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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/11/2024 TO 25/11/2024

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
2024/11/25	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/25	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/25	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/25	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/25	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/25	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/25	2029	06/02/2025		Bond Future	135.0188	135.0188	135.1194	0.075	0.0000	0.0000
2024/11/25	2029	06/02/2025	132.40 Call	Bond Future	2618.7900	2.6188	2719.4200	3.843	0.0000	0.0000
2024/11/25	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/25	2029	08/05/2025		Bond Future	136.4115	136.4115	136.5145	0.075	0.0000	0.0000
2024/11/25	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/25	2029	08/05/2025	137.85 Put	Bond Future	1438.4600	1.4385	1335.5300	7.156	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	
2024/11/25	2029	07/08/2025		Bond Future	139.1618	139.1618	139.2674	139.2674	0.076	0.0000	0.0000
2024/11/25	2029	07/08/2025	137.41 Call	Bond Future	1751.8100	1.7518	1857.4300	1.8574	6.029	0.0000	0.0000
2024/11/25	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/25	2029	06/11/2025		Bond Future	140.4716	140.4716	140.5796	140.5796	0.077	0.0000	0.0000
2024/11/25	2029	06/11/2025	139.79 Call	Bond Future	681.5600	0.6816	789.6200	0.7896	15.855	0.0000	0.0000
2024/11/25	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/25	2029	05/02/2026		Bond Future	142.9150	142.9150	143.0261	143.0261	0.078	0.0000	0.0000
2024/11/25	2029	05/02/2026	140.11 Call	Bond Future	2804.9900	2.8050	2916.0600	2.9161	3.960	0.0000	0.0000
2024/11/25	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/25	2030	06/02/2025	8.68 Put	Bond Future	1794.2800	1.7943	1651.9100	1.6519	7.935	0.0000	0.0000
2024/11/25	2030	06/02/2025	8.68 Call	Bond Future	507.7400	0.5077	548.9400	0.5489	8.114	0.0000	0.0000
2024/11/25	2030	06/02/2025	9.18 Put	Bond Future	756.0200	0.7560	665.5700	0.6656	11.964	0.0000	0.0000
2024/11/25	2030	06/02/2025	9.18 Call	Bond Future	1396.8800	1.3969	1490.0000	1.4900	6.666	0.0000	0.0000
2024/11/25	2030	06/02/2025	9.69 Call	Bond Future	2813.8000	2.8138	2954.6300	2.9546	5.005	0.0000	0.0000
2024/11/25	2030	06/02/2025	9.69 Put	Bond Future	255.1900	0.2552	212.4500	0.2125	16.748	0.0000	0.0000
2024/11/25	2030	06/02/2025		Bond Future	9.0124	96.2534	8.9646	96.4369	0.530	0.0000	0.0000
2024/11/25	2030	06/02/2025	10.68 Call	Bond Future	6168.9800	6.1690	6346.8900	6.3469	2.884	0.0000	0.0000
2024/11/25	2030	06/02/2025	10.68 Put	Bond Future	21.6600	0.0217	16.0000	0.0160	26.131	0.0000	0.0000
2024/11/25	2030	08/05/2025	12.28 Call	Bond Future	11003.9100	11.0039	11189.9700	11.1900	1.691	0.0000	0.0000
2024/11/25	2030	08/05/2025	12.28 Put	Bond Future	7.7500	0.0078	6.2800	0.0063	18.968	0.0000	0.0000
2024/11/25	2030	08/05/2025	10.69 Put	Bond Future	182.0800	0.1821	160.3900	0.1604	11.912	0.0000	0.0000
2024/11/25	2030	08/05/2025	10.69 Call	Bond Future	5952.5400	5.9525	6118.3800	6.1184	2.786	0.0000	0.0000
2024/11/25	2030	08/05/2025	11.86 Call	Bond Future	9673.7500	9.6738	9857.7900	9.8578	1.902	0.0000	0.0000
2024/11/25	2030	08/05/2025	11.86 Put	Bond Future	20.7400	0.0207	17.2500	0.0173	16.827	0.0000	0.0000
2024/11/25	2030	08/05/2025	10.31 Put	Bond Future	304.2800	0.3043	271.3100	0.2713	10.835	0.0000	0.0000
2024/11/25	2030	08/05/2025	10.31 Call	Bond Future	4767.5600	4.7676	4922.1200	4.9221	3.242	0.0000	0.0000
2024/11/25	2030	08/05/2025		Bond Future	9.0612	98.2302	9.0103	98.4178	0.562	0.0000	0.0000
2024/11/25	2030	08/05/2025	9.93 Call	Bond Future	3636.6700	3.6367	3775.2900	3.7753	3.812	0.0000	0.0000
2024/11/25	2030	08/05/2025	9.93 Put	Bond Future	503.9800	0.5040	455.0700	0.4551	9.705	0.0000	0.0000
2024/11/25	2030	08/05/2025	8.68 Put	Bond Future	2279.1100	2.2791	2147.7900	2.1478	5.762	0.0000	0.0000
2024/11/25	2030	08/05/2025	8.68 Call	Bond Future	863.6100	0.8636	919.8200	0.9198	6.509	0.0000	0.0000
2024/11/25	2030	08/05/2025	9.18 Put	Bond Future	1297.9500	1.2980	1202.6600	1.2027	7.342	0.0000	0.0000
2024/11/25	2030	08/05/2025	9.18 Call	Bond Future	1733.8700	1.7339	1826.1100	1.8261	5.320	0.0000	0.0000
2024/11/25	2030	08/05/2025	9.99 Call	Bond Future	3809.6700	3.8097	3951.1700	3.9512	3.714	0.0000	0.0000
2024/11/25	2030	08/05/2025	9.99 Put	Bond Future	465.3100	0.4653	419.2800	0.4193	9.892	0.0000	0.0000
2024/11/25	2030	08/05/2025	8.95 Put	Bond Future	1696.2900	1.6963	1584.2200	1.5842	6.607	0.0000	0.0000
2024/11/25	2030	08/05/2025	8.95 Call	Bond Future	1285.9800	1.2860	1361.4400	1.3614	5.868	0.0000	0.0000
2024/11/25	2030	08/05/2025	9.45 Put	Bond Future	933.2600	0.9333	856.6700	0.8567	8.207	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	
2024/11/25	2030	08/05/2025	9.45 Call	Bond Future	2350.9800	2.3510	2461.9200	2.4619	4.719	0.0000	0.0000
2024/11/25	2030	07/08/2025		Bond Future	9.1324	96.1765	9.0778	96.3682	0.597	0.0000	0.0000
2024/11/25	2030	07/08/2025	11.11 Call	Bond Future	6919.9300	6.9199	7087.2700	7.0873	2.418	0.0000	0.0000
2024/11/25	2030	07/08/2025	11.11 Put	Bond Future	274.0500	0.2741	249.6700	0.2497	8.896	0.0000	0.0000
2024/11/25	2030	07/08/2025	12.12 Call	Bond Future	9883.3500	9.8834	10067.7900	10.0678	1.866	0.0000	0.0000
2024/11/25	2030	07/08/2025	12.12 Put	Bond Future	62.6400	0.0626	55.3600	0.0554	11.622	0.0000	0.0000
2024/11/25	2030	07/08/2025	10.48 Put	Bond Future	519.8800	0.5199	478.9000	0.4789	7.883	0.0000	0.0000
2024/11/25	2030	07/08/2025	10.48 Call	Bond Future	5112.0500	5.1121	5262.7900	5.2628	2.949	0.0000	0.0000
2024/11/25	2030	06/11/2025		Bond Future	9.2138	98.0508	9.1554	98.2467	0.635	0.0000	0.0000
2024/11/25	2030	06/11/2025	9.54 Call	Bond Future	2653.6400	2.6536	2762.6400	2.7626	4.108	0.0000	0.0000
2024/11/25	2030	06/11/2025	9.54 Put	Bond Future	1569.9300	1.5699	1483.0200	1.4830	5.536	0.0000	0.0000
2024/11/25	2030	05/02/2026		Bond Future	9.3822	95.7193	9.3190	95.9194	0.674	0.0000	0.0000
2024/11/25	2030	05/02/2026	9.49 Call	Bond Future	2393.8600	2.3939	2495.0000	2.4950	4.225	0.0000	0.0000
2024/11/25	2030	05/02/2026	9.49 Put	Bond Future	2053.4700	2.0535	1954.4700	1.9545	4.821	0.0000	0.0000
2024/11/25	2032	06/02/2025	9.42 Put	Bond Future	1908.2800	1.9083	1741.9600	1.7420	8.716	0.0000	0.0000
2024/11/25	2032	06/02/2025	9.42 Call	Bond Future	800.2700	0.8003	864.3800	0.8644	8.011	0.0000	0.0000
2024/11/25	2032	06/02/2025	9.92 Put	Bond Future	807.4200	0.8074	706.4000	0.7064	12.511	0.0000	0.0000
2024/11/25	2032	06/02/2025	9.92 Call	Bond Future	2117.1000	2.1171	2246.5100	2.2465	6.113	0.0000	0.0000
2024/11/25	2032	06/02/2025	10.61 Call	Bond Future	4724.8800	4.7249	4918.1200	4.9181	4.090	0.0000	0.0000
2024/11/25	2032	06/02/2025	10.61 Put	Bond Future	206.8900	0.2069	169.7000	0.1697	17.976	0.0000	0.0000
2024/11/25	2032	06/02/2025		Bond Future	9.6471	95.9323	9.5996	96.1628	0.492	0.0000	0.0000
2024/11/25	2032	06/02/2025	11.72 Call	Bond Future	9403.7500	9.4038	9629.1300	9.6291	2.397	0.0000	0.0000
2024/11/25	2032	06/02/2025	11.72 Put	Bond Future	19.2300	0.0192	14.1800	0.0142	26.261	0.0000	0.0000
2024/11/25	2032	08/05/2025		Bond Future	9.7115	93.7378	9.6617	93.9731	0.514	0.0000	0.0000
2024/11/25	2032	08/05/2025	10.91 Call	Bond Future	5874.3000	5.8743	6064.4500	6.0645	3.237	0.0000	0.0000
2024/11/25	2032	08/05/2025	10.91 Put	Bond Future	441.3400	0.4413	396.1700	0.3962	10.235	0.0000	0.0000
2024/11/25	2032	08/05/2025	9.42 Put	Bond Future	2682.7600	2.6828	2526.0900	2.5261	5.840	0.0000	0.0000
2024/11/25	2032	08/05/2025	9.42 Call	Bond Future	1296.9400	1.2969	1375.5900	1.3756	6.064	0.0000	0.0000
2024/11/25	2032	08/05/2025	9.92 Put	Bond Future	1524.7200	1.5247	1412.7300	1.4127	7.345	0.0000	0.0000
2024/11/25	2032	08/05/2025	9.92 Call	Bond Future	2499.8500	2.4999	2623.1800	2.6232	4.933	0.0000	0.0000
2024/11/25	2032	08/05/2025	10.97 Call	Bond Future	6102.3500	6.1024	6295.2200	6.2952	3.161	0.0000	0.0000
2024/11/25	2032	08/05/2025	10.97 Put	Bond Future	408.1400	0.4081	365.6900	0.3657	10.401	0.0000	0.0000
2024/11/25	2032	07/08/2025		Bond Future	9.7923	95.6042	9.7398	95.8447	0.536	0.0000	0.0000
2024/11/25	2032	07/08/2025	12.01 Call	Bond Future	9757.9100	9.7579	9973.0200	9.9730	2.204	0.0000	0.0000
2024/11/25	2032	07/08/2025	12.01 Put	Bond Future	285.0800	0.2851	259.6900	0.2597	8.906	0.0000	0.0000
2024/11/25	2032	06/11/2025		Bond Future	9.8898	93.3063	9.8344	93.5518	0.560	0.0000	0.0000
2024/11/25	2032	06/11/2025	10.42 Call	Bond Future	4289.1300	4.2891	4434.6900	4.4347	3.394	0.0000	0.0000
2024/11/25	2032	06/11/2025	10.42 Put	Bond Future	1978.7600	1.9788	1878.7500	1.8788	5.054	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	
2024/11/25	2032	05/02/2026		Bond Future	10.0503	94.8972	9.9916	95.1479	0.583	0.0000	0.0000
2024/11/25	2032	05/02/2026	10.16 Call	Bond Future	3442.6200	3.4426	3568.6100	3.5686	3.660	0.0000	0.0000
2024/11/25	2032	05/02/2026	10.16 Put	Bond Future	2975.8100	2.9758	2851.1700	2.8512	4.188	0.0000	0.0000
2024/11/25	2033	06/02/2025		Bond Future	128.6427	128.6427	128.9197	128.9197	0.215	0.0000	0.0000
2024/11/25	2033	06/02/2025	124.94 Call	Bond Future	3702.6500	3.7027	3979.7400	3.9797	7.484	0.0000	0.0000
2024/11/25	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/25	2033	08/05/2025		Bond Future	129.8037	129.8037	130.0868	130.0868	0.218	0.0000	0.0000
2024/11/25	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/25	2033	08/05/2025	130.62 Put	Bond Future	816.2700	0.8163	533.2400	0.5332	34.674	0.0000	0.0000
2024/11/25	2033	07/08/2025		Bond Future	132.4209	132.4209	132.7103	132.7103	0.219	0.0000	0.0000
2024/11/25	2033	07/08/2025	128.65 Call	Bond Future	3770.8800	3.7709	4060.2800	4.0603	7.675	0.0000	0.0000
2024/11/25	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/25	2033	06/11/2025		Bond Future	133.4968	133.4968	133.7922	133.7922	0.221	0.0000	0.0000
2024/11/25	2033	06/11/2025	133.14 Call	Bond Future	356.7700	0.3568	652.1900	0.6522	82.804	0.0000	0.0000
2024/11/25	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/25	2033	05/02/2026		Bond Future	135.8191	135.8191	136.1207	136.1207	0.222	0.0000	0.0000
2024/11/25	2033	05/02/2026	132.88 Call	Bond Future	2939.0600	2.9391	3240.7200	3.2407	10.264	0.0000	0.0000
2024/11/25	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/25	2037	06/02/2025		Bond Future	10.6200	86.0751	10.5830	86.2976	0.348	0.0000	0.0000
2024/11/25	2037	06/02/2025	12.76 Call	Bond Future	11632.7200	11.6327	11850.7600	11.8508	1.874	0.0000	0.0000
2024/11/25	2037	06/02/2025	12.76 Put	Bond Future	18.3500	0.0184	13.8400	0.0138	24.578	0.0000	0.0000
2024/11/25	2037	08/05/2025	12.55 Put	Bond Future	295.2800	0.2953	267.4700	0.2675	9.418	0.0000	0.0000
2024/11/25	2037	08/05/2025	12.55 Call	Bond Future	10294.7600	10.2948	10494.3000	10.4943	1.938	0.0000	0.0000
2024/11/25	2037	08/05/2025	13.30 Put	Bond Future	91.3600	0.0914	80.5900	0.0806	11.789	0.0000	0.0000
2024/11/25	2037	08/05/2025	13.30 Call	Bond Future	13681.5000	13.6815	13898.0800	13.8981	1.583	0.0000	0.0000
2024/11/25	2037	08/05/2025		Bond Future	10.7043	87.8428	10.6659	88.0701	0.359	0.0000	0.0000
2024/11/25	2037	08/05/2025	12.25 Call	Bond Future	8914.3000	8.9143	9104.5800	9.1046	2.135	0.0000	0.0000
2024/11/25	2037	08/05/2025	12.25 Put	Bond Future	423.3100	0.4233	386.2400	0.3862	8.757	0.0000	0.0000
2024/11/25	2037	08/05/2025	13.35 Put	Bond Future	83.5100	0.0835	73.5200	0.0735	11.963	0.0000	0.0000
2024/11/25	2037	08/05/2025	13.35 Call	Bond Future	13904.2100	13.9042	14121.5700	14.1216	1.563	0.0000	0.0000
2024/11/25	2037	07/08/2025		Bond Future	10.8030	85.3312	10.7631	85.5635	0.370	0.0000	0.0000
2024/11/25	2037	07/08/2025	13.01 Call	Bond Future	11993.1300	11.9931	12195.5900	12.1956	1.688	0.0000	0.0000
2024/11/25	2037	07/08/2025	13.01 Put	Bond Future	434.4900	0.4345	404.6800	0.4047	6.861	0.0000	0.0000
2024/11/25	2037	07/08/2025	12.17 Call	Bond Future	8421.8300	8.4218	8597.8000	8.5978	2.089	0.0000	0.0000
2024/11/25	2037	07/08/2025	12.17 Put	Bond Future	984.6000	0.9846	928.3000	0.9283	5.718	0.0000	0.0000
2024/11/25	2037	07/08/2025	11.42 Call	Bond Future	5376.3800	5.3764	5517.3100	5.5173	2.621	0.0000	0.0000
2024/11/25	2037	07/08/2025	11.42 Put	Bond Future	1901.2300	1.9012	1809.8900	1.8099	4.804	0.0000	0.0000
2024/11/25	2037	07/08/2025	10.55 Put	Bond Future	3964.7200	3.9647	3818.6800	3.8187	3.683	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	
2024/11/25	2037	07/08/2025	10.55 Call	Bond Future	2479.7100	2.4797	2565.9400	2.5659	3.477	0.0000	0.0000
2024/11/25	2037	07/08/2025	10.64 Put	Bond Future	3684.1300	3.6841	3544.1000	3.5441	3.801	0.0000	0.0000
2024/11/25	2037	07/08/2025	10.64 Call	Bond Future	2731.3900	2.7314	2823.6300	2.8236	3.377	0.0000	0.0000
2024/11/25	2037	07/08/2025	11.82 Call	Bond Future	6963.4600	6.9635	7124.7000	7.1247	2.316	0.0000	0.0000
2024/11/25	2037	07/08/2025	11.82 Put	Bond Future	1340.6500	1.3407	1269.6200	1.2696	5.298	0.0000	0.0000
2024/11/25	2037	07/08/2025	11.07 Call	Bond Future	4096.7300	4.0967	4216.9900	4.2170	2.936	0.0000	0.0000
2024/11/25	2037	07/08/2025	11.07 Put	Bond Future	2568.1500	2.5682	2456.1400	2.4561	4.362	0.0000	0.0000
2024/11/25	2037	07/08/2025	10.34 Put	Bond Future	4689.9700	4.6900	4530.0300	4.5300	3.410	0.0000	0.0000
2024/11/25	2037	07/08/2025	10.34 Call	Bond Future	1945.1200	1.9451	2017.4500	2.0175	3.719	0.0000	0.0000
2024/11/25	2037	06/11/2025		Bond Future	10.9057	86.9932	10.8641	87.2304	0.381	0.0000	0.0000
2024/11/25	2037	06/11/2025	11.63 Call	Bond Future	6367.3200	6.3673	6512.0700	6.5121	2.273	0.0000	0.0000
2024/11/25	2037	06/11/2025	11.63 Put	Bond Future	2380.8300	2.3808	2288.3700	2.2884	3.884	0.0000	0.0000
2024/11/25	2037	05/02/2026		Bond Future	11.0540	84.2200	11.0105	84.4621	0.393	0.0000	0.0000
2024/11/25	2037	05/02/2026	11.20 Call	Bond Future	4818.7400	4.8187	4939.2000	4.9392	2.500	0.0000	0.0000
2024/11/25	2037	05/02/2026	11.20 Put	Bond Future	4012.4000	4.0124	3890.8100	3.8908	3.030	0.0000	0.0000
2024/11/25	2038	06/02/2025		Bond Future	138.5400	138.5400	138.6826	138.6826	0.103	0.0000	0.0000
2024/11/25	2038	06/02/2025	135.23 Call	Bond Future	3310.0300	3.3100	3452.5900	3.4526	4.307	0.0000	0.0000
2024/11/25	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/25	2038	08/05/2025		Bond Future	141.4192	141.4192	141.5650	141.5650	0.103	0.0000	0.0000
2024/11/25	2038	08/05/2025	139.68 Call	Bond Future	1739.2400	1.7392	1885.0100	1.8850	8.381	0.0000	0.0000
2024/11/25	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/25	2038	07/08/2025		Bond Future	142.1371	142.1371	142.2863	142.2863	0.105	0.0000	0.0000
2024/11/25	2038	07/08/2025	139.56 Call	Bond Future	2577.1400	2.5771	2726.2900	2.7263	5.787	0.0000	0.0000
2024/11/25	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/25	2038	06/11/2025		Bond Future	144.9440	144.9440	145.0968	145.0968	0.105	0.0000	0.0000
2024/11/25	2038	06/11/2025	143.88 Call	Bond Future	1064.0200	1.0640	1216.7600	1.2168	14.355	0.0000	0.0000
2024/11/25	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/25	2038	05/02/2026		Bond Future	145.2953	145.2953	145.4511	145.4511	0.107	0.0000	0.0000
2024/11/25	2038	05/02/2026	143.20 Call	Bond Future	2095.2500	2.0953	2251.1200	2.2511	7.439	0.0000	0.0000
2024/11/25	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/25	2040	06/02/2025	11.00 Put	Bond Future	1595.3300	1.5953	1440.0900	1.4401	9.731	0.0000	0.0000
2024/11/25	2040	06/02/2025	11.00 Call	Bond Future	2126.7900	2.1268	2246.7400	2.2467	5.640	0.0000	0.0000
2024/11/25	2040	06/02/2025	11.70 Call	Bond Future	5306.3000	5.3063	5517.6300	5.5176	3.983	0.0000	0.0000
2024/11/25	2040	06/02/2025	11.70 Put	Bond Future	426.1600	0.4262	362.3000	0.3623	14.985	0.0000	0.0000
2024/11/25	2040	06/02/2025	12.20 Call	Bond Future	7934.8500	7.9349	8181.6800	8.1817	3.111	0.0000	0.0000
2024/11/25	2040	06/02/2025	12.20 Put	Bond Future	150.4700	0.1505	122.1100	0.1221	18.848	0.0000	0.0000
2024/11/25	2040	06/02/2025		Bond Future	10.9181	86.2763	10.8760	86.5515	0.386	0.0000	0.0000
2024/11/25	2040	06/02/2025	12.95 Call	Bond Future	11880.4600	11.8805	12148.4300	12.1484	2.256	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	
2024/11/25	2040	06/02/2025	12.95 Put	Bond Future	29.5700	0.0296	22.3500	0.0224	24.417	0.0000	0.0000
2024/11/25	2040	08/05/2025		Bond Future	11.0056	88.0481	10.9620	88.3291	0.397	0.0000	0.0000
2024/11/25	2040	08/05/2025	12.63 Call	Bond Future	9991.4300	9.9914	10230.4000	10.2304	2.392	0.0000	0.0000
2024/11/25	2040	08/05/2025	12.63 Put	Bond Future	442.8800	0.4429	400.8000	0.4008	9.501	0.0000	0.0000
2024/11/25	2040	08/05/2025	12.75 Put	Bond Future	385.5500	0.3856	347.9100	0.3479	9.763	0.0000	0.0000
2024/11/25	2040	08/05/2025	12.75 Call	Bond Future	10574.3800	10.5744	10817.7900	10.8178	2.302	0.0000	0.0000
2024/11/25	2040	08/05/2025	13.50 Put	Bond Future	129.2500	0.1293	113.6900	0.1137	12.039	0.0000	0.0000
2024/11/25	2040	08/05/2025	13.50 Call	Bond Future	14137.5900	14.1376	14403.0800	14.4031	1.878	0.0000	0.0000
2024/11/25	2040	08/05/2025	13.43 Put	Bond Future	145.3300	0.1453	128.2000	0.1282	11.787	0.0000	0.0000
2024/11/25	2040	08/05/2025	13.43 Call	Bond Future	13810.0300	13.8100	14073.9500	14.0740	1.911	0.0000	0.0000
2024/11/25	2040	07/08/2025		Bond Future	11.1066	85.2898	11.0612	85.5768	0.408	0.0000	0.0000
2024/11/25	2040	07/08/2025	13.29 Call	Bond Future	12776.6900	12.7767	13026.4900	13.0265	1.955	0.0000	0.0000
2024/11/25	2040	07/08/2025	13.29 Put	Bond Future	509.1200	0.5091	471.8900	0.4719	7.313	0.0000	0.0000
2024/11/25	2040	06/11/2025		Bond Future	11.2106	86.9507	11.1635	87.2437	0.420	0.0000	0.0000
2024/11/25	2040	06/11/2025	11.84 Call	Bond Future	6597.7600	6.5978	6773.5900	6.7736	2.665	0.0000	0.0000
2024/11/25	2040	06/11/2025	11.84 Put	Bond Future	2820.5600	2.8206	2703.4000	2.7034	4.154	0.0000	0.0000
2024/11/25	2040	05/02/2026		Bond Future	11.3565	83.9256	11.3074	84.2244	0.432	0.0000	0.0000
2024/11/25	2040	05/02/2026	11.49 Call	Bond Future	5176.6300	5.1766	5327.8200	5.3278	2.921	0.0000	0.0000
2024/11/25	2040	05/02/2026	11.49 Put	Bond Future	4371.4600	4.3715	4223.8000	4.2238	3.378	0.0000	0.0000
2024/11/25	2044	06/02/2025	11.50 Call	Bond Future	3962.1900	3.9622	4224.1500	4.2242	6.611	0.0000	0.0000
2024/11/25	2044	06/02/2025	11.50 Put	Bond Future	826.1100	0.8261	699.0800	0.6991	15.377	0.0000	0.0000
2024/11/25	2044	06/02/2025	11.15 Put	Bond Future	1549.5500	1.5496	1355.1800	1.3552	12.544	0.0000	0.0000
2024/11/25	2044	06/02/2025	11.15 Call	Bond Future	2416.0500	2.4161	2610.6700	2.6107	8.055	0.0000	0.0000
2024/11/25	2044	06/02/2025	10.65 Put	Bond Future	3417.6300	3.4176	3118.3100	3.1183	8.758	0.0000	0.0000
2024/11/25	2044	06/02/2025	10.65 Call	Bond Future	855.5700	0.8556	945.2400	0.9452	10.481	0.0000	0.0000
2024/11/25	2044	06/02/2025	13.75 Call	Bond Future	15541.0200	15.5410	15928.5500	15.9286	2.494	0.0000	0.0000
2024/11/25	2044	06/02/2025	13.75 Put	Bond Future	4.1500	0.0042	2.6900	0.0027	35.181	0.0000	0.0000
2024/11/25	2044	06/02/2025	12.50 Put	Bond Future	112.1300	0.1121	85.9400	0.0859	23.357	0.0000	0.0000
2024/11/25	2044	06/02/2025	12.50 Call	Bond Future	9195.3300	9.1953	9558.1300	9.5581	3.945	0.0000	0.0000
2024/11/25	2044	06/02/2025	12.00 Put	Bond Future	312.9800	0.3130	252.1800	0.2522	19.426	0.0000	0.0000
2024/11/25	2044	06/02/2025	12.00 Call	Bond Future	6517.7800	6.5178	6845.9700	6.8460	5.035	0.0000	0.0000
2024/11/25	2044	06/02/2025		Bond Future	11.0205	82.3492	10.9631	82.7382	0.521	0.0000	0.0000
2024/11/25	2044	06/02/2025	13.02 Call	Bond Future	11927.6800	11.9277	12306.4400	12.3064	3.175	0.0000	0.0000
2024/11/25	2044	06/02/2025	13.02 Put	Bond Future	37.6000	0.0376	27.3700	0.0274	27.207	0.0000	0.0000
2024/11/25	2044	08/05/2025		Bond Future	11.1041	84.0404	11.0447	84.4375	0.535	0.0000	0.0000
2024/11/25	2044	08/05/2025	12.72 Call	Bond Future	10165.2400	10.1652	10509.1000	10.5091	3.383	0.0000	0.0000
2024/11/25	2044	08/05/2025	12.72 Put	Bond Future	449.6800	0.4497	396.4100	0.3964	11.846	0.0000	0.0000
2024/11/25	2044	08/05/2025	Call	Bond Future	31.9000	0.0319	35.5900	0.0356	11.567	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	
2024/11/25	2044	08/05/2025	Put	Bond Future	15991.5200	15.9915	15598.0800	15.5981	2.460	0.0000	0.0000
2024/11/25	2044	08/05/2025	12.40 Call	Bond Future	8596.8700	8.5969	8922.0100	8.9220	3.782	0.0000	0.0000
2024/11/25	2044	08/05/2025	12.40 Put	Bond Future	650.5100	0.6505	578.5200	0.5785	11.067	0.0000	0.0000
2024/11/25	2044	08/05/2025	11.65 Call	Bond Future	5052.0500	5.0521	5309.0100	5.3090	5.086	0.0000	0.0000
2024/11/25	2044	08/05/2025	11.65 Put	Bond Future	1543.2700	1.5433	1403.1000	1.4031	9.083	0.0000	0.0000
2024/11/25	2044	08/05/2025	10.92 Put	Bond Future	3471.5600	3.4716	3231.0000	3.2310	6.929	0.0000	0.0000
2024/11/25	2044	08/05/2025	10.92 Call	Bond Future	2231.0000	2.2310	2387.5700	2.3876	7.018	0.0000	0.0000
2024/11/25	2044	07/08/2025		Bond Future	11.1999	81.3276	11.1383	81.7330	0.550	0.0000	0.0000
2024/11/25	2044	07/08/2025	13.34 Call	Bond Future	12860.3400	12.8603	13214.7000	13.2147	2.755	0.0000	0.0000
2024/11/25	2044	07/08/2025	13.34 Put	Bond Future	570.7700	0.5708	519.6600	0.5197	8.955	0.0000	0.0000
2024/11/25	2044	06/11/2025		Bond Future	11.2980	82.9112	11.2342	83.3250	0.565	0.0000	0.0000
2024/11/25	2044	06/11/2025	11.88 Call	Bond Future	6591.7800	6.5918	6845.3400	6.8453	3.847	0.0000	0.0000
2024/11/25	2044	06/11/2025	11.88 Put	Bond Future	2969.3400	2.9693	2809.1200	2.8091	5.396	0.0000	0.0000
2024/11/25	2044	05/02/2026		Bond Future	11.4342	79.9421	11.3679	80.3637	0.580	0.0000	0.0000
2024/11/25	2044	05/02/2026	11.56 Call	Bond Future	5387.9600	5.3880	5608.3500	5.6084	4.090	0.0000	0.0000
2024/11/25	2044	05/02/2026	11.56 Put	Bond Future	4598.5600	4.5986	4397.3300	4.3973	4.376	0.0000	0.0000
2024/11/25	2046	06/02/2025		Bond Future	121.4013	121.4013	121.0311	121.0311	0.305	0.0000	0.0000
2024/11/25	2046	06/02/2025	114.01 Call	Bond Future	7391.3200	7.3913	7021.0900	7.0211	5.009	0.0000	0.0000
2024/11/25	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/25	2046	08/05/2025		Bond Future	121.7035	121.7035	121.3257	121.3257	0.310	0.0000	0.0000
2024/11/25	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/25	2046	08/05/2025	121.97 Put	Bond Future	266.4900	0.2665	644.3100	0.6443	141.776	0.0000	0.0000
2024/11/25	2046	07/08/2025		Bond Future	124.1567	124.1567	123.7719	123.7719	0.310	0.0000	0.0000
2024/11/25	2046	07/08/2025	118.69 Call	Bond Future	5466.6600	5.4667	5081.8800	5.0819	7.039	0.0000	0.0000
2024/11/25	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/25	2046	06/11/2025		Bond Future	124.3465	124.3465	123.9539	123.9539	0.316	0.0000	0.0000
2024/11/25	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/25	2046	06/11/2025	125.41 Put	Bond Future	1063.5100	1.0635	1456.1100	1.4561	36.915	0.0000	0.0000
2024/11/25	2046	05/02/2026		Bond Future	126.5057	126.5057	126.1074	126.1074	0.315	0.0000	0.0000
2024/11/25	2046	05/02/2026	121.65 Call	Bond Future	4855.7400	4.8557	4457.4000	4.4574	8.203	0.0000	0.0000
2024/11/25	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/25	2050	06/02/2025		Bond Future	120.6894	120.6894	120.6819	120.6819	0.006	0.0000	0.0000
2024/11/25	2050	06/02/2025	115.60 Call	Bond Future	5089.4100	5.0894	5081.8500	5.0819	0.149	0.0000	0.0000
2024/11/25	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/25	2050	08/05/2025		Bond Future	123.1977	123.1977	123.1902	123.1902	0.006	0.0000	0.0000
2024/11/25	2050	08/05/2025	121.16 Call	Bond Future	2037.7300	2.0377	2030.1900	2.0302	0.370	0.0000	0.0000
2024/11/25	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/25	2050	07/08/2025		Bond Future	123.3044	123.3044	123.2970	123.2970	0.006	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/11/25	2050	07/08/2025	119.89 Call	Bond Future	3414.4100	3.4144	3407.0000	3.4070	0.217	0.0000	0.0000
2024/11/25	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/25	2050	06/11/2025		Bond Future	125.7394	125.7394	125.7323	125.7323	0.006	0.0000	0.0000
2024/11/25	2050	06/11/2025	124.42 Call	Bond Future	1319.4000	1.3194	1312.3200	1.3123	0.537	0.0000	0.0000
2024/11/25	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/25	2050	05/02/2026		Bond Future	125.5073	125.5073	125.5006	125.5006	0.005	0.0000	0.0000
2024/11/25	2050	05/02/2026	122.82 Call	Bond Future	2687.3200	2.6873	2680.6300	2.6806	0.249	0.0000	0.0000
2024/11/25	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/25	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/25	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/25	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/25	AL37	06/02/2025		Index Future	1076.8260	1076.8260	1078.9880	1078.9880	0.201	0.0000	0.0000
2024/11/25	AL37	08/05/2025		Index Future	1098.9470	1098.9470	1101.1600	1101.1600	0.201	0.0000	0.0000
2024/11/25	AL37	07/08/2025		Index Future	1120.8560	1120.8560	1123.1270	1123.1270	0.203	0.0000	0.0000
2024/11/25	AL37	06/11/2025		Index Future	1142.7650	1142.7650	1145.0940	1145.0940	0.204	0.0000	0.0000
2024/11/25	AL37	05/02/2026		Index Future	1162.4400	1162.4400	1164.8370	1164.8370	0.206	0.0000	0.0000
2024/11/25	AL7T	06/02/2025		Index Future	1301.4000	1301.4000	1304.6140	1304.6140	0.247	0.0000	0.0000
2024/11/25	AL7T	08/05/2025		Index Future	1328.1360	1328.1360	1331.4220	1331.4220	0.247	0.0000	0.0000
2024/11/25	AL7T	07/08/2025		Index Future	1354.6130	1354.6130	1357.9830	1357.9830	0.249	0.0000	0.0000
2024/11/25	AL7T	06/11/2025		Index Future	1381.0910	1381.0910	1384.5440	1384.5440	0.250	0.0000	0.0000
2024/11/25	AL7T	05/02/2026		Index Future	1404.8700	1404.8700	1408.4160	1408.4160	0.252	0.0000	0.0000
2024/11/25	ALBI	06/02/2025		Index Future	1120.3120	1120.3120	1123.3940	1123.3940	0.275	0.0000	0.0000
2024/11/25	ALBI	08/05/2025		Index Future	1143.3270	1143.3270	1146.4790	1146.4790	0.276	0.0000	0.0000
2024/11/25	ALBI	07/08/2025		Index Future	1166.1200	1166.1200	1169.3510	1169.3510	0.277	0.0000	0.0000
2024/11/25	ALBI	06/11/2025		Index Future	1188.9130	1188.9130	1192.2220	1192.2220	0.278	0.0000	0.0000
2024/11/25	ALBI	05/02/2026		Index Future	1209.3830	1209.3830	1212.7770	1212.7770	0.281	0.0000	0.0000
2024/11/25	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/25	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/25	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/25	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/25	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/25	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
2024/11/25	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/11/25	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/25	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/25	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/25	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/25	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/25	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/25	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.0000	0.0000
2024/11/25	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/25	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/25	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/25	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/25	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/25	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/11/25	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/25	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/25	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/25	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/25	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/25	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/25	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/25	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/25	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/25	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/25	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/25	ES33	06/02/2025		Bond Future	10.8557	84.6293	10.8080	84.8598	0.440	0.0000
2024/11/25	ES33	06/02/2025	13.34 Call	Bond Future	10897.6900	10.8977	11128.1800	11.1282	2.115	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
2024/11/25	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/11/25	ES33	08/05/2025		Bond Future	10.9579	82.5873	10.9079	82.8228	0.456	0.0000
2024/11/25	ES33	08/05/2025	12.73 Call	Bond Future	7815.3300	7.8153	8050.8000	8.0508	3.013	0.0000
2024/11/25	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/25	ES33	07/08/2025		Bond Future	11.0758	84.2510	11.0235	84.4916	0.472	0.0000
2024/11/25	ES33	07/08/2025	13.56 Call	Bond Future	10446.3900	10.4464	10687.0000	10.6870	2.303	0.0000
2024/11/25	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/25	ES33	06/11/2025		Bond Future	11.2139	82.1155	11.1591	82.3612	0.489	0.0000
2024/11/25	ES33	06/11/2025	12.01 Call	Bond Future	3465.2400	3.4652	3710.9900	3.7110	7.092	0.0000
2024/11/25	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/25	ES33	05/02/2026		Bond Future	11.4119	83.5338	11.3542	83.7845	0.505	0.0000
2024/11/25	ES33	05/02/2026	11.49 Call	Bond Future	338.2900	0.3383	589.0600	0.5891	74.129	0.0000
2024/11/25	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/25	ES42	06/02/2025		Bond Future	11.3448	81.1991	11.2975	81.4946	0.417	0.0000
2024/11/25	ES42	06/02/2025	13.71 Call	Bond Future	12805.5900	12.8056	13101.1300	13.1011	2.308	0.0000
2024/11/25	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/25	ES42	08/05/2025		Bond Future	11.4381	78.6191	11.3890	78.9210	0.429	0.0000
2024/11/25	ES42	08/05/2025	13.25 Call	Bond Future	9988.2300	9.9882	10290.0900	10.2901	3.022	0.0000
2024/11/25	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/25	ES42	07/08/2025		Bond Future	11.5404	80.2017	11.4895	80.5101	0.441	0.0000
2024/11/25	ES42	07/08/2025	13.79 Call	Bond Future	11929.5600	11.9296	12237.8900	12.2379	2.585	0.0000
2024/11/25	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/25	ES42	06/11/2025		Bond Future	11.6545	77.5177	11.6017	77.8325	0.453	0.0000
2024/11/25	ES42	06/11/2025	12.39 Call	Bond Future	4183.8100	4.1838	4498.6000	4.4986	7.524	0.0000
2024/11/25	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/25	ES42	05/02/2026		Bond Future	11.8067	78.8510	11.7517	79.1720	0.466	0.0000
2024/11/25	ES42	05/02/2026	11.85 Call	Bond Future	251.3200	0.2513	572.2700	0.5723	127.706	0.0000
2024/11/25	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/25	GOVI	06/02/2025		GOVI	1102.8650	1102.8650	1105.8450	1105.8450	0.270	0.0000
2024/11/25	GOVI	06/02/2025	972.00 Call	GOVI	1308650.0000	130.8650	1338450.0000	133.8450	2.277	0.0000
2024/11/25	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/25	GOVI	08/05/2025		GOVI	1125.5210	1125.5210	1128.5690	1128.5690	0.271	0.0000
2024/11/25	GOVI	08/05/2025	1,022.00 Call	GOVI	1035210.0000	103.5210	1065690.0000	106.5690	2.944	0.0000
2024/11/25	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/25	GOVI	07/08/2025		GOVI	1147.9600	1147.9600	1151.0830	1151.0830	0.272	0.0000
2024/11/25	GOVI	07/08/2025	1,011.00 Call	GOVI	1369600.0000	136.9600	1400830.0000	140.0830	2.280	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
2024/11/25	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/25	GOVI	06/11/2025		GOVI	1170.3980	1170.3980	1173.5970	0.273	0.0000	0.0000
2024/11/25	GOVI	06/11/2025	1,112. Call 00	GOVI	583980.0000	58.3980	615970.0000	61.5970	5.478	0.0000
2024/11/25	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/25	GOVI	05/02/2026		GOVI	1190.5490	1190.5490	1193.8310	1193.8310	0.276	0.0000
2024/11/25	GOVI	05/02/2026	1,150. Call 00	GOVI	405490.0000	40.5490	438310.0000	43.8310	8.094	0.0000
2024/11/25	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/25	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2024/11/25	IGOV	06/02/2025		Index Future	374.3880	374.3880	374.4000	374.4000	0.003	0.0000
2024/11/25	IGOV	08/05/2025		Index Future	382.1690	382.1690	382.1840	382.1840	0.004	0.0000
2024/11/25	IGOV	07/08/2025		Index Future	389.8770	389.8770	389.8960	389.8960	0.005	0.0000
2024/11/25	IGOV	06/11/2025		Index Future	397.5840	397.5840	397.6090	397.6090	0.006	0.0000
2024/11/25	IGOV	05/02/2026		Index Future	404.5150	404.5150	404.5500	404.5500	0.009	0.0000
2024/11/25	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2024/11/25	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2024/11/25	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2024/11/25	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2024/11/25	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2024/11/25	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2024/11/25	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2024/11/25	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2024/11/25	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2024/11/25	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2024/11/25	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2024/11/25	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2024/11/25	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2024/11/25	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	8.3600	8.3600	91.6400	0.000	0.0000
2024/11/25	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000
2024/11/25	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000
2024/11/25	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000
2024/11/25	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000
2024/11/25	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	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	
2024/11/25	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/11/25	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/11/25	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/11/25	R033	06/02/2025		Bond Future	9.9768	103.7850	9.9240	104.0752	0.529	0.0000	0.0000
2024/11/25	R033	06/02/2025	10.33 Call	Bond Future	2743.4500	2.7435	2919.5800	2.9196	6.420	0.0000	0.0000
2024/11/25	R033	06/02/2025	10.33 Put	Bond Future	828.9800	0.8290	714.9100	0.7149	13.760	0.0000	0.0000
2024/11/25	R033	08/05/2025		Bond Future	10.0534	100.8671	9.9981	101.1634	0.550	0.0000	0.0000
2024/11/25	R033	08/05/2025	10.33 Call	Bond Future	3149.3400	3.1493	3312.6100	3.3126	5.184	0.0000	0.0000
2024/11/25	R033	08/05/2025	10.33 Put	Bond Future	1684.1700	1.6842	1551.1200	1.5511	7.900	0.0000	0.0000
2024/11/25	R033	07/08/2025		Bond Future	10.1457	102.8752	10.0877	103.1779	0.572	0.0000	0.0000
2024/11/25	R033	07/08/2025	10.33 Call	Bond Future	3325.8000	3.3258	3483.7700	3.4838	4.750	0.0000	0.0000
2024/11/25	R033	07/08/2025	10.33 Put	Bond Future	2373.2200	2.3732	2228.4900	2.2285	6.098	0.0000	0.0000
2024/11/25	R033	06/11/2025		Bond Future	10.2546	99.8355	10.1935	100.1446	0.596	0.0000	0.0000
2024/11/25	R033	06/11/2025	10.33 Call	Bond Future	3566.9000	3.5669	3719.9300	3.7199	4.290	0.0000	0.0000
2024/11/25	R033	06/11/2025	10.33 Put	Bond Future	3186.8100	3.1868	3030.7500	3.0308	4.897	0.0000	0.0000
2024/11/25	R033	05/02/2026		Bond Future	10.4231	101.5357	10.3586	101.8510	0.618	0.0000	0.0000
2024/11/25	R033	05/02/2026	10.49 Call	Bond Future	3851.2100	3.8512	4008.5800	4.0086	4.086	0.0000	0.0000
2024/11/25	R033	05/02/2026	10.49 Put	Bond Future	3525.2600	3.5253	3367.3300	3.3673	4.480	0.0000	0.0000
2024/11/25	R035	06/02/2025	10.10 Put	Bond Future	2015.3900	2.0154	1863.3300	1.8633	7.545	0.0000	0.0000
2024/11/25	R035	06/02/2025	10.10 Call	Bond Future	1261.2900	1.2613	1325.7400	1.3257	5.110	0.0000	0.0000
2024/11/25	R035	06/02/2025	11.10 Call	Bond Future	5207.4600	5.2075	5378.4200	5.3784	3.283	0.0000	0.0000
2024/11/25	R035	06/02/2025	11.10 Put	Bond Future	308.1400	0.3081	262.5900	0.2626	14.782	0.0000	0.0000
2024/11/25	R035	06/02/2025	11.30 Call	Bond Future	6174.3900	6.1744	6358.0200	6.3580	2.974	0.0000	0.0000
2024/11/25	R035	06/02/2025	11.30 Put	Bond Future	201.1300	0.2011	168.2500	0.1683	16.348	0.0000	0.0000
2024/11/25	R035	06/02/2025	10.65 Call	Bond Future	3177.4000	3.1774	3307.4000	3.3074	4.091	0.0000	0.0000
2024/11/25	R035	06/02/2025	10.65 Put	Bond Future	762.3800	0.7624	675.8700	0.6759	11.347	0.0000	0.0000
2024/11/25	R035	06/02/2025	10.34 Put	Bond Future	1347.3400	1.3473	1224.3700	1.2244	9.127	0.0000	0.0000
2024/11/25	R035	06/02/2025	10.34 Call	Bond Future	1994.5300	1.9945	2088.0700	2.0881	4.690	0.0000	0.0000
2024/11/25	R035	06/02/2025	10.26 Put	Bond Future	1547.0600	1.5471	1414.2600	1.4143	8.584	0.0000	0.0000
2024/11/25	R035	06/02/2025	10.26 Call	Bond Future	1730.3600	1.7304	1814.0700	1.8141	4.838	0.0000	0.0000
2024/11/25	R035	06/02/2025		Bond Future	10.2285	95.6355	10.1915	95.8520	0.362	0.0000	0.0000
2024/11/25	R035	06/02/2025	12.41 Call	Bond Future	11628.5500	11.6286	11841.4500	11.8415	1.831	0.0000	0.0000
2024/11/25	R035	06/02/2025	12.41 Put	Bond Future	14.1600	0.0142	10.5500	0.0106	25.494	0.0000	0.0000
2024/11/25	R035	08/05/2025		Bond Future	10.3010	93.0880	10.2624	93.3091	0.375	0.0000	0.0000
2024/11/25	R035	08/05/2025	11.78 Call	Bond Future	8398.1600	8.3982	8581.2800	8.5813	2.180	0.0000	0.0000
2024/11/25	R035	08/05/2025	11.78 Put	Bond Future	437.2900	0.4373	399.2600	0.3993	8.697	0.0000	0.0000
2024/11/25	R035	08/05/2025	13.35 Call	Bond Future	15443.1300	15.4431	15659.7000	15.6597	1.402	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	
2024/11/25	R035	08/05/2025	13.35 Put	Bond Future	32.9200	0.0329	28.3400	0.0283	13.913	0.0000	0.0000
2024/11/25	R035	08/05/2025	12.70 Call	Bond Future	12555.7900	12.5558	12763.9900	12.7640	1.658	0.0000	0.0000
2024/11/25	R035	08/05/2025	12.70 Put	Bond Future	113.7800	0.1138	100.8300	0.1008	11.382	0.0000	0.0000
2024/11/25	R035	08/05/2025	11.46 Put	Bond Future	646.2600	0.6463	594.9000	0.5949	7.947	0.0000	0.0000
2024/11/25	R035	08/05/2025	11.46 Call	Bond Future	6966.8900	6.9669	7136.6800	7.1367	2.437	0.0000	0.0000
2024/11/25	R035	08/05/2025	11.70 Call	Bond Future	8037.1800	8.0372	8217.2800	8.2173	2.241	0.0000	0.0000
2024/11/25	R035	08/05/2025	11.70 Put	Bond Future	482.3000	0.4823	441.2500	0.4413	8.511	0.0000	0.0000
2024/11/25	R035	08/05/2025	10.95 Call	Bond Future	4800.4100	4.8004	4941.6000	4.9416	2.941	0.0000	0.0000
2024/11/25	R035	08/05/2025	10.95 Put	Bond Future	1185.8200	1.1858	1105.8600	1.1059	6.743	0.0000	0.0000
2024/11/25	R035	08/05/2025	10.44 Put	Bond Future	2115.4000	2.1154	1998.2400	1.9982	5.538	0.0000	0.0000
2024/11/25	R035	08/05/2025	10.44 Call	Bond Future	2906.1200	2.9061	3010.1100	3.0101	3.578	0.0000	0.0000
2024/11/25	R035	07/08/2025		Bond Future	10.3877	94.9419	10.3474	95.1679	0.388	0.0000	0.0000
2024/11/25	R035	07/08/2025	12.65 Call	Bond Future	11938.3800	11.9384	12137.8800	12.1379	1.671	0.0000	0.0000
2024/11/25	R035	07/08/2025	12.65 Put	Bond Future	368.1900	0.3682	341.7200	0.3417	7.189	0.0000	0.0000
2024/11/25	R035	06/11/2025		Bond Future	10.4909	92.2857	10.4489	92.5165	0.401	0.0000	0.0000
2024/11/25	R035	06/11/2025	11.20 Call	Bond Future	6045.7000	6.0457	6186.2400	6.1862	2.325	0.0000	0.0000
2024/11/25	R035	06/11/2025	11.20 Put	Bond Future	2270.9700	2.2710	2180.7100	2.1807	3.975	0.0000	0.0000
2024/11/25	R035	05/02/2026		Bond Future	10.6454	93.8604	10.6013	94.0959	0.415	0.0000	0.0000
2024/11/25	R035	05/02/2026	10.79 Call	Bond Future	4475.2900	4.4753	4592.4100	4.5924	2.617	0.0000	0.0000
2024/11/25	R035	05/02/2026	10.79 Put	Bond Future	3709.4500	3.7095	3590.9900	3.5910	3.193	0.0000	0.0000
2024/11/25	R038	06/02/2025		Bond Future	10.8187	104.3652	10.7816	104.6235	0.343	0.0000	0.0000
2024/11/25	R038	06/02/2025	11.24 Call	Bond Future	3829.4000	3.8294	3981.7200	3.9817	3.978	0.0000	0.0000
2024/11/25	R038	06/02/2025	11.24 Put	Bond Future	963.7800	0.9638	857.7500	0.8578	11.001	0.0000	0.0000
2024/11/25	R038	08/05/2025		Bond Future	10.9093	101.0173	10.8707	101.2812	0.354	0.0000	0.0000
2024/11/25	R038	08/05/2025	11.24 Call	Bond Future	4269.6600	4.2697	4411.4700	4.4115	3.321	0.0000	0.0000
2024/11/25	R038	08/05/2025	11.24 Put	Bond Future	2049.8900	2.0499	1927.8500	1.9279	5.953	0.0000	0.0000
2024/11/25	R038	07/08/2025		Bond Future	11.0123	103.0281	10.9721	103.2977	0.365	0.0000	0.0000
2024/11/25	R038	07/08/2025	11.24 Call	Bond Future	4590.1400	4.5901	4726.6300	4.7266	2.974	0.0000	0.0000
2024/11/25	R038	07/08/2025	11.24 Put	Bond Future	3082.6600	3.0827	2949.5200	2.9495	4.319	0.0000	0.0000
2024/11/25	R038	06/11/2025		Bond Future	11.1281	99.5495	11.0861	99.8249	0.377	0.0000	0.0000
2024/11/25	R038	06/11/2025	11.24 Call	Bond Future	4949.3900	4.9494	5082.0600	5.0821	2.681	0.0000	0.0000
2024/11/25	R038	06/11/2025	11.24 Put	Bond Future	4219.2800	4.2193	4076.5700	4.0766	3.382	0.0000	0.0000
2024/11/25	R038	06/11/2025	12.33 Call	Bond Future	9439.1100	9.4391	9629.8400	9.6298	2.021	0.0000	0.0000
2024/11/25	R038	06/11/2025	12.33 Put	Bond Future	1996.5700	1.9966	1911.9200	1.9119	4.240	0.0000	0.0000
2024/11/25	R038	06/11/2025	10.98 Put	Bond Future	5028.2000	5.0282	4869.1700	4.8692	3.163	0.0000	0.0000
2024/11/25	R038	06/11/2025	10.98 Call	Bond Future	4050.4000	4.0504	4166.7500	4.1668	2.873	0.0000	0.0000
2024/11/25	R038	05/02/2026		Bond Future	11.2892	101.2431	11.2453	101.5241	0.388	0.0000	0.0000
2024/11/25	R038	05/02/2026	11.44 Call	Bond Future	5602.9300	5.6029	5742.7100	5.7427	2.495	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	
2024/11/25	R038	05/02/2026	11.44 Put	Bond Future	4645.0600	4.6451	4503.8600	4.5039	3.040	0.0000	0.0000
2024/11/25	R053	06/02/2025		Bond Future	10.9680	109.9421	10.9055	110.5143	0.570	0.0000	0.0000
2024/11/25	R053	06/02/2025	12.94 Call	Bond Future	15619.1900	15.6192	16175.3800	16.1754	3.561	0.0000	0.0000
2024/11/25	R053	06/02/2025	12.94 Put	Bond Future	57.4000	0.0574	41.3400	0.0413	27.979	0.0000	0.0000
2024/11/25	R053	08/05/2025		Bond Future	11.0445	106.3313	10.9798	106.9155	0.586	0.0000	0.0000
2024/11/25	R053	08/05/2025	12.64 Call	Bond Future	13437.9000	13.4379	13939.9500	13.9400	3.736	0.0000	0.0000
2024/11/25	R053	08/05/2025	12.64 Put	Bond Future	673.8100	0.6738	591.6600	0.5917	12.192	0.0000	0.0000
2024/11/25	R053	07/08/2025		Bond Future	11.1302	108.4480	11.0632	109.0443	0.602	0.0000	0.0000
2024/11/25	R053	07/08/2025	13.17 Call	Bond Future	16485.5700	16.4856	17000.3500	17.0004	3.123	0.0000	0.0000
2024/11/25	R053	07/08/2025	13.17 Put	Bond Future	871.6900	0.8717	790.1400	0.7901	9.355	0.0000	0.0000
2024/11/25	R053	06/11/2025		Bond Future	11.2251	104.6965	11.1557	105.3049	0.618	0.0000	0.0000
2024/11/25	R053	06/11/2025	11.76 Call	Bond Future	8332.7700	8.3328	8707.6100	8.7076	4.498	0.0000	0.0000
2024/11/25	R053	06/11/2025	11.76 Put	Bond Future	3850.5500	3.8506	3616.9900	3.6170	6.066	0.0000	0.0000
2024/11/25	R053	05/02/2026		Bond Future	11.3547	106.4772	11.2825	107.0971	0.636	0.0000	0.0000
2024/11/25	R053	05/02/2026	11.49 Call	Bond Future	6946.5000	6.9465	7275.7600	7.2758	4.740	0.0000	0.0000
2024/11/25	R053	05/02/2026	11.49 Put	Bond Future	5803.0300	5.8030	5512.4000	5.5124	5.008	0.0000	0.0000
2024/11/25	R186	06/02/2025		Bond Future	8.1661	105.4263	8.1213	105.5041	0.548	0.0000	0.0000
2024/11/25	R186	06/02/2025	9.03 Call	Bond Future	1536.0300	1.5360	1603.7500	1.6038	4.409	0.0000	0.0000
2024/11/25	R186	06/02/2025	9.03 Put	Bond Future	48.8600	0.0489	38.7800	0.0388	20.630	0.0000	0.0000
2024/11/25	R186	08/05/2025		Bond Future	8.1431	107.5918	8.0906	107.6714	0.645	0.0000	0.0000
2024/11/25	R186	08/05/2025	8.47 Call	Bond Future	856.9200	0.8569	903.5800	0.9036	5.445	0.0000	0.0000
2024/11/25	R186	08/05/2025	8.47 Put	Bond Future	363.1600	0.3632	330.2100	0.3302	9.073	0.0000	0.0000
2024/11/25	R186	07/08/2025	10.25 Call	Bond Future	2714.4700	2.7145	2788.7100	2.7887	2.735	0.0000	0.0000
2024/11/25	R186	07/08/2025	10.25 Put	Bond Future	65.1300	0.0651	57.6800	0.0577	11.439	0.0000	0.0000
2024/11/25	R186	07/08/2025	9.22 Put	Bond Future	215.6900	0.2157	195.8300	0.1958	9.208	0.0000	0.0000
2024/11/25	R186	07/08/2025	9.22 Call	Bond Future	1572.6100	1.5726	1634.4400	1.6344	3.932	0.0000	0.0000
2024/11/25	R186	07/08/2025		Bond Future	8.1582	104.4241	8.0949	104.5058	0.776	0.0000	0.0000
2024/11/25	R186	07/08/2025	9.68 Call	Bond Future	2078.2000	2.0782	2146.0200	2.1460	3.263	0.0000	0.0000
2024/11/25	R186	07/08/2025	9.68 Put	Bond Future	141.2100	0.1412	127.3400	0.1273	9.822	0.0000	0.0000
2024/11/25	R186	06/11/2025		Bond Future	8.2158	106.4599	8.1368	106.5437	0.961	0.0000	0.0000
2024/11/25	R186	06/11/2025	8.13 Call	Bond Future	514.9000	0.5149	553.4300	0.5534	7.483	0.0000	0.0000
2024/11/25	R186	06/11/2025	8.13 Put	Bond Future	605.9200	0.6059	560.6700	0.5607	7.468	0.0000	0.0000
2024/11/25	R186	05/02/2026		Bond Future	8.6235	102.9727	8.5190	103.0589	1.211	0.0000	0.0000
2024/11/25	R186	05/02/2026	8.43 Call	Bond Future	438.2300	0.4382	476.6600	0.4767	8.769	0.0000	0.0000
2024/11/25	R186	05/02/2026	8.43 Put	Bond Future	597.9100	0.5979	550.1800	0.5502	7.983	0.0000	0.0000
2024/11/25	R202	06/02/2025		Bond Future	268.9226	268.9226	268.9061	268.9061	0.006	0.0000	0.0000
2024/11/25	R202	06/02/2025	266.79 Call	Bond Future	2132.6000	2.1326	2116.1000	2.1161	0.774	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	
2024/11/25	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/25	R202	08/05/2025		Bond Future	274.5120	274.5120	274.4956	274.4956	0.006	0.0000	0.0000
2024/11/25	R202	08/05/2025	272.31 Call	Bond Future	2201.9800	2.2020	2185.5700	2.1856	0.745	0.0000	0.0000
2024/11/25	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/25	R202	07/08/2025		Bond Future	274.7915	274.7915	274.7754	274.7754	0.006	0.0000	0.0000
2024/11/25	R202	07/08/2025	271.60 Call	Bond Future	3191.5100	3.1915	3175.3500	3.1754	0.506	0.0000	0.0000
2024/11/25	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/25	R202	06/11/2025		Bond Future	280.2193	280.2193	280.2040	280.2040	0.005	0.0000	0.0000
2024/11/25	R202	06/11/2025	275.64 Call	Bond Future	4579.3200	4.5793	4564.0100	4.5640	0.334	0.0000	0.0000
2024/11/25	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/25	R202	05/02/2026		Bond Future	279.7442	279.7442	279.7297	279.7297	0.005	0.0000	0.0000
2024/11/25	R202	05/02/2026	277.82 Call	Bond Future	1924.1900	1.9242	1909.6800	1.9097	0.754	0.0000	0.0000
2024/11/25	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/25	R209	06/02/2025		Bond Future	10.3986	75.2969	10.3618	75.4915	0.354	0.0000	0.0000
2024/11/25	R209	06/02/2025	12.44 Call	Bond Future	9808.0500	9.8081	9998.1000	9.9981	1.938	0.0000	0.0000
2024/11/25	R209	06/02/2025	12.44 Put	Bond Future	19.1300	0.0191	14.5300	0.0145	24.046	0.0000	0.0000
2024/11/25	R209	08/05/2025		Bond Future	10.4703	73.6881	10.4321	73.8870	0.365	0.0000	0.0000
2024/11/25	R209	08/05/2025	11.89 Call	Bond Future	7324.7400	7.3247	7487.9900	7.4880	2.229	0.0000	0.0000
2024/11/25	R209	08/05/2025	11.89 Put	Bond Future	416.4000	0.4164	380.7900	0.3808	8.552	0.0000	0.0000
2024/11/25	R209	07/08/2025		Bond Future	10.5534	75.1554	10.5137	75.3586	0.376	0.0000	0.0000
2024/11/25	R209	07/08/2025	12.68 Call	Bond Future	10277.4900	10.2775	10453.4300	10.4534	1.712	0.0000	0.0000
2024/11/25	R209	07/08/2025	12.68 Put	Bond Future	400.3500	0.4004	373.1300	0.3731	6.799	0.0000	0.0000
2024/11/25	R209	06/11/2025		Bond Future	10.6479	73.4679	10.6067	73.6753	0.387	0.0000	0.0000
2024/11/25	R209	06/11/2025	11.27 Call	Bond Future	5240.7300	5.2407	5363.8600	5.3639	2.349	0.0000	0.0000
2024/11/25	R209	06/11/2025	11.27 Put	Bond Future	2202.0700	2.2021	2117.7900	2.1178	3.827	0.0000	0.0000
2024/11/25	R209	05/02/2026		Bond Future	10.7848	74.7210	10.7418	74.9327	0.399	0.0000	0.0000
2024/11/25	R209	05/02/2026	10.93 Call	Bond Future	4192.3800	4.1924	4297.7900	4.2978	2.514	0.0000	0.0000
2024/11/25	R209	05/02/2026	10.93 Put	Bond Future	3483.1800	3.4832	3376.8900	3.3769	3.052	0.0000	0.0000
2024/11/25	R210	06/02/2025		Bond Future	244.5229	244.5229	244.8121	244.8121	0.118	0.0000	0.0000
2024/11/25	R210	06/02/2025	239.61 Call	Bond Future	4912.9200	4.9129	5202.0600	5.2021	5.885	0.0000	0.0000
2024/11/25	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/25	R210	08/05/2025		Bond Future	246.2382	246.2382	246.5337	246.5337	0.120	0.0000	0.0000
2024/11/25	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/25	R210	08/05/2025	248.03 Put	Bond Future	1791.8100	1.7918	1496.3500	1.4964	16.489	0.0000	0.0000
2024/11/25	R210	07/08/2025		Bond Future	251.2022	251.2022	251.5047	251.5047	0.120	0.0000	0.0000
2024/11/25	R210	07/08/2025	248.44 Call	Bond Future	2762.2200	2.7622	3064.7300	3.0647	10.952	0.0000	0.0000
2024/11/25	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/25	R210	06/11/2025		Bond Future	252.7351	252.7351	253.0439	253.0439	0.122	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	
2024/11/25	R210	06/11/2025	252.14 Call	Bond Future	595.0600	0.5951	903.9100	0.9039	51.902	0.0000	0.0000
2024/11/25	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/25	R210	05/02/2026		Bond Future	257.1281	257.1281	257.4445	257.4445	0.123	0.0000	0.0000
2024/11/25	R210	05/02/2026	253.10 Call	Bond Future	4028.0800	4.0281	4344.4600	4.3445	7.854	0.0000	0.0000
2024/11/25	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/25	R213	06/02/2025		Bond Future	9.3939	92.3087	9.3462	92.5103	0.507	0.0000	0.0000
2024/11/25	R213	06/02/2025	11.35 Call	Bond Future	7832.0700	7.8321	8028.5100	8.0285	2.508	0.0000	0.0000
2024/11/25	R213	06/02/2025	11.35 Put	Bond Future	19.9400	0.0199	14.7900	0.0148	25.827	0.0000	0.0000
2024/11/25	R213	08/05/2025		Bond Future	9.4484	90.6462	9.3981	90.8521	0.532	0.0000	0.0000
2024/11/25	R213	08/05/2025	10.52 Call	Bond Future	4689.8700	4.6899	4851.8700	4.8519	3.454	0.0000	0.0000
2024/11/25	R213	08/05/2025	10.52 Put	Bond Future	433.4900	0.4335	389.5500	0.3896	10.136	0.0000	0.0000
2024/11/25	R213	07/08/2025		Bond Future	9.5210	92.4518	9.4678	92.6623	0.558	0.0000	0.0000
2024/11/25	R213	07/08/2025	11.66 Call	Bond Future	8247.3100	8.2473	8434.2800	8.4343	2.267	0.0000	0.0000
2024/11/25	R213	07/08/2025	11.66 Put	Bond Future	262.5800	0.2626	239.1000	0.2391	8.942	0.0000	0.0000
2024/11/25	R213	06/11/2025		Bond Future	9.6169	90.7002	9.5605	90.9151	0.586	0.0000	0.0000
2024/11/25	R213	06/11/2025	10.05 Call	Bond Future	3431.1400	3.4311	3554.2200	3.5542	3.587	0.0000	0.0000
2024/11/25	R213	06/11/2025	10.05 Put	Bond Future	1800.5900	1.8006	1708.7100	1.7087	5.103	0.0000	0.0000
2024/11/25	R213	05/02/2026		Bond Future	9.7854	92.2505	9.7253	92.4700	0.614	0.0000	0.0000
2024/11/25	R213	05/02/2026	9.89 Call	Bond Future	2832.7300	2.8327	2943.0900	2.9431	3.896	0.0000	0.0000
2024/11/25	R213	05/02/2026	9.89 Put	Bond Future	2452.4400	2.4524	2343.3300	2.3433	4.449	0.0000	0.0000
2024/11/25	R214	06/02/2025	13.63 Call	Bond Future	13776.2900	13.7763	14044.2600	14.0443	1.945	0.0000	0.0000
2024/11/25	R214	06/02/2025	13.63 Put	Bond Future	1.6500	0.0017	1.0700	0.0011	35.152	0.0000	0.0000
2024/11/25	R214	06/02/2025	12.25 Put	Bond Future	82.5700	0.0826	64.6600	0.0647	21.691	0.0000	0.0000
2024/11/25	R214	06/02/2025	12.25 Call	Bond Future	7823.5100	7.8235	8074.1500	8.0742	3.204	0.0000	0.0000
2024/11/25	R214	06/02/2025	11.75 Put	Bond Future	240.3000	0.2403	197.6500	0.1977	17.749	0.0000	0.0000
2024/11/25	R214	06/02/2025	11.75 Call	Bond Future	5536.6900	5.5367	5762.5900	5.7626	4.080	0.0000	0.0000
2024/11/25	R214	06/02/2025		Bond Future	10.7614	70.7039	10.7143	70.9725	0.437	0.0000	0.0000
2024/11/25	R214	06/02/2025	12.71 Call	Bond Future	9893.7400	9.8937	10154.6500	10.1547	2.637	0.0000	0.0000
2024/11/25	R214	06/02/2025	12.71 Put	Bond Future	30.4200	0.0304	22.7800	0.0228	25.115	0.0000	0.0000
2024/11/25	R214	08/05/2025		Bond Future	10.8313	68.8518	10.7828	69.1260	0.449	0.0000	0.0000
2024/11/25	R214	08/05/2025	12.40 Call	Bond Future	8400.4200	8.4004	8636.3900	8.6364	2.809	0.0000	0.0000
2024/11/25	R214	08/05/2025	12.40 Put	Bond Future	362.9800	0.3630	324.7300	0.3247	10.538	0.0000	0.0000
2024/11/25	R214	07/08/2025		Bond Future	10.9116	70.2230	10.8614	70.5030	0.460	0.0000	0.0000
2024/11/25	R214	07/08/2025	12.97 Call	Bond Future	10615.9400	10.6159	10858.3600	10.8584	2.284	0.0000	0.0000
2024/11/25	R214	07/08/2025	12.97 Put	Bond Future	479.9600	0.4800	442.3800	0.4424	7.830	0.0000	0.0000
2024/11/25	R214	06/11/2025		Bond Future	11.0036	68.2911	10.9516	68.5769	0.472	0.0000	0.0000
2024/11/25	R214	06/11/2025	11.64 Call	Bond Future	5756.2700	5.7563	5931.8000	5.9318	3.049	0.0000	0.0000
2024/11/25	R214	06/11/2025	11.64 Put	Bond Future	2397.5200	2.3975	2287.2800	2.2873	4.598	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	
2024/11/25	R214	05/02/2026		Bond Future	11.1324	69.4564	11.0785	69.7477	0.485	0.0000	0.0000
2024/11/25	R214	05/02/2026	11.26 Call	Bond Future	4466.0000	4.4660	4615.5500	4.6156	3.349	0.0000	0.0000
2024/11/25	R214	05/02/2026	11.26 Put	Bond Future	3784.7400	3.7847	3642.9900	3.6430	3.745	0.0000	0.0000
2024/11/25	R248	06/02/2025	10.30 Put	Bond Future	5211.4300	5.2114	4850.1900	4.8502	6.932	0.0000	0.0000
2024/11/25	R248	06/02/2025	10.30 Call	Bond Future	371.0800	0.3711	415.9100	0.4159	12.081	0.0000	0.0000
2024/11/25	R248	06/02/2025	11.00 Put	Bond Future	1832.4100	1.8324	1611.6900	1.6117	12.045	0.0000	0.0000
2024/11/25	R248	06/02/2025	11.00 Call	Bond Future	2151.6000	2.1516	2336.9500	2.3370	8.615	0.0000	0.0000
2024/11/25	R248	06/02/2025	11.70 Call	Bond Future	5479.0600	5.4791	5795.8500	5.7959	5.782	0.0000	0.0000
2024/11/25	R248	06/02/2025	11.70 Put	Bond Future	500.9200	0.5009	411.6400	0.4116	17.823	0.0000	0.0000
2024/11/25	R248	06/02/2025		Bond Future	10.9545	85.5525	10.8971	85.9585	0.524	0.0000	0.0000
2024/11/25	R248	06/02/2025	12.71 Call	Bond Future	11000.3300	11.0003	11389.9300	11.3899	3.542	0.0000	0.0000
2024/11/25	R248	06/02/2025	12.71 Put	Bond Future	64.2400	0.0642	47.7700	0.0478	25.638	0.0000	0.0000
2024/11/25	R248	08/05/2025		Bond Future	11.0281	82.8614	10.9688	83.2760	0.538	0.0000	0.0000
2024/11/25	R248	08/05/2025	12.60 Call	Bond Future	10322.4900	10.3225	10677.4300	10.6774	3.439	0.0000	0.0000
2024/11/25	R248	08/05/2025	12.60 Put	Bond Future	517.6600	0.5177	457.9700	0.4580	11.531	0.0000	0.0000
2024/11/25	R248	07/08/2025		Bond Future	11.1119	84.5115	11.0505	84.9347	0.552	0.0000	0.0000
2024/11/25	R248	07/08/2025	13.21 Call	Bond Future	13099.0000	13.0990	13466.8200	13.4668	2.808	0.0000	0.0000
2024/11/25	R248	07/08/2025	13.21 Put	Bond Future	621.5300	0.6215	566.0900	0.5661	8.920	0.0000	0.0000
2024/11/25	R248	06/11/2025		Bond Future	11.2070	81.7149	11.1434	82.1468	0.567	0.0000	0.0000
2024/11/25	R248	06/11/2025	11.74 Call	Bond Future	6578.8400	6.5788	6841.3400	6.8413	3.990	0.0000	0.0000
2024/11/25	R248	06/11/2025	11.74 Put	Bond Future	3106.1600	3.1062	2936.7300	2.9367	5.455	0.0000	0.0000
2024/11/25	R248	05/02/2026		Bond Future	11.3382	83.1077	11.2721	83.5478	0.583	0.0000	0.0000
2024/11/25	R248	05/02/2026	11.46 Call	Bond Future	5447.3800	5.4474	5677.7300	5.6777	4.229	0.0000	0.0000
2024/11/25	R248	05/02/2026	11.46 Put	Bond Future	4647.1900	4.6472	4437.4600	4.4375	4.513	0.0000	0.0000
2024/11/25	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/25	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/25	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/25	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

