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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/11/2024 TO 27/11/2024

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
2024/11/27	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/27	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/27	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/27	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/27	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/27	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/27	2029	06/02/2025		Bond Future	134.9455	134.9455	134.9179	0.020	0.0000	0.0000
2024/11/27	2029	06/02/2025	132.40 Call	Bond Future	2545.5200	2.5455	2517.9300	1.084	0.0000	0.0000
2024/11/27	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/27	2029	08/05/2025		Bond Future	136.3376	136.3376	136.3102	0.020	0.0000	0.0000
2024/11/27	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/27	2029	08/05/2025	137.85 Put	Bond Future	1512.4100	1.5124	1539.8100	1.812	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	
2024/11/27	2029	07/08/2025		Bond Future	139.0876	139.0876	139.0615	139.0615	0.019	0.0000	0.0000
2024/11/27	2029	07/08/2025	137.41 Call	Bond Future	1677.6000	1.6776	1651.4900	1.6515	1.556	0.0000	0.0000
2024/11/27	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/27	2029	06/11/2025		Bond Future	140.3979	140.3979	140.3731	140.3731	0.018	0.0000	0.0000
2024/11/27	2029	06/11/2025	139.79 Call	Bond Future	607.9400	0.6079	583.0500	0.5831	4.094	0.0000	0.0000
2024/11/27	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/27	2029	05/02/2026		Bond Future	142.8425	142.8425	142.8206	142.8206	0.015	0.0000	0.0000
2024/11/27	2029	05/02/2026	140.11 Call	Bond Future	2732.4600	2.7325	2710.6200	2.7106	0.799	0.0000	0.0000
2024/11/27	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/27	2030	06/02/2025	8.68 Put	Bond Future	1881.0600	1.8811	1800.0800	1.8001	4.305	0.0000	0.0000
2024/11/27	2030	06/02/2025	8.68 Call	Bond Future	436.8900	0.4369	462.0000	0.4620	5.747	0.0000	0.0000
2024/11/27	2030	06/02/2025	9.18 Put	Bond Future	793.2400	0.7932	742.6800	0.7427	6.374	0.0000	0.0000
2024/11/27	2030	06/02/2025	9.18 Call	Bond Future	1276.4700	1.2765	1332.0000	1.3320	4.350	0.0000	0.0000
2024/11/27	2030	06/02/2025	9.69 Call	Bond Future	2664.7400	2.6647	2747.6800	2.7477	3.112	0.0000	0.0000
2024/11/27	2030	06/02/2025	9.69 Put	Bond Future	263.7600	0.2638	240.6100	0.2406	8.777	0.0000	0.0000
2024/11/27	2030	06/02/2025		Bond Future	9.0535	96.0957	9.0258	96.2018	0.306	0.0000	0.0000
2024/11/27	2030	06/02/2025	10.68 Call	Bond Future	6010.5300	6.0105	6113.8200	6.1138	1.718	0.0000	0.0000
2024/11/27	2030	06/02/2025	10.68 Put	Bond Future	20.8400	0.0208	18.0400	0.0180	13.436	0.0000	0.0000
2024/11/27	2030	08/05/2025	12.28 Call	Bond Future	10843.4500	10.8435	10951.5400	10.9515	0.997	0.0000	0.0000
2024/11/27	2030	08/05/2025	12.28 Put	Bond Future	7.7600	0.0078	7.0000	0.0070	9.794	0.0000	0.0000
2024/11/27	2030	08/05/2025	10.69 Put	Bond Future	187.7100	0.1877	175.9600	0.1760	6.260	0.0000	0.0000
2024/11/27	2030	08/05/2025	10.69 Call	Bond Future	5797.7000	5.7977	5894.8000	5.8948	1.675	0.0000	0.0000
2024/11/27	2030	08/05/2025	11.86 Call	Bond Future	9513.5100	9.5135	9620.5400	9.6205	1.125	0.0000	0.0000
2024/11/27	2030	08/05/2025	11.86 Put	Bond Future	20.9700	0.0210	19.1500	0.0192	8.679	0.0000	0.0000
2024/11/27	2030	08/05/2025	10.31 Put	Bond Future	315.3500	0.3154	297.2200	0.2972	5.749	0.0000	0.0000
2024/11/27	2030	08/05/2025	10.31 Call	Bond Future	4618.1600	4.6182	4708.8800	4.7089	1.964	0.0000	0.0000
2024/11/27	2030	08/05/2025		Bond Future	9.1049	98.0698	9.0752	98.1786	0.325	0.0000	0.0000
2024/11/27	2030	08/05/2025	9.93 Call	Bond Future	3496.5200	3.4965	3578.1000	3.5781	2.333	0.0000	0.0000
2024/11/27	2030	08/05/2025	9.93 Put	Bond Future	524.3000	0.5243	497.0300	0.4970	5.201	0.0000	0.0000
2024/11/27	2030	08/05/2025	8.68 Put	Bond Future	2367.6000	2.3676	2292.1000	2.2921	3.189	0.0000	0.0000
2024/11/27	2030	08/05/2025	8.68 Call	Bond Future	791.6300	0.7916	824.9800	0.8250	4.213	0.0000	0.0000
2024/11/27	2030	08/05/2025	9.18 Put	Bond Future	1352.8600	1.3529	1298.5500	1.2986	4.014	0.0000	0.0000
2024/11/27	2030	08/05/2025	9.18 Call	Bond Future	1628.3100	1.6283	1682.8500	1.6829	3.349	0.0000	0.0000
2024/11/27	2030	08/05/2025	9.99 Call	Bond Future	3667.7300	3.6677	3750.9700	3.7510	2.270	0.0000	0.0000
2024/11/27	2030	08/05/2025	9.99 Put	Bond Future	483.8400	0.4838	458.2300	0.4582	5.293	0.0000	0.0000
2024/11/27	2030	08/05/2025	8.95 Put	Bond Future	1766.1300	1.7661	1701.9600	1.7020	3.633	0.0000	0.0000
2024/11/27	2030	08/05/2025	8.95 Call	Bond Future	1195.3500	1.1954	1240.0300	1.2400	3.738	0.0000	0.0000
2024/11/27	2030	08/05/2025	9.45 Put	Bond Future	972.9800	0.9730	929.6400	0.9296	4.454	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	
2024/11/27	2030	08/05/2025	9.45 Call	Bond Future	2230.2300	2.2302	2295.7400	2.2957	2.937	0.0000	0.0000
2024/11/27	2030	07/08/2025		Bond Future	9.1788	96.0137	9.1467	96.1260	0.349	0.0000	0.0000
2024/11/27	2030	07/08/2025	11.11 Call	Bond Future	6766.2500	6.7663	6865.0700	6.8651	1.460	0.0000	0.0000
2024/11/27	2030	07/08/2025	11.11 Put	Bond Future	283.1400	0.2831	269.6000	0.2696	4.782	0.0000	0.0000
2024/11/27	2030	07/08/2025	12.12 Call	Bond Future	9722.4700	9.7225	9830.8600	9.8309	1.115	0.0000	0.0000
2024/11/27	2030	07/08/2025	12.12 Put	Bond Future	64.5300	0.0645	60.5600	0.0606	6.152	0.0000	0.0000
2024/11/27	2030	07/08/2025	10.48 Put	Bond Future	538.6300	0.5386	515.5200	0.5155	4.291	0.0000	0.0000
2024/11/27	2030	07/08/2025	10.48 Call	Bond Future	4968.0300	4.9680	5057.2800	5.0573	1.796	0.0000	0.0000
2024/11/27	2030	06/11/2025		Bond Future	9.2632	97.8857	9.2285	98.0016	0.374	0.0000	0.0000
2024/11/27	2030	06/11/2025	9.54 Call	Bond Future	2545.0700	2.5451	2609.9900	2.6100	2.551	0.0000	0.0000
2024/11/27	2030	06/11/2025	9.54 Put	Bond Future	1626.4300	1.6264	1575.4800	1.5755	3.133	0.0000	0.0000
2024/11/27	2030	05/02/2026		Bond Future	9.4348	95.5531	9.3966	95.6735	0.404	0.0000	0.0000
2024/11/27	2030	05/02/2026	9.49 Call	Bond Future	2295.6800	2.2957	2356.8000	2.3568	2.662	0.0000	0.0000
2024/11/27	2030	05/02/2026	9.49 Put	Bond Future	2121.4900	2.1215	2062.1600	2.0622	2.797	0.0000	0.0000
2024/11/27	2032	06/02/2025	9.42 Put	Bond Future	1984.8300	1.9848	1937.2900	1.9373	2.395	0.0000	0.0000
2024/11/27	2032	06/02/2025	9.42 Call	Bond Future	707.8700	0.7079	721.1800	0.7212	1.880	0.0000	0.0000
2024/11/27	2032	06/02/2025	9.92 Put	Bond Future	832.8000	0.8328	802.5000	0.8025	3.638	0.0000	0.0000
2024/11/27	2032	06/02/2025	9.92 Call	Bond Future	1973.5300	1.9735	2004.0800	2.0041	1.548	0.0000	0.0000
2024/11/27	2032	06/02/2025	10.61 Call	Bond Future	4555.3500	4.5554	4604.6200	4.6046	1.082	0.0000	0.0000
2024/11/27	2032	06/02/2025	10.61 Put	Bond Future	206.3100	0.2063	194.7300	0.1947	5.613	0.0000	0.0000
2024/11/27	2032	06/02/2025		Bond Future	9.6820	95.7634	9.6694	95.8242	0.130	0.0000	0.0000
2024/11/27	2032	06/02/2025	11.72 Call	Bond Future	9233.1300	9.2331	9292.4100	9.2924	0.642	0.0000	0.0000
2024/11/27	2032	06/02/2025	11.72 Put	Bond Future	17.5600	0.0176	15.9900	0.0160	8.941	0.0000	0.0000
2024/11/27	2032	08/05/2025		Bond Future	9.7481	93.5657	9.7348	93.6284	0.137	0.0000	0.0000
2024/11/27	2032	08/05/2025	10.91 Call	Bond Future	5712.6800	5.7127	5761.8100	5.7618	0.860	0.0000	0.0000
2024/11/27	2032	08/05/2025	10.91 Put	Bond Future	451.7700	0.4518	438.2500	0.4383	2.993	0.0000	0.0000
2024/11/27	2032	08/05/2025	9.42 Put	Bond Future	2766.1100	2.7661	2721.9300	2.7219	1.597	0.0000	0.0000
2024/11/27	2032	08/05/2025	9.42 Call	Bond Future	1208.2400	1.2082	1226.7100	1.2267	1.529	0.0000	0.0000
2024/11/27	2032	08/05/2025	9.92 Put	Bond Future	1573.2400	1.5732	1540.9200	1.5409	2.054	0.0000	0.0000
2024/11/27	2032	08/05/2025	9.92 Call	Bond Future	2376.3200	2.3763	2406.6500	2.4067	1.276	0.0000	0.0000
2024/11/27	2032	08/05/2025	10.97 Call	Bond Future	5939.6100	5.9396	5989.5300	5.9895	0.840	0.0000	0.0000
2024/11/27	2032	08/05/2025	10.97 Put	Bond Future	417.4500	0.4175	404.7200	0.4047	3.049	0.0000	0.0000
2024/11/27	2032	07/08/2025		Bond Future	9.8305	95.4296	9.8162	95.4948	0.145	0.0000	0.0000
2024/11/27	2032	07/08/2025	12.01 Call	Bond Future	9589.0300	9.5890	9646.6200	9.6466	0.601	0.0000	0.0000
2024/11/27	2032	07/08/2025	12.01 Put	Bond Future	290.8300	0.2908	283.1800	0.2832	2.630	0.0000	0.0000
2024/11/27	2032	06/11/2025		Bond Future	9.9298	93.1291	9.9145	93.1968	0.154	0.0000	0.0000
2024/11/27	2032	06/11/2025	10.42 Call	Bond Future	4160.6500	4.1607	4199.1700	4.1992	0.926	0.0000	0.0000
2024/11/27	2032	06/11/2025	10.42 Put	Bond Future	2027.5000	2.0275	1998.2900	1.9983	1.441	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	
2024/11/27	2032	05/02/2026		Bond Future	10.0922	94.7186	10.0754	94.7900	0.166	0.0000	0.0000
2024/11/27	2032	05/02/2026	10.16 Call	Bond Future	3332.3900	3.3324	3366.7800	3.3668	1.032	0.0000	0.0000
2024/11/27	2032	05/02/2026	10.16 Put	Bond Future	3044.2100	3.0442	3007.2200	3.0072	1.215	0.0000	0.0000
2024/11/27	2033	06/02/2025		Bond Future	128.9118	128.9118	128.8880	128.8880	0.019	0.0000	0.0000
2024/11/27	2033	06/02/2025	124.94 Call	Bond Future	3971.8100	3.9718	3947.9600	3.9480	0.600	0.0000	0.0000
2024/11/27	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/27	2033	08/05/2025		Bond Future	130.0791	130.0791	130.0556	130.0556	0.018	0.0000	0.0000
2024/11/27	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/27	2033	08/05/2025	130.62 Put	Bond Future	540.9000	0.5409	564.3700	0.5644	4.339	0.0000	0.0000
2024/11/27	2033	07/08/2025		Bond Future	132.7030	132.7030	132.6807	132.6807	0.017	0.0000	0.0000
2024/11/27	2033	07/08/2025	128.65 Call	Bond Future	4053.0000	4.0530	4030.7200	4.0307	0.550	0.0000	0.0000
2024/11/27	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/27	2033	06/11/2025		Bond Future	133.7862	133.7862	133.7650	133.7650	0.016	0.0000	0.0000
2024/11/27	2033	06/11/2025	133.14 Call	Bond Future	646.1700	0.6462	625.0400	0.6250	3.270	0.0000	0.0000
2024/11/27	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/27	2033	05/02/2026		Bond Future	136.1157	136.1157	136.0976	136.0976	0.013	0.0000	0.0000
2024/11/27	2033	05/02/2026	132.88 Call	Bond Future	3235.7100	3.2357	3217.6100	3.2176	0.559	0.0000	0.0000
2024/11/27	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/27	2037	06/02/2025		Bond Future	10.6543	85.8692	10.6619	85.8236	0.072	0.0000	0.0000
2024/11/27	2037	06/02/2025	12.76 Call	Bond Future	11425.1200	11.4251	11379.0000	11.3790	0.404	0.0000	0.0000
2024/11/27	2037	06/02/2025	12.76 Put	Bond Future	16.6300	0.0166	16.1400	0.0161	2.946	0.0000	0.0000
2024/11/27	2037	08/05/2025	12.55 Put	Bond Future	298.1700	0.2982	298.3600	0.2984	0.064	0.0000	0.0000
2024/11/27	2037	08/05/2025	12.55 Call	Bond Future	10087.9100	10.0879	10042.0600	10.0421	0.455	0.0000	0.0000
2024/11/27	2037	08/05/2025	13.30 Put	Bond Future	91.1000	0.0911	90.8300	0.0908	0.296	0.0000	0.0000
2024/11/27	2037	08/05/2025	13.30 Call	Bond Future	13471.5000	13.4715	13425.1900	13.4252	0.344	0.0000	0.0000
2024/11/27	2037	08/05/2025		Bond Future	10.7399	87.6330	10.7477	87.5870	0.073	0.0000	0.0000
2024/11/27	2037	08/05/2025	12.25 Call	Bond Future	8710.7200	8.7107	8665.5000	8.6655	0.519	0.0000	0.0000
2024/11/27	2037	08/05/2025	12.25 Put	Bond Future	429.4700	0.4295	430.2900	0.4303	0.191	0.0000	0.0000
2024/11/27	2037	08/05/2025	13.35 Put	Bond Future	83.1900	0.0832	82.9300	0.0829	0.313	0.0000	0.0000
2024/11/27	2037	08/05/2025	13.35 Call	Bond Future	13694.1500	13.6942	13647.8500	13.6479	0.338	0.0000	0.0000
2024/11/27	2037	07/08/2025		Bond Future	10.8399	85.1181	10.8478	85.0723	0.073	0.0000	0.0000
2024/11/27	2037	07/08/2025	13.01 Call	Bond Future	11787.1600	11.7872	11742.5300	11.7425	0.379	0.0000	0.0000
2024/11/27	2037	07/08/2025	13.01 Put	Bond Future	441.6500	0.4417	442.7600	0.4428	0.251	0.0000	0.0000
2024/11/27	2037	07/08/2025	12.17 Call	Bond Future	8229.3100	8.2293	8187.3800	8.1874	0.510	0.0000	0.0000
2024/11/27	2037	07/08/2025	12.17 Put	Bond Future	1005.2100	1.0052	1009.0200	1.0090	0.379	0.0000	0.0000
2024/11/27	2037	07/08/2025	11.42 Call	Bond Future	5208.5900	5.2086	5171.8900	5.1719	0.705	0.0000	0.0000
2024/11/27	2037	07/08/2025	11.42 Put	Bond Future	1946.5700	1.9466	1955.6100	1.9556	0.464	0.0000	0.0000
2024/11/27	2037	07/08/2025	10.55 Put	Bond Future	4060.3300	4.0603	4080.3100	4.0803	0.492	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	
2024/11/27	2037	07/08/2025	10.55 Call	Bond Future	2362.1900	2.3622	2336.4300	2.3364	1.091	0.0000	0.0000
2024/11/27	2037	07/08/2025	10.64 Put	Bond Future	3773.5400	3.7735	3792.1600	3.7922	0.493	0.0000	0.0000
2024/11/27	2037	07/08/2025	10.64 Call	Bond Future	2607.6700	2.6077	2580.5500	2.5806	1.040	0.0000	0.0000
2024/11/27	2037	07/08/2025	11.82 Call	Bond Future	6780.5500	6.7806	6740.6300	6.7406	0.589	0.0000	0.0000
2024/11/27	2037	07/08/2025	11.82 Put	Bond Future	1370.8700	1.3709	1376.6900	1.3767	0.425	0.0000	0.0000
2024/11/27	2037	07/08/2025	11.07 Call	Bond Future	3946.3400	3.9463	3913.4100	3.9134	0.834	0.0000	0.0000
2024/11/27	2037	07/08/2025	11.07 Put	Bond Future	2630.8900	2.6309	2643.7000	2.6437	0.487	0.0000	0.0000
2024/11/27	2037	07/08/2025	10.34 Put	Bond Future	4800.5700	4.8006	4823.8400	4.8238	0.485	0.0000	0.0000
2024/11/27	2037	07/08/2025	10.34 Call	Bond Future	1842.5900	1.8426	1820.1200	1.8201	1.219	0.0000	0.0000
2024/11/27	2037	06/11/2025		Bond Future	10.9438	86.7767	10.9519	86.7312	0.073	0.0000	0.0000
2024/11/27	2037	06/11/2025	11.63 Call	Bond Future	6200.4600	6.2005	6164.7000	6.1647	0.577	0.0000	0.0000
2024/11/27	2037	06/11/2025	11.63 Put	Bond Future	2430.4700	2.4305	2440.1800	2.4402	0.400	0.0000	0.0000
2024/11/27	2037	05/02/2026		Bond Future	11.0934	84.0013	11.1013	83.9574	0.071	0.0000	0.0000
2024/11/27	2037	05/02/2026	11.20 Call	Bond Future	4678.1800	4.6782	4649.1700	4.6492	0.620	0.0000	0.0000
2024/11/27	2037	05/02/2026	11.20 Put	Bond Future	4090.5500	4.0906	4105.4500	4.1055	0.364	0.0000	0.0000
2024/11/27	2038	06/02/2025		Bond Future	138.6740	138.6740	139.4056	139.4056	0.528	0.0000	0.0000
2024/11/27	2038	06/02/2025	135.23 Call	Bond Future	3444.0400	3.4440	4175.6400	4.1756	21.242	0.0000	0.0000
2024/11/27	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/27	2038	08/05/2025		Bond Future	141.5565	141.5565	142.3042	142.3042	0.528	0.0000	0.0000
2024/11/27	2038	08/05/2025	139.68 Call	Bond Future	1876.4800	1.8765	2624.2300	2.6242	39.849	0.0000	0.0000
2024/11/27	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/27	2038	07/08/2025		Bond Future	142.2789	142.2789	143.0436	143.0436	0.537	0.0000	0.0000
2024/11/27	2038	07/08/2025	139.56 Call	Bond Future	2718.9400	2.7189	3483.5500	3.4836	28.122	0.0000	0.0000
2024/11/27	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/27	2038	06/11/2025		Bond Future	145.0899	145.0899	145.8715	145.8715	0.539	0.0000	0.0000
2024/11/27	2038	06/11/2025	143.88 Call	Bond Future	1209.8500	1.2099	1991.4800	1.9915	64.606	0.0000	0.0000
2024/11/27	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/27	2038	05/02/2026		Bond Future	145.4459	145.4459	146.2447	146.2447	0.549	0.0000	0.0000
2024/11/27	2038	05/02/2026	143.20 Call	Bond Future	2245.9000	2.2459	3044.7000	3.0447	35.567	0.0000	0.0000
2024/11/27	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/27	2040	06/02/2025	11.00 Put	Bond Future	1647.0200	1.6470	1641.5900	1.6416	0.330	0.0000	0.0000
2024/11/27	2040	06/02/2025	11.00 Call	Bond Future	1956.0300	1.9560	1935.3400	1.9353	1.058	0.0000	0.0000
2024/11/27	2040	06/02/2025	11.70 Call	Bond Future	5086.1400	5.0861	5064.9200	5.0649	0.417	0.0000	0.0000
2024/11/27	2040	06/02/2025	11.70 Put	Bond Future	428.4500	0.4285	422.4900	0.4225	1.391	0.0000	0.0000
2024/11/27	2040	06/02/2025	12.20 Call	Bond Future	7708.5300	7.7085	7689.7200	7.6897	0.244	0.0000	0.0000
2024/11/27	2040	06/02/2025	12.20 Put	Bond Future	146.6000	0.1466	143.0500	0.1431	2.422	0.0000	0.0000
2024/11/27	2040	06/02/2025		Bond Future	10.9523	86.0538	10.9547	86.0386	0.021	0.0000	0.0000
2024/11/27	2040	06/02/2025	12.95 Call	Bond Future	11655.5700	11.6556	11639.1700	11.6392	0.141	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/11/27	2040	06/02/2025	12.95 Put	Bond Future	27.1300	0.0271	25.9900	0.0260	4.202	0.0000	0.0000
2024/11/27	2040	08/05/2025		Bond Future	11.0410	87.8214	11.0433	87.8064	0.021	0.0000	0.0000
2024/11/27	2040	08/05/2025	12.63 Call	Bond Future	9770.3500	9.7704	9752.2200	9.7522	0.186	0.0000	0.0000
2024/11/27	2040	08/05/2025	12.63 Put	Bond Future	448.4700	0.4485	445.3700	0.4454	0.691	0.0000	0.0000
2024/11/27	2040	08/05/2025	12.75 Put	Bond Future	389.7100	0.3897	386.7800	0.3868	0.752	0.0000	0.0000
2024/11/27	2040	08/05/2025	12.75 Call	Bond Future	10351.8700	10.3519	10333.9100	10.3339	0.173	0.0000	0.0000
2024/11/27	2040	08/05/2025	13.50 Put	Bond Future	129.1200	0.1291	127.5700	0.1276	1.200	0.0000	0.0000
2024/11/27	2040	08/05/2025	13.50 Call	Bond Future	13910.7900	13.9108	13894.2100	13.8942	0.119	0.0000	0.0000
2024/11/27	2040	08/05/2025	13.43 Put	Bond Future	145.3600	0.1454	143.6800	0.1437	1.156	0.0000	0.0000
2024/11/27	2040	08/05/2025	13.43 Call	Bond Future	13583.3900	13.5834	13566.6800	13.5667	0.123	0.0000	0.0000
2024/11/27	2040	07/08/2025		Bond Future	11.1431	85.0595	11.1454	85.0453	0.020	0.0000	0.0000
2024/11/27	2040	07/08/2025	13.29 Call	Bond Future	12554.4700	12.5545	12538.1100	12.5381	0.130	0.0000	0.0000
2024/11/27	2040	07/08/2025	13.29 Put	Bond Future	517.2600	0.5173	515.0400	0.5150	0.429	0.0000	0.0000
2024/11/27	2040	06/11/2025		Bond Future	11.2484	86.7166	11.2505	86.7034	0.019	0.0000	0.0000
2024/11/27	2040	06/11/2025	11.84 Call	Bond Future	6420.6100	6.4206	6405.9600	6.4060	0.228	0.0000	0.0000
2024/11/27	2040	06/11/2025	11.84 Put	Bond Future	2877.5400	2.8775	2876.0600	2.8761	0.051	0.0000	0.0000
2024/11/27	2040	05/02/2026		Bond Future	11.3955	83.6890	11.3974	83.6779	0.016	0.0000	0.0000
2024/11/27	2040	05/02/2026	11.49 Call	Bond Future	5024.5900	5.0246	5013.1200	5.0131	0.228	0.0000	0.0000
2024/11/27	2040	05/02/2026	11.49 Put	Bond Future	4455.9900	4.4560	4455.5900	4.4556	0.009	0.0000	0.0000
2024/11/27	2044	06/02/2025	11.50 Call	Bond Future	3849.4800	3.8495	3698.8300	3.6988	3.914	0.0000	0.0000
2024/11/27	2044	06/02/2025	11.50 Put	Bond Future	805.4200	0.8054	843.8900	0.8439	4.776	0.0000	0.0000
2024/11/27	2044	06/02/2025	11.15 Put	Bond Future	1537.0000	1.5370	1605.5300	1.6055	4.459	0.0000	0.0000
2024/11/27	2044	06/02/2025	11.15 Call	Bond Future	2311.4800	2.3115	2190.8900	2.1909	5.217	0.0000	0.0000
2024/11/27	2044	06/02/2025	10.65 Put	Bond Future	3440.2000	3.4402	3565.7100	3.5657	3.648	0.0000	0.0000
2024/11/27	2044	06/02/2025	10.65 Call	Bond Future	786.1200	0.7861	722.5100	0.7225	8.092	0.0000	0.0000
2024/11/27	2044	06/02/2025	13.75 Call	Bond Future	15448.1300	15.4481	15259.1100	15.2591	1.224	0.0000	0.0000
2024/11/27	2044	06/02/2025	13.75 Put	Bond Future	3.2800	0.0033	3.3800	0.0034	3.049	0.0000	0.0000
2024/11/27	2044	06/02/2025	12.50 Put	Bond Future	101.7000	0.1017	106.3500	0.1064	4.572	0.0000	0.0000
2024/11/27	2044	06/02/2025	12.50 Call	Bond Future	9092.8800	9.0929	8908.4100	8.9084	2.029	0.0000	0.0000
2024/11/27	2044	06/02/2025	12.00 Put	Bond Future	295.3300	0.2953	309.6700	0.3097	4.856	0.0000	0.0000
2024/11/27	2044	06/02/2025	12.00 Call	Bond Future	6408.1100	6.4081	6233.3300	6.2333	2.727	0.0000	0.0000
2024/11/27	2044	06/02/2025		Bond Future	11.0341	82.2572	11.0623	82.0681	0.255	0.0000	0.0000
2024/11/27	2044	06/02/2025	13.02 Call	Bond Future	11830.6300	11.8306	11642.8000	11.6428	1.588	0.0000	0.0000
2024/11/27	2044	06/02/2025	13.02 Put	Bond Future	32.5700	0.0326	33.8600	0.0339	3.961	0.0000	0.0000
2024/11/27	2044	08/05/2025		Bond Future	11.1182	83.9468	11.1472	83.7542	0.261	0.0000	0.0000
2024/11/27	2044	08/05/2025	12.72 Call	Bond Future	10062.6900	10.0627	9885.8100	9.8858	1.758	0.0000	0.0000
2024/11/27	2044	08/05/2025	12.72 Put	Bond Future	440.7200	0.4407	456.3900	0.4564	3.556	0.0000	0.0000
2024/11/27	2044	08/05/2025	Call	Bond Future	27.9200	0.0279	24.9600	0.0250	10.602	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/11/27	2044	08/05/2025	Put	Bond Future		16081.1300	16.0811	16270.7200	16.2707	1.179	0.0000	0.0000
2024/11/27	2044	08/05/2025	12.40 Call	Bond Future		8494.0600	8.4941	8324.2000	8.3242	2.000	0.0000	0.0000
2024/11/27	2044	08/05/2025	12.40 Put	Bond Future		641.2900	0.6413	663.9800	0.6640	3.538	0.0000	0.0000
2024/11/27	2044	08/05/2025	11.65 Call	Bond Future		4954.8400	4.9548	4813.8100	4.8138	2.846	0.0000	0.0000
2024/11/27	2044	08/05/2025	11.65 Put	Bond Future		1539.6500	1.5397	1591.1700	1.5912	3.346	0.0000	0.0000
2024/11/27	2044	08/05/2025	10.92 Put	Bond Future		3490.4400	3.4904	3591.0200	3.5910	2.882	0.0000	0.0000
2024/11/27	2044	08/05/2025	10.92 Call	Bond Future		2156.2900	2.1563	2064.3200	2.0643	4.265	0.0000	0.0000
2024/11/27	2044	07/08/2025		Bond Future		11.2143	81.2329	11.2442	81.0377	0.267	0.0000	0.0000
2024/11/27	2044	07/08/2025	13.34 Call	Bond Future		12760.0100	12.7600	12581.0600	12.5811	1.402	0.0000	0.0000
2024/11/27	2044	07/08/2025	13.34 Put	Bond Future		565.0700	0.5651	581.3800	0.5814	2.886	0.0000	0.0000
2024/11/27	2044	06/11/2025		Bond Future		11.3129	82.8155	11.3436	82.6175	0.272	0.0000	0.0000
2024/11/27	2044	06/11/2025	11.88 Call	Bond Future		6504.7300	6.5047	6370.7800	6.3708	2.059	0.0000	0.0000
2024/11/27	2044	06/11/2025	11.88 Put	Bond Future		2978.0200	2.9780	3041.9900	3.0420	2.148	0.0000	0.0000
2024/11/27	2044	05/02/2026		Bond Future		11.4494	79.8462	11.4810	79.6471	0.276	0.0000	0.0000
2024/11/27	2044	05/02/2026	11.56 Call	Bond Future		5312.1500	5.3122	5196.9600	5.1970	2.168	0.0000	0.0000
2024/11/27	2044	05/02/2026	11.56 Put	Bond Future		4618.6300	4.6186	4702.5300	4.7025	1.817	0.0000	0.0000
2024/11/27	2046	06/02/2025		Bond Future		121.3868	121.3868	121.8199	121.8199	0.357	0.0000	0.0000
2024/11/27	2046	06/02/2025	114.01 Call	Bond Future		7376.8200	7.3768	7809.8600	7.8099	5.870	0.0000	0.0000
2024/11/27	2046	06/02/2025	114.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/27	2046	08/05/2025		Bond Future		121.6896	121.6896	122.1323	122.1323	0.364	0.0000	0.0000
2024/11/27	2046	08/05/2025	121.97 Call	Bond Future		0.0000	0.0000	162.2900	0.1623	100.000	0.0000	0.0000
2024/11/27	2046	08/05/2025	121.97 Put	Bond Future		280.3900	0.2804	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/11/27	2046	07/08/2025		Bond Future		124.1436	124.1436	124.5968	124.5968	0.365	0.0000	0.0000
2024/11/27	2046	07/08/2025	118.69 Call	Bond Future		5453.5600	5.4536	5906.8300	5.9068	8.311	0.0000	0.0000
2024/11/27	2046	07/08/2025	118.69 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/27	2046	06/11/2025		Bond Future		124.3355	124.3355	124.7992	124.7992	0.373	0.0000	0.0000
2024/11/27	2046	06/11/2025	125.41 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/27	2046	06/11/2025	125.41 Put	Bond Future		1074.5300	1.0745	610.8100	0.6108	43.156	0.0000	0.0000
2024/11/27	2046	05/02/2026		Bond Future		126.4965	126.4965	126.9716	126.9716	0.376	0.0000	0.0000
2024/11/27	2046	05/02/2026	121.65 Call	Bond Future		4846.5100	4.8465	5321.6400	5.3216	9.804	0.0000	0.0000
2024/11/27	2046	05/02/2026	121.65 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/27	2050	06/02/2025		Bond Future		120.6743	120.6743	120.2433	120.2433	0.357	0.0000	0.0000
2024/11/27	2050	06/02/2025	115.60 Call	Bond Future		5074.2600	5.0743	4643.2700	4.6433	8.494	0.0000	0.0000
2024/11/27	2050	06/02/2025	115.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/27	2050	08/05/2025		Bond Future		123.1826	123.1826	122.7436	122.7436	0.356	0.0000	0.0000
2024/11/27	2050	08/05/2025	121.16 Call	Bond Future		2022.6400	2.0226	1583.5900	1.5836	21.707	0.0000	0.0000
2024/11/27	2050	08/05/2025	121.16 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/27	2050	07/08/2025		Bond Future		123.2907	123.2907	122.8444	122.8444	0.362	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	
2024/11/27	2050	07/08/2025	119.89 Call	Bond Future	3400.6700	3.4007	2954.4200	2.9544	13.122	0.0000	0.0000
2024/11/27	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/27	2050	06/11/2025		Bond Future	125.7264	125.7264	125.2729	125.2729	0.361	0.0000	0.0000
2024/11/27	2050	06/11/2025	124.42 Call	Bond Future	1306.3500	1.3064	852.8700	0.8529	34.714	0.0000	0.0000
2024/11/27	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/27	2050	05/02/2026		Bond Future	125.4970	125.4970	125.0386	125.0386	0.365	0.0000	0.0000
2024/11/27	2050	05/02/2026	122.82 Call	Bond Future	2676.9800	2.6770	2218.6100	2.2186	17.123	0.0000	0.0000
2024/11/27	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/27	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/27	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/27	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/27	AL37	06/02/2025		Index Future	1074.8900	1074.8900	1075.8860	1075.8860	0.093	0.0000	0.0000
2024/11/27	AL37	08/05/2025		Index Future	1096.9800	1096.9800	1097.9990	1097.9990	0.093	0.0000	0.0000
2024/11/27	AL37	07/08/2025		Index Future	1118.8690	1118.8690	1119.9120	1119.9120	0.093	0.0000	0.0000
2024/11/27	AL37	06/11/2025		Index Future	1140.7570	1140.7570	1141.8260	1141.8260	0.094	0.0000	0.0000
2024/11/27	AL37	05/02/2026		Index Future	1160.4350	1160.4350	1161.5310	1161.5310	0.094	0.0000	0.0000
2024/11/27	AL7T	06/02/2025		Index Future	1298.7290	1298.7290	1298.6320	1298.6320	0.007	0.0000	0.0000
2024/11/27	AL7T	08/05/2025		Index Future	1325.4200	1325.4200	1325.3230	1325.3230	0.007	0.0000	0.0000
2024/11/27	AL7T	07/08/2025		Index Future	1351.8660	1351.8660	1351.7740	1351.7740	0.007	0.0000	0.0000
2024/11/27	AL7T	06/11/2025		Index Future	1378.3130	1378.3130	1378.2240	1378.2240	0.006	0.0000	0.0000
2024/11/27	AL7T	05/02/2026		Index Future	1402.0880	1402.0880	1402.0090	1402.0090	0.006	0.0000	0.0000
2024/11/27	ALBI	06/02/2025		Index Future	1118.5740	1118.5740	1118.0390	1118.0390	0.048	0.0000	0.0000
2024/11/27	ALBI	08/05/2025		Index Future	1141.5610	1141.5610	1141.0190	1141.0190	0.047	0.0000	0.0000
2024/11/27	ALBI	07/08/2025		Index Future	1164.3400	1164.3400	1163.7910	1163.7910	0.047	0.0000	0.0000
2024/11/27	ALBI	06/11/2025		Index Future	1187.1180	1187.1180	1186.5630	1186.5630	0.047	0.0000	0.0000
2024/11/27	ALBI	05/02/2026		Index Future	1207.5950	1207.5950	1207.0410	1207.0410	0.046	0.0000	0.0000
2024/11/27	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/27	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/27	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/27	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/27	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/27	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
2024/11/27	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/11/27	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/27	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/27	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/27	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/27	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/27	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/27	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.0000	0.0000
2024/11/27	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/27	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/27	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/27	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/27	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/27	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/11/27	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/27	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/27	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/27	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/27	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/27	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/27	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/27	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/27	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/27	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/27	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/27	ES33	06/02/2025		Bond Future	10.8845	84.4910	10.8965	84.4334	0.110	0.0000
2024/11/27	ES33	06/02/2025	13.34 Call	Bond Future	10759.4400	10.7594	10701.8200	10.7018	0.536	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
2024/11/27	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/27	ES33	08/05/2025		Bond Future	10.9878	82.4466	11.0002	82.3883	0.113	0.0000
2024/11/27	ES33	08/05/2025	12.73 Call	Bond Future	7674.5600	7.6746	7616.3000	7.6163	0.759	0.0000
2024/11/27	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/27	ES33	07/08/2025		Bond Future	11.1069	84.1082	11.1196	84.0499	0.115	0.0000
2024/11/27	ES33	07/08/2025	13.56 Call	Bond Future	10303.5700	10.3036	10245.2900	10.2453	0.566	0.0000
2024/11/27	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/27	ES33	06/11/2025		Bond Future	11.2463	81.9706	11.2594	81.9123	0.116	0.0000
2024/11/27	ES33	06/11/2025	12.01 Call	Bond Future	3320.3700	3.3204	3262.0700	3.2621	1.756	0.0000
2024/11/27	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/27	ES33	05/02/2026		Bond Future	11.4455	83.3878	11.4587	83.3307	0.115	0.0000
2024/11/27	ES33	05/02/2026	11.49 Call	Bond Future	192.3200	0.1923	135.2300	0.1352	29.685	0.0000
2024/11/27	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/27	ES42	06/02/2025		Bond Future	11.3685	81.0517	11.3963	80.8796	0.244	0.0000
2024/11/27	ES42	06/02/2025	13.71 Call	Bond Future	12658.2500	12.6583	12486.0900	12.4861	1.360	0.0000
2024/11/27	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/27	ES42	08/05/2025		Bond Future	11.4626	78.4691	11.4913	78.2938	0.250	0.0000
2024/11/27	ES42	08/05/2025	13.25 Call	Bond Future	9838.1600	9.8382	9662.9300	9.6629	1.781	0.0000
2024/11/27	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/27	ES42	07/08/2025		Bond Future	11.5656	80.0494	11.5952	79.8717	0.255	0.0000
2024/11/27	ES42	07/08/2025	13.79 Call	Bond Future	11777.1900	11.7772	11599.5200	11.5995	1.509	0.0000
2024/11/27	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/27	ES42	06/11/2025		Bond Future	11.6806	77.3631	11.7111	77.1829	0.261	0.0000
2024/11/27	ES42	06/11/2025	12.39 Call	Bond Future	4029.1700	4.0292	3849.0400	3.8490	4.471	0.0000
2024/11/27	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/27	ES42	05/02/2026		Bond Future	11.8335	78.6951	11.8648	78.5140	0.264	0.0000
2024/11/27	ES42	05/02/2026	11.85 Call	Bond Future	95.3600	0.0954	0.0000	0.0000	(100.000)	0.0000
2024/11/27	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	85.7600	0.0858	100.000	0.0000
2024/11/27	GOVI	06/02/2025		GOVI	1101.1130	1101.1130	1100.6620	1100.6620	0.041	0.0000
2024/11/27	GOVI	06/02/2025	972.00 Call	GOVI	1291130.0000	129.1130	1286620.0000	128.6620	0.349	0.0000
2024/11/27	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/27	GOVI	08/05/2025		GOVI	1123.7430	1123.7430	1123.2840	1123.2840	0.041	0.0000
2024/11/27	GOVI	08/05/2025	1,022.00 Call	GOVI	1017430.0000	101.7430	1012840.0000	101.2840	0.451	0.0000
2024/11/27	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/27	GOVI	07/08/2025		GOVI	1146.1650	1146.1650	1145.7020	1145.7020	0.040	0.0000
2024/11/27	GOVI	07/08/2025	1,011.00 Call	GOVI	1351650.0000	135.1650	1347020.0000	134.7020	0.343	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	
2024/11/27	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2024/11/27	GOVI	06/11/2025		GOVI	1168.5880	1168.5880	1168.1210	1168.1210	0.040	0.0000	0.0000
2024/11/27	GOVI	06/11/2025	1,112. Call 00	GOVI	565880.0000	56.5880	561210.0000	56.1210	0.825	0.0000	0.0000
2024/11/27	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/27	GOVI	05/02/2026		GOVI	1188.7450	1188.7450	1188.2790	1188.2790	0.039	0.0000	0.0000
2024/11/27	GOVI	05/02/2026	1,150. Call 00	GOVI	387450.0000	38.7450	382790.0000	38.2790	1.203	0.0000	0.0000
2024/11/27	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/27	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/11/27	IGOV	06/02/2025		Index Future	374.4840	374.4840	374.8480	374.8480	0.097	0.0000	0.0000
2024/11/27	IGOV	08/05/2025		Index Future	382.2710	382.2710	382.6430	382.6430	0.097	0.0000	0.0000
2024/11/27	IGOV	07/08/2025		Index Future	389.9870	389.9870	390.3690	390.3690	0.098	0.0000	0.0000
2024/11/27	IGOV	06/11/2025		Index Future	397.7030	397.7030	398.0940	398.0940	0.098	0.0000	0.0000
2024/11/27	IGOV	05/02/2026		Index Future	404.6490	404.6490	405.0500	405.0500	0.099	0.0000	0.0000
2024/11/27	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/11/27	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/11/27	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/11/27	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/11/27	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/11/27	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/11/27	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/11/27	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/11/27	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/11/27	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/11/27	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/11/27	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/11/27	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/11/27	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	8.3600	8.3600	91.6400	0.000	0.0000	0.0000
2024/11/27	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/11/27	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/11/27	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/11/27	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/11/27	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/11/27	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/11/27	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/11/27	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/11/27	R033	06/02/2025		Bond Future	9.9751	103.7943	9.9466	103.9506	0.285	0.0000	0.0000
2024/11/27	R033	06/02/2025	10.33 Call	Bond Future	2711.7300	2.7117	2811.9100	2.8119	3.694	0.0000	0.0000
2024/11/27	R033	06/02/2025	10.33 Put	Bond Future	787.9300	0.7879	731.8200	0.7318	7.121	0.0000	0.0000
2024/11/27	R033	08/05/2025		Bond Future	10.0515	100.8770	10.0216	101.0371	0.297	0.0000	0.0000
2024/11/27	R033	08/05/2025	10.33 Call	Bond Future	3128.0500	3.1281	3219.9300	3.2199	2.937	0.0000	0.0000
2024/11/27	R033	08/05/2025	10.33 Put	Bond Future	1652.9300	1.6529	1584.7200	1.5847	4.127	0.0000	0.0000
2024/11/27	R033	07/08/2025		Bond Future	10.1436	102.8862	10.1120	103.0509	0.312	0.0000	0.0000
2024/11/27	R033	07/08/2025	10.33 Call	Bond Future	3310.2900	3.3103	3399.1600	3.3992	2.685	0.0000	0.0000
2024/11/27	R033	07/08/2025	10.33 Put	Bond Future	2346.6800	2.3467	2270.8500	2.2709	3.231	0.0000	0.0000
2024/11/27	R033	06/11/2025		Bond Future	10.2522	99.8477	10.2187	100.0170	0.326	0.0000	0.0000
2024/11/27	R033	06/11/2025	10.33 Call	Bond Future	3554.0500	3.5541	3640.5000	3.6405	2.432	0.0000	0.0000
2024/11/27	R033	06/11/2025	10.33 Put	Bond Future	3161.7900	3.1618	3078.9600	3.0790	2.620	0.0000	0.0000
2024/11/27	R033	05/02/2026		Bond Future	10.4202	101.5499	10.3844	101.7247	0.343	0.0000	0.0000
2024/11/27	R033	05/02/2026	10.49 Call	Bond Future	3841.9800	3.8420	3931.6000	3.9316	2.333	0.0000	0.0000
2024/11/27	R033	05/02/2026	10.49 Put	Bond Future	3501.8700	3.5019	3416.6300	3.4166	2.434	0.0000	0.0000
2024/11/27	R035	06/02/2025	10.10 Put	Bond Future	2106.9300	2.1069	2122.8500	2.1229	0.756	0.0000	0.0000
2024/11/27	R035	06/02/2025	10.10 Call	Bond Future	1122.1200	1.1221	1093.4600	1.0935	2.554	0.0000	0.0000
2024/11/27	R035	06/02/2025	11.10 Call	Bond Future	4981.2400	4.9812	4935.9500	4.9360	0.909	0.0000	0.0000
2024/11/27	R035	06/02/2025	11.10 Put	Bond Future	312.6300	0.3126	311.9200	0.3119	0.227	0.0000	0.0000
2024/11/27	R035	06/02/2025	11.30 Call	Bond Future	5944.2400	5.9442	5898.5200	5.8985	0.769	0.0000	0.0000
2024/11/27	R035	06/02/2025	11.30 Put	Bond Future	201.6900	0.2017	200.5500	0.2006	0.565	0.0000	0.0000
2024/11/27	R035	06/02/2025	10.65 Call	Bond Future	2973.3100	2.9733	2931.7300	2.9317	1.398	0.0000	0.0000
2024/11/27	R035	06/02/2025	10.65 Put	Bond Future	789.0000	0.7890	792.0000	0.7920	0.380	0.0000	0.0000
2024/11/27	R035	06/02/2025	10.34 Put	Bond Future	1405.1700	1.4052	1414.2200	1.4142	0.644	0.0000	0.0000
2024/11/27	R035	06/02/2025	10.34 Call	Bond Future	1821.6500	1.8217	1786.1200	1.7861	1.950	0.0000	0.0000
2024/11/27	R035	06/02/2025	10.26 Put	Bond Future	1615.3200	1.6153	1626.4600	1.6265	0.690	0.0000	0.0000
2024/11/27	R035	06/02/2025	10.26 Call	Bond Future	1567.9100	1.5679	1534.4700	1.5345	2.133	0.0000	0.0000
2024/11/27	R035	06/02/2025		Bond Future	10.2682	95.4048	10.2758	95.3602	0.075	0.0000	0.0000
2024/11/27	R035	06/02/2025	12.41 Call	Bond Future	11396.6600	11.3967	11351.6800	11.3517	0.395	0.0000	0.0000
2024/11/27	R035	06/02/2025	12.41 Put	Bond Future	12.9800	0.0130	12.5800	0.0126	3.082	0.0000	0.0000
2024/11/27	R035	08/05/2025		Bond Future	10.3422	92.8530	10.3501	92.8080	0.076	0.0000	0.0000
2024/11/27	R035	08/05/2025	11.78 Call	Bond Future	8173.8700	8.1739	8129.9200	8.1299	0.538	0.0000	0.0000
2024/11/27	R035	08/05/2025	11.78 Put	Bond Future	448.0200	0.4480	449.0600	0.4491	0.232	0.0000	0.0000
2024/11/27	R035	08/05/2025	13.35 Call	Bond Future	15208.0800	15.2081	15162.9000	15.1629	0.297	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	
2024/11/27	R035	08/05/2025	13.35 Put	Bond Future	32.8900	0.0329	32.7000	0.0327	0.578	0.0000	0.0000
2024/11/27	R035	08/05/2025	12.70 Call	Bond Future	12322.0300	12.3220	12276.8500	12.2769	0.367	0.0000	0.0000
2024/11/27	R035	08/05/2025	12.70 Put	Bond Future	115.0400	0.1150	114.8500	0.1149	0.165	0.0000	0.0000
2024/11/27	R035	08/05/2025	11.46 Put	Bond Future	664.7100	0.6647	667.0300	0.6670	0.349	0.0000	0.0000
2024/11/27	R035	08/05/2025	11.46 Call	Bond Future	6750.3200	6.7503	6707.6500	6.7077	0.632	0.0000	0.0000
2024/11/27	R035	08/05/2025	11.70 Call	Bond Future	7814.5100	7.8145	7770.8300	7.7708	0.559	0.0000	0.0000
2024/11/27	R035	08/05/2025	11.70 Put	Bond Future	494.6500	0.4947	495.9600	0.4960	0.265	0.0000	0.0000
2024/11/27	R035	08/05/2025	10.95 Call	Bond Future	4604.7400	4.6047	4565.8500	4.5659	0.845	0.0000	0.0000
2024/11/27	R035	08/05/2025	10.95 Put	Bond Future	1225.1700	1.2252	1231.2700	1.2313	0.498	0.0000	0.0000
2024/11/27	R035	08/05/2025	10.44 Put	Bond Future	2189.8400	2.1898	2202.6700	2.2027	0.586	0.0000	0.0000
2024/11/27	R035	08/05/2025	10.44 Call	Bond Future	2745.5400	2.7455	2713.3800	2.7134	1.171	0.0000	0.0000
2024/11/27	R035	07/08/2025		Bond Future	10.4304	94.7031	10.4384	94.6585	0.077	0.0000	0.0000
2024/11/27	R035	07/08/2025	12.65 Call	Bond Future	11708.6100	11.7086	11665.0300	11.6650	0.372	0.0000	0.0000
2024/11/27	R035	07/08/2025	12.65 Put	Bond Future	377.2700	0.3773	378.2800	0.3783	0.268	0.0000	0.0000
2024/11/27	R035	06/11/2025		Bond Future	10.5353	92.0430	10.5434	91.9988	0.077	0.0000	0.0000
2024/11/27	R035	06/11/2025	11.20 Call	Bond Future	5863.1800	5.8632	5828.6900	5.8287	0.588	0.0000	0.0000
2024/11/27	R035	06/11/2025	11.20 Put	Bond Future	2331.1400	2.3311	2340.8900	2.3409	0.418	0.0000	0.0000
2024/11/27	R035	05/02/2026		Bond Future	10.6916	93.6151	10.6996	93.5726	0.075	0.0000	0.0000
2024/11/27	R035	05/02/2026	10.79 Call	Bond Future	4322.6400	4.3226	4294.9900	4.2950	0.640	0.0000	0.0000
2024/11/27	R035	05/02/2026	10.79 Put	Bond Future	3802.0800	3.8021	3816.9400	3.8169	0.391	0.0000	0.0000
2024/11/27	R038	06/02/2025		Bond Future	10.8322	104.2716	10.8292	104.2925	0.028	0.0000	0.0000
2024/11/27	R038	06/02/2025	11.24 Call	Bond Future	3714.3400	3.7143	3717.1000	3.7171	0.074	0.0000	0.0000
2024/11/27	R038	06/02/2025	11.24 Put	Bond Future	942.3200	0.9423	924.1900	0.9242	1.924	0.0000	0.0000
2024/11/27	R038	08/05/2025		Bond Future	10.9233	100.9222	10.9201	100.9441	0.029	0.0000	0.0000
2024/11/27	R038	08/05/2025	11.24 Call	Bond Future	4174.9400	4.1749	4179.8600	4.1799	0.118	0.0000	0.0000
2024/11/27	R038	08/05/2025	11.24 Put	Bond Future	2050.3000	2.0503	2033.2700	2.0333	0.831	0.0000	0.0000
2024/11/27	R038	07/08/2025		Bond Future	11.0266	102.9321	11.0231	102.9559	0.032	0.0000	0.0000
2024/11/27	R038	07/08/2025	11.24 Call	Bond Future	4505.4100	4.5054	4511.8200	4.5118	0.142	0.0000	0.0000
2024/11/27	R038	07/08/2025	11.24 Put	Bond Future	3093.9200	3.0939	3076.6000	3.0766	0.560	0.0000	0.0000
2024/11/27	R038	06/11/2025		Bond Future	11.1429	99.4526	11.1390	99.4781	0.035	0.0000	0.0000
2024/11/27	R038	06/11/2025	11.24 Call	Bond Future	4870.1700	4.8702	4877.5300	4.8775	0.151	0.0000	0.0000
2024/11/27	R038	06/11/2025	11.24 Put	Bond Future	4237.0300	4.2370	4218.8500	4.2189	0.429	0.0000	0.0000
2024/11/27	R038	06/11/2025	12.33 Call	Bond Future	9343.3800	9.3434	9356.7600	9.3568	0.143	0.0000	0.0000
2024/11/27	R038	06/11/2025	12.33 Put	Bond Future	1997.8100	1.9978	1985.6500	1.9857	0.609	0.0000	0.0000
2024/11/27	R038	06/11/2025	10.98 Put	Bond Future	5052.1600	5.0522	5032.5200	5.0325	0.389	0.0000	0.0000
2024/11/27	R038	06/11/2025	10.98 Call	Bond Future	3977.3900	3.9774	3983.2900	3.9833	0.148	0.0000	0.0000
2024/11/27	R038	05/02/2026		Bond Future	11.3043	101.1463	11.2998	101.1750	0.040	0.0000	0.0000
2024/11/27	R038	05/02/2026	11.44 Call	Bond Future	5526.1200	5.5261	5536.1800	5.5362	0.182	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	
2024/11/27	R038	05/02/2026	11.44 Put	Bond Future	4665.1400	4.6651	4646.4600	4.6465	0.400	0.0000	0.0000
2024/11/27	R053	06/02/2025		Bond Future	10.9766	109.8641	11.0048	109.6079	0.257	0.0000	0.0000
2024/11/27	R053	06/02/2025	12.94 Call	Bond Future	15533.0100	15.5330	15278.8200	15.2788	1.636	0.0000	0.0000
2024/11/27	R053	06/02/2025	12.94 Put	Bond Future	49.2200	0.0492	51.2500	0.0513	4.124	0.0000	0.0000
2024/11/27	R053	08/05/2025		Bond Future	11.0533	106.2522	11.0825	105.9913	0.264	0.0000	0.0000
2024/11/27	R053	08/05/2025	12.64 Call	Bond Future	13340.6800	13.3407	13102.5000	13.1025	1.785	0.0000	0.0000
2024/11/27	R053	08/05/2025	12.64 Put	Bond Future	655.7100	0.6557	678.4100	0.6784	3.462	0.0000	0.0000
2024/11/27	R053	07/08/2025		Bond Future	11.1392	108.3681	11.1692	108.1035	0.269	0.0000	0.0000
2024/11/27	R053	07/08/2025	13.17 Call	Bond Future	16392.6100	16.3926	16152.8000	16.1528	1.463	0.0000	0.0000
2024/11/27	R053	07/08/2025	13.17 Put	Bond Future	858.5700	0.8586	883.3600	0.8834	2.887	0.0000	0.0000
2024/11/27	R053	06/11/2025		Bond Future	11.2344	104.6161	11.2653	104.3478	0.275	0.0000	0.0000
2024/11/27	R053	06/11/2025	11.76 Call	Bond Future	8248.9200	8.2489	8068.4900	8.0685	2.187	0.0000	0.0000
2024/11/27	R053	06/11/2025	11.76 Put	Bond Future	3847.1100	3.8471	3935.0000	3.9350	2.285	0.0000	0.0000
2024/11/27	R053	05/02/2026		Bond Future	11.3641	106.3974	11.3959	106.1272	0.279	0.0000	0.0000
2024/11/27	R053	05/02/2026	11.49 Call	Bond Future	6873.1400	6.8731	6716.4900	6.7165	2.279	0.0000	0.0000
2024/11/27	R053	05/02/2026	11.49 Put	Bond Future	5809.5300	5.8095	5923.0400	5.9230	1.954	0.0000	0.0000
2024/11/27	R186	06/02/2025		Bond Future	8.1943	105.3772	8.1835	105.3961	0.133	0.0000	0.0000
2024/11/27	R186	06/02/2025	9.03 Call	Bond Future	1486.4900	1.4865	1502.3800	1.5024	1.069	0.0000	0.0000
2024/11/27	R186	06/02/2025	9.03 Put	Bond Future	48.4000	0.0484	45.4100	0.0454	6.178	0.0000	0.0000
2024/11/27	R186	08/05/2025		Bond Future	8.1759	107.5422	8.1627	107.5621	0.161	0.0000	0.0000
2024/11/27	R186	08/05/2025	8.47 Call	Bond Future	819.0300	0.8190	829.8600	0.8299	1.322	0.0000	0.0000
2024/11/27	R186	08/05/2025	8.47 Put	Bond Future	374.9300	0.3749	365.8400	0.3658	2.424	0.0000	0.0000
2024/11/27	R186	07/08/2025	10.25 Call	Bond Future	2666.5200	2.6665	2686.1000	2.6861	0.734	0.0000	0.0000
2024/11/27	R186	07/08/2025	10.25 Put	Bond Future	66.8400	0.0668	64.6200	0.0646	3.321	0.0000	0.0000
2024/11/27	R186	07/08/2025	9.22 Put	Bond Future	222.5100	0.2225	216.7200	0.2167	2.602	0.0000	0.0000
2024/11/27	R186	07/08/2025	9.22 Call	Bond Future	1529.7700	1.5298	1545.7800	1.5458	1.047	0.0000	0.0000
2024/11/27	R186	07/08/2025		Bond Future	8.1967	104.3745	8.1798	104.3963	0.206	0.0000	0.0000
2024/11/27	R186	07/08/2025	9.68 Call	Bond Future	2032.5300	2.0325	2050.2500	2.0503	0.872	0.0000	0.0000
2024/11/27	R186	07/08/2025	9.68 Put	Bond Future	145.2000	0.1452	141.1200	0.1411	2.810	0.0000	0.0000
2024/11/27	R186	06/11/2025		Bond Future	8.2626	106.4102	8.2403	106.4339	0.270	0.0000	0.0000
2024/11/27	R186	06/11/2025	8.13 Call	Bond Future	488.3800	0.4884	498.6000	0.4986	2.093	0.0000	0.0000
2024/11/27	R186	06/11/2025	8.13 Put	Bond Future	629.0600	0.6291	615.6100	0.6156	2.138	0.0000	0.0000
2024/11/27	R186	05/02/2026		Bond Future	8.6825	102.9241	8.6498	102.9510	0.377	0.0000	0.0000
2024/11/27	R186	05/02/2026	8.43 Call	Bond Future	414.2400	0.4142	425.5700	0.4256	2.735	0.0000	0.0000
2024/11/27	R186	05/02/2026	8.43 Put	Bond Future	622.5500	0.6226	606.9400	0.6069	2.507	0.0000	0.0000
2024/11/27	R202	06/02/2025		Bond Future	268.8894	268.8894	269.0423	269.0423	0.057	0.0000	0.0000
2024/11/27	R202	06/02/2025	266.79 Call	Bond Future	2099.3800	2.0994	2252.2700	2.2523	7.283	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	
2024/11/27	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/27	R202	08/05/2025		Bond Future	274.4792	274.4792	274.6370	274.6370	0.057	0.0000	0.0000
2024/11/27	R202	08/05/2025	272.31 Call	Bond Future	2169.2100	2.1692	2327.0100	2.3270	7.275	0.0000	0.0000
2024/11/27	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/27	R202	07/08/2025		Bond Future	274.7617	274.7617	274.9261	274.9261	0.060	0.0000	0.0000
2024/11/27	R202	07/08/2025	271.60 Call	Bond Future	3161.6900	3.1617	3326.1300	3.3261	5.201	0.0000	0.0000
2024/11/27	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/27	R202	06/11/2025		Bond Future	280.1913	280.1913	280.3626	280.3626	0.061	0.0000	0.0000
2024/11/27	R202	06/11/2025	275.64 Call	Bond Future	4551.3000	4.5513	4722.5500	4.7226	3.763	0.0000	0.0000
2024/11/27	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/27	R202	05/02/2026		Bond Future	279.7230	279.7230	279.9039	279.9039	0.065	0.0000	0.0000
2024/11/27	R202	05/02/2026	277.82 Call	Bond Future	1903.0400	1.9030	2083.9400	2.0839	9.506	0.0000	0.0000
2024/11/27	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/27	R209	06/02/2025		Bond Future	10.4382	75.0884	10.4409	75.0742	0.026	0.0000	0.0000
2024/11/27	R209	06/02/2025	12.44 Call	Bond Future	9598.2600	9.5983	9583.2600	9.5833	0.156	0.0000	0.0000
2024/11/27	R209	06/02/2025	12.44 Put	Bond Future	17.7700	0.0178	17.0100	0.0170	4.277	0.0000	0.0000
2024/11/27	R209	08/05/2025		Bond Future	10.5113	73.4757	10.5140	73.4617	0.026	0.0000	0.0000
2024/11/27	R209	08/05/2025	11.89 Call	Bond Future	7122.8100	7.1228	7106.4400	7.1064	0.230	0.0000	0.0000
2024/11/27	R209	08/05/2025	11.89 Put	Bond Future	426.9000	0.4269	424.5600	0.4246	0.548	0.0000	0.0000
2024/11/27	R209	07/08/2025		Bond Future	10.5957	74.9395	10.5983	74.9261	0.025	0.0000	0.0000
2024/11/27	R209	07/08/2025	12.68 Call	Bond Future	10071.2100	10.0712	10056.3100	10.0563	0.148	0.0000	0.0000
2024/11/27	R209	07/08/2025	12.68 Put	Bond Future	410.0300	0.4100	408.4700	0.4085	0.380	0.0000	0.0000
2024/11/27	R209	06/11/2025		Bond Future	10.6917	73.2484	10.6942	73.2358	0.024	0.0000	0.0000
2024/11/27	R209	06/11/2025	11.27 Call	Bond Future	5078.2200	5.0782	5065.2400	5.0652	0.256	0.0000	0.0000
2024/11/27	R209	06/11/2025	11.27 Put	Bond Future	2259.1000	2.2591	2258.7200	2.2587	0.017	0.0000	0.0000
2024/11/27	R209	05/02/2026		Bond Future	10.8301	74.4990	10.8323	74.4881	0.021	0.0000	0.0000
2024/11/27	R209	05/02/2026	10.93 Call	Bond Future	4052.8100	4.0528	4042.5000	4.0425	0.254	0.0000	0.0000
2024/11/27	R209	05/02/2026	10.93 Put	Bond Future	3565.6200	3.5656	3566.2300	3.5662	0.017	0.0000	0.0000
2024/11/27	R210	06/02/2025		Bond Future	244.6416	244.6416	244.6659	244.6659	0.010	0.0000	0.0000
2024/11/27	R210	06/02/2025	239.61 Call	Bond Future	5031.6200	5.0316	5055.8800	5.0559	0.482	0.0000	0.0000
2024/11/27	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/27	R210	08/05/2025		Bond Future	246.3611	246.3611	246.3872	246.3872	0.011	0.0000	0.0000
2024/11/27	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/27	R210	08/05/2025	248.03 Put	Bond Future	1668.9400	1.6689	1642.8400	1.6428	1.564	0.0000	0.0000
2024/11/27	R210	07/08/2025		Bond Future	251.3298	251.3298	251.3598	251.3598	0.012	0.0000	0.0000
2024/11/27	R210	07/08/2025	248.44 Call	Bond Future	2889.8200	2.8898	2919.8100	2.9198	1.038	0.0000	0.0000
2024/11/27	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/27	R210	06/11/2025		Bond Future	252.8694	252.8694	252.9030	252.9030	0.013	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	
2024/11/27	R210	06/11/2025	252.14 Call	Bond Future	729.3600	0.7294	763.0000	0.7630	4.612	0.0000	0.0000
2024/11/27	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/27	R210	05/02/2026		Bond Future	257.2690	257.2690	257.3096	257.3096	0.016	0.0000	0.0000
2024/11/27	R210	05/02/2026	253.10 Call	Bond Future	4168.9600	4.1690	4209.6000	4.2096	0.975	0.0000	0.0000
2024/11/27	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/27	R213	06/02/2025		Bond Future	9.4447	92.0944	9.4269	92.1693	0.188	0.0000	0.0000
2024/11/27	R213	06/02/2025	11.35 Call	Bond Future	7617.1700	7.6172	7690.0200	7.6900	0.956	0.0000	0.0000
2024/11/27	R213	06/02/2025	11.35 Put	Bond Future	19.3400	0.0193	17.3800	0.0174	10.134	0.0000	0.0000
2024/11/27	R213	08/05/2025		Bond Future	9.5018	90.4279	9.4830	90.5047	0.198	0.0000	0.0000
2024/11/27	R213	08/05/2025	10.52 Call	Bond Future	4495.0700	4.4951	4554.7300	4.5547	1.327	0.0000	0.0000
2024/11/27	R213	08/05/2025	10.52 Put	Bond Future	456.9900	0.4570	439.7800	0.4398	3.766	0.0000	0.0000
2024/11/27	R213	07/08/2025		Bond Future	9.5772	92.2300	9.5570	92.3096	0.211	0.0000	0.0000
2024/11/27	R213	07/08/2025	11.66 Call	Bond Future	8037.4100	8.0374	8107.8300	8.1078	0.876	0.0000	0.0000
2024/11/27	R213	07/08/2025	11.66 Put	Bond Future	274.5100	0.2745	265.2900	0.2653	3.359	0.0000	0.0000
2024/11/27	R213	06/11/2025		Bond Future	9.6762	90.4748	9.6545	90.5572	0.224	0.0000	0.0000
2024/11/27	R213	06/11/2025	10.05 Call	Bond Future	3279.8800	3.2799	3326.1300	3.3261	1.410	0.0000	0.0000
2024/11/27	R213	06/11/2025	10.05 Put	Bond Future	1874.7400	1.8747	1838.5800	1.8386	1.929	0.0000	0.0000
2024/11/27	R213	05/02/2026		Bond Future	9.8480	92.0228	9.8242	92.1090	0.241	0.0000	0.0000
2024/11/27	R213	05/02/2026	9.89 Call	Bond Future	2699.9700	2.7000	2742.3200	2.7423	1.569	0.0000	0.0000
2024/11/27	R213	05/02/2026	9.89 Put	Bond Future	2547.3900	2.5474	2503.5200	2.5035	1.722	0.0000	0.0000
2024/11/27	R214	06/02/2025	13.63 Call	Bond Future	13639.5800	13.6396	13537.5400	13.5375	0.748	0.0000	0.0000
2024/11/27	R214	06/02/2025	13.63 Put	Bond Future	1.3200	0.0013	1.3000	0.0013	1.515	0.0000	0.0000
2024/11/27	R214	06/02/2025	12.25 Put	Bond Future	76.9200	0.0769	78.2100	0.0782	1.677	0.0000	0.0000
2024/11/27	R214	06/02/2025	12.25 Call	Bond Future	7681.4800	7.6815	7580.7500	7.5808	1.311	0.0000	0.0000
2024/11/27	R214	06/02/2025	11.75 Put	Bond Future	232.5500	0.2326	237.8600	0.2379	2.283	0.0000	0.0000
2024/11/27	R214	06/02/2025	11.75 Call	Bond Future	5392.5600	5.3926	5295.8500	5.2959	1.793	0.0000	0.0000
2024/11/27	R214	06/02/2025		Bond Future	10.7854	70.5676	10.8034	70.4655	0.167	0.0000	0.0000
2024/11/27	R214	06/02/2025	12.71 Call	Bond Future	9754.1700	9.7542	9652.3900	9.6524	1.043	0.0000	0.0000
2024/11/27	R214	06/02/2025	12.71 Put	Bond Future	27.2300	0.0272	27.4700	0.0275	0.881	0.0000	0.0000
2024/11/27	R214	08/05/2025		Bond Future	10.8561	68.7128	10.8746	68.6091	0.170	0.0000	0.0000
2024/11/27	R214	08/05/2025	12.40 Call	Bond Future	8260.5700	8.2606	8163.9300	8.1639	1.170	0.0000	0.0000
2024/11/27	R214	08/05/2025	12.40 Put	Bond Future	362.1000	0.3621	369.1400	0.3691	1.944	0.0000	0.0000
2024/11/27	R214	07/08/2025		Bond Future	10.9371	70.0819	10.9560	69.9771	0.173	0.0000	0.0000
2024/11/27	R214	07/08/2025	12.97 Call	Bond Future	10476.7000	10.4767	10379.7300	10.3797	0.926	0.0000	0.0000
2024/11/27	R214	07/08/2025	12.97 Put	Bond Future	481.8000	0.4818	489.6300	0.4896	1.625	0.0000	0.0000
2024/11/27	R214	06/11/2025		Bond Future	11.0298	68.1478	11.0492	68.0419	0.176	0.0000	0.0000
2024/11/27	R214	06/11/2025	11.64 Call	Bond Future	5640.8400	5.6408	5566.0900	5.5661	1.325	0.0000	0.0000
2024/11/27	R214	06/11/2025	11.64 Put	Bond Future	2425.3400	2.4253	2456.5100	2.4565	1.285	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	
2024/11/27	R214	05/02/2026		Bond Future	11.1593	69.3119	11.1791	69.2059	0.177	0.0000	0.0000
2024/11/27	R214	05/02/2026	11.26 Call	Bond Future	4367.4000	4.3674	4304.6100	4.3046	1.438	0.0000	0.0000
2024/11/27	R214	05/02/2026	11.26 Put	Bond Future	3830.6400	3.8306	3873.8100	3.8738	1.127	0.0000	0.0000
2024/11/27	R248	06/02/2025	10.30 Put	Bond Future	5264.2500	5.2643	5427.1700	5.4272	3.095	0.0000	0.0000
2024/11/27	R248	06/02/2025	10.30 Call	Bond Future	327.7000	0.3277	293.0400	0.2930	10.577	0.0000	0.0000
2024/11/27	R248	06/02/2025	11.00 Put	Bond Future	1824.3900	1.8244	1905.4700	1.9055	4.444	0.0000	0.0000
2024/11/27	R248	06/02/2025	11.00 Call	Bond Future	2047.3800	2.0474	1930.8800	1.9309	5.690	0.0000	0.0000
2024/11/27	R248	06/02/2025	11.70 Call	Bond Future	5362.3900	5.3624	5188.8400	5.1888	3.236	0.0000	0.0000
2024/11/27	R248	06/02/2025	11.70 Put	Bond Future	480.4500	0.4805	504.4800	0.5045	5.002	0.0000	0.0000
2024/11/27	R248	06/02/2025		Bond Future	10.9682	85.4563	10.9964	85.2587	0.257	0.0000	0.0000
2024/11/27	R248	06/02/2025	12.71 Call	Bond Future	10896.7800	10.8968	10701.7200	10.7017	1.790	0.0000	0.0000
2024/11/27	R248	06/02/2025	12.71 Put	Bond Future	56.8900	0.0569	59.4100	0.0594	4.430	0.0000	0.0000
2024/11/27	R248	08/05/2025		Bond Future	11.0422	82.7635	11.0712	82.5624	0.263	0.0000	0.0000
2024/11/27	R248	08/05/2025	12.60 Call	Bond Future	10214.9000	10.2149	10031.4300	10.0314	1.796	0.0000	0.0000
2024/11/27	R248	08/05/2025	12.60 Put	Bond Future	507.9100	0.5079	525.6100	0.5256	3.485	0.0000	0.0000
2024/11/27	R248	07/08/2025		Bond Future	11.1264	84.4124	11.1562	84.2084	0.268	0.0000	0.0000
2024/11/27	R248	07/08/2025	13.21 Call	Bond Future	12994.1200	12.9941	12808.0100	12.8080	1.432	0.0000	0.0000
2024/11/27	R248	07/08/2025	13.21 Put	Bond Future	615.6900	0.6157	633.5700	0.6336	2.904	0.0000	0.0000
2024/11/27	R248	06/11/2025		Bond Future	11.2218	81.6147	11.2525	81.4078	0.274	0.0000	0.0000
2024/11/27	R248	06/11/2025	11.74 Call	Bond Future	6488.9000	6.4889	6350.3100	6.3503	2.136	0.0000	0.0000
2024/11/27	R248	06/11/2025	11.74 Put	Bond Future	3116.4200	3.1164	3184.7300	3.1847	2.192	0.0000	0.0000
2024/11/27	R248	05/02/2026		Bond Future	11.3534	83.0073	11.3850	82.7989	0.278	0.0000	0.0000
2024/11/27	R248	05/02/2026	11.46 Call	Bond Future	5368.8800	5.3689	5248.7600	5.2488	2.237	0.0000	0.0000
2024/11/27	R248	05/02/2026	11.46 Put	Bond Future	4669.1300	4.6691	4757.3400	4.7573	1.889	0.0000	0.0000
2024/11/27	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/27	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/27	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/27	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

**Total**

Open Interest

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