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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/11/2024 TO 28/11/2024

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
2024/11/28	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/28	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/28	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/28	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/28	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/28	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/28	2029	06/02/2025		Bond Future	134.9179	134.9179	134.9633	0.034	0.0000	0.0000
2024/11/28	2029	06/02/2025	132.40 Call	Bond Future	2517.9300	2.5179	2563.2500	1.800	0.0000	0.0000
2024/11/28	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/28	2029	08/05/2025		Bond Future	136.3102	136.3102	136.3568	0.034	0.0000	0.0000
2024/11/28	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/28	2029	08/05/2025	137.85 Put	Bond Future	1539.8100	1.5398	1493.2000	3.027	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	
2024/11/28	2029	07/08/2025		Bond Future	139.0615	139.0615	139.1097	139.1097	0.035	0.0000	0.0000
2024/11/28	2029	07/08/2025	137.41 Call	Bond Future	1651.4900	1.6515	1699.6700	1.6997	2.917	0.0000	0.0000
2024/11/28	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/28	2029	06/11/2025		Bond Future	140.3731	140.3731	140.4227	140.4227	0.035	0.0000	0.0000
2024/11/28	2029	06/11/2025	139.79 Call	Bond Future	583.0500	0.5831	632.7400	0.6327	8.522	0.0000	0.0000
2024/11/28	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/28	2029	05/02/2026		Bond Future	142.8206	142.8206	142.8723	142.8723	0.036	0.0000	0.0000
2024/11/28	2029	05/02/2026	140.11 Call	Bond Future	2710.6200	2.7106	2762.3100	2.7623	1.907	0.0000	0.0000
2024/11/28	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/28	2030	06/02/2025	8.68 Put	Bond Future	1800.0800	1.8001	1695.3800	1.6954	5.816	0.0000	0.0000
2024/11/28	2030	06/02/2025	8.68 Call	Bond Future	462.0000	0.4620	499.9200	0.4999	8.208	0.0000	0.0000
2024/11/28	2030	06/02/2025	9.18 Put	Bond Future	742.6800	0.7427	679.9200	0.6799	8.450	0.0000	0.0000
2024/11/28	2030	06/02/2025	9.18 Call	Bond Future	1332.0000	1.3320	1411.8600	1.4119	5.995	0.0000	0.0000
2024/11/28	2030	06/02/2025	9.69 Call	Bond Future	2747.6800	2.7477	2862.9200	2.8629	4.194	0.0000	0.0000
2024/11/28	2030	06/02/2025	9.69 Put	Bond Future	240.6100	0.2406	213.2300	0.2132	11.379	0.0000	0.0000
2024/11/28	2030	06/02/2025		Bond Future	9.0258	96.2018	8.9887	96.3445	0.411	0.0000	0.0000
2024/11/28	2030	06/02/2025	10.68 Call	Bond Future	6113.8200	6.1138	6253.4200	6.2534	2.283	0.0000	0.0000
2024/11/28	2030	06/02/2025	10.68 Put	Bond Future	18.0400	0.0180	15.0200	0.0150	16.741	0.0000	0.0000
2024/11/28	2030	08/05/2025	12.28 Call	Bond Future	10951.5400	10.9515	11096.4200	11.0964	1.323	0.0000	0.0000
2024/11/28	2030	08/05/2025	12.28 Put	Bond Future	7.0000	0.0070	6.1500	0.0062	12.143	0.0000	0.0000
2024/11/28	2030	08/05/2025	10.69 Put	Bond Future	175.9600	0.1760	161.8000	0.1618	8.047	0.0000	0.0000
2024/11/28	2030	08/05/2025	10.69 Call	Bond Future	5894.8000	5.8948	6026.3700	6.0264	2.232	0.0000	0.0000
2024/11/28	2030	08/05/2025	11.86 Call	Bond Future	9620.5400	9.6205	9764.1800	9.7642	1.493	0.0000	0.0000
2024/11/28	2030	08/05/2025	11.86 Put	Bond Future	19.1500	0.0192	17.0600	0.0171	10.914	0.0000	0.0000
2024/11/28	2030	08/05/2025	10.31 Put	Bond Future	297.2200	0.2972	275.0800	0.2751	7.449	0.0000	0.0000
2024/11/28	2030	08/05/2025	10.31 Call	Bond Future	4708.8800	4.7089	4832.4700	4.8325	2.625	0.0000	0.0000
2024/11/28	2030	08/05/2025		Bond Future	9.0752	98.1786	9.0357	98.3244	0.436	0.0000	0.0000
2024/11/28	2030	08/05/2025	9.93 Call	Bond Future	3578.1000	3.5781	3690.0700	3.6901	3.129	0.0000	0.0000
2024/11/28	2030	08/05/2025	9.93 Put	Bond Future	497.0300	0.4970	463.2700	0.4633	6.792	0.0000	0.0000
2024/11/28	2030	08/05/2025	8.68 Put	Bond Future	2292.1000	2.2921	2194.1800	2.1942	4.272	0.0000	0.0000
2024/11/28	2030	08/05/2025	8.68 Call	Bond Future	824.9800	0.8250	872.7900	0.8728	5.795	0.0000	0.0000
2024/11/28	2030	08/05/2025	9.18 Put	Bond Future	1298.5500	1.2986	1229.3700	1.2294	5.327	0.0000	0.0000
2024/11/28	2030	08/05/2025	9.18 Call	Bond Future	1682.8500	1.6829	1759.4000	1.7594	4.549	0.0000	0.0000
2024/11/28	2030	08/05/2025	9.99 Call	Bond Future	3750.9700	3.7510	3865.0700	3.8651	3.042	0.0000	0.0000
2024/11/28	2030	08/05/2025	9.99 Put	Bond Future	458.2300	0.4582	426.6000	0.4266	6.903	0.0000	0.0000
2024/11/28	2030	08/05/2025	8.95 Put	Bond Future	1701.9600	1.7020	1619.5000	1.6195	4.845	0.0000	0.0000
2024/11/28	2030	08/05/2025	8.95 Call	Bond Future	1240.0300	1.2400	1303.3000	1.3033	5.102	0.0000	0.0000
2024/11/28	2030	08/05/2025	9.45 Put	Bond Future	929.6400	0.9296	874.9800	0.8750	5.880	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	
2024/11/28	2030	08/05/2025	9.45 Call	Bond Future	2295.7400	2.2957	2386.8100	2.3868	3.967	0.0000	0.0000
2024/11/28	2030	07/08/2025		Bond Future	9.1467	96.1260	9.1043	96.2751	0.464	0.0000	0.0000
2024/11/28	2030	07/08/2025	11.11 Call	Bond Future	6865.0700	6.8651	6997.5700	6.9976	1.930	0.0000	0.0000
2024/11/28	2030	07/08/2025	11.11 Put	Bond Future	269.6000	0.2696	253.0200	0.2530	6.150	0.0000	0.0000
2024/11/28	2030	07/08/2025	12.12 Call	Bond Future	9830.8600	9.8309	9975.2000	9.9752	1.468	0.0000	0.0000
2024/11/28	2030	07/08/2025	12.12 Put	Bond Future	60.5600	0.0606	55.8200	0.0558	7.827	0.0000	0.0000
2024/11/28	2030	07/08/2025	10.48 Put	Bond Future	515.5200	0.5155	486.8500	0.4869	5.561	0.0000	0.0000
2024/11/28	2030	07/08/2025	10.48 Call	Bond Future	5057.2800	5.0573	5177.6900	5.1777	2.381	0.0000	0.0000
2024/11/28	2030	06/11/2025		Bond Future	9.2285	98.0016	9.1830	98.1541	0.494	0.0000	0.0000
2024/11/28	2030	06/11/2025	9.54 Call	Bond Future	2609.9900	2.6100	2697.9000	2.6979	3.368	0.0000	0.0000
2024/11/28	2030	06/11/2025	9.54 Put	Bond Future	1575.4800	1.5755	1510.9400	1.5109	4.097	0.0000	0.0000
2024/11/28	2030	05/02/2026		Bond Future	9.3966	95.6735	9.3473	95.8294	0.524	0.0000	0.0000
2024/11/28	2030	05/02/2026	9.49 Call	Bond Future	2356.8000	2.3568	2438.2100	2.4382	3.454	0.0000	0.0000
2024/11/28	2030	05/02/2026	9.49 Put	Bond Future	2062.1600	2.0622	1987.6300	1.9876	3.614	0.0000	0.0000
2024/11/28	2032	06/02/2025	9.42 Put	Bond Future	1937.2900	1.9373	1815.0300	1.8150	6.311	0.0000	0.0000
2024/11/28	2032	06/02/2025	9.42 Call	Bond Future	721.1800	0.7212	778.1900	0.7782	7.905	0.0000	0.0000
2024/11/28	2032	06/02/2025	9.92 Put	Bond Future	802.5000	0.8025	732.7400	0.7327	8.693	0.0000	0.0000
2024/11/28	2032	06/02/2025	9.92 Call	Bond Future	2004.0800	2.0041	2113.5900	2.1136	5.464	0.0000	0.0000
2024/11/28	2032	06/02/2025	10.61 Call	Bond Future	4604.6200	4.6046	4760.8400	4.7608	3.393	0.0000	0.0000
2024/11/28	2032	06/02/2025	10.61 Put	Bond Future	194.7300	0.1947	171.6800	0.1717	11.837	0.0000	0.0000
2024/11/28	2032	06/02/2025		Bond Future	9.6694	95.8242	9.6324	96.0035	0.383	0.0000	0.0000
2024/11/28	2032	06/02/2025	11.72 Call	Bond Future	9292.4100	9.2924	9469.0900	9.4691	1.901	0.0000	0.0000
2024/11/28	2032	06/02/2025	11.72 Put	Bond Future	15.9900	0.0160	13.4000	0.0134	16.198	0.0000	0.0000
2024/11/28	2032	08/05/2025		Bond Future	9.7348	93.6284	9.6959	93.8115	0.400	0.0000	0.0000
2024/11/28	2032	08/05/2025	10.91 Call	Bond Future	5761.8100	5.7618	5914.2400	5.9142	2.646	0.0000	0.0000
2024/11/28	2032	08/05/2025	10.91 Put	Bond Future	438.2500	0.4383	407.5400	0.4075	7.007	0.0000	0.0000
2024/11/28	2032	08/05/2025	9.42 Put	Bond Future	2721.9300	2.7219	2605.0900	2.6051	4.293	0.0000	0.0000
2024/11/28	2032	08/05/2025	9.42 Call	Bond Future	1226.7100	1.2267	1293.0100	1.2930	5.405	0.0000	0.0000
2024/11/28	2032	08/05/2025	9.92 Put	Bond Future	1540.9200	1.5409	1459.6000	1.4596	5.277	0.0000	0.0000
2024/11/28	2032	08/05/2025	9.92 Call	Bond Future	2406.6500	2.4067	2508.4700	2.5085	4.231	0.0000	0.0000
2024/11/28	2032	08/05/2025	10.97 Call	Bond Future	5989.5300	5.9895	6143.9300	6.1439	2.578	0.0000	0.0000
2024/11/28	2032	08/05/2025	10.97 Put	Bond Future	404.7200	0.4047	375.9800	0.3760	7.101	0.0000	0.0000
2024/11/28	2032	07/08/2025		Bond Future	9.8162	95.4948	9.7753	95.6820	0.417	0.0000	0.0000
2024/11/28	2032	07/08/2025	12.01 Call	Bond Future	9646.6200	9.6466	9816.6500	9.8167	1.763	0.0000	0.0000
2024/11/28	2032	07/08/2025	12.01 Put	Bond Future	283.1800	0.2832	265.9800	0.2660	6.074	0.0000	0.0000
2024/11/28	2032	06/11/2025		Bond Future	9.9145	93.1968	9.8713	93.3881	0.436	0.0000	0.0000
2024/11/28	2032	06/11/2025	10.42 Call	Bond Future	4199.1700	4.1992	4316.8000	4.3168	2.801	0.0000	0.0000
2024/11/28	2032	06/11/2025	10.42 Put	Bond Future	1998.2900	1.9983	1924.6200	1.9246	3.687	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	
2024/11/28	2032	05/02/2026		Bond Future	10.0754	94.7900	10.0296	94.9854	0.455	0.0000	0.0000
2024/11/28	2032	05/02/2026	10.16 Call	Bond Future	3366.7800	3.3668	3468.5700	3.4686	3.023	0.0000	0.0000
2024/11/28	2032	05/02/2026	10.16 Put	Bond Future	3007.2200	3.0072	2913.5800	2.9136	3.114	0.0000	0.0000
2024/11/28	2033	06/02/2025		Bond Future	128.8880	128.8880	128.9749	128.9749	0.067	0.0000	0.0000
2024/11/28	2033	06/02/2025	124.94 Call	Bond Future	3947.9600	3.9480	4034.9000	4.0349	2.202	0.0000	0.0000
2024/11/28	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/28	2033	08/05/2025		Bond Future	130.0556	130.0556	130.1445	130.1445	0.068	0.0000	0.0000
2024/11/28	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/28	2033	08/05/2025	130.62 Put	Bond Future	564.3700	0.5644	475.4600	0.4755	15.754	0.0000	0.0000
2024/11/28	2033	07/08/2025		Bond Future	132.6807	132.6807	132.7721	132.7721	0.069	0.0000	0.0000
2024/11/28	2033	07/08/2025	128.65 Call	Bond Future	4030.7200	4.0307	4122.1400	4.1221	2.268	0.0000	0.0000
2024/11/28	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/28	2033	06/11/2025		Bond Future	133.7650	133.7650	133.8588	133.8588	0.070	0.0000	0.0000
2024/11/28	2033	06/11/2025	133.14 Call	Bond Future	625.0400	0.6250	718.7800	0.7188	14.997	0.0000	0.0000
2024/11/28	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/28	2033	05/02/2026		Bond Future	136.0976	136.0976	136.1941	136.1941	0.071	0.0000	0.0000
2024/11/28	2033	05/02/2026	132.88 Call	Bond Future	3217.6100	3.2176	3314.1400	3.3141	3.000	0.0000	0.0000
2024/11/28	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/28	2037	06/02/2025		Bond Future	10.6619	85.8236	10.6301	86.0140	0.298	0.0000	0.0000
2024/11/28	2037	06/02/2025	12.76 Call	Bond Future	11379.0000	11.3790	11566.9600	11.5670	1.652	0.0000	0.0000
2024/11/28	2037	06/02/2025	12.76 Put	Bond Future	16.1400	0.0161	13.6900	0.0137	15.180	0.0000	0.0000
2024/11/28	2037	08/05/2025	12.55 Put	Bond Future	298.3600	0.2984	279.2500	0.2793	6.405	0.0000	0.0000
2024/11/28	2037	08/05/2025	12.55 Call	Bond Future	10042.0600	10.0421	10217.4700	10.2175	1.747	0.0000	0.0000
2024/11/28	2037	08/05/2025	13.30 Put	Bond Future	90.8300	0.0908	83.7900	0.0838	7.751	0.0000	0.0000
2024/11/28	2037	08/05/2025	13.30 Call	Bond Future	13425.1900	13.4252	13612.6700	13.6127	1.396	0.0000	0.0000
2024/11/28	2037	08/05/2025		Bond Future	10.7477	87.5870	10.7147	87.7815	0.307	0.0000	0.0000
2024/11/28	2037	08/05/2025	12.25 Call	Bond Future	8665.5000	8.6655	8833.9400	8.8339	1.944	0.0000	0.0000
2024/11/28	2037	08/05/2025	12.25 Put	Bond Future	430.2900	0.4303	404.2100	0.4042	6.061	0.0000	0.0000
2024/11/28	2037	08/05/2025	13.35 Put	Bond Future	82.9300	0.0829	76.4100	0.0764	7.862	0.0000	0.0000
2024/11/28	2037	08/05/2025	13.35 Call	Bond Future	13647.8500	13.6479	13835.8500	13.8359	1.378	0.0000	0.0000
2024/11/28	2037	07/08/2025		Bond Future	10.8478	85.0723	10.8134	85.2711	0.317	0.0000	0.0000
2024/11/28	2037	07/08/2025	13.01 Call	Bond Future	11742.5300	11.7425	11919.8700	11.9199	1.510	0.0000	0.0000
2024/11/28	2037	07/08/2025	13.01 Put	Bond Future	442.7600	0.4428	421.3300	0.4213	4.840	0.0000	0.0000
2024/11/28	2037	07/08/2025	12.17 Call	Bond Future	8187.3800	8.1874	8344.0100	8.3440	1.913	0.0000	0.0000
2024/11/28	2037	07/08/2025	12.17 Put	Bond Future	1009.0200	1.0090	966.8800	0.9669	4.176	0.0000	0.0000
2024/11/28	2037	07/08/2025	11.42 Call	Bond Future	5171.8900	5.1719	5299.6100	5.2996	2.470	0.0000	0.0000
2024/11/28	2037	07/08/2025	11.42 Put	Bond Future	1955.6100	1.9556	1884.5600	1.8846	3.633	0.0000	0.0000
2024/11/28	2037	07/08/2025	10.55 Put	Bond Future	4080.3100	4.0803	3961.9300	3.9619	2.901	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	
2024/11/28	2037	07/08/2025	10.55 Call	Bond Future	2336.4300	2.3364	2416.8200	2.4168	3.441	0.0000	0.0000
2024/11/28	2037	07/08/2025	10.64 Put	Bond Future	3792.1600	3.7922	3679.1000	3.6791	2.981	0.0000	0.0000
2024/11/28	2037	07/08/2025	10.64 Call	Bond Future	2580.5500	2.5806	2666.2600	2.6663	3.321	0.0000	0.0000
2024/11/28	2037	07/08/2025	11.82 Call	Bond Future	6740.6300	6.7406	6885.2700	6.8853	2.146	0.0000	0.0000
2024/11/28	2037	07/08/2025	11.82 Put	Bond Future	1376.6900	1.3767	1322.5600	1.3226	3.932	0.0000	0.0000
2024/11/28	2037	07/08/2025	11.07 Call	Bond Future	3913.4100	3.9134	4023.5300	4.0235	2.814	0.0000	0.0000
2024/11/28	2037	07/08/2025	11.07 Put	Bond Future	2643.7000	2.6437	2555.0500	2.5551	3.353	0.0000	0.0000
2024/11/28	2037	07/08/2025	10.34 Put	Bond Future	4823.8400	4.8238	4693.0600	4.6931	2.711	0.0000	0.0000
2024/11/28	2037	07/08/2025	10.34 Call	Bond Future	1820.1200	1.8201	1888.1100	1.8881	3.735	0.0000	0.0000
2024/11/28	2037	06/11/2025		Bond Future	10.9519	86.7312	10.9161	86.9343	0.327	0.0000	0.0000
2024/11/28	2037	06/11/2025	11.63 Call	Bond Future	6164.7000	6.1647	6295.1800	6.2952	2.117	0.0000	0.0000
2024/11/28	2037	06/11/2025	11.63 Put	Bond Future	2440.1800	2.4402	2367.5600	2.3676	2.976	0.0000	0.0000
2024/11/28	2037	05/02/2026		Bond Future	11.1013	83.9574	11.0639	84.1647	0.337	0.0000	0.0000
2024/11/28	2037	05/02/2026	11.20 Call	Bond Future	4649.1700	4.6492	4758.0900	4.7581	2.343	0.0000	0.0000
2024/11/28	2037	05/02/2026	11.20 Put	Bond Future	4105.4500	4.1055	4007.0300	4.0070	2.397	0.0000	0.0000
2024/11/28	2038	06/02/2025		Bond Future	139.4056	139.4056	139.0930	139.0930	0.224	0.0000	0.0000
2024/11/28	2038	06/02/2025	135.23 Call	Bond Future	4175.6400	4.1756	3863.0100	3.8630	7.487	0.0000	0.0000
2024/11/28	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/28	2038	08/05/2025		Bond Future	142.3042	142.3042	141.9854	141.9854	0.224	0.0000	0.0000
2024/11/28	2038	08/05/2025	139.68 Call	Bond Future	2624.2300	2.6242	2305.3700	2.3054	12.151	0.0000	0.0000
2024/11/28	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/28	2038	07/08/2025		Bond Future	143.0436	143.0436	142.7189	142.7189	0.227	0.0000	0.0000
2024/11/28	2038	07/08/2025	139.56 Call	Bond Future	3483.5500	3.4836	3158.8800	3.1589	9.320	0.0000	0.0000
2024/11/28	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/28	2038	06/11/2025		Bond Future	145.8715	145.8715	145.5411	145.5411	0.227	0.0000	0.0000
2024/11/28	2038	06/11/2025	143.88 Call	Bond Future	1991.4800	1.9915	1661.0500	1.6611	16.592	0.0000	0.0000
2024/11/28	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/28	2038	05/02/2026		Bond Future	146.2447	146.2447	145.9096	145.9096	0.229	0.0000	0.0000
2024/11/28	2038	05/02/2026	143.20 Call	Bond Future	3044.7000	3.0447	2709.5800	2.7096	11.007	0.0000	0.0000
2024/11/28	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/28	2040	06/02/2025	11.00 Put	Bond Future	1641.5900	1.6416	1535.1700	1.5352	6.483	0.0000	0.0000
2024/11/28	2040	06/02/2025	11.00 Call	Bond Future	1935.3400	1.9353	2035.5300	2.0355	5.177	0.0000	0.0000
2024/11/28	2040	06/02/2025	11.70 Call	Bond Future	5064.9200	5.0649	5231.6300	5.2316	3.291	0.0000	0.0000
2024/11/28	2040	06/02/2025	11.70 Put	Bond Future	422.4900	0.4225	382.5900	0.3826	9.444	0.0000	0.0000
2024/11/28	2040	06/02/2025	12.20 Call	Bond Future	7689.7200	7.6897	7879.8600	7.8799	2.473	0.0000	0.0000
2024/11/28	2040	06/02/2025	12.20 Put	Bond Future	143.0500	0.1431	126.5800	0.1266	11.513	0.0000	0.0000
2024/11/28	2040	06/02/2025		Bond Future	10.9547	86.0386	10.9229	86.2452	0.290	0.0000	0.0000
2024/11/28	2040	06/02/2025	12.95 Call	Bond Future	11639.1700	11.6392	11842.0400	11.8420	1.743	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	
2024/11/28	2040	06/02/2025	12.95 Put	Bond Future	25.9900	0.0260	22.2500	0.0223	14.390	0.0000	0.0000
2024/11/28	2040	08/05/2025		Bond Future	11.0433	87.8064	11.0104	88.0175	0.298	0.0000	0.0000
2024/11/28	2040	08/05/2025	12.63 Call	Bond Future	9752.2200	9.7522	9936.4600	9.9365	1.889	0.0000	0.0000
2024/11/28	2040	08/05/2025	12.63 Put	Bond Future	445.3700	0.4454	418.5400	0.4185	6.024	0.0000	0.0000
2024/11/28	2040	08/05/2025	12.75 Put	Bond Future	386.7800	0.3868	362.9700	0.3630	6.156	0.0000	0.0000
2024/11/28	2040	08/05/2025	12.75 Call	Bond Future	10333.9100	10.3339	10521.1700	10.5212	1.812	0.0000	0.0000
2024/11/28	2040	08/05/2025	13.50 Put	Bond Future	127.5700	0.1276	118.1400	0.1181	7.392	0.0000	0.0000
2024/11/28	2040	08/05/2025	13.50 Call	Bond Future	13894.2100	13.8942	14095.8500	14.0959	1.451	0.0000	0.0000
2024/11/28	2040	08/05/2025	13.43 Put	Bond Future	143.6800	0.1437	133.2600	0.1333	7.252	0.0000	0.0000
2024/11/28	2040	08/05/2025	13.43 Call	Bond Future	13566.6800	13.5667	13767.3300	13.7673	1.479	0.0000	0.0000
2024/11/28	2040	07/08/2025		Bond Future	11.1454	85.0453	11.1111	85.2610	0.307	0.0000	0.0000
2024/11/28	2040	07/08/2025	13.29 Call	Bond Future	12538.1100	12.5381	12729.4300	12.7294	1.526	0.0000	0.0000
2024/11/28	2040	07/08/2025	13.29 Put	Bond Future	515.0400	0.5150	490.7100	0.4907	4.724	0.0000	0.0000
2024/11/28	2040	06/11/2025		Bond Future	11.2505	86.7034	11.2149	86.9237	0.316	0.0000	0.0000
2024/11/28	2040	06/11/2025	11.84 Call	Bond Future	6405.9600	6.4060	6543.7500	6.5438	2.151	0.0000	0.0000
2024/11/28	2040	06/11/2025	11.84 Put	Bond Future	2876.0600	2.8761	2793.5500	2.7936	2.869	0.0000	0.0000
2024/11/28	2040	05/02/2026		Bond Future	11.3974	83.6779	11.3603	83.9027	0.326	0.0000	0.0000
2024/11/28	2040	05/02/2026	11.49 Call	Bond Future	5013.1200	5.0131	5131.5000	5.1315	2.361	0.0000	0.0000
2024/11/28	2040	05/02/2026	11.49 Put	Bond Future	4455.5900	4.4556	4349.1600	4.3492	2.389	0.0000	0.0000
2024/11/28	2044	06/02/2025	11.50 Call	Bond Future	3698.8300	3.6988	3922.5400	3.9225	6.048	0.0000	0.0000
2024/11/28	2044	06/02/2025	11.50 Put	Bond Future	843.8900	0.8439	750.6800	0.7507	11.045	0.0000	0.0000
2024/11/28	2044	06/02/2025	11.15 Put	Bond Future	1605.5300	1.6055	1457.3800	1.4574	9.227	0.0000	0.0000
2024/11/28	2044	06/02/2025	11.15 Call	Bond Future	2190.8900	2.1909	2359.6600	2.3597	7.703	0.0000	0.0000
2024/11/28	2044	06/02/2025	10.65 Put	Bond Future	3565.7100	3.5657	3328.2400	3.3282	6.660	0.0000	0.0000
2024/11/28	2044	06/02/2025	10.65 Call	Bond Future	722.5100	0.7225	801.9600	0.8020	10.996	0.0000	0.0000
2024/11/28	2044	06/02/2025	13.75 Call	Bond Future	15259.1100	15.2591	15575.2600	15.5753	2.072	0.0000	0.0000
2024/11/28	2044	06/02/2025	13.75 Put	Bond Future	3.3800	0.0034	2.6100	0.0026	22.781	0.0000	0.0000
2024/11/28	2044	06/02/2025	12.50 Put	Bond Future	106.3500	0.1064	89.5200	0.0895	15.825	0.0000	0.0000
2024/11/28	2044	06/02/2025	12.50 Call	Bond Future	8908.4100	8.9084	9208.5000	9.2085	3.369	0.0000	0.0000
2024/11/28	2044	06/02/2025	12.00 Put	Bond Future	309.6700	0.3097	267.8000	0.2678	13.521	0.0000	0.0000
2024/11/28	2044	06/02/2025	12.00 Call	Bond Future	6233.3300	6.2333	6508.3800	6.5084	4.413	0.0000	0.0000
2024/11/28	2044	06/02/2025		Bond Future	11.0623	82.0681	11.0152	82.3850	0.426	0.0000	0.0000
2024/11/28	2044	06/02/2025	13.02 Call	Bond Future	11642.8000	11.6428	11953.6300	11.9536	2.670	0.0000	0.0000
2024/11/28	2044	06/02/2025	13.02 Put	Bond Future	33.8600	0.0339	27.7700	0.0278	17.986	0.0000	0.0000
2024/11/28	2044	08/05/2025		Bond Future	11.1472	83.7542	11.0985	84.0779	0.437	0.0000	0.0000
2024/11/28	2044	08/05/2025	12.72 Call	Bond Future	9885.8100	9.8858	10171.0500	10.1711	2.885	0.0000	0.0000
2024/11/28	2044	08/05/2025	12.72 Put	Bond Future	456.3900	0.4564	418.0000	0.4180	8.412	0.0000	0.0000
2024/11/28	2044	08/05/2025	Call	Bond Future	24.9600	0.0250	28.2900	0.0283	13.341	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	
2024/11/28	2044	08/05/2025	Put	Bond Future	16270.7200	16.2707	15950.4200	15.9504	1.969	0.0000	0.0000
2024/11/28	2044	08/05/2025	12.40 Call	Bond Future	8324.2000	8.3242	8594.9800	8.5950	3.253	0.0000	0.0000
2024/11/28	2044	08/05/2025	12.40 Put	Bond Future	663.9800	0.6640	611.1300	0.6111	7.960	0.0000	0.0000
2024/11/28	2044	08/05/2025	11.65 Call	Bond Future	4813.8100	4.8138	5030.1900	5.0302	4.495	0.0000	0.0000
2024/11/28	2044	08/05/2025	11.65 Put	Bond Future	1591.1700	1.5912	1483.9200	1.4839	6.740	0.0000	0.0000
2024/11/28	2044	08/05/2025	10.92 Put	Bond Future	3591.0200	3.5910	3400.7200	3.4007	5.299	0.0000	0.0000
2024/11/28	2044	08/05/2025	10.92 Call	Bond Future	2064.3200	2.0643	2197.6500	2.1977	6.459	0.0000	0.0000
2024/11/28	2044	07/08/2025		Bond Future	11.2442	81.0377	11.1937	81.3682	0.449	0.0000	0.0000
2024/11/28	2044	07/08/2025	13.34 Call	Bond Future	12581.0600	12.5811	12873.9800	12.8740	2.328	0.0000	0.0000
2024/11/28	2044	07/08/2025	13.34 Put	Bond Future	581.3800	0.5814	543.8200	0.5438	6.460	0.0000	0.0000
2024/11/28	2044	06/11/2025		Bond Future	11.3436	82.6175	11.2913	82.9549	0.462	0.0000	0.0000
2024/11/28	2044	06/11/2025	11.88 Call	Bond Future	6370.7800	6.3708	6582.9600	6.5830	3.331	0.0000	0.0000
2024/11/28	2044	06/11/2025	11.88 Put	Bond Future	3041.9900	3.0420	2916.8500	2.9169	4.114	0.0000	0.0000
2024/11/28	2044	05/02/2026		Bond Future	11.4810	79.6471	11.4265	79.9910	0.475	0.0000	0.0000
2024/11/28	2044	05/02/2026	11.56 Call	Bond Future	5196.9600	5.1970	5381.2200	5.3812	3.546	0.0000	0.0000
2024/11/28	2044	05/02/2026	11.56 Put	Bond Future	4702.5300	4.7025	4542.9500	4.5430	3.393	0.0000	0.0000
2024/11/28	2046	06/02/2025		Bond Future	121.8199	121.8199	121.4481	121.4481	0.305	0.0000	0.0000
2024/11/28	2046	06/02/2025	114.01 Call	Bond Future	7809.8600	7.8099	7438.0600	7.4381	4.761	0.0000	0.0000
2024/11/28	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/28	2046	08/05/2025		Bond Future	122.1323	122.1323	121.7530	121.7530	0.311	0.0000	0.0000
2024/11/28	2046	08/05/2025	121.97 Call	Bond Future	162.2900	0.1623	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/11/28	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	217.0100	0.2170	100.000	0.0000	0.0000
2024/11/28	2046	07/08/2025		Bond Future	124.5968	124.5968	124.2105	124.2105	0.310	0.0000	0.0000
2024/11/28	2046	07/08/2025	118.69 Call	Bond Future	5906.8300	5.9068	5520.5400	5.5205	6.540	0.0000	0.0000
2024/11/28	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/28	2046	06/11/2025		Bond Future	124.7992	124.7992	124.4058	124.4058	0.315	0.0000	0.0000
2024/11/28	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/28	2046	06/11/2025	125.41 Put	Bond Future	610.8100	0.6108	1004.2400	1.0042	64.411	0.0000	0.0000
2024/11/28	2046	05/02/2026		Bond Future	126.9716	126.9716	126.5722	126.5722	0.315	0.0000	0.0000
2024/11/28	2046	05/02/2026	121.65 Call	Bond Future	5321.6400	5.3216	4922.2000	4.9222	7.506	0.0000	0.0000
2024/11/28	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/28	2050	06/02/2025		Bond Future	120.2433	120.2433	120.6434	120.6434	0.333	0.0000	0.0000
2024/11/28	2050	06/02/2025	115.60 Call	Bond Future	4643.2700	4.6433	5043.3700	5.0434	8.617	0.0000	0.0000
2024/11/28	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/28	2050	08/05/2025		Bond Future	122.7436	122.7436	123.1522	123.1522	0.333	0.0000	0.0000
2024/11/28	2050	08/05/2025	121.16 Call	Bond Future	1583.5900	1.5836	1992.2300	1.9922	25.805	0.0000	0.0000
2024/11/28	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/28	2050	07/08/2025		Bond Future	122.8444	122.8444	123.2618	123.2618	0.340	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	
2024/11/28	2050	07/08/2025	119.89 Call	Bond Future	2954.4200	2.9544	3371.8300	3.3718	14.128	0.0000	0.0000
2024/11/28	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/28	2050	06/11/2025		Bond Future	125.2729	125.2729	125.6991	125.6991	0.340	0.0000	0.0000
2024/11/28	2050	06/11/2025	124.42 Call	Bond Future	852.8700	0.8529	1279.1000	1.2791	49.976	0.0000	0.0000
2024/11/28	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/28	2050	05/02/2026		Bond Future	125.0386	125.0386	125.4733	125.4733	0.348	0.0000	0.0000
2024/11/28	2050	05/02/2026	122.82 Call	Bond Future	2218.6100	2.2186	2653.2700	2.6533	19.592	0.0000	0.0000
2024/11/28	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/28	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/28	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/28	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/28	AL37	06/02/2025		Index Future	1075.8860	1075.8860	1077.5290	1077.5290	0.153	0.0000	0.0000
2024/11/28	AL37	08/05/2025		Index Future	1097.9990	1097.9990	1099.6780	1099.6780	0.153	0.0000	0.0000
2024/11/28	AL37	07/08/2025		Index Future	1119.9120	1119.9120	1121.6300	1121.6300	0.153	0.0000	0.0000
2024/11/28	AL37	06/11/2025		Index Future	1141.8260	1141.8260	1143.5820	1143.5820	0.154	0.0000	0.0000
2024/11/28	AL37	05/02/2026		Index Future	1161.5310	1161.5310	1163.3270	1163.3270	0.155	0.0000	0.0000
2024/11/28	AL7T	06/02/2025		Index Future	1298.6320	1298.6320	1301.3940	1301.3940	0.213	0.0000	0.0000
2024/11/28	AL7T	08/05/2025		Index Future	1325.3230	1325.3230	1328.1440	1328.1440	0.213	0.0000	0.0000
2024/11/28	AL7T	07/08/2025		Index Future	1351.7740	1351.7740	1354.6570	1354.6570	0.213	0.0000	0.0000
2024/11/28	AL7T	06/11/2025		Index Future	1378.2240	1378.2240	1381.1700	1381.1700	0.214	0.0000	0.0000
2024/11/28	AL7T	05/02/2026		Index Future	1402.0090	1402.0090	1405.0160	1405.0160	0.214	0.0000	0.0000
2024/11/28	ALBI	06/02/2025		Index Future	1118.0390	1118.0390	1120.3960	1120.3960	0.211	0.0000	0.0000
2024/11/28	ALBI	08/05/2025		Index Future	1141.0190	1141.0190	1143.4260	1143.4260	0.211	0.0000	0.0000
2024/11/28	ALBI	07/08/2025		Index Future	1163.7910	1163.7910	1166.2520	1166.2520	0.211	0.0000	0.0000
2024/11/28	ALBI	06/11/2025		Index Future	1186.5630	1186.5630	1189.0770	1189.0770	0.212	0.0000	0.0000
2024/11/28	ALBI	05/02/2026		Index Future	1207.0410	1207.0410	1209.6070	1209.6070	0.213	0.0000	0.0000
2024/11/28	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/28	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/28	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/28	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/28	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/28	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
2024/11/28	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/11/28	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/28	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/28	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/28	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/28	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/28	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/28	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.0000	0.0000
2024/11/28	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/28	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/28	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/28	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/28	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/28	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/11/28	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/28	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/28	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/28	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/28	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/28	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/28	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/28	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/28	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/28	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/28	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/28	ES33	06/02/2025		Bond Future	10.8965	84.4334	10.8591	84.6130	0.343	0.0000
2024/11/28	ES33	06/02/2025	13.34 Call	Bond Future	10701.8200	10.7018	10881.4200	10.8814	1.678	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/11/28	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/28	ES33	08/05/2025		Bond Future	11.0002	82.3883	10.9612	82.5717	0.355	0.0000
2024/11/28	ES33	08/05/2025	12.73 Call	Bond Future	7616.3000	7.6163	7799.7500	7.7998	2.409	0.0000
2024/11/28	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/28	ES33	07/08/2025		Bond Future	11.1196	84.0499	11.0787	84.2374	0.368	0.0000
2024/11/28	ES33	07/08/2025	13.56 Call	Bond Future	10245.2900	10.2453	10432.8400	10.4328	1.831	0.0000
2024/11/28	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/28	ES33	06/11/2025		Bond Future	11.2594	81.9123	11.2165	82.1039	0.381	0.0000
2024/11/28	ES33	06/11/2025	12.01 Call	Bond Future	3262.0700	3.2621	3453.7000	3.4537	5.874	0.0000
2024/11/28	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/28	ES33	05/02/2026		Bond Future	11.4587	83.3307	11.4135	83.5264	0.394	0.0000
2024/11/28	ES33	05/02/2026	11.49 Call	Bond Future	135.2300	0.1352	330.9600	0.3310	144.739	0.0000
2024/11/28	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/28	ES42	06/02/2025		Bond Future	11.3963	80.8796	11.3593	81.1090	0.324	0.0000
2024/11/28	ES42	06/02/2025	13.71 Call	Bond Future	12486.0900	12.4861	12715.4800	12.7155	1.837	0.0000
2024/11/28	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/28	ES42	08/05/2025		Bond Future	11.4913	78.2938	11.4529	78.5281	0.334	0.0000
2024/11/28	ES42	08/05/2025	13.25 Call	Bond Future	9662.9300	9.6629	9897.2400	9.8972	2.425	0.0000
2024/11/28	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/28	ES42	07/08/2025		Bond Future	11.5952	79.8717	11.5554	80.1111	0.343	0.0000
2024/11/28	ES42	07/08/2025	13.79 Call	Bond Future	11599.5200	11.5995	11838.9300	11.8389	2.064	0.0000
2024/11/28	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/28	ES42	06/11/2025		Bond Future	11.7111	77.1829	11.6697	77.4275	0.353	0.0000
2024/11/28	ES42	06/11/2025	12.39 Call	Bond Future	3849.0400	3.8490	4093.5900	4.0936	6.354	0.0000
2024/11/28	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/28	ES42	05/02/2026		Bond Future	11.8648	78.5140	11.8218	78.7635	0.363	0.0000
2024/11/28	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	163.7300	0.1637	100.000	0.0000
2024/11/28	ES42	05/02/2026	11.85 Put	Bond Future	85.7600	0.0858	0.0000	0.0000	(100.000)	0.0000
2024/11/28	GOVI	06/02/2025		GOVI	1100.6620	1100.6620	1102.9500	1102.9500	0.208	0.0000
2024/11/28	GOVI	06/02/2025	972.00 Call	GOVI	1286620.0000	128.6620	1309500.0000	130.9500	1.778	0.0000
2024/11/28	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/28	GOVI	08/05/2025		GOVI	1123.2840	1123.2840	1125.6210	1125.6210	0.208	0.0000
2024/11/28	GOVI	08/05/2025	1,022.00 Call	GOVI	1012840.0000	101.2840	1036210.0000	103.6210	2.307	0.0000
2024/11/28	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/28	GOVI	07/08/2025		GOVI	1145.7020	1145.7020	1148.0910	1148.0910	0.209	0.0000
2024/11/28	GOVI	07/08/2025	1,011.00 Call	GOVI	1347020.0000	134.7020	1370910.0000	137.0910	1.774	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/11/28	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2024/11/28	GOVI	06/11/2025		GOVI	1168.1210	1168.1210	1170.5610	0.209	0.0000	0.0000	
2024/11/28	GOVI	06/11/2025	1,112. Call 00	GOVI	561210.0000	56.1210	585610.0000	4.348	0.0000	0.0000	
2024/11/28	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2024/11/28	GOVI	05/02/2026		GOVI	1188.2790	1188.2790	1190.7720	0.210	0.0000	0.0000	
2024/11/28	GOVI	05/02/2026	1,150. Call 00	GOVI	382790.0000	38.2790	407720.0000	40.7720	6.513	0.0000	0.0000
2024/11/28	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/28	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/11/28	IGOV	06/02/2025		Index Future	374.8480	374.8480	374.7950	374.7950	0.014	0.0000	0.0000
2024/11/28	IGOV	08/05/2025		Index Future	382.6430	382.6430	382.5900	382.5900	0.014	0.0000	0.0000
2024/11/28	IGOV	07/08/2025		Index Future	390.3690	390.3690	390.3160	390.3160	0.014	0.0000	0.0000
2024/11/28	IGOV	06/11/2025		Index Future	398.0940	398.0940	398.0420	398.0420	0.013	0.0000	0.0000
2024/11/28	IGOV	05/02/2026		Index Future	405.0500	405.0500	405.0010	405.0010	0.012	0.0000	0.0000
2024/11/28	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/11/28	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/11/28	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/11/28	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/11/28	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/11/28	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/11/28	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/11/28	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/11/28	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/11/28	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/11/28	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/11/28	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/11/28	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/11/28	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	8.3600	8.3600	91.6400	0.000	0.0000	0.0000
2024/11/28	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/11/28	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/11/28	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/11/28	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/11/28	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	
2024/11/28	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/11/28	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/11/28	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/11/28	R033	06/02/2025		Bond Future	9.9466	103.9506	9.8888	104.2692	0.581	0.0000	0.0000
2024/11/28	R033	06/02/2025	10.33 Call	Bond Future	2811.9100	2.8119	3033.2100	3.0332	7.870	0.0000	0.0000
2024/11/28	R033	06/02/2025	10.33 Put	Bond Future	731.8200	0.7318	634.5600	0.6346	13.290	0.0000	0.0000
2024/11/28	R033	08/05/2025		Bond Future	10.0216	101.0371	9.9611	101.3624	0.604	0.0000	0.0000
2024/11/28	R033	08/05/2025	10.33 Call	Bond Future	3219.9300	3.2199	3418.9900	3.4190	6.182	0.0000	0.0000
2024/11/28	R033	08/05/2025	10.33 Put	Bond Future	1584.7200	1.5847	1458.4800	1.4585	7.966	0.0000	0.0000
2024/11/28	R033	07/08/2025		Bond Future	10.1120	103.0509	10.0484	103.3832	0.629	0.0000	0.0000
2024/11/28	R033	07/08/2025	10.33 Call	Bond Future	3399.1600	3.3992	3588.6000	3.5886	5.573	0.0000	0.0000
2024/11/28	R033	07/08/2025	10.33 Put	Bond Future	2270.8500	2.2709	2128.0300	2.1280	6.289	0.0000	0.0000
2024/11/28	R033	06/11/2025		Bond Future	10.2187	100.0170	10.1518	100.3562	0.654	0.0000	0.0000
2024/11/28	R033	06/11/2025	10.33 Call	Bond Future	3640.5000	3.6405	3822.6600	3.8227	5.004	0.0000	0.0000
2024/11/28	R033	06/11/2025	10.33 Put	Bond Future	3078.9600	3.0790	2921.9000	2.9219	5.101	0.0000	0.0000
2024/11/28	R033	05/02/2026		Bond Future	10.3844	101.7247	10.3139	102.0707	0.679	0.0000	0.0000
2024/11/28	R033	05/02/2026	10.49 Call	Bond Future	3931.6000	3.9316	4116.9000	4.1169	4.713	0.0000	0.0000
2024/11/28	R033	05/02/2026	10.49 Put	Bond Future	3416.6300	3.4166	3255.9600	3.2560	4.703	0.0000	0.0000
2024/11/28	R035	06/02/2025	10.10 Put	Bond Future	2122.8500	2.1229	1986.0000	1.9860	6.447	0.0000	0.0000
2024/11/28	R035	06/02/2025	10.10 Call	Bond Future	1093.4600	1.0935	1171.9500	1.1720	7.178	0.0000	0.0000
2024/11/28	R035	06/02/2025	11.10 Call	Bond Future	4935.9500	4.9360	5116.5600	5.1166	3.659	0.0000	0.0000
2024/11/28	R035	06/02/2025	11.10 Put	Bond Future	311.9200	0.3119	277.1900	0.2772	11.134	0.0000	0.0000
2024/11/28	R035	06/02/2025	11.30 Call	Bond Future	5898.5200	5.8985	6089.6700	6.0897	3.241	0.0000	0.0000
2024/11/28	R035	06/02/2025	11.30 Put	Bond Future	200.5500	0.2006	176.3600	0.1764	12.062	0.0000	0.0000
2024/11/28	R035	06/02/2025	10.65 Call	Bond Future	2931.7300	2.9317	3075.6900	3.0757	4.910	0.0000	0.0000
2024/11/28	R035	06/02/2025	10.65 Put	Bond Future	792.0000	0.7920	720.6200	0.7206	9.013	0.0000	0.0000
2024/11/28	R035	06/02/2025	10.34 Put	Bond Future	1414.2200	1.4142	1307.4700	1.3075	7.548	0.0000	0.0000
2024/11/28	R035	06/02/2025	10.34 Call	Bond Future	1786.1200	1.7861	1894.7100	1.8947	6.080	0.0000	0.0000
2024/11/28	R035	06/02/2025	10.26 Put	Bond Future	1626.4600	1.6265	1509.7400	1.5097	7.176	0.0000	0.0000
2024/11/28	R035	06/02/2025	10.26 Call	Bond Future	1534.4700	1.5345	1633.0900	1.6331	6.427	0.0000	0.0000
2024/11/28	R035	06/02/2025		Bond Future	10.2758	95.3602	10.2388	95.5756	0.360	0.0000	0.0000
2024/11/28	R035	06/02/2025	12.41 Call	Bond Future	11351.6800	11.3517	11564.8500	11.5649	1.878	0.0000	0.0000
2024/11/28	R035	06/02/2025	12.41 Put	Bond Future	12.5800	0.0126	10.4100	0.0104	17.250	0.0000	0.0000
2024/11/28	R035	08/05/2025		Bond Future	10.3501	92.8080	10.3115	93.0279	0.372	0.0000	0.0000
2024/11/28	R035	08/05/2025	11.78 Call	Bond Future	8129.9200	8.1299	8319.1900	8.3192	2.328	0.0000	0.0000
2024/11/28	R035	08/05/2025	11.78 Put	Bond Future	449.0600	0.4491	418.3800	0.4184	6.832	0.0000	0.0000
2024/11/28	R035	08/05/2025	13.35 Call	Bond Future	15162.9000	15.1629	15379.5700	15.3796	1.429	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	
2024/11/28	R035	08/05/2025	13.35 Put	Bond Future	32.7000	0.0327	29.4200	0.0294	10.031	0.0000	0.0000
2024/11/28	R035	08/05/2025	12.70 Call	Bond Future	12276.8500	12.2769	12487.0700	12.4871	1.712	0.0000	0.0000
2024/11/28	R035	08/05/2025	12.70 Put	Bond Future	114.8500	0.1149	105.1200	0.1051	8.472	0.0000	0.0000
2024/11/28	R035	08/05/2025	11.46 Put	Bond Future	667.0300	0.6670	624.4500	0.6245	6.384	0.0000	0.0000
2024/11/28	R035	08/05/2025	11.46 Call	Bond Future	6707.6500	6.7077	6885.0200	6.8850	2.644	0.0000	0.0000
2024/11/28	R035	08/05/2025	11.70 Call	Bond Future	7770.8300	7.7708	7957.4300	7.9574	2.401	0.0000	0.0000
2024/11/28	R035	08/05/2025	11.70 Put	Bond Future	495.9600	0.4960	462.6100	0.4626	6.724	0.0000	0.0000
2024/11/28	R035	08/05/2025	10.95 Call	Bond Future	4565.8500	4.5659	4716.5800	4.7166	3.301	0.0000	0.0000
2024/11/28	R035	08/05/2025	10.95 Put	Bond Future	1231.2700	1.2313	1162.0500	1.1621	5.622	0.0000	0.0000
2024/11/28	R035	08/05/2025	10.44 Put	Bond Future	2202.6700	2.2027	2096.9100	2.0969	4.801	0.0000	0.0000
2024/11/28	R035	08/05/2025	10.44 Call	Bond Future	2713.3800	2.7134	2827.5700	2.8276	4.208	0.0000	0.0000
2024/11/28	R035	07/08/2025		Bond Future	10.4384	94.6585	10.3982	94.8832	0.385	0.0000	0.0000
2024/11/28	R035	07/08/2025	12.65 Call	Bond Future	11665.0300	11.6650	11868.0200	11.8680	1.740	0.0000	0.0000
2024/11/28	R035	07/08/2025	12.65 Put	Bond Future	378.2800	0.3783	356.5200	0.3565	5.752	0.0000	0.0000
2024/11/28	R035	06/11/2025		Bond Future	10.5434	91.9988	10.5014	92.2283	0.399	0.0000	0.0000
2024/11/28	R035	06/11/2025	11.20 Call	Bond Future	5828.6900	5.8287	5976.2900	5.9763	2.532	0.0000	0.0000
2024/11/28	R035	06/11/2025	11.20 Put	Bond Future	2340.8900	2.3409	2258.9300	2.2589	3.501	0.0000	0.0000
2024/11/28	R035	05/02/2026		Bond Future	10.6996	93.5726	10.6555	93.8069	0.412	0.0000	0.0000
2024/11/28	R035	05/02/2026	10.79 Call	Bond Future	4294.9900	4.2950	4418.0400	4.4180	2.865	0.0000	0.0000
2024/11/28	R035	05/02/2026	10.79 Put	Bond Future	3816.9400	3.8169	3705.6700	3.7057	2.915	0.0000	0.0000
2024/11/28	R038	06/02/2025		Bond Future	10.8292	104.2925	10.7901	104.5645	0.361	0.0000	0.0000
2024/11/28	R038	06/02/2025	11.24 Call	Bond Future	3717.1000	3.7171	3902.8100	3.9028	4.996	0.0000	0.0000
2024/11/28	R038	06/02/2025	11.24 Put	Bond Future	924.1900	0.9242	837.9000	0.8379	9.337	0.0000	0.0000
2024/11/28	R038	08/05/2025		Bond Future	10.9201	100.9441	10.8794	101.2219	0.372	0.0000	0.0000
2024/11/28	R038	08/05/2025	11.24 Call	Bond Future	4179.8600	4.1799	4347.2000	4.3472	4.003	0.0000	0.0000
2024/11/28	R038	08/05/2025	11.24 Put	Bond Future	2033.2700	2.0333	1922.8800	1.9229	5.429	0.0000	0.0000
2024/11/28	R038	07/08/2025		Bond Future	11.0231	102.9559	10.9807	103.2396	0.384	0.0000	0.0000
2024/11/28	R038	07/08/2025	11.24 Call	Bond Future	4511.8200	4.5118	4670.4000	4.6704	3.515	0.0000	0.0000
2024/11/28	R038	07/08/2025	11.24 Put	Bond Future	3076.6000	3.0766	2951.4000	2.9514	4.069	0.0000	0.0000
2024/11/28	R038	06/11/2025		Bond Future	11.1390	99.4781	11.0948	99.7679	0.396	0.0000	0.0000
2024/11/28	R038	06/11/2025	11.24 Call	Bond Future	4877.5300	4.8775	5030.5900	5.0306	3.138	0.0000	0.0000
2024/11/28	R038	06/11/2025	11.24 Put	Bond Future	4218.8500	4.2189	4082.1000	4.0821	3.241	0.0000	0.0000
2024/11/28	R038	06/11/2025	12.33 Call	Bond Future	9356.7600	9.3568	9569.5600	9.5696	2.274	0.0000	0.0000
2024/11/28	R038	06/11/2025	12.33 Put	Bond Future	1985.6500	1.9857	1908.6400	1.9086	3.878	0.0000	0.0000
2024/11/28	R038	06/11/2025	10.98 Put	Bond Future	5032.5200	5.0325	4878.3300	4.8783	3.064	0.0000	0.0000
2024/11/28	R038	06/11/2025	10.98 Call	Bond Future	3983.2900	3.9833	4118.9100	4.1189	3.405	0.0000	0.0000
2024/11/28	R038	05/02/2026		Bond Future	11.2998	101.1750	11.2537	101.4706	0.409	0.0000	0.0000
2024/11/28	R038	05/02/2026	11.44 Call	Bond Future	5536.1800	5.5362	5695.1800	5.6952	2.872	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	
2024/11/28	R038	05/02/2026	11.44 Put	Bond Future	4646.4600	4.6465	4509.8100	4.5098	2.941	0.0000	0.0000
2024/11/28	R053	06/02/2025		Bond Future	11.0048	109.6079	10.9578	110.0355	0.428	0.0000	0.0000
2024/11/28	R053	06/02/2025	12.94 Call	Bond Future	15278.8200	15.2788	15697.3400	15.6973	2.739	0.0000	0.0000
2024/11/28	R053	06/02/2025	12.94 Put	Bond Future	51.2500	0.0513	42.1200	0.0421	17.815	0.0000	0.0000
2024/11/28	R053	08/05/2025		Bond Future	11.0825	105.9913	11.0338	106.4279	0.439	0.0000	0.0000
2024/11/28	R053	08/05/2025	12.64 Call	Bond Future	13102.5000	13.1025	13483.8300	13.4838	2.910	0.0000	0.0000
2024/11/28	R053	08/05/2025	12.64 Put	Bond Future	678.4100	0.6784	623.1300	0.6231	8.148	0.0000	0.0000
2024/11/28	R053	07/08/2025		Bond Future	11.1692	108.1035	11.1188	108.5494	0.452	0.0000	0.0000
2024/11/28	R053	07/08/2025	13.17 Call	Bond Future	16152.8000	16.1528	16542.5900	16.5426	2.413	0.0000	0.0000
2024/11/28	R053	07/08/2025	13.17 Put	Bond Future	883.3600	0.8834	827.2800	0.8273	6.348	0.0000	0.0000
2024/11/28	R053	06/11/2025		Bond Future	11.2653	104.3478	11.2130	104.8028	0.464	0.0000	0.0000
2024/11/28	R053	06/11/2025	11.76 Call	Bond Future	8068.4900	8.0685	8353.9900	8.3540	3.538	0.0000	0.0000
2024/11/28	R053	06/11/2025	11.76 Put	Bond Future	3935.0000	3.9350	3765.4800	3.7655	4.308	0.0000	0.0000
2024/11/28	R053	05/02/2026		Bond Future	11.3959	106.1272	11.3414	106.5910	0.478	0.0000	0.0000
2024/11/28	R053	05/02/2026	11.49 Call	Bond Future	6716.4900	6.7165	6966.8700	6.9669	3.728	0.0000	0.0000
2024/11/28	R053	05/02/2026	11.49 Put	Bond Future	5923.0400	5.9230	5709.6400	5.7096	3.603	0.0000	0.0000
2024/11/28	R186	06/02/2025		Bond Future	8.1835	105.3961	8.1613	105.4346	0.271	0.0000	0.0000
2024/11/28	R186	06/02/2025	9.03 Call	Bond Future	1502.3800	1.5024	1536.3700	1.5364	2.262	0.0000	0.0000
2024/11/28	R186	06/02/2025	9.03 Put	Bond Future	45.4100	0.0454	40.9000	0.0409	9.932	0.0000	0.0000
2024/11/28	R186	08/05/2025		Bond Future	8.1627	107.5621	8.1367	107.6016	0.319	0.0000	0.0000
2024/11/28	R186	08/05/2025	8.47 Call	Bond Future	829.8600	0.8299	853.3200	0.8533	2.827	0.0000	0.0000
2024/11/28	R186	08/05/2025	8.47 Put	Bond Future	365.8400	0.3658	349.8000	0.3498	4.384	0.0000	0.0000
2024/11/28	R186	07/08/2025	10.25 Call	Bond Future	2686.1000	2.6861	2723.3100	2.7233	1.385	0.0000	0.0000
2024/11/28	R186	07/08/2025	10.25 Put	Bond Future	64.6200	0.0646	61.0500	0.0611	5.525	0.0000	0.0000
2024/11/28	R186	07/08/2025	9.22 Put	Bond Future	216.7200	0.2167	207.0100	0.2070	4.480	0.0000	0.0000
2024/11/28	R186	07/08/2025	9.22 Call	Bond Future	1545.7800	1.5458	1576.8500	1.5769	2.010	0.0000	0.0000
2024/11/28	R186	07/08/2025		Bond Future	8.1798	104.3963	8.1482	104.4371	0.387	0.0000	0.0000
2024/11/28	R186	07/08/2025	9.68 Call	Bond Future	2050.2500	2.0503	2084.3200	2.0843	1.662	0.0000	0.0000
2024/11/28	R186	07/08/2025	9.68 Put	Bond Future	141.1200	0.1411	134.4100	0.1344	4.755	0.0000	0.0000
2024/11/28	R186	06/11/2025		Bond Future	8.2403	106.4339	8.2006	106.4760	0.482	0.0000	0.0000
2024/11/28	R186	06/11/2025	8.13 Call	Bond Future	498.6000	0.4986	517.7800	0.5178	3.847	0.0000	0.0000
2024/11/28	R186	06/11/2025	8.13 Put	Bond Future	615.6100	0.6156	592.7100	0.5927	3.720	0.0000	0.0000
2024/11/28	R186	05/02/2026		Bond Future	8.6498	102.9510	8.5967	102.9948	0.613	0.0000	0.0000
2024/11/28	R186	05/02/2026	8.43 Call	Bond Future	425.5700	0.4256	444.8000	0.4448	4.519	0.0000	0.0000
2024/11/28	R186	05/02/2026	8.43 Put	Bond Future	606.9400	0.6069	582.4300	0.5824	4.038	0.0000	0.0000
2024/11/28	R202	06/02/2025		Bond Future	269.0423	269.0423	269.0253	269.0253	0.006	0.0000	0.0000
2024/11/28	R202	06/02/2025	266.79 Call	Bond Future	2252.2700	2.2523	2235.3300	2.2353	0.752	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	
2024/11/28	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/28	R202	08/05/2025		Bond Future	274.6370	274.6370	274.6201	274.6201	0.006	0.0000	0.0000
2024/11/28	R202	08/05/2025	272.31 Call	Bond Future	2327.0100	2.3270	2310.0600	2.3101	0.728	0.0000	0.0000
2024/11/28	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/28	R202	07/08/2025		Bond Future	274.9261	274.9261	274.9102	274.9102	0.006	0.0000	0.0000
2024/11/28	R202	07/08/2025	271.60 Call	Bond Future	3326.1300	3.3261	3310.2300	3.3102	0.478	0.0000	0.0000
2024/11/28	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/28	R202	06/11/2025		Bond Future	280.3626	280.3626	280.3476	280.3476	0.005	0.0000	0.0000
2024/11/28	R202	06/11/2025	275.64 Call	Bond Future	4722.5500	4.7226	4707.5800	4.7076	0.317	0.0000	0.0000
2024/11/28	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/28	R202	05/02/2026		Bond Future	279.9039	279.9039	279.8908	279.8908	0.005	0.0000	0.0000
2024/11/28	R202	05/02/2026	277.82 Call	Bond Future	2083.9400	2.0839	2070.8300	2.0708	0.629	0.0000	0.0000
2024/11/28	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/28	R209	06/02/2025		Bond Future	10.4409	75.0742	10.4041	75.2678	0.352	0.0000	0.0000
2024/11/28	R209	06/02/2025	12.44 Call	Bond Future	9583.2600	9.5833	9774.1200	9.7741	1.992	0.0000	0.0000
2024/11/28	R209	06/02/2025	12.44 Put	Bond Future	17.0100	0.0170	14.2200	0.0142	16.402	0.0000	0.0000
2024/11/28	R209	08/05/2025		Bond Future	10.5140	73.4617	10.4759	73.6594	0.363	0.0000	0.0000
2024/11/28	R209	08/05/2025	11.89 Call	Bond Future	7106.4400	7.1064	7275.5400	7.2755	2.380	0.0000	0.0000
2024/11/28	R209	08/05/2025	11.89 Put	Bond Future	424.5600	0.4246	395.9300	0.3959	6.743	0.0000	0.0000
2024/11/28	R209	07/08/2025		Bond Future	10.5983	74.9261	10.5587	75.1282	0.374	0.0000	0.0000
2024/11/28	R209	07/08/2025	12.68 Call	Bond Future	10056.3100	10.0563	10236.0800	10.2361	1.788	0.0000	0.0000
2024/11/28	R209	07/08/2025	12.68 Put	Bond Future	408.4700	0.4085	386.1800	0.3862	5.457	0.0000	0.0000
2024/11/28	R209	06/11/2025		Bond Future	10.6942	73.2358	10.6531	73.4420	0.385	0.0000	0.0000
2024/11/28	R209	06/11/2025	11.27 Call	Bond Future	5065.2400	5.0652	5195.1800	5.1952	2.565	0.0000	0.0000
2024/11/28	R209	06/11/2025	11.27 Put	Bond Future	2258.7200	2.2587	2182.3800	2.1824	3.380	0.0000	0.0000
2024/11/28	R209	05/02/2026		Bond Future	10.8323	74.4881	10.7894	74.6987	0.396	0.0000	0.0000
2024/11/28	R209	05/02/2026	10.93 Call	Bond Future	4042.5000	4.0425	4153.9000	4.1539	2.756	0.0000	0.0000
2024/11/28	R209	05/02/2026	10.93 Put	Bond Future	3566.2300	3.5662	3467.0700	3.4671	2.781	0.0000	0.0000
2024/11/28	R210	06/02/2025		Bond Future	244.6659	244.6659	244.6482	244.6482	0.007	0.0000	0.0000
2024/11/28	R210	06/02/2025	239.61 Call	Bond Future	5055.8800	5.0559	5038.2200	5.0382	0.349	0.0000	0.0000
2024/11/28	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/28	R210	08/05/2025		Bond Future	246.3872	246.3872	246.3697	246.3697	0.007	0.0000	0.0000
2024/11/28	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/28	R210	08/05/2025	248.03 Put	Bond Future	1642.8400	1.6428	1660.3300	1.6603	1.065	0.0000	0.0000
2024/11/28	R210	07/08/2025		Bond Future	251.3598	251.3598	251.3431	251.3431	0.007	0.0000	0.0000
2024/11/28	R210	07/08/2025	248.44 Call	Bond Future	2919.8100	2.9198	2903.0700	2.9031	0.573	0.0000	0.0000
2024/11/28	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/28	R210	06/11/2025		Bond Future	252.9030	252.9030	252.8870	252.8870	0.006	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	
2024/11/28	R210	06/11/2025	252.14 Call	Bond Future	763.0000	0.7630	746.9900	0.7470	2.098	0.0000	0.0000
2024/11/28	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/28	R210	05/02/2026		Bond Future	257.3096	257.3096	257.2954	257.2954	0.006	0.0000	0.0000
2024/11/28	R210	05/02/2026	253.10 Call	Bond Future	4209.6000	4.2096	4195.3700	4.1954	0.338	0.0000	0.0000
2024/11/28	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/28	R213	06/02/2025		Bond Future	9.4269	92.1693	9.3898	92.3260	0.394	0.0000	0.0000
2024/11/28	R213	06/02/2025	11.35 Call	Bond Future	7690.0200	7.6900	7843.9600	7.8440	2.002	0.0000	0.0000
2024/11/28	R213	06/02/2025	11.35 Put	Bond Future	17.3800	0.0174	14.5900	0.0146	16.053	0.0000	0.0000
2024/11/28	R213	08/05/2025		Bond Future	9.4830	90.5047	9.4438	90.6649	0.413	0.0000	0.0000
2024/11/28	R213	08/05/2025	10.52 Call	Bond Future	4554.7300	4.5547	4684.2400	4.6842	2.843	0.0000	0.0000
2024/11/28	R213	08/05/2025	10.52 Put	Bond Future	439.7800	0.4398	409.1600	0.4092	6.963	0.0000	0.0000
2024/11/28	R213	07/08/2025		Bond Future	9.5570	92.3096	9.5155	92.4733	0.434	0.0000	0.0000
2024/11/28	R213	07/08/2025	11.66 Call	Bond Future	8107.8300	8.1078	8255.3700	8.2554	1.820	0.0000	0.0000
2024/11/28	R213	07/08/2025	11.66 Put	Bond Future	265.2900	0.2653	249.1000	0.2491	6.103	0.0000	0.0000
2024/11/28	R213	06/11/2025		Bond Future	9.6545	90.5572	9.6105	90.7245	0.456	0.0000	0.0000
2024/11/28	R213	06/11/2025	10.05 Call	Bond Future	3326.1300	3.3261	3425.0200	3.4250	2.973	0.0000	0.0000
2024/11/28	R213	06/11/2025	10.05 Put	Bond Future	1838.5800	1.8386	1770.1000	1.7701	3.725	0.0000	0.0000
2024/11/28	R213	05/02/2026		Bond Future	9.8242	92.1090	9.7773	92.2801	0.478	0.0000	0.0000
2024/11/28	R213	05/02/2026	9.89 Call	Bond Future	2742.3200	2.7423	2830.6300	2.8306	3.220	0.0000	0.0000
2024/11/28	R213	05/02/2026	9.89 Put	Bond Future	2503.5200	2.5035	2420.7800	2.4208	3.305	0.0000	0.0000
2024/11/28	R214	06/02/2025	13.63 Call	Bond Future	13537.5400	13.5375	13745.6900	13.7457	1.538	0.0000	0.0000
2024/11/28	R214	06/02/2025	13.63 Put	Bond Future	1.3000	0.0013	1.0300	0.0010	20.769	0.0000	0.0000
2024/11/28	R214	06/02/2025	12.25 Put	Bond Future	78.2100	0.0782	67.5000	0.0675	13.694	0.0000	0.0000
2024/11/28	R214	06/02/2025	12.25 Call	Bond Future	7580.7500	7.5808	7778.4600	7.7785	2.608	0.0000	0.0000
2024/11/28	R214	06/02/2025	11.75 Put	Bond Future	237.8600	0.2379	210.4800	0.2105	11.511	0.0000	0.0000
2024/11/28	R214	06/02/2025	11.75 Call	Bond Future	5295.8500	5.2959	5476.8900	5.4769	3.419	0.0000	0.0000
2024/11/28	R214	06/02/2025		Bond Future	10.8034	70.4655	10.7667	70.6740	0.340	0.0000	0.0000
2024/11/28	R214	06/02/2025	12.71 Call	Bond Future	9652.3900	9.6524	9856.5500	9.8566	2.115	0.0000	0.0000
2024/11/28	R214	06/02/2025	12.71 Put	Bond Future	27.4700	0.0275	23.2100	0.0232	15.508	0.0000	0.0000
2024/11/28	R214	08/05/2025		Bond Future	10.8746	68.6091	10.8366	68.8220	0.349	0.0000	0.0000
2024/11/28	R214	08/05/2025	12.40 Call	Bond Future	8163.9300	8.1639	8350.9600	8.3510	2.291	0.0000	0.0000
2024/11/28	R214	08/05/2025	12.40 Put	Bond Future	369.1400	0.3691	343.2800	0.3433	7.005	0.0000	0.0000
2024/11/28	R214	07/08/2025		Bond Future	10.9560	69.9771	10.9167	70.1946	0.358	0.0000	0.0000
2024/11/28	R214	07/08/2025	12.97 Call	Bond Future	10379.7300	10.3797	10571.2300	10.5712	1.845	0.0000	0.0000
2024/11/28	R214	07/08/2025	12.97 Put	Bond Future	489.6300	0.4896	463.6900	0.4637	5.298	0.0000	0.0000
2024/11/28	R214	06/11/2025		Bond Future	11.0492	68.0419	11.0085	68.2639	0.368	0.0000	0.0000
2024/11/28	R214	06/11/2025	11.64 Call	Bond Future	5566.0900	5.5661	5707.0700	5.7071	2.533	0.0000	0.0000
2024/11/28	R214	06/11/2025	11.64 Put	Bond Future	2456.5100	2.4565	2375.4900	2.3755	3.298	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/11/28	R214	05/02/2026		Bond Future	11.1791	69.2059	11.1369	69.4324	0.378	0.0000	0.0000
2024/11/28	R214	05/02/2026	11.26 Call	Bond Future	4304.6100	4.3046	4424.6300	4.4246	2.788	0.0000	0.0000
2024/11/28	R214	05/02/2026	11.26 Put	Bond Future	3873.8100	3.8738	3767.3600	3.7674	2.748	0.0000	0.0000
2024/11/28	R248	06/02/2025	10.30 Put	Bond Future	5427.1700	5.4272	5167.2600	5.1673	4.789	0.0000	0.0000
2024/11/28	R248	06/02/2025	10.30 Call	Bond Future	293.0400	0.2930	327.6200	0.3276	11.800	0.0000	0.0000
2024/11/28	R248	06/02/2025	11.00 Put	Bond Future	1905.4700	1.9055	1752.1900	1.7522	8.044	0.0000	0.0000
2024/11/28	R248	06/02/2025	11.00 Call	Bond Future	1930.8800	1.9309	2072.0900	2.0721	7.313	0.0000	0.0000
2024/11/28	R248	06/02/2025	11.70 Call	Bond Future	5188.8400	5.1888	5425.4300	5.4254	4.560	0.0000	0.0000
2024/11/28	R248	06/02/2025	11.70 Put	Bond Future	504.4800	0.5045	446.5800	0.4466	11.477	0.0000	0.0000
2024/11/28	R248	06/02/2025		Bond Future	10.9964	85.2587	10.9544	85.5532	0.381	0.0000	0.0000
2024/11/28	R248	06/02/2025	12.71 Call	Bond Future	10701.7200	10.7017	10986.8000	10.9868	2.664	0.0000	0.0000
2024/11/28	R248	06/02/2025	12.71 Put	Bond Future	59.4100	0.0594	50.0000	0.0500	15.839	0.0000	0.0000
2024/11/28	R248	08/05/2025		Bond Future	11.0712	82.5624	11.0278	82.8631	0.391	0.0000	0.0000
2024/11/28	R248	08/05/2025	12.60 Call	Bond Future	10031.4300	10.0314	10293.1200	10.2931	2.609	0.0000	0.0000
2024/11/28	R248	08/05/2025	12.60 Put	Bond Future	525.6100	0.5256	486.5500	0.4866	7.431	0.0000	0.0000
2024/11/28	R248	07/08/2025		Bond Future	11.1562	84.2084	11.1113	84.5155	0.402	0.0000	0.0000
2024/11/28	R248	07/08/2025	13.21 Call	Bond Future	12808.0100	12.8080	13078.1700	13.0782	2.109	0.0000	0.0000
2024/11/28	R248	07/08/2025	13.21 Put	Bond Future	633.5700	0.6336	596.6500	0.5967	5.827	0.0000	0.0000
2024/11/28	R248	06/11/2025		Bond Future	11.2525	81.4078	11.2060	81.7213	0.413	0.0000	0.0000
2024/11/28	R248	06/11/2025	11.74 Call	Bond Future	6350.3100	6.3503	6544.7400	6.5447	3.062	0.0000	0.0000
2024/11/28	R248	06/11/2025	11.74 Put	Bond Future	3184.7300	3.1847	3065.7000	3.0657	3.738	0.0000	0.0000
2024/11/28	R248	05/02/2026		Bond Future	11.3850	82.7989	11.3366	83.1186	0.425	0.0000	0.0000
2024/11/28	R248	05/02/2026	11.46 Call	Bond Future	5248.7600	5.2488	5419.0900	5.4191	3.245	0.0000	0.0000
2024/11/28	R248	05/02/2026	11.46 Put	Bond Future	4757.3400	4.7573	4608.0300	4.6080	3.139	0.0000	0.0000
2024/11/28	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/28	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/28	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/28	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

