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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/11/2024 TO 26/11/2024

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
2024/11/26	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/26	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/26	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/26	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/26	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/26	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/26	2029	06/02/2025		Bond Future	135.1194	135.1194	134.9455	0.129	0.0000	0.0000
2024/11/26	2029	06/02/2025	132.40 Call	Bond Future	2719.4200	2.7194	2545.5200	6.395	0.0000	0.0000
2024/11/26	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	2029	08/05/2025		Bond Future	136.5145	136.5145	136.3376	0.130	0.0000	0.0000
2024/11/26	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	2029	08/05/2025	137.85 Put	Bond Future	1335.5300	1.3355	1512.4100	13.244	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	
2024/11/26	2029	07/08/2025		Bond Future	139.2674	139.2674	139.0876	139.0876	0.129	0.0000	0.0000
2024/11/26	2029	07/08/2025	137.41 Call	Bond Future	1857.4300	1.8574	1677.6000	1.6776	9.682	0.0000	0.0000
2024/11/26	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	2029	06/11/2025		Bond Future	140.5796	140.5796	140.3979	140.3979	0.129	0.0000	0.0000
2024/11/26	2029	06/11/2025	139.79 Call	Bond Future	789.6200	0.7896	607.9400	0.6079	23.009	0.0000	0.0000
2024/11/26	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	2029	05/02/2026		Bond Future	143.0261	143.0261	142.8425	142.8425	0.128	0.0000	0.0000
2024/11/26	2029	05/02/2026	140.11 Call	Bond Future	2916.0600	2.9161	2732.4600	2.7325	6.296	0.0000	0.0000
2024/11/26	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	2030	06/02/2025	8.68 Put	Bond Future	1651.9100	1.6519	1881.0600	1.8811	13.872	0.0000	0.0000
2024/11/26	2030	06/02/2025	8.68 Call	Bond Future	548.9400	0.5489	436.8900	0.4369	20.412	0.0000	0.0000
2024/11/26	2030	06/02/2025	9.18 Put	Bond Future	665.5700	0.6656	793.2400	0.7932	19.182	0.0000	0.0000
2024/11/26	2030	06/02/2025	9.18 Call	Bond Future	1490.0000	1.4900	1276.4700	1.2765	14.331	0.0000	0.0000
2024/11/26	2030	06/02/2025	9.69 Call	Bond Future	2954.6300	2.9546	2664.7400	2.6647	9.811	0.0000	0.0000
2024/11/26	2030	06/02/2025	9.69 Put	Bond Future	212.4500	0.2125	263.7600	0.2638	24.152	0.0000	0.0000
2024/11/26	2030	06/02/2025		Bond Future	8.9646	96.4369	9.0535	96.0957	0.991	0.0000	0.0000
2024/11/26	2030	06/02/2025	10.68 Call	Bond Future	6346.8900	6.3469	6010.5300	6.0105	5.300	0.0000	0.0000
2024/11/26	2030	06/02/2025	10.68 Put	Bond Future	16.0000	0.0160	20.8400	0.0208	30.250	0.0000	0.0000
2024/11/26	2030	08/05/2025	12.28 Call	Bond Future	11189.9700	11.1900	10843.4500	10.8435	3.097	0.0000	0.0000
2024/11/26	2030	08/05/2025	12.28 Put	Bond Future	6.2800	0.0063	7.7600	0.0078	23.567	0.0000	0.0000
2024/11/26	2030	08/05/2025	10.69 Put	Bond Future	160.3900	0.1604	187.7100	0.1877	17.033	0.0000	0.0000
2024/11/26	2030	08/05/2025	10.69 Call	Bond Future	6118.3800	6.1184	5797.7000	5.7977	5.241	0.0000	0.0000
2024/11/26	2030	08/05/2025	11.86 Call	Bond Future	9857.7900	9.8578	9513.5100	9.5135	3.492	0.0000	0.0000
2024/11/26	2030	08/05/2025	11.86 Put	Bond Future	17.2500	0.0173	20.9700	0.0210	21.565	0.0000	0.0000
2024/11/26	2030	08/05/2025	10.31 Put	Bond Future	271.3100	0.2713	315.3500	0.3154	16.232	0.0000	0.0000
2024/11/26	2030	08/05/2025	10.31 Call	Bond Future	4922.1200	4.9221	4618.1600	4.6182	6.175	0.0000	0.0000
2024/11/26	2030	08/05/2025		Bond Future	9.0103	98.4178	9.1049	98.0698	1.049	0.0000	0.0000
2024/11/26	2030	08/05/2025	9.93 Call	Bond Future	3775.2900	3.7753	3496.5200	3.4965	7.384	0.0000	0.0000
2024/11/26	2030	08/05/2025	9.93 Put	Bond Future	455.0700	0.4551	524.3000	0.5243	15.213	0.0000	0.0000
2024/11/26	2030	08/05/2025	8.68 Put	Bond Future	2147.7900	2.1478	2367.6000	2.3676	10.234	0.0000	0.0000
2024/11/26	2030	08/05/2025	8.68 Call	Bond Future	919.8200	0.9198	791.6300	0.7916	13.936	0.0000	0.0000
2024/11/26	2030	08/05/2025	9.18 Put	Bond Future	1202.6600	1.2027	1352.8600	1.3529	12.489	0.0000	0.0000
2024/11/26	2030	08/05/2025	9.18 Call	Bond Future	1826.1100	1.8261	1628.3100	1.6283	10.832	0.0000	0.0000
2024/11/26	2030	08/05/2025	9.99 Call	Bond Future	3951.1700	3.9512	3667.7300	3.6677	7.174	0.0000	0.0000
2024/11/26	2030	08/05/2025	9.99 Put	Bond Future	419.2800	0.4193	483.8400	0.4838	15.398	0.0000	0.0000
2024/11/26	2030	08/05/2025	8.95 Put	Bond Future	1584.2200	1.5842	1766.1300	1.7661	11.483	0.0000	0.0000
2024/11/26	2030	08/05/2025	8.95 Call	Bond Future	1361.4400	1.3614	1195.3500	1.1954	12.200	0.0000	0.0000
2024/11/26	2030	08/05/2025	9.45 Put	Bond Future	856.6700	0.8567	972.9800	0.9730	13.577	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	
2024/11/26	2030	08/05/2025	9.45 Call	Bond Future	2461.9200	2.4619	2230.2300	2.2302	9.411	0.0000	0.0000
2024/11/26	2030	07/08/2025		Bond Future	9.0778	96.3682	9.1788	96.0137	1.112	0.0000	0.0000
2024/11/26	2030	07/08/2025	11.11 Call	Bond Future	7087.2700	7.0873	6766.2500	6.7663	4.530	0.0000	0.0000
2024/11/26	2030	07/08/2025	11.11 Put	Bond Future	249.6700	0.2497	283.1400	0.2831	13.406	0.0000	0.0000
2024/11/26	2030	07/08/2025	12.12 Call	Bond Future	10067.7900	10.0678	9722.4700	9.7225	3.430	0.0000	0.0000
2024/11/26	2030	07/08/2025	12.12 Put	Bond Future	55.3600	0.0554	64.5300	0.0645	16.564	0.0000	0.0000
2024/11/26	2030	07/08/2025	10.48 Put	Bond Future	478.9000	0.4789	538.6300	0.5386	12.472	0.0000	0.0000
2024/11/26	2030	07/08/2025	10.48 Call	Bond Future	5262.7900	5.2628	4968.0300	4.9680	5.601	0.0000	0.0000
2024/11/26	2030	06/11/2025		Bond Future	9.1554	98.2467	9.2632	97.8857	1.178	0.0000	0.0000
2024/11/26	2030	06/11/2025	9.54 Call	Bond Future	2762.6400	2.7626	2545.0700	2.5451	7.875	0.0000	0.0000
2024/11/26	2030	06/11/2025	9.54 Put	Bond Future	1483.0200	1.4830	1626.4300	1.6264	9.670	0.0000	0.0000
2024/11/26	2030	05/02/2026		Bond Future	9.3190	95.9194	9.4348	95.5531	1.243	0.0000	0.0000
2024/11/26	2030	05/02/2026	9.49 Call	Bond Future	2495.0000	2.4950	2295.6800	2.2957	7.989	0.0000	0.0000
2024/11/26	2030	05/02/2026	9.49 Put	Bond Future	1954.4700	1.9545	2121.4900	2.1215	8.546	0.0000	0.0000
2024/11/26	2032	06/02/2025	9.42 Put	Bond Future	1741.9600	1.7420	1984.8300	1.9848	13.942	0.0000	0.0000
2024/11/26	2032	06/02/2025	9.42 Call	Bond Future	864.3800	0.8644	707.8700	0.7079	18.107	0.0000	0.0000
2024/11/26	2032	06/02/2025	9.92 Put	Bond Future	706.4000	0.7064	832.8000	0.8328	17.894	0.0000	0.0000
2024/11/26	2032	06/02/2025	9.92 Call	Bond Future	2246.5100	2.2465	1973.5300	1.9735	12.151	0.0000	0.0000
2024/11/26	2032	06/02/2025	10.61 Call	Bond Future	4918.1200	4.9181	4555.3500	4.5554	7.376	0.0000	0.0000
2024/11/26	2032	06/02/2025	10.61 Put	Bond Future	169.7000	0.1697	206.3100	0.2063	21.573	0.0000	0.0000
2024/11/26	2032	06/02/2025		Bond Future	9.5996	96.1628	9.6820	95.7634	0.859	0.0000	0.0000
2024/11/26	2032	06/02/2025	11.72 Call	Bond Future	9629.1300	9.6291	9233.1300	9.2331	4.113	0.0000	0.0000
2024/11/26	2032	06/02/2025	11.72 Put	Bond Future	14.1800	0.0142	17.5600	0.0176	23.836	0.0000	0.0000
2024/11/26	2032	08/05/2025		Bond Future	9.6617	93.9731	9.7481	93.5657	0.895	0.0000	0.0000
2024/11/26	2032	08/05/2025	10.91 Call	Bond Future	6064.4500	6.0645	5712.6800	5.7127	5.801	0.0000	0.0000
2024/11/26	2032	08/05/2025	10.91 Put	Bond Future	396.1700	0.3962	451.7700	0.4518	14.034	0.0000	0.0000
2024/11/26	2032	08/05/2025	9.42 Put	Bond Future	2526.0900	2.5261	2766.1100	2.7661	9.502	0.0000	0.0000
2024/11/26	2032	08/05/2025	9.42 Call	Bond Future	1375.5900	1.3756	1208.2400	1.2082	12.166	0.0000	0.0000
2024/11/26	2032	08/05/2025	9.92 Put	Bond Future	1412.7300	1.4127	1573.2400	1.5732	11.362	0.0000	0.0000
2024/11/26	2032	08/05/2025	9.92 Call	Bond Future	2623.1800	2.6232	2376.3200	2.3763	9.411	0.0000	0.0000
2024/11/26	2032	08/05/2025	10.97 Call	Bond Future	6295.2200	6.2952	5939.6100	5.9396	5.649	0.0000	0.0000
2024/11/26	2032	08/05/2025	10.97 Put	Bond Future	365.6900	0.3657	417.4500	0.4175	14.154	0.0000	0.0000
2024/11/26	2032	07/08/2025		Bond Future	9.7398	95.8447	9.8305	95.4296	0.932	0.0000	0.0000
2024/11/26	2032	07/08/2025	12.01 Call	Bond Future	9973.0200	9.9730	9589.0300	9.5890	3.850	0.0000	0.0000
2024/11/26	2032	07/08/2025	12.01 Put	Bond Future	259.6900	0.2597	290.8300	0.2908	11.991	0.0000	0.0000
2024/11/26	2032	06/11/2025		Bond Future	9.8344	93.5518	9.9298	93.1291	0.971	0.0000	0.0000
2024/11/26	2032	06/11/2025	10.42 Call	Bond Future	4434.6900	4.4347	4160.6500	4.1607	6.179	0.0000	0.0000
2024/11/26	2032	06/11/2025	10.42 Put	Bond Future	1878.7500	1.8788	2027.5000	2.0275	7.917	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	
2024/11/26	2032	05/02/2026		Bond Future	9.9916	95.1479	10.0922	94.7186	1.006	0.0000	0.0000
2024/11/26	2032	05/02/2026	10.16 Call	Bond Future	3568.6100	3.5686	3332.3900	3.3324	6.619	0.0000	0.0000
2024/11/26	2032	05/02/2026	10.16 Put	Bond Future	2851.1700	2.8512	3044.2100	3.0442	6.771	0.0000	0.0000
2024/11/26	2033	06/02/2025		Bond Future	128.9197	128.9197	128.9118	128.9118	0.006	0.0000	0.0000
2024/11/26	2033	06/02/2025	124.94 Call	Bond Future	3979.7400	3.9797	3971.8100	3.9718	0.199	0.0000	0.0000
2024/11/26	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	2033	08/05/2025		Bond Future	130.0868	130.0868	130.0791	130.0791	0.006	0.0000	0.0000
2024/11/26	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	2033	08/05/2025	130.62 Put	Bond Future	533.2400	0.5332	540.9000	0.5409	1.437	0.0000	0.0000
2024/11/26	2033	07/08/2025		Bond Future	132.7103	132.7103	132.7030	132.7030	0.005	0.0000	0.0000
2024/11/26	2033	07/08/2025	128.65 Call	Bond Future	4060.2800	4.0603	4053.0000	4.0530	0.179	0.0000	0.0000
2024/11/26	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	2033	06/11/2025		Bond Future	133.7922	133.7922	133.7862	133.7862	0.004	0.0000	0.0000
2024/11/26	2033	06/11/2025	133.14 Call	Bond Future	652.1900	0.6522	646.1700	0.6462	0.923	0.0000	0.0000
2024/11/26	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	2033	05/02/2026		Bond Future	136.1207	136.1207	136.1157	136.1157	0.004	0.0000	0.0000
2024/11/26	2033	05/02/2026	132.88 Call	Bond Future	3240.7200	3.2407	3235.7100	3.2357	0.155	0.0000	0.0000
2024/11/26	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	2037	06/02/2025		Bond Future	10.5830	86.2976	10.6543	85.8692	0.673	0.0000	0.0000
2024/11/26	2037	06/02/2025	12.76 Call	Bond Future	11850.7600	11.8508	11425.1200	11.4251	3.592	0.0000	0.0000
2024/11/26	2037	06/02/2025	12.76 Put	Bond Future	13.8400	0.0138	16.6300	0.0166	20.159	0.0000	0.0000
2024/11/26	2037	08/05/2025	12.55 Put	Bond Future	267.4700	0.2675	298.1700	0.2982	11.478	0.0000	0.0000
2024/11/26	2037	08/05/2025	12.55 Call	Bond Future	10494.3000	10.4943	10087.9100	10.0879	3.872	0.0000	0.0000
2024/11/26	2037	08/05/2025	13.30 Put	Bond Future	80.5900	0.0806	91.1000	0.0911	13.041	0.0000	0.0000
2024/11/26	2037	08/05/2025	13.30 Call	Bond Future	13898.0800	13.8981	13471.5000	13.4715	3.069	0.0000	0.0000
2024/11/26	2037	08/05/2025		Bond Future	10.6659	88.0701	10.7399	87.6330	0.693	0.0000	0.0000
2024/11/26	2037	08/05/2025	12.25 Call	Bond Future	9104.5800	9.1046	8710.7200	8.7107	4.326	0.0000	0.0000
2024/11/26	2037	08/05/2025	12.25 Put	Bond Future	386.2400	0.3862	429.4700	0.4295	11.193	0.0000	0.0000
2024/11/26	2037	08/05/2025	13.35 Put	Bond Future	73.5200	0.0735	83.1900	0.0832	13.153	0.0000	0.0000
2024/11/26	2037	08/05/2025	13.35 Call	Bond Future	14121.5700	14.1216	13694.1500	13.6942	3.027	0.0000	0.0000
2024/11/26	2037	07/08/2025		Bond Future	10.7631	85.5635	10.8399	85.1181	0.714	0.0000	0.0000
2024/11/26	2037	07/08/2025	13.01 Call	Bond Future	12195.5900	12.1956	11787.1600	11.7872	3.349	0.0000	0.0000
2024/11/26	2037	07/08/2025	13.01 Put	Bond Future	404.6800	0.4047	441.6500	0.4417	9.136	0.0000	0.0000
2024/11/26	2037	07/08/2025	12.17 Call	Bond Future	8597.8000	8.5978	8229.3100	8.2293	4.286	0.0000	0.0000
2024/11/26	2037	07/08/2025	12.17 Put	Bond Future	928.3000	0.9283	1005.2100	1.0052	8.285	0.0000	0.0000
2024/11/26	2037	07/08/2025	11.42 Call	Bond Future	5517.3100	5.5173	5208.5900	5.2086	5.595	0.0000	0.0000
2024/11/26	2037	07/08/2025	11.42 Put	Bond Future	1809.8900	1.8099	1946.5700	1.9466	7.552	0.0000	0.0000
2024/11/26	2037	07/08/2025	10.55 Put	Bond Future	3818.6800	3.8187	4060.3300	4.0603	6.328	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	
2024/11/26	2037	07/08/2025	10.55 Call	Bond Future	2565.9400	2.5659	2362.1900	2.3622	7.941	0.0000	0.0000
2024/11/26	2037	07/08/2025	10.64 Put	Bond Future	3544.1000	3.5441	3773.5400	3.7735	6.474	0.0000	0.0000
2024/11/26	2037	07/08/2025	10.64 Call	Bond Future	2823.6300	2.8236	2607.6700	2.6077	7.648	0.0000	0.0000
2024/11/26	2037	07/08/2025	11.82 Call	Bond Future	7124.7000	7.1247	6780.5500	6.7806	4.830	0.0000	0.0000
2024/11/26	2037	07/08/2025	11.82 Put	Bond Future	1269.6200	1.2696	1370.8700	1.3709	7.975	0.0000	0.0000
2024/11/26	2037	07/08/2025	11.07 Call	Bond Future	4216.9900	4.2170	3946.3400	3.9463	6.418	0.0000	0.0000
2024/11/26	2037	07/08/2025	11.07 Put	Bond Future	2456.1400	2.4561	2630.8900	2.6309	7.115	0.0000	0.0000
2024/11/26	2037	07/08/2025	10.34 Put	Bond Future	4530.0300	4.5300	4800.5700	4.8006	5.972	0.0000	0.0000
2024/11/26	2037	07/08/2025	10.34 Call	Bond Future	2017.4500	2.0175	1842.5900	1.8426	8.667	0.0000	0.0000
2024/11/26	2037	06/11/2025		Bond Future	10.8641	87.2304	10.9438	86.7767	0.734	0.0000	0.0000
2024/11/26	2037	06/11/2025	11.63 Call	Bond Future	6512.0700	6.5121	6200.4600	6.2005	4.785	0.0000	0.0000
2024/11/26	2037	06/11/2025	11.63 Put	Bond Future	2288.3700	2.2884	2430.4700	2.4305	6.210	0.0000	0.0000
2024/11/26	2037	05/02/2026		Bond Future	11.0105	84.4621	11.0934	84.0013	0.753	0.0000	0.0000
2024/11/26	2037	05/02/2026	11.20 Call	Bond Future	4939.2000	4.9392	4678.1800	4.6782	5.285	0.0000	0.0000
2024/11/26	2037	05/02/2026	11.20 Put	Bond Future	3890.8100	3.8908	4090.5500	4.0906	5.134	0.0000	0.0000
2024/11/26	2038	06/02/2025		Bond Future	138.6826	138.6826	138.6740	138.6740	0.006	0.0000	0.0000
2024/11/26	2038	06/02/2025	135.23 Call	Bond Future	3452.5900	3.4526	3444.0400	3.4440	0.248	0.0000	0.0000
2024/11/26	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	2038	08/05/2025		Bond Future	141.5650	141.5650	141.5565	141.5565	0.006	0.0000	0.0000
2024/11/26	2038	08/05/2025	139.68 Call	Bond Future	1885.0100	1.8850	1876.4800	1.8765	0.453	0.0000	0.0000
2024/11/26	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	2038	07/08/2025		Bond Future	142.2863	142.2863	142.2789	142.2789	0.005	0.0000	0.0000
2024/11/26	2038	07/08/2025	139.56 Call	Bond Future	2726.2900	2.7263	2718.9400	2.7189	0.270	0.0000	0.0000
2024/11/26	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	2038	06/11/2025		Bond Future	145.0968	145.0968	145.0899	145.0899	0.005	0.0000	0.0000
2024/11/26	2038	06/11/2025	143.88 Call	Bond Future	1216.7600	1.2168	1209.8500	1.2099	0.568	0.0000	0.0000
2024/11/26	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	2038	05/02/2026		Bond Future	145.4511	145.4511	145.4459	145.4459	0.004	0.0000	0.0000
2024/11/26	2038	05/02/2026	143.20 Call	Bond Future	2251.1200	2.2511	2245.9000	2.2459	0.232	0.0000	0.0000
2024/11/26	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	2040	06/02/2025	11.00 Put	Bond Future	1440.0900	1.4401	1647.0200	1.6470	14.369	0.0000	0.0000
2024/11/26	2040	06/02/2025	11.00 Call	Bond Future	2246.7400	2.2467	1956.0300	1.9560	12.939	0.0000	0.0000
2024/11/26	2040	06/02/2025	11.70 Call	Bond Future	5517.6300	5.5176	5086.1400	5.0861	7.820	0.0000	0.0000
2024/11/26	2040	06/02/2025	11.70 Put	Bond Future	362.3000	0.3623	428.4500	0.4285	18.258	0.0000	0.0000
2024/11/26	2040	06/02/2025	12.20 Call	Bond Future	8181.6800	8.1817	7708.5300	7.7085	5.783	0.0000	0.0000
2024/11/26	2040	06/02/2025	12.20 Put	Bond Future	122.1100	0.1221	146.6000	0.1466	20.056	0.0000	0.0000
2024/11/26	2040	06/02/2025		Bond Future	10.8760	86.5515	10.9523	86.0538	0.701	0.0000	0.0000
2024/11/26	2040	06/02/2025	12.95 Call	Bond Future	12148.4300	12.1484	11655.5700	11.6556	4.057	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	
2024/11/26	2040	06/02/2025	12.95 Put	Bond Future	22.3500	0.0224	27.1300	0.0271	21.387	0.0000	0.0000
2024/11/26	2040	08/05/2025		Bond Future	10.9620	88.3291	11.0410	87.8214	0.721	0.0000	0.0000
2024/11/26	2040	08/05/2025	12.63 Call	Bond Future	10230.4000	10.2304	9770.3500	9.7704	4.497	0.0000	0.0000
2024/11/26	2040	08/05/2025	12.63 Put	Bond Future	400.8000	0.4008	448.4700	0.4485	11.894	0.0000	0.0000
2024/11/26	2040	08/05/2025	12.75 Put	Bond Future	347.9100	0.3479	389.7100	0.3897	12.015	0.0000	0.0000
2024/11/26	2040	08/05/2025	12.75 Call	Bond Future	10817.7900	10.8178	10351.8700	10.3519	4.307	0.0000	0.0000
2024/11/26	2040	08/05/2025	13.50 Put	Bond Future	113.6900	0.1137	129.1200	0.1291	13.572	0.0000	0.0000
2024/11/26	2040	08/05/2025	13.50 Call	Bond Future	14403.0800	14.4031	13910.7900	13.9108	3.418	0.0000	0.0000
2024/11/26	2040	08/05/2025	13.43 Put	Bond Future	128.2000	0.1282	145.3600	0.1454	13.385	0.0000	0.0000
2024/11/26	2040	08/05/2025	13.43 Call	Bond Future	14073.9500	14.0740	13583.3900	13.5834	3.486	0.0000	0.0000
2024/11/26	2040	07/08/2025		Bond Future	11.0612	85.5768	11.1431	85.0595	0.741	0.0000	0.0000
2024/11/26	2040	07/08/2025	13.29 Call	Bond Future	13026.4900	13.0265	12554.4700	12.5545	3.624	0.0000	0.0000
2024/11/26	2040	07/08/2025	13.29 Put	Bond Future	471.8900	0.4719	517.2600	0.5173	9.615	0.0000	0.0000
2024/11/26	2040	06/11/2025		Bond Future	11.1635	87.2437	11.2484	86.7166	0.760	0.0000	0.0000
2024/11/26	2040	06/11/2025	11.84 Call	Bond Future	6773.5900	6.7736	6420.6100	6.4206	5.211	0.0000	0.0000
2024/11/26	2040	06/11/2025	11.84 Put	Bond Future	2703.4000	2.7034	2877.5400	2.8775	6.442	0.0000	0.0000
2024/11/26	2040	05/02/2026		Bond Future	11.3074	84.2244	11.3955	83.6890	0.779	0.0000	0.0000
2024/11/26	2040	05/02/2026	11.49 Call	Bond Future	5327.8200	5.3278	5024.5900	5.0246	5.691	0.0000	0.0000
2024/11/26	2040	05/02/2026	11.49 Put	Bond Future	4223.8000	4.2238	4455.9900	4.4560	5.497	0.0000	0.0000
2024/11/26	2044	06/02/2025	11.50 Call	Bond Future	4224.1500	4.2242	3849.4800	3.8495	8.870	0.0000	0.0000
2024/11/26	2044	06/02/2025	11.50 Put	Bond Future	699.0800	0.6991	805.4200	0.8054	15.211	0.0000	0.0000
2024/11/26	2044	06/02/2025	11.15 Put	Bond Future	1355.1800	1.3552	1537.0000	1.5370	13.417	0.0000	0.0000
2024/11/26	2044	06/02/2025	11.15 Call	Bond Future	2610.6700	2.6107	2311.4800	2.3115	11.460	0.0000	0.0000
2024/11/26	2044	06/02/2025	10.65 Put	Bond Future	3118.3100	3.1183	3440.2000	3.4402	10.323	0.0000	0.0000
2024/11/26	2044	06/02/2025	10.65 Call	Bond Future	945.2400	0.9452	786.1200	0.7861	16.834	0.0000	0.0000
2024/11/26	2044	06/02/2025	13.75 Call	Bond Future	15928.5500	15.9286	15448.1300	15.4481	3.016	0.0000	0.0000
2024/11/26	2044	06/02/2025	13.75 Put	Bond Future	2.6900	0.0027	3.2800	0.0033	21.933	0.0000	0.0000
2024/11/26	2044	06/02/2025	12.50 Put	Bond Future	85.9400	0.0859	101.7000	0.1017	18.338	0.0000	0.0000
2024/11/26	2044	06/02/2025	12.50 Call	Bond Future	9558.1300	9.5581	9092.8800	9.0929	4.868	0.0000	0.0000
2024/11/26	2044	06/02/2025	12.00 Put	Bond Future	252.1800	0.2522	295.3300	0.2953	17.111	0.0000	0.0000
2024/11/26	2044	06/02/2025	12.00 Call	Bond Future	6845.9700	6.8460	6408.1100	6.4081	6.396	0.0000	0.0000
2024/11/26	2044	06/02/2025		Bond Future	10.9631	82.7382	11.0341	82.2572	0.648	0.0000	0.0000
2024/11/26	2044	06/02/2025	13.02 Call	Bond Future	12306.4400	12.3064	11830.6300	11.8306	3.866	0.0000	0.0000
2024/11/26	2044	06/02/2025	13.02 Put	Bond Future	27.3700	0.0274	32.5700	0.0326	18.999	0.0000	0.0000
2024/11/26	2044	08/05/2025		Bond Future	11.0447	84.4375	11.1182	83.9468	0.665	0.0000	0.0000
2024/11/26	2044	08/05/2025	12.72 Call	Bond Future	10509.1000	10.5091	10062.6900	10.0627	4.248	0.0000	0.0000
2024/11/26	2044	08/05/2025	12.72 Put	Bond Future	396.4100	0.3964	440.7200	0.4407	11.178	0.0000	0.0000
2024/11/26	2044	08/05/2025	Call	Bond Future	35.5900	0.0356	27.9200	0.0279	21.551	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	
2024/11/26	2044	08/05/2025	Put	Bond Future	15598.0800	15.5981	16081.1300	16.0811	3.097	0.0000	0.0000
2024/11/26	2044	08/05/2025	12.40 Call	Bond Future	8922.0100	8.9220	8494.0600	8.4941	4.797	0.0000	0.0000
2024/11/26	2044	08/05/2025	12.40 Put	Bond Future	578.5200	0.5785	641.2900	0.6413	10.850	0.0000	0.0000
2024/11/26	2044	08/05/2025	11.65 Call	Bond Future	5309.0100	5.3090	4954.8400	4.9548	6.671	0.0000	0.0000
2024/11/26	2044	08/05/2025	11.65 Put	Bond Future	1403.1000	1.4031	1539.6500	1.5397	9.732	0.0000	0.0000
2024/11/26	2044	08/05/2025	10.92 Put	Bond Future	3231.0000	3.2310	3490.4400	3.4904	8.030	0.0000	0.0000
2024/11/26	2044	08/05/2025	10.92 Call	Bond Future	2387.5700	2.3876	2156.2900	2.1563	9.687	0.0000	0.0000
2024/11/26	2044	07/08/2025		Bond Future	11.1383	81.7330	11.2143	81.2329	0.683	0.0000	0.0000
2024/11/26	2044	07/08/2025	13.34 Call	Bond Future	13214.7000	13.2147	12760.0100	12.7600	3.441	0.0000	0.0000
2024/11/26	2044	07/08/2025	13.34 Put	Bond Future	519.6600	0.5197	565.0700	0.5651	8.738	0.0000	0.0000
2024/11/26	2044	06/11/2025		Bond Future	11.2342	83.3250	11.3129	82.8155	0.700	0.0000	0.0000
2024/11/26	2044	06/11/2025	11.88 Call	Bond Future	6845.3400	6.8453	6504.7300	6.5047	4.976	0.0000	0.0000
2024/11/26	2044	06/11/2025	11.88 Put	Bond Future	2809.1200	2.8091	2978.0200	2.9780	6.013	0.0000	0.0000
2024/11/26	2044	05/02/2026		Bond Future	11.3679	80.3637	11.4494	79.8462	0.717	0.0000	0.0000
2024/11/26	2044	05/02/2026	11.56 Call	Bond Future	5608.3500	5.6084	5312.1500	5.3122	5.281	0.0000	0.0000
2024/11/26	2044	05/02/2026	11.56 Put	Bond Future	4397.3300	4.3973	4618.6300	4.6186	5.033	0.0000	0.0000
2024/11/26	2046	06/02/2025		Bond Future	121.0311	121.0311	121.3868	121.3868	0.294	0.0000	0.0000
2024/11/26	2046	06/02/2025	114.01 Call	Bond Future	7021.0900	7.0211	7376.8200	7.3768	5.067	0.0000	0.0000
2024/11/26	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	2046	08/05/2025		Bond Future	121.3257	121.3257	121.6896	121.6896	0.300	0.0000	0.0000
2024/11/26	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	2046	08/05/2025	121.97 Put	Bond Future	644.3100	0.6443	280.3900	0.2804	56.482	0.0000	0.0000
2024/11/26	2046	07/08/2025		Bond Future	123.7719	123.7719	124.1436	124.1436	0.300	0.0000	0.0000
2024/11/26	2046	07/08/2025	118.69 Call	Bond Future	5081.8800	5.0819	5453.5600	5.4536	7.314	0.0000	0.0000
2024/11/26	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	2046	06/11/2025		Bond Future	123.9539	123.9539	124.3355	124.3355	0.308	0.0000	0.0000
2024/11/26	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	2046	06/11/2025	125.41 Put	Bond Future	1456.1100	1.4561	1074.5300	1.0745	26.205	0.0000	0.0000
2024/11/26	2046	05/02/2026		Bond Future	126.1074	126.1074	126.4965	126.4965	0.309	0.0000	0.0000
2024/11/26	2046	05/02/2026	121.65 Call	Bond Future	4457.4000	4.4574	4846.5100	4.8465	8.730	0.0000	0.0000
2024/11/26	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	2050	06/02/2025		Bond Future	120.6819	120.6819	120.6743	120.6743	0.006	0.0000	0.0000
2024/11/26	2050	06/02/2025	115.60 Call	Bond Future	5081.8500	5.0819	5074.2600	5.0743	0.149	0.0000	0.0000
2024/11/26	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	2050	08/05/2025		Bond Future	123.1902	123.1902	123.1826	123.1826	0.006	0.0000	0.0000
2024/11/26	2050	08/05/2025	121.16 Call	Bond Future	2030.1900	2.0302	2022.6400	2.0226	0.372	0.0000	0.0000
2024/11/26	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	2050	07/08/2025		Bond Future	123.2970	123.2970	123.2907	123.2907	0.005	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	
2024/11/26	2050	07/08/2025	119.89 Call	Bond Future	3407.0000	3.4070	3400.6700	3.4007	0.186	0.0000	0.0000
2024/11/26	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	2050	06/11/2025		Bond Future	125.7323	125.7323	125.7264	125.7264	0.005	0.0000	0.0000
2024/11/26	2050	06/11/2025	124.42 Call	Bond Future	1312.3200	1.3123	1306.3500	1.3064	0.455	0.0000	0.0000
2024/11/26	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	2050	05/02/2026		Bond Future	125.5006	125.5006	125.4970	125.4970	0.003	0.0000	0.0000
2024/11/26	2050	05/02/2026	122.82 Call	Bond Future	2680.6300	2.6806	2676.9800	2.6770	0.136	0.0000	0.0000
2024/11/26	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	AL37	06/02/2025		Index Future	1078.9880	1078.9880	1074.8900	1074.8900	0.380	0.0000	0.0000
2024/11/26	AL37	08/05/2025		Index Future	1101.1600	1101.1600	1096.9800	1096.9800	0.380	0.0000	0.0000
2024/11/26	AL37	07/08/2025		Index Future	1123.1270	1123.1270	1118.8690	1118.8690	0.379	0.0000	0.0000
2024/11/26	AL37	06/11/2025		Index Future	1145.0940	1145.0940	1140.7570	1140.7570	0.379	0.0000	0.0000
2024/11/26	AL37	05/02/2026		Index Future	1164.8370	1164.8370	1160.4350	1160.4350	0.378	0.0000	0.0000
2024/11/26	AL7T	06/02/2025		Index Future	1304.6140	1304.6140	1298.7290	1298.7290	0.451	0.0000	0.0000
2024/11/26	AL7T	08/05/2025		Index Future	1331.4220	1331.4220	1325.4200	1325.4200	0.451	0.0000	0.0000
2024/11/26	AL7T	07/08/2025		Index Future	1357.9830	1357.9830	1351.8660	1351.8660	0.450	0.0000	0.0000
2024/11/26	AL7T	06/11/2025		Index Future	1384.5440	1384.5440	1378.3130	1378.3130	0.450	0.0000	0.0000
2024/11/26	AL7T	05/02/2026		Index Future	1408.4160	1408.4160	1402.0880	1402.0880	0.449	0.0000	0.0000
2024/11/26	ALBI	06/02/2025		Index Future	1123.3940	1123.3940	1118.5740	1118.5740	0.429	0.0000	0.0000
2024/11/26	ALBI	08/05/2025		Index Future	1146.4790	1146.4790	1141.5610	1141.5610	0.429	0.0000	0.0000
2024/11/26	ALBI	07/08/2025		Index Future	1169.3510	1169.3510	1164.3400	1164.3400	0.429	0.0000	0.0000
2024/11/26	ALBI	06/11/2025		Index Future	1192.2220	1192.2220	1187.1180	1187.1180	0.428	0.0000	0.0000
2024/11/26	ALBI	05/02/2026		Index Future	1212.7770	1212.7770	1207.5950	1207.5950	0.427	0.0000	0.0000
2024/11/26	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	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
2024/11/26	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/11/26	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/26	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/26	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/26	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/26	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/26	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/26	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.0000	0.0000
2024/11/26	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/26	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/26	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/26	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/26	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/26	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/11/26	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/26	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/26	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/26	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/26	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/26	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/26	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/26	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/26	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/26	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/26	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/26	ES33	06/02/2025		Bond Future	10.8080	84.8598	10.8845	84.4910	0.708	0.0000
2024/11/26	ES33	06/02/2025	13.34 Call	Bond Future	11128.1800	11.1282	10759.4400	10.7594	3.314	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	
2024/11/26	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	ES33	08/05/2025		Bond Future	10.9079	82.8228	10.9878	82.4466	0.732	0.0000	0.0000
2024/11/26	ES33	08/05/2025	12.73 Call	Bond Future	8050.8000	8.0508	7674.5600	7.6746	4.673	0.0000	0.0000
2024/11/26	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	ES33	07/08/2025		Bond Future	11.0235	84.4916	11.1069	84.1082	0.756	0.0000	0.0000
2024/11/26	ES33	07/08/2025	13.56 Call	Bond Future	10687.0000	10.6870	10303.5700	10.3036	3.588	0.0000	0.0000
2024/11/26	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	ES33	06/11/2025		Bond Future	11.1591	82.3612	11.2463	81.9706	0.781	0.0000	0.0000
2024/11/26	ES33	06/11/2025	12.01 Call	Bond Future	3710.9900	3.7110	3320.3700	3.3204	10.526	0.0000	0.0000
2024/11/26	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	ES33	05/02/2026		Bond Future	11.3542	83.7845	11.4455	83.3878	0.804	0.0000	0.0000
2024/11/26	ES33	05/02/2026	11.49 Call	Bond Future	589.0600	0.5891	192.3200	0.1923	67.351	0.0000	0.0000
2024/11/26	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	ES42	06/02/2025		Bond Future	11.2975	81.4946	11.3685	81.0517	0.628	0.0000	0.0000
2024/11/26	ES42	06/02/2025	13.71 Call	Bond Future	13101.1300	13.1011	12658.2500	12.6583	3.380	0.0000	0.0000
2024/11/26	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	ES42	08/05/2025		Bond Future	11.3890	78.9210	11.4626	78.4691	0.646	0.0000	0.0000
2024/11/26	ES42	08/05/2025	13.25 Call	Bond Future	10290.0900	10.2901	9838.1600	9.8382	4.392	0.0000	0.0000
2024/11/26	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	ES42	07/08/2025		Bond Future	11.4895	80.5101	11.5656	80.0494	0.662	0.0000	0.0000
2024/11/26	ES42	07/08/2025	13.79 Call	Bond Future	12237.8900	12.2379	11777.1900	11.7772	3.765	0.0000	0.0000
2024/11/26	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	ES42	06/11/2025		Bond Future	11.6017	77.8325	11.6806	77.3631	0.680	0.0000	0.0000
2024/11/26	ES42	06/11/2025	12.39 Call	Bond Future	4498.6000	4.4986	4029.1700	4.0292	10.435	0.0000	0.0000
2024/11/26	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	ES42	05/02/2026		Bond Future	11.7517	79.1720	11.8335	78.6951	0.696	0.0000	0.0000
2024/11/26	ES42	05/02/2026	11.85 Call	Bond Future	572.2700	0.5723	95.3600	0.0954	83.337	0.0000	0.0000
2024/11/26	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	GOVI	06/02/2025		GOVI	1105.8450	1105.8450	1101.1130	1101.1130	0.428	0.0000	0.0000
2024/11/26	GOVI	06/02/2025	972.00 Call	GOVI	1338450.0000	133.8450	1291130.0000	129.1130	3.535	0.0000	0.0000
2024/11/26	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	GOVI	08/05/2025		GOVI	1128.5690	1128.5690	1123.7430	1123.7430	0.428	0.0000	0.0000
2024/11/26	GOVI	08/05/2025	1,022.00 Call	GOVI	1065690.0000	106.5690	1017430.0000	101.7430	4.529	0.0000	0.0000
2024/11/26	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	GOVI	07/08/2025		GOVI	1151.0830	1151.0830	1146.1650	1146.1650	0.427	0.0000	0.0000
2024/11/26	GOVI	07/08/2025	1,011.00 Call	GOVI	1400830.0000	140.0830	1351650.0000	135.1650	3.511	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
2024/11/26	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	GOVI	06/11/2025		GOVI	1173.5970	1173.5970	1168.5880	1168.5880	0.427	0.0000
2024/11/26	GOVI	06/11/2025	1,112. Call 00	GOVI	615970.0000	61.5970	565880.0000	56.5880	8.132	0.0000
2024/11/26	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/26	GOVI	05/02/2026		GOVI	1193.8310	1193.8310	1188.7450	1188.7450	0.426	0.0000
2024/11/26	GOVI	05/02/2026	1,150. Call 00	GOVI	438310.0000	43.8310	387450.0000	38.7450	11.604	0.0000
2024/11/26	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/26	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2024/11/26	IGOV	06/02/2025		Index Future	374.4000	374.4000	374.4840	374.4840	0.022	0.0000
2024/11/26	IGOV	08/05/2025		Index Future	382.1840	382.1840	382.2710	382.2710	0.023	0.0000
2024/11/26	IGOV	07/08/2025		Index Future	389.8960	389.8960	389.9870	389.9870	0.023	0.0000
2024/11/26	IGOV	06/11/2025		Index Future	397.6090	397.6090	397.7030	397.7030	0.024	0.0000
2024/11/26	IGOV	05/02/2026		Index Future	404.5500	404.5500	404.6490	404.6490	0.024	0.0000
2024/11/26	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2024/11/26	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2024/11/26	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2024/11/26	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2024/11/26	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2024/11/26	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2024/11/26	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2024/11/26	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2024/11/26	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2024/11/26	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2024/11/26	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2024/11/26	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2024/11/26	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2024/11/26	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	8.3600	8.3600	91.6400	0.000	0.0000
2024/11/26	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000
2024/11/26	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000
2024/11/26	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000
2024/11/26	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000
2024/11/26	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	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/11/26	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/11/26	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/11/26	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/11/26	R033	06/02/2025		Bond Future	9.9240	104.0752	9.9751	103.7943	0.515	0.0000	0.0000
2024/11/26	R033	06/02/2025	10.33 Call	Bond Future	2919.5800	2.9196	2711.7300	2.7117	7.119	0.0000	0.0000
2024/11/26	R033	06/02/2025	10.33 Put	Bond Future	714.9100	0.7149	787.9300	0.7879	10.214	0.0000	0.0000
2024/11/26	R033	08/05/2025		Bond Future	9.9981	101.1634	10.0515	100.8770	0.535	0.0000	0.0000
2024/11/26	R033	08/05/2025	10.33 Call	Bond Future	3312.6100	3.3126	3128.0500	3.1281	5.571	0.0000	0.0000
2024/11/26	R033	08/05/2025	10.33 Put	Bond Future	1551.1200	1.5511	1652.9300	1.6529	6.564	0.0000	0.0000
2024/11/26	R033	07/08/2025		Bond Future	10.0877	103.1779	10.1436	102.8862	0.555	0.0000	0.0000
2024/11/26	R033	07/08/2025	10.33 Call	Bond Future	3483.7700	3.4838	3310.2900	3.3103	4.980	0.0000	0.0000
2024/11/26	R033	07/08/2025	10.33 Put	Bond Future	2228.4900	2.2285	2346.6800	2.3467	5.304	0.0000	0.0000
2024/11/26	R033	06/11/2025		Bond Future	10.1935	100.1446	10.2522	99.8477	0.575	0.0000	0.0000
2024/11/26	R033	06/11/2025	10.33 Call	Bond Future	3719.9300	3.7199	3554.0500	3.5541	4.459	0.0000	0.0000
2024/11/26	R033	06/11/2025	10.33 Put	Bond Future	3030.7500	3.0308	3161.7900	3.1618	4.324	0.0000	0.0000
2024/11/26	R033	05/02/2026		Bond Future	10.3586	101.8510	10.4202	101.5499	0.594	0.0000	0.0000
2024/11/26	R033	05/02/2026	10.49 Call	Bond Future	4008.5800	4.0086	3841.9800	3.8420	4.156	0.0000	0.0000
2024/11/26	R033	05/02/2026	10.49 Put	Bond Future	3367.3300	3.3673	3501.8700	3.5019	3.995	0.0000	0.0000
2024/11/26	R035	06/02/2025	10.10 Put	Bond Future	1863.3300	1.8633	2106.9300	2.1069	13.073	0.0000	0.0000
2024/11/26	R035	06/02/2025	10.10 Call	Bond Future	1325.7400	1.3257	1122.1200	1.1221	15.359	0.0000	0.0000
2024/11/26	R035	06/02/2025	11.10 Call	Bond Future	5378.4200	5.3784	4981.2400	4.9812	7.385	0.0000	0.0000
2024/11/26	R035	06/02/2025	11.10 Put	Bond Future	262.5900	0.2626	312.6300	0.3126	19.056	0.0000	0.0000
2024/11/26	R035	06/02/2025	11.30 Call	Bond Future	6358.0200	6.3580	5944.2400	5.9442	6.508	0.0000	0.0000
2024/11/26	R035	06/02/2025	11.30 Put	Bond Future	168.2500	0.1683	201.6900	0.2017	19.875	0.0000	0.0000
2024/11/26	R035	06/02/2025	10.65 Call	Bond Future	3307.4000	3.3074	2973.3100	2.9733	10.101	0.0000	0.0000
2024/11/26	R035	06/02/2025	10.65 Put	Bond Future	675.8700	0.6759	789.0000	0.7890	16.738	0.0000	0.0000
2024/11/26	R035	06/02/2025	10.34 Put	Bond Future	1224.3700	1.2244	1405.1700	1.4052	14.767	0.0000	0.0000
2024/11/26	R035	06/02/2025	10.34 Call	Bond Future	2088.0700	2.0881	1821.6500	1.8217	12.759	0.0000	0.0000
2024/11/26	R035	06/02/2025	10.26 Put	Bond Future	1414.2600	1.4143	1615.3200	1.6153	14.217	0.0000	0.0000
2024/11/26	R035	06/02/2025	10.26 Call	Bond Future	1814.0700	1.8141	1567.9100	1.5679	13.569	0.0000	0.0000
2024/11/26	R035	06/02/2025		Bond Future	10.1915	95.8520	10.2682	95.4048	0.752	0.0000	0.0000
2024/11/26	R035	06/02/2025	12.41 Call	Bond Future	11841.4500	11.8415	11396.6600	11.3967	3.756	0.0000	0.0000
2024/11/26	R035	06/02/2025	12.41 Put	Bond Future	10.5500	0.0106	12.9800	0.0130	23.033	0.0000	0.0000
2024/11/26	R035	08/05/2025		Bond Future	10.2624	93.3091	10.3422	92.8530	0.777	0.0000	0.0000
2024/11/26	R035	08/05/2025	11.78 Call	Bond Future	8581.2800	8.5813	8173.8700	8.1739	4.748	0.0000	0.0000
2024/11/26	R035	08/05/2025	11.78 Put	Bond Future	399.2600	0.3993	448.0200	0.4480	12.213	0.0000	0.0000
2024/11/26	R035	08/05/2025	13.35 Call	Bond Future	15659.7000	15.6597	15208.0800	15.2081	2.884	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	
2024/11/26	R035	08/05/2025	13.35 Put	Bond Future	28.3400	0.0283	32.8900	0.0329	16.055	0.0000	0.0000
2024/11/26	R035	08/05/2025	12.70 Call	Bond Future	12763.9900	12.7640	12322.0300	12.3220	3.463	0.0000	0.0000
2024/11/26	R035	08/05/2025	12.70 Put	Bond Future	100.8300	0.1008	115.0400	0.1150	14.093	0.0000	0.0000
2024/11/26	R035	08/05/2025	11.46 Put	Bond Future	594.9000	0.5949	664.7100	0.6647	11.735	0.0000	0.0000
2024/11/26	R035	08/05/2025	11.46 Call	Bond Future	7136.6800	7.1367	6750.3200	6.7503	5.414	0.0000	0.0000
2024/11/26	R035	08/05/2025	11.70 Call	Bond Future	8217.2800	8.2173	7814.5100	7.8145	4.902	0.0000	0.0000
2024/11/26	R035	08/05/2025	11.70 Put	Bond Future	441.2500	0.4413	494.6500	0.4947	12.102	0.0000	0.0000
2024/11/26	R035	08/05/2025	10.95 Call	Bond Future	4941.6000	4.9416	4604.7400	4.6047	6.817	0.0000	0.0000
2024/11/26	R035	08/05/2025	10.95 Put	Bond Future	1105.8600	1.1059	1225.1700	1.2252	10.789	0.0000	0.0000
2024/11/26	R035	08/05/2025	10.44 Put	Bond Future	1998.2400	1.9982	2189.8400	2.1898	9.588	0.0000	0.0000
2024/11/26	R035	08/05/2025	10.44 Call	Bond Future	3010.1100	3.0101	2745.5400	2.7455	8.789	0.0000	0.0000
2024/11/26	R035	07/08/2025		Bond Future	10.3474	95.1679	10.4304	94.7031	0.802	0.0000	0.0000
2024/11/26	R035	07/08/2025	12.65 Call	Bond Future	12137.8800	12.1379	11708.6100	11.7086	3.537	0.0000	0.0000
2024/11/26	R035	07/08/2025	12.65 Put	Bond Future	341.7200	0.3417	377.2700	0.3773	10.403	0.0000	0.0000
2024/11/26	R035	06/11/2025		Bond Future	10.4489	92.5165	10.5353	92.0430	0.827	0.0000	0.0000
2024/11/26	R035	06/11/2025	11.20 Call	Bond Future	6186.2400	6.1862	5863.1800	5.8632	5.222	0.0000	0.0000
2024/11/26	R035	06/11/2025	11.20 Put	Bond Future	2180.7100	2.1807	2331.1400	2.3311	6.898	0.0000	0.0000
2024/11/26	R035	05/02/2026		Bond Future	10.6013	94.0959	10.6916	93.6151	0.851	0.0000	0.0000
2024/11/26	R035	05/02/2026	10.79 Call	Bond Future	4592.4100	4.5924	4322.6400	4.3226	5.874	0.0000	0.0000
2024/11/26	R035	05/02/2026	10.79 Put	Bond Future	3590.9900	3.5910	3802.0800	3.8021	5.878	0.0000	0.0000
2024/11/26	R038	06/02/2025		Bond Future	10.7816	104.6235	10.8322	104.2716	0.469	0.0000	0.0000
2024/11/26	R038	06/02/2025	11.24 Call	Bond Future	3981.7200	3.9817	3714.3400	3.7143	6.715	0.0000	0.0000
2024/11/26	R038	06/02/2025	11.24 Put	Bond Future	857.7500	0.8578	942.3200	0.9423	9.860	0.0000	0.0000
2024/11/26	R038	08/05/2025		Bond Future	10.8707	101.2812	10.9233	100.9222	0.483	0.0000	0.0000
2024/11/26	R038	08/05/2025	11.24 Call	Bond Future	4411.4700	4.4115	4174.9400	4.1749	5.362	0.0000	0.0000
2024/11/26	R038	08/05/2025	11.24 Put	Bond Future	1927.8500	1.9279	2050.3000	2.0503	6.352	0.0000	0.0000
2024/11/26	R038	07/08/2025		Bond Future	10.9721	103.2977	11.0266	102.9321	0.497	0.0000	0.0000
2024/11/26	R038	07/08/2025	11.24 Call	Bond Future	4726.6300	4.7266	4505.4100	4.5054	4.680	0.0000	0.0000
2024/11/26	R038	07/08/2025	11.24 Put	Bond Future	2949.5200	2.9495	3093.9200	3.0939	4.896	0.0000	0.0000
2024/11/26	R038	06/11/2025		Bond Future	11.0861	99.8249	11.1429	99.4526	0.512	0.0000	0.0000
2024/11/26	R038	06/11/2025	11.24 Call	Bond Future	5082.0600	5.0821	4870.1700	4.8702	4.169	0.0000	0.0000
2024/11/26	R038	06/11/2025	11.24 Put	Bond Future	4076.5700	4.0766	4237.0300	4.2370	3.936	0.0000	0.0000
2024/11/26	R038	06/11/2025	12.33 Call	Bond Future	9629.8400	9.6298	9343.3800	9.3434	2.975	0.0000	0.0000
2024/11/26	R038	06/11/2025	12.33 Put	Bond Future	1911.9200	1.9119	1997.8100	1.9978	4.492	0.0000	0.0000
2024/11/26	R038	06/11/2025	10.98 Put	Bond Future	4869.1700	4.8692	5052.1600	5.0522	3.758	0.0000	0.0000
2024/11/26	R038	06/11/2025	10.98 Call	Bond Future	4166.7500	4.1668	3977.3900	3.9774	4.545	0.0000	0.0000
2024/11/26	R038	05/02/2026		Bond Future	11.2453	101.5241	11.3043	101.1463	0.525	0.0000	0.0000
2024/11/26	R038	05/02/2026	11.44 Call	Bond Future	5742.7100	5.7427	5526.1200	5.5261	3.772	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	
2024/11/26	R038	05/02/2026	11.44 Put	Bond Future	4503.8600	4.5039	4665.1400	4.6651	3.581	0.0000	0.0000
2024/11/26	R053	06/02/2025		Bond Future	10.9055	110.5143	10.9766	109.8641	0.652	0.0000	0.0000
2024/11/26	R053	06/02/2025	12.94 Call	Bond Future	16175.3800	16.1754	15533.0100	15.5330	3.971	0.0000	0.0000
2024/11/26	R053	06/02/2025	12.94 Put	Bond Future	41.3400	0.0413	49.2200	0.0492	19.061	0.0000	0.0000
2024/11/26	R053	08/05/2025		Bond Future	10.9798	106.9155	11.0533	106.2522	0.669	0.0000	0.0000
2024/11/26	R053	08/05/2025	12.64 Call	Bond Future	13939.9500	13.9400	13340.6800	13.3407	4.299	0.0000	0.0000
2024/11/26	R053	08/05/2025	12.64 Put	Bond Future	591.6600	0.5917	655.7100	0.6557	10.825	0.0000	0.0000
2024/11/26	R053	07/08/2025		Bond Future	11.0632	109.0443	11.1392	108.3681	0.687	0.0000	0.0000
2024/11/26	R053	07/08/2025	13.17 Call	Bond Future	17000.3500	17.0004	16392.6100	16.3926	3.575	0.0000	0.0000
2024/11/26	R053	07/08/2025	13.17 Put	Bond Future	790.1400	0.7901	858.5700	0.8586	8.660	0.0000	0.0000
2024/11/26	R053	06/11/2025		Bond Future	11.1557	105.3049	11.2344	104.6161	0.705	0.0000	0.0000
2024/11/26	R053	06/11/2025	11.76 Call	Bond Future	8707.6100	8.7076	8248.9200	8.2489	5.268	0.0000	0.0000
2024/11/26	R053	06/11/2025	11.76 Put	Bond Future	3616.9900	3.6170	3847.1100	3.8471	6.362	0.0000	0.0000
2024/11/26	R053	05/02/2026		Bond Future	11.2825	107.0971	11.3641	106.3974	0.723	0.0000	0.0000
2024/11/26	R053	05/02/2026	11.49 Call	Bond Future	7275.7600	7.2758	6873.1400	6.8731	5.534	0.0000	0.0000
2024/11/26	R053	05/02/2026	11.49 Put	Bond Future	5512.4000	5.5124	5809.5300	5.8095	5.390	0.0000	0.0000
2024/11/26	R186	06/02/2025		Bond Future	8.1213	105.5041	8.1943	105.3772	0.899	0.0000	0.0000
2024/11/26	R186	06/02/2025	9.03 Call	Bond Future	1603.7500	1.6038	1486.4900	1.4865	7.312	0.0000	0.0000
2024/11/26	R186	06/02/2025	9.03 Put	Bond Future	38.7800	0.0388	48.4000	0.0484	24.807	0.0000	0.0000
2024/11/26	R186	08/05/2025		Bond Future	8.0906	107.6714	8.1759	107.5422	1.054	0.0000	0.0000
2024/11/26	R186	08/05/2025	8.47 Call	Bond Future	903.5800	0.9036	819.0300	0.8190	9.357	0.0000	0.0000
2024/11/26	R186	08/05/2025	8.47 Put	Bond Future	330.2100	0.3302	374.9300	0.3749	13.543	0.0000	0.0000
2024/11/26	R186	07/08/2025	10.25 Call	Bond Future	2788.7100	2.7887	2666.5200	2.6665	4.382	0.0000	0.0000
2024/11/26	R186	07/08/2025	10.25 Put	Bond Future	57.6800	0.0577	66.8400	0.0668	15.881	0.0000	0.0000
2024/11/26	R186	07/08/2025	9.22 Put	Bond Future	195.8300	0.1958	222.5100	0.2225	13.624	0.0000	0.0000
2024/11/26	R186	07/08/2025	9.22 Call	Bond Future	1634.4400	1.6344	1529.7700	1.5298	6.404	0.0000	0.0000
2024/11/26	R186	07/08/2025		Bond Future	8.0949	104.5058	8.1967	104.3745	1.258	0.0000	0.0000
2024/11/26	R186	07/08/2025	9.68 Call	Bond Future	2146.0200	2.1460	2032.5300	2.0325	5.288	0.0000	0.0000
2024/11/26	R186	07/08/2025	9.68 Put	Bond Future	127.3400	0.1273	145.2000	0.1452	14.025	0.0000	0.0000
2024/11/26	R186	06/11/2025		Bond Future	8.1368	106.5437	8.2626	106.4102	1.546	0.0000	0.0000
2024/11/26	R186	06/11/2025	8.13 Call	Bond Future	553.4300	0.5534	488.3800	0.4884	11.754	0.0000	0.0000
2024/11/26	R186	06/11/2025	8.13 Put	Bond Future	560.6700	0.5607	629.0600	0.6291	12.198	0.0000	0.0000
2024/11/26	R186	05/02/2026		Bond Future	8.5190	103.0589	8.6825	102.9241	1.919	0.0000	0.0000
2024/11/26	R186	05/02/2026	8.43 Call	Bond Future	476.6600	0.4767	414.2400	0.4142	13.095	0.0000	0.0000
2024/11/26	R186	05/02/2026	8.43 Put	Bond Future	550.1800	0.5502	622.5500	0.6226	13.154	0.0000	0.0000
2024/11/26	R202	06/02/2025		Bond Future	268.9061	268.9061	268.8894	268.8894	0.006	0.0000	0.0000
2024/11/26	R202	06/02/2025	266.79 Call	Bond Future	2116.1000	2.1161	2099.3800	2.0994	0.790	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	
2024/11/26	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	R202	08/05/2025		Bond Future	274.4956	274.4956	274.4792	274.4792	0.006	0.0000	0.0000
2024/11/26	R202	08/05/2025	272.31 Call	Bond Future	2185.5700	2.1856	2169.2100	2.1692	0.749	0.0000	0.0000
2024/11/26	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	R202	07/08/2025		Bond Future	274.7754	274.7754	274.7617	274.7617	0.005	0.0000	0.0000
2024/11/26	R202	07/08/2025	271.60 Call	Bond Future	3175.3500	3.1754	3161.6900	3.1617	0.430	0.0000	0.0000
2024/11/26	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	R202	06/11/2025		Bond Future	280.2040	280.2040	280.1913	280.1913	0.005	0.0000	0.0000
2024/11/26	R202	06/11/2025	275.64 Call	Bond Future	4564.0100	4.5640	4551.3000	4.5513	0.278	0.0000	0.0000
2024/11/26	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	R202	05/02/2026		Bond Future	279.7297	279.7297	279.7230	279.7230	0.002	0.0000	0.0000
2024/11/26	R202	05/02/2026	277.82 Call	Bond Future	1909.6800	1.9097	1903.0400	1.9030	0.348	0.0000	0.0000
2024/11/26	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	R209	06/02/2025		Bond Future	10.3618	75.4915	10.4382	75.0884	0.737	0.0000	0.0000
2024/11/26	R209	06/02/2025	12.44 Call	Bond Future	9998.1000	9.9981	9598.2600	9.5983	3.999	0.0000	0.0000
2024/11/26	R209	06/02/2025	12.44 Put	Bond Future	14.5300	0.0145	17.7700	0.0178	22.299	0.0000	0.0000
2024/11/26	R209	08/05/2025		Bond Future	10.4321	73.8870	10.5113	73.4757	0.759	0.0000	0.0000
2024/11/26	R209	08/05/2025	11.89 Call	Bond Future	7487.9900	7.4880	7122.8100	7.1228	4.877	0.0000	0.0000
2024/11/26	R209	08/05/2025	11.89 Put	Bond Future	380.7900	0.3808	426.9000	0.4269	12.109	0.0000	0.0000
2024/11/26	R209	07/08/2025		Bond Future	10.5137	75.3586	10.5957	74.9395	0.780	0.0000	0.0000
2024/11/26	R209	07/08/2025	12.68 Call	Bond Future	10453.4300	10.4534	10071.2100	10.0712	3.656	0.0000	0.0000
2024/11/26	R209	07/08/2025	12.68 Put	Bond Future	373.1300	0.3731	410.0300	0.4100	9.889	0.0000	0.0000
2024/11/26	R209	06/11/2025		Bond Future	10.6067	73.6753	10.6917	73.2484	0.801	0.0000	0.0000
2024/11/26	R209	06/11/2025	11.27 Call	Bond Future	5363.8600	5.3639	5078.2200	5.0782	5.325	0.0000	0.0000
2024/11/26	R209	06/11/2025	11.27 Put	Bond Future	2117.7900	2.1178	2259.1000	2.2591	6.673	0.0000	0.0000
2024/11/26	R209	05/02/2026		Bond Future	10.7418	74.9327	10.8301	74.4990	0.821	0.0000	0.0000
2024/11/26	R209	05/02/2026	10.93 Call	Bond Future	4297.7900	4.2978	4052.8100	4.0528	5.700	0.0000	0.0000
2024/11/26	R209	05/02/2026	10.93 Put	Bond Future	3376.8900	3.3769	3565.6200	3.5656	5.589	0.0000	0.0000
2024/11/26	R210	06/02/2025		Bond Future	244.8121	244.8121	244.6416	244.6416	0.070	0.0000	0.0000
2024/11/26	R210	06/02/2025	239.61 Call	Bond Future	5202.0600	5.2021	5031.6200	5.0316	3.276	0.0000	0.0000
2024/11/26	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	R210	08/05/2025		Bond Future	246.5337	246.5337	246.3611	246.3611	0.070	0.0000	0.0000
2024/11/26	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	R210	08/05/2025	248.03 Put	Bond Future	1496.3500	1.4964	1668.9400	1.6689	11.534	0.0000	0.0000
2024/11/26	R210	07/08/2025		Bond Future	251.5047	251.5047	251.3298	251.3298	0.070	0.0000	0.0000
2024/11/26	R210	07/08/2025	248.44 Call	Bond Future	3064.7300	3.0647	2889.8200	2.8898	5.707	0.0000	0.0000
2024/11/26	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	R210	06/11/2025		Bond Future	253.0439	253.0439	252.8694	252.8694	0.069	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	
2024/11/26	R210	06/11/2025	252.14 Call	Bond Future	903.9100	0.9039	729.3600	0.7294	19.311	0.0000	0.0000
2024/11/26	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	R210	05/02/2026		Bond Future	257.4445	257.4445	257.2690	257.2690	0.068	0.0000	0.0000
2024/11/26	R210	05/02/2026	253.10 Call	Bond Future	4344.4600	4.3445	4168.9600	4.1690	4.040	0.0000	0.0000
2024/11/26	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	R213	06/02/2025		Bond Future	9.3462	92.5103	9.4447	92.0944	1.053	0.0000	0.0000
2024/11/26	R213	06/02/2025	11.35 Call	Bond Future	8028.5100	8.0285	7617.1700	7.6172	5.123	0.0000	0.0000
2024/11/26	R213	06/02/2025	11.35 Put	Bond Future	14.7900	0.0148	19.3400	0.0193	30.764	0.0000	0.0000
2024/11/26	R213	08/05/2025		Bond Future	9.3981	90.8521	9.5018	90.4279	1.103	0.0000	0.0000
2024/11/26	R213	08/05/2025	10.52 Call	Bond Future	4851.8700	4.8519	4495.0700	4.4951	7.354	0.0000	0.0000
2024/11/26	R213	08/05/2025	10.52 Put	Bond Future	389.5500	0.3896	456.9900	0.4570	17.312	0.0000	0.0000
2024/11/26	R213	07/08/2025		Bond Future	9.4678	92.6623	9.5772	92.2300	1.155	0.0000	0.0000
2024/11/26	R213	07/08/2025	11.66 Call	Bond Future	8434.2800	8.4343	8037.4100	8.0374	4.705	0.0000	0.0000
2024/11/26	R213	07/08/2025	11.66 Put	Bond Future	239.1000	0.2391	274.5100	0.2745	14.810	0.0000	0.0000
2024/11/26	R213	06/11/2025		Bond Future	9.5605	90.9151	9.6762	90.4748	1.210	0.0000	0.0000
2024/11/26	R213	06/11/2025	10.05 Call	Bond Future	3554.2200	3.5542	3279.8800	3.2799	7.719	0.0000	0.0000
2024/11/26	R213	06/11/2025	10.05 Put	Bond Future	1708.7100	1.7087	1874.7400	1.8747	9.717	0.0000	0.0000
2024/11/26	R213	05/02/2026		Bond Future	9.7253	92.4700	9.8480	92.0228	1.262	0.0000	0.0000
2024/11/26	R213	05/02/2026	9.89 Call	Bond Future	2943.0900	2.9431	2699.9700	2.7000	8.261	0.0000	0.0000
2024/11/26	R213	05/02/2026	9.89 Put	Bond Future	2343.3300	2.3433	2547.3900	2.5474	8.708	0.0000	0.0000
2024/11/26	R214	06/02/2025	13.63 Call	Bond Future	14044.2600	14.0443	13639.5800	13.6396	2.881	0.0000	0.0000
2024/11/26	R214	06/02/2025	13.63 Put	Bond Future	1.0700	0.0011	1.3200	0.0013	23.364	0.0000	0.0000
2024/11/26	R214	06/02/2025	12.25 Put	Bond Future	64.6600	0.0647	76.9200	0.0769	18.961	0.0000	0.0000
2024/11/26	R214	06/02/2025	12.25 Call	Bond Future	8074.1500	8.0742	7681.4800	7.6815	4.863	0.0000	0.0000
2024/11/26	R214	06/02/2025	11.75 Put	Bond Future	197.6500	0.1977	232.5500	0.2326	17.657	0.0000	0.0000
2024/11/26	R214	06/02/2025	11.75 Call	Bond Future	5762.5900	5.7626	5392.5600	5.3926	6.421	0.0000	0.0000
2024/11/26	R214	06/02/2025		Bond Future	10.7143	70.9725	10.7854	70.5676	0.663	0.0000	0.0000
2024/11/26	R214	06/02/2025	12.71 Call	Bond Future	10154.6500	10.1547	9754.1700	9.7542	3.944	0.0000	0.0000
2024/11/26	R214	06/02/2025	12.71 Put	Bond Future	22.7800	0.0228	27.2300	0.0272	19.535	0.0000	0.0000
2024/11/26	R214	08/05/2025		Bond Future	10.7828	69.1260	10.8561	68.7128	0.680	0.0000	0.0000
2024/11/26	R214	08/05/2025	12.40 Call	Bond Future	8636.3900	8.6364	8260.5700	8.2606	4.352	0.0000	0.0000
2024/11/26	R214	08/05/2025	12.40 Put	Bond Future	324.7300	0.3247	362.1000	0.3621	11.508	0.0000	0.0000
2024/11/26	R214	07/08/2025		Bond Future	10.8614	70.5030	10.9371	70.0819	0.697	0.0000	0.0000
2024/11/26	R214	07/08/2025	12.97 Call	Bond Future	10858.3600	10.8584	10476.7000	10.4767	3.515	0.0000	0.0000
2024/11/26	R214	07/08/2025	12.97 Put	Bond Future	442.3800	0.4424	481.8000	0.4818	8.911	0.0000	0.0000
2024/11/26	R214	06/11/2025		Bond Future	10.9516	68.5769	11.0298	68.1478	0.714	0.0000	0.0000
2024/11/26	R214	06/11/2025	11.64 Call	Bond Future	5931.8000	5.9318	5640.8400	5.6408	4.905	0.0000	0.0000
2024/11/26	R214	06/11/2025	11.64 Put	Bond Future	2287.2800	2.2873	2425.3400	2.4253	6.036	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	
2024/11/26	R214	05/02/2026		Bond Future	11.0785	69.7477	11.1593	69.3119	0.730	0.0000	0.0000
2024/11/26	R214	05/02/2026	11.26 Call	Bond Future	4615.5500	4.6156	4367.4000	4.3674	5.376	0.0000	0.0000
2024/11/26	R214	05/02/2026	11.26 Put	Bond Future	3642.9900	3.6430	3830.6400	3.8306	5.151	0.0000	0.0000
2024/11/26	R248	06/02/2025	10.30 Put	Bond Future	4850.1900	4.8502	5264.2500	5.2643	8.537	0.0000	0.0000
2024/11/26	R248	06/02/2025	10.30 Call	Bond Future	415.9100	0.4159	327.7000	0.3277	21.209	0.0000	0.0000
2024/11/26	R248	06/02/2025	11.00 Put	Bond Future	1611.6900	1.6117	1824.3900	1.8244	13.197	0.0000	0.0000
2024/11/26	R248	06/02/2025	11.00 Call	Bond Future	2336.9500	2.3370	2047.3800	2.0474	12.391	0.0000	0.0000
2024/11/26	R248	06/02/2025	11.70 Call	Bond Future	5795.8500	5.7959	5362.3900	5.3624	7.479	0.0000	0.0000
2024/11/26	R248	06/02/2025	11.70 Put	Bond Future	411.6400	0.4116	480.4500	0.4805	16.716	0.0000	0.0000
2024/11/26	R248	06/02/2025		Bond Future	10.8971	85.9585	10.9682	85.4563	0.652	0.0000	0.0000
2024/11/26	R248	06/02/2025	12.71 Call	Bond Future	11389.9300	11.3899	10896.7800	10.8968	4.330	0.0000	0.0000
2024/11/26	R248	06/02/2025	12.71 Put	Bond Future	47.7700	0.0478	56.8900	0.0569	19.091	0.0000	0.0000
2024/11/26	R248	08/05/2025		Bond Future	10.9688	83.2760	11.0422	82.7635	0.669	0.0000	0.0000
2024/11/26	R248	08/05/2025	12.60 Call	Bond Future	10677.4300	10.6774	10214.9000	10.2149	4.332	0.0000	0.0000
2024/11/26	R248	08/05/2025	12.60 Put	Bond Future	457.9700	0.4580	507.9100	0.5079	10.905	0.0000	0.0000
2024/11/26	R248	07/08/2025		Bond Future	11.0505	84.9347	11.1264	84.4124	0.686	0.0000	0.0000
2024/11/26	R248	07/08/2025	13.21 Call	Bond Future	13466.8200	13.4668	12994.1200	12.9941	3.510	0.0000	0.0000
2024/11/26	R248	07/08/2025	13.21 Put	Bond Future	566.0900	0.5661	615.6900	0.6157	8.762	0.0000	0.0000
2024/11/26	R248	06/11/2025		Bond Future	11.1434	82.1468	11.2218	81.6147	0.704	0.0000	0.0000
2024/11/26	R248	06/11/2025	11.74 Call	Bond Future	6841.3400	6.8413	6488.9000	6.4889	5.152	0.0000	0.0000
2024/11/26	R248	06/11/2025	11.74 Put	Bond Future	2936.7300	2.9367	3116.4200	3.1164	6.119	0.0000	0.0000
2024/11/26	R248	05/02/2026		Bond Future	11.2721	83.5478	11.3534	83.0073	0.721	0.0000	0.0000
2024/11/26	R248	05/02/2026	11.46 Call	Bond Future	5677.7300	5.6777	5368.8800	5.3689	5.440	0.0000	0.0000
2024/11/26	R248	05/02/2026	11.46 Put	Bond Future	4437.4600	4.4375	4669.1300	4.6691	5.221	0.0000	0.0000
2024/11/26	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/26	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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