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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/12/2024 TO 03/12/2024

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
2024/12/03	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/03	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/03	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/03	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/03	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/03	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/03	2029	06/02/2025		Bond Future	135.0299	135.0299	135.0755	0.034	0.0000	0.0000
2024/12/03	2029	06/02/2025	132.40 Call	Bond Future	2629.8900	2.6299	2675.4600	1.733	0.0000	0.0000
2024/12/03	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	2029	08/05/2025		Bond Future	136.3731	136.3731	136.4200	0.034	0.0000	0.0000
2024/12/03	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	2029	08/05/2025	137.85 Put	Bond Future	1476.8800	1.4769	1430.0300	3.172	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	
2024/12/03	2029	07/08/2025		Bond Future	139.1006	139.1006	139.1489	139.1489	0.035	0.0000	0.0000
2024/12/03	2029	07/08/2025	137.41 Call	Bond Future	1690.5600	1.6906	1738.8800	1.7389	2.858	0.0000	0.0000
2024/12/03	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	2029	06/11/2025		Bond Future	140.3851	140.3851	140.4335	140.4335	0.034	0.0000	0.0000
2024/12/03	2029	06/11/2025	139.79 Call	Bond Future	595.0900	0.5951	643.4900	0.6435	8.133	0.0000	0.0000
2024/12/03	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	2029	05/02/2026		Bond Future	143.0771	143.0771	143.1270	143.1270	0.035	0.0000	0.0000
2024/12/03	2029	05/02/2026	140.11 Call	Bond Future	2967.1300	2.9671	3017.0000	3.0170	1.681	0.0000	0.0000
2024/12/03	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	2030	06/02/2025	8.68 Put	Bond Future	1549.1900	1.5492	1381.6600	1.3817	10.814	0.0000	0.0000
2024/12/03	2030	06/02/2025	8.68 Call	Bond Future	460.1500	0.4602	536.3200	0.5363	16.553	0.0000	0.0000
2024/12/03	2030	06/02/2025	9.18 Put	Bond Future	562.2600	0.5623	474.4400	0.4744	15.619	0.0000	0.0000
2024/12/03	2030	06/02/2025	9.18 Call	Bond Future	1400.6200	1.4006	1556.5000	1.5565	11.129	0.0000	0.0000
2024/12/03	2030	06/02/2025	9.69 Call	Bond Future	2908.3200	2.9083	3120.8000	3.1208	7.306	0.0000	0.0000
2024/12/03	2030	06/02/2025	9.69 Put	Bond Future	152.2100	0.1522	120.9900	0.1210	20.511	0.0000	0.0000
2024/12/03	2030	06/02/2025		Bond Future	8.9610	96.4509	8.8978	96.6946	0.706	0.0000	0.0000
2024/12/03	2030	06/02/2025	10.68 Call	Bond Future	6352.2700	6.3523	6593.8500	6.5939	3.803	0.0000	0.0000
2024/12/03	2030	06/02/2025	10.68 Put	Bond Future	7.4500	0.0075	5.3300	0.0053	28.456	0.0000	0.0000
2024/12/03	2030	08/05/2025	12.28 Call	Bond Future	11165.0100	11.1650	11413.2200	11.4132	2.223	0.0000	0.0000
2024/12/03	2030	08/05/2025	12.28 Put	Bond Future	3.4500	0.0035	2.7500	0.0028	20.290	0.0000	0.0000
2024/12/03	2030	08/05/2025	10.69 Put	Bond Future	124.0200	0.1240	106.7100	0.1067	13.957	0.0000	0.0000
2024/12/03	2030	08/05/2025	10.69 Call	Bond Future	6059.8800	6.0599	6291.4800	6.2915	3.822	0.0000	0.0000
2024/12/03	2030	08/05/2025	11.86 Call	Bond Future	9829.0100	9.8290	10075.9700	10.0760	2.513	0.0000	0.0000
2024/12/03	2030	08/05/2025	11.86 Put	Bond Future	10.6000	0.0106	8.6500	0.0087	18.396	0.0000	0.0000
2024/12/03	2030	08/05/2025	10.31 Put	Bond Future	220.6100	0.2206	191.8200	0.1918	13.050	0.0000	0.0000
2024/12/03	2030	08/05/2025	10.31 Call	Bond Future	4849.2900	4.8493	5069.4100	5.0694	4.539	0.0000	0.0000
2024/12/03	2030	08/05/2025		Bond Future	9.0163	98.3956	8.9489	98.6446	0.747	0.0000	0.0000
2024/12/03	2030	08/05/2025	9.93 Call	Bond Future	3685.8100	3.6858	3888.1000	3.8881	5.488	0.0000	0.0000
2024/12/03	2030	08/05/2025	9.93 Put	Bond Future	387.7200	0.3877	341.1000	0.3411	12.024	0.0000	0.0000
2024/12/03	2030	08/05/2025	8.68 Put	Bond Future	2066.6200	2.0666	1907.2500	1.9073	7.712	0.0000	0.0000
2024/12/03	2030	08/05/2025	8.68 Call	Bond Future	816.5200	0.8165	906.0600	0.9061	10.966	0.0000	0.0000
2024/12/03	2030	08/05/2025	9.18 Put	Bond Future	1109.9900	1.1100	1003.4600	1.0035	9.597	0.0000	0.0000
2024/12/03	2030	08/05/2025	9.18 Call	Bond Future	1711.3100	1.7113	1853.6900	1.8537	8.320	0.0000	0.0000
2024/12/03	2030	08/05/2025	9.99 Call	Bond Future	3864.7300	3.8647	4070.3500	4.0704	5.320	0.0000	0.0000
2024/12/03	2030	08/05/2025	9.99 Put	Bond Future	354.9700	0.3550	311.6800	0.3117	12.195	0.0000	0.0000
2024/12/03	2030	08/05/2025	8.95 Put	Bond Future	1494.6200	1.4946	1364.0500	1.3641	8.736	0.0000	0.0000
2024/12/03	2030	08/05/2025	8.95 Call	Bond Future	1249.7100	1.2497	1368.0500	1.3681	9.469	0.0000	0.0000
2024/12/03	2030	08/05/2025	9.45 Put	Bond Future	768.7400	0.7687	687.6800	0.6877	10.545	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	
2024/12/03	2030	08/05/2025	9.45 Call	Bond Future	2351.8600	2.3519	2519.7100	2.5197	7.137	0.0000	0.0000
2024/12/03	2030	07/08/2025		Bond Future	9.0888	96.3295	9.0167	96.5837	0.794	0.0000	0.0000
2024/12/03	2030	07/08/2025	11.11 Call	Bond Future	7002.0000	7.0020	7234.4300	7.2344	3.319	0.0000	0.0000
2024/12/03	2030	07/08/2025	11.11 Put	Bond Future	203.1100	0.2031	181.3000	0.1813	10.738	0.0000	0.0000
2024/12/03	2030	07/08/2025	12.12 Call	Bond Future	10016.8500	10.0169	10265.4000	10.2654	2.481	0.0000	0.0000
2024/12/03	2030	07/08/2025	12.12 Put	Bond Future	43.1300	0.0431	37.4400	0.0374	13.193	0.0000	0.0000
2024/12/03	2030	07/08/2025	10.48 Put	Bond Future	394.8000	0.3948	355.3600	0.3554	9.990	0.0000	0.0000
2024/12/03	2030	07/08/2025	10.48 Call	Bond Future	5139.9800	5.1400	5354.7800	5.3548	4.179	0.0000	0.0000
2024/12/03	2030	06/11/2025		Bond Future	9.1723	98.1898	9.0950	98.4494	0.843	0.0000	0.0000
2024/12/03	2030	06/11/2025	9.54 Call	Bond Future	2667.7500	2.6678	2824.8600	2.8249	5.889	0.0000	0.0000
2024/12/03	2030	06/11/2025	9.54 Put	Bond Future	1445.0300	1.4450	1342.5900	1.3426	7.089	0.0000	0.0000
2024/12/03	2030	05/02/2026		Bond Future	9.2811	96.0394	9.1979	96.3043	0.897	0.0000	0.0000
2024/12/03	2030	05/02/2026	9.49 Call	Bond Future	2499.0600	2.4991	2647.4400	2.6474	5.937	0.0000	0.0000
2024/12/03	2030	05/02/2026	9.49 Put	Bond Future	1838.5000	1.8385	1721.9800	1.7220	6.338	0.0000	0.0000
2024/12/03	2032	06/02/2025	9.42 Put	Bond Future	1638.5500	1.6386	1445.9900	1.4460	11.752	0.0000	0.0000
2024/12/03	2032	06/02/2025	9.42 Call	Bond Future	717.2100	0.7172	830.5600	0.8306	15.804	0.0000	0.0000
2024/12/03	2032	06/02/2025	9.92 Put	Bond Future	611.2800	0.6113	515.1200	0.5151	15.731	0.0000	0.0000
2024/12/03	2032	06/02/2025	9.92 Call	Bond Future	2107.6300	2.1076	2317.3800	2.3174	9.952	0.0000	0.0000
2024/12/03	2032	06/02/2025	10.61 Call	Bond Future	4833.6000	4.8336	5113.3700	5.1134	5.788	0.0000	0.0000
2024/12/03	2032	06/02/2025	10.61 Put	Bond Future	128.9400	0.1289	102.8000	0.1028	20.273	0.0000	0.0000
2024/12/03	2032	06/02/2025		Bond Future	9.6086	96.1190	9.5457	96.4249	0.654	0.0000	0.0000
2024/12/03	2032	06/02/2025	11.72 Call	Bond Future	9580.1800	9.5802	9883.7800	9.8838	3.169	0.0000	0.0000
2024/12/03	2032	06/02/2025	11.72 Put	Bond Future	8.9900	0.0090	6.6800	0.0067	25.695	0.0000	0.0000
2024/12/03	2032	08/05/2025		Bond Future	9.6786	93.8931	9.6126	94.2054	0.682	0.0000	0.0000
2024/12/03	2032	08/05/2025	10.91 Call	Bond Future	5931.0600	5.9311	6201.8800	6.2019	4.566	0.0000	0.0000
2024/12/03	2032	08/05/2025	10.91 Put	Bond Future	342.8100	0.3428	301.3300	0.3013	12.100	0.0000	0.0000
2024/12/03	2032	08/05/2025	9.42 Put	Bond Future	2464.6300	2.4646	2276.1300	2.2761	7.648	0.0000	0.0000
2024/12/03	2032	08/05/2025	9.42 Call	Bond Future	1234.1000	1.2341	1357.9000	1.3579	10.032	0.0000	0.0000
2024/12/03	2032	08/05/2025	9.92 Put	Bond Future	1334.5100	1.3345	1209.8900	1.2099	9.338	0.0000	0.0000
2024/12/03	2032	08/05/2025	9.92 Call	Bond Future	2464.9300	2.4649	2652.6100	2.6526	7.614	0.0000	0.0000
2024/12/03	2032	08/05/2025	10.97 Call	Bond Future	6164.0800	6.1641	6437.8700	6.4379	4.442	0.0000	0.0000
2024/12/03	2032	08/05/2025	10.97 Put	Bond Future	314.5800	0.3146	276.0700	0.2761	12.242	0.0000	0.0000
2024/12/03	2032	07/08/2025		Bond Future	9.7609	95.7476	9.6915	96.0665	0.712	0.0000	0.0000
2024/12/03	2032	07/08/2025	12.01 Call	Bond Future	9845.7900	9.8458	10141.1800	10.1412	3.000	0.0000	0.0000
2024/12/03	2032	07/08/2025	12.01 Put	Bond Future	229.5200	0.2295	206.0200	0.2060	10.239	0.0000	0.0000
2024/12/03	2032	06/11/2025		Bond Future	9.8605	93.4358	9.7873	93.7612	0.743	0.0000	0.0000
2024/12/03	2032	06/11/2025	10.42 Call	Bond Future	4277.3800	4.2774	4486.4000	4.4864	4.887	0.0000	0.0000
2024/12/03	2032	06/11/2025	10.42 Put	Bond Future	1837.5000	1.8375	1721.0800	1.7211	6.336	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	
2024/12/03	2032	05/02/2026		Bond Future	9.9790	95.2019	9.9017	95.5339	0.775	0.0000	0.0000
2024/12/03	2032	05/02/2026	10.16 Call	Bond Future	3536.1900	3.5362	3719.7700	3.7198	5.191	0.0000	0.0000
2024/12/03	2032	05/02/2026	10.16 Put	Bond Future	2764.7400	2.7647	2616.2900	2.6163	5.369	0.0000	0.0000
2024/12/03	2033	06/02/2025		Bond Future	128.9359	128.9359	129.4031	129.4031	0.362	0.0000	0.0000
2024/12/03	2033	06/02/2025	124.94 Call	Bond Future	3995.8500	3.9959	4463.1100	4.4631	11.694	0.0000	0.0000
2024/12/03	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	2033	08/05/2025		Bond Future	130.0555	130.0555	130.5326	130.5326	0.367	0.0000	0.0000
2024/12/03	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	2033	08/05/2025	130.62 Put	Bond Future	564.5200	0.5645	87.3800	0.0874	84.521	0.0000	0.0000
2024/12/03	2033	07/08/2025		Bond Future	132.6567	132.6567	133.1439	133.1439	0.367	0.0000	0.0000
2024/12/03	2033	07/08/2025	128.65 Call	Bond Future	4006.6500	4.0067	4493.8700	4.4939	12.160	0.0000	0.0000
2024/12/03	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	2033	06/11/2025		Bond Future	133.7141	133.7141	134.2107	134.2107	0.371	0.0000	0.0000
2024/12/03	2033	06/11/2025	133.14 Call	Bond Future	574.1300	0.5741	1070.6500	1.0707	86.482	0.0000	0.0000
2024/12/03	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	2033	05/02/2026		Bond Future	136.2783	136.2783	136.7849	136.7849	0.372	0.0000	0.0000
2024/12/03	2033	05/02/2026	132.88 Call	Bond Future	3398.3300	3.3983	3904.8700	3.9049	14.906	0.0000	0.0000
2024/12/03	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	2037	06/02/2025		Bond Future	10.6567	85.8545	10.6044	86.1687	0.491	0.0000	0.0000
2024/12/03	2037	06/02/2025	12.76 Call	Bond Future	11402.3400	11.4023	11714.4500	11.7145	2.737	0.0000	0.0000
2024/12/03	2037	06/02/2025	12.76 Put	Bond Future	8.5200	0.0085	6.4900	0.0065	23.826	0.0000	0.0000
2024/12/03	2037	08/05/2025	12.55 Put	Bond Future	247.5000	0.2475	221.9100	0.2219	10.339	0.0000	0.0000
2024/12/03	2037	08/05/2025	12.55 Call	Bond Future	9989.7300	9.9897	10284.8300	10.2848	2.954	0.0000	0.0000
2024/12/03	2037	08/05/2025	13.30 Put	Bond Future	69.2900	0.0693	60.7600	0.0608	12.311	0.0000	0.0000
2024/12/03	2037	08/05/2025	13.30 Call	Bond Future	13402.1800	13.4022	13714.3400	13.7143	2.329	0.0000	0.0000
2024/12/03	2037	08/05/2025		Bond Future	10.7479	87.5855	10.6936	87.9062	0.506	0.0000	0.0000
2024/12/03	2037	08/05/2025	12.25 Call	Bond Future	8598.9800	8.5990	8883.6900	8.8837	3.311	0.0000	0.0000
2024/12/03	2037	08/05/2025	12.25 Put	Bond Future	365.2400	0.3652	329.2600	0.3293	9.851	0.0000	0.0000
2024/12/03	2037	08/05/2025	13.35 Put	Bond Future	62.8300	0.0628	54.9900	0.0550	12.478	0.0000	0.0000
2024/12/03	2037	08/05/2025	13.35 Call	Bond Future	13626.2800	13.6263	13939.1300	13.9391	2.296	0.0000	0.0000
2024/12/03	2037	07/08/2025		Bond Future	10.8508	85.0549	10.7942	85.3823	0.521	0.0000	0.0000
2024/12/03	2037	07/08/2025	13.01 Call	Bond Future	11677.7800	11.6778	11974.4600	11.9745	2.541	0.0000	0.0000
2024/12/03	2037	07/08/2025	13.01 Put	Bond Future	395.4500	0.3955	364.7100	0.3647	7.773	0.0000	0.0000
2024/12/03	2037	07/08/2025	12.17 Call	Bond Future	8094.0900	8.0941	8358.1600	8.3582	3.263	0.0000	0.0000
2024/12/03	2037	07/08/2025	12.17 Put	Bond Future	933.1700	0.9332	869.8200	0.8698	6.789	0.0000	0.0000
2024/12/03	2037	07/08/2025	11.42 Call	Bond Future	5054.3300	5.0543	5270.9300	5.2709	4.285	0.0000	0.0000
2024/12/03	2037	07/08/2025	11.42 Put	Bond Future	1855.4900	1.8555	1744.6700	1.7447	5.973	0.0000	0.0000
2024/12/03	2037	07/08/2025	10.55 Put	Bond Future	3972.5400	3.9725	3781.0700	3.7811	4.820	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	
2024/12/03	2037	07/08/2025	10.55 Call	Bond Future	2211.2200	2.2112	2347.1700	2.3472	6.148	0.0000	0.0000
2024/12/03	2037	07/08/2025	10.64 Put	Bond Future	3683.5100	3.6835	3501.2300	3.5012	4.949	0.0000	0.0000
2024/12/03	2037	07/08/2025	10.64 Call	Bond Future	2454.4600	2.4545	2599.6000	2.5996	5.913	0.0000	0.0000
2024/12/03	2037	07/08/2025	11.82 Call	Bond Future	6635.8600	6.6359	6880.4500	6.8805	3.686	0.0000	0.0000
2024/12/03	2037	07/08/2025	11.82 Put	Bond Future	1289.3600	1.2894	1206.5300	1.2065	6.424	0.0000	0.0000
2024/12/03	2037	07/08/2025	11.07 Call	Bond Future	3789.3600	3.7894	3976.2900	3.9763	4.933	0.0000	0.0000
2024/12/03	2037	07/08/2025	11.07 Put	Bond Future	2537.0900	2.5371	2396.6000	2.3966	5.537	0.0000	0.0000
2024/12/03	2037	07/08/2025	10.34 Put	Bond Future	4722.4700	4.7225	4509.5400	4.5095	4.509	0.0000	0.0000
2024/12/03	2037	07/08/2025	10.34 Call	Bond Future	1701.3100	1.7013	1815.8000	1.8158	6.730	0.0000	0.0000
2024/12/03	2037	06/11/2025		Bond Future	10.9580	86.6966	10.8991	87.0307	0.537	0.0000	0.0000
2024/12/03	2037	06/11/2025	11.63 Call	Bond Future	6044.9300	6.0449	6264.5600	6.2646	3.633	0.0000	0.0000
2024/12/03	2037	06/11/2025	11.63 Put	Bond Future	2355.0200	2.3550	2240.5500	2.2406	4.861	0.0000	0.0000
2024/12/03	2037	05/02/2026		Bond Future	11.0797	84.0772	11.0184	84.4181	0.553	0.0000	0.0000
2024/12/03	2037	05/02/2026	11.20 Call	Bond Future	4649.9700	4.6500	4834.5600	4.8346	3.970	0.0000	0.0000
2024/12/03	2037	05/02/2026	11.20 Put	Bond Future	3986.4200	3.9864	3830.1900	3.8302	3.919	0.0000	0.0000
2024/12/03	2038	06/02/2025		Bond Future	139.4294	139.4294	139.4967	139.4967	0.048	0.0000	0.0000
2024/12/03	2038	06/02/2025	135.23 Call	Bond Future	4199.3500	4.1994	4266.6500	4.2667	1.603	0.0000	0.0000
2024/12/03	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	2038	08/05/2025		Bond Future	142.2752	142.2752	142.3441	142.3441	0.048	0.0000	0.0000
2024/12/03	2038	08/05/2025	139.68 Call	Bond Future	2595.1700	2.5952	2664.1100	2.6641	2.656	0.0000	0.0000
2024/12/03	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	2038	07/08/2025		Bond Future	142.9879	142.9879	143.0584	143.0584	0.049	0.0000	0.0000
2024/12/03	2038	07/08/2025	139.56 Call	Bond Future	3427.8600	3.4279	3498.4200	3.4984	2.058	0.0000	0.0000
2024/12/03	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	2038	06/11/2025		Bond Future	145.7860	145.7860	145.8584	145.8584	0.050	0.0000	0.0000
2024/12/03	2038	06/11/2025	143.88 Call	Bond Future	1905.9500	1.9060	1978.4200	1.9784	3.802	0.0000	0.0000
2024/12/03	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	2038	05/02/2026		Bond Future	146.4118	146.4118	146.4838	146.4838	0.049	0.0000	0.0000
2024/12/03	2038	05/02/2026	143.20 Call	Bond Future	3211.7600	3.2118	3283.8100	3.2838	2.243	0.0000	0.0000
2024/12/03	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	2040	06/02/2025	11.00 Put	Bond Future	1404.7400	1.4047	1331.2900	1.3313	5.229	0.0000	0.0000
2024/12/03	2040	06/02/2025	11.00 Call	Bond Future	1901.1300	1.9011	1967.9000	1.9679	3.512	0.0000	0.0000
2024/12/03	2040	06/02/2025	11.70 Call	Bond Future	5150.3700	5.1504	5265.6400	5.2656	2.238	0.0000	0.0000
2024/12/03	2040	06/02/2025	11.70 Put	Bond Future	305.3000	0.3053	280.3500	0.2804	8.172	0.0000	0.0000
2024/12/03	2040	06/02/2025	12.20 Call	Bond Future	7838.9200	7.8389	7969.8800	7.9699	1.671	0.0000	0.0000
2024/12/03	2040	06/02/2025	12.20 Put	Bond Future	89.6100	0.0896	80.3500	0.0804	10.334	0.0000	0.0000
2024/12/03	2040	06/02/2025		Bond Future	10.9235	86.2412	10.9020	86.3814	0.197	0.0000	0.0000
2024/12/03	2040	06/02/2025	12.95 Call	Bond Future	11828.7700	11.8288	11967.2500	11.9673	1.171	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	
2024/12/03	2040	06/02/2025	12.95 Put	Bond Future	12.9500	0.0130	11.2100	0.0112	13.436	0.0000	0.0000
2024/12/03	2040	08/05/2025		Bond Future	11.0162	87.9800	10.9939	88.1233	0.203	0.0000	0.0000
2024/12/03	2040	08/05/2025	12.63 Call	Bond Future	9838.8600	9.8389	9964.8500	9.9649	1.281	0.0000	0.0000
2024/12/03	2040	08/05/2025	12.63 Put	Bond Future	358.4200	0.3584	341.1000	0.3411	4.832	0.0000	0.0000
2024/12/03	2040	08/05/2025	12.75 Put	Bond Future	308.1500	0.3082	292.8800	0.2929	4.955	0.0000	0.0000
2024/12/03	2040	08/05/2025	12.75 Call	Bond Future	10428.8700	10.4289	10556.9100	10.5569	1.228	0.0000	0.0000
2024/12/03	2040	08/05/2025	13.50 Put	Bond Future	93.1300	0.0931	87.4600	0.0875	6.088	0.0000	0.0000
2024/12/03	2040	08/05/2025	13.50 Call	Bond Future	14033.3600	14.0334	14171.0000	14.1710	0.981	0.0000	0.0000
2024/12/03	2040	08/05/2025	13.43 Put	Bond Future	105.9300	0.1059	99.6200	0.0996	5.957	0.0000	0.0000
2024/12/03	2040	08/05/2025	13.43 Call	Bond Future	13702.5200	13.7025	13839.5200	13.8395	1.000	0.0000	0.0000
2024/12/03	2040	07/08/2025		Bond Future	11.1198	85.2065	11.0966	85.3529	0.209	0.0000	0.0000
2024/12/03	2040	07/08/2025	13.29 Call	Bond Future	12626.7600	12.6268	12757.0100	12.7570	1.032	0.0000	0.0000
2024/12/03	2040	07/08/2025	13.29 Put	Bond Future	442.5300	0.4425	426.4000	0.4264	3.645	0.0000	0.0000
2024/12/03	2040	06/11/2025		Bond Future	11.2267	86.8508	11.2026	87.0004	0.215	0.0000	0.0000
2024/12/03	2040	06/11/2025	11.84 Call	Bond Future	6388.9800	6.3890	6481.6900	6.4817	1.451	0.0000	0.0000
2024/12/03	2040	06/11/2025	11.84 Put	Bond Future	2711.7100	2.7117	2654.8000	2.6548	2.099	0.0000	0.0000
2024/12/03	2040	05/02/2026		Bond Future	11.3470	83.9834	11.3219	84.1363	0.221	0.0000	0.0000
2024/12/03	2040	05/02/2026	11.49 Call	Bond Future	5197.4200	5.1974	5277.4700	5.2775	1.540	0.0000	0.0000
2024/12/03	2040	05/02/2026	11.49 Put	Bond Future	4334.3900	4.3344	4261.5600	4.2616	1.680	0.0000	0.0000
2024/12/03	2044	06/02/2025	11.50 Call	Bond Future	3805.7000	3.8057	3853.3100	3.8533	1.251	0.0000	0.0000
2024/12/03	2044	06/02/2025	11.50 Put	Bond Future	637.2200	0.6372	609.4200	0.6094	4.363	0.0000	0.0000
2024/12/03	2044	06/02/2025	11.15 Put	Bond Future	1319.1700	1.3192	1275.8400	1.2758	3.285	0.0000	0.0000
2024/12/03	2044	06/02/2025	11.15 Call	Bond Future	2218.0700	2.2181	2250.1500	2.2502	1.446	0.0000	0.0000
2024/12/03	2044	06/02/2025	10.65 Put	Bond Future	3212.3100	3.2123	3147.6300	3.1476	2.014	0.0000	0.0000
2024/12/03	2044	06/02/2025	10.65 Call	Bond Future	682.6500	0.6827	693.3800	0.6934	1.572	0.0000	0.0000
2024/12/03	2044	06/02/2025	13.75 Call	Bond Future	15570.4100	15.5704	15645.6700	15.6457	0.483	0.0000	0.0000
2024/12/03	2044	06/02/2025	13.75 Put	Bond Future	1.1400	0.0011	0.9900	0.0010	13.158	0.0000	0.0000
2024/12/03	2044	06/02/2025	12.50 Put	Bond Future	60.3300	0.0603	55.6100	0.0556	7.824	0.0000	0.0000
2024/12/03	2044	06/02/2025	12.50 Call	Bond Future	9175.9300	9.1759	9246.6200	9.2466	0.770	0.0000	0.0000
2024/12/03	2044	06/02/2025	12.00 Put	Bond Future	203.9900	0.2040	191.6500	0.1917	6.049	0.0000	0.0000
2024/12/03	2044	06/02/2025	12.00 Call	Bond Future	6441.1900	6.4412	6504.2600	6.5043	0.979	0.0000	0.0000
2024/12/03	2044	06/02/2025		Bond Future	11.0157	82.3816	11.0045	82.4570	0.101	0.0000	0.0000
2024/12/03	2044	06/02/2025	13.02 Call	Bond Future	11938.8600	11.9389	12012.6900	12.0127	0.618	0.0000	0.0000
2024/12/03	2044	06/02/2025	13.02 Put	Bond Future	16.3800	0.0164	14.8000	0.0148	9.646	0.0000	0.0000
2024/12/03	2044	08/05/2025		Bond Future	11.1038	84.0425	11.0922	84.1197	0.104	0.0000	0.0000
2024/12/03	2044	08/05/2025	12.72 Call	Bond Future	10108.2600	10.1083	10173.6300	10.1736	0.647	0.0000	0.0000
2024/12/03	2044	08/05/2025	12.72 Put	Bond Future	390.5700	0.3906	378.7200	0.3787	3.034	0.0000	0.0000
2024/12/03	2044	08/05/2025	Call	Bond Future	17.0700	0.0171	17.2900	0.0173	1.289	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	
2024/12/03	2044	08/05/2025	Put	Bond Future	15974.5600	15.9746	15897.5600	15.8976	0.482	0.0000	0.0000
2024/12/03	2044	08/05/2025	12.40 Call	Bond Future	8525.8700	8.5259	8587.0900	8.5871	0.718	0.0000	0.0000
2024/12/03	2044	08/05/2025	12.40 Put	Bond Future	577.3800	0.5774	561.3800	0.5614	2.771	0.0000	0.0000
2024/12/03	2044	08/05/2025	11.65 Call	Bond Future	4950.2200	4.9502	4996.6200	4.9966	0.937	0.0000	0.0000
2024/12/03	2044	08/05/2025	11.65 Put	Bond Future	1439.3100	1.4393	1408.4900	1.4085	2.141	0.0000	0.0000
2024/12/03	2044	08/05/2025	10.92 Put	Bond Future	3348.7600	3.3488	3297.4700	3.2975	1.532	0.0000	0.0000
2024/12/03	2044	08/05/2025	10.92 Call	Bond Future	2110.3300	2.1103	2136.2600	2.1363	1.229	0.0000	0.0000
2024/12/03	2044	07/08/2025		Bond Future	11.2016	81.3165	11.1895	81.3955	0.108	0.0000	0.0000
2024/12/03	2044	07/08/2025	13.34 Call	Bond Future	12767.7300	12.7677	12835.9000	12.8359	0.534	0.0000	0.0000
2024/12/03	2044	07/08/2025	13.34 Put	Bond Future	489.2400	0.4892	478.3700	0.4784	2.222	0.0000	0.0000
2024/12/03	2044	06/11/2025		Bond Future	11.3020	82.8856	11.2895	82.9666	0.111	0.0000	0.0000
2024/12/03	2044	06/11/2025	11.88 Call	Bond Future	6512.2000	6.5122	6558.7900	6.5588	0.715	0.0000	0.0000
2024/12/03	2044	06/11/2025	11.88 Put	Bond Future	2915.3200	2.9153	2880.9100	2.8809	1.180	0.0000	0.0000
2024/12/03	2044	05/02/2026		Bond Future	11.4143	80.0685	11.4012	80.1513	0.114	0.0000	0.0000
2024/12/03	2044	05/02/2026	11.56 Call	Bond Future	5346.9500	5.3470	5387.8300	5.3878	0.765	0.0000	0.0000
2024/12/03	2044	05/02/2026	11.56 Put	Bond Future	4431.1700	4.4312	4389.2000	4.3892	0.947	0.0000	0.0000
2024/12/03	2046	06/02/2025		Bond Future	121.7755	121.7755	122.0420	122.0420	0.219	0.0000	0.0000
2024/12/03	2046	06/02/2025	114.01 Call	Bond Future	7765.4500	7.7655	8032.0100	8.0320	3.433	0.0000	0.0000
2024/12/03	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	2046	08/05/2025		Bond Future	122.0409	122.0409	122.3131	122.3131	0.223	0.0000	0.0000
2024/12/03	2046	08/05/2025	121.97 Call	Bond Future	70.9100	0.0709	343.1300	0.3431	383.895	0.0000	0.0000
2024/12/03	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	2046	07/08/2025		Bond Future	124.4811	124.4811	124.7595	124.7595	0.224	0.0000	0.0000
2024/12/03	2046	07/08/2025	118.69 Call	Bond Future	5791.1400	5.7911	6069.4900	6.0695	4.806	0.0000	0.0000
2024/12/03	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	2046	06/11/2025		Bond Future	124.6566	124.6566	124.9386	124.9386	0.226	0.0000	0.0000
2024/12/03	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	2046	06/11/2025	125.41 Put	Bond Future	753.3800	0.7534	471.3700	0.4714	37.433	0.0000	0.0000
2024/12/03	2046	05/02/2026		Bond Future	127.0454	127.0454	127.3331	127.3331	0.226	0.0000	0.0000
2024/12/03	2046	05/02/2026	121.65 Call	Bond Future	5395.4100	5.3954	5683.1200	5.6831	5.332	0.0000	0.0000
2024/12/03	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	2050	06/02/2025		Bond Future	121.1184	121.1184	121.8322	121.8322	0.589	0.0000	0.0000
2024/12/03	2050	06/02/2025	115.60 Call	Bond Future	5518.4100	5.5184	6232.2200	6.2322	12.935	0.0000	0.0000
2024/12/03	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	2050	08/05/2025		Bond Future	123.5905	123.5905	124.3194	124.3194	0.590	0.0000	0.0000
2024/12/03	2050	08/05/2025	121.16 Call	Bond Future	2430.5200	2.4305	3159.3700	3.1594	29.987	0.0000	0.0000
2024/12/03	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	2050	07/08/2025		Bond Future	123.6860	123.6860	124.4297	124.4297	0.601	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	
2024/12/03	2050	07/08/2025	119.89 Call	Bond Future	3796.0100	3.7960	4539.6700	4.5397	19.591	0.0000	0.0000
2024/12/03	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	2050	06/11/2025		Bond Future	126.1063	126.1063	126.8652	126.8652	0.602	0.0000	0.0000
2024/12/03	2050	06/11/2025	124.42 Call	Bond Future	1686.2500	1.6863	2445.2400	2.4452	45.011	0.0000	0.0000
2024/12/03	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	2050	05/02/2026		Bond Future	126.1063	126.1063	126.8772	126.8772	0.611	0.0000	0.0000
2024/12/03	2050	05/02/2026	122.82 Call	Bond Future	3286.2600	3.2863	4057.1600	4.0572	23.458	0.0000	0.0000
2024/12/03	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	AL37	06/02/2025		Index Future	1078.6410	1078.6410	1081.4440	1081.4440	0.260	0.0000	0.0000
2024/12/03	AL37	08/05/2025		Index Future	1100.4040	1100.4040	1103.2660	1103.2660	0.260	0.0000	0.0000
2024/12/03	AL37	07/08/2025		Index Future	1122.1700	1122.1700	1125.0930	1125.0930	0.260	0.0000	0.0000
2024/12/03	AL37	06/11/2025		Index Future	1143.9080	1143.9080	1146.8920	1146.8920	0.261	0.0000	0.0000
2024/12/03	AL37	05/02/2026		Index Future	1165.6270	1165.6270	1168.6730	1168.6730	0.261	0.0000	0.0000
2024/12/03	AL7T	06/02/2025		Index Future	1301.8190	1301.8190	1305.2150	1305.2150	0.261	0.0000	0.0000
2024/12/03	AL7T	08/05/2025		Index Future	1328.0840	1328.0840	1331.5520	1331.5520	0.261	0.0000	0.0000
2024/12/03	AL7T	07/08/2025		Index Future	1354.3530	1354.3530	1357.8950	1357.8950	0.262	0.0000	0.0000
2024/12/03	AL7T	06/11/2025		Index Future	1380.5900	1380.5900	1384.2060	1384.2060	0.262	0.0000	0.0000
2024/12/03	AL7T	05/02/2026		Index Future	1406.8030	1406.8030	1410.4930	1410.4930	0.262	0.0000	0.0000
2024/12/03	ALBI	06/02/2025		Index Future	1120.6070	1120.6070	1122.7130	1122.7130	0.188	0.0000	0.0000
2024/12/03	ALBI	08/05/2025		Index Future	1143.2160	1143.2160	1145.3670	1145.3670	0.188	0.0000	0.0000
2024/12/03	ALBI	07/08/2025		Index Future	1165.8290	1165.8290	1168.0270	1168.0270	0.189	0.0000	0.0000
2024/12/03	ALBI	06/11/2025		Index Future	1188.4130	1188.4130	1190.6580	1190.6580	0.189	0.0000	0.0000
2024/12/03	ALBI	05/02/2026		Index Future	1210.9770	1210.9770	1213.2700	1213.2700	0.189	0.0000	0.0000
2024/12/03	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	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	
2024/12/03	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2024/12/03	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/12/03	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/12/03	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/12/03	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/12/03	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/12/03	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/12/03	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/12/03	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	ES33	06/02/2025		Bond Future	10.8703	84.5595	10.8639	84.5902	0.059	0.0000	0.0000
2024/12/03	ES33	06/02/2025	13.34 Call	Bond Future	10827.8800	10.8279	10858.5600	10.8586	0.283	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
2024/12/03	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/12/03	ES33	08/05/2025		Bond Future	10.9795	82.4854	10.9728	82.5169	0.061	0.0000
2024/12/03	ES33	08/05/2025	12.73 Call	Bond Future	7713.4100	7.7134	7744.9500	7.7450	0.409	0.0000
2024/12/03	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/03	ES33	07/08/2025		Bond Future	11.1013	84.1339	11.0942	84.1665	0.064	0.0000
2024/12/03	ES33	07/08/2025	13.56 Call	Bond Future	10329.3400	10.3293	10361.8600	10.3619	0.315	0.0000
2024/12/03	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/03	ES33	06/11/2025		Bond Future	11.2438	81.9818	11.2363	82.0152	0.067	0.0000
2024/12/03	ES33	06/11/2025	12.01 Call	Bond Future	3331.5400	3.3315	3365.0000	3.3650	1.004	0.0000
2024/12/03	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/03	ES33	05/02/2026		Bond Future	11.4083	83.5491	11.4004	83.5836	0.070	0.0000
2024/12/03	ES33	05/02/2026	11.49 Call	Bond Future	353.6200	0.3536	388.1000	0.3881	9.751	0.0000
2024/12/03	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/03	ES42	06/02/2025		Bond Future	11.3596	81.1072	11.3175	81.3695	0.370	0.0000
2024/12/03	ES42	06/02/2025	13.71 Call	Bond Future	12713.6800	12.7137	12975.9800	12.9760	2.063	0.0000
2024/12/03	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/03	ES42	08/05/2025		Bond Future	11.4583	78.4954	11.4146	78.7633	0.381	0.0000
2024/12/03	ES42	08/05/2025	13.25 Call	Bond Future	9864.4800	9.8645	10132.4100	10.1324	2.716	0.0000
2024/12/03	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/03	ES42	07/08/2025		Bond Future	11.5633	80.0632	11.5180	80.3368	0.391	0.0000
2024/12/03	ES42	07/08/2025	13.79 Call	Bond Future	11791.0500	11.7911	12064.6400	12.0646	2.320	0.0000
2024/12/03	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/03	ES42	06/11/2025		Bond Future	11.6807	77.3624	11.6337	77.6417	0.403	0.0000
2024/12/03	ES42	06/11/2025	12.39 Call	Bond Future	4028.5200	4.0285	4307.8300	4.3078	6.933	0.0000
2024/12/03	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/03	ES42	05/02/2026		Bond Future	11.8088	78.8388	11.7599	79.1238	0.414	0.0000
2024/12/03	ES42	05/02/2026	11.85 Call	Bond Future	239.0500	0.2391	524.1000	0.5241	119.243	0.0000
2024/12/03	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/03	GOVI	06/02/2025		GOVI	1103.1770	1103.1770	1105.3090	1105.3090	0.193	0.0000
2024/12/03	GOVI	06/02/2025	972.00 Call	GOVI	1311770.0000	131.1770	1333090.0000	133.3090	1.625	0.0000
2024/12/03	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/03	GOVI	08/05/2025		GOVI	1125.4340	1125.4340	1127.6120	1127.6120	0.194	0.0000
2024/12/03	GOVI	08/05/2025	1,022.00 Call	GOVI	1034340.0000	103.4340	1056120.0000	105.6120	2.106	0.0000
2024/12/03	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/03	GOVI	07/08/2025		GOVI	1147.6950	1147.6950	1149.9210	1149.9210	0.194	0.0000
2024/12/03	GOVI	07/08/2025	1,011.00 Call	GOVI	1366950.0000	136.6950	1389210.0000	138.9210	1.628	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low
2024/12/03	GOVI	07/08/2025	1,011. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	GOVI	06/11/2025		GOVI		1169.9280	1169.9280	1172.2010	1172.2010	0.194	0.0000	0.0000
2024/12/03	GOVI	06/11/2025	1,112. Call 00	GOVI		579280.0000	57.9280	602010.0000	60.2010	3.924	0.0000	0.0000
2024/12/03	GOVI	06/11/2025	1,112. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	GOVI	05/02/2026		GOVI		1192.1410	1192.1410	1194.4620	1194.4620	0.195	0.0000	0.0000
2024/12/03	GOVI	05/02/2026	1,150. Call 00	GOVI		421410.0000	42.1410	444620.0000	44.4620	5.508	0.0000	0.0000
2024/12/03	GOVI	05/02/2026	1,150. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/12/03	IGOV	06/02/2025		Index Future		375.2770	375.2770	376.3120	376.3120	0.276	0.0000	0.0000
2024/12/03	IGOV	08/05/2025		Index Future		382.9400	382.9400	383.9970	383.9970	0.276	0.0000	0.0000
2024/12/03	IGOV	07/08/2025		Index Future		390.6030	390.6030	391.6830	391.6830	0.276	0.0000	0.0000
2024/12/03	IGOV	06/11/2025		Index Future		398.2570	398.2570	399.3600	399.3600	0.277	0.0000	0.0000
2024/12/03	IGOV	05/02/2026		Index Future		405.9050	405.9050	407.0300	407.0300	0.277	0.0000	0.0000
2024/12/03	IS10	17/12/2025		Interest Rate Swap		80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/12/03	IS10	16/03/2026		Interest Rate Swap		76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/12/03	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/12/03	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/12/03	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/12/03	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/12/03	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/12/03	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/12/03	IS10	20/12/2027		Interest Rate Swap		87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/12/03	IS10	22/03/2028		Interest Rate Swap		80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/12/03	IS10	20/06/2028		Interest Rate Swap		88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/12/03	IS10	19/09/2028		Interest Rate Swap		92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/12/03	J186	21/12/2026		Interest Rate Swap		8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/12/03	JBAF	20/11/2024		Jibar Tradeable Future		8.3600	8.3600	8.3600	91.6400	0.000	0.0000	0.0000
2024/12/03	JBAF	18/12/2024		Jibar Tradeable Future		8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/12/03	JBAF	15/01/2025		Jibar Tradeable Future		8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/12/03	JBAF	19/03/2025		Jibar Tradeable Future		8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/12/03	JBAF	18/06/2025		Jibar Tradeable Future		8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/12/03	JBAF	17/09/2025		Jibar Tradeable Future		8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000



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
2024/12/03	JBAF	17/12/2025		Jibar Tradeable Future		8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/12/03	JBAF	18/03/2026		Jibar Tradeable Future		8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/12/03	JBAF	17/06/2026		Jibar Tradeable Future		8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/12/03	R033	06/02/2025		Bond Future		9.8544	104.4598	9.7915	104.8088	0.638	0.0000	0.0000
2024/12/03	R033	06/02/2025	10.33 Call	Bond Future		3087.2200	3.0872	3352.8300	3.3528	8.604	0.0000	0.0000
2024/12/03	R033	06/02/2025	10.33 Put	Bond Future		497.9300	0.4979	414.5400	0.4145	16.747	0.0000	0.0000
2024/12/03	R033	08/05/2025		Bond Future		9.9323	101.5175	9.8664	101.8739	0.664	0.0000	0.0000
2024/12/03	R033	08/05/2025	10.33 Call	Bond Future		3397.2300	3.3972	3630.5800	3.6306	6.869	0.0000	0.0000
2024/12/03	R033	08/05/2025	10.33 Put	Bond Future		1281.5900	1.2816	1158.6100	1.1586	9.596	0.0000	0.0000
2024/12/03	R033	07/08/2025		Bond Future		10.0218	103.5225	9.9527	103.8863	0.690	0.0000	0.0000
2024/12/03	R033	07/08/2025	10.33 Call	Bond Future		3621.8200	3.6218	3840.1400	3.8401	6.028	0.0000	0.0000
2024/12/03	R033	07/08/2025	10.33 Put	Bond Future		2021.9200	2.0219	1876.4600	1.8765	7.194	0.0000	0.0000
2024/12/03	R033	06/11/2025		Bond Future		10.1280	100.4776	10.0553	100.8488	0.718	0.0000	0.0000
2024/12/03	R033	06/11/2025	10.33 Call	Bond Future		3802.8400	3.8028	4011.4100	4.0114	5.485	0.0000	0.0000
2024/12/03	R033	06/11/2025	10.33 Put	Bond Future		2780.6900	2.7807	2618.0400	2.6180	5.849	0.0000	0.0000
2024/12/03	R033	05/02/2026		Bond Future		10.2520	102.3758	10.1754	102.7545	0.746	0.0000	0.0000
2024/12/03	R033	05/02/2026	10.49 Call	Bond Future		4292.8400	4.2928	4506.8100	4.5068	4.984	0.0000	0.0000
2024/12/03	R033	05/02/2026	10.49 Put	Bond Future		3126.8100	3.1268	2962.0600	2.9621	5.269	0.0000	0.0000
2024/12/03	R035	06/02/2025	10.10 Put	Bond Future		1892.3200	1.8923	1757.6000	1.7576	7.119	0.0000	0.0000
2024/12/03	R035	06/02/2025	10.10 Call	Bond Future		1041.3800	1.0414	1122.3900	1.1224	7.779	0.0000	0.0000
2024/12/03	R035	06/02/2025	11.10 Call	Bond Future		5023.4800	5.0235	5211.0900	5.2111	3.735	0.0000	0.0000
2024/12/03	R035	06/02/2025	11.10 Put	Bond Future		221.0000	0.2210	192.8800	0.1929	12.724	0.0000	0.0000
2024/12/03	R035	06/02/2025	11.30 Call	Bond Future		6010.7500	6.0108	6207.9200	6.2079	3.280	0.0000	0.0000
2024/12/03	R035	06/02/2025	11.30 Put	Bond Future		134.3300	0.1343	115.7700	0.1158	13.817	0.0000	0.0000
2024/12/03	R035	06/02/2025	10.65 Call	Bond Future		2949.0500	2.9491	3100.4700	3.1005	5.135	0.0000	0.0000
2024/12/03	R035	06/02/2025	10.65 Put	Bond Future		630.8700	0.6309	566.5600	0.5666	10.194	0.0000	0.0000
2024/12/03	R035	06/02/2025	10.34 Put	Bond Future		1206.7600	1.2068	1104.9400	1.1049	8.437	0.0000	0.0000
2024/12/03	R035	06/02/2025	10.34 Call	Bond Future		1757.1100	1.7571	1871.0200	1.8710	6.483	0.0000	0.0000
2024/12/03	R035	06/02/2025	10.26 Put	Bond Future		1409.1100	1.4091	1296.4500	1.2965	7.995	0.0000	0.0000
2024/12/03	R035	06/02/2025	10.26 Call	Bond Future		1495.5700	1.4956	1598.6400	1.5986	6.892	0.0000	0.0000
2024/12/03	R035	06/02/2025		Bond Future		10.2452	95.5387	10.2082	95.7544	0.361	0.0000	0.0000
2024/12/03	R035	06/02/2025	12.41 Call	Bond Future		11523.3800	11.5234	11737.9500	11.7380	1.862	0.0000	0.0000
2024/12/03	R035	06/02/2025	12.41 Put	Bond Future		5.8300	0.0058	4.6700	0.0047	19.897	0.0000	0.0000
2024/12/03	R035	08/05/2025		Bond Future		10.3243	92.9547	10.2858	93.1751	0.373	0.0000	0.0000
2024/12/03	R035	08/05/2025	11.78 Call	Bond Future		8193.5900	8.1936	8386.8900	8.3869	2.359	0.0000	0.0000
2024/12/03	R035	08/05/2025	11.78 Put	Bond Future		365.9800	0.3660	338.9200	0.3389	7.394	0.0000	0.0000
2024/12/03	R035	08/05/2025	13.35 Call	Bond Future		15298.6000	15.2986	15516.5900	15.5166	1.425	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	
2024/12/03	R035	08/05/2025	13.35 Put	Bond Future	21.6500	0.0217	19.2800	0.0193	10.947	0.0000	0.0000
2024/12/03	R035	08/05/2025	12.70 Call	Bond Future	12393.2400	12.3932	12605.8300	12.6058	1.715	0.0000	0.0000
2024/12/03	R035	08/05/2025	12.70 Put	Bond Future	84.4900	0.0845	76.7200	0.0767	9.196	0.0000	0.0000
2024/12/03	R035	08/05/2025	11.46 Put	Bond Future	558.8600	0.5589	520.2900	0.5203	6.902	0.0000	0.0000
2024/12/03	R035	08/05/2025	11.46 Call	Bond Future	6746.2300	6.7462	6928.0200	6.9280	2.695	0.0000	0.0000
2024/12/03	R035	08/05/2025	11.70 Call	Bond Future	7828.5900	7.8286	8019.3500	8.0194	2.437	0.0000	0.0000
2024/12/03	R035	08/05/2025	11.70 Put	Bond Future	406.9700	0.4070	377.3700	0.3774	7.273	0.0000	0.0000
2024/12/03	R035	08/05/2025	10.95 Call	Bond Future	4558.9100	4.5589	4713.9800	4.7140	3.401	0.0000	0.0000
2024/12/03	R035	08/05/2025	10.95 Put	Bond Future	1077.5800	1.0776	1012.2900	1.0123	6.059	0.0000	0.0000
2024/12/03	R035	08/05/2025	10.44 Put	Bond Future	2006.9300	2.0069	1903.7100	1.9037	5.143	0.0000	0.0000
2024/12/03	R035	08/05/2025	10.44 Call	Bond Future	2664.3900	2.6644	2781.5300	2.7815	4.397	0.0000	0.0000
2024/12/03	R035	07/08/2025		Bond Future	10.4146	94.7911	10.3744	95.0163	0.386	0.0000	0.0000
2024/12/03	R035	07/08/2025	12.65 Call	Bond Future	11743.3500	11.7434	11948.8200	11.9488	1.750	0.0000	0.0000
2024/12/03	R035	07/08/2025	12.65 Put	Bond Future	323.9700	0.3240	304.3100	0.3043	6.068	0.0000	0.0000
2024/12/03	R035	06/11/2025		Bond Future	10.5220	92.1159	10.4800	92.3458	0.399	0.0000	0.0000
2024/12/03	R035	06/11/2025	11.20 Call	Bond Future	5820.3300	5.8203	5969.9400	5.9699	2.570	0.0000	0.0000
2024/12/03	R035	06/11/2025	11.20 Put	Bond Future	2215.4500	2.2155	2135.1600	2.1352	3.624	0.0000	0.0000
2024/12/03	R035	05/02/2026		Bond Future	10.6460	93.8575	10.6020	94.0922	0.413	0.0000	0.0000
2024/12/03	R035	05/02/2026	10.79 Call	Bond Future	4386.9600	4.3870	4512.8300	4.5128	2.869	0.0000	0.0000
2024/12/03	R035	05/02/2026	10.79 Put	Bond Future	3623.9500	3.6240	3515.2000	3.5152	3.001	0.0000	0.0000
2024/12/03	R038	06/02/2025		Bond Future	10.7929	104.5453	10.7353	104.9477	0.534	0.0000	0.0000
2024/12/03	R038	06/02/2025	11.24 Call	Bond Future	3766.4800	3.7665	4062.9800	4.0630	7.872	0.0000	0.0000
2024/12/03	R038	06/02/2025	11.24 Put	Bond Future	720.7300	0.7207	614.8300	0.6148	14.693	0.0000	0.0000
2024/12/03	R038	08/05/2025		Bond Future	10.8880	101.1629	10.8281	101.5737	0.550	0.0000	0.0000
2024/12/03	R038	08/05/2025	11.24 Call	Bond Future	4162.6400	4.1626	4423.2500	4.4233	6.261	0.0000	0.0000
2024/12/03	R038	08/05/2025	11.24 Put	Bond Future	1797.2300	1.7972	1647.0400	1.6470	8.357	0.0000	0.0000
2024/12/03	R038	07/08/2025		Bond Future	10.9925	103.1607	10.9302	103.5800	0.567	0.0000	0.0000
2024/12/03	R038	07/08/2025	11.24 Call	Bond Future	4488.6700	4.4887	4732.3500	4.7324	5.429	0.0000	0.0000
2024/12/03	R038	07/08/2025	11.24 Put	Bond Future	2848.5900	2.8486	2672.9400	2.6729	6.166	0.0000	0.0000
2024/12/03	R038	06/11/2025		Bond Future	11.1102	99.6669	11.0452	100.0948	0.585	0.0000	0.0000
2024/12/03	R038	06/11/2025	11.24 Call	Bond Future	4936.7700	4.9368	5169.7600	5.1698	4.719	0.0000	0.0000
2024/12/03	R038	06/11/2025	11.24 Put	Bond Future	4089.3100	4.0893	3894.3900	3.8944	4.767	0.0000	0.0000
2024/12/03	R038	06/11/2025	12.33 Call	Bond Future	9472.5800	9.4726	9792.8400	9.7928	3.381	0.0000	0.0000
2024/12/03	R038	06/11/2025	12.33 Put	Bond Future	1912.6900	1.9127	1805.0400	1.8050	5.628	0.0000	0.0000
2024/12/03	R038	06/11/2025	10.98 Put	Bond Future	4886.8800	4.8869	4665.9800	4.6660	4.520	0.0000	0.0000
2024/12/03	R038	06/11/2025	10.98 Call	Bond Future	4026.4300	4.0264	4233.4400	4.2334	5.141	0.0000	0.0000
2024/12/03	R038	05/02/2026		Bond Future	11.2415	101.5490	11.1737	101.9854	0.602	0.0000	0.0000
2024/12/03	R038	05/02/2026	11.44 Call	Bond Future	5656.0900	5.6561	5899.7500	5.8998	4.308	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	
2024/12/03	R038	05/02/2026	11.44 Put	Bond Future	4392.3800	4.3924	4199.5900	4.1996	4.389	0.0000	0.0000
2024/12/03	R053	06/02/2025		Bond Future	10.9582	110.0314	10.9471	110.1330	0.102	0.0000	0.0000
2024/12/03	R053	06/02/2025	12.94 Call	Bond Future	15676.6100	15.6766	15775.8000	15.7758	0.633	0.0000	0.0000
2024/12/03	R053	06/02/2025	12.94 Put	Bond Future	25.5000	0.0255	23.0800	0.0231	9.490	0.0000	0.0000
2024/12/03	R053	08/05/2025		Bond Future	11.0389	106.3823	11.0273	106.4863	0.105	0.0000	0.0000
2024/12/03	R053	08/05/2025	12.64 Call	Bond Future	13351.6200	13.3516	13439.4000	13.4394	0.657	0.0000	0.0000
2024/12/03	R053	08/05/2025	12.64 Put	Bond Future	536.5400	0.5365	520.3400	0.5203	3.019	0.0000	0.0000
2024/12/03	R053	07/08/2025		Bond Future	11.1262	108.4831	11.1142	108.5895	0.108	0.0000	0.0000
2024/12/03	R053	07/08/2025	13.17 Call	Bond Future	16402.0600	16.4021	16492.2700	16.4923	0.550	0.0000	0.0000
2024/12/03	R053	07/08/2025	13.17 Put	Bond Future	753.0900	0.7531	736.8400	0.7368	2.158	0.0000	0.0000
2024/12/03	R053	06/11/2025		Bond Future	11.2232	104.7136	11.2107	104.8225	0.111	0.0000	0.0000
2024/12/03	R053	06/11/2025	11.76 Call	Bond Future	8192.9100	8.1929	8255.9900	8.2560	0.770	0.0000	0.0000
2024/12/03	R053	06/11/2025	11.76 Put	Bond Future	3693.6000	3.6936	3647.7400	3.6477	1.242	0.0000	0.0000
2024/12/03	R053	05/02/2026		Bond Future	11.3298	106.6908	11.3168	106.8023	0.115	0.0000	0.0000
2024/12/03	R053	05/02/2026	11.49 Call	Bond Future	7057.3400	7.0573	7113.0000	7.1130	0.789	0.0000	0.0000
2024/12/03	R053	05/02/2026	11.49 Put	Bond Future	5700.3500	5.7004	5644.4900	5.6445	0.980	0.0000	0.0000
2024/12/03	R186	06/02/2025		Bond Future	8.1669	105.4247	8.1282	105.4922	0.475	0.0000	0.0000
2024/12/03	R186	06/02/2025	9.03 Call	Bond Future	1507.2300	1.5072	1570.5800	1.5706	4.203	0.0000	0.0000
2024/12/03	R186	06/02/2025	9.03 Put	Bond Future	21.5800	0.0216	17.4900	0.0175	18.953	0.0000	0.0000
2024/12/03	R186	08/05/2025		Bond Future	8.1701	107.5509	8.1245	107.6200	0.558	0.0000	0.0000
2024/12/03	R186	08/05/2025	8.47 Call	Bond Future	736.0300	0.7360	780.3100	0.7803	6.016	0.0000	0.0000
2024/12/03	R186	08/05/2025	8.47 Put	Bond Future	283.1600	0.2832	258.3300	0.2583	8.769	0.0000	0.0000
2024/12/03	R186	07/08/2025	10.25 Call	Bond Future	2645.8600	2.6459	2711.6100	2.7116	2.485	0.0000	0.0000
2024/12/03	R186	07/08/2025	10.25 Put	Bond Future	54.7400	0.0547	49.5700	0.0496	9.445	0.0000	0.0000
2024/12/03	R186	07/08/2025	9.22 Put	Bond Future	177.8000	0.1778	163.1400	0.1631	8.245	0.0000	0.0000
2024/12/03	R186	07/08/2025	9.22 Call	Bond Future	1476.5000	1.4765	1532.7600	1.5328	3.810	0.0000	0.0000
2024/12/03	R186	07/08/2025		Bond Future	8.2033	104.3659	8.1483	104.4368	0.670	0.0000	0.0000
2024/12/03	R186	07/08/2025	9.68 Call	Bond Future	1990.0000	1.9900	2051.3100	2.0513	3.081	0.0000	0.0000
2024/12/03	R186	07/08/2025	9.68 Put	Bond Future	111.2300	0.1112	101.6200	0.1016	8.640	0.0000	0.0000
2024/12/03	R186	06/11/2025		Bond Future	8.2892	106.3821	8.2205	106.4549	0.828	0.0000	0.0000
2024/12/03	R186	06/11/2025	8.13 Call	Bond Future	432.1000	0.4321	464.9100	0.4649	7.593	0.0000	0.0000
2024/12/03	R186	06/11/2025	8.13 Put	Bond Future	600.8900	0.6009	560.9500	0.5610	6.647	0.0000	0.0000
2024/12/03	R186	05/02/2026		Bond Future	8.4858	103.0863	8.3955	103.1609	1.064	0.0000	0.0000
2024/12/03	R186	05/02/2026	8.43 Call	Bond Future	453.2600	0.4533	489.9600	0.4900	8.097	0.0000	0.0000
2024/12/03	R186	05/02/2026	8.43 Put	Bond Future	499.3200	0.4993	461.4300	0.4614	7.588	0.0000	0.0000
2024/12/03	R202	06/02/2025		Bond Future	268.9435	268.9435	270.1479	270.1479	0.448	0.0000	0.0000
2024/12/03	R202	06/02/2025	266.79 Call	Bond Future	2153.4500	2.1535	3357.8800	3.3579	55.930	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
2024/12/03	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/12/03	R202	08/05/2025		Bond Future	274.4332	274.4332	275.6629	275.6629	0.448	0.0000
2024/12/03	R202	08/05/2025	272.31 Call	Bond Future	2123.2400	2.1232	3352.9100	3.3529	57.915	0.0000
2024/12/03	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/03	R202	07/08/2025		Bond Future	274.6690	274.6690	275.9240	275.9240	0.457	0.0000
2024/12/03	R202	07/08/2025	271.60 Call	Bond Future	3068.9700	3.0690	4324.0300	4.3240	40.895	0.0000
2024/12/03	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/03	R202	06/11/2025		Bond Future	280.0448	280.0448	281.3257	281.3257	0.457	0.0000
2024/12/03	R202	06/11/2025	275.64 Call	Bond Future	4404.7800	4.4048	5685.6900	5.6857	29.080	0.0000
2024/12/03	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/03	R202	05/02/2026		Bond Future	280.0670	280.0670	281.3665	281.3665	0.464	0.0000
2024/12/03	R202	05/02/2026	277.82 Call	Bond Future	2247.0400	2.2470	3546.5200	3.5465	57.831	0.0000
2024/12/03	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/03	R209	06/02/2025		Bond Future	10.4153	75.2088	10.3786	75.4028	0.353	0.0000
2024/12/03	R209	06/02/2025	12.44 Call	Bond Future	9709.3500	9.7094	9901.7700	9.9018	1.982	0.0000
2024/12/03	R209	06/02/2025	12.44 Put	Bond Future	8.4900	0.0085	6.8900	0.0069	18.846	0.0000
2024/12/03	R209	08/05/2025		Bond Future	10.4929	73.5707	10.4548	73.7688	0.363	0.0000
2024/12/03	R209	08/05/2025	11.89 Call	Bond Future	7141.5600	7.1416	7314.1400	7.3141	2.417	0.0000
2024/12/03	R209	08/05/2025	11.89 Put	Bond Future	350.6600	0.3507	325.1200	0.3251	7.283	0.0000
2024/12/03	R209	07/08/2025		Bond Future	10.5792	75.0239	10.5396	75.2263	0.374	0.0000
2024/12/03	R209	07/08/2025	12.68 Call	Bond Future	10100.7500	10.1008	10282.7000	10.2827	1.801	0.0000
2024/12/03	R209	07/08/2025	12.68 Put	Bond Future	355.1100	0.3551	334.6900	0.3347	5.750	0.0000
2024/12/03	R209	06/11/2025		Bond Future	10.6772	73.3207	10.6361	73.5273	0.385	0.0000
2024/12/03	R209	06/11/2025	11.27 Call	Bond Future	5034.1900	5.0342	5165.7200	5.1657	2.613	0.0000
2024/12/03	R209	06/11/2025	11.27 Put	Bond Future	2142.7200	2.1427	2067.6500	2.0677	3.503	0.0000
2024/12/03	R209	05/02/2026		Bond Future	10.7877	74.7068	10.7449	74.9176	0.397	0.0000
2024/12/03	R209	05/02/2026	10.93 Call	Bond Future	4105.6600	4.1057	4219.1400	4.2191	2.764	0.0000
2024/12/03	R209	05/02/2026	10.93 Put	Bond Future	3410.7200	3.4107	3313.3900	3.3134	2.854	0.0000
2024/12/03	R210	06/02/2025		Bond Future	244.4175	244.4175	244.7807	244.7807	0.149	0.0000
2024/12/03	R210	06/02/2025	239.61 Call	Bond Future	4807.5100	4.8075	5170.7100	5.1707	7.555	0.0000
2024/12/03	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/03	R210	08/05/2025		Bond Future	246.0408	246.0408	246.4121	246.4121	0.151	0.0000
2024/12/03	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/03	R210	08/05/2025	248.03 Put	Bond Future	1989.2200	1.9892	1617.9400	1.6179	18.665	0.0000
2024/12/03	R210	07/08/2025		Bond Future	250.9612	250.9612	251.3408	251.3408	0.151	0.0000
2024/12/03	R210	07/08/2025	248.44 Call	Bond Future	2521.1900	2.5212	2900.7800	2.9008	15.056	0.0000
2024/12/03	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/03	R210	06/11/2025		Bond Future	252.4466	252.4466	252.8313	252.8313	0.152	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	
2024/12/03	R210	06/11/2025	252.14 Call	Bond Future	306.6100	0.3066	691.3000	0.6913	125.466	0.0000	0.0000
2024/12/03	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	R210	05/02/2026		Bond Future	257.2860	257.2860	257.6791	257.6791	0.153	0.0000	0.0000
2024/12/03	R210	05/02/2026	253.10 Call	Bond Future	4186.0200	4.1860	4579.1100	4.5791	9.391	0.0000	0.0000
2024/12/03	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	R213	06/02/2025		Bond Future	9.3715	92.4033	9.3085	92.6706	0.673	0.0000	0.0000
2024/12/03	R213	06/02/2025	11.35 Call	Bond Future	7916.5000	7.9165	8181.2800	8.1813	3.345	0.0000	0.0000
2024/12/03	R213	06/02/2025	11.35 Put	Bond Future	9.8500	0.0099	7.3300	0.0073	25.584	0.0000	0.0000
2024/12/03	R213	08/05/2025		Bond Future	9.4330	90.7091	9.3665	90.9820	0.705	0.0000	0.0000
2024/12/03	R213	08/05/2025	10.52 Call	Bond Future	4671.8000	4.6718	4902.3300	4.9023	4.935	0.0000	0.0000
2024/12/03	R213	08/05/2025	10.52 Put	Bond Future	352.4900	0.3525	310.0800	0.3101	12.032	0.0000	0.0000
2024/12/03	R213	07/08/2025		Bond Future	9.5084	92.5014	9.4381	92.7801	0.740	0.0000	0.0000
2024/12/03	R213	07/08/2025	11.66 Call	Bond Future	8253.0400	8.2530	8509.2700	8.5093	3.105	0.0000	0.0000
2024/12/03	R213	07/08/2025	11.66 Put	Bond Future	218.6900	0.2187	196.2200	0.1962	10.275	0.0000	0.0000
2024/12/03	R213	06/11/2025		Bond Future	9.6078	90.7348	9.5332	91.0193	0.776	0.0000	0.0000
2024/12/03	R213	06/11/2025	10.05 Call	Bond Future	3316.9800	3.3170	3493.1200	3.4931	5.310	0.0000	0.0000
2024/12/03	R213	06/11/2025	10.05 Put	Bond Future	1651.7800	1.6518	1543.4500	1.5435	6.558	0.0000	0.0000
2024/12/03	R213	05/02/2026		Bond Future	9.7303	92.4517	9.6510	92.7419	0.815	0.0000	0.0000
2024/12/03	R213	05/02/2026	9.89 Call	Bond Future	2880.1700	2.8802	3039.3300	3.0393	5.526	0.0000	0.0000
2024/12/03	R213	05/02/2026	9.89 Put	Bond Future	2298.7200	2.2987	2167.6100	2.1676	5.704	0.0000	0.0000
2024/12/03	R214	06/02/2025	13.63 Call	Bond Future	13742.0100	13.7420	13863.5100	13.8635	0.884	0.0000	0.0000
2024/12/03	R214	06/02/2025	13.63 Put	Bond Future	0.4200	0.0004	0.3400	0.0003	19.048	0.0000	0.0000
2024/12/03	R214	06/02/2025	12.25 Put	Bond Future	45.5000	0.0455	40.4000	0.0404	11.209	0.0000	0.0000
2024/12/03	R214	06/02/2025	12.25 Call	Bond Future	7753.3900	7.7534	7869.8700	7.8699	1.502	0.0000	0.0000
2024/12/03	R214	06/02/2025	11.75 Put	Bond Future	160.6600	0.1607	146.1100	0.1461	9.056	0.0000	0.0000
2024/12/03	R214	06/02/2025	11.75 Call	Bond Future	5424.0000	5.4240	5531.0300	5.5310	1.973	0.0000	0.0000
2024/12/03	R214	06/02/2025		Bond Future	10.7672	70.6709	10.7458	70.7925	0.198	0.0000	0.0000
2024/12/03	R214	06/02/2025	12.71 Call	Bond Future	9844.1600	9.8442	9963.9200	9.9639	1.217	0.0000	0.0000
2024/12/03	R214	06/02/2025	12.71 Put	Bond Future	13.8900	0.0139	12.0700	0.0121	13.103	0.0000	0.0000
2024/12/03	R214	08/05/2025		Bond Future	10.8419	68.7925	10.8198	68.9167	0.204	0.0000	0.0000
2024/12/03	R214	08/05/2025	12.40 Call	Bond Future	8300.9200	8.3009	8409.6700	8.4097	1.310	0.0000	0.0000
2024/12/03	R214	08/05/2025	12.40 Put	Bond Future	322.7600	0.3228	307.2900	0.3073	4.793	0.0000	0.0000
2024/12/03	R214	07/08/2025		Bond Future	10.9245	70.1516	10.9016	70.2786	0.209	0.0000	0.0000
2024/12/03	R214	07/08/2025	12.97 Call	Bond Future	10485.5800	10.4856	10597.4200	10.5974	1.067	0.0000	0.0000
2024/12/03	R214	07/08/2025	12.97 Put	Bond Future	421.0000	0.4210	405.9000	0.4059	3.587	0.0000	0.0000
2024/12/03	R214	06/11/2025		Bond Future	11.0191	68.2063	10.9954	68.3361	0.215	0.0000	0.0000
2024/12/03	R214	06/11/2025	11.64 Call	Bond Future	5579.0500	5.5791	5660.2800	5.6603	1.456	0.0000	0.0000
2024/12/03	R214	06/11/2025	11.64 Put	Bond Future	2305.0500	2.3051	2256.5600	2.2566	2.104	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	
2024/12/03	R214	05/02/2026		Bond Future	11.1251	69.4960	11.1005	69.6284	0.221	0.0000	0.0000
2024/12/03	R214	05/02/2026	11.26 Call	Bond Future	4402.7800	4.4028	4472.2700	4.4723	1.578	0.0000	0.0000
2024/12/03	R214	05/02/2026	11.26 Put	Bond Future	3681.9100	3.6819	3618.9500	3.6190	1.710	0.0000	0.0000
2024/12/03	R248	06/02/2025	10.30 Put	Bond Future	5060.7800	5.0608	5017.2600	5.0173	0.860	0.0000	0.0000
2024/12/03	R248	06/02/2025	10.30 Call	Bond Future	254.3300	0.2543	253.3400	0.2533	0.389	0.0000	0.0000
2024/12/03	R248	06/02/2025	11.00 Put	Bond Future	1592.2100	1.5922	1559.4600	1.5595	2.057	0.0000	0.0000
2024/12/03	R248	06/02/2025	11.00 Call	Bond Future	1945.3000	1.9453	1955.0800	1.9551	0.503	0.0000	0.0000
2024/12/03	R248	06/02/2025	11.70 Call	Bond Future	5365.4200	5.3654	5393.9800	5.3940	0.532	0.0000	0.0000
2024/12/03	R248	06/02/2025	11.70 Put	Bond Future	353.3800	0.3534	339.4100	0.3394	3.953	0.0000	0.0000
2024/12/03	R248	06/02/2025		Bond Future	10.9497	85.5864	10.9437	85.6289	0.055	0.0000	0.0000
2024/12/03	R248	06/02/2025	12.71 Call	Bond Future	11000.9300	11.0009	11041.2400	11.0412	0.366	0.0000	0.0000
2024/12/03	R248	06/02/2025	12.71 Put	Bond Future	30.9400	0.0309	28.7200	0.0287	7.175	0.0000	0.0000
2024/12/03	R248	08/05/2025		Bond Future	11.0275	82.8653	11.0213	82.9088	0.057	0.0000	0.0000
2024/12/03	R248	08/05/2025	12.60 Call	Bond Future	10222.6200	10.2226	10257.1900	10.2572	0.338	0.0000	0.0000
2024/12/03	R248	08/05/2025	12.60 Put	Bond Future	413.8900	0.4139	404.9300	0.4049	2.165	0.0000	0.0000
2024/12/03	R248	07/08/2025		Bond Future	11.1133	84.5022	11.1067	84.5470	0.059	0.0000	0.0000
2024/12/03	R248	07/08/2025	13.21 Call	Bond Future	13010.4400	13.0104	13046.9700	13.0470	0.281	0.0000	0.0000
2024/12/03	R248	07/08/2025	13.21 Put	Bond Future	542.2400	0.5422	534.0000	0.5340	1.520	0.0000	0.0000
2024/12/03	R248	06/11/2025		Bond Future	11.2105	81.6912	11.2037	81.7372	0.061	0.0000	0.0000
2024/12/03	R248	06/11/2025	11.74 Call	Bond Future	6423.5800	6.4236	6447.0600	6.4471	0.366	0.0000	0.0000
2024/12/03	R248	06/11/2025	11.74 Put	Bond Future	2974.5700	2.9746	2952.0600	2.9521	0.757	0.0000	0.0000
2024/12/03	R248	05/02/2026		Bond Future	11.3190	83.2351	11.3119	83.2823	0.063	0.0000	0.0000
2024/12/03	R248	05/02/2026	11.46 Call	Bond Future	5502.7700	5.5028	5523.4000	5.5234	0.375	0.0000	0.0000
2024/12/03	R248	05/02/2026	11.46 Put	Bond Future	4575.1600	4.5752	4548.5800	4.5486	0.581	0.0000	0.0000
2024/12/03	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/03	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
<b>Total</b>											

