9.0612	98.2302	0.118	0.0000	0.0000
2024/11/22	2030	08/05/2025	9.93 Call	Bond Future	3630.8300	3.6308	3636.6700	3.6367	0.161	0.0000	0.0000
2024/11/22	2030	08/05/2025	9.93 Put	Bond Future	458.9100	0.4589	503.9800	0.5040	9.821	0.0000	0.0000
2024/11/22	2030	08/05/2025	8.68 Put	Bond Future	2232.3500	2.2324	2279.1100	2.2791	2.095	0.0000	0.0000
2024/11/22	2030	08/05/2025	8.68 Call	Bond Future	856.0800	0.8561	863.6100	0.8636	0.880	0.0000	0.0000
2024/11/22	2030	08/05/2025	9.18 Put	Bond Future	1237.1000	1.2371	1297.9500	1.2980	4.919	0.0000	0.0000
2024/11/22	2030	08/05/2025	9.18 Call	Bond Future	1712.2500	1.7123	1733.8700	1.7339	1.263	0.0000	0.0000
2024/11/22	2030	08/05/2025	9.99 Call	Bond Future	3806.2400	3.8062	3809.6700	3.8097	0.090	0.0000	0.0000
2024/11/22	2030	08/05/2025	9.99 Put	Bond Future	422.6500	0.4227	465.3100	0.4653	10.093	0.0000	0.0000
2024/11/22	2030	08/05/2025	8.95 Put	Bond Future	1639.4500	1.6395	1696.2900	1.6963	3.467	0.0000	0.0000
2024/11/22	2030	08/05/2025	8.95 Call	Bond Future	1268.3700	1.2684	1285.9800	1.2860	1.388	0.0000	0.0000
2024/11/22	2030	08/05/2025	9.45 Put	Bond Future	875.3500	0.8754	933.2600	0.9333	6.616	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	
2024/11/22	2030	08/05/2025	9.45 Call	Bond Future	2332.3000	2.3323	2350.9800	2.3510	0.801	0.0000	0.0000
2024/11/22	2030	07/08/2025		Bond Future	9.1211	96.2160	9.1324	96.1765	0.124	0.0000	0.0000
2024/11/22	2030	07/08/2025	11.11 Call	Bond Future	6942.2800	6.9423	6919.9300	6.9199	0.322	0.0000	0.0000
2024/11/22	2030	07/08/2025	11.11 Put	Bond Future	256.8200	0.2568	274.0500	0.2741	6.709	0.0000	0.0000
2024/11/22	2030	07/08/2025	12.12 Call	Bond Future	9921.9700	9.9220	9883.3500	9.8834	0.389	0.0000	0.0000
2024/11/22	2030	07/08/2025	12.12 Put	Bond Future	61.6800	0.0617	62.6400	0.0626	1.556	0.0000	0.0000
2024/11/22	2030	07/08/2025	10.48 Put	Bond Future	475.4400	0.4754	519.8800	0.5199	9.347	0.0000	0.0000
2024/11/22	2030	07/08/2025	10.48 Call	Bond Future	5107.1900	5.1072	5112.0500	5.1121	0.095	0.0000	0.0000
2024/11/22	2030	06/11/2025		Bond Future	9.2019	98.0907	9.2138	98.0508	0.130	0.0000	0.0000
2024/11/22	2030	06/11/2025	9.54 Call	Bond Future	2613.3600	2.6134	2653.6400	2.6536	1.541	0.0000	0.0000
2024/11/22	2030	06/11/2025	9.54 Put	Bond Future	1489.7200	1.4897	1569.9300	1.5699	5.384	0.0000	0.0000
2024/11/22	2030	05/02/2026		Bond Future	9.3518	95.8154	9.3822	95.7193	0.325	0.0000	0.0000
2024/11/22	2030	05/02/2026	9.49 Call	Bond Future	2373.0400	2.3730	2393.8600	2.3939	0.877	0.0000	0.0000
2024/11/22	2030	05/02/2026	9.49 Put	Bond Future	1936.5200	1.9365	2053.4700	2.0535	6.039	0.0000	0.0000
2024/11/22	2032	06/02/2025	9.42 Put	Bond Future	1912.7200	1.9127	1908.2800	1.9083	0.232	0.0000	0.0000
2024/11/22	2032	06/02/2025	9.42 Call	Bond Future	801.2200	0.8012	800.2700	0.8003	0.119	0.0000	0.0000
2024/11/22	2032	06/02/2025	9.92 Put	Bond Future	796.3400	0.7963	807.4200	0.8074	1.391	0.0000	0.0000
2024/11/22	2032	06/02/2025	9.92 Call	Bond Future	2102.5300	2.1025	2117.1000	2.1171	0.693	0.0000	0.0000
2024/11/22	2032	06/02/2025	10.61 Call	Bond Future	4706.7600	4.7068	4724.8800	4.7249	0.385	0.0000	0.0000
2024/11/22	2032	06/02/2025	10.61 Put	Bond Future	192.2600	0.1923	206.8900	0.2069	7.609	0.0000	0.0000
2024/11/22	2032	06/02/2025		Bond Future	9.6478	95.9288	9.6471	95.9323	0.007	0.0000	0.0000
2024/11/22	2032	06/02/2025	11.72 Call	Bond Future	9396.6100	9.3966	9403.7500	9.4038	0.076	0.0000	0.0000
2024/11/22	2032	06/02/2025	11.72 Put	Bond Future	15.5800	0.0156	19.2300	0.0192	23.427	0.0000	0.0000
2024/11/22	2032	08/05/2025		Bond Future	9.7123	93.7340	9.7115	93.7378	0.008	0.0000	0.0000
2024/11/22	2032	08/05/2025	10.91 Call	Bond Future	5827.3400	5.8273	5874.3000	5.8743	0.806	0.0000	0.0000
2024/11/22	2032	08/05/2025	10.91 Put	Bond Future	398.1400	0.3981	441.3400	0.4413	10.850	0.0000	0.0000
2024/11/22	2032	08/05/2025	9.42 Put	Bond Future	2640.0900	2.6401	2682.7600	2.6828	1.616	0.0000	0.0000
2024/11/22	2032	08/05/2025	9.42 Call	Bond Future	1250.5100	1.2505	1296.9400	1.2969	3.713	0.0000	0.0000
2024/11/22	2032	08/05/2025	9.92 Put	Bond Future	1462.8000	1.4628	1524.7200	1.5247	4.233	0.0000	0.0000
2024/11/22	2032	08/05/2025	9.92 Call	Bond Future	2434.1700	2.4342	2499.8500	2.4999	2.698	0.0000	0.0000
2024/11/22	2032	08/05/2025	10.97 Call	Bond Future	6057.4000	6.0574	6102.3500	6.1024	0.742	0.0000	0.0000
2024/11/22	2032	08/05/2025	10.97 Put	Bond Future	366.9500	0.3670	408.1400	0.4081	11.225	0.0000	0.0000
2024/11/22	2032	07/08/2025		Bond Future	9.7932	95.5999	9.7923	95.6042	0.009	0.0000	0.0000
2024/11/22	2032	07/08/2025	12.01 Call	Bond Future	9745.2400	9.7452	9757.9100	9.7579	0.130	0.0000	0.0000
2024/11/22	2032	07/08/2025	12.01 Put	Bond Future	276.6600	0.2767	285.0800	0.2851	3.043	0.0000	0.0000
2024/11/22	2032	06/11/2025		Bond Future	9.8908	93.3015	9.8898	93.3063	0.011	0.0000	0.0000
2024/11/22	2032	06/11/2025	10.42 Call	Bond Future	4273.0200	4.2730	4289.1300	4.2891	0.377	0.0000	0.0000
2024/11/22	2032	06/11/2025	10.42 Put	Bond Future	1967.4300	1.9674	1978.7600	1.9788	0.576	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	
2024/11/22	2032	05/02/2026		Bond Future	10.0388	94.9460	10.0503	94.8972	0.114	0.0000	0.0000
2024/11/22	2032	05/02/2026	10.16 Call	Bond Future	3357.9700	3.3580	3442.6200	3.4426	2.521	0.0000	0.0000
2024/11/22	2032	05/02/2026	10.16 Put	Bond Future	2842.4100	2.8424	2975.8100	2.9758	4.693	0.0000	0.0000
2024/11/22	2033	06/02/2025		Bond Future	128.8404	128.8404	128.6427	128.6427	0.153	0.0000	0.0000
2024/11/22	2033	06/02/2025	124.94 Call	Bond Future	3900.4100	3.9004	3702.6500	3.7027	5.070	0.0000	0.0000
2024/11/22	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/22	2033	08/05/2025		Bond Future	130.0052	130.0052	129.8037	129.8037	0.155	0.0000	0.0000
2024/11/22	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/22	2033	08/05/2025	130.62 Put	Bond Future	614.8400	0.6148	816.2700	0.8163	32.761	0.0000	0.0000
2024/11/22	2033	07/08/2025		Bond Future	132.6258	132.6258	132.4209	132.4209	0.154	0.0000	0.0000
2024/11/22	2033	07/08/2025	128.65 Call	Bond Future	3975.7800	3.9758	3770.8800	3.7709	5.154	0.0000	0.0000
2024/11/22	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/22	2033	06/11/2025		Bond Future	133.7050	133.7050	133.4968	133.4968	0.156	0.0000	0.0000
2024/11/22	2033	06/11/2025	133.14 Call	Bond Future	564.9900	0.5650	356.7700	0.3568	36.854	0.0000	0.0000
2024/11/22	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/22	2033	05/02/2026		Bond Future	136.1053	136.1053	135.8191	135.8191	0.210	0.0000	0.0000
2024/11/22	2033	05/02/2026	132.88 Call	Bond Future	3225.2600	3.2253	2939.0600	2.9391	8.874	0.0000	0.0000
2024/11/22	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/22	2037	06/02/2025		Bond Future	10.6621	85.8222	10.6200	86.0751	0.395	0.0000	0.0000
2024/11/22	2037	06/02/2025	12.76 Call	Bond Future	11379.1800	11.3792	11632.7200	11.6327	2.228	0.0000	0.0000
2024/11/22	2037	06/02/2025	12.76 Put	Bond Future	17.6300	0.0176	18.3500	0.0184	4.084	0.0000	0.0000
2024/11/22	2037	08/05/2025	12.55 Put	Bond Future	284.1900	0.2842	295.2800	0.2953	3.902	0.0000	0.0000
2024/11/22	2037	08/05/2025	12.55 Call	Bond Future	10025.4800	10.0255	10294.7600	10.2948	2.686	0.0000	0.0000
2024/11/22	2037	08/05/2025	13.30 Put	Bond Future	97.8400	0.0978	91.3600	0.0914	6.623	0.0000	0.0000
2024/11/22	2037	08/05/2025	13.30 Call	Bond Future	13429.7900	13.4298	13681.5000	13.6815	1.874	0.0000	0.0000
2024/11/22	2037	08/05/2025		Bond Future	10.7481	87.5846	10.7043	87.8428	0.407	0.0000	0.0000
2024/11/22	2037	08/05/2025	12.25 Call	Bond Future	8644.0100	8.6440	8914.3000	8.9143	3.127	0.0000	0.0000
2024/11/22	2037	08/05/2025	12.25 Put	Bond Future	411.2100	0.4112	423.3100	0.4233	2.943	0.0000	0.0000
2024/11/22	2037	08/05/2025	13.35 Put	Bond Future	89.4900	0.0895	83.5100	0.0835	6.682	0.0000	0.0000
2024/11/22	2037	08/05/2025	13.35 Call	Bond Future	13652.0000	13.6520	13904.2100	13.9042	1.847	0.0000	0.0000
2024/11/22	2037	07/08/2025		Bond Future	10.8486	85.0674	10.8030	85.3312	0.420	0.0000	0.0000
2024/11/22	2037	07/08/2025	13.01 Call	Bond Future	11749.9500	11.7500	11993.1300	11.9931	2.070	0.0000	0.0000
2024/11/22	2037	07/08/2025	13.01 Put	Bond Future	455.0900	0.4551	434.4900	0.4345	4.527	0.0000	0.0000
2024/11/22	2037	07/08/2025	12.17 Call	Bond Future	8141.1700	8.1412	8421.8300	8.4218	3.447	0.0000	0.0000
2024/11/22	2037	07/08/2025	12.17 Put	Bond Future	967.7200	0.9677	984.6000	0.9846	1.744	0.0000	0.0000
2024/11/22	2037	07/08/2025	11.42 Call	Bond Future	5107.7500	5.1078	5376.3800	5.3764	5.259	0.0000	0.0000
2024/11/22	2037	07/08/2025	11.42 Put	Bond Future	1896.3800	1.8964	1901.2300	1.9012	0.256	0.0000	0.0000
2024/11/22	2037	07/08/2025	10.55 Put	Bond Future	4027.3700	4.0274	3964.7200	3.9647	1.556	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	
2024/11/22	2037	07/08/2025	10.55 Call	Bond Future	2278.5800	2.2786	2479.7100	2.4797	8.827	0.0000	0.0000
2024/11/22	2037	07/08/2025	10.64 Put	Bond Future	3735.7200	3.7357	3684.1300	3.6841	1.381	0.0000	0.0000
2024/11/22	2037	07/08/2025	10.64 Call	Bond Future	2519.2000	2.5192	2731.3900	2.7314	8.423	0.0000	0.0000
2024/11/22	2037	07/08/2025	11.82 Call	Bond Future	6685.1900	6.6852	6963.4600	6.9635	4.162	0.0000	0.0000
2024/11/22	2037	07/08/2025	11.82 Put	Bond Future	1326.1600	1.3262	1340.6500	1.3407	1.093	0.0000	0.0000
2024/11/22	2037	07/08/2025	11.07 Call	Bond Future	3846.6300	3.8466	4096.7300	4.0967	6.502	0.0000	0.0000
2024/11/22	2037	07/08/2025	11.07 Put	Bond Future	2581.8300	2.5818	2568.1500	2.5682	0.530	0.0000	0.0000
2024/11/22	2037	07/08/2025	10.34 Put	Bond Future	4786.6600	4.7867	4689.9700	4.6900	2.020	0.0000	0.0000
2024/11/22	2037	07/08/2025	10.34 Call	Bond Future	1778.0300	1.7780	1945.1200	1.9451	9.397	0.0000	0.0000
2024/11/22	2037	06/11/2025		Bond Future	10.9532	86.7239	10.9057	86.9932	0.433	0.0000	0.0000
2024/11/22	2037	06/11/2025	11.63 Call	Bond Future	6107.5200	6.1075	6367.3200	6.3673	4.254	0.0000	0.0000
2024/11/22	2037	06/11/2025	11.63 Put	Bond Future	2390.3100	2.3903	2380.8300	2.3808	0.397	0.0000	0.0000
2024/11/22	2037	05/02/2026		Bond Future	11.0944	83.9954	11.0540	84.2200	0.365	0.0000	0.0000
2024/11/22	2037	05/02/2026	11.20 Call	Bond Future	4573.3800	4.5734	4818.7400	4.8187	5.365	0.0000	0.0000
2024/11/22	2037	05/02/2026	11.20 Put	Bond Future	3991.6200	3.9916	4012.4000	4.0124	0.521	0.0000	0.0000
2024/11/22	2038	06/02/2025		Bond Future	138.6242	138.6242	138.5400	138.5400	0.061	0.0000	0.0000
2024/11/22	2038	06/02/2025	135.23 Call	Bond Future	3394.2100	3.3942	3310.0300	3.3100	2.480	0.0000	0.0000
2024/11/22	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/22	2038	08/05/2025		Bond Future	141.5049	141.5049	141.4192	141.4192	0.061	0.0000	0.0000
2024/11/22	2038	08/05/2025	139.68 Call	Bond Future	1824.9000	1.8249	1739.2400	1.7392	4.694	0.0000	0.0000
2024/11/22	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/22	2038	07/08/2025		Bond Future	142.2238	142.2238	142.1371	142.1371	0.061	0.0000	0.0000
2024/11/22	2038	07/08/2025	139.56 Call	Bond Future	2663.7900	2.6638	2577.1400	2.5771	3.253	0.0000	0.0000
2024/11/22	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/22	2038	06/11/2025		Bond Future	145.0316	145.0316	144.9440	144.9440	0.060	0.0000	0.0000
2024/11/22	2038	06/11/2025	143.88 Call	Bond Future	1151.6100	1.1516	1064.0200	1.0640	7.606	0.0000	0.0000
2024/11/22	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/22	2038	05/02/2026		Bond Future	145.4645	145.4645	145.2953	145.2953	0.116	0.0000	0.0000
2024/11/22	2038	05/02/2026	143.20 Call	Bond Future	2264.4800	2.2645	2095.2500	2.0953	7.473	0.0000	0.0000
2024/11/22	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/22	2040	06/02/2025	11.00 Put	Bond Future	1716.8700	1.7169	1595.3300	1.5953	7.079	0.0000	0.0000
2024/11/22	2040	06/02/2025	11.00 Call	Bond Future	1840.6000	1.8406	2126.7900	2.1268	15.549	0.0000	0.0000
2024/11/22	2040	06/02/2025	11.70 Call	Bond Future	4923.7300	4.9237	5306.3000	5.3063	7.770	0.0000	0.0000
2024/11/22	2040	06/02/2025	11.70 Put	Bond Future	451.3200	0.4513	426.1600	0.4262	5.575	0.0000	0.0000
2024/11/22	2040	06/02/2025	12.20 Call	Bond Future	7534.0900	7.5341	7934.8500	7.9349	5.319	0.0000	0.0000
2024/11/22	2040	06/02/2025	12.20 Put	Bond Future	157.4400	0.1574	150.4700	0.1505	4.427	0.0000	0.0000
2024/11/22	2040	06/02/2025		Bond Future	10.9809	85.8685	10.9181	86.2763	0.571	0.0000	0.0000
2024/11/22	2040	06/02/2025	12.95 Call	Bond Future	11473.4700	11.4735	11880.4600	11.8805	3.547	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	
2024/11/22	2040	06/02/2025	12.95 Put	Bond Future	30.3100	0.0303	29.5700	0.0296	2.441	0.0000	0.0000
2024/11/22	2040	08/05/2025		Bond Future	11.0707	87.6318	11.0056	88.0481	0.587	0.0000	0.0000
2024/11/22	2040	08/05/2025	12.63 Call	Bond Future	9576.2600	9.5763	9991.4300	9.9914	4.335	0.0000	0.0000
2024/11/22	2040	08/05/2025	12.63 Put	Bond Future	443.9500	0.4440	442.8800	0.4429	0.241	0.0000	0.0000
2024/11/22	2040	08/05/2025	12.75 Put	Bond Future	385.5100	0.3855	385.5500	0.3856	0.010	0.0000	0.0000
2024/11/22	2040	08/05/2025	12.75 Call	Bond Future	10158.1000	10.1581	10574.3800	10.5744	4.098	0.0000	0.0000
2024/11/22	2040	08/05/2025	13.50 Put	Bond Future	143.6900	0.1437	129.2500	0.1293	10.049	0.0000	0.0000
2024/11/22	2040	08/05/2025	13.50 Call	Bond Future	13735.7900	13.7358	14137.5900	14.1376	2.925	0.0000	0.0000
2024/11/22	2040	08/05/2025	13.43 Put	Bond Future	161.3300	0.1613	145.3300	0.1453	9.918	0.0000	0.0000
2024/11/22	2040	08/05/2025	13.43 Call	Bond Future	13409.7900	13.4098	13810.0300	13.8100	2.985	0.0000	0.0000
2024/11/22	2040	07/08/2025		Bond Future	11.1741	84.8649	11.1066	85.2898	0.605	0.0000	0.0000
2024/11/22	2040	07/08/2025	13.29 Call	Bond Future	12353.6400	12.3536	12776.6900	12.7767	3.424	0.0000	0.0000
2024/11/22	2040	07/08/2025	13.29 Put	Bond Future	511.0200	0.5110	509.1200	0.5091	0.372	0.0000	0.0000
2024/11/22	2040	06/11/2025		Bond Future	11.2807	86.5171	11.2106	86.9507	0.622	0.0000	0.0000
2024/11/22	2040	06/11/2025	11.84 Call	Bond Future	6225.4100	6.2254	6597.7600	6.5978	5.981	0.0000	0.0000
2024/11/22	2040	06/11/2025	11.84 Put	Bond Future	2881.8900	2.8819	2820.5600	2.8206	2.128	0.0000	0.0000
2024/11/22	2040	05/02/2026		Bond Future	11.4212	83.5338	11.3565	83.9256	0.567	0.0000	0.0000
2024/11/22	2040	05/02/2026	11.49 Call	Bond Future	4832.5900	4.8326	5176.6300	5.1766	7.119	0.0000	0.0000
2024/11/22	2040	05/02/2026	11.49 Put	Bond Future	4419.2300	4.4192	4371.4600	4.3715	1.081	0.0000	0.0000
2024/11/22	2044	06/02/2025	11.50 Call	Bond Future	3534.8200	3.5348	3962.1900	3.9622	12.090	0.0000	0.0000
2024/11/22	2044	06/02/2025	11.50 Put	Bond Future	888.3600	0.8884	826.1100	0.8261	7.007	0.0000	0.0000
2024/11/22	2044	06/02/2025	11.15 Put	Bond Future	1681.7000	1.6817	1549.5500	1.5496	7.858	0.0000	0.0000
2024/11/22	2044	06/02/2025	11.15 Call	Bond Future	2058.5800	2.0586	2416.0500	2.4161	17.365	0.0000	0.0000
2024/11/22	2044	06/02/2025	10.65 Put	Bond Future	3709.2700	3.7093	3417.6300	3.4176	7.862	0.0000	0.0000
2024/11/22	2044	06/02/2025	10.65 Call	Bond Future	657.5900	0.6576	855.5700	0.8556	30.107	0.0000	0.0000
2024/11/22	2044	06/02/2025	13.75 Call	Bond Future	15052.4700	15.0525	15541.0200	15.5410	3.246	0.0000	0.0000
2024/11/22	2044	06/02/2025	13.75 Put	Bond Future	5.2200	0.0052	4.1500	0.0042	20.498	0.0000	0.0000
2024/11/22	2044	06/02/2025	12.50 Put	Bond Future	116.5800	0.1166	112.1300	0.1121	3.817	0.0000	0.0000
2024/11/22	2044	06/02/2025	12.50 Call	Bond Future	8710.1600	8.7102	9195.3300	9.1953	5.570	0.0000	0.0000
2024/11/22	2044	06/02/2025	12.00 Put	Bond Future	330.6400	0.3306	312.9800	0.3130	5.341	0.0000	0.0000
2024/11/22	2044	06/02/2025	12.00 Call	Bond Future	6045.8200	6.0458	6517.7800	6.5178	7.806	0.0000	0.0000
2024/11/22	2044	06/02/2025		Bond Future	11.0934	81.8596	11.0205	82.3492	0.657	0.0000	0.0000
2024/11/22	2044	06/02/2025	13.02 Call	Bond Future	11439.2200	11.4392	11927.6800	11.9277	4.270	0.0000	0.0000
2024/11/22	2044	06/02/2025	13.02 Put	Bond Future	38.7600	0.0388	37.6000	0.0376	2.993	0.0000	0.0000
2024/11/22	2044	08/05/2025		Bond Future	11.1796	83.5405	11.1041	84.0404	0.675	0.0000	0.0000
2024/11/22	2044	08/05/2025	12.72 Call	Bond Future	9664.0100	9.6640	10165.2400	10.1652	5.187	0.0000	0.0000
2024/11/22	2044	08/05/2025	12.72 Put	Bond Future	448.3100	0.4483	449.6800	0.4497	0.306	0.0000	0.0000
2024/11/22	2044	08/05/2025	Call	Bond Future	23.2000	0.0232	31.9000	0.0319	37.500	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	
2024/11/22	2044	08/05/2025	Put	Bond Future	16482.6800	16.4827	15991.5200	15.9915	2.980	0.0000	0.0000
2024/11/22	2044	08/05/2025	12.40 Call	Bond Future	8101.3100	8.1013	8596.8700	8.5969	6.117	0.0000	0.0000
2024/11/22	2044	08/05/2025	12.40 Put	Bond Future	654.8100	0.6548	650.5100	0.6505	0.657	0.0000	0.0000
2024/11/22	2044	08/05/2025	11.65 Call	Bond Future	4600.0800	4.6001	5052.0500	5.0521	9.825	0.0000	0.0000
2024/11/22	2044	08/05/2025	11.65 Put	Bond Future	1591.1600	1.5912	1543.2700	1.5433	3.010	0.0000	0.0000
2024/11/22	2044	08/05/2025	10.92 Put	Bond Future	3655.7500	3.6558	3471.5600	3.4716	5.038	0.0000	0.0000
2024/11/22	2044	08/05/2025	10.92 Call	Bond Future	1915.3300	1.9153	2231.0000	2.2310	16.481	0.0000	0.0000
2024/11/22	2044	07/08/2025		Bond Future	11.2781	80.8173	11.1999	81.3276	0.694	0.0000	0.0000
2024/11/22	2044	07/08/2025	13.34 Call	Bond Future	12356.4600	12.3565	12860.3400	12.8603	4.078	0.0000	0.0000
2024/11/22	2044	07/08/2025	13.34 Put	Bond Future	577.1300	0.5771	570.7700	0.5708	1.102	0.0000	0.0000
2024/11/22	2044	06/11/2025		Bond Future	11.3791	82.3906	11.2980	82.9112	0.712	0.0000	0.0000
2024/11/22	2044	06/11/2025	11.88 Call	Bond Future	6138.9100	6.1389	6591.7800	6.5918	7.377	0.0000	0.0000
2024/11/22	2044	06/11/2025	11.88 Put	Bond Future	3037.0600	3.0371	2969.3400	2.9693	2.230	0.0000	0.0000
2024/11/22	2044	05/02/2026		Bond Future	11.5109	79.4596	11.4342	79.9421	0.666	0.0000	0.0000
2024/11/22	2044	05/02/2026	11.56 Call	Bond Future	4957.6000	4.9576	5387.9600	5.3880	8.681	0.0000	0.0000
2024/11/22	2044	05/02/2026	11.56 Put	Bond Future	4650.6900	4.6507	4598.5600	4.5986	1.121	0.0000	0.0000
2024/11/22	2046	06/02/2025		Bond Future	120.5936	120.5936	121.4013	121.4013	0.670	0.0000	0.0000
2024/11/22	2046	06/02/2025	114.01 Call	Bond Future	6583.5500	6.5836	7391.3200	7.3913	12.270	0.0000	0.0000
2024/11/22	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/22	2046	08/05/2025		Bond Future	120.8785	120.8785	121.7035	121.7035	0.683	0.0000	0.0000
2024/11/22	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/22	2046	08/05/2025	121.97 Put	Bond Future	1091.5200	1.0915	266.4900	0.2665	75.585	0.0000	0.0000
2024/11/22	2046	07/08/2025		Bond Future	123.3146	123.3146	124.1567	124.1567	0.683	0.0000	0.0000
2024/11/22	2046	07/08/2025	118.69 Call	Bond Future	4624.6100	4.6246	5466.6600	5.4667	18.208	0.0000	0.0000
2024/11/22	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/22	2046	06/11/2025		Bond Future	123.4868	123.4868	124.3465	124.3465	0.696	0.0000	0.0000
2024/11/22	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/22	2046	06/11/2025	125.41 Put	Bond Future	1923.1800	1.9232	1063.5100	1.0635	44.700	0.0000	0.0000
2024/11/22	2046	05/02/2026		Bond Future	125.7002	125.7002	126.5057	126.5057	0.641	0.0000	0.0000
2024/11/22	2046	05/02/2026	121.65 Call	Bond Future	4050.2100	4.0502	4855.7400	4.8557	19.889	0.0000	0.0000
2024/11/22	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/22	2050	06/02/2025		Bond Future	119.8820	119.8820	120.6894	120.6894	0.674	0.0000	0.0000
2024/11/22	2050	06/02/2025	115.60 Call	Bond Future	4281.9500	4.2820	5089.4100	5.0894	18.857	0.0000	0.0000
2024/11/22	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/22	2050	08/05/2025		Bond Future	122.3732	122.3732	123.1977	123.1977	0.674	0.0000	0.0000
2024/11/22	2050	08/05/2025	121.16 Call	Bond Future	1213.2100	1.2132	2037.7300	2.0377	67.962	0.0000	0.0000
2024/11/22	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/22	2050	07/08/2025		Bond Future	122.4626	122.4626	123.3044	123.3044	0.687	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	
2024/11/22	2050	07/08/2025	119.89 Call	Bond Future	2572.6200	2.5726	3414.4100	3.4144	32.721	0.0000	0.0000
2024/11/22	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/22	2050	06/11/2025		Bond Future	124.8804	124.8804	125.7394	125.7394	0.688	0.0000	0.0000
2024/11/22	2050	06/11/2025	124.42 Call	Bond Future	460.3900	0.4604	1319.4000	1.3194	186.583	0.0000	0.0000
2024/11/22	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/22	2050	05/02/2026		Bond Future	124.7024	124.7024	125.5073	125.5073	0.645	0.0000	0.0000
2024/11/22	2050	05/02/2026	122.82 Call	Bond Future	1882.3800	1.8824	2687.3200	2.6873	42.762	0.0000	0.0000
2024/11/22	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/22	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/22	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/22	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/22	AL37	06/02/2025		Index Future	1077.2650	1077.2650	1076.8260	1076.8260	0.041	0.0000	0.0000
2024/11/22	AL37	08/05/2025		Index Future	1099.3940	1099.3940	1098.9470	1098.9470	0.041	0.0000	0.0000
2024/11/22	AL37	07/08/2025		Index Future	1121.3070	1121.3070	1120.8560	1120.8560	0.040	0.0000	0.0000
2024/11/22	AL37	06/11/2025		Index Future	1143.2200	1143.2200	1142.7650	1142.7650	0.040	0.0000	0.0000
2024/11/22	AL37	05/02/2026		Index Future	1163.5330	1163.5330	1162.4400	1162.4400	0.094	0.0000	0.0000
2024/11/22	AL7T	06/02/2025		Index Future	1300.0540	1300.0540	1301.4000	1301.4000	0.104	0.0000	0.0000
2024/11/22	AL7T	08/05/2025		Index Future	1326.7590	1326.7590	1328.1360	1328.1360	0.104	0.0000	0.0000
2024/11/22	AL7T	07/08/2025		Index Future	1353.2030	1353.2030	1354.6130	1354.6130	0.104	0.0000	0.0000
2024/11/22	AL7T	06/11/2025		Index Future	1379.6480	1379.6480	1381.0910	1381.0910	0.105	0.0000	0.0000
2024/11/22	AL7T	05/02/2026		Index Future	1404.1620	1404.1620	1404.8700	1404.8700	0.050	0.0000	0.0000
2024/11/22	ALBI	06/02/2025		Index Future	1118.0240	1118.0240	1120.3120	1120.3120	0.205	0.0000	0.0000
2024/11/22	ALBI	08/05/2025		Index Future	1140.9900	1140.9900	1143.3270	1143.3270	0.205	0.0000	0.0000
2024/11/22	ALBI	07/08/2025		Index Future	1163.7320	1163.7320	1166.1200	1166.1200	0.205	0.0000	0.0000
2024/11/22	ALBI	06/11/2025		Index Future	1186.4740	1186.4740	1188.9130	1188.9130	0.206	0.0000	0.0000
2024/11/22	ALBI	05/02/2026		Index Future	1207.5560	1207.5560	1209.3830	1209.3830	0.151	0.0000	0.0000
2024/11/22	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/22	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/22	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/22	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/22	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/22	C038	31/01/2038		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
2024/11/22	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/11/22	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/22	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/22	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/22	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/22	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/22	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/22	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.0000	0.0000
2024/11/22	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/22	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/22	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/22	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/22	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/22	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/11/22	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/22	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/22	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/22	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/22	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/22	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/22	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/22	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/22	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/22	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/22	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/22	ES33	06/02/2025		Bond Future	10.8880	84.4740	10.8557	84.6293	0.297	0.0000
2024/11/22	ES33	06/02/2025	13.34 Call	Bond Future	10742.4300	10.7424	10897.6900	10.8977	1.445	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
2024/11/22	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/22	ES33	08/05/2025		Bond Future	10.9916	82.4287	10.9579	82.5873	0.307	0.0000
2024/11/22	ES33	08/05/2025	12.73 Call	Bond Future	7656.7100	7.6567	7815.3300	7.8153	2.072	0.0000
2024/11/22	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/22	ES33	07/08/2025		Bond Future	11.1111	84.0888	11.0758	84.2510	0.318	0.0000
2024/11/22	ES33	07/08/2025	13.56 Call	Bond Future	10284.1800	10.2842	10446.3900	10.4464	1.577	0.0000
2024/11/22	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/22	ES33	06/11/2025		Bond Future	11.2510	81.9497	11.2139	82.1155	0.330	0.0000
2024/11/22	ES33	06/11/2025	12.01 Call	Bond Future	3299.4700	3.2995	3465.2400	3.4652	5.024	0.0000
2024/11/22	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/22	ES33	05/02/2026		Bond Future	11.4399	83.4121	11.4119	83.5338	0.245	0.0000
2024/11/22	ES33	05/02/2026	11.49 Call	Bond Future	216.5800	0.2166	338.2900	0.3383	56.196	0.0000
2024/11/22	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/22	ES42	06/02/2025		Bond Future	11.3973	80.8731	11.3448	81.1991	0.461	0.0000
2024/11/22	ES42	06/02/2025	13.71 Call	Bond Future	12479.6500	12.4797	12805.5900	12.8056	2.612	0.0000
2024/11/22	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/22	ES42	08/05/2025		Bond Future	11.4925	78.2863	11.4381	78.6191	0.474	0.0000
2024/11/22	ES42	08/05/2025	13.25 Call	Bond Future	9655.3700	9.6554	9988.2300	9.9882	3.447	0.0000
2024/11/22	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/22	ES42	07/08/2025		Bond Future	11.5968	79.8618	11.5404	80.2017	0.487	0.0000
2024/11/22	ES42	07/08/2025	13.79 Call	Bond Future	11589.6200	11.5896	11929.5600	11.9296	2.933	0.0000
2024/11/22	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/22	ES42	06/11/2025		Bond Future	11.7131	77.1707	11.6545	77.5177	0.500	0.0000
2024/11/22	ES42	06/11/2025	12.39 Call	Bond Future	3836.7700	3.8368	4183.8100	4.1838	9.045	0.0000
2024/11/22	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/22	ES42	05/02/2026		Bond Future	11.8598	78.5430	11.8067	78.8510	0.448	0.0000
2024/11/22	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	251.3200	0.2513	100.000	0.0000
2024/11/22	ES42	05/02/2026	11.85 Put	Bond Future	56.7400	0.0567	0.0000	0.0000	(100.000)	0.0000
2024/11/22	GOVI	06/02/2025		GOVI	1100.7020	1100.7020	1102.8650	1102.8650	0.197	0.0000
2024/11/22	GOVI	06/02/2025	972.00 Call	GOVI	1287020.0000	128.7020	1308650.0000	130.8650	1.681	0.0000
2024/11/22	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/22	GOVI	08/05/2025		GOVI	1123.3120	1123.3120	1125.5210	1125.5210	0.197	0.0000
2024/11/22	GOVI	08/05/2025	1,022.00 Call	GOVI	1013120.0000	101.3120	1035210.0000	103.5210	2.180	0.0000
2024/11/22	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/22	GOVI	07/08/2025		GOVI	1145.7020	1145.7020	1147.9600	1147.9600	0.197	0.0000
2024/11/22	GOVI	07/08/2025	1,011.00 Call	GOVI	1347020.0000	134.7020	1369600.0000	136.9600	1.676	0.0000



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
2024/11/22	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/22	GOVI	06/11/2025		GOVI	1168.0910	1168.0910	1170.3980	0.198	0.0000	0.0000
2024/11/22	GOVI	06/11/2025	1,112. Call 00	GOVI	560910.0000	56.0910	583980.0000	4.113	0.0000	0.0000
2024/11/22	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/22	GOVI	05/02/2026		GOVI	1188.8470	1188.8470	1190.5490	0.143	0.0000	0.0000
2024/11/22	GOVI	05/02/2026	1,150. Call 00	GOVI	388470.0000	38.8470	405490.0000	4.381	0.0000	0.0000
2024/11/22	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/22	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/11/22	IGOV	06/02/2025		Index Future	373.6300	373.6300	374.3880	0.203	0.0000	0.0000
2024/11/22	IGOV	08/05/2025		Index Future	381.3950	381.3950	382.1690	0.203	0.0000	0.0000
2024/11/22	IGOV	07/08/2025		Index Future	389.0850	389.0850	389.8770	0.204	0.0000	0.0000
2024/11/22	IGOV	06/11/2025		Index Future	396.7750	396.7750	397.5840	0.204	0.0000	0.0000
2024/11/22	IGOV	05/02/2026		Index Future	403.9110	403.9110	404.5150	0.150	0.0000	0.0000
2024/11/22	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/11/22	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/11/22	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/11/22	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/11/22	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/11/22	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/11/22	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/11/22	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/11/22	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/11/22	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/11/22	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/11/22	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/11/22	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/11/22	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	8.3600	8.3600	0.000	0.0000	0.0000
2024/11/22	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	0.000	0.0000	0.0000
2024/11/22	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	0.000	0.0000	0.0000
2024/11/22	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	0.000	0.0000	0.0000
2024/11/22	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	0.000	0.0000	0.0000
2024/11/22	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/11/22	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/11/22	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/11/22	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/11/22	R033	06/02/2025		Bond Future	9.9776	103.7803	9.9768	103.7850	0.009	0.0000	0.0000
2024/11/22	R033	06/02/2025	10.33 Call	Bond Future	2663.7600	2.6638	2743.4500	2.7435	2.992	0.0000	0.0000
2024/11/22	R033	06/02/2025	10.33 Put	Bond Future	753.9600	0.7540	828.9800	0.8290	9.950	0.0000	0.0000
2024/11/22	R033	08/05/2025		Bond Future	10.0543	100.8622	10.0534	100.8671	0.009	0.0000	0.0000
2024/11/22	R033	08/05/2025	10.33 Call	Bond Future	3055.2800	3.0553	3149.3400	3.1493	3.079	0.0000	0.0000
2024/11/22	R033	08/05/2025	10.33 Put	Bond Future	1595.0300	1.5950	1684.1700	1.6842	5.589	0.0000	0.0000
2024/11/22	R033	07/08/2025		Bond Future	10.1468	102.8697	10.1457	102.8752	0.010	0.0000	0.0000
2024/11/22	R033	07/08/2025	10.33 Call	Bond Future	3284.8000	3.2848	3325.8000	3.3258	1.248	0.0000	0.0000
2024/11/22	R033	07/08/2025	10.33 Put	Bond Future	2337.7400	2.3377	2373.2200	2.3732	1.518	0.0000	0.0000
2024/11/22	R033	06/11/2025		Bond Future	10.2558	99.8295	10.2546	99.8355	0.012	0.0000	0.0000
2024/11/22	R033	06/11/2025	10.33 Call	Bond Future	3466.2900	3.4663	3566.9000	3.5669	2.903	0.0000	0.0000
2024/11/22	R033	06/11/2025	10.33 Put	Bond Future	3092.2600	3.0923	3186.8100	3.1868	3.058	0.0000	0.0000
2024/11/22	R033	05/02/2026		Bond Future	10.4126	101.5872	10.4231	101.5357	0.101	0.0000	0.0000
2024/11/22	R033	05/02/2026	10.49 Call	Bond Future	3829.1400	3.8291	3851.2100	3.8512	0.576	0.0000	0.0000
2024/11/22	R033	05/02/2026	10.49 Put	Bond Future	3451.7200	3.4517	3525.2600	3.5253	2.131	0.0000	0.0000
2024/11/22	R035	06/02/2025	10.10 Put	Bond Future	2049.2900	2.0493	2015.3900	2.0154	1.654	0.0000	0.0000
2024/11/22	R035	06/02/2025	10.10 Call	Bond Future	1139.3600	1.1394	1261.2900	1.2613	10.702	0.0000	0.0000
2024/11/22	R035	06/02/2025	11.10 Call	Bond Future	5042.6800	5.0427	5207.4600	5.2075	3.268	0.0000	0.0000
2024/11/22	R035	06/02/2025	11.10 Put	Bond Future	299.1900	0.2992	308.1400	0.3081	2.991	0.0000	0.0000
2024/11/22	R035	06/02/2025	11.30 Call	Bond Future	6010.8500	6.0109	6174.3900	6.1744	2.721	0.0000	0.0000
2024/11/22	R035	06/02/2025	11.30 Put	Bond Future	193.4200	0.1934	201.1300	0.2011	3.986	0.0000	0.0000
2024/11/22	R035	06/02/2025	10.65 Call	Bond Future	3015.7500	3.0158	3177.4000	3.1774	5.360	0.0000	0.0000
2024/11/22	R035	06/02/2025	10.65 Put	Bond Future	756.5600	0.7566	762.3800	0.7624	0.769	0.0000	0.0000
2024/11/22	R035	06/02/2025	10.34 Put	Bond Future	1358.0600	1.3581	1347.3400	1.3473	0.789	0.0000	0.0000
2024/11/22	R035	06/02/2025	10.34 Call	Bond Future	1849.4200	1.8494	1994.5300	1.9945	7.846	0.0000	0.0000
2024/11/22	R035	06/02/2025	10.26 Put	Bond Future	1564.3900	1.5644	1547.0600	1.5471	1.108	0.0000	0.0000
2024/11/22	R035	06/02/2025	10.26 Call	Bond Future	1591.8600	1.5919	1730.3600	1.7304	8.701	0.0000	0.0000
2024/11/22	R035	06/02/2025		Bond Future	10.2553	95.4797	10.2285	95.6355	0.261	0.0000	0.0000
2024/11/22	R035	06/02/2025	12.41 Call	Bond Future	11473.3600	11.4734	11628.5500	11.6286	1.353	0.0000	0.0000
2024/11/22	R035	06/02/2025	12.41 Put	Bond Future	14.8000	0.0148	14.1600	0.0142	4.324	0.0000	0.0000
2024/11/22	R035	08/05/2025		Bond Future	10.3289	92.9288	10.3010	93.0880	0.270	0.0000	0.0000
2024/11/22	R035	08/05/2025	11.78 Call	Bond Future	8220.0300	8.2200	8398.1600	8.3982	2.167	0.0000	0.0000
2024/11/22	R035	08/05/2025	11.78 Put	Bond Future	418.3500	0.4184	437.2900	0.4373	4.527	0.0000	0.0000
2024/11/22	R035	08/05/2025	13.35 Call	Bond Future	15285.8500	15.2859	15443.1300	15.4431	1.029	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	
2024/11/22	R035	08/05/2025	13.35 Put	Bond Future	34.8300	0.0348	32.9200	0.0329	5.484	0.0000	0.0000
2024/11/22	R035	08/05/2025	12.70 Call	Bond Future	12402.3200	12.4023	12555.7900	12.5558	1.237	0.0000	0.0000
2024/11/22	R035	08/05/2025	12.70 Put	Bond Future	119.5000	0.1195	113.7800	0.1138	4.787	0.0000	0.0000
2024/11/22	R035	08/05/2025	11.46 Put	Bond Future	624.3000	0.6243	646.2600	0.6463	3.518	0.0000	0.0000
2024/11/22	R035	08/05/2025	11.46 Call	Bond Future	6785.7400	6.7857	6966.8900	6.9669	2.670	0.0000	0.0000
2024/11/22	R035	08/05/2025	11.70 Call	Bond Future	7858.2100	7.8582	8037.1800	8.0372	2.277	0.0000	0.0000
2024/11/22	R035	08/05/2025	11.70 Put	Bond Future	462.5200	0.4625	482.3000	0.4823	4.277	0.0000	0.0000
2024/11/22	R035	08/05/2025	10.95 Call	Bond Future	4616.8400	4.6168	4800.4100	4.8004	3.976	0.0000	0.0000
2024/11/22	R035	08/05/2025	10.95 Put	Bond Future	1161.4400	1.1614	1185.8200	1.1858	2.099	0.0000	0.0000
2024/11/22	R035	08/05/2025	10.44 Put	Bond Future	2106.5800	2.1066	2115.4000	2.1154	0.419	0.0000	0.0000
2024/11/22	R035	08/05/2025	10.44 Call	Bond Future	2738.1100	2.7381	2906.1200	2.9061	6.136	0.0000	0.0000
2024/11/22	R035	07/08/2025		Bond Future	10.4168	94.7792	10.3877	94.9419	0.279	0.0000	0.0000
2024/11/22	R035	07/08/2025	12.65 Call	Bond Future	11775.5300	11.7755	11938.3800	11.9384	1.383	0.0000	0.0000
2024/11/22	R035	07/08/2025	12.65 Put	Bond Future	368.1100	0.3681	368.1900	0.3682	0.022	0.0000	0.0000
2024/11/22	R035	06/11/2025		Bond Future	10.5214	92.1193	10.4909	92.2857	0.289	0.0000	0.0000
2024/11/22	R035	06/11/2025	11.20 Call	Bond Future	5862.9000	5.8629	6045.7000	6.0457	3.118	0.0000	0.0000
2024/11/22	R035	06/11/2025	11.20 Put	Bond Future	2254.5700	2.2546	2270.9700	2.2710	0.727	0.0000	0.0000
2024/11/22	R035	05/02/2026		Bond Future	10.6673	93.7438	10.6454	93.8604	0.205	0.0000	0.0000
2024/11/22	R035	05/02/2026	10.79 Call	Bond Future	4296.2900	4.2963	4475.2900	4.4753	4.166	0.0000	0.0000
2024/11/22	R035	05/02/2026	10.79 Put	Bond Future	3646.9800	3.6470	3709.4500	3.7095	1.713	0.0000	0.0000
2024/11/22	R038	06/02/2025		Bond Future	10.8714	104.0004	10.8187	104.3652	0.484	0.0000	0.0000
2024/11/22	R038	06/02/2025	11.24 Call	Bond Future	3507.8000	3.5078	3829.4000	3.8294	9.168	0.0000	0.0000
2024/11/22	R038	06/02/2025	11.24 Put	Bond Future	1006.9700	1.0070	963.7800	0.9638	4.289	0.0000	0.0000
2024/11/22	R038	08/05/2025		Bond Future	10.9641	100.6448	10.9093	101.0173	0.499	0.0000	0.0000
2024/11/22	R038	08/05/2025	11.24 Call	Bond Future	3937.8200	3.9378	4269.6600	4.2697	8.427	0.0000	0.0000
2024/11/22	R038	08/05/2025	11.24 Put	Bond Future	2090.5800	2.0906	2049.8900	2.0499	1.946	0.0000	0.0000
2024/11/22	R038	07/08/2025		Bond Future	11.0693	102.6478	11.0123	103.0281	0.515	0.0000	0.0000
2024/11/22	R038	07/08/2025	11.24 Call	Bond Future	4257.1500	4.2572	4590.1400	4.5901	7.822	0.0000	0.0000
2024/11/22	R038	07/08/2025	11.24 Put	Bond Future	3130.0300	3.1300	3082.6600	3.0827	1.513	0.0000	0.0000
2024/11/22	R038	06/11/2025		Bond Future	11.1874	99.1613	11.1281	99.5495	0.531	0.0000	0.0000
2024/11/22	R038	06/11/2025	11.24 Call	Bond Future	4653.4000	4.6534	4949.3900	4.9494	6.361	0.0000	0.0000
2024/11/22	R038	06/11/2025	11.24 Put	Bond Future	4311.5400	4.3115	4219.2800	4.2193	2.140	0.0000	0.0000
2024/11/22	R038	06/11/2025	12.33 Call	Bond Future	9068.8400	9.0688	9439.1100	9.4391	4.083	0.0000	0.0000
2024/11/22	R038	06/11/2025	12.33 Put	Bond Future	2014.5500	2.0146	1996.5700	1.9966	0.893	0.0000	0.0000
2024/11/22	R038	06/11/2025	10.98 Put	Bond Future	5156.3400	5.1563	5028.2000	5.0282	2.485	0.0000	0.0000
2024/11/22	R038	06/11/2025	10.98 Call	Bond Future	3790.2900	3.7903	4050.4000	4.0504	6.863	0.0000	0.0000
2024/11/22	R038	05/02/2026		Bond Future	11.3421	100.9057	11.2892	101.2431	0.466	0.0000	0.0000
2024/11/22	R038	05/02/2026	11.44 Call	Bond Future	5275.8800	5.2759	5602.9300	5.6029	6.199	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	
2024/11/22	R038	05/02/2026	11.44 Put	Bond Future	4655.4400	4.6554	4645.0600	4.6451	0.223	0.0000	0.0000
2024/11/22	R053	06/02/2025		Bond Future	11.0358	109.3284	10.9680	109.9421	0.614	0.0000	0.0000
2024/11/22	R053	06/02/2025	12.94 Call	Bond Future	15003.7600	15.0038	15619.1900	15.6192	4.102	0.0000	0.0000
2024/11/22	R053	06/02/2025	12.94 Put	Bond Future	55.6500	0.0557	57.4000	0.0574	3.145	0.0000	0.0000
2024/11/22	R053	08/05/2025		Bond Future	11.1146	105.7049	11.0445	106.3313	0.630	0.0000	0.0000
2024/11/22	R053	08/05/2025	12.64 Call	Bond Future	12797.0900	12.7971	13437.9000	13.4379	5.007	0.0000	0.0000
2024/11/22	R053	08/05/2025	12.64 Put	Bond Future	659.4100	0.6594	673.8100	0.6738	2.184	0.0000	0.0000
2024/11/22	R053	07/08/2025		Bond Future	11.2028	107.8085	11.1302	108.4480	0.648	0.0000	0.0000
2024/11/22	R053	07/08/2025	13.17 Call	Bond Future	15815.0400	15.8150	16485.5700	16.4856	4.240	0.0000	0.0000
2024/11/22	R053	07/08/2025	13.17 Put	Bond Future	840.6400	0.8406	871.6900	0.8717	3.694	0.0000	0.0000
2024/11/22	R053	06/11/2025		Bond Future	11.3004	104.0441	11.2251	104.6965	0.666	0.0000	0.0000
2024/11/22	R053	06/11/2025	11.76 Call	Bond Future	7685.3600	7.6854	8332.7700	8.3328	8.424	0.0000	0.0000
2024/11/22	R053	06/11/2025	11.76 Put	Bond Future	3855.5900	3.8556	3850.5500	3.8506	0.131	0.0000	0.0000
2024/11/22	R053	05/02/2026		Bond Future	11.4258	105.8740	11.3547	106.4772	0.622	0.0000	0.0000
2024/11/22	R053	05/02/2026	11.49 Call	Bond Future	6372.5100	6.3725	6946.5000	6.9465	9.007	0.0000	0.0000
2024/11/22	R053	05/02/2026	11.49 Put	Bond Future	5832.3300	5.8323	5803.0300	5.8030	0.502	0.0000	0.0000
2024/11/22	R186	06/02/2025		Bond Future	8.1209	105.5047	8.1661	105.4263	0.556	0.0000	0.0000
2024/11/22	R186	06/02/2025	9.03 Call	Bond Future	1608.9000	1.6089	1536.0300	1.5360	4.529	0.0000	0.0000
2024/11/22	R186	06/02/2025	9.03 Put	Bond Future	43.2600	0.0433	48.8600	0.0489	12.945	0.0000	0.0000
2024/11/22	R186	08/05/2025		Bond Future	8.0904	107.6717	8.1431	107.5918	0.651	0.0000	0.0000
2024/11/22	R186	08/05/2025	8.47 Call	Bond Future	876.7300	0.8767	856.9200	0.8569	2.260	0.0000	0.0000
2024/11/22	R186	08/05/2025	8.47 Put	Bond Future	303.1000	0.3031	363.1600	0.3632	19.815	0.0000	0.0000
2024/11/22	R186	07/08/2025	10.25 Call	Bond Future	2788.8000	2.7888	2714.4700	2.7145	2.665	0.0000	0.0000
2024/11/22	R186	07/08/2025	10.25 Put	Bond Future	58.5100	0.0585	65.1300	0.0651	11.314	0.0000	0.0000
2024/11/22	R186	07/08/2025	9.22 Put	Bond Future	179.0300	0.1790	215.6900	0.2157	20.477	0.0000	0.0000
2024/11/22	R186	07/08/2025	9.22 Call	Bond Future	1616.9000	1.6169	1572.6100	1.5726	2.739	0.0000	0.0000
2024/11/22	R186	07/08/2025		Bond Future	8.0955	104.5051	8.1582	104.4241	0.775	0.0000	0.0000
2024/11/22	R186	07/08/2025	9.68 Call	Bond Future	2132.5700	2.1326	2078.2000	2.0782	2.550	0.0000	0.0000
2024/11/22	R186	07/08/2025	9.68 Put	Bond Future	114.6300	0.1146	141.2100	0.1412	23.188	0.0000	0.0000
2024/11/22	R186	06/11/2025		Bond Future	8.1384	106.5419	8.2158	106.4599	0.950	0.0000	0.0000
2024/11/22	R186	06/11/2025	8.13 Call	Bond Future	530.8100	0.5308	514.9000	0.5149	2.997	0.0000	0.0000
2024/11/22	R186	06/11/2025	8.13 Put	Bond Future	539.7700	0.5398	605.9200	0.6059	12.255	0.0000	0.0000
2024/11/22	R186	05/02/2026		Bond Future	8.4499	103.1160	8.6235	102.9727	2.054	0.0000	0.0000
2024/11/22	R186	05/02/2026	8.43 Call	Bond Future	484.3000	0.4843	438.2300	0.4382	9.513	0.0000	0.0000
2024/11/22	R186	05/02/2026	8.43 Put	Bond Future	500.7000	0.5007	597.9100	0.5979	19.415	0.0000	0.0000
2024/11/22	R202	06/02/2025		Bond Future	268.5359	268.5359	268.9226	268.9226	0.144	0.0000	0.0000
2024/11/22	R202	06/02/2025	266.79 Call	Bond Future	1745.9400	1.7459	2132.6000	2.1326	22.146	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
2024/11/22	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/11/22	R202	08/05/2025		Bond Future	274.1166	274.1166	274.5120	274.5120	0.144	0.0000
2024/11/22	R202	08/05/2025	272.31 Call	Bond Future	1806.6300	1.8066	2201.9800	2.2020	21.883	0.0000
2024/11/22	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/22	R202	07/08/2025		Bond Future	274.3862	274.3862	274.7915	274.7915	0.148	0.0000
2024/11/22	R202	07/08/2025	271.60 Call	Bond Future	2786.1600	2.7862	3191.5100	3.1915	14.549	0.0000
2024/11/22	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/22	R202	06/11/2025		Bond Future	279.8045	279.8045	280.2193	280.2193	0.148	0.0000
2024/11/22	R202	06/11/2025	275.64 Call	Bond Future	4164.5300	4.1645	4579.3200	4.5793	9.960	0.0000
2024/11/22	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/22	R202	05/02/2026		Bond Future	279.4757	279.4757	279.7442	279.7442	0.096	0.0000
2024/11/22	R202	05/02/2026	277.82 Call	Bond Future	1655.6900	1.6557	1924.1900	1.9242	16.217	0.0000
2024/11/22	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/22	R209	06/02/2025		Bond Future	10.4303	75.1298	10.3986	75.2969	0.304	0.0000
2024/11/22	R209	06/02/2025	12.44 Call	Bond Future	9639.5400	9.6395	9808.0500	9.8081	1.748	0.0000
2024/11/22	R209	06/02/2025	12.44 Put	Bond Future	17.7100	0.0177	19.1300	0.0191	8.018	0.0000
2024/11/22	R209	08/05/2025		Bond Future	10.5032	73.5175	10.4703	73.6881	0.313	0.0000
2024/11/22	R209	08/05/2025	11.89 Call	Bond Future	7137.9300	7.1379	7324.7400	7.3247	2.617	0.0000
2024/11/22	R209	08/05/2025	11.89 Put	Bond Future	400.2700	0.4003	416.4000	0.4164	4.030	0.0000
2024/11/22	R209	07/08/2025		Bond Future	10.5876	74.9810	10.5534	75.1554	0.323	0.0000
2024/11/22	R209	07/08/2025	12.68 Call	Bond Future	10107.3000	10.1073	10277.4900	10.2775	1.684	0.0000
2024/11/22	R209	07/08/2025	12.68 Put	Bond Future	404.5400	0.4045	400.3500	0.4004	1.036	0.0000
2024/11/22	R209	06/11/2025		Bond Future	10.6834	73.2898	10.6479	73.4679	0.332	0.0000
2024/11/22	R209	06/11/2025	11.27 Call	Bond Future	5057.3100	5.0573	5240.7300	5.2407	3.627	0.0000
2024/11/22	R209	06/11/2025	11.27 Put	Bond Future	2196.7900	2.1968	2202.0700	2.2021	0.240	0.0000
2024/11/22	R209	05/02/2026		Bond Future	10.8131	74.5819	10.7848	74.7210	0.262	0.0000
2024/11/22	R209	05/02/2026	10.93 Call	Bond Future	4010.5300	4.0105	4192.3800	4.1924	4.534	0.0000
2024/11/22	R209	05/02/2026	10.93 Put	Bond Future	3440.4300	3.4404	3483.1800	3.4832	1.243	0.0000
2024/11/22	R210	06/02/2025		Bond Future	244.7317	244.7317	244.5229	244.5229	0.085	0.0000
2024/11/22	R210	06/02/2025	239.61 Call	Bond Future	5121.7300	5.1217	4912.9200	4.9129	4.077	0.0000
2024/11/22	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/22	R210	08/05/2025		Bond Future	246.4505	246.4505	246.2382	246.2382	0.086	0.0000
2024/11/22	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/22	R210	08/05/2025	248.03 Put	Bond Future	1579.4700	1.5795	1791.8100	1.7918	13.444	0.0000
2024/11/22	R210	07/08/2025		Bond Future	251.4178	251.4178	251.2022	251.2022	0.086	0.0000
2024/11/22	R210	07/08/2025	248.44 Call	Bond Future	2977.7600	2.9778	2762.2200	2.7622	7.238	0.0000
2024/11/22	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/22	R210	06/11/2025		Bond Future	252.9533	252.9533	252.7351	252.7351	0.086	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	
2024/11/22	R210	06/11/2025	252.14 Call	Bond Future	813.2500	0.8133	595.0600	0.5951	26.829	0.0000	0.0000
2024/11/22	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/22	R210	05/02/2026		Bond Future	257.4912	257.4912	257.1281	257.1281	0.141	0.0000	0.0000
2024/11/22	R210	05/02/2026	253.10 Call	Bond Future	4391.1800	4.3912	4028.0800	4.0281	8.269	0.0000	0.0000
2024/11/22	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/22	R213	06/02/2025		Bond Future	9.3841	92.3500	9.3939	92.3087	0.104	0.0000	0.0000
2024/11/22	R213	06/02/2025	11.35 Call	Bond Future	7869.0100	7.8690	7832.0700	7.8321	0.469	0.0000	0.0000
2024/11/22	R213	06/02/2025	11.35 Put	Bond Future	15.6400	0.0156	19.9400	0.0199	27.494	0.0000	0.0000
2024/11/22	R213	08/05/2025		Bond Future	9.4381	90.6881	9.4484	90.6462	0.109	0.0000	0.0000
2024/11/22	R213	08/05/2025	10.52 Call	Bond Future	4689.3600	4.6894	4689.8700	4.6899	0.011	0.0000	0.0000
2024/11/22	R213	08/05/2025	10.52 Put	Bond Future	391.0200	0.3910	433.4900	0.4335	10.861	0.0000	0.0000
2024/11/22	R213	07/08/2025		Bond Future	9.5103	92.4942	9.5210	92.4518	0.113	0.0000	0.0000
2024/11/22	R213	07/08/2025	11.66 Call	Bond Future	8273.3300	8.2733	8247.3100	8.2473	0.315	0.0000	0.0000
2024/11/22	R213	07/08/2025	11.66 Put	Bond Future	246.2200	0.2462	262.5800	0.2626	6.644	0.0000	0.0000
2024/11/22	R213	06/11/2025		Bond Future	9.6056	90.7429	9.6169	90.7002	0.117	0.0000	0.0000
2024/11/22	R213	06/11/2025	10.05 Call	Bond Future	3383.4400	3.3834	3431.1400	3.4311	1.410	0.0000	0.0000
2024/11/22	R213	06/11/2025	10.05 Put	Bond Future	1710.1200	1.7101	1800.5900	1.8006	5.290	0.0000	0.0000
2024/11/22	R213	05/02/2026		Bond Future	9.7593	92.3456	9.7854	92.2505	0.267	0.0000	0.0000
2024/11/22	R213	05/02/2026	9.89 Call	Bond Future	2796.1000	2.7961	2832.7300	2.8327	1.310	0.0000	0.0000
2024/11/22	R213	05/02/2026	9.89 Put	Bond Future	2320.7000	2.3207	2452.4400	2.4524	5.677	0.0000	0.0000
2024/11/22	R214	06/02/2025	13.63 Call	Bond Future	13480.4500	13.4805	13776.2900	13.7763	2.195	0.0000	0.0000
2024/11/22	R214	06/02/2025	13.63 Put	Bond Future	2.0300	0.0020	1.6500	0.0017	18.719	0.0000	0.0000
2024/11/22	R214	06/02/2025	12.25 Put	Bond Future	82.4900	0.0825	82.5700	0.0826	0.097	0.0000	0.0000
2024/11/22	R214	06/02/2025	12.25 Call	Bond Future	7527.2100	7.5272	7823.5100	7.8235	3.936	0.0000	0.0000
2024/11/22	R214	06/02/2025	11.75 Put	Bond Future	244.3000	0.2443	240.3000	0.2403	1.637	0.0000	0.0000
2024/11/22	R214	06/02/2025	11.75 Call	Bond Future	5244.4700	5.2445	5536.6900	5.5367	5.572	0.0000	0.0000
2024/11/22	R214	06/02/2025		Bond Future	10.8136	70.4077	10.7614	70.7039	0.483	0.0000	0.0000
2024/11/22	R214	06/02/2025	12.71 Call	Bond Future	9596.8500	9.5969	9893.7400	9.8937	3.094	0.0000	0.0000
2024/11/22	R214	06/02/2025	12.71 Put	Bond Future	29.7500	0.0298	30.4200	0.0304	2.252	0.0000	0.0000
2024/11/22	R214	08/05/2025		Bond Future	10.8853	68.5493	10.8313	68.8518	0.495	0.0000	0.0000
2024/11/22	R214	08/05/2025	12.40 Call	Bond Future	8124.7200	8.1247	8400.4200	8.4004	3.393	0.0000	0.0000
2024/11/22	R214	08/05/2025	12.40 Put	Bond Future	389.7300	0.3897	362.9800	0.3630	6.864	0.0000	0.0000
2024/11/22	R214	07/08/2025		Bond Future	10.9674	69.9142	10.9116	70.2230	0.508	0.0000	0.0000
2024/11/22	R214	07/08/2025	12.97 Call	Bond Future	10294.7200	10.2947	10615.9400	10.6159	3.120	0.0000	0.0000
2024/11/22	R214	07/08/2025	12.97 Put	Bond Future	467.5200	0.4675	479.9600	0.4800	2.661	0.0000	0.0000
2024/11/22	R214	06/11/2025		Bond Future	11.0613	67.9759	11.0036	68.2911	0.522	0.0000	0.0000
2024/11/22	R214	06/11/2025	11.64 Call	Bond Future	5468.7700	5.4688	5756.2700	5.7563	5.257	0.0000	0.0000
2024/11/22	R214	06/11/2025	11.64 Put	Bond Future	2425.2000	2.4252	2397.5200	2.3975	1.141	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	
2024/11/22	R214	05/02/2026		Bond Future	11.1849	69.1747	11.1324	69.4564	0.469	0.0000	0.0000
2024/11/22	R214	05/02/2026	11.26 Call	Bond Future	4192.0200	4.1920	4466.0000	4.4660	6.536	0.0000	0.0000
2024/11/22	R214	05/02/2026	11.26 Put	Bond Future	3792.4000	3.7924	3784.7400	3.7847	0.202	0.0000	0.0000
2024/11/22	R248	06/02/2025	10.30 Put	Bond Future	5576.0000	5.5760	5211.4300	5.2114	6.538	0.0000	0.0000
2024/11/22	R248	06/02/2025	10.30 Call	Bond Future	260.8000	0.2608	371.0800	0.3711	42.285	0.0000	0.0000
2024/11/22	R248	06/02/2025	11.00 Put	Bond Future	1968.1900	1.9682	1832.4100	1.8324	6.899	0.0000	0.0000
2024/11/22	R248	06/02/2025	11.00 Call	Bond Future	1812.5300	1.8125	2151.6000	2.1516	18.707	0.0000	0.0000
2024/11/22	R248	06/02/2025	11.70 Call	Bond Future	5026.2500	5.0263	5479.0600	5.4791	9.009	0.0000	0.0000
2024/11/22	R248	06/02/2025	11.70 Put	Bond Future	522.9600	0.5230	500.9200	0.5009	4.214	0.0000	0.0000
2024/11/22	R248	06/02/2025		Bond Future	11.0223	85.0776	10.9545	85.5525	0.615	0.0000	0.0000
2024/11/22	R248	06/02/2025	12.71 Call	Bond Future	10524.4900	10.5245	11000.3300	11.0003	4.521	0.0000	0.0000
2024/11/22	R248	06/02/2025	12.71 Put	Bond Future	63.2500	0.0633	64.2400	0.0642	1.565	0.0000	0.0000
2024/11/22	R248	08/05/2025		Bond Future	11.0981	82.3766	11.0281	82.8614	0.631	0.0000	0.0000
2024/11/22	R248	08/05/2025	12.60 Call	Bond Future	9828.0800	9.8281	10322.4900	10.3225	5.031	0.0000	0.0000
2024/11/22	R248	08/05/2025	12.60 Put	Bond Future	508.0500	0.5081	517.6600	0.5177	1.892	0.0000	0.0000
2024/11/22	R248	07/08/2025		Bond Future	11.1844	84.0167	11.1119	84.5115	0.648	0.0000	0.0000
2024/11/22	R248	07/08/2025	13.21 Call	Bond Future	12581.4000	12.5814	13099.0000	13.0990	4.114	0.0000	0.0000
2024/11/22	R248	07/08/2025	13.21 Put	Bond Future	598.7500	0.5988	621.5300	0.6215	3.805	0.0000	0.0000
2024/11/22	R248	06/11/2025		Bond Future	11.2820	81.2101	11.2070	81.7149	0.665	0.0000	0.0000
2024/11/22	R248	06/11/2025	11.74 Call	Bond Future	6101.8900	6.1019	6578.8400	6.5788	7.816	0.0000	0.0000
2024/11/22	R248	06/11/2025	11.74 Put	Bond Future	3134.0700	3.1341	3106.1600	3.1062	0.891	0.0000	0.0000
2024/11/22	R248	05/02/2026		Bond Future	11.4090	82.6409	11.3382	83.1077	0.620	0.0000	0.0000
2024/11/22	R248	05/02/2026	11.46 Call	Bond Future	5001.3600	5.0014	5447.3800	5.4474	8.918	0.0000	0.0000
2024/11/22	R248	05/02/2026	11.46 Put	Bond Future	4668.0200	4.6680	4647.1900	4.6472	0.446	0.0000	0.0000
2024/11/22	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/22	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/22	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/22	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
<b>Total</b>											

Open Interest

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