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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/12/2024 TO 02/12/2024

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
2024/12/02	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/02	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/02	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/02	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/02	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/02	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/02	2029	06/02/2025		Bond Future	134.9843	134.9843	135.0299	0.034	0.0000	0.0000
2024/12/02	2029	06/02/2025	132.40 Call	Bond Future	2584.2900	2.5843	2629.8900	1.765	0.0000	0.0000
2024/12/02	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/02	2029	08/05/2025		Bond Future	136.3262	136.3262	136.3731	0.034	0.0000	0.0000
2024/12/02	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/02	2029	08/05/2025	137.85 Put	Bond Future	1523.8100	1.5238	1476.8800	3.080	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	
2024/12/02	2029	07/08/2025		Bond Future	139.0522	139.0522	139.1006	139.1006	0.035	0.0000	0.0000
2024/12/02	2029	07/08/2025	137.41 Call	Bond Future	1642.1700	1.6422	1690.5600	1.6906	2.947	0.0000	0.0000
2024/12/02	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/02	2029	06/11/2025		Bond Future	140.3351	140.3351	140.3851	140.3851	0.036	0.0000	0.0000
2024/12/02	2029	06/11/2025	139.79 Call	Bond Future	545.0500	0.5451	595.0900	0.5951	9.181	0.0000	0.0000
2024/12/02	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/02	2029	05/02/2026		Bond Future	143.0256	143.0256	143.0771	143.0771	0.036	0.0000	0.0000
2024/12/02	2029	05/02/2026	140.11 Call	Bond Future	2915.5500	2.9156	2967.1300	2.9671	1.769	0.0000	0.0000
2024/12/02	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/02	2030	06/02/2025	8.68 Put	Bond Future	1501.1000	1.5011	1549.1900	1.5492	3.204	0.0000	0.0000
2024/12/02	2030	06/02/2025	8.68 Call	Bond Future	510.9600	0.5110	460.1500	0.4602	9.944	0.0000	0.0000
2024/12/02	2030	06/02/2025	9.18 Put	Bond Future	547.1600	0.5472	562.2600	0.5623	2.760	0.0000	0.0000
2024/12/02	2030	06/02/2025	9.18 Call	Bond Future	1484.4200	1.4844	1400.6200	1.4006	5.645	0.0000	0.0000
2024/12/02	2030	06/02/2025	9.69 Call	Bond Future	3006.2700	3.0063	2908.3200	2.9083	3.258	0.0000	0.0000
2024/12/02	2030	06/02/2025	9.69 Put	Bond Future	151.2600	0.1513	152.2100	0.1522	0.628	0.0000	0.0000
2024/12/02	2030	06/02/2025		Bond Future	8.9353	96.5498	8.9610	96.4509	0.287	0.0000	0.0000
2024/12/02	2030	06/02/2025	10.68 Call	Bond Future	6451.7500	6.4518	6352.2700	6.3523	1.542	0.0000	0.0000
2024/12/02	2030	06/02/2025	10.68 Put	Bond Future	8.0300	0.0080	7.4500	0.0075	7.223	0.0000	0.0000
2024/12/02	2030	08/05/2025	12.28 Call	Bond Future	11265.7100	11.2657	11165.0100	11.1650	0.894	0.0000	0.0000
2024/12/02	2030	08/05/2025	12.28 Put	Bond Future	3.5200	0.0035	3.4500	0.0035	1.989	0.0000	0.0000
2024/12/02	2030	08/05/2025	10.69 Put	Bond Future	122.4200	0.1224	124.0200	0.1240	1.307	0.0000	0.0000
2024/12/02	2030	08/05/2025	10.69 Call	Bond Future	6158.9100	6.1589	6059.8800	6.0599	1.608	0.0000	0.0000
2024/12/02	2030	08/05/2025	11.86 Call	Bond Future	9929.7300	9.9297	9829.0100	9.8290	1.014	0.0000	0.0000
2024/12/02	2030	08/05/2025	11.86 Put	Bond Future	10.6900	0.0107	10.6000	0.0106	0.842	0.0000	0.0000
2024/12/02	2030	08/05/2025	10.31 Put	Bond Future	216.5800	0.2166	220.6100	0.2206	1.861	0.0000	0.0000
2024/12/02	2030	08/05/2025	10.31 Call	Bond Future	4945.8900	4.9459	4849.2900	4.8493	1.953	0.0000	0.0000
2024/12/02	2030	08/05/2025		Bond Future	8.9890	98.4963	9.0163	98.3956	0.303	0.0000	0.0000
2024/12/02	2030	08/05/2025	9.93 Call	Bond Future	3777.7300	3.7777	3685.8100	3.6858	2.433	0.0000	0.0000
2024/12/02	2030	08/05/2025	9.93 Put	Bond Future	379.0100	0.3790	387.7200	0.3877	2.298	0.0000	0.0000
2024/12/02	2030	08/05/2025	8.68 Put	Bond Future	2015.1500	2.0152	2066.6200	2.0666	2.554	0.0000	0.0000
2024/12/02	2030	08/05/2025	8.68 Call	Bond Future	865.6800	0.8657	816.5200	0.8165	5.679	0.0000	0.0000
2024/12/02	2030	08/05/2025	9.18 Put	Bond Future	1080.7900	1.0808	1109.9900	1.1100	2.702	0.0000	0.0000
2024/12/02	2030	08/05/2025	9.18 Call	Bond Future	1782.7400	1.7827	1711.3100	1.7113	4.007	0.0000	0.0000
2024/12/02	2030	08/05/2025	9.99 Call	Bond Future	3957.5900	3.9576	3864.7300	3.8647	2.346	0.0000	0.0000
2024/12/02	2030	08/05/2025	9.99 Put	Bond Future	347.2000	0.3472	354.9700	0.3550	2.238	0.0000	0.0000
2024/12/02	2030	08/05/2025	8.95 Put	Bond Future	1455.7400	1.4557	1494.6200	1.4946	2.671	0.0000	0.0000
2024/12/02	2030	08/05/2025	8.95 Call	Bond Future	1311.4600	1.3115	1249.7100	1.2497	4.708	0.0000	0.0000
2024/12/02	2030	08/05/2025	9.45 Put	Bond Future	748.9700	0.7490	768.7400	0.7687	2.640	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	
2024/12/02	2030	08/05/2025	9.45 Call	Bond Future	2432.7200	2.4327	2351.8600	2.3519	3.324	0.0000	0.0000
2024/12/02	2030	07/08/2025		Bond Future	9.0598	96.4317	9.0888	96.3295	0.321	0.0000	0.0000
2024/12/02	2030	07/08/2025	11.11 Call	Bond Future	7100.5800	7.1006	7002.0000	7.0020	1.388	0.0000	0.0000
2024/12/02	2030	07/08/2025	11.11 Put	Bond Future	199.4500	0.1995	203.1100	0.2031	1.835	0.0000	0.0000
2024/12/02	2030	07/08/2025	12.12 Call	Bond Future	10118.5300	10.1185	10016.8500	10.0169	1.005	0.0000	0.0000
2024/12/02	2030	07/08/2025	12.12 Put	Bond Future	42.5700	0.0426	43.1300	0.0431	1.315	0.0000	0.0000
2024/12/02	2030	07/08/2025	10.48 Put	Bond Future	386.2500	0.3863	394.8000	0.3948	2.214	0.0000	0.0000
2024/12/02	2030	07/08/2025	10.48 Call	Bond Future	5233.6700	5.2337	5139.9800	5.1400	1.790	0.0000	0.0000
2024/12/02	2030	06/11/2025		Bond Future	9.1414	98.2936	9.1723	98.1898	0.339	0.0000	0.0000
2024/12/02	2030	06/11/2025	9.54 Call	Bond Future	2739.6200	2.7396	2667.7500	2.6678	2.623	0.0000	0.0000
2024/12/02	2030	06/11/2025	9.54 Put	Bond Future	1413.0900	1.4131	1445.0300	1.4450	2.260	0.0000	0.0000
2024/12/02	2030	05/02/2026		Bond Future	9.2480	96.1448	9.2811	96.0394	0.358	0.0000	0.0000
2024/12/02	2030	05/02/2026	9.49 Call	Bond Future	2565.8500	2.5659	2499.0600	2.4991	2.603	0.0000	0.0000
2024/12/02	2030	05/02/2026	9.49 Put	Bond Future	1799.9600	1.8000	1838.5000	1.8385	2.141	0.0000	0.0000
2024/12/02	2032	06/02/2025	9.42 Put	Bond Future	1557.2300	1.5572	1638.5500	1.6386	5.222	0.0000	0.0000
2024/12/02	2032	06/02/2025	9.42 Call	Bond Future	808.5900	0.8086	717.2100	0.7172	11.301	0.0000	0.0000
2024/12/02	2032	06/02/2025	9.92 Put	Bond Future	583.7300	0.5837	611.2800	0.6113	4.720	0.0000	0.0000
2024/12/02	2032	06/02/2025	9.92 Call	Bond Future	2252.7800	2.2528	2107.6300	2.1076	6.443	0.0000	0.0000
2024/12/02	2032	06/02/2025	10.61 Call	Bond Future	5004.2000	5.0042	4833.6000	4.8336	3.409	0.0000	0.0000
2024/12/02	2032	06/02/2025	10.61 Put	Bond Future	126.8400	0.1268	128.9400	0.1289	1.656	0.0000	0.0000
2024/12/02	2032	06/02/2025		Bond Future	9.5731	96.2917	9.6086	96.1190	0.371	0.0000	0.0000
2024/12/02	2032	06/02/2025	11.72 Call	Bond Future	9753.4600	9.7535	9580.1800	9.5802	1.777	0.0000	0.0000
2024/12/02	2032	06/02/2025	11.72 Put	Bond Future	9.5700	0.0096	8.9900	0.0090	6.061	0.0000	0.0000
2024/12/02	2032	08/05/2025		Bond Future	9.6414	94.0690	9.6786	93.8931	0.386	0.0000	0.0000
2024/12/02	2032	08/05/2025	10.91 Call	Bond Future	6095.0500	6.0951	5931.0600	5.9311	2.691	0.0000	0.0000
2024/12/02	2032	08/05/2025	10.91 Put	Bond Future	330.9000	0.3309	342.8100	0.3428	3.599	0.0000	0.0000
2024/12/02	2032	08/05/2025	9.42 Put	Bond Future	2377.0500	2.3771	2464.6300	2.4646	3.684	0.0000	0.0000
2024/12/02	2032	08/05/2025	9.42 Call	Bond Future	1322.4200	1.3224	1234.1000	1.2341	6.679	0.0000	0.0000
2024/12/02	2032	08/05/2025	9.92 Put	Bond Future	1283.3800	1.2834	1334.5100	1.3345	3.984	0.0000	0.0000
2024/12/02	2032	08/05/2025	9.92 Call	Bond Future	2589.7000	2.5897	2464.9300	2.4649	4.818	0.0000	0.0000
2024/12/02	2032	08/05/2025	10.97 Call	Bond Future	6329.2200	6.3292	6164.0800	6.1641	2.609	0.0000	0.0000
2024/12/02	2032	08/05/2025	10.97 Put	Bond Future	303.8200	0.3038	314.5800	0.3146	3.542	0.0000	0.0000
2024/12/02	2032	07/08/2025		Bond Future	9.7219	95.9266	9.7609	95.7476	0.402	0.0000	0.0000
2024/12/02	2032	07/08/2025	12.01 Call	Bond Future	10018.0200	10.0180	9845.7900	9.8458	1.719	0.0000	0.0000
2024/12/02	2032	07/08/2025	12.01 Put	Bond Future	222.7400	0.2227	229.5200	0.2295	3.044	0.0000	0.0000
2024/12/02	2032	06/11/2025		Bond Future	9.8195	93.6179	9.8605	93.4358	0.418	0.0000	0.0000
2024/12/02	2032	06/11/2025	10.42 Call	Bond Future	4407.9000	4.4079	4277.3800	4.2774	2.961	0.0000	0.0000
2024/12/02	2032	06/11/2025	10.42 Put	Bond Future	1785.9200	1.7859	1837.5000	1.8375	2.888	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	
2024/12/02	2032	05/02/2026		Bond Future	9.9359	95.3870	9.9790	95.2019	0.434	0.0000	0.0000
2024/12/02	2032	05/02/2026	10.16 Call	Bond Future	3650.7400	3.6507	3536.1900	3.5362	3.138	0.0000	0.0000
2024/12/02	2032	05/02/2026	10.16 Put	Bond Future	2694.1500	2.6942	2764.7400	2.7647	2.620	0.0000	0.0000
2024/12/02	2033	06/02/2025		Bond Future	128.9436	128.9436	128.9359	128.9359	0.006	0.0000	0.0000
2024/12/02	2033	06/02/2025	124.94 Call	Bond Future	4003.5700	4.0036	3995.8500	3.9959	0.193	0.0000	0.0000
2024/12/02	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/02	2033	08/05/2025		Bond Future	130.0630	130.0630	130.0555	130.0555	0.006	0.0000	0.0000
2024/12/02	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/02	2033	08/05/2025	130.62 Put	Bond Future	557.0100	0.5570	564.5200	0.5645	1.348	0.0000	0.0000
2024/12/02	2033	07/08/2025		Bond Future	132.6639	132.6639	132.6567	132.6567	0.005	0.0000	0.0000
2024/12/02	2033	07/08/2025	128.65 Call	Bond Future	4013.8500	4.0139	4006.6500	4.0067	0.179	0.0000	0.0000
2024/12/02	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/02	2033	06/11/2025		Bond Future	133.7209	133.7209	133.7141	133.7141	0.005	0.0000	0.0000
2024/12/02	2033	06/11/2025	133.14 Call	Bond Future	580.8800	0.5809	574.1300	0.5741	1.162	0.0000	0.0000
2024/12/02	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/02	2033	05/02/2026		Bond Future	136.2847	136.2847	136.2783	136.2783	0.005	0.0000	0.0000
2024/12/02	2033	05/02/2026	132.88 Call	Bond Future	3404.6800	3.4047	3398.3300	3.3983	0.187	0.0000	0.0000
2024/12/02	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/02	2037	06/02/2025		Bond Future	10.5908	86.2506	10.6567	85.8545	0.623	0.0000	0.0000
2024/12/02	2037	06/02/2025	12.76 Call	Bond Future	11798.0400	11.7980	11402.3400	11.4023	3.354	0.0000	0.0000
2024/12/02	2037	06/02/2025	12.76 Put	Bond Future	8.0900	0.0081	8.5200	0.0085	5.315	0.0000	0.0000
2024/12/02	2037	08/05/2025	12.55 Put	Bond Future	228.4700	0.2285	247.5000	0.2475	8.329	0.0000	0.0000
2024/12/02	2037	08/05/2025	12.55 Call	Bond Future	10374.5700	10.3746	9989.7300	9.9897	3.709	0.0000	0.0000
2024/12/02	2037	08/05/2025	13.30 Put	Bond Future	63.8900	0.0639	69.2900	0.0693	8.452	0.0000	0.0000
2024/12/02	2037	08/05/2025	13.30 Call	Bond Future	13800.6500	13.8007	13402.1800	13.4022	2.887	0.0000	0.0000
2024/12/02	2037	08/05/2025		Bond Future	10.6795	87.9894	10.7479	87.5855	0.640	0.0000	0.0000
2024/12/02	2037	08/05/2025	12.25 Call	Bond Future	8974.3000	8.9743	8598.9800	8.5990	4.182	0.0000	0.0000
2024/12/02	2037	08/05/2025	12.25 Put	Bond Future	336.6900	0.3367	365.2400	0.3652	8.480	0.0000	0.0000
2024/12/02	2037	08/05/2025	13.35 Put	Bond Future	57.9300	0.0579	62.8300	0.0628	8.458	0.0000	0.0000
2024/12/02	2037	08/05/2025	13.35 Call	Bond Future	14025.2500	14.0253	13626.2800	13.6263	2.845	0.0000	0.0000
2024/12/02	2037	07/08/2025		Bond Future	10.7798	85.4664	10.8508	85.0549	0.659	0.0000	0.0000
2024/12/02	2037	07/08/2025	13.01 Call	Bond Future	12063.0600	12.0631	11677.7800	11.6778	3.194	0.0000	0.0000
2024/12/02	2037	07/08/2025	13.01 Put	Bond Future	369.2200	0.3692	395.4500	0.3955	7.104	0.0000	0.0000
2024/12/02	2037	07/08/2025	12.17 Call	Bond Future	8445.9500	8.4460	8094.0900	8.0941	4.166	0.0000	0.0000
2024/12/02	2037	07/08/2025	12.17 Put	Bond Future	873.5200	0.8735	933.1700	0.9332	6.829	0.0000	0.0000
2024/12/02	2037	07/08/2025	11.42 Call	Bond Future	5352.2100	5.3522	5054.3300	5.0543	5.566	0.0000	0.0000
2024/12/02	2037	07/08/2025	11.42 Put	Bond Future	1741.8600	1.7419	1855.4900	1.8555	6.523	0.0000	0.0000
2024/12/02	2037	07/08/2025	10.55 Put	Bond Future	3758.2200	3.7582	3972.5400	3.9725	5.703	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	
2024/12/02	2037	07/08/2025	10.55 Call	Bond Future	2408.4100	2.4084	2211.2200	2.2112	8.188	0.0000	0.0000
2024/12/02	2037	07/08/2025	10.64 Put	Bond Future	3481.1600	3.4812	3683.5100	3.6835	5.813	0.0000	0.0000
2024/12/02	2037	07/08/2025	10.64 Call	Bond Future	2663.6200	2.6636	2454.4600	2.4545	7.852	0.0000	0.0000
2024/12/02	2037	07/08/2025	11.82 Call	Bond Future	6966.1500	6.9662	6635.8600	6.6359	4.741	0.0000	0.0000
2024/12/02	2037	07/08/2025	11.82 Put	Bond Future	1208.1400	1.2081	1289.3600	1.2894	6.723	0.0000	0.0000
2024/12/02	2037	07/08/2025	11.07 Call	Bond Future	4051.3600	4.0514	3789.3600	3.7894	6.467	0.0000	0.0000
2024/12/02	2037	07/08/2025	11.07 Put	Bond Future	2387.5800	2.3876	2537.0900	2.5371	6.262	0.0000	0.0000
2024/12/02	2037	07/08/2025	10.34 Put	Bond Future	4479.7000	4.4797	4722.4700	4.7225	5.419	0.0000	0.0000
2024/12/02	2037	07/08/2025	10.34 Call	Bond Future	1870.0500	1.8701	1701.3100	1.7013	9.023	0.0000	0.0000
2024/12/02	2037	06/11/2025		Bond Future	10.8842	87.1157	10.9580	86.6966	0.677	0.0000	0.0000
2024/12/02	2037	06/11/2025	11.63 Call	Bond Future	6343.6700	6.3437	6044.9300	6.0449	4.709	0.0000	0.0000
2024/12/02	2037	06/11/2025	11.63 Put	Bond Future	2234.6900	2.2347	2355.0200	2.3550	5.385	0.0000	0.0000
2024/12/02	2037	05/02/2026		Bond Future	11.0030	84.5039	11.0797	84.0772	0.697	0.0000	0.0000
2024/12/02	2037	05/02/2026	11.20 Call	Bond Future	4902.9200	4.9029	4649.9700	4.6500	5.159	0.0000	0.0000
2024/12/02	2037	05/02/2026	11.20 Put	Bond Future	3812.7200	3.8127	3986.4200	3.9864	4.556	0.0000	0.0000
2024/12/02	2038	06/02/2025		Bond Future	139.3621	139.3621	139.4294	139.4294	0.048	0.0000	0.0000
2024/12/02	2038	06/02/2025	135.23 Call	Bond Future	4132.0900	4.1321	4199.3500	4.1994	1.628	0.0000	0.0000
2024/12/02	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/02	2038	08/05/2025		Bond Future	142.2061	142.2061	142.2752	142.2752	0.049	0.0000	0.0000
2024/12/02	2038	08/05/2025	139.68 Call	Bond Future	2526.1100	2.5261	2595.1700	2.5952	2.734	0.0000	0.0000
2024/12/02	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/02	2038	07/08/2025		Bond Future	142.9168	142.9168	142.9879	142.9879	0.050	0.0000	0.0000
2024/12/02	2038	07/08/2025	139.56 Call	Bond Future	3356.8400	3.3568	3427.8600	3.4279	2.116	0.0000	0.0000
2024/12/02	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/02	2038	06/11/2025		Bond Future	145.7128	145.7128	145.7860	145.7860	0.050	0.0000	0.0000
2024/12/02	2038	06/11/2025	143.88 Call	Bond Future	1832.8000	1.8328	1905.9500	1.9060	3.991	0.0000	0.0000
2024/12/02	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/02	2038	05/02/2026		Bond Future	146.3365	146.3365	146.4118	146.4118	0.051	0.0000	0.0000
2024/12/02	2038	05/02/2026	143.20 Call	Bond Future	3136.4700	3.1365	3211.7600	3.2118	2.400	0.0000	0.0000
2024/12/02	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/02	2040	06/02/2025	11.00 Put	Bond Future	1300.3300	1.3003	1404.7400	1.4047	8.030	0.0000	0.0000
2024/12/02	2040	06/02/2025	11.00 Call	Bond Future	2126.1800	2.1262	1901.1300	1.9011	10.585	0.0000	0.0000
2024/12/02	2040	06/02/2025	11.70 Call	Bond Future	5459.5600	5.4596	5150.3700	5.1504	5.663	0.0000	0.0000
2024/12/02	2040	06/02/2025	11.70 Put	Bond Future	285.0300	0.2850	305.3000	0.3053	7.112	0.0000	0.0000
2024/12/02	2040	06/02/2025	12.20 Call	Bond Future	8164.2100	8.1642	7838.9200	7.8389	3.984	0.0000	0.0000
2024/12/02	2040	06/02/2025	12.20 Put	Bond Future	85.4400	0.0854	89.6100	0.0896	4.881	0.0000	0.0000
2024/12/02	2040	06/02/2025		Bond Future	10.8731	86.5707	10.9235	86.2412	0.464	0.0000	0.0000
2024/12/02	2040	06/02/2025	12.95 Call	Bond Future	12158.2300	12.1582	11828.7700	11.8288	2.710	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	
2024/12/02	2040	06/02/2025	12.95 Put	Bond Future	12.9500	0.0130	12.9500	0.0130	0.000	0.0000	0.0000
2024/12/02	2040	08/05/2025		Bond Future	10.9640	88.3158	11.0162	87.9800	0.476	0.0000	0.0000
2024/12/02	2040	08/05/2025	12.63 Call	Bond Future	10156.4000	10.1564	9838.8600	9.8389	3.127	0.0000	0.0000
2024/12/02	2040	08/05/2025	12.63 Put	Bond Future	340.0900	0.3401	358.4200	0.3584	5.390	0.0000	0.0000
2024/12/02	2040	08/05/2025	12.75 Put	Bond Future	292.6800	0.2927	308.1500	0.3082	5.286	0.0000	0.0000
2024/12/02	2040	08/05/2025	12.75 Call	Bond Future	10749.2700	10.7493	10428.8700	10.4289	2.981	0.0000	0.0000
2024/12/02	2040	08/05/2025	13.50 Put	Bond Future	88.7600	0.0888	93.1300	0.0931	4.923	0.0000	0.0000
2024/12/02	2040	08/05/2025	13.50 Call	Bond Future	14364.8600	14.3649	14033.3600	14.0334	2.308	0.0000	0.0000
2024/12/02	2040	08/05/2025	13.43 Put	Bond Future	100.9400	0.1009	105.9300	0.1059	4.944	0.0000	0.0000
2024/12/02	2040	08/05/2025	13.43 Call	Bond Future	14033.4000	14.0334	13702.5200	13.7025	2.358	0.0000	0.0000
2024/12/02	2040	07/08/2025		Bond Future	11.0657	85.5486	11.1198	85.2065	0.489	0.0000	0.0000
2024/12/02	2040	07/08/2025	13.29 Call	Bond Future	12948.8600	12.9489	12626.7600	12.6268	2.487	0.0000	0.0000
2024/12/02	2040	07/08/2025	13.29 Put	Bond Future	422.5500	0.4226	442.5300	0.4425	4.728	0.0000	0.0000
2024/12/02	2040	06/11/2025		Bond Future	11.1707	87.1991	11.2267	86.8508	0.502	0.0000	0.0000
2024/12/02	2040	06/11/2025	11.84 Call	Bond Future	6637.5700	6.6376	6388.9800	6.3890	3.745	0.0000	0.0000
2024/12/02	2040	06/11/2025	11.84 Put	Bond Future	2611.9900	2.6120	2711.7100	2.7117	3.818	0.0000	0.0000
2024/12/02	2040	05/02/2026		Bond Future	11.2888	84.3380	11.3470	83.9834	0.515	0.0000	0.0000
2024/12/02	2040	05/02/2026	11.49 Call	Bond Future	5413.5200	5.4135	5197.4200	5.1974	3.992	0.0000	0.0000
2024/12/02	2040	05/02/2026	11.49 Put	Bond Future	4195.8800	4.1959	4334.3900	4.3344	3.301	0.0000	0.0000
2024/12/02	2044	06/02/2025	11.50 Call	Bond Future	4019.9300	4.0199	3805.7000	3.8057	5.329	0.0000	0.0000
2024/12/02	2044	06/02/2025	11.50 Put	Bond Future	614.6500	0.6147	637.2200	0.6372	3.672	0.0000	0.0000
2024/12/02	2044	06/02/2025	11.15 Put	Bond Future	1262.8000	1.2628	1319.1700	1.3192	4.464	0.0000	0.0000
2024/12/02	2044	06/02/2025	11.15 Call	Bond Future	2398.5000	2.3985	2218.0700	2.2181	7.523	0.0000	0.0000
2024/12/02	2044	06/02/2025	10.65 Put	Bond Future	3075.6600	3.0757	3212.3100	3.2123	4.443	0.0000	0.0000
2024/12/02	2044	06/02/2025	10.65 Call	Bond Future	782.8000	0.7828	682.6500	0.6827	12.794	0.0000	0.0000
2024/12/02	2044	06/02/2025	13.75 Call	Bond Future	15807.3600	15.8074	15570.4100	15.5704	1.499	0.0000	0.0000
2024/12/02	2044	06/02/2025	13.75 Put	Bond Future	1.2900	0.0013	1.1400	0.0011	11.628	0.0000	0.0000
2024/12/02	2044	06/02/2025	12.50 Put	Bond Future	61.2000	0.0612	60.3300	0.0603	1.422	0.0000	0.0000
2024/12/02	2044	06/02/2025	12.50 Call	Bond Future	9413.6000	9.4136	9175.9300	9.1759	2.525	0.0000	0.0000
2024/12/02	2044	06/02/2025	12.00 Put	Bond Future	200.8900	0.2009	203.9900	0.2040	1.543	0.0000	0.0000
2024/12/02	2044	06/02/2025	12.00 Call	Bond Future	6674.8900	6.6749	6441.1900	6.4412	3.501	0.0000	0.0000
2024/12/02	2044	06/02/2025		Bond Future	10.9807	82.6184	11.0157	82.3816	0.319	0.0000	0.0000
2024/12/02	2044	06/02/2025	13.02 Call	Bond Future	12176.5300	12.1765	11938.8600	11.9389	1.952	0.0000	0.0000
2024/12/02	2044	06/02/2025	13.02 Put	Bond Future	17.2500	0.0173	16.3800	0.0164	5.043	0.0000	0.0000
2024/12/02	2044	08/05/2025		Bond Future	11.0676	84.2839	11.1038	84.0425	0.327	0.0000	0.0000
2024/12/02	2044	08/05/2025	12.72 Call	Bond Future	10339.9600	10.3400	10108.2600	10.1083	2.241	0.0000	0.0000
2024/12/02	2044	08/05/2025	12.72 Put	Bond Future	380.8900	0.3809	390.5700	0.3906	2.541	0.0000	0.0000
2024/12/02	2044	08/05/2025	Call	Bond Future	20.8000	0.0208	17.0700	0.0171	17.933	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	
2024/12/02	2044	08/05/2025	Put	Bond Future	15736.9100	15.7369	15974.5600	15.9746	1.510	0.0000	0.0000
2024/12/02	2044	08/05/2025	12.40 Call	Bond Future	8751.2100	8.7512	8525.8700	8.5259	2.575	0.0000	0.0000
2024/12/02	2044	08/05/2025	12.40 Put	Bond Future	561.3400	0.5613	577.3800	0.5774	2.857	0.0000	0.0000
2024/12/02	2044	08/05/2025	11.65 Call	Bond Future	5145.0600	5.1451	4950.2200	4.9502	3.787	0.0000	0.0000
2024/12/02	2044	08/05/2025	11.65 Put	Bond Future	1392.7700	1.3928	1439.3100	1.4393	3.342	0.0000	0.0000
2024/12/02	2044	08/05/2025	10.92 Put	Bond Future	3241.2200	3.2412	3348.7600	3.3488	3.318	0.0000	0.0000
2024/12/02	2044	08/05/2025	10.92 Call	Bond Future	2244.1700	2.2442	2110.3300	2.1103	5.964	0.0000	0.0000
2024/12/02	2044	07/08/2025		Bond Future	11.1642	81.5623	11.2016	81.3165	0.335	0.0000	0.0000
2024/12/02	2044	07/08/2025	13.34 Call	Bond Future	13001.4500	13.0015	12767.7300	12.7677	1.798	0.0000	0.0000
2024/12/02	2044	07/08/2025	13.34 Put	Bond Future	477.1900	0.4772	489.2400	0.4892	2.525	0.0000	0.0000
2024/12/02	2044	06/11/2025		Bond Future	11.2633	83.1358	11.3020	82.8856	0.343	0.0000	0.0000
2024/12/02	2044	06/11/2025	11.88 Call	Bond Future	6694.8500	6.6949	6512.2000	6.5122	2.728	0.0000	0.0000
2024/12/02	2044	06/11/2025	11.88 Put	Bond Future	2847.7800	2.8478	2915.3200	2.9153	2.372	0.0000	0.0000
2024/12/02	2044	05/02/2026		Bond Future	11.3743	80.3231	11.4143	80.0685	0.352	0.0000	0.0000
2024/12/02	2044	05/02/2026	11.56 Call	Bond Future	5507.5300	5.5075	5346.9500	5.3470	2.916	0.0000	0.0000
2024/12/02	2044	05/02/2026	11.56 Put	Bond Future	4337.1400	4.3371	4431.1700	4.4312	2.168	0.0000	0.0000
2024/12/02	2046	06/02/2025		Bond Future	121.7828	121.7828	121.7755	121.7755	0.006	0.0000	0.0000
2024/12/02	2046	06/02/2025	114.01 Call	Bond Future	7772.8000	7.7728	7765.4500	7.7655	0.095	0.0000	0.0000
2024/12/02	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/02	2046	08/05/2025		Bond Future	122.0480	122.0480	122.0409	122.0409	0.006	0.0000	0.0000
2024/12/02	2046	08/05/2025	121.97 Call	Bond Future	77.9800	0.0780	70.9100	0.0709	9.066	0.0000	0.0000
2024/12/02	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/02	2046	07/08/2025		Bond Future	124.4880	124.4880	124.4811	124.4811	0.005	0.0000	0.0000
2024/12/02	2046	07/08/2025	118.69 Call	Bond Future	5797.9700	5.7980	5791.1400	5.7911	0.118	0.0000	0.0000
2024/12/02	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/02	2046	06/11/2025		Bond Future	124.6628	124.6628	124.6566	124.6566	0.005	0.0000	0.0000
2024/12/02	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/02	2046	06/11/2025	125.41 Put	Bond Future	747.2200	0.7472	753.3800	0.7534	0.824	0.0000	0.0000
2024/12/02	2046	05/02/2026		Bond Future	127.0511	127.0511	127.0454	127.0454	0.004	0.0000	0.0000
2024/12/02	2046	05/02/2026	121.65 Call	Bond Future	5401.0800	5.4011	5395.4100	5.3954	0.105	0.0000	0.0000
2024/12/02	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/02	2050	06/02/2025		Bond Future	121.1259	121.1259	121.1184	121.1184	0.006	0.0000	0.0000
2024/12/02	2050	06/02/2025	115.60 Call	Bond Future	5525.8800	5.5259	5518.4100	5.5184	0.135	0.0000	0.0000
2024/12/02	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/02	2050	08/05/2025		Bond Future	123.5979	123.5979	123.5905	123.5905	0.006	0.0000	0.0000
2024/12/02	2050	08/05/2025	121.16 Call	Bond Future	2437.8600	2.4379	2430.5200	2.4305	0.301	0.0000	0.0000
2024/12/02	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/02	2050	07/08/2025		Bond Future	123.6930	123.6930	123.6860	123.6860	0.006	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/12/02	2050	07/08/2025	119.89 Call	Bond Future	3802.9600	3.8030	3796.0100	3.7960	0.183	0.0000	0.0000
2024/12/02	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/02	2050	06/11/2025		Bond Future	126.1128	126.1128	126.1063	126.1063	0.005	0.0000	0.0000
2024/12/02	2050	06/11/2025	124.42 Call	Bond Future	1692.8300	1.6928	1686.2500	1.6863	0.389	0.0000	0.0000
2024/12/02	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/02	2050	05/02/2026		Bond Future	126.1122	126.1122	126.1063	126.1063	0.005	0.0000	0.0000
2024/12/02	2050	05/02/2026	122.82 Call	Bond Future	3292.2200	3.2922	3286.2600	3.2863	0.181	0.0000	0.0000
2024/12/02	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/02	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/02	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/02	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/02	AL37	06/02/2025		Index Future	1079.8140	1079.8140	1078.6410	1078.6410	0.109	0.0000	0.0000
2024/12/02	AL37	08/05/2025		Index Future	1101.5910	1101.5910	1100.4040	1100.4040	0.108	0.0000	0.0000
2024/12/02	AL37	07/08/2025		Index Future	1123.3680	1123.3680	1122.1700	1122.1700	0.107	0.0000	0.0000
2024/12/02	AL37	06/11/2025		Index Future	1145.1160	1145.1160	1143.9080	1143.9080	0.105	0.0000	0.0000
2024/12/02	AL37	05/02/2026		Index Future	1166.8450	1166.8450	1165.6270	1165.6270	0.104	0.0000	0.0000
2024/12/02	AL7T	06/02/2025		Index Future	1304.9580	1304.9580	1301.8190	1301.8190	0.241	0.0000	0.0000
2024/12/02	AL7T	08/05/2025		Index Future	1331.2750	1331.2750	1328.0840	1328.0840	0.240	0.0000	0.0000
2024/12/02	AL7T	07/08/2025		Index Future	1357.5920	1357.5920	1354.3530	1354.3530	0.239	0.0000	0.0000
2024/12/02	AL7T	06/11/2025		Index Future	1383.8750	1383.8750	1380.5900	1380.5900	0.237	0.0000	0.0000
2024/12/02	AL7T	05/02/2026		Index Future	1410.1350	1410.1350	1406.8030	1406.8030	0.236	0.0000	0.0000
2024/12/02	ALBI	06/02/2025		Index Future	1123.1560	1123.1560	1120.6070	1120.6070	0.227	0.0000	0.0000
2024/12/02	ALBI	08/05/2025		Index Future	1145.8070	1145.8070	1143.2160	1143.2160	0.226	0.0000	0.0000
2024/12/02	ALBI	07/08/2025		Index Future	1168.4580	1168.4580	1165.8290	1165.8290	0.225	0.0000	0.0000
2024/12/02	ALBI	06/11/2025		Index Future	1191.0790	1191.0790	1188.4130	1188.4130	0.224	0.0000	0.0000
2024/12/02	ALBI	05/02/2026		Index Future	1213.6800	1213.6800	1210.9770	1210.9770	0.223	0.0000	0.0000
2024/12/02	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/02	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/02	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/02	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/02	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/02	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
2024/12/02	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/12/02	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/02	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/02	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/02	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/02	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/02	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/02	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.0000	0.0000
2024/12/02	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/02	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/02	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/02	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/02	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/02	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/12/02	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/02	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/02	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/02	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/02	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/02	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/02	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/02	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/02	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/02	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/02	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/02	ES33	06/02/2025		Bond Future	10.8146	84.8276	10.8703	84.5595	0.514	0.0000
2024/12/02	ES33	06/02/2025	13.34 Call	Bond Future	11095.9600	11.0960	10827.8800	10.8279	2.416	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
2024/12/02	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/12/02	ES33	08/05/2025		Bond Future	10.9215	82.7587	10.9795	82.4854	0.531	0.0000
2024/12/02	ES33	08/05/2025	12.73 Call	Bond Future	7986.7100	7.9867	7713.4100	7.7134	3.422	0.0000
2024/12/02	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/02	ES33	07/08/2025		Bond Future	11.0407	84.4124	11.1013	84.1339	0.549	0.0000
2024/12/02	ES33	07/08/2025	13.56 Call	Bond Future	10607.7700	10.6078	10329.3400	10.3293	2.625	0.0000
2024/12/02	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/02	ES33	06/11/2025		Bond Future	11.1805	82.2653	11.2438	81.9818	0.566	0.0000
2024/12/02	ES33	06/11/2025	12.01 Call	Bond Future	3615.0300	3.6150	3331.5400	3.3315	7.842	0.0000
2024/12/02	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/02	ES33	05/02/2026		Bond Future	11.3420	83.8377	11.4083	83.5491	0.585	0.0000
2024/12/02	ES33	05/02/2026	11.49 Call	Bond Future	642.2000	0.6422	353.6200	0.3536	44.936	0.0000
2024/12/02	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/02	ES42	06/02/2025		Bond Future	11.3093	81.4208	11.3596	81.1072	0.445	0.0000
2024/12/02	ES42	06/02/2025	13.71 Call	Bond Future	13027.3200	13.0273	12713.6800	12.7137	2.408	0.0000
2024/12/02	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/02	ES42	08/05/2025		Bond Future	11.4062	78.8152	11.4583	78.4954	0.457	0.0000
2024/12/02	ES42	08/05/2025	13.25 Call	Bond Future	10184.3200	10.1843	9864.4800	9.8645	3.141	0.0000
2024/12/02	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/02	ES42	07/08/2025		Bond Future	11.5094	80.3891	11.5633	80.0632	0.468	0.0000
2024/12/02	ES42	07/08/2025	13.79 Call	Bond Future	12116.9000	12.1169	11791.0500	11.7911	2.689	0.0000
2024/12/02	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/02	ES42	06/11/2025		Bond Future	11.6248	77.6943	11.6807	77.3624	0.481	0.0000
2024/12/02	ES42	06/11/2025	12.39 Call	Bond Future	4360.4500	4.3605	4028.5200	4.0285	7.612	0.0000
2024/12/02	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/02	ES42	05/02/2026		Bond Future	11.7509	79.1767	11.8088	78.8388	0.493	0.0000
2024/12/02	ES42	05/02/2026	11.85 Call	Bond Future	577.0100	0.5770	239.0500	0.2391	58.571	0.0000
2024/12/02	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/02	GOVI	06/02/2025		GOVI	1105.6330	1105.6330	1103.1770	1103.1770	0.222	0.0000
2024/12/02	GOVI	06/02/2025	972.00 Call	GOVI	1336330.0000	133.6330	1311770.0000	131.1770	1.838	0.0000
2024/12/02	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/02	GOVI	08/05/2025		GOVI	1127.9300	1127.9300	1125.4340	1125.4340	0.221	0.0000
2024/12/02	GOVI	08/05/2025	1,022.00 Call	GOVI	1059300.0000	105.9300	1034340.0000	103.4340	2.356	0.0000
2024/12/02	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/02	GOVI	07/08/2025		GOVI	1150.2280	1150.2280	1147.6950	1147.6950	0.220	0.0000
2024/12/02	GOVI	07/08/2025	1,011.00 Call	GOVI	1392280.0000	139.2280	1366950.0000	136.6950	1.819	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	
2024/12/02	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2024/12/02	GOVI	06/11/2025		GOVI	1172.4960	1172.4960	1169.9280	1169.9280	0.219	0.0000	0.0000
2024/12/02	GOVI	06/11/2025	1,112. Call 00	GOVI	604960.0000	60.4960	579280.0000	57.9280	4.245	0.0000	0.0000
2024/12/02	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/02	GOVI	05/02/2026		GOVI	1194.7440	1194.7440	1192.1410	1192.1410	0.218	0.0000	0.0000
2024/12/02	GOVI	05/02/2026	1,150. Call 00	GOVI	447440.0000	44.7440	421410.0000	42.1410	5.818	0.0000	0.0000
2024/12/02	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/02	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/12/02	IGOV	06/02/2025		Index Future	375.3920	375.3920	375.2770	375.2770	0.031	0.0000	0.0000
2024/12/02	IGOV	08/05/2025		Index Future	383.0530	383.0530	382.9400	382.9400	0.029	0.0000	0.0000
2024/12/02	IGOV	07/08/2025		Index Future	390.7150	390.7150	390.6030	390.6030	0.029	0.0000	0.0000
2024/12/02	IGOV	06/11/2025		Index Future	398.3660	398.3660	398.2570	398.2570	0.027	0.0000	0.0000
2024/12/02	IGOV	05/02/2026		Index Future	406.0110	406.0110	405.9050	405.9050	0.026	0.0000	0.0000
2024/12/02	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/12/02	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/12/02	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/12/02	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/12/02	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/12/02	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/12/02	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/12/02	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/12/02	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/12/02	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/12/02	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/12/02	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/12/02	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/12/02	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	8.3600	8.3600	91.6400	0.000	0.0000	0.0000
2024/12/02	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/12/02	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/12/02	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/12/02	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/12/02	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	
2024/12/02	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/12/02	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/12/02	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/12/02	R033	06/02/2025		Bond Future	9.8190	104.6561	9.8544	104.4598	0.361	0.0000	0.0000
2024/12/02	R033	06/02/2025	10.33 Call	Bond Future	3263.9400	3.2639	3087.2200	3.0872	5.414	0.0000	0.0000
2024/12/02	R033	06/02/2025	10.33 Put	Bond Future	478.3600	0.4784	497.9300	0.4979	4.091	0.0000	0.0000
2024/12/02	R033	08/05/2025		Bond Future	9.8952	101.7175	9.9323	101.5175	0.374	0.0000	0.0000
2024/12/02	R033	08/05/2025	10.33 Call	Bond Future	3549.6300	3.5496	3397.2300	3.3972	4.293	0.0000	0.0000
2024/12/02	R033	08/05/2025	10.33 Put	Bond Future	1234.0500	1.2341	1281.5900	1.2816	3.852	0.0000	0.0000
2024/12/02	R033	07/08/2025		Bond Future	9.9831	103.7260	10.0218	103.5225	0.388	0.0000	0.0000
2024/12/02	R033	07/08/2025	10.33 Call	Bond Future	3762.0500	3.7621	3621.8200	3.6218	3.727	0.0000	0.0000
2024/12/02	R033	07/08/2025	10.33 Put	Bond Future	1958.6700	1.9587	2021.9200	2.0219	3.229	0.0000	0.0000
2024/12/02	R033	06/11/2025		Bond Future	10.0874	100.6846	10.1280	100.4776	0.402	0.0000	0.0000
2024/12/02	R033	06/11/2025	10.33 Call	Bond Future	3935.2500	3.9353	3802.8400	3.8028	3.365	0.0000	0.0000
2024/12/02	R033	06/11/2025	10.33 Put	Bond Future	2706.1100	2.7061	2780.6900	2.7807	2.756	0.0000	0.0000
2024/12/02	R033	05/02/2026		Bond Future	10.2094	102.5863	10.2520	102.3758	0.417	0.0000	0.0000
2024/12/02	R033	05/02/2026	10.49 Call	Bond Future	4426.0400	4.4260	4292.8400	4.2928	3.009	0.0000	0.0000
2024/12/02	R033	05/02/2026	10.49 Put	Bond Future	3049.5300	3.0495	3126.8100	3.1268	2.534	0.0000	0.0000
2024/12/02	R035	06/02/2025	10.10 Put	Bond Future	1772.0600	1.7721	1892.3200	1.8923	6.786	0.0000	0.0000
2024/12/02	R035	06/02/2025	10.10 Call	Bond Future	1186.6600	1.1867	1041.3800	1.0414	12.243	0.0000	0.0000
2024/12/02	R035	06/02/2025	11.10 Call	Bond Future	5277.6500	5.2777	5023.4800	5.0235	4.816	0.0000	0.0000
2024/12/02	R035	06/02/2025	11.10 Put	Bond Future	209.6300	0.2096	221.0000	0.2210	5.424	0.0000	0.0000
2024/12/02	R035	06/02/2025	11.30 Call	Bond Future	6270.5100	6.2705	6010.7500	6.0108	4.143	0.0000	0.0000
2024/12/02	R035	06/02/2025	11.30 Put	Bond Future	128.5500	0.1286	134.3300	0.1343	4.496	0.0000	0.0000
2024/12/02	R035	06/02/2025	10.65 Call	Bond Future	3174.5800	3.1746	2949.0500	2.9491	7.104	0.0000	0.0000
2024/12/02	R035	06/02/2025	10.65 Put	Bond Future	590.8600	0.5909	630.8700	0.6309	6.771	0.0000	0.0000
2024/12/02	R035	06/02/2025	10.34 Put	Bond Future	1127.7600	1.1278	1206.7600	1.2068	7.005	0.0000	0.0000
2024/12/02	R035	06/02/2025	10.34 Call	Bond Future	1943.6500	1.9437	1757.1100	1.7571	9.597	0.0000	0.0000
2024/12/02	R035	06/02/2025	10.26 Put	Bond Future	1317.2400	1.3172	1409.1100	1.4091	6.974	0.0000	0.0000
2024/12/02	R035	06/02/2025	10.26 Call	Bond Future	1669.2400	1.6692	1495.5700	1.4956	10.404	0.0000	0.0000
2024/12/02	R035	06/02/2025		Bond Future	10.1997	95.8042	10.2452	95.5387	0.446	0.0000	0.0000
2024/12/02	R035	06/02/2025	12.41 Call	Bond Future	11789.1100	11.7891	11523.3800	11.5234	2.254	0.0000	0.0000
2024/12/02	R035	06/02/2025	12.41 Put	Bond Future	6.0200	0.0060	5.8300	0.0058	3.156	0.0000	0.0000
2024/12/02	R035	08/05/2025		Bond Future	10.2770	93.2254	10.3243	92.9547	0.460	0.0000	0.0000
2024/12/02	R035	08/05/2025	11.78 Call	Bond Future	8447.5100	8.4475	8193.5900	8.1936	3.006	0.0000	0.0000
2024/12/02	R035	08/05/2025	11.78 Put	Bond Future	349.2600	0.3493	365.9800	0.3660	4.787	0.0000	0.0000
2024/12/02	R035	08/05/2025	13.35 Call	Bond Future	15568.5000	15.5685	15298.6000	15.2986	1.734	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	
2024/12/02	R035	08/05/2025	13.35 Put	Bond Future	20.9100	0.0209	21.6500	0.0217	3.539	0.0000	0.0000
2024/12/02	R035	08/05/2025	12.70 Call	Bond Future	12660.5300	12.6605	12393.2400	12.3932	2.111	0.0000	0.0000
2024/12/02	R035	08/05/2025	12.70 Put	Bond Future	81.1400	0.0811	84.4900	0.0845	4.129	0.0000	0.0000
2024/12/02	R035	08/05/2025	11.46 Put	Bond Future	532.2600	0.5323	558.8600	0.5589	4.998	0.0000	0.0000
2024/12/02	R035	08/05/2025	11.46 Call	Bond Future	6990.2700	6.9903	6746.2300	6.7462	3.491	0.0000	0.0000
2024/12/02	R035	08/05/2025	11.70 Call	Bond Future	8080.4100	8.0804	7828.5900	7.8286	3.116	0.0000	0.0000
2024/12/02	R035	08/05/2025	11.70 Put	Bond Future	388.1500	0.3882	406.9700	0.4070	4.849	0.0000	0.0000
2024/12/02	R035	08/05/2025	10.95 Call	Bond Future	4776.8600	4.7769	4558.9100	4.5589	4.563	0.0000	0.0000
2024/12/02	R035	08/05/2025	10.95 Put	Bond Future	1024.8900	1.0249	1077.5800	1.0776	5.141	0.0000	0.0000
2024/12/02	R035	08/05/2025	10.44 Put	Bond Future	1911.4300	1.9114	2006.9300	2.0069	4.996	0.0000	0.0000
2024/12/02	R035	08/05/2025	10.44 Call	Bond Future	2839.5300	2.8395	2664.3900	2.6644	6.168	0.0000	0.0000
2024/12/02	R035	07/08/2025		Bond Future	10.3654	95.0667	10.4146	94.7911	0.475	0.0000	0.0000
2024/12/02	R035	07/08/2025	12.65 Call	Bond Future	12005.6200	12.0056	11743.3500	11.7434	2.185	0.0000	0.0000
2024/12/02	R035	07/08/2025	12.65 Put	Bond Future	310.6200	0.3106	323.9700	0.3240	4.298	0.0000	0.0000
2024/12/02	R035	06/11/2025		Bond Future	10.4707	92.3964	10.5220	92.1159	0.489	0.0000	0.0000
2024/12/02	R035	06/11/2025	11.20 Call	Bond Future	6024.5800	6.0246	5820.3300	5.8203	3.390	0.0000	0.0000
2024/12/02	R035	06/11/2025	11.20 Put	Bond Future	2139.1300	2.1391	2215.4500	2.2155	3.568	0.0000	0.0000
2024/12/02	R035	05/02/2026		Bond Future	10.5925	94.1430	10.6460	93.8575	0.505	0.0000	0.0000
2024/12/02	R035	05/02/2026	10.79 Call	Bond Future	4559.8700	4.5599	4386.9600	4.3870	3.792	0.0000	0.0000
2024/12/02	R035	05/02/2026	10.79 Put	Bond Future	3511.3800	3.5114	3623.9500	3.6240	3.206	0.0000	0.0000
2024/12/02	R038	06/02/2025		Bond Future	10.7373	104.9337	10.7929	104.5453	0.518	0.0000	0.0000
2024/12/02	R038	06/02/2025	11.24 Call	Bond Future	4095.0300	4.0950	3766.4800	3.7665	8.023	0.0000	0.0000
2024/12/02	R038	06/02/2025	11.24 Put	Bond Future	660.9000	0.6609	720.7300	0.7207	9.053	0.0000	0.0000
2024/12/02	R038	08/05/2025		Bond Future	10.8303	101.5589	10.8880	101.1629	0.533	0.0000	0.0000
2024/12/02	R038	08/05/2025	11.24 Call	Bond Future	4446.6700	4.4467	4162.6400	4.1626	6.387	0.0000	0.0000
2024/12/02	R038	08/05/2025	11.24 Put	Bond Future	1685.3200	1.6853	1797.2300	1.7972	6.640	0.0000	0.0000
2024/12/02	R038	07/08/2025		Bond Future	10.9325	103.5641	10.9925	103.1607	0.548	0.0000	0.0000
2024/12/02	R038	07/08/2025	11.24 Call	Bond Future	4751.0100	4.7510	4488.6700	4.4887	5.522	0.0000	0.0000
2024/12/02	R038	07/08/2025	11.24 Put	Bond Future	2707.5900	2.7076	2848.5900	2.8486	5.208	0.0000	0.0000
2024/12/02	R038	06/11/2025		Bond Future	11.0478	100.0776	11.1102	99.6669	0.564	0.0000	0.0000
2024/12/02	R038	06/11/2025	11.24 Call	Bond Future	5186.3800	5.1864	4936.7700	4.9368	4.813	0.0000	0.0000
2024/12/02	R038	06/11/2025	11.24 Put	Bond Future	3928.2000	3.9282	4089.3100	4.0893	4.101	0.0000	0.0000
2024/12/02	R038	06/11/2025	12.33 Call	Bond Future	9802.2100	9.8022	9472.5800	9.4726	3.363	0.0000	0.0000
2024/12/02	R038	06/11/2025	12.33 Put	Bond Future	1831.6000	1.8316	1912.6900	1.9127	4.427	0.0000	0.0000
2024/12/02	R038	06/11/2025	10.98 Put	Bond Future	4700.6500	4.7007	4886.8800	4.8869	3.962	0.0000	0.0000
2024/12/02	R038	06/11/2025	10.98 Call	Bond Future	4250.9200	4.2509	4026.4300	4.0264	5.281	0.0000	0.0000
2024/12/02	R038	05/02/2026		Bond Future	11.1766	101.9671	11.2415	101.5490	0.580	0.0000	0.0000
2024/12/02	R038	05/02/2026	11.44 Call	Bond Future	5912.1700	5.9122	5656.0900	5.6561	4.331	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	
2024/12/02	R038	05/02/2026	11.44 Put	Bond Future	4230.3700	4.2304	4392.3800	4.3924	3.830	0.0000	0.0000
2024/12/02	R053	06/02/2025		Bond Future	10.9130	110.4459	10.9582	110.0314	0.415	0.0000	0.0000
2024/12/02	R053	06/02/2025	12.94 Call	Bond Future	16091.3500	16.0914	15676.6100	15.6766	2.577	0.0000	0.0000
2024/12/02	R053	06/02/2025	12.94 Put	Bond Future	25.7800	0.0258	25.5000	0.0255	1.086	0.0000	0.0000
2024/12/02	R053	08/05/2025		Bond Future	10.9920	106.8049	11.0389	106.3823	0.426	0.0000	0.0000
2024/12/02	R053	08/05/2025	12.64 Call	Bond Future	13751.4500	13.7515	13351.6200	13.3516	2.908	0.0000	0.0000
2024/12/02	R053	08/05/2025	12.64 Put	Bond Future	513.7900	0.5138	536.5400	0.5365	4.428	0.0000	0.0000
2024/12/02	R053	07/08/2025		Bond Future	11.0778	108.9135	11.1262	108.4831	0.437	0.0000	0.0000
2024/12/02	R053	07/08/2025	13.17 Call	Bond Future	16803.6800	16.8037	16402.0600	16.4021	2.390	0.0000	0.0000
2024/12/02	R053	07/08/2025	13.17 Put	Bond Future	724.2400	0.7242	753.0900	0.7531	3.983	0.0000	0.0000
2024/12/02	R053	06/11/2025		Bond Future	11.1731	105.1520	11.2232	104.7136	0.448	0.0000	0.0000
2024/12/02	R053	06/11/2025	11.76 Call	Bond Future	8503.9800	8.5040	8192.9100	8.1929	3.658	0.0000	0.0000
2024/12/02	R053	06/11/2025	11.76 Put	Bond Future	3566.2800	3.5663	3693.6000	3.6936	3.570	0.0000	0.0000
2024/12/02	R053	05/02/2026		Bond Future	11.2779	107.1370	11.3298	106.6908	0.460	0.0000	0.0000
2024/12/02	R053	05/02/2026	11.49 Call	Bond Future	7333.3100	7.3333	7057.3400	7.0573	3.763	0.0000	0.0000
2024/12/02	R053	05/02/2026	11.49 Put	Bond Future	5530.0700	5.5301	5700.3500	5.7004	3.079	0.0000	0.0000
2024/12/02	R186	06/02/2025		Bond Future	8.1336	105.4827	8.1669	105.4247	0.410	0.0000	0.0000
2024/12/02	R186	06/02/2025	9.03 Call	Bond Future	1564.4100	1.5644	1507.2300	1.5072	3.655	0.0000	0.0000
2024/12/02	R186	06/02/2025	9.03 Put	Bond Future	20.7800	0.0208	21.5800	0.0216	3.850	0.0000	0.0000
2024/12/02	R186	08/05/2025		Bond Future	8.1313	107.6098	8.1701	107.5509	0.478	0.0000	0.0000
2024/12/02	R186	08/05/2025	8.47 Call	Bond Future	778.9400	0.7789	736.0300	0.7360	5.509	0.0000	0.0000
2024/12/02	R186	08/05/2025	8.47 Put	Bond Future	267.2200	0.2672	283.1600	0.2832	5.965	0.0000	0.0000
2024/12/02	R186	07/08/2025	10.25 Call	Bond Future	2702.8200	2.7028	2645.8600	2.6459	2.107	0.0000	0.0000
2024/12/02	R186	07/08/2025	10.25 Put	Bond Future	52.1200	0.0521	54.7400	0.0547	5.027	0.0000	0.0000
2024/12/02	R186	07/08/2025	9.22 Put	Bond Future	168.7300	0.1687	177.8000	0.1778	5.375	0.0000	0.0000
2024/12/02	R186	07/08/2025	9.22 Call	Bond Future	1527.0100	1.5270	1476.5000	1.4765	3.308	0.0000	0.0000
2024/12/02	R186	07/08/2025		Bond Future	8.1571	104.4255	8.2033	104.3659	0.566	0.0000	0.0000
2024/12/02	R186	07/08/2025	9.68 Call	Bond Future	2044.1400	2.0441	1990.0000	1.9900	2.649	0.0000	0.0000
2024/12/02	R186	07/08/2025	9.68 Put	Bond Future	105.7900	0.1058	111.2300	0.1112	5.142	0.0000	0.0000
2024/12/02	R186	06/11/2025		Bond Future	8.2323	106.4424	8.2892	106.3821	0.691	0.0000	0.0000
2024/12/02	R186	06/11/2025	8.13 Call	Bond Future	462.0400	0.4620	432.1000	0.4321	6.480	0.0000	0.0000
2024/12/02	R186	06/11/2025	8.13 Put	Bond Future	570.5500	0.5706	600.8900	0.6009	5.318	0.0000	0.0000
2024/12/02	R186	05/02/2026		Bond Future	8.4120	103.1473	8.4858	103.0863	0.877	0.0000	0.0000
2024/12/02	R186	05/02/2026	8.43 Call	Bond Future	485.2200	0.4852	453.2600	0.4533	6.587	0.0000	0.0000
2024/12/02	R186	05/02/2026	8.43 Put	Bond Future	470.3300	0.4703	499.3200	0.4993	6.164	0.0000	0.0000
2024/12/02	R202	06/02/2025		Bond Future	269.5700	269.5700	268.9435	268.9435	0.232	0.0000	0.0000
2024/12/02	R202	06/02/2025	266.79 Call	Bond Future	2779.9700	2.7800	2153.4500	2.1535	22.537	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	
2024/12/02	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/02	R202	08/05/2025		Bond Future	275.0716	275.0716	274.4332	274.4332	0.232	0.0000	0.0000
2024/12/02	R202	08/05/2025	272.31 Call	Bond Future	2761.5600	2.7616	2123.2400	2.1232	23.114	0.0000	0.0000
2024/12/02	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/02	R202	07/08/2025		Bond Future	275.3189	275.3189	274.6690	274.6690	0.236	0.0000	0.0000
2024/12/02	R202	07/08/2025	271.60 Call	Bond Future	3718.9400	3.7189	3068.9700	3.0690	17.477	0.0000	0.0000
2024/12/02	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/02	R202	06/11/2025		Bond Future	280.7064	280.7064	280.0448	280.0448	0.236	0.0000	0.0000
2024/12/02	R202	06/11/2025	275.64 Call	Bond Future	5066.4400	5.0664	4404.7800	4.4048	13.060	0.0000	0.0000
2024/12/02	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/02	R202	05/02/2026		Bond Future	280.7399	280.7399	280.0670	280.0670	0.240	0.0000	0.0000
2024/12/02	R202	05/02/2026	277.82 Call	Bond Future	2919.9200	2.9199	2247.0400	2.2470	23.044	0.0000	0.0000
2024/12/02	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/02	R209	06/02/2025		Bond Future	10.3597	75.5028	10.4153	75.2088	0.537	0.0000	0.0000
2024/12/02	R209	06/02/2025	12.44 Call	Bond Future	10003.2000	10.0032	9709.3500	9.7094	2.938	0.0000	0.0000
2024/12/02	R209	06/02/2025	12.44 Put	Bond Future	8.3400	0.0083	8.4900	0.0085	1.799	0.0000	0.0000
2024/12/02	R209	08/05/2025		Bond Future	10.4353	73.8704	10.4929	73.5707	0.552	0.0000	0.0000
2024/12/02	R209	08/05/2025	11.89 Call	Bond Future	7419.2300	7.4192	7141.5600	7.1416	3.743	0.0000	0.0000
2024/12/02	R209	08/05/2025	11.89 Put	Bond Future	328.6200	0.3286	350.6600	0.3507	6.707	0.0000	0.0000
2024/12/02	R209	07/08/2025		Bond Future	10.5195	75.3293	10.5792	75.0239	0.568	0.0000	0.0000
2024/12/02	R209	07/08/2025	12.68 Call	Bond Future	10387.1400	10.3871	10100.7500	10.1008	2.757	0.0000	0.0000
2024/12/02	R209	07/08/2025	12.68 Put	Bond Future	336.1300	0.3361	355.1100	0.3551	5.647	0.0000	0.0000
2024/12/02	R209	06/11/2025		Bond Future	10.6154	73.6317	10.6772	73.3207	0.583	0.0000	0.0000
2024/12/02	R209	06/11/2025	11.27 Call	Bond Future	5253.8800	5.2539	5034.1900	5.0342	4.181	0.0000	0.0000
2024/12/02	R209	06/11/2025	11.27 Put	Bond Future	2051.4600	2.0515	2142.7200	2.1427	4.449	0.0000	0.0000
2024/12/02	R209	05/02/2026		Bond Future	10.7235	75.0233	10.7877	74.7068	0.599	0.0000	0.0000
2024/12/02	R209	05/02/2026	10.93 Call	Bond Future	4296.2600	4.2963	4105.6600	4.1057	4.436	0.0000	0.0000
2024/12/02	R209	05/02/2026	10.93 Put	Bond Future	3284.7800	3.2848	3410.7200	3.4107	3.834	0.0000	0.0000
2024/12/02	R210	06/02/2025		Bond Future	244.4343	244.4343	244.4175	244.4175	0.007	0.0000	0.0000
2024/12/02	R210	06/02/2025	239.61 Call	Bond Future	4824.3400	4.8243	4807.5100	4.8075	0.349	0.0000	0.0000
2024/12/02	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/02	R210	08/05/2025		Bond Future	246.0573	246.0573	246.0408	246.0408	0.007	0.0000	0.0000
2024/12/02	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/02	R210	08/05/2025	248.03 Put	Bond Future	1972.7200	1.9727	1989.2200	1.9892	0.836	0.0000	0.0000
2024/12/02	R210	07/08/2025		Bond Future	250.9770	250.9770	250.9612	250.9612	0.006	0.0000	0.0000
2024/12/02	R210	07/08/2025	248.44 Call	Bond Future	2536.9800	2.5370	2521.1900	2.5212	0.622	0.0000	0.0000
2024/12/02	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/02	R210	06/11/2025		Bond Future	252.4615	252.4615	252.4466	252.4466	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	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/12/02	R210	06/11/2025	252.14 Call	Bond Future	321.4700	0.3215	306.6100	0.3066	4.623	0.0000	0.0000
2024/12/02	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/02	R210	05/02/2026		Bond Future	257.3001	257.3001	257.2860	257.2860	0.005	0.0000	0.0000
2024/12/02	R210	05/02/2026	253.10 Call	Bond Future	4200.1200	4.2001	4186.0200	4.1860	0.336	0.0000	0.0000
2024/12/02	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/02	R213	06/02/2025		Bond Future	9.3410	92.5324	9.3715	92.4033	0.326	0.0000	0.0000
2024/12/02	R213	06/02/2025	11.35 Call	Bond Future	8046.3100	8.0463	7916.5000	7.9165	1.613	0.0000	0.0000
2024/12/02	R213	06/02/2025	11.35 Put	Bond Future	10.5600	0.0106	9.8500	0.0099	6.723	0.0000	0.0000
2024/12/02	R213	08/05/2025		Bond Future	9.4010	90.8405	9.4330	90.7091	0.341	0.0000	0.0000
2024/12/02	R213	08/05/2025	10.52 Call	Bond Future	4793.3800	4.7934	4671.8000	4.6718	2.536	0.0000	0.0000
2024/12/02	R213	08/05/2025	10.52 Put	Bond Future	342.6300	0.3426	352.4900	0.3525	2.878	0.0000	0.0000
2024/12/02	R213	07/08/2025		Bond Future	9.4747	92.6351	9.5084	92.5014	0.356	0.0000	0.0000
2024/12/02	R213	07/08/2025	11.66 Call	Bond Future	8381.7200	8.3817	8253.0400	8.2530	1.535	0.0000	0.0000
2024/12/02	R213	07/08/2025	11.66 Put	Bond Future	213.6800	0.2137	218.6900	0.2187	2.345	0.0000	0.0000
2024/12/02	R213	06/11/2025		Bond Future	9.5721	90.8707	9.6078	90.7348	0.372	0.0000	0.0000
2024/12/02	R213	06/11/2025	10.05 Call	Bond Future	3412.2000	3.4122	3316.9800	3.3170	2.791	0.0000	0.0000
2024/12/02	R213	06/11/2025	10.05 Put	Bond Future	1611.1200	1.6111	1651.7800	1.6518	2.524	0.0000	0.0000
2024/12/02	R213	05/02/2026		Bond Future	9.6925	92.5897	9.7303	92.4517	0.389	0.0000	0.0000
2024/12/02	R213	05/02/2026	9.89 Call	Bond Future	2965.5900	2.9656	2880.1700	2.8802	2.880	0.0000	0.0000
2024/12/02	R213	05/02/2026	9.89 Put	Bond Future	2246.0500	2.2461	2298.7200	2.2987	2.345	0.0000	0.0000
2024/12/02	R214	06/02/2025	13.63 Call	Bond Future	14029.4500	14.0295	13742.0100	13.7420	2.049	0.0000	0.0000
2024/12/02	R214	06/02/2025	13.63 Put	Bond Future	0.4500	0.0005	0.4200	0.0004	6.667	0.0000	0.0000
2024/12/02	R214	06/02/2025	12.25 Put	Bond Future	43.8500	0.0439	45.5000	0.0455	3.763	0.0000	0.0000
2024/12/02	R214	06/02/2025	12.25 Call	Bond Future	8039.1500	8.0392	7753.3900	7.7534	3.555	0.0000	0.0000
2024/12/02	R214	06/02/2025	11.75 Put	Bond Future	151.0400	0.1510	160.6600	0.1607	6.369	0.0000	0.0000
2024/12/02	R214	06/02/2025	11.75 Call	Bond Future	5701.7900	5.7018	5424.0000	5.4240	4.872	0.0000	0.0000
2024/12/02	R214	06/02/2025		Bond Future	10.7168	70.9583	10.7672	70.6709	0.470	0.0000	0.0000
2024/12/02	R214	06/02/2025	12.71 Call	Bond Future	10131.4700	10.1315	9844.1600	9.8442	2.836	0.0000	0.0000
2024/12/02	R214	06/02/2025	12.71 Put	Bond Future	13.7900	0.0138	13.8900	0.0139	0.725	0.0000	0.0000
2024/12/02	R214	08/05/2025		Bond Future	10.7899	69.0855	10.8419	68.7925	0.482	0.0000	0.0000
2024/12/02	R214	08/05/2025	12.40 Call	Bond Future	8577.2000	8.5772	8300.9200	8.3009	3.221	0.0000	0.0000
2024/12/02	R214	08/05/2025	12.40 Put	Bond Future	306.0000	0.3060	322.7600	0.3228	5.477	0.0000	0.0000
2024/12/02	R214	07/08/2025		Bond Future	10.8708	70.4502	10.9245	70.1516	0.493	0.0000	0.0000
2024/12/02	R214	07/08/2025	12.97 Call	Bond Future	10764.8500	10.7649	10485.5800	10.4856	2.594	0.0000	0.0000
2024/12/02	R214	07/08/2025	12.97 Put	Bond Future	401.7200	0.4017	421.0000	0.4210	4.799	0.0000	0.0000
2024/12/02	R214	06/11/2025		Bond Future	10.9637	68.5104	11.0191	68.2063	0.505	0.0000	0.0000
2024/12/02	R214	06/11/2025	11.64 Call	Bond Future	5797.7300	5.7977	5579.0500	5.5791	3.772	0.0000	0.0000
2024/12/02	R214	06/11/2025	11.64 Put	Bond Future	2219.6700	2.2197	2305.0500	2.3051	3.847	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	
2024/12/02	R214	05/02/2026		Bond Future	11.0678	69.8055	11.1251	69.4960	0.518	0.0000	0.0000
2024/12/02	R214	05/02/2026	11.26 Call	Bond Future	4591.1200	4.5911	4402.7800	4.4028	4.102	0.0000	0.0000
2024/12/02	R214	05/02/2026	11.26 Put	Bond Future	3560.7500	3.5608	3681.9100	3.6819	3.403	0.0000	0.0000
2024/12/02	R248	06/02/2025	10.30 Put	Bond Future	4867.4900	4.8675	5060.7800	5.0608	3.971	0.0000	0.0000
2024/12/02	R248	06/02/2025	10.30 Call	Bond Future	308.4800	0.3085	254.3300	0.2543	17.554	0.0000	0.0000
2024/12/02	R248	06/02/2025	11.00 Put	Bond Future	1520.9600	1.5210	1592.2100	1.5922	4.685	0.0000	0.0000
2024/12/02	R248	06/02/2025	11.00 Call	Bond Future	2121.4900	2.1215	1945.3000	1.9453	8.305	0.0000	0.0000
2024/12/02	R248	06/02/2025	11.70 Call	Bond Future	5603.2200	5.6032	5365.4200	5.3654	4.244	0.0000	0.0000
2024/12/02	R248	06/02/2025	11.70 Put	Bond Future	343.7400	0.3437	353.3800	0.3534	2.804	0.0000	0.0000
2024/12/02	R248	06/02/2025		Bond Future	10.9147	85.8338	10.9497	85.5864	0.321	0.0000	0.0000
2024/12/02	R248	06/02/2025	12.71 Call	Bond Future	11249.3700	11.2494	11000.9300	11.0009	2.208	0.0000	0.0000
2024/12/02	R248	06/02/2025	12.71 Put	Bond Future	31.9400	0.0319	30.9400	0.0309	3.131	0.0000	0.0000
2024/12/02	R248	08/05/2025		Bond Future	10.9914	83.1174	11.0275	82.8653	0.329	0.0000	0.0000
2024/12/02	R248	08/05/2025	12.60 Call	Bond Future	10463.9900	10.4640	10222.6200	10.2226	2.307	0.0000	0.0000
2024/12/02	R248	08/05/2025	12.60 Put	Bond Future	403.1600	0.4032	413.8900	0.4139	2.661	0.0000	0.0000
2024/12/02	R248	07/08/2025		Bond Future	11.0760	84.7590	11.1133	84.5022	0.337	0.0000	0.0000
2024/12/02	R248	07/08/2025	13.21 Call	Bond Future	13253.6900	13.2537	13010.4400	13.0104	1.835	0.0000	0.0000
2024/12/02	R248	07/08/2025	13.21 Put	Bond Future	528.7100	0.5287	542.2400	0.5422	2.559	0.0000	0.0000
2024/12/02	R248	06/11/2025		Bond Future	11.1719	81.9526	11.2105	81.6912	0.345	0.0000	0.0000
2024/12/02	R248	06/11/2025	11.74 Call	Bond Future	6612.5300	6.6125	6423.5800	6.4236	2.857	0.0000	0.0000
2024/12/02	R248	06/11/2025	11.74 Put	Bond Future	2902.1200	2.9021	2974.5700	2.9746	2.496	0.0000	0.0000
2024/12/02	R248	05/02/2026		Bond Future	11.2791	83.5011	11.3190	83.2351	0.354	0.0000	0.0000
2024/12/02	R248	05/02/2026	11.46 Call	Bond Future	5670.1100	5.6701	5502.7700	5.5028	2.951	0.0000	0.0000
2024/12/02	R248	05/02/2026	11.46 Put	Bond Future	4476.5100	4.4765	4575.1600	4.5752	2.204	0.0000	0.0000
2024/12/02	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/02	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/02	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/02	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

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