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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/11/2024 TO 29/11/2024

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
2024/11/29	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/29	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/29	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/29	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/29	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/29	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/29	2029	06/02/2025		Bond Future	134.9633	134.9633	134.9843	0.016	0.0000	0.0000
2024/11/29	2029	06/02/2025	132.40 Call	Bond Future	2563.2500	2.5633	2584.2900	0.821	0.0000	0.0000
2024/11/29	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/29	2029	08/05/2025		Bond Future	136.3568	136.3568	136.3262	0.022	0.0000	0.0000
2024/11/29	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/29	2029	08/05/2025	137.85 Put	Bond Future	1493.2000	1.4932	1523.8100	2.050	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	
2024/11/29	2029	07/08/2025		Bond Future	139.1097	139.1097	139.0522	139.0522	0.041	0.0000	0.0000
2024/11/29	2029	07/08/2025	137.41 Call	Bond Future	1699.6700	1.6997	1642.1700	1.6422	3.383	0.0000	0.0000
2024/11/29	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/29	2029	06/11/2025		Bond Future	140.4227	140.4227	140.3351	140.3351	0.062	0.0000	0.0000
2024/11/29	2029	06/11/2025	139.79 Call	Bond Future	632.7400	0.6327	545.0500	0.5451	13.859	0.0000	0.0000
2024/11/29	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/29	2029	05/02/2026		Bond Future	142.8723	142.8723	143.0256	143.0256	0.107	0.0000	0.0000
2024/11/29	2029	05/02/2026	140.11 Call	Bond Future	2762.3100	2.7623	2915.5500	2.9156	5.548	0.0000	0.0000
2024/11/29	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/29	2030	06/02/2025	8.68 Put	Bond Future	1695.3800	1.6954	1501.1000	1.5011	11.459	0.0000	0.0000
2024/11/29	2030	06/02/2025	8.68 Call	Bond Future	499.9200	0.4999	510.9600	0.5110	2.208	0.0000	0.0000
2024/11/29	2030	06/02/2025	9.18 Put	Bond Future	679.9200	0.6799	547.1600	0.5472	19.526	0.0000	0.0000
2024/11/29	2030	06/02/2025	9.18 Call	Bond Future	1411.8600	1.4119	1484.4200	1.4844	5.139	0.0000	0.0000
2024/11/29	2030	06/02/2025	9.69 Call	Bond Future	2862.9200	2.8629	3006.2700	3.0063	5.007	0.0000	0.0000
2024/11/29	2030	06/02/2025	9.69 Put	Bond Future	213.2300	0.2132	151.2600	0.1513	29.063	0.0000	0.0000
2024/11/29	2030	06/02/2025		Bond Future	8.9887	96.3445	8.9353	96.5498	0.594	0.0000	0.0000
2024/11/29	2030	06/02/2025	10.68 Call	Bond Future	6253.4200	6.2534	6451.7500	6.4518	3.172	0.0000	0.0000
2024/11/29	2030	06/02/2025	10.68 Put	Bond Future	15.0200	0.0150	8.0300	0.0080	46.538	0.0000	0.0000
2024/11/29	2030	08/05/2025	12.28 Call	Bond Future	11096.4200	11.0964	11265.7100	11.2657	1.526	0.0000	0.0000
2024/11/29	2030	08/05/2025	12.28 Put	Bond Future	6.1500	0.0062	3.5200	0.0035	42.764	0.0000	0.0000
2024/11/29	2030	08/05/2025	10.69 Put	Bond Future	161.8000	0.1618	122.4200	0.1224	24.339	0.0000	0.0000
2024/11/29	2030	08/05/2025	10.69 Call	Bond Future	6026.3700	6.0264	6158.9100	6.1589	2.199	0.0000	0.0000
2024/11/29	2030	08/05/2025	11.86 Call	Bond Future	9764.1800	9.7642	9929.7300	9.9297	1.695	0.0000	0.0000
2024/11/29	2030	08/05/2025	11.86 Put	Bond Future	17.0600	0.0171	10.6900	0.0107	37.339	0.0000	0.0000
2024/11/29	2030	08/05/2025	10.31 Put	Bond Future	275.0800	0.2751	216.5800	0.2166	21.267	0.0000	0.0000
2024/11/29	2030	08/05/2025	10.31 Call	Bond Future	4832.4700	4.8325	4945.8900	4.9459	2.347	0.0000	0.0000
2024/11/29	2030	08/05/2025		Bond Future	9.0357	98.3244	8.9890	98.4963	0.516	0.0000	0.0000
2024/11/29	2030	08/05/2025	9.93 Call	Bond Future	3690.0700	3.6901	3777.7300	3.7777	2.376	0.0000	0.0000
2024/11/29	2030	08/05/2025	9.93 Put	Bond Future	463.2700	0.4633	379.0100	0.3790	18.188	0.0000	0.0000
2024/11/29	2030	08/05/2025	8.68 Put	Bond Future	2194.1800	2.1942	2015.1500	2.0152	8.159	0.0000	0.0000
2024/11/29	2030	08/05/2025	8.68 Call	Bond Future	872.7900	0.8728	865.6800	0.8657	0.815	0.0000	0.0000
2024/11/29	2030	08/05/2025	9.18 Put	Bond Future	1229.3700	1.2294	1080.7900	1.0808	12.086	0.0000	0.0000
2024/11/29	2030	08/05/2025	9.18 Call	Bond Future	1759.4000	1.7594	1782.7400	1.7827	1.327	0.0000	0.0000
2024/11/29	2030	08/05/2025	9.99 Call	Bond Future	3865.0700	3.8651	3957.5900	3.9576	2.394	0.0000	0.0000
2024/11/29	2030	08/05/2025	9.99 Put	Bond Future	426.6000	0.4266	347.2000	0.3472	18.612	0.0000	0.0000
2024/11/29	2030	08/05/2025	8.95 Put	Bond Future	1619.5000	1.6195	1455.7400	1.4557	10.112	0.0000	0.0000
2024/11/29	2030	08/05/2025	8.95 Call	Bond Future	1303.3000	1.3033	1311.4600	1.3115	0.626	0.0000	0.0000
2024/11/29	2030	08/05/2025	9.45 Put	Bond Future	874.9800	0.8750	748.9700	0.7490	14.401	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	
2024/11/29	2030	08/05/2025	9.45 Call	Bond Future	2386.8100	2.3868	2432.7200	2.4327	1.923	0.0000	0.0000
2024/11/29	2030	07/08/2025		Bond Future	9.1043	96.2751	9.0598	96.4317	0.489	0.0000	0.0000
2024/11/29	2030	07/08/2025	11.11 Call	Bond Future	6997.5700	6.9976	7100.5800	7.1006	1.472	0.0000	0.0000
2024/11/29	2030	07/08/2025	11.11 Put	Bond Future	253.0200	0.2530	199.4500	0.1995	21.172	0.0000	0.0000
2024/11/29	2030	07/08/2025	12.12 Call	Bond Future	9975.2000	9.9752	10118.5300	10.1185	1.437	0.0000	0.0000
2024/11/29	2030	07/08/2025	12.12 Put	Bond Future	55.8200	0.0558	42.5700	0.0426	23.737	0.0000	0.0000
2024/11/29	2030	07/08/2025	10.48 Put	Bond Future	486.8500	0.4869	386.2500	0.3863	20.663	0.0000	0.0000
2024/11/29	2030	07/08/2025	10.48 Call	Bond Future	5177.6900	5.1777	5233.6700	5.2337	1.081	0.0000	0.0000
2024/11/29	2030	06/11/2025		Bond Future	9.1830	98.1541	9.1414	98.2936	0.453	0.0000	0.0000
2024/11/29	2030	06/11/2025	9.54 Call	Bond Future	2697.9000	2.6979	2739.6200	2.7396	1.546	0.0000	0.0000
2024/11/29	2030	06/11/2025	9.54 Put	Bond Future	1510.9400	1.5109	1413.0900	1.4131	6.476	0.0000	0.0000
2024/11/29	2030	05/02/2026		Bond Future	9.3473	95.8294	9.2480	96.1448	1.063	0.0000	0.0000
2024/11/29	2030	05/02/2026	9.49 Call	Bond Future	2438.2100	2.4382	2565.8500	2.5659	5.235	0.0000	0.0000
2024/11/29	2030	05/02/2026	9.49 Put	Bond Future	1987.6300	1.9876	1799.9600	1.8000	9.442	0.0000	0.0000
2024/11/29	2032	06/02/2025	9.42 Put	Bond Future	1815.0300	1.8150	1557.2300	1.5572	14.204	0.0000	0.0000
2024/11/29	2032	06/02/2025	9.42 Call	Bond Future	778.1900	0.7782	808.5900	0.8086	3.907	0.0000	0.0000
2024/11/29	2032	06/02/2025	9.92 Put	Bond Future	732.7400	0.7327	583.7300	0.5837	20.336	0.0000	0.0000
2024/11/29	2032	06/02/2025	9.92 Call	Bond Future	2113.5900	2.1136	2252.7800	2.2528	6.585	0.0000	0.0000
2024/11/29	2032	06/02/2025	10.61 Call	Bond Future	4760.8400	4.7608	5004.2000	5.0042	5.112	0.0000	0.0000
2024/11/29	2032	06/02/2025	10.61 Put	Bond Future	171.6800	0.1717	126.8400	0.1268	26.118	0.0000	0.0000
2024/11/29	2032	06/02/2025		Bond Future	9.6324	96.0035	9.5731	96.2917	0.616	0.0000	0.0000
2024/11/29	2032	06/02/2025	11.72 Call	Bond Future	9469.0900	9.4691	9753.4600	9.7535	3.003	0.0000	0.0000
2024/11/29	2032	06/02/2025	11.72 Put	Bond Future	13.4000	0.0134	9.5700	0.0096	28.582	0.0000	0.0000
2024/11/29	2032	08/05/2025		Bond Future	9.6959	93.8115	9.6414	94.0690	0.562	0.0000	0.0000
2024/11/29	2032	08/05/2025	10.91 Call	Bond Future	5914.2400	5.9142	6095.0500	6.0951	3.057	0.0000	0.0000
2024/11/29	2032	08/05/2025	10.91 Put	Bond Future	407.5400	0.4075	330.9000	0.3309	18.806	0.0000	0.0000
2024/11/29	2032	08/05/2025	9.42 Put	Bond Future	2605.0900	2.6051	2377.0500	2.3771	8.754	0.0000	0.0000
2024/11/29	2032	08/05/2025	9.42 Call	Bond Future	1293.0100	1.2930	1322.4200	1.3224	2.275	0.0000	0.0000
2024/11/29	2032	08/05/2025	9.92 Put	Bond Future	1459.6000	1.4596	1283.3800	1.2834	12.073	0.0000	0.0000
2024/11/29	2032	08/05/2025	9.92 Call	Bond Future	2508.4700	2.5085	2589.7000	2.5897	3.238	0.0000	0.0000
2024/11/29	2032	08/05/2025	10.97 Call	Bond Future	6143.9300	6.1439	6329.2200	6.3292	3.016	0.0000	0.0000
2024/11/29	2032	08/05/2025	10.97 Put	Bond Future	375.9800	0.3760	303.8200	0.3038	19.193	0.0000	0.0000
2024/11/29	2032	07/08/2025		Bond Future	9.7753	95.6820	9.7219	95.9266	0.546	0.0000	0.0000
2024/11/29	2032	07/08/2025	12.01 Call	Bond Future	9816.6500	9.8167	10018.0200	10.0180	2.051	0.0000	0.0000
2024/11/29	2032	07/08/2025	12.01 Put	Bond Future	265.9800	0.2660	222.7400	0.2227	16.257	0.0000	0.0000
2024/11/29	2032	06/11/2025		Bond Future	9.8713	93.3881	9.8195	93.6179	0.524	0.0000	0.0000
2024/11/29	2032	06/11/2025	10.42 Call	Bond Future	4316.8000	4.3168	4407.9000	4.4079	2.110	0.0000	0.0000
2024/11/29	2032	06/11/2025	10.42 Put	Bond Future	1924.6200	1.9246	1785.9200	1.7859	7.207	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	
2024/11/29	2032	05/02/2026		Bond Future	10.0296	94.9854	9.9359	95.3870	0.935	0.0000	0.0000
2024/11/29	2032	05/02/2026	10.16 Call	Bond Future	3468.5700	3.4686	3650.7400	3.6507	5.252	0.0000	0.0000
2024/11/29	2032	05/02/2026	10.16 Put	Bond Future	2913.5800	2.9136	2694.1500	2.6942	7.531	0.0000	0.0000
2024/11/29	2033	06/02/2025		Bond Future	128.9749	128.9749	128.9436	128.9436	0.024	0.0000	0.0000
2024/11/29	2033	06/02/2025	124.94 Call	Bond Future	4034.9000	4.0349	4003.5700	4.0036	0.776	0.0000	0.0000
2024/11/29	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/29	2033	08/05/2025		Bond Future	130.1445	130.1445	130.0630	130.0630	0.063	0.0000	0.0000
2024/11/29	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/29	2033	08/05/2025	130.62 Put	Bond Future	475.4600	0.4755	557.0100	0.5570	17.152	0.0000	0.0000
2024/11/29	2033	07/08/2025		Bond Future	132.7721	132.7721	132.6639	132.6639	0.082	0.0000	0.0000
2024/11/29	2033	07/08/2025	128.65 Call	Bond Future	4122.1400	4.1221	4013.8500	4.0139	2.627	0.0000	0.0000
2024/11/29	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/29	2033	06/11/2025		Bond Future	133.8588	133.8588	133.7209	133.7209	0.103	0.0000	0.0000
2024/11/29	2033	06/11/2025	133.14 Call	Bond Future	718.7800	0.7188	580.8800	0.5809	19.185	0.0000	0.0000
2024/11/29	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/29	2033	05/02/2026		Bond Future	136.1941	136.1941	136.2847	136.2847	0.066	0.0000	0.0000
2024/11/29	2033	05/02/2026	132.88 Call	Bond Future	3314.1400	3.3141	3404.6800	3.4047	2.732	0.0000	0.0000
2024/11/29	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/29	2037	06/02/2025		Bond Future	10.6301	86.0140	10.5908	86.2506	0.370	0.0000	0.0000
2024/11/29	2037	06/02/2025	12.76 Call	Bond Future	11566.9600	11.5670	11798.0400	11.7980	1.998	0.0000	0.0000
2024/11/29	2037	06/02/2025	12.76 Put	Bond Future	13.6900	0.0137	8.0900	0.0081	40.906	0.0000	0.0000
2024/11/29	2037	08/05/2025	12.55 Put	Bond Future	279.2500	0.2793	228.4700	0.2285	18.184	0.0000	0.0000
2024/11/29	2037	08/05/2025	12.55 Call	Bond Future	10217.4700	10.2175	10374.5700	10.3746	1.538	0.0000	0.0000
2024/11/29	2037	08/05/2025	13.30 Put	Bond Future	83.7900	0.0838	63.8900	0.0639	23.750	0.0000	0.0000
2024/11/29	2037	08/05/2025	13.30 Call	Bond Future	13612.6700	13.6127	13800.6500	13.8007	1.381	0.0000	0.0000
2024/11/29	2037	08/05/2025		Bond Future	10.7147	87.7815	10.6795	87.9894	0.328	0.0000	0.0000
2024/11/29	2037	08/05/2025	12.25 Call	Bond Future	8833.9400	8.8339	8974.3000	8.9743	1.589	0.0000	0.0000
2024/11/29	2037	08/05/2025	12.25 Put	Bond Future	404.2100	0.4042	336.6900	0.3367	16.704	0.0000	0.0000
2024/11/29	2037	08/05/2025	13.35 Put	Bond Future	76.4100	0.0764	57.9300	0.0579	24.185	0.0000	0.0000
2024/11/29	2037	08/05/2025	13.35 Call	Bond Future	13835.8500	13.8359	14025.2500	14.0253	1.369	0.0000	0.0000
2024/11/29	2037	07/08/2025		Bond Future	10.8134	85.2711	10.7798	85.4664	0.311	0.0000	0.0000
2024/11/29	2037	07/08/2025	13.01 Call	Bond Future	11919.8700	11.9199	12063.0600	12.0631	1.201	0.0000	0.0000
2024/11/29	2037	07/08/2025	13.01 Put	Bond Future	421.3300	0.4213	369.2200	0.3692	12.368	0.0000	0.0000
2024/11/29	2037	07/08/2025	12.17 Call	Bond Future	8344.0100	8.3440	8445.9500	8.4460	1.222	0.0000	0.0000
2024/11/29	2037	07/08/2025	12.17 Put	Bond Future	966.8800	0.9669	873.5200	0.8735	9.656	0.0000	0.0000
2024/11/29	2037	07/08/2025	11.42 Call	Bond Future	5299.6100	5.2996	5352.2100	5.3522	0.993	0.0000	0.0000
2024/11/29	2037	07/08/2025	11.42 Put	Bond Future	1884.5600	1.8846	1741.8600	1.7419	7.572	0.0000	0.0000
2024/11/29	2037	07/08/2025	10.55 Put	Bond Future	3961.9300	3.9619	3758.2200	3.7582	5.142	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	
2024/11/29	2037	07/08/2025	10.55 Call	Bond Future	2416.8200	2.4168	2408.4100	2.4084	0.348	0.0000	0.0000
2024/11/29	2037	07/08/2025	10.64 Put	Bond Future	3679.1000	3.6791	3481.1600	3.4812	5.380	0.0000	0.0000
2024/11/29	2037	07/08/2025	10.64 Call	Bond Future	2666.2600	2.6663	2663.6200	2.6636	0.099	0.0000	0.0000
2024/11/29	2037	07/08/2025	11.82 Call	Bond Future	6885.2700	6.8853	6966.1500	6.9662	1.175	0.0000	0.0000
2024/11/29	2037	07/08/2025	11.82 Put	Bond Future	1322.5600	1.3226	1208.1400	1.2081	8.651	0.0000	0.0000
2024/11/29	2037	07/08/2025	11.07 Call	Bond Future	4023.5300	4.0235	4051.3600	4.0514	0.692	0.0000	0.0000
2024/11/29	2037	07/08/2025	11.07 Put	Bond Future	2555.0500	2.5551	2387.5800	2.3876	6.554	0.0000	0.0000
2024/11/29	2037	07/08/2025	10.34 Put	Bond Future	4693.0600	4.6931	4479.7000	4.4797	4.546	0.0000	0.0000
2024/11/29	2037	07/08/2025	10.34 Call	Bond Future	1888.1100	1.8881	1870.0500	1.8701	0.957	0.0000	0.0000
2024/11/29	2037	06/11/2025		Bond Future	10.9161	86.9343	10.8842	87.1157	0.292	0.0000	0.0000
2024/11/29	2037	06/11/2025	11.63 Call	Bond Future	6295.1800	6.2952	6343.6700	6.3437	0.770	0.0000	0.0000
2024/11/29	2037	06/11/2025	11.63 Put	Bond Future	2367.5600	2.3676	2234.6900	2.2347	5.612	0.0000	0.0000
2024/11/29	2037	05/02/2026		Bond Future	11.0639	84.1647	11.0030	84.5039	0.550	0.0000	0.0000
2024/11/29	2037	05/02/2026	11.20 Call	Bond Future	4758.0900	4.7581	4902.9200	4.9029	3.044	0.0000	0.0000
2024/11/29	2037	05/02/2026	11.20 Put	Bond Future	4007.0300	4.0070	3812.7200	3.8127	4.849	0.0000	0.0000
2024/11/29	2038	06/02/2025		Bond Future	139.0930	139.0930	139.3621	139.3621	0.193	0.0000	0.0000
2024/11/29	2038	06/02/2025	135.23 Call	Bond Future	3863.0100	3.8630	4132.0900	4.1321	6.966	0.0000	0.0000
2024/11/29	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/29	2038	08/05/2025		Bond Future	141.9854	141.9854	142.2061	142.2061	0.155	0.0000	0.0000
2024/11/29	2038	08/05/2025	139.68 Call	Bond Future	2305.3700	2.3054	2526.1100	2.5261	9.575	0.0000	0.0000
2024/11/29	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/29	2038	07/08/2025		Bond Future	142.7189	142.7189	142.9168	142.9168	0.139	0.0000	0.0000
2024/11/29	2038	07/08/2025	139.56 Call	Bond Future	3158.8800	3.1589	3356.8400	3.3568	6.267	0.0000	0.0000
2024/11/29	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/29	2038	06/11/2025		Bond Future	145.5411	145.5411	145.7128	145.7128	0.118	0.0000	0.0000
2024/11/29	2038	06/11/2025	143.88 Call	Bond Future	1661.0500	1.6611	1832.8000	1.8328	10.340	0.0000	0.0000
2024/11/29	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/29	2038	05/02/2026		Bond Future	145.9096	145.9096	146.3365	146.3365	0.293	0.0000	0.0000
2024/11/29	2038	05/02/2026	143.20 Call	Bond Future	2709.5800	2.7096	3136.4700	3.1365	15.755	0.0000	0.0000
2024/11/29	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/29	2040	06/02/2025	11.00 Put	Bond Future	1535.1700	1.5352	1300.3300	1.3003	15.297	0.0000	0.0000
2024/11/29	2040	06/02/2025	11.00 Call	Bond Future	2035.5300	2.0355	2126.1800	2.1262	4.453	0.0000	0.0000
2024/11/29	2040	06/02/2025	11.70 Call	Bond Future	5231.6300	5.2316	5459.5600	5.4596	4.357	0.0000	0.0000
2024/11/29	2040	06/02/2025	11.70 Put	Bond Future	382.5900	0.3826	285.0300	0.2850	25.500	0.0000	0.0000
2024/11/29	2040	06/02/2025	12.20 Call	Bond Future	7879.8600	7.8799	8164.2100	8.1642	3.609	0.0000	0.0000
2024/11/29	2040	06/02/2025	12.20 Put	Bond Future	126.5800	0.1266	85.4400	0.0854	32.501	0.0000	0.0000
2024/11/29	2040	06/02/2025		Bond Future	10.9229	86.2452	10.8731	86.5707	0.456	0.0000	0.0000
2024/11/29	2040	06/02/2025	12.95 Call	Bond Future	11842.0400	11.8420	12158.2300	12.1582	2.670	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	
2024/11/29	2040	06/02/2025	12.95 Put	Bond Future	22.2500	0.0223	12.9500	0.0130	41.798	0.0000	0.0000
2024/11/29	2040	08/05/2025		Bond Future	11.0104	88.0175	10.9640	88.3158	0.421	0.0000	0.0000
2024/11/29	2040	08/05/2025	12.63 Call	Bond Future	9936.4600	9.9365	10156.4000	10.1564	2.213	0.0000	0.0000
2024/11/29	2040	08/05/2025	12.63 Put	Bond Future	418.5400	0.4185	340.0900	0.3401	18.744	0.0000	0.0000
2024/11/29	2040	08/05/2025	12.75 Put	Bond Future	362.9700	0.3630	292.6800	0.2927	19.365	0.0000	0.0000
2024/11/29	2040	08/05/2025	12.75 Call	Bond Future	10521.1700	10.5212	10749.2700	10.7493	2.168	0.0000	0.0000
2024/11/29	2040	08/05/2025	13.50 Put	Bond Future	118.1400	0.1181	88.7600	0.0888	24.869	0.0000	0.0000
2024/11/29	2040	08/05/2025	13.50 Call	Bond Future	14095.8500	14.0959	14364.8600	14.3649	1.908	0.0000	0.0000
2024/11/29	2040	08/05/2025	13.43 Put	Bond Future	133.2600	0.1333	100.9400	0.1009	24.253	0.0000	0.0000
2024/11/29	2040	08/05/2025	13.43 Call	Bond Future	13767.3300	13.7673	14033.4000	14.0334	1.933	0.0000	0.0000
2024/11/29	2040	07/08/2025		Bond Future	11.1111	85.2610	11.0657	85.5486	0.409	0.0000	0.0000
2024/11/29	2040	07/08/2025	13.29 Call	Bond Future	12729.4300	12.7294	12948.8600	12.9489	1.724	0.0000	0.0000
2024/11/29	2040	07/08/2025	13.29 Put	Bond Future	490.7100	0.4907	422.5500	0.4226	13.890	0.0000	0.0000
2024/11/29	2040	06/11/2025		Bond Future	11.2149	86.9237	11.1707	87.1991	0.395	0.0000	0.0000
2024/11/29	2040	06/11/2025	11.84 Call	Bond Future	6543.7500	6.5438	6637.5700	6.6376	1.434	0.0000	0.0000
2024/11/29	2040	06/11/2025	11.84 Put	Bond Future	2793.5500	2.7936	2611.9900	2.6120	6.499	0.0000	0.0000
2024/11/29	2040	05/02/2026		Bond Future	11.3603	83.9027	11.2888	84.3380	0.629	0.0000	0.0000
2024/11/29	2040	05/02/2026	11.49 Call	Bond Future	5131.5000	5.1315	5413.5200	5.4135	5.496	0.0000	0.0000
2024/11/29	2040	05/02/2026	11.49 Put	Bond Future	4349.1600	4.3492	4195.8800	4.1959	3.524	0.0000	0.0000
2024/11/29	2044	06/02/2025	11.50 Call	Bond Future	3922.5400	3.9225	4019.9300	4.0199	2.483	0.0000	0.0000
2024/11/29	2044	06/02/2025	11.50 Put	Bond Future	750.6800	0.7507	614.6500	0.6147	18.121	0.0000	0.0000
2024/11/29	2044	06/02/2025	11.15 Put	Bond Future	1457.3800	1.4574	1262.8000	1.2628	13.351	0.0000	0.0000
2024/11/29	2044	06/02/2025	11.15 Call	Bond Future	2359.6600	2.3597	2398.5000	2.3985	1.646	0.0000	0.0000
2024/11/29	2044	06/02/2025	10.65 Put	Bond Future	3328.2400	3.3282	3075.6600	3.0757	7.589	0.0000	0.0000
2024/11/29	2044	06/02/2025	10.65 Call	Bond Future	801.9600	0.8020	782.8000	0.7828	2.389	0.0000	0.0000
2024/11/29	2044	06/02/2025	13.75 Call	Bond Future	15575.2600	15.5753	15807.3600	15.8074	1.490	0.0000	0.0000
2024/11/29	2044	06/02/2025	13.75 Put	Bond Future	2.6100	0.0026	1.2900	0.0013	50.575	0.0000	0.0000
2024/11/29	2044	06/02/2025	12.50 Put	Bond Future	89.5200	0.0895	61.2000	0.0612	31.635	0.0000	0.0000
2024/11/29	2044	06/02/2025	12.50 Call	Bond Future	9208.5000	9.2085	9413.6000	9.4136	2.227	0.0000	0.0000
2024/11/29	2044	06/02/2025	12.00 Put	Bond Future	267.8000	0.2678	200.8900	0.2009	24.985	0.0000	0.0000
2024/11/29	2044	06/02/2025	12.00 Call	Bond Future	6508.3800	6.5084	6674.8900	6.6749	2.558	0.0000	0.0000
2024/11/29	2044	06/02/2025		Bond Future	11.0152	82.3850	10.9807	82.6184	0.313	0.0000	0.0000
2024/11/29	2044	06/02/2025	13.02 Call	Bond Future	11953.6300	11.9536	12176.5300	12.1765	1.865	0.0000	0.0000
2024/11/29	2044	06/02/2025	13.02 Put	Bond Future	27.7700	0.0278	17.2500	0.0173	37.883	0.0000	0.0000
2024/11/29	2044	08/05/2025		Bond Future	11.0985	84.0779	11.0676	84.2839	0.278	0.0000	0.0000
2024/11/29	2044	08/05/2025	12.72 Call	Bond Future	10171.0500	10.1711	10339.9600	10.3400	1.661	0.0000	0.0000
2024/11/29	2044	08/05/2025	12.72 Put	Bond Future	418.0000	0.4180	380.8900	0.3809	8.878	0.0000	0.0000
2024/11/29	2044	08/05/2025	Call	Bond Future	28.2900	0.0283	20.8000	0.0208	26.476	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
2024/11/29	2044	08/05/2025	Put	Bond Future		15950.4200	15.9504	15736.9100	15.7369	1.339	0.0000	0.0000
2024/11/29	2044	08/05/2025	12.40 Call	Bond Future		8594.9800	8.5950	8751.2100	8.7512	1.818	0.0000	0.0000
2024/11/29	2044	08/05/2025	12.40 Put	Bond Future		611.1300	0.6111	561.3400	0.5613	8.147	0.0000	0.0000
2024/11/29	2044	08/05/2025	11.65 Call	Bond Future		5030.1900	5.0302	5145.0600	5.1451	2.284	0.0000	0.0000
2024/11/29	2044	08/05/2025	11.65 Put	Bond Future		1483.9200	1.4839	1392.7700	1.3928	6.143	0.0000	0.0000
2024/11/29	2044	08/05/2025	10.92 Put	Bond Future		3400.7200	3.4007	3241.2200	3.2412	4.690	0.0000	0.0000
2024/11/29	2044	08/05/2025	10.92 Call	Bond Future		2197.6500	2.1977	2244.1700	2.2442	2.117	0.0000	0.0000
2024/11/29	2044	07/08/2025		Bond Future		11.1937	81.3682	11.1642	81.5623	0.264	0.0000	0.0000
2024/11/29	2044	07/08/2025	13.34 Call	Bond Future		12873.9800	12.8740	13001.4500	13.0015	0.990	0.0000	0.0000
2024/11/29	2044	07/08/2025	13.34 Put	Bond Future		543.8200	0.5438	477.1900	0.4772	12.252	0.0000	0.0000
2024/11/29	2044	06/11/2025		Bond Future		11.2913	82.9549	11.2633	83.1358	0.248	0.0000	0.0000
2024/11/29	2044	06/11/2025	11.88 Call	Bond Future		6582.9600	6.5830	6694.8500	6.6949	1.700	0.0000	0.0000
2024/11/29	2044	06/11/2025	11.88 Put	Bond Future		2916.8500	2.9169	2847.7800	2.8478	2.368	0.0000	0.0000
2024/11/29	2044	05/02/2026		Bond Future		11.4265	79.9910	11.3743	80.3231	0.457	0.0000	0.0000
2024/11/29	2044	05/02/2026	11.56 Call	Bond Future		5381.2200	5.3812	5507.5300	5.5075	2.347	0.0000	0.0000
2024/11/29	2044	05/02/2026	11.56 Put	Bond Future		4542.9500	4.5430	4337.1400	4.3371	4.530	0.0000	0.0000
2024/11/29	2046	06/02/2025		Bond Future		121.4481	121.4481	121.7828	121.7828	0.276	0.0000	0.0000
2024/11/29	2046	06/02/2025	114.01 Call	Bond Future		7438.0600	7.4381	7772.8000	7.7728	4.500	0.0000	0.0000
2024/11/29	2046	06/02/2025	114.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/29	2046	08/05/2025		Bond Future		121.7530	121.7530	122.0480	122.0480	0.242	0.0000	0.0000
2024/11/29	2046	08/05/2025	121.97 Call	Bond Future		0.0000	0.0000	77.9800	0.0780	100.000	0.0000	0.0000
2024/11/29	2046	08/05/2025	121.97 Put	Bond Future		217.0100	0.2170	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/11/29	2046	07/08/2025		Bond Future		124.2105	124.2105	124.4880	124.4880	0.223	0.0000	0.0000
2024/11/29	2046	07/08/2025	118.69 Call	Bond Future		5520.5400	5.5205	5797.9700	5.7980	5.025	0.0000	0.0000
2024/11/29	2046	07/08/2025	118.69 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/29	2046	06/11/2025		Bond Future		124.4058	124.4058	124.6628	124.6628	0.207	0.0000	0.0000
2024/11/29	2046	06/11/2025	125.41 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/29	2046	06/11/2025	125.41 Put	Bond Future		1004.2400	1.0042	747.2200	0.7472	25.593	0.0000	0.0000
2024/11/29	2046	05/02/2026		Bond Future		126.5722	126.5722	127.0511	127.0511	0.378	0.0000	0.0000
2024/11/29	2046	05/02/2026	121.65 Call	Bond Future		4922.2000	4.9222	5401.0800	5.4011	9.729	0.0000	0.0000
2024/11/29	2046	05/02/2026	121.65 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/29	2050	06/02/2025		Bond Future		120.6434	120.6434	121.1259	121.1259	0.400	0.0000	0.0000
2024/11/29	2050	06/02/2025	115.60 Call	Bond Future		5043.3700	5.0434	5525.8800	5.5259	9.567	0.0000	0.0000
2024/11/29	2050	06/02/2025	115.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/29	2050	08/05/2025		Bond Future		123.1522	123.1522	123.5979	123.5979	0.362	0.0000	0.0000
2024/11/29	2050	08/05/2025	121.16 Call	Bond Future		1992.2300	1.9922	2437.8600	2.4379	22.368	0.0000	0.0000
2024/11/29	2050	08/05/2025	121.16 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/29	2050	07/08/2025		Bond Future		123.2618	123.2618	123.6930	123.6930	0.350	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	
2024/11/29	2050	07/08/2025	119.89 Call	Bond Future	3371.8300	3.3718	3802.9600	3.8030	12.786	0.0000	0.0000
2024/11/29	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/29	2050	06/11/2025		Bond Future	125.6991	125.6991	126.1128	126.1128	0.329	0.0000	0.0000
2024/11/29	2050	06/11/2025	124.42 Call	Bond Future	1279.1000	1.2791	1692.8300	1.6928	32.345	0.0000	0.0000
2024/11/29	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/29	2050	05/02/2026		Bond Future	125.4733	125.4733	126.1122	126.1122	0.509	0.0000	0.0000
2024/11/29	2050	05/02/2026	122.82 Call	Bond Future	2653.2700	2.6533	3292.2200	3.2922	24.082	0.0000	0.0000
2024/11/29	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/29	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/29	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/29	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/29	AL37	06/02/2025		Index Future	1077.5290	1077.5290	1079.8140	1079.8140	0.212	0.0000	0.0000
2024/11/29	AL37	08/05/2025		Index Future	1099.6780	1099.6780	1101.5910	1101.5910	0.174	0.0000	0.0000
2024/11/29	AL37	07/08/2025		Index Future	1121.6300	1121.6300	1123.3680	1123.3680	0.155	0.0000	0.0000
2024/11/29	AL37	06/11/2025		Index Future	1143.5820	1143.5820	1145.1160	1145.1160	0.134	0.0000	0.0000
2024/11/29	AL37	05/02/2026		Index Future	1163.3270	1163.3270	1166.8450	1166.8450	0.302	0.0000	0.0000
2024/11/29	AL7T	06/02/2025		Index Future	1301.3940	1301.3940	1304.9580	1304.9580	0.274	0.0000	0.0000
2024/11/29	AL7T	08/05/2025		Index Future	1328.1440	1328.1440	1331.2750	1331.2750	0.236	0.0000	0.0000
2024/11/29	AL7T	07/08/2025		Index Future	1354.6570	1354.6570	1357.5920	1357.5920	0.217	0.0000	0.0000
2024/11/29	AL7T	06/11/2025		Index Future	1381.1700	1381.1700	1383.8750	1383.8750	0.196	0.0000	0.0000
2024/11/29	AL7T	05/02/2026		Index Future	1405.0160	1405.0160	1410.1350	1410.1350	0.364	0.0000	0.0000
2024/11/29	ALBI	06/02/2025		Index Future	1120.3960	1120.3960	1123.1560	1123.1560	0.246	0.0000	0.0000
2024/11/29	ALBI	08/05/2025		Index Future	1143.4260	1143.4260	1145.8070	1145.8070	0.208	0.0000	0.0000
2024/11/29	ALBI	07/08/2025		Index Future	1166.2520	1166.2520	1168.4580	1168.4580	0.189	0.0000	0.0000
2024/11/29	ALBI	06/11/2025		Index Future	1189.0770	1189.0770	1191.0790	1191.0790	0.168	0.0000	0.0000
2024/11/29	ALBI	05/02/2026		Index Future	1209.6070	1209.6070	1213.6800	1213.6800	0.337	0.0000	0.0000
2024/11/29	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/29	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/29	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/29	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/29	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/29	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
2024/11/29	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/11/29	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/29	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/29	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/29	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/29	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/29	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/29	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.0000	0.0000
2024/11/29	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/29	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/29	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/29	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/29	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/29	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/11/29	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/29	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/29	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/29	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/29	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/29	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/29	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/29	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/29	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/29	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/29	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/29	ES33	06/02/2025		Bond Future	10.8591	84.6130	10.8146	84.8276	0.410	0.0000
2024/11/29	ES33	06/02/2025	13.34 Call	Bond Future	10881.4200	10.8814	11095.9600	11.0960	1.972	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
2024/11/29	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/11/29	ES33	08/05/2025		Bond Future	10.9612	82.5717	10.9215	82.7587	0.362	0.0000
2024/11/29	ES33	08/05/2025	12.73 Call	Bond Future	7799.7500	7.7998	7986.7100	7.9867	2.397	0.0000
2024/11/29	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/29	ES33	07/08/2025		Bond Future	11.0787	84.2374	11.0407	84.4124	0.343	0.0000
2024/11/29	ES33	07/08/2025	13.56 Call	Bond Future	10432.8400	10.4328	10607.7700	10.6078	1.677	0.0000
2024/11/29	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/29	ES33	06/11/2025		Bond Future	11.2165	82.1039	11.1805	82.2653	0.321	0.0000
2024/11/29	ES33	06/11/2025	12.01 Call	Bond Future	3453.7000	3.4537	3615.0300	3.6150	4.671	0.0000
2024/11/29	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/29	ES33	05/02/2026		Bond Future	11.4135	83.5264	11.3420	83.8377	0.627	0.0000
2024/11/29	ES33	05/02/2026	11.49 Call	Bond Future	330.9600	0.3310	642.2000	0.6422	94.042	0.0000
2024/11/29	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/29	ES42	06/02/2025		Bond Future	11.3593	81.1090	11.3093	81.4208	0.440	0.0000
2024/11/29	ES42	06/02/2025	13.71 Call	Bond Future	12715.4800	12.7155	13027.3200	13.0273	2.452	0.0000
2024/11/29	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/29	ES42	08/05/2025		Bond Future	11.4529	78.5281	11.4062	78.8152	0.408	0.0000
2024/11/29	ES42	08/05/2025	13.25 Call	Bond Future	9897.2400	9.8972	10184.3200	10.1843	2.901	0.0000
2024/11/29	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/29	ES42	07/08/2025		Bond Future	11.5554	80.1111	11.5094	80.3891	0.398	0.0000
2024/11/29	ES42	07/08/2025	13.79 Call	Bond Future	11838.9300	11.8389	12116.9000	12.1169	2.348	0.0000
2024/11/29	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/29	ES42	06/11/2025		Bond Future	11.6697	77.4275	11.6248	77.6943	0.385	0.0000
2024/11/29	ES42	06/11/2025	12.39 Call	Bond Future	4093.5900	4.0936	4360.4500	4.3605	6.519	0.0000
2024/11/29	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/29	ES42	05/02/2026		Bond Future	11.8218	78.7635	11.7509	79.1767	0.599	0.0000
2024/11/29	ES42	05/02/2026	11.85 Call	Bond Future	163.7300	0.1637	577.0100	0.5770	252.416	0.0000
2024/11/29	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/29	GOVI	06/02/2025		GOVI	1102.9500	1102.9500	1105.6330	1105.6330	0.243	0.0000
2024/11/29	GOVI	06/02/2025	972.00 Call	GOVI	1309500.0000	130.9500	1336330.0000	133.6330	2.049	0.0000
2024/11/29	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/29	GOVI	08/05/2025		GOVI	1125.6210	1125.6210	1127.9300	1127.9300	0.205	0.0000
2024/11/29	GOVI	08/05/2025	1,022.00 Call	GOVI	1036210.0000	103.6210	1059300.0000	105.9300	2.228	0.0000
2024/11/29	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/29	GOVI	07/08/2025		GOVI	1148.0910	1148.0910	1150.2280	1150.2280	0.186	0.0000
2024/11/29	GOVI	07/08/2025	1,011.00 Call	GOVI	1370910.0000	137.0910	1392280.0000	139.2280	1.559	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
2024/11/29	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/29	GOVI	06/11/2025		GOVI	1170.5610	1170.5610	1172.4960	1172.4960	0.165	0.0000
2024/11/29	GOVI	06/11/2025	1,112. Call 00	GOVI	585610.0000	58.5610	604960.0000	60.4960	3.304	0.0000
2024/11/29	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/29	GOVI	05/02/2026		GOVI	1190.7720	1190.7720	1194.7440	1194.7440	0.334	0.0000
2024/11/29	GOVI	05/02/2026	1,150. Call 00	GOVI	407720.0000	40.7720	447440.0000	44.7440	9.742	0.0000
2024/11/29	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/29	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2024/11/29	IGOV	06/02/2025		Index Future	374.7950	374.7950	375.3920	375.3920	0.159	0.0000
2024/11/29	IGOV	08/05/2025		Index Future	382.5900	382.5900	383.0530	383.0530	0.121	0.0000
2024/11/29	IGOV	07/08/2025		Index Future	390.3160	390.3160	390.7150	390.7150	0.102	0.0000
2024/11/29	IGOV	06/11/2025		Index Future	398.0420	398.0420	398.3660	398.3660	0.081	0.0000
2024/11/29	IGOV	05/02/2026		Index Future	405.0010	405.0010	406.0110	406.0110	0.249	0.0000
2024/11/29	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2024/11/29	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2024/11/29	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2024/11/29	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2024/11/29	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2024/11/29	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2024/11/29	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2024/11/29	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2024/11/29	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2024/11/29	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2024/11/29	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2024/11/29	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2024/11/29	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2024/11/29	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	8.3600	8.3600	91.6400	0.000	0.0000
2024/11/29	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000
2024/11/29	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000
2024/11/29	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000
2024/11/29	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000
2024/11/29	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/11/29	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/11/29	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/11/29	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/11/29	R033	06/02/2025		Bond Future	9.8888	104.2692	9.8190	104.6561	0.707	0.0000	0.0000
2024/11/29	R033	06/02/2025	10.33 Call	Bond Future	3033.2100	3.0332	3263.9400	3.2639	7.607	0.0000	0.0000
2024/11/29	R033	06/02/2025	10.33 Put	Bond Future	634.5600	0.6346	478.3600	0.4784	24.615	0.0000	0.0000
2024/11/29	R033	08/05/2025		Bond Future	9.9611	101.3624	9.8952	101.7175	0.661	0.0000	0.0000
2024/11/29	R033	08/05/2025	10.33 Call	Bond Future	3418.9900	3.4190	3549.6300	3.5496	3.821	0.0000	0.0000
2024/11/29	R033	08/05/2025	10.33 Put	Bond Future	1458.4800	1.4585	1234.0500	1.2341	15.388	0.0000	0.0000
2024/11/29	R033	07/08/2025		Bond Future	10.0484	103.3832	9.9831	103.7260	0.650	0.0000	0.0000
2024/11/29	R033	07/08/2025	10.33 Call	Bond Future	3588.6000	3.5886	3762.0500	3.7621	4.833	0.0000	0.0000
2024/11/29	R033	07/08/2025	10.33 Put	Bond Future	2128.0300	2.1280	1958.6700	1.9587	7.959	0.0000	0.0000
2024/11/29	R033	06/11/2025		Bond Future	10.1518	100.3562	10.0874	100.6846	0.635	0.0000	0.0000
2024/11/29	R033	06/11/2025	10.33 Call	Bond Future	3822.6600	3.8227	3935.2500	3.9353	2.945	0.0000	0.0000
2024/11/29	R033	06/11/2025	10.33 Put	Bond Future	2921.9000	2.9219	2706.1100	2.7061	7.385	0.0000	0.0000
2024/11/29	R033	05/02/2026		Bond Future	10.3139	102.0707	10.2094	102.5863	1.013	0.0000	0.0000
2024/11/29	R033	05/02/2026	10.49 Call	Bond Future	4116.9000	4.1169	4426.0400	4.4260	7.509	0.0000	0.0000
2024/11/29	R033	05/02/2026	10.49 Put	Bond Future	3255.9600	3.2560	3049.5300	3.0495	6.340	0.0000	0.0000
2024/11/29	R035	06/02/2025	10.10 Put	Bond Future	1986.0000	1.9860	1772.0600	1.7721	10.772	0.0000	0.0000
2024/11/29	R035	06/02/2025	10.10 Call	Bond Future	1171.9500	1.1720	1186.6600	1.1867	1.255	0.0000	0.0000
2024/11/29	R035	06/02/2025	11.10 Call	Bond Future	5116.5600	5.1166	5277.6500	5.2777	3.148	0.0000	0.0000
2024/11/29	R035	06/02/2025	11.10 Put	Bond Future	277.1900	0.2772	209.6300	0.2096	24.373	0.0000	0.0000
2024/11/29	R035	06/02/2025	11.30 Call	Bond Future	6089.6700	6.0897	6270.5100	6.2705	2.970	0.0000	0.0000
2024/11/29	R035	06/02/2025	11.30 Put	Bond Future	176.3600	0.1764	128.5500	0.1286	27.109	0.0000	0.0000
2024/11/29	R035	06/02/2025	10.65 Call	Bond Future	3075.6900	3.0757	3174.5800	3.1746	3.215	0.0000	0.0000
2024/11/29	R035	06/02/2025	10.65 Put	Bond Future	720.6200	0.7206	590.8600	0.5909	18.007	0.0000	0.0000
2024/11/29	R035	06/02/2025	10.34 Put	Bond Future	1307.4700	1.3075	1127.7600	1.1278	13.745	0.0000	0.0000
2024/11/29	R035	06/02/2025	10.34 Call	Bond Future	1894.7100	1.8947	1943.6500	1.9437	2.583	0.0000	0.0000
2024/11/29	R035	06/02/2025	10.26 Put	Bond Future	1509.7400	1.5097	1317.2400	1.3172	12.751	0.0000	0.0000
2024/11/29	R035	06/02/2025	10.26 Call	Bond Future	1633.0900	1.6331	1669.2400	1.6692	2.214	0.0000	0.0000
2024/11/29	R035	06/02/2025		Bond Future	10.2388	95.5756	10.1997	95.8042	0.382	0.0000	0.0000
2024/11/29	R035	06/02/2025	12.41 Call	Bond Future	11564.8500	11.5649	11789.1100	11.7891	1.939	0.0000	0.0000
2024/11/29	R035	06/02/2025	12.41 Put	Bond Future	10.4100	0.0104	6.0200	0.0060	42.171	0.0000	0.0000
2024/11/29	R035	08/05/2025		Bond Future	10.3115	93.0279	10.2770	93.2254	0.334	0.0000	0.0000
2024/11/29	R035	08/05/2025	11.78 Call	Bond Future	8319.1900	8.3192	8447.5100	8.4475	1.542	0.0000	0.0000
2024/11/29	R035	08/05/2025	11.78 Put	Bond Future	418.3800	0.4184	349.2600	0.3493	16.521	0.0000	0.0000
2024/11/29	R035	08/05/2025	13.35 Call	Bond Future	15379.5700	15.3796	15568.5000	15.5685	1.228	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	
2024/11/29	R035	08/05/2025	13.35 Put	Bond Future	29.4200	0.0294	20.9100	0.0209	28.926	0.0000	0.0000
2024/11/29	R035	08/05/2025	12.70 Call	Bond Future	12487.0700	12.4871	12660.5300	12.6605	1.389	0.0000	0.0000
2024/11/29	R035	08/05/2025	12.70 Put	Bond Future	105.1200	0.1051	81.1400	0.0811	22.812	0.0000	0.0000
2024/11/29	R035	08/05/2025	11.46 Put	Bond Future	624.4500	0.6245	532.2600	0.5323	14.763	0.0000	0.0000
2024/11/29	R035	08/05/2025	11.46 Call	Bond Future	6885.0200	6.8850	6990.2700	6.9903	1.529	0.0000	0.0000
2024/11/29	R035	08/05/2025	11.70 Call	Bond Future	7957.4300	7.9574	8080.4100	8.0804	1.545	0.0000	0.0000
2024/11/29	R035	08/05/2025	11.70 Put	Bond Future	462.6100	0.4626	388.1500	0.3882	16.096	0.0000	0.0000
2024/11/29	R035	08/05/2025	10.95 Call	Bond Future	4716.5800	4.7166	4776.8600	4.7769	1.278	0.0000	0.0000
2024/11/29	R035	08/05/2025	10.95 Put	Bond Future	1162.0500	1.1621	1024.8900	1.0249	11.803	0.0000	0.0000
2024/11/29	R035	08/05/2025	10.44 Put	Bond Future	2096.9100	2.0969	1911.4300	1.9114	8.845	0.0000	0.0000
2024/11/29	R035	08/05/2025	10.44 Call	Bond Future	2827.5700	2.8276	2839.5300	2.8395	0.423	0.0000	0.0000
2024/11/29	R035	07/08/2025		Bond Future	10.3982	94.8832	10.3654	95.0667	0.315	0.0000	0.0000
2024/11/29	R035	07/08/2025	12.65 Call	Bond Future	11868.0200	11.8680	12005.6200	12.0056	1.159	0.0000	0.0000
2024/11/29	R035	07/08/2025	12.65 Put	Bond Future	356.5200	0.3565	310.6200	0.3106	12.874	0.0000	0.0000
2024/11/29	R035	06/11/2025		Bond Future	10.5014	92.2283	10.4707	92.3964	0.292	0.0000	0.0000
2024/11/29	R035	06/11/2025	11.20 Call	Bond Future	5976.2900	5.9763	6024.5800	6.0246	0.808	0.0000	0.0000
2024/11/29	R035	06/11/2025	11.20 Put	Bond Future	2258.9300	2.2589	2139.1300	2.1391	5.303	0.0000	0.0000
2024/11/29	R035	05/02/2026		Bond Future	10.6555	93.8069	10.5925	94.1430	0.591	0.0000	0.0000
2024/11/29	R035	05/02/2026	10.79 Call	Bond Future	4418.0400	4.4180	4559.8700	4.5599	3.210	0.0000	0.0000
2024/11/29	R035	05/02/2026	10.79 Put	Bond Future	3705.6700	3.7057	3511.3800	3.5114	5.243	0.0000	0.0000
2024/11/29	R038	06/02/2025		Bond Future	10.7901	104.5645	10.7373	104.9337	0.490	0.0000	0.0000
2024/11/29	R038	06/02/2025	11.24 Call	Bond Future	3902.8100	3.9028	4095.0300	4.0950	4.925	0.0000	0.0000
2024/11/29	R038	06/02/2025	11.24 Put	Bond Future	837.9000	0.8379	660.9000	0.6609	21.124	0.0000	0.0000
2024/11/29	R038	08/05/2025		Bond Future	10.8794	101.2219	10.8303	101.5589	0.451	0.0000	0.0000
2024/11/29	R038	08/05/2025	11.24 Call	Bond Future	4347.2000	4.3472	4446.6700	4.4467	2.288	0.0000	0.0000
2024/11/29	R038	08/05/2025	11.24 Put	Bond Future	1922.8800	1.9229	1685.3200	1.6853	12.354	0.0000	0.0000
2024/11/29	R038	07/08/2025		Bond Future	10.9807	103.2396	10.9325	103.5641	0.439	0.0000	0.0000
2024/11/29	R038	07/08/2025	11.24 Call	Bond Future	4670.4000	4.6704	4751.0100	4.7510	1.726	0.0000	0.0000
2024/11/29	R038	07/08/2025	11.24 Put	Bond Future	2951.4000	2.9514	2707.5900	2.7076	8.261	0.0000	0.0000
2024/11/29	R038	06/11/2025		Bond Future	11.0948	99.7679	11.0478	100.0776	0.423	0.0000	0.0000
2024/11/29	R038	06/11/2025	11.24 Call	Bond Future	5030.5900	5.0306	5186.3800	5.1864	3.097	0.0000	0.0000
2024/11/29	R038	06/11/2025	11.24 Put	Bond Future	4082.1000	4.0821	3928.2000	3.9282	3.770	0.0000	0.0000
2024/11/29	R038	06/11/2025	12.33 Call	Bond Future	9569.5600	9.5696	9802.2100	9.8022	2.431	0.0000	0.0000
2024/11/29	R038	06/11/2025	12.33 Put	Bond Future	1908.6400	1.9086	1831.6000	1.8316	4.036	0.0000	0.0000
2024/11/29	R038	06/11/2025	10.98 Put	Bond Future	4878.3300	4.8783	4700.6500	4.7007	3.642	0.0000	0.0000
2024/11/29	R038	06/11/2025	10.98 Call	Bond Future	4118.9100	4.1189	4250.9200	4.2509	3.205	0.0000	0.0000
2024/11/29	R038	05/02/2026		Bond Future	11.2537	101.4706	11.1766	101.9671	0.685	0.0000	0.0000
2024/11/29	R038	05/02/2026	11.44 Call	Bond Future	5695.1800	5.6952	5912.1700	5.9122	3.810	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	
2024/11/29	R038	05/02/2026	11.44 Put	Bond Future	4509.8100	4.5098	4230.3700	4.2304	6.196	0.0000	0.0000
2024/11/29	R053	06/02/2025		Bond Future	10.9578	110.0355	10.9130	110.4459	0.409	0.0000	0.0000
2024/11/29	R053	06/02/2025	12.94 Call	Bond Future	15697.3400	15.6973	16091.3500	16.0914	2.510	0.0000	0.0000
2024/11/29	R053	06/02/2025	12.94 Put	Bond Future	42.1200	0.0421	25.7800	0.0258	38.794	0.0000	0.0000
2024/11/29	R053	08/05/2025		Bond Future	11.0338	106.4279	10.9920	106.8049	0.378	0.0000	0.0000
2024/11/29	R053	08/05/2025	12.64 Call	Bond Future	13483.8300	13.4838	13751.4500	13.7515	1.985	0.0000	0.0000
2024/11/29	R053	08/05/2025	12.64 Put	Bond Future	623.1300	0.6231	513.7900	0.5138	17.547	0.0000	0.0000
2024/11/29	R053	07/08/2025		Bond Future	11.1188	108.5494	11.0778	108.9135	0.368	0.0000	0.0000
2024/11/29	R053	07/08/2025	13.17 Call	Bond Future	16542.5900	16.5426	16803.6800	16.8037	1.578	0.0000	0.0000
2024/11/29	R053	07/08/2025	13.17 Put	Bond Future	827.2800	0.8273	724.2400	0.7242	12.455	0.0000	0.0000
2024/11/29	R053	06/11/2025		Bond Future	11.2130	104.8028	11.1731	105.1520	0.355	0.0000	0.0000
2024/11/29	R053	06/11/2025	11.76 Call	Bond Future	8353.9900	8.3540	8503.9800	8.5040	1.795	0.0000	0.0000
2024/11/29	R053	06/11/2025	11.76 Put	Bond Future	3765.4800	3.7655	3566.2800	3.5663	5.290	0.0000	0.0000
2024/11/29	R053	05/02/2026		Bond Future	11.3414	106.5910	11.2779	107.1370	0.560	0.0000	0.0000
2024/11/29	R053	05/02/2026	11.49 Call	Bond Future	6966.8700	6.9669	7333.3100	7.3333	5.260	0.0000	0.0000
2024/11/29	R053	05/02/2026	11.49 Put	Bond Future	5709.6400	5.7096	5530.0700	5.5301	3.145	0.0000	0.0000
2024/11/29	R186	06/02/2025		Bond Future	8.1613	105.4346	8.1336	105.4827	0.339	0.0000	0.0000
2024/11/29	R186	06/02/2025	9.03 Call	Bond Future	1536.3700	1.5364	1564.4100	1.5644	1.825	0.0000	0.0000
2024/11/29	R186	06/02/2025	9.03 Put	Bond Future	40.9000	0.0409	20.7800	0.0208	49.193	0.0000	0.0000
2024/11/29	R186	08/05/2025		Bond Future	8.1367	107.6016	8.1313	107.6098	0.066	0.0000	0.0000
2024/11/29	R186	08/05/2025	8.47 Call	Bond Future	853.3200	0.8533	778.9400	0.7789	8.717	0.0000	0.0000
2024/11/29	R186	08/05/2025	8.47 Put	Bond Future	349.8000	0.3498	267.2200	0.2672	23.608	0.0000	0.0000
2024/11/29	R186	07/08/2025	10.25 Call	Bond Future	2723.3100	2.7233	2702.8200	2.7028	0.752	0.0000	0.0000
2024/11/29	R186	07/08/2025	10.25 Put	Bond Future	61.0500	0.0611	52.1200	0.0521	14.627	0.0000	0.0000
2024/11/29	R186	07/08/2025	9.22 Put	Bond Future	207.0100	0.2070	168.7300	0.1687	18.492	0.0000	0.0000
2024/11/29	R186	07/08/2025	9.22 Call	Bond Future	1576.8500	1.5769	1527.0100	1.5270	3.161	0.0000	0.0000
2024/11/29	R186	07/08/2025		Bond Future	8.1482	104.4371	8.1571	104.4255	0.110	0.0000	0.0000
2024/11/29	R186	07/08/2025	9.68 Call	Bond Future	2084.3200	2.0843	2044.1400	2.0441	1.928	0.0000	0.0000
2024/11/29	R186	07/08/2025	9.68 Put	Bond Future	134.4100	0.1344	105.7900	0.1058	21.293	0.0000	0.0000
2024/11/29	R186	06/11/2025		Bond Future	8.2006	106.4760	8.2323	106.4424	0.386	0.0000	0.0000
2024/11/29	R186	06/11/2025	8.13 Call	Bond Future	517.7800	0.5178	462.0400	0.4620	10.765	0.0000	0.0000
2024/11/29	R186	06/11/2025	8.13 Put	Bond Future	592.7100	0.5927	570.5500	0.5706	3.739	0.0000	0.0000
2024/11/29	R186	05/02/2026		Bond Future	8.5967	102.9948	8.4120	103.1473	2.149	0.0000	0.0000
2024/11/29	R186	05/02/2026	8.43 Call	Bond Future	444.8000	0.4448	485.2200	0.4852	9.087	0.0000	0.0000
2024/11/29	R186	05/02/2026	8.43 Put	Bond Future	582.4300	0.5824	470.3300	0.4703	19.247	0.0000	0.0000
2024/11/29	R202	06/02/2025		Bond Future	269.0253	269.0253	269.5700	269.5700	0.202	0.0000	0.0000
2024/11/29	R202	06/02/2025	266.79 Call	Bond Future	2235.3300	2.2353	2779.9700	2.7800	24.365	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
2024/11/29	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/11/29	R202	08/05/2025		Bond Future	274.6201	274.6201	275.0716	275.0716	0.164	0.0000
2024/11/29	R202	08/05/2025	272.31 Call	Bond Future	2310.0600	2.3101	2761.5600	2.7616	19.545	0.0000
2024/11/29	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/29	R202	07/08/2025		Bond Future	274.9102	274.9102	275.3189	275.3189	0.149	0.0000
2024/11/29	R202	07/08/2025	271.60 Call	Bond Future	3310.2300	3.3102	3718.9400	3.7189	12.347	0.0000
2024/11/29	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/29	R202	06/11/2025		Bond Future	280.3476	280.3476	280.7064	280.7064	0.128	0.0000
2024/11/29	R202	06/11/2025	275.64 Call	Bond Future	4707.5800	4.7076	5066.4400	5.0664	7.623	0.0000
2024/11/29	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/29	R202	05/02/2026		Bond Future	279.8908	279.8908	280.7399	280.7399	0.303	0.0000
2024/11/29	R202	05/02/2026	277.82 Call	Bond Future	2070.8300	2.0708	2919.9200	2.9199	41.002	0.0000
2024/11/29	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/29	R209	06/02/2025		Bond Future	10.4041	75.2678	10.3597	75.5028	0.427	0.0000
2024/11/29	R209	06/02/2025	12.44 Call	Bond Future	9774.1200	9.7741	10003.2000	10.0032	2.344	0.0000
2024/11/29	R209	06/02/2025	12.44 Put	Bond Future	14.2200	0.0142	8.3400	0.0083	41.350	0.0000
2024/11/29	R209	08/05/2025		Bond Future	10.4759	73.6594	10.4353	73.8704	0.387	0.0000
2024/11/29	R209	08/05/2025	11.89 Call	Bond Future	7275.5400	7.2755	7419.2300	7.4192	1.975	0.0000
2024/11/29	R209	08/05/2025	11.89 Put	Bond Future	395.9300	0.3959	328.6200	0.3286	17.000	0.0000
2024/11/29	R209	07/08/2025		Bond Future	10.5587	75.1282	10.5195	75.3293	0.372	0.0000
2024/11/29	R209	07/08/2025	12.68 Call	Bond Future	10236.0800	10.2361	10387.1400	10.3871	1.476	0.0000
2024/11/29	R209	07/08/2025	12.68 Put	Bond Future	386.1800	0.3862	336.1300	0.3361	12.960	0.0000
2024/11/29	R209	06/11/2025		Bond Future	10.6531	73.4420	10.6154	73.6317	0.354	0.0000
2024/11/29	R209	06/11/2025	11.27 Call	Bond Future	5195.1800	5.1952	5253.8800	5.2539	1.130	0.0000
2024/11/29	R209	06/11/2025	11.27 Put	Bond Future	2182.3800	2.1824	2051.4600	2.0515	5.999	0.0000
2024/11/29	R209	05/02/2026		Bond Future	10.7894	74.6987	10.7235	75.0233	0.611	0.0000
2024/11/29	R209	05/02/2026	10.93 Call	Bond Future	4153.9000	4.1539	4296.2600	4.2963	3.427	0.0000
2024/11/29	R209	05/02/2026	10.93 Put	Bond Future	3467.0700	3.4671	3284.7800	3.2848	5.258	0.0000
2024/11/29	R210	06/02/2025		Bond Future	244.6482	244.6482	244.4343	244.4343	0.087	0.0000
2024/11/29	R210	06/02/2025	239.61 Call	Bond Future	5038.2200	5.0382	4824.3400	4.8243	4.245	0.0000
2024/11/29	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/29	R210	08/05/2025		Bond Future	246.3697	246.3697	246.0573	246.0573	0.127	0.0000
2024/11/29	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/29	R210	08/05/2025	248.03 Put	Bond Future	1660.3300	1.6603	1972.7200	1.9727	18.815	0.0000
2024/11/29	R210	07/08/2025		Bond Future	251.3431	251.3431	250.9770	250.9770	0.146	0.0000
2024/11/29	R210	07/08/2025	248.44 Call	Bond Future	2903.0700	2.9031	2536.9800	2.5370	12.610	0.0000
2024/11/29	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/29	R210	06/11/2025		Bond Future	252.8870	252.8870	252.4615	252.4615	0.168	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	
2024/11/29	R210	06/11/2025	252.14 Call	Bond Future	746.9900	0.7470	321.4700	0.3215	56.965	0.0000	0.0000
2024/11/29	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/29	R210	05/02/2026		Bond Future	257.2954	257.2954	257.3001	257.3001	0.002	0.0000	0.0000
2024/11/29	R210	05/02/2026	253.10 Call	Bond Future	4195.3700	4.1954	4200.1200	4.2001	0.113	0.0000	0.0000
2024/11/29	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/29	R213	06/02/2025		Bond Future	9.3898	92.3260	9.3410	92.5324	0.519	0.0000	0.0000
2024/11/29	R213	06/02/2025	11.35 Call	Bond Future	7843.9600	7.8440	8046.3100	8.0463	2.580	0.0000	0.0000
2024/11/29	R213	06/02/2025	11.35 Put	Bond Future	14.5900	0.0146	10.5600	0.0106	27.622	0.0000	0.0000
2024/11/29	R213	08/05/2025		Bond Future	9.4438	90.6649	9.4010	90.8405	0.454	0.0000	0.0000
2024/11/29	R213	08/05/2025	10.52 Call	Bond Future	4684.2400	4.6842	4793.3800	4.7934	2.330	0.0000	0.0000
2024/11/29	R213	08/05/2025	10.52 Put	Bond Future	409.1600	0.4092	342.6300	0.3426	16.260	0.0000	0.0000
2024/11/29	R213	07/08/2025		Bond Future	9.5155	92.4733	9.4747	92.6351	0.430	0.0000	0.0000
2024/11/29	R213	07/08/2025	11.66 Call	Bond Future	8255.3700	8.2554	8381.7200	8.3817	1.531	0.0000	0.0000
2024/11/29	R213	07/08/2025	11.66 Put	Bond Future	249.1000	0.2491	213.6800	0.2137	14.219	0.0000	0.0000
2024/11/29	R213	06/11/2025		Bond Future	9.6105	90.7245	9.5721	90.8707	0.399	0.0000	0.0000
2024/11/29	R213	06/11/2025	10.05 Call	Bond Future	3425.0200	3.4250	3412.2000	3.4122	0.374	0.0000	0.0000
2024/11/29	R213	06/11/2025	10.05 Put	Bond Future	1770.1000	1.7701	1611.1200	1.6111	8.981	0.0000	0.0000
2024/11/29	R213	05/02/2026		Bond Future	9.7773	92.2801	9.6925	92.5897	0.867	0.0000	0.0000
2024/11/29	R213	05/02/2026	9.89 Call	Bond Future	2830.6300	2.8306	2965.5900	2.9656	4.768	0.0000	0.0000
2024/11/29	R213	05/02/2026	9.89 Put	Bond Future	2420.7800	2.4208	2246.0500	2.2461	7.218	0.0000	0.0000
2024/11/29	R214	06/02/2025	13.63 Call	Bond Future	13745.6900	13.7457	14029.4500	14.0295	2.064	0.0000	0.0000
2024/11/29	R214	06/02/2025	13.63 Put	Bond Future	1.0300	0.0010	0.4500	0.0005	56.311	0.0000	0.0000
2024/11/29	R214	06/02/2025	12.25 Put	Bond Future	67.5000	0.0675	43.8500	0.0439	35.037	0.0000	0.0000
2024/11/29	R214	06/02/2025	12.25 Call	Bond Future	7778.4600	7.7785	8039.1500	8.0392	3.351	0.0000	0.0000
2024/11/29	R214	06/02/2025	11.75 Put	Bond Future	210.4800	0.2105	151.0400	0.1510	28.240	0.0000	0.0000
2024/11/29	R214	06/02/2025	11.75 Call	Bond Future	5476.8900	5.4769	5701.7900	5.7018	4.106	0.0000	0.0000
2024/11/29	R214	06/02/2025		Bond Future	10.7667	70.6740	10.7168	70.9583	0.463	0.0000	0.0000
2024/11/29	R214	06/02/2025	12.71 Call	Bond Future	9856.5500	9.8566	10131.4700	10.1315	2.789	0.0000	0.0000
2024/11/29	R214	06/02/2025	12.71 Put	Bond Future	23.2100	0.0232	13.7900	0.0138	40.586	0.0000	0.0000
2024/11/29	R214	08/05/2025		Bond Future	10.8366	68.8220	10.7899	69.0855	0.431	0.0000	0.0000
2024/11/29	R214	08/05/2025	12.40 Call	Bond Future	8350.9600	8.3510	8577.2000	8.5772	2.709	0.0000	0.0000
2024/11/29	R214	08/05/2025	12.40 Put	Bond Future	343.2800	0.3433	306.0000	0.3060	10.860	0.0000	0.0000
2024/11/29	R214	07/08/2025		Bond Future	10.9167	70.1946	10.8708	70.4502	0.420	0.0000	0.0000
2024/11/29	R214	07/08/2025	12.97 Call	Bond Future	10571.2300	10.5712	10764.8500	10.7649	1.832	0.0000	0.0000
2024/11/29	R214	07/08/2025	12.97 Put	Bond Future	463.6900	0.4637	401.7200	0.4017	13.365	0.0000	0.0000
2024/11/29	R214	06/11/2025		Bond Future	11.0085	68.2639	10.9637	68.5104	0.408	0.0000	0.0000
2024/11/29	R214	06/11/2025	11.64 Call	Bond Future	5707.0700	5.7071	5797.7300	5.7977	1.589	0.0000	0.0000
2024/11/29	R214	06/11/2025	11.64 Put	Bond Future	2375.4900	2.3755	2219.6700	2.2197	6.559	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	
2024/11/29	R214	05/02/2026		Bond Future	11.1369	69.4324	11.0678	69.8055	0.620	0.0000	0.0000
2024/11/29	R214	05/02/2026	11.26 Call	Bond Future	4424.6300	4.4246	4591.1200	4.5911	3.763	0.0000	0.0000
2024/11/29	R214	05/02/2026	11.26 Put	Bond Future	3767.3600	3.7674	3560.7500	3.5608	5.484	0.0000	0.0000
2024/11/29	R248	06/02/2025	10.30 Put	Bond Future	5167.2600	5.1673	4867.4900	4.8675	5.801	0.0000	0.0000
2024/11/29	R248	06/02/2025	10.30 Call	Bond Future	327.6200	0.3276	308.4800	0.3085	5.842	0.0000	0.0000
2024/11/29	R248	06/02/2025	11.00 Put	Bond Future	1752.1900	1.7522	1520.9600	1.5210	13.197	0.0000	0.0000
2024/11/29	R248	06/02/2025	11.00 Call	Bond Future	2072.0900	2.0721	2121.4900	2.1215	2.384	0.0000	0.0000
2024/11/29	R248	06/02/2025	11.70 Call	Bond Future	5425.4300	5.4254	5603.2200	5.6032	3.277	0.0000	0.0000
2024/11/29	R248	06/02/2025	11.70 Put	Bond Future	446.5800	0.4466	343.7400	0.3437	23.028	0.0000	0.0000
2024/11/29	R248	06/02/2025		Bond Future	10.9544	85.5532	10.9147	85.8338	0.363	0.0000	0.0000
2024/11/29	R248	06/02/2025	12.71 Call	Bond Future	10986.8000	10.9868	11249.3700	11.2494	2.390	0.0000	0.0000
2024/11/29	R248	06/02/2025	12.71 Put	Bond Future	50.0000	0.0500	31.9400	0.0319	36.120	0.0000	0.0000
2024/11/29	R248	08/05/2025		Bond Future	11.0278	82.8631	10.9914	83.1174	0.330	0.0000	0.0000
2024/11/29	R248	08/05/2025	12.60 Call	Bond Future	10293.1200	10.2931	10463.9900	10.4640	1.660	0.0000	0.0000
2024/11/29	R248	08/05/2025	12.60 Put	Bond Future	486.5500	0.4866	403.1600	0.4032	17.139	0.0000	0.0000
2024/11/29	R248	07/08/2025		Bond Future	11.1113	84.5155	11.0760	84.7590	0.318	0.0000	0.0000
2024/11/29	R248	07/08/2025	13.21 Call	Bond Future	13078.1700	13.0782	13253.6900	13.2537	1.342	0.0000	0.0000
2024/11/29	R248	07/08/2025	13.21 Put	Bond Future	596.6500	0.5967	528.7100	0.5287	11.387	0.0000	0.0000
2024/11/29	R248	06/11/2025		Bond Future	11.2060	81.7213	11.1719	81.9526	0.304	0.0000	0.0000
2024/11/29	R248	06/11/2025	11.74 Call	Bond Future	6544.7400	6.5447	6612.5300	6.6125	1.036	0.0000	0.0000
2024/11/29	R248	06/11/2025	11.74 Put	Bond Future	3065.7000	3.0657	2902.1200	2.9021	5.336	0.0000	0.0000
2024/11/29	R248	05/02/2026		Bond Future	11.3366	83.1186	11.2791	83.5011	0.507	0.0000	0.0000
2024/11/29	R248	05/02/2026	11.46 Call	Bond Future	5419.0900	5.4191	5670.1100	5.6701	4.632	0.0000	0.0000
2024/11/29	R248	05/02/2026	11.46 Put	Bond Future	4608.0300	4.6080	4476.5100	4.4765	2.854	0.0000	0.0000
2024/11/29	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/29	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/29	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/29	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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