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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/12/2024 TO 05/12/2024

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
2024/12/05	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/05	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/05	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/05	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/05	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/05	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/05	2029	06/02/2025		Bond Future	135.0753	135.0753	135.0388	0.027	0.0000	0.0000
2024/12/05	2029	06/02/2025	132.40 Call	Bond Future	2675.2800	2.6753	2638.8300	1.362	0.0000	0.0000
2024/12/05	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/05	2029	08/05/2025		Bond Future	136.4209	136.4209	136.3842	0.027	0.0000	0.0000
2024/12/05	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/05	2029	08/05/2025	137.85 Put	Bond Future	1429.0700	1.4291	1465.8400	2.573	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	
2024/12/05	2029	07/08/2025		Bond Future	139.1515	139.1515	139.1145	139.1145	0.027	0.0000	0.0000
2024/12/05	2029	07/08/2025	137.41 Call	Bond Future	1741.5000	1.7415	1704.5200	1.7045	2.123	0.0000	0.0000
2024/12/05	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/05	2029	06/11/2025		Bond Future	140.4378	140.4378	140.4007	140.4007	0.026	0.0000	0.0000
2024/12/05	2029	06/11/2025	139.79 Call	Bond Future	647.7600	0.6478	610.7200	0.6107	5.718	0.0000	0.0000
2024/12/05	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/05	2029	05/02/2026		Bond Future	143.1331	143.1331	143.0959	143.0959	0.026	0.0000	0.0000
2024/12/05	2029	05/02/2026	140.11 Call	Bond Future	3023.1100	3.0231	2985.9200	2.9859	1.230	0.0000	0.0000
2024/12/05	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/05	2030	06/02/2025	8.68 Put	Bond Future	1559.4200	1.5594	1538.1800	1.5382	1.362	0.0000	0.0000
2024/12/05	2030	06/02/2025	8.68 Call	Bond Future	437.6300	0.4376	438.3300	0.4383	0.160	0.0000	0.0000
2024/12/05	2030	06/02/2025	9.18 Put	Bond Future	560.7100	0.5607	546.2600	0.5463	2.577	0.0000	0.0000
2024/12/05	2030	06/02/2025	9.18 Call	Bond Future	1366.3200	1.3663	1373.8100	1.3738	0.548	0.0000	0.0000
2024/12/05	2030	06/02/2025	9.69 Call	Bond Future	2871.9800	2.8720	2887.4500	2.8875	0.539	0.0000	0.0000
2024/12/05	2030	06/02/2025	9.69 Put	Bond Future	148.6200	0.1486	142.1500	0.1422	4.353	0.0000	0.0000
2024/12/05	2030	06/02/2025		Bond Future	8.9695	96.4181	8.9638	96.4401	0.064	0.0000	0.0000
2024/12/05	2030	06/02/2025	10.68 Call	Bond Future	6318.8800	6.3189	6340.2300	6.3402	0.338	0.0000	0.0000
2024/12/05	2030	06/02/2025	10.68 Put	Bond Future	6.8100	0.0068	6.2200	0.0062	8.664	0.0000	0.0000
2024/12/05	2030	08/05/2025	12.28 Call	Bond Future	11132.6200	11.1326	11155.0900	11.1551	0.202	0.0000	0.0000
2024/12/05	2030	08/05/2025	12.28 Put	Bond Future	3.3200	0.0033	3.1500	0.0032	5.120	0.0000	0.0000
2024/12/05	2030	08/05/2025	10.69 Put	Bond Future	122.7500	0.1228	119.5400	0.1195	2.615	0.0000	0.0000
2024/12/05	2030	08/05/2025	10.69 Call	Bond Future	6026.3500	6.0264	6045.7800	6.0458	0.322	0.0000	0.0000
2024/12/05	2030	08/05/2025	11.86 Call	Bond Future	9796.4300	9.7964	9818.6400	9.8186	0.227	0.0000	0.0000
2024/12/05	2030	08/05/2025	11.86 Put	Bond Future	10.2800	0.0103	9.8500	0.0099	4.183	0.0000	0.0000
2024/12/05	2030	08/05/2025	10.31 Put	Bond Future	219.3800	0.2194	214.4300	0.2144	2.256	0.0000	0.0000
2024/12/05	2030	08/05/2025	10.31 Call	Bond Future	4815.8000	4.8158	4833.4900	4.8335	0.367	0.0000	0.0000
2024/12/05	2030	08/05/2025		Bond Future	9.0251	98.3634	9.0189	98.3860	0.068	0.0000	0.0000
2024/12/05	2030	08/05/2025	9.93 Call	Bond Future	3653.0200	3.6530	3668.2800	3.6683	0.418	0.0000	0.0000
2024/12/05	2030	08/05/2025	9.93 Put	Bond Future	387.1900	0.3872	379.8100	0.3798	1.906	0.0000	0.0000
2024/12/05	2030	08/05/2025	8.68 Put	Bond Future	2079.2200	2.0792	2060.6700	2.0607	0.892	0.0000	0.0000
2024/12/05	2030	08/05/2025	8.68 Call	Bond Future	796.8600	0.7969	800.9500	0.8010	0.513	0.0000	0.0000
2024/12/05	2030	08/05/2025	9.18 Put	Bond Future	1114.9800	1.1150	1100.9300	1.1009	1.260	0.0000	0.0000
2024/12/05	2030	08/05/2025	9.18 Call	Bond Future	1684.0400	1.6840	1692.6300	1.6926	0.510	0.0000	0.0000
2024/12/05	2030	08/05/2025	9.99 Call	Bond Future	3831.7700	3.8318	3847.4600	3.8475	0.409	0.0000	0.0000
2024/12/05	2030	08/05/2025	9.99 Put	Bond Future	354.2700	0.3543	347.3200	0.3473	1.962	0.0000	0.0000
2024/12/05	2030	08/05/2025	8.95 Put	Bond Future	1502.7900	1.5028	1486.5400	1.4865	1.081	0.0000	0.0000
2024/12/05	2030	08/05/2025	8.95 Call	Bond Future	1225.6200	1.2256	1232.0100	1.2320	0.521	0.0000	0.0000
2024/12/05	2030	08/05/2025	9.45 Put	Bond Future	770.9200	0.7709	759.4700	0.7595	1.485	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	
2024/12/05	2030	08/05/2025	9.45 Call	Bond Future	2321.7800	2.3218	2332.9700	2.3330	0.482	0.0000	0.0000
2024/12/05	2030	07/08/2025		Bond Future	9.0977	96.2982	9.0911	96.3217	0.073	0.0000	0.0000
2024/12/05	2030	07/08/2025	11.11 Call	Bond Future	6970.0800	6.9701	6990.0100	6.9900	0.286	0.0000	0.0000
2024/12/05	2030	07/08/2025	11.11 Put	Bond Future	202.5000	0.2025	198.9300	0.1989	1.763	0.0000	0.0000
2024/12/05	2030	07/08/2025	12.12 Call	Bond Future	9985.1100	9.9851	10007.5700	10.0076	0.225	0.0000	0.0000
2024/12/05	2030	07/08/2025	12.12 Put	Bond Future	42.7000	0.0427	41.6600	0.0417	2.436	0.0000	0.0000
2024/12/05	2030	07/08/2025	10.48 Put	Bond Future	394.9500	0.3950	389.0500	0.3891	1.494	0.0000	0.0000
2024/12/05	2030	07/08/2025	10.48 Call	Bond Future	5108.8200	5.1088	5126.4200	5.1264	0.345	0.0000	0.0000
2024/12/05	2030	06/11/2025		Bond Future	9.1814	98.1595	9.1741	98.1839	0.079	0.0000	0.0000
2024/12/05	2030	06/11/2025	9.54 Call	Bond Future	2643.6800	2.6437	2655.5700	2.6556	0.450	0.0000	0.0000
2024/12/05	2030	06/11/2025	9.54 Put	Bond Future	1451.2500	1.4513	1438.7500	1.4388	0.861	0.0000	0.0000
2024/12/05	2030	05/02/2026		Bond Future	9.2903	96.0102	9.2824	96.0355	0.086	0.0000	0.0000
2024/12/05	2030	05/02/2026	9.49 Call	Bond Future	2477.7800	2.4778	2489.3900	2.4894	0.469	0.0000	0.0000
2024/12/05	2030	05/02/2026	9.49 Put	Bond Future	1846.4000	1.8464	1832.7700	1.8328	0.738	0.0000	0.0000
2024/12/05	2032	06/02/2025	9.42 Put	Bond Future	1644.8200	1.6448	1587.3200	1.5873	3.496	0.0000	0.0000
2024/12/05	2032	06/02/2025	9.42 Call	Bond Future	687.7600	0.6878	709.1500	0.7092	3.110	0.0000	0.0000
2024/12/05	2032	06/02/2025	9.92 Put	Bond Future	605.7700	0.6058	573.6400	0.5736	5.304	0.0000	0.0000
2024/12/05	2032	06/02/2025	9.92 Call	Bond Future	2066.4000	2.0664	2113.1600	2.1132	2.263	0.0000	0.0000
2024/12/05	2032	06/02/2025	10.61 Call	Bond Future	4792.8500	4.7929	4861.8500	4.8619	1.440	0.0000	0.0000
2024/12/05	2032	06/02/2025	10.61 Put	Bond Future	123.9100	0.1239	114.0200	0.1140	7.982	0.0000	0.0000
2024/12/05	2032	06/02/2025		Bond Future	9.6160	96.0833	9.5997	96.1622	0.169	0.0000	0.0000
2024/12/05	2032	06/02/2025	11.72 Call	Bond Future	9543.5600	9.5436	9621.4700	9.6215	0.816	0.0000	0.0000
2024/12/05	2032	06/02/2025	11.72 Put	Bond Future	8.0900	0.0081	7.1100	0.0071	12.114	0.0000	0.0000
2024/12/05	2032	08/05/2025		Bond Future	9.6861	93.8577	9.6690	93.9384	0.177	0.0000	0.0000
2024/12/05	2032	08/05/2025	10.91 Call	Bond Future	5893.2300	5.8932	5960.2900	5.9603	1.138	0.0000	0.0000
2024/12/05	2032	08/05/2025	10.91 Put	Bond Future	340.3700	0.3404	326.6800	0.3267	4.022	0.0000	0.0000
2024/12/05	2032	08/05/2025	9.42 Put	Bond Future	2474.9700	2.4750	2421.0200	2.4210	2.180	0.0000	0.0000
2024/12/05	2032	08/05/2025	9.42 Call	Bond Future	1209.0500	1.2091	1235.8500	1.2359	2.217	0.0000	0.0000
2024/12/05	2032	08/05/2025	9.92 Put	Bond Future	1337.0400	1.3370	1299.5800	1.2996	2.802	0.0000	0.0000
2024/12/05	2032	08/05/2025	9.92 Call	Bond Future	2432.0700	2.4321	2475.3600	2.4754	1.780	0.0000	0.0000
2024/12/05	2032	08/05/2025	10.97 Call	Bond Future	6126.2300	6.1262	6194.2100	6.1942	1.110	0.0000	0.0000
2024/12/05	2032	08/05/2025	10.97 Put	Bond Future	312.1200	0.3121	299.3500	0.2994	4.091	0.0000	0.0000
2024/12/05	2032	07/08/2025		Bond Future	9.7685	95.7131	9.7504	95.7958	0.185	0.0000	0.0000
2024/12/05	2032	07/08/2025	12.01 Call	Bond Future	9809.7900	9.8098	9884.8000	9.8848	0.765	0.0000	0.0000
2024/12/05	2032	07/08/2025	12.01 Put	Bond Future	228.0900	0.2281	220.3800	0.2204	3.380	0.0000	0.0000
2024/12/05	2032	06/11/2025		Bond Future	9.8681	93.4021	9.8490	93.4869	0.194	0.0000	0.0000
2024/12/05	2032	06/11/2025	10.42 Call	Bond Future	4247.5700	4.2476	4298.3800	4.2984	1.196	0.0000	0.0000
2024/12/05	2032	06/11/2025	10.42 Put	Bond Future	1841.3400	1.8413	1807.3900	1.8074	1.844	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	
2024/12/05	2032	05/02/2026		Bond Future	9.9867	95.1692	9.9664	95.2559	0.203	0.0000	0.0000
2024/12/05	2032	05/02/2026	10.16 Call	Bond Future	3510.8000	3.5108	3555.4000	3.5554	1.270	0.0000	0.0000
2024/12/05	2032	05/02/2026	10.16 Put	Bond Future	2772.0400	2.7720	2729.8900	2.7299	1.521	0.0000	0.0000
2024/12/05	2033	06/02/2025		Bond Future	129.4742	129.4742	129.4662	129.4662	0.006	0.0000	0.0000
2024/12/05	2033	06/02/2025	124.94 Call	Bond Future	4534.2200	4.5342	4526.1800	4.5262	0.177	0.0000	0.0000
2024/12/05	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/05	2033	08/05/2025		Bond Future	130.6064	130.6064	130.5985	130.5985	0.006	0.0000	0.0000
2024/12/05	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/05	2033	08/05/2025	130.62 Put	Bond Future	13.6000	0.0136	21.4800	0.0215	57.941	0.0000	0.0000
2024/12/05	2033	07/08/2025		Bond Future	133.2207	133.2207	133.2132	133.2132	0.006	0.0000	0.0000
2024/12/05	2033	07/08/2025	128.65 Call	Bond Future	4570.7000	4.5707	4563.1800	4.5632	0.165	0.0000	0.0000
2024/12/05	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/05	2033	06/11/2025		Bond Future	134.2905	134.2905	134.2835	134.2835	0.005	0.0000	0.0000
2024/12/05	2033	06/11/2025	133.14 Call	Bond Future	1150.4800	1.1505	1143.4500	1.1435	0.611	0.0000	0.0000
2024/12/05	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/05	2033	05/02/2026		Bond Future	136.8680	136.8680	136.8614	136.8614	0.005	0.0000	0.0000
2024/12/05	2033	05/02/2026	132.88 Call	Bond Future	3987.9600	3.9880	3981.3800	3.9814	0.165	0.0000	0.0000
2024/12/05	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/05	2037	06/02/2025		Bond Future	10.6889	85.6619	10.6777	85.7288	0.105	0.0000	0.0000
2024/12/05	2037	06/02/2025	12.76 Call	Bond Future	11209.5800	11.2096	11275.5700	11.2756	0.589	0.0000	0.0000
2024/12/05	2037	06/02/2025	12.76 Put	Bond Future	8.4200	0.0084	7.5100	0.0075	10.808	0.0000	0.0000
2024/12/05	2037	08/05/2025	12.55 Put	Bond Future	255.4900	0.2555	247.0400	0.2470	3.307	0.0000	0.0000
2024/12/05	2037	08/05/2025	12.55 Call	Bond Future	9802.1800	9.8022	9862.2300	9.8622	0.613	0.0000	0.0000
2024/12/05	2037	08/05/2025	13.30 Put	Bond Future	71.3300	0.0713	68.2900	0.0683	4.262	0.0000	0.0000
2024/12/05	2037	08/05/2025	13.30 Call	Bond Future	13208.6800	13.2087	13274.1400	13.2741	0.496	0.0000	0.0000
2024/12/05	2037	08/05/2025		Bond Future	10.7812	87.3900	10.7696	87.4585	0.108	0.0000	0.0000
2024/12/05	2037	08/05/2025	12.25 Call	Bond Future	8415.8600	8.4159	8472.8800	8.4729	0.678	0.0000	0.0000
2024/12/05	2037	08/05/2025	12.25 Put	Bond Future	377.6600	0.3777	366.1800	0.3662	3.040	0.0000	0.0000
2024/12/05	2037	08/05/2025	13.35 Put	Bond Future	64.6700	0.0647	61.8700	0.0619	4.330	0.0000	0.0000
2024/12/05	2037	08/05/2025	13.35 Call	Bond Future	13432.5800	13.4326	13498.2800	13.4983	0.489	0.0000	0.0000
2024/12/05	2037	07/08/2025		Bond Future	10.8852	84.8569	10.8730	84.9272	0.112	0.0000	0.0000
2024/12/05	2037	07/08/2025	13.01 Call	Bond Future	11491.4100	11.4914	11552.3000	11.5523	0.530	0.0000	0.0000
2024/12/05	2037	07/08/2025	13.01 Put	Bond Future	407.0400	0.4070	397.6900	0.3977	2.297	0.0000	0.0000
2024/12/05	2037	07/08/2025	12.17 Call	Bond Future	7923.5500	7.9236	7975.7600	7.9758	0.659	0.0000	0.0000
2024/12/05	2037	07/08/2025	12.17 Put	Bond Future	960.5900	0.9606	942.5600	0.9426	1.877	0.0000	0.0000
2024/12/05	2037	07/08/2025	11.42 Call	Bond Future	4910.0700	4.9101	4950.8000	4.9508	0.830	0.0000	0.0000
2024/12/05	2037	07/08/2025	11.42 Put	Bond Future	1909.1900	1.9092	1879.6800	1.8797	1.546	0.0000	0.0000
2024/12/05	2037	07/08/2025	10.55 Put	Bond Future	4075.6800	4.0757	4028.7500	4.0288	1.151	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	
2024/12/05	2037	07/08/2025	10.55 Call	Bond Future	2116.4000	2.1164	2139.7100	2.1397	1.101	0.0000	0.0000
2024/12/05	2037	07/08/2025	10.64 Put	Bond Future	3780.7700	3.7808	3735.7100	3.7357	1.192	0.0000	0.0000
2024/12/05	2037	07/08/2025	10.64 Call	Bond Future	2353.7600	2.3538	2378.9400	2.3789	1.070	0.0000	0.0000
2024/12/05	2037	07/08/2025	11.82 Call	Bond Future	6475.7700	6.4758	6523.1400	6.5231	0.731	0.0000	0.0000
2024/12/05	2037	07/08/2025	11.82 Put	Bond Future	1327.2300	1.3272	1304.3600	1.3044	1.723	0.0000	0.0000
2024/12/05	2037	07/08/2025	11.07 Call	Bond Future	3662.7000	3.6627	3696.7500	3.6968	0.930	0.0000	0.0000
2024/12/05	2037	07/08/2025	11.07 Put	Bond Future	2608.3900	2.6084	2572.2000	2.5722	1.387	0.0000	0.0000
2024/12/05	2037	07/08/2025	10.34 Put	Bond Future	4839.5600	4.8396	4788.3700	4.7884	1.058	0.0000	0.0000
2024/12/05	2037	07/08/2025	10.34 Call	Bond Future	1620.4400	1.6204	1639.4900	1.6395	1.176	0.0000	0.0000
2024/12/05	2037	06/11/2025		Bond Future	10.9934	86.4963	10.9807	86.5682	0.116	0.0000	0.0000
2024/12/05	2037	06/11/2025	11.63 Call	Bond Future	5901.0900	5.9011	5943.2700	5.9433	0.715	0.0000	0.0000
2024/12/05	2037	06/11/2025	11.63 Put	Bond Future	2411.5100	2.4115	2381.7400	2.3817	1.234	0.0000	0.0000
2024/12/05	2037	05/02/2026		Bond Future	11.1163	83.8746	11.1030	83.9483	0.120	0.0000	0.0000
2024/12/05	2037	05/02/2026	11.20 Call	Bond Future	4529.2300	4.5292	4564.3200	4.5643	0.775	0.0000	0.0000
2024/12/05	2037	05/02/2026	11.20 Put	Bond Future	4068.3500	4.0684	4029.7300	4.0297	0.949	0.0000	0.0000
2024/12/05	2038	06/02/2025		Bond Future	139.8507	139.8507	139.6137	139.6137	0.169	0.0000	0.0000
2024/12/05	2038	06/02/2025	135.23 Call	Bond Future	4620.6500	4.6207	4383.7200	4.3837	5.128	0.0000	0.0000
2024/12/05	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/05	2038	08/05/2025		Bond Future	142.7066	142.7066	142.4651	142.4651	0.169	0.0000	0.0000
2024/12/05	2038	08/05/2025	139.68 Call	Bond Future	3026.5600	3.0266	2785.0600	2.7851	7.979	0.0000	0.0000
2024/12/05	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/05	2038	07/08/2025		Bond Future	143.4298	143.4298	143.1842	143.1842	0.171	0.0000	0.0000
2024/12/05	2038	07/08/2025	139.56 Call	Bond Future	3869.7500	3.8698	3624.1500	3.6242	6.347	0.0000	0.0000
2024/12/05	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/05	2038	06/11/2025		Bond Future	146.2388	146.2388	145.9890	145.9890	0.171	0.0000	0.0000
2024/12/05	2038	06/11/2025	143.88 Call	Bond Future	2358.8300	2.3588	2109.0100	2.1090	10.591	0.0000	0.0000
2024/12/05	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/05	2038	05/02/2026		Bond Future	146.8730	146.8730	146.6191	146.6191	0.173	0.0000	0.0000
2024/12/05	2038	05/02/2026	143.20 Call	Bond Future	3673.0100	3.6730	3419.0900	3.4191	6.913	0.0000	0.0000
2024/12/05	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/05	2040	06/02/2025	11.00 Put	Bond Future	1584.3300	1.5843	1536.7300	1.5367	3.004	0.0000	0.0000
2024/12/05	2040	06/02/2025	11.00 Call	Bond Future	1639.6000	1.6396	1664.6000	1.6646	1.525	0.0000	0.0000
2024/12/05	2040	06/02/2025	11.70 Call	Bond Future	4755.4900	4.7555	4809.4600	4.8095	1.135	0.0000	0.0000
2024/12/05	2040	06/02/2025	11.70 Put	Bond Future	351.5400	0.3515	332.9100	0.3329	5.300	0.0000	0.0000
2024/12/05	2040	06/02/2025	12.20 Call	Bond Future	7411.4300	7.4114	7476.6400	7.4766	0.880	0.0000	0.0000
2024/12/05	2040	06/02/2025	12.20 Put	Bond Future	103.2400	0.1032	95.8500	0.0959	7.158	0.0000	0.0000
2024/12/05	2040	06/02/2025		Bond Future	10.9915	85.8001	10.9802	85.8727	0.102	0.0000	0.0000
2024/12/05	2040	06/02/2025	12.95 Call	Bond Future	11389.3800	11.3894	11460.5100	11.4605	0.625	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	
2024/12/05	2040	06/02/2025	12.95 Put	Bond Future	14.6800	0.0147	13.2100	0.0132	10.014	0.0000	0.0000
2024/12/05	2040	08/05/2025		Bond Future	11.0865	87.5309	11.0748	87.6053	0.105	0.0000	0.0000
2024/12/05	2040	08/05/2025	12.63 Call	Bond Future	9425.1400	9.4251	9487.5500	9.4876	0.662	0.0000	0.0000
2024/12/05	2040	08/05/2025	12.63 Put	Bond Future	393.7400	0.3937	381.7600	0.3818	3.043	0.0000	0.0000
2024/12/05	2040	08/05/2025	12.75 Put	Bond Future	338.6100	0.3386	327.9600	0.3280	3.145	0.0000	0.0000
2024/12/05	2040	08/05/2025	12.75 Call	Bond Future	10010.2900	10.0103	10074.0300	10.0740	0.637	0.0000	0.0000
2024/12/05	2040	08/05/2025	13.50 Put	Bond Future	103.0800	0.1031	98.9400	0.0989	4.016	0.0000	0.0000
2024/12/05	2040	08/05/2025	13.50 Call	Bond Future	13594.2700	13.5943	13664.5200	13.6645	0.517	0.0000	0.0000
2024/12/05	2040	08/05/2025	13.43 Put	Bond Future	117.1500	0.1172	112.5500	0.1126	3.927	0.0000	0.0000
2024/12/05	2040	08/05/2025	13.43 Call	Bond Future	13264.7000	13.2647	13334.4900	13.3345	0.526	0.0000	0.0000
2024/12/05	2040	07/08/2025		Bond Future	11.1925	84.7499	11.1803	84.8261	0.109	0.0000	0.0000
2024/12/05	2040	07/08/2025	13.29 Call	Bond Future	12205.5500	12.2056	12271.0100	12.2710	0.536	0.0000	0.0000
2024/12/05	2040	07/08/2025	13.29 Put	Bond Future	477.8700	0.4779	467.1700	0.4672	2.239	0.0000	0.0000
2024/12/05	2040	06/11/2025		Bond Future	11.3019	86.3869	11.2892	86.4650	0.112	0.0000	0.0000
2024/12/05	2040	06/11/2025	11.84 Call	Bond Future	6075.7100	6.0757	6119.8500	6.1199	0.726	0.0000	0.0000
2024/12/05	2040	06/11/2025	11.84 Put	Bond Future	2862.3500	2.8624	2828.4300	2.8284	1.185	0.0000	0.0000
2024/12/05	2040	05/02/2026		Bond Future	11.4248	83.5122	11.4115	83.5922	0.116	0.0000	0.0000
2024/12/05	2040	05/02/2026	11.49 Call	Bond Future	4927.5600	4.9276	4965.4400	4.9654	0.769	0.0000	0.0000
2024/12/05	2040	05/02/2026	11.49 Put	Bond Future	4535.7300	4.5357	4493.6600	4.4937	0.928	0.0000	0.0000
2024/12/05	2044	06/02/2025	11.50 Call	Bond Future	3363.3100	3.3633	3432.0800	3.4321	2.045	0.0000	0.0000
2024/12/05	2044	06/02/2025	11.50 Put	Bond Future	754.9300	0.7549	714.7300	0.7147	5.325	0.0000	0.0000
2024/12/05	2044	06/02/2025	11.15 Put	Bond Future	1535.3500	1.5354	1472.7300	1.4727	4.079	0.0000	0.0000
2024/12/05	2044	06/02/2025	11.15 Call	Bond Future	1874.1500	1.8742	1920.5000	1.9205	2.473	0.0000	0.0000
2024/12/05	2044	06/02/2025	10.65 Put	Bond Future	3610.2700	3.6103	3517.1900	3.5172	2.578	0.0000	0.0000
2024/12/05	2044	06/02/2025	10.65 Call	Bond Future	520.5100	0.5205	536.4000	0.5364	3.053	0.0000	0.0000
2024/12/05	2044	06/02/2025	13.75 Call	Bond Future	15010.5400	15.0105	15119.3000	15.1193	0.725	0.0000	0.0000
2024/12/05	2044	06/02/2025	13.75 Put	Bond Future	1.3700	0.0014	1.1600	0.0012	15.328	0.0000	0.0000
2024/12/05	2044	06/02/2025	12.50 Put	Bond Future	72.6800	0.0727	65.9800	0.0660	9.218	0.0000	0.0000
2024/12/05	2044	06/02/2025	12.50 Call	Bond Future	8628.1800	8.6282	8730.4500	8.7305	1.185	0.0000	0.0000
2024/12/05	2044	06/02/2025	12.00 Put	Bond Future	245.0500	0.2451	227.3100	0.2273	7.239	0.0000	0.0000
2024/12/05	2044	06/02/2025	12.00 Call	Bond Future	5922.1500	5.9222	6013.3800	6.0134	1.540	0.0000	0.0000
2024/12/05	2044	06/02/2025		Bond Future	11.0991	81.8215	11.0828	81.9305	0.147	0.0000	0.0000
2024/12/05	2044	06/02/2025	13.02 Call	Bond Future	11381.9800	11.3820	11488.7500	11.4888	0.938	0.0000	0.0000
2024/12/05	2044	06/02/2025	13.02 Put	Bond Future	19.6000	0.0196	17.4000	0.0174	11.224	0.0000	0.0000
2024/12/05	2044	08/05/2025		Bond Future	11.1900	83.4721	11.1730	83.5835	0.151	0.0000	0.0000
2024/12/05	2044	08/05/2025	12.72 Call	Bond Future	9586.6900	9.5867	9681.4900	9.6815	0.989	0.0000	0.0000
2024/12/05	2044	08/05/2025	12.72 Put	Bond Future	439.4400	0.4394	422.7900	0.4228	3.789	0.0000	0.0000
2024/12/05	2044	08/05/2025	Call	Bond Future	12.0200	0.0120	12.3900	0.0124	3.078	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	
2024/12/05	2044	08/05/2025	Put	Bond Future	16539.9500	16.5400	16428.8700	16.4289	0.672	0.0000	0.0000
2024/12/05	2044	08/05/2025	12.40 Call	Bond Future	8026.1900	8.0262	8115.0100	8.1150	1.107	0.0000	0.0000
2024/12/05	2044	08/05/2025	12.40 Put	Bond Future	648.1400	0.6481	625.5100	0.6255	3.492	0.0000	0.0000
2024/12/05	2044	08/05/2025	11.65 Call	Bond Future	4540.2300	4.5402	4607.5900	4.6076	1.484	0.0000	0.0000
2024/12/05	2044	08/05/2025	11.65 Put	Bond Future	1599.7600	1.5998	1555.6700	1.5557	2.756	0.0000	0.0000
2024/12/05	2044	08/05/2025	10.92 Put	Bond Future	3659.8300	3.6598	3585.9300	3.5859	2.019	0.0000	0.0000
2024/12/05	2044	08/05/2025	10.92 Call	Bond Future	1850.9600	1.8510	1888.5100	1.8885	2.029	0.0000	0.0000
2024/12/05	2044	07/08/2025		Bond Future	11.2906	80.7361	11.2731	80.8500	0.156	0.0000	0.0000
2024/12/05	2044	07/08/2025	13.34 Call	Bond Future	12236.6900	12.2367	12335.3700	12.3354	0.806	0.0000	0.0000
2024/12/05	2044	07/08/2025	13.34 Put	Bond Future	538.6000	0.5386	523.3200	0.5233	2.837	0.0000	0.0000
2024/12/05	2044	06/11/2025		Bond Future	11.3940	82.2955	11.3757	82.4120	0.160	0.0000	0.0000
2024/12/05	2044	06/11/2025	11.88 Call	Bond Future	6120.7100	6.1207	6188.2800	6.1883	1.104	0.0000	0.0000
2024/12/05	2044	06/11/2025	11.88 Put	Bond Future	3113.9900	3.1140	3065.0200	3.0650	1.573	0.0000	0.0000
2024/12/05	2044	05/02/2026		Bond Future	11.5094	79.4686	11.4905	79.5876	0.165	0.0000	0.0000
2024/12/05	2044	05/02/2026	11.56 Call	Bond Future	5005.3500	5.0054	5064.3400	5.0643	1.179	0.0000	0.0000
2024/12/05	2044	05/02/2026	11.56 Put	Bond Future	4689.4800	4.6895	4629.3800	4.6294	1.282	0.0000	0.0000
2024/12/05	2046	06/02/2025		Bond Future	122.4778	122.4778	122.1955	122.1955	0.231	0.0000	0.0000
2024/12/05	2046	06/02/2025	114.01 Call	Bond Future	8467.8400	8.4678	8185.4700	8.1855	3.335	0.0000	0.0000
2024/12/05	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/05	2046	08/05/2025		Bond Future	122.7589	122.7589	122.4711	122.4711	0.234	0.0000	0.0000
2024/12/05	2046	08/05/2025	121.97 Call	Bond Future	788.8500	0.7889	501.1100	0.5011	36.476	0.0000	0.0000
2024/12/05	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/05	2046	07/08/2025		Bond Future	125.2156	125.2156	124.9224	124.9224	0.234	0.0000	0.0000
2024/12/05	2046	07/08/2025	118.69 Call	Bond Future	6525.5700	6.5256	6232.4100	6.2324	4.492	0.0000	0.0000
2024/12/05	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/05	2046	06/11/2025		Bond Future	125.4051	125.4051	125.1069	125.1069	0.238	0.0000	0.0000
2024/12/05	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/05	2046	06/11/2025	125.41 Put	Bond Future	4.9500	0.0050	303.1000	0.3031	6,023.232	0.0000	0.0000
2024/12/05	2046	05/02/2026		Bond Future	127.8102	127.8102	127.5068	127.5068	0.237	0.0000	0.0000
2024/12/05	2046	05/02/2026	121.65 Call	Bond Future	6160.2000	6.1602	5856.8400	5.8568	4.925	0.0000	0.0000
2024/12/05	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/05	2050	06/02/2025		Bond Future	122.4315	122.4315	122.2158	122.2158	0.176	0.0000	0.0000
2024/12/05	2050	06/02/2025	115.60 Call	Bond Future	6831.5300	6.8315	6615.8400	6.6158	3.157	0.0000	0.0000
2024/12/05	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/05	2050	08/05/2025		Bond Future	124.9320	124.9320	124.7120	124.7120	0.176	0.0000	0.0000
2024/12/05	2050	08/05/2025	121.16 Call	Bond Future	3771.9700	3.7720	3552.0400	3.5520	5.831	0.0000	0.0000
2024/12/05	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/05	2050	07/08/2025		Bond Future	125.0561	125.0561	124.8324	124.8324	0.179	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	
2024/12/05	2050	07/08/2025	119.89 Call	Bond Future	5166.1200	5.1661	4942.3600	4.9424	4.331	0.0000	0.0000
2024/12/05	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/05	2050	06/11/2025		Bond Future	127.5053	127.5053	127.2779	127.2779	0.178	0.0000	0.0000
2024/12/05	2050	06/11/2025	124.42 Call	Bond Future	3085.3200	3.0853	2857.9000	2.8579	7.371	0.0000	0.0000
2024/12/05	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/05	2050	05/02/2026		Bond Future	127.5311	127.5311	127.2998	127.2998	0.181	0.0000	0.0000
2024/12/05	2050	05/02/2026	122.82 Call	Bond Future	4711.1100	4.7111	4479.8000	4.4798	4.910	0.0000	0.0000
2024/12/05	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/05	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/05	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/05	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/05	AL37	06/02/2025		Index Future	1078.3240	1078.3240	1078.6730	1078.6730	0.032	0.0000	0.0000
2024/12/05	AL37	08/05/2025		Index Future	1100.0860	1100.0860	1100.4450	1100.4450	0.033	0.0000	0.0000
2024/12/05	AL37	07/08/2025		Index Future	1121.8540	1121.8540	1122.2240	1122.2240	0.033	0.0000	0.0000
2024/12/05	AL37	06/11/2025		Index Future	1143.5950	1143.5950	1143.9770	1143.9770	0.033	0.0000	0.0000
2024/12/05	AL37	05/02/2026		Index Future	1165.3170	1165.3170	1165.7110	1165.7110	0.034	0.0000	0.0000
2024/12/05	AL7T	06/02/2025		Index Future	1299.0880	1299.0880	1300.1020	1300.1020	0.078	0.0000	0.0000
2024/12/05	AL7T	08/05/2025		Index Future	1325.3060	1325.3060	1326.3430	1326.3430	0.078	0.0000	0.0000
2024/12/05	AL7T	07/08/2025		Index Future	1351.5300	1351.5300	1352.5930	1352.5930	0.079	0.0000	0.0000
2024/12/05	AL7T	06/11/2025		Index Future	1377.7230	1377.7230	1378.8120	1378.8120	0.079	0.0000	0.0000
2024/12/05	AL7T	05/02/2026		Index Future	1403.8920	1403.8920	1405.0070	1405.0070	0.079	0.0000	0.0000
2024/12/05	ALBI	06/02/2025		Index Future	1117.3650	1117.3650	1118.2160	1118.2160	0.076	0.0000	0.0000
2024/12/05	ALBI	08/05/2025		Index Future	1139.9150	1139.9150	1140.7860	1140.7860	0.076	0.0000	0.0000
2024/12/05	ALBI	07/08/2025		Index Future	1162.4710	1162.4710	1163.3640	1163.3640	0.077	0.0000	0.0000
2024/12/05	ALBI	06/11/2025		Index Future	1185.0000	1185.0000	1185.9150	1185.9150	0.077	0.0000	0.0000
2024/12/05	ALBI	05/02/2026		Index Future	1207.5090	1207.5090	1208.4450	1208.4450	0.078	0.0000	0.0000
2024/12/05	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/05	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/05	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/05	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/05	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/05	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	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
2024/12/05	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/12/05	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/05	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/05	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/05	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/05	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/05	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/05	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.0000	0.0000
2024/12/05	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/05	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/05	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/05	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/05	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/05	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/12/05	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/05	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/05	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/05	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/05	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/05	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/05	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/05	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/05	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/05	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/05	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/05	ES33	06/02/2025		Bond Future	10.9531	84.1626	10.9518	84.1685	0.011	0.0000
2024/12/05	ES33	06/02/2025	13.34 Call	Bond Future	10430.9700	10.4310	10436.9400	10.4369	0.057	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
2024/12/05	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/05	ES33	08/05/2025		Bond Future	11.0658	82.0814	11.0644	82.0877	0.012	0.0000
2024/12/05	ES33	08/05/2025	12.73 Call	Bond Future	7309.3800	7.3094	7315.6800	7.3157	0.086	0.0000
2024/12/05	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/05	ES33	07/08/2025		Bond Future	11.1911	83.7232	11.1896	83.7300	0.013	0.0000
2024/12/05	ES33	07/08/2025	13.56 Call	Bond Future	9918.5900	9.9186	9925.3800	9.9254	0.068	0.0000
2024/12/05	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/05	ES33	06/11/2025		Bond Future	11.3375	81.5644	11.3359	81.5716	0.014	0.0000
2024/12/05	ES33	06/11/2025	12.01 Call	Bond Future	2914.1400	2.9141	2921.4100	2.9214	0.249	0.0000
2024/12/05	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/05	ES33	05/02/2026		Bond Future	11.5063	83.1252	11.5045	83.1329	0.016	0.0000
2024/12/05	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/05	ES33	05/02/2026	11.49 Put	Bond Future	70.3200	0.0703	62.5600	0.0626	11.035	0.0000
2024/12/05	ES42	06/02/2025		Bond Future	11.4118	80.7838	11.3954	80.8854	0.144	0.0000
2024/12/05	ES42	06/02/2025	13.71 Call	Bond Future	12390.3100	12.3903	12491.9000	12.4919	0.820	0.0000
2024/12/05	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/05	ES42	08/05/2025		Bond Future	11.5122	78.1663	11.4951	78.2702	0.148	0.0000
2024/12/05	ES42	08/05/2025	13.25 Call	Bond Future	9535.4200	9.5354	9639.3400	9.6393	1.090	0.0000
2024/12/05	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/05	ES42	07/08/2025		Bond Future	11.6190	79.7289	11.6012	79.8352	0.153	0.0000
2024/12/05	ES42	07/08/2025	13.79 Call	Bond Future	11456.7200	11.4567	11563.0300	11.5630	0.928	0.0000
2024/12/05	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/05	ES42	06/11/2025		Bond Future	11.7382	77.0229	11.7198	77.1317	0.157	0.0000
2024/12/05	ES42	06/11/2025	12.39 Call	Bond Future	3689.0300	3.6890	3797.7900	3.7978	2.948	0.0000
2024/12/05	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/05	ES42	05/02/2026		Bond Future	11.8683	78.4942	11.8490	78.6053	0.162	0.0000
2024/12/05	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	5.6200	0.0056	100.000	0.0000
2024/12/05	ES42	05/02/2026	11.85 Put	Bond Future	105.5700	0.1056	0.0000	0.0000	(100.000)	0.0000
2024/12/05	GOVI	06/02/2025		GOVI	1100.1280	1100.1280	1100.9620	1100.9620	0.076	0.0000
2024/12/05	GOVI	06/02/2025	972.00 Call	GOVI	1281280.0000	128.1280	1289620.0000	128.9620	0.651	0.0000
2024/12/05	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/05	GOVI	08/05/2025		GOVI	1122.3300	1122.3300	1123.1840	1123.1840	0.076	0.0000
2024/12/05	GOVI	08/05/2025	1,022.00 Call	GOVI	1003300.0000	100.3300	1011840.0000	101.1840	0.851	0.0000
2024/12/05	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/05	GOVI	07/08/2025		GOVI	1144.5390	1144.5390	1145.4130	1145.4130	0.076	0.0000
2024/12/05	GOVI	07/08/2025	1,011.00 Call	GOVI	1335390.0000	133.5390	1344130.0000	134.4130	0.654	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	
2024/12/05	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2024/12/05	GOVI	06/11/2025		GOVI	1166.7190	1166.7190	1167.6160	0.077	0.0000	0.0000	
2024/12/05	GOVI	06/11/2025	1,112. Call 00	GOVI	547190.0000	54.7190	556160.0000	55.6160	1.639	0.0000	0.0000
2024/12/05	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/05	GOVI	05/02/2026		GOVI	1188.8810	1188.8810	1189.7990	1189.7990	0.077	0.0000	0.0000
2024/12/05	GOVI	05/02/2026	1,150. Call 00	GOVI	388810.0000	38.8810	397990.0000	39.7990	2.361	0.0000	0.0000
2024/12/05	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/05	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/12/05	IGOV	06/02/2025		Index Future	378.8600	378.8600	376.7890	376.7890	0.547	0.0000	0.0000
2024/12/05	IGOV	08/05/2025		Index Future	386.5980	386.5980	384.4860	384.4860	0.546	0.0000	0.0000
2024/12/05	IGOV	07/08/2025		Index Future	394.3380	394.3380	392.1850	392.1850	0.546	0.0000	0.0000
2024/12/05	IGOV	06/11/2025		Index Future	402.0680	402.0680	399.8750	399.8750	0.545	0.0000	0.0000
2024/12/05	IGOV	05/02/2026		Index Future	409.7920	409.7920	407.5580	407.5580	0.545	0.0000	0.0000
2024/12/05	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/12/05	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/12/05	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/12/05	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/12/05	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/12/05	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/12/05	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/12/05	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/12/05	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/12/05	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/12/05	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/12/05	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/12/05	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/12/05	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/12/05	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/12/05	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/12/05	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/12/05	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/12/05	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	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	
2024/12/05	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/12/05	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/12/05	R033	06/02/2025		Bond Future	9.8614	104.4210	9.8502	104.4828	0.113	0.0000	0.0000
2024/12/05	R033	06/02/2025	10.33 Call	Bond Future	3040.4400	3.0404	3079.6600	3.0797	1.290	0.0000	0.0000
2024/12/05	R033	06/02/2025	10.33 Put	Bond Future	489.9600	0.4900	467.4400	0.4674	4.596	0.0000	0.0000
2024/12/05	R033	08/05/2025		Bond Future	9.9394	101.4791	9.9277	101.5424	0.118	0.0000	0.0000
2024/12/05	R033	08/05/2025	10.33 Call	Bond Future	3358.9700	3.3590	3394.3400	3.3943	1.053	0.0000	0.0000
2024/12/05	R033	08/05/2025	10.33 Put	Bond Future	1281.7300	1.2817	1253.8300	1.2538	2.177	0.0000	0.0000
2024/12/05	R033	07/08/2025		Bond Future	10.0290	103.4850	10.0166	103.5499	0.123	0.0000	0.0000
2024/12/05	R033	07/08/2025	10.33 Call	Bond Future	3588.3300	3.5883	3622.2000	3.6222	0.944	0.0000	0.0000
2024/12/05	R033	07/08/2025	10.33 Put	Bond Future	2025.9900	2.0260	1994.9100	1.9949	1.534	0.0000	0.0000
2024/12/05	R033	06/11/2025		Bond Future	10.1352	100.4410	10.1221	100.5077	0.129	0.0000	0.0000
2024/12/05	R033	06/11/2025	10.33 Call	Bond Future	3772.6100	3.7726	3805.5100	3.8055	0.872	0.0000	0.0000
2024/12/05	R033	06/11/2025	10.33 Put	Bond Future	2787.0200	2.7870	2753.3000	2.7533	1.210	0.0000	0.0000
2024/12/05	R033	05/02/2026		Bond Future	10.2592	102.3403	10.2453	102.4086	0.135	0.0000	0.0000
2024/12/05	R033	05/02/2026	10.49 Call	Bond Future	4264.2100	4.2642	4298.7800	4.2988	0.811	0.0000	0.0000
2024/12/05	R033	05/02/2026	10.49 Put	Bond Future	3133.6600	3.1337	3099.9100	3.0999	1.077	0.0000	0.0000
2024/12/05	R035	06/02/2025	10.10 Put	Bond Future	2038.9700	2.0390	1970.1300	1.9701	3.376	0.0000	0.0000
2024/12/05	R035	06/02/2025	10.10 Call	Bond Future	910.0600	0.9101	936.2100	0.9362	2.873	0.0000	0.0000
2024/12/05	R035	06/02/2025	11.10 Call	Bond Future	4765.3400	4.7653	4843.0900	4.8431	1.632	0.0000	0.0000
2024/12/05	R035	06/02/2025	11.10 Put	Bond Future	240.8300	0.2408	223.5900	0.2236	7.159	0.0000	0.0000
2024/12/05	R035	06/02/2025	11.30 Call	Bond Future	5744.4200	5.7444	5827.7200	5.8277	1.450	0.0000	0.0000
2024/12/05	R035	06/02/2025	11.30 Put	Bond Future	145.9700	0.1460	134.2800	0.1343	8.008	0.0000	0.0000
2024/12/05	R035	06/02/2025	10.65 Call	Bond Future	2727.9400	2.7279	2786.2600	2.7863	2.138	0.0000	0.0000
2024/12/05	R035	06/02/2025	10.65 Put	Bond Future	687.7300	0.6877	651.0600	0.6511	5.332	0.0000	0.0000
2024/12/05	R035	06/02/2025	10.34 Put	Bond Future	1308.9500	1.3090	1254.2800	1.2543	4.177	0.0000	0.0000
2024/12/05	R035	06/02/2025	10.34 Call	Bond Future	1581.3300	1.5813	1621.6500	1.6217	2.550	0.0000	0.0000
2024/12/05	R035	06/02/2025	10.26 Put	Bond Future	1525.4800	1.5255	1465.9800	1.4660	3.900	0.0000	0.0000
2024/12/05	R035	06/02/2025	10.26 Call	Bond Future	1333.9700	1.3340	1369.4600	1.3695	2.660	0.0000	0.0000
2024/12/05	R035	06/02/2025		Bond Future	10.2930	95.2607	10.2766	95.3557	0.159	0.0000	0.0000
2024/12/05	R035	06/02/2025	12.41 Call	Bond Future	11245.6900	11.2457	11339.8800	11.3399	0.838	0.0000	0.0000
2024/12/05	R035	06/02/2025	12.41 Put	Bond Future	6.1100	0.0061	5.3100	0.0053	13.093	0.0000	0.0000
2024/12/05	R035	08/05/2025		Bond Future	10.3739	92.6722	10.3568	92.7693	0.165	0.0000	0.0000
2024/12/05	R035	08/05/2025	11.78 Call	Bond Future	7934.2700	7.9343	8016.2800	8.0163	1.034	0.0000	0.0000
2024/12/05	R035	08/05/2025	11.78 Put	Bond Future	389.2000	0.3892	374.0500	0.3741	3.893	0.0000	0.0000
2024/12/05	R035	08/05/2025	13.35 Call	Bond Future	15017.5200	15.0175	15113.2200	15.1132	0.637	0.0000	0.0000
2024/12/05	R035	08/05/2025	13.35 Put	Bond Future	23.1100	0.0231	21.6500	0.0217	6.318	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/12/05	R035	08/05/2025	12.70 Call	Bond Future		12116.2100	12.1162	12208.7600	12.2088	0.764	0.0000	0.0000
2024/12/05	R035	08/05/2025	12.70 Put	Bond Future		90.0000	0.0900	85.3900	0.0854	5.122	0.0000	0.0000
2024/12/05	R035	08/05/2025	11.46 Put	Bond Future		594.1800	0.5942	573.0500	0.5731	3.556	0.0000	0.0000
2024/12/05	R035	08/05/2025	11.46 Call	Bond Future		6499.0100	6.4990	6575.0400	6.5750	1.170	0.0000	0.0000
2024/12/05	R035	08/05/2025	11.70 Call	Bond Future		7571.8800	7.5719	7652.5500	7.6526	1.065	0.0000	0.0000
2024/12/05	R035	08/05/2025	11.70 Put	Bond Future		432.8000	0.4328	416.3100	0.4163	3.810	0.0000	0.0000
2024/12/05	R035	08/05/2025	10.95 Call	Bond Future		4342.1000	4.3421	4404.9100	4.4049	1.447	0.0000	0.0000
2024/12/05	R035	08/05/2025	10.95 Put	Bond Future		1143.3100	1.1433	1108.9600	1.1090	3.004	0.0000	0.0000
2024/12/05	R035	08/05/2025	10.44 Put	Bond Future		2119.9200	2.1199	2067.9600	2.0680	2.451	0.0000	0.0000
2024/12/05	R035	08/05/2025	10.44 Call	Bond Future		2494.8400	2.4948	2540.0400	2.5400	1.812	0.0000	0.0000
2024/12/05	R035	07/08/2025		Bond Future		10.4660	94.5045	10.4481	94.6040	0.171	0.0000	0.0000
2024/12/05	R035	07/08/2025	12.65 Call	Bond Future		11474.3700	11.4744	11563.1000	11.5631	0.773	0.0000	0.0000
2024/12/05	R035	07/08/2025	12.65 Put	Bond Future		341.5800	0.3416	330.8300	0.3308	3.147	0.0000	0.0000
2024/12/05	R035	06/11/2025		Bond Future		10.5753	91.8253	10.5566	91.9271	0.177	0.0000	0.0000
2024/12/05	R035	06/11/2025	11.20 Call	Bond Future		5617.3300	5.6173	5679.3100	5.6793	1.103	0.0000	0.0000
2024/12/05	R035	06/11/2025	11.20 Put	Bond Future		2303.0100	2.3030	2263.1900	2.2632	1.729	0.0000	0.0000
2024/12/05	R035	05/02/2026		Bond Future		10.7014	93.5630	10.6818	93.6671	0.183	0.0000	0.0000
2024/12/05	R035	05/02/2026	10.79 Call	Bond Future		4216.9600	4.2170	4268.7400	4.2687	1.228	0.0000	0.0000
2024/12/05	R035	05/02/2026	10.79 Put	Bond Future		3748.4600	3.7485	3696.1400	3.6961	1.396	0.0000	0.0000
2024/12/05	R038	06/02/2025		Bond Future		10.8196	104.3593	10.7980	104.5094	0.199	0.0000	0.0000
2024/12/05	R038	06/02/2025	11.24 Call	Bond Future		3604.6600	3.6047	3705.0100	3.7050	2.784	0.0000	0.0000
2024/12/05	R038	06/02/2025	11.24 Put	Bond Future		744.8800	0.7449	695.2000	0.6952	6.670	0.0000	0.0000
2024/12/05	R038	08/05/2025		Bond Future		10.9156	100.9744	10.8932	101.1277	0.206	0.0000	0.0000
2024/12/05	R038	08/05/2025	11.24 Call	Bond Future		4024.9400	4.0249	4114.3500	4.1144	2.221	0.0000	0.0000
2024/12/05	R038	08/05/2025	11.24 Put	Bond Future		1848.0800	1.8481	1784.1500	1.7842	3.459	0.0000	0.0000
2024/12/05	R038	07/08/2025		Bond Future		11.0210	102.9700	10.9975	103.1269	0.213	0.0000	0.0000
2024/12/05	R038	07/08/2025	11.24 Call	Bond Future		4362.7200	4.3627	4447.2100	4.4472	1.937	0.0000	0.0000
2024/12/05	R038	07/08/2025	11.24 Put	Bond Future		2913.3200	2.9133	2840.9900	2.8410	2.483	0.0000	0.0000
2024/12/05	R038	06/11/2025		Bond Future		11.1395	99.4743	11.1151	99.6346	0.219	0.0000	0.0000
2024/12/05	R038	06/11/2025	11.24 Call	Bond Future		4817.7800	4.8178	4899.0600	4.8991	1.687	0.0000	0.0000
2024/12/05	R038	06/11/2025	11.24 Put	Bond Future		4162.9000	4.1629	4083.9100	4.0839	1.897	0.0000	0.0000
2024/12/05	R038	06/11/2025	12.33 Call	Bond Future		9315.7900	9.3158	9430.8500	9.4309	1.235	0.0000	0.0000
2024/12/05	R038	06/11/2025	12.33 Put	Bond Future		1948.4800	1.9485	1903.2700	1.9033	2.320	0.0000	0.0000
2024/12/05	R038	06/11/2025	10.98 Put	Bond Future		4972.4400	4.9724	4883.7100	4.8837	1.784	0.0000	0.0000
2024/12/05	R038	06/11/2025	10.98 Call	Bond Future		3919.4100	3.9194	3990.9500	3.9910	1.825	0.0000	0.0000
2024/12/05	R038	05/02/2026		Bond Future		11.2718	101.3545	11.2462	101.5182	0.226	0.0000	0.0000
2024/12/05	R038	05/02/2026	11.44 Call	Bond Future		5535.2600	5.5353	5621.3700	5.6214	1.556	0.0000	0.0000
2024/12/05	R038	05/02/2026	11.44 Put	Bond Future		4466.0800	4.4661	4388.4300	4.3884	1.739	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	
2024/12/05	R053	06/02/2025		Bond Future	11.0418	109.2743	11.0255	109.4209	0.147	0.0000	0.0000
2024/12/05	R053	06/02/2025	12.94 Call	Bond Future	14924.5400	14.9245	15067.7800	15.0678	0.960	0.0000	0.0000
2024/12/05	R053	06/02/2025	12.94 Put	Bond Future	30.5700	0.0306	27.2000	0.0272	11.024	0.0000	0.0000
2024/12/05	R053	08/05/2025		Bond Future	11.1252	105.6111	11.1083	105.7610	0.152	0.0000	0.0000
2024/12/05	R053	08/05/2025	12.64 Call	Bond Future	12648.0500	12.6481	12775.2300	12.7752	1.006	0.0000	0.0000
2024/12/05	R053	08/05/2025	12.64 Put	Bond Future	604.2000	0.6042	581.4100	0.5814	3.772	0.0000	0.0000
2024/12/05	R053	07/08/2025		Bond Future	11.2154	107.6983	11.1979	107.8516	0.156	0.0000	0.0000
2024/12/05	R053	07/08/2025	13.17 Call	Bond Future	15692.5200	15.6925	15823.0100	15.8230	0.832	0.0000	0.0000
2024/12/05	R053	07/08/2025	13.17 Put	Bond Future	828.3200	0.8283	805.4900	0.8055	2.756	0.0000	0.0000
2024/12/05	R053	06/11/2025		Bond Future	11.3153	103.9155	11.2971	104.0722	0.161	0.0000	0.0000
2024/12/05	R053	06/11/2025	11.76 Call	Bond Future	7666.0300	7.6660	7757.0000	7.7570	1.187	0.0000	0.0000
2024/12/05	R053	06/11/2025	11.76 Put	Bond Future	3964.8200	3.9648	3899.1200	3.8991	1.657	0.0000	0.0000
2024/12/05	R053	05/02/2026		Bond Future	11.4251	105.8794	11.4062	106.0395	0.166	0.0000	0.0000
2024/12/05	R053	05/02/2026	11.49 Call	Bond Future	6593.4000	6.5934	6673.4100	6.6734	1.213	0.0000	0.0000
2024/12/05	R053	05/02/2026	11.49 Put	Bond Future	6047.8100	6.0478	5967.6500	5.9677	1.325	0.0000	0.0000
2024/12/05	R186	06/02/2025		Bond Future	8.1670	105.4247	8.1670	105.4247	0.000	0.0000	0.0000
2024/12/05	R186	06/02/2025	9.03 Call	Bond Future	1505.6400	1.5056	1504.8800	1.5049	0.050	0.0000	0.0000
2024/12/05	R186	06/02/2025	9.03 Put	Bond Future	20.0400	0.0200	19.2900	0.0193	3.743	0.0000	0.0000
2024/12/05	R186	08/05/2025		Bond Future	8.1693	107.5521	8.1691	107.5524	0.002	0.0000	0.0000
2024/12/05	R186	08/05/2025	8.47 Call	Bond Future	733.9700	0.7340	732.7500	0.7328	0.166	0.0000	0.0000
2024/12/05	R186	08/05/2025	8.47 Put	Bond Future	279.9200	0.2799	278.3900	0.2784	0.547	0.0000	0.0000
2024/12/05	R186	07/08/2025	10.25 Call	Bond Future	2647.6600	2.6477	2647.8700	2.6479	0.008	0.0000	0.0000
2024/12/05	R186	07/08/2025	10.25 Put	Bond Future	53.5900	0.0536	53.0600	0.0531	0.989	0.0000	0.0000
2024/12/05	R186	07/08/2025	9.22 Put	Bond Future	175.4300	0.1754	174.3900	0.1744	0.593	0.0000	0.0000
2024/12/05	R186	07/08/2025	9.22 Call	Bond Future	1477.0800	1.4771	1476.7800	1.4768	0.020	0.0000	0.0000
2024/12/05	R186	07/08/2025		Bond Future	8.2010	104.3689	8.2005	104.3696	0.007	0.0000	0.0000
2024/12/05	R186	07/08/2025	9.68 Call	Bond Future	1991.1200	1.9911	1991.0400	1.9910	0.004	0.0000	0.0000
2024/12/05	R186	07/08/2025	9.68 Put	Bond Future	109.4000	0.1094	108.5800	0.1086	0.750	0.0000	0.0000
2024/12/05	R186	06/11/2025		Bond Future	8.2846	106.3870	8.2835	106.3882	0.014	0.0000	0.0000
2024/12/05	R186	06/11/2025	8.13 Call	Bond Future	432.7800	0.4328	432.5700	0.4326	0.049	0.0000	0.0000
2024/12/05	R186	06/11/2025	8.13 Put	Bond Future	596.7300	0.5967	595.3100	0.5953	0.238	0.0000	0.0000
2024/12/05	R186	05/02/2026		Bond Future	8.4776	103.0931	8.4755	103.0948	0.024	0.0000	0.0000
2024/12/05	R186	05/02/2026	8.43 Call	Bond Future	455.4600	0.4555	455.7400	0.4557	0.061	0.0000	0.0000
2024/12/05	R186	05/02/2026	8.43 Put	Bond Future	494.7500	0.4948	493.3300	0.4933	0.287	0.0000	0.0000
2024/12/05	R202	06/02/2025		Bond Future	270.3014	270.3014	270.4885	270.4885	0.069	0.0000	0.0000
2024/12/05	R202	06/02/2025	266.79 Call	Bond Future	3511.4000	3.5114	3698.4800	3.6985	5.328	0.0000	0.0000
2024/12/05	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/05	R202	08/05/2025		Bond Future	275.8219	275.8219	276.0135	276.0135	0.069	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	
2024/12/05	R202	08/05/2025	272.31 Call	Bond Future	3511.8600	3.5119	3703.4900	3.7035	5.457	0.0000	0.0000
2024/12/05	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/05	R202	07/08/2025		Bond Future	276.0893	276.0893	276.2860	276.2860	0.071	0.0000	0.0000
2024/12/05	R202	07/08/2025	271.60 Call	Bond Future	4489.2700	4.4893	4686.0200	4.6860	4.383	0.0000	0.0000
2024/12/05	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/05	R202	06/11/2025		Bond Future	281.4976	281.4976	281.6994	281.6994	0.072	0.0000	0.0000
2024/12/05	R202	06/11/2025	275.64 Call	Bond Future	5857.5600	5.8576	6059.4100	6.0594	3.446	0.0000	0.0000
2024/12/05	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/05	R202	05/02/2026		Bond Future	281.5448	281.5448	281.7518	281.7518	0.074	0.0000	0.0000
2024/12/05	R202	05/02/2026	277.82 Call	Bond Future	3724.7700	3.7248	3931.8300	3.9318	5.559	0.0000	0.0000
2024/12/05	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/05	R209	06/02/2025		Bond Future	10.4684	74.9300	10.4675	74.9345	0.008	0.0000	0.0000
2024/12/05	R209	06/02/2025	12.44 Call	Bond Future	9431.1900	9.4312	9435.0800	9.4351	0.041	0.0000	0.0000
2024/12/05	R209	06/02/2025	12.44 Put	Bond Future	9.1300	0.0091	8.5100	0.0085	6.791	0.0000	0.0000
2024/12/05	R209	08/05/2025		Bond Future	10.5478	73.2871	10.5468	73.2919	0.009	0.0000	0.0000
2024/12/05	R209	08/05/2025	11.89 Call	Bond Future	6883.6400	6.8836	6883.9200	6.8839	0.004	0.0000	0.0000
2024/12/05	R209	08/05/2025	11.89 Put	Bond Future	376.3300	0.3763	371.8100	0.3718	1.201	0.0000	0.0000
2024/12/05	R209	07/08/2025		Bond Future	10.6358	74.7359	10.6347	74.7411	0.010	0.0000	0.0000
2024/12/05	R209	07/08/2025	12.68 Call	Bond Future	9834.0000	9.8340	9835.9100	9.8359	0.019	0.0000	0.0000
2024/12/05	R209	07/08/2025	12.68 Put	Bond Future	376.3700	0.3764	373.1000	0.3731	0.869	0.0000	0.0000
2024/12/05	R209	06/11/2025		Bond Future	10.7357	73.0284	10.7346	73.0340	0.010	0.0000	0.0000
2024/12/05	R209	06/11/2025	11.27 Call	Bond Future	4835.0100	4.8350	4833.8200	4.8338	0.025	0.0000	0.0000
2024/12/05	R209	06/11/2025	11.27 Put	Bond Future	2235.8500	2.2359	2229.0800	2.2291	0.303	0.0000	0.0000
2024/12/05	R209	05/02/2026		Bond Future	10.8482	74.4101	10.8470	74.4161	0.011	0.0000	0.0000
2024/12/05	R209	05/02/2026	10.93 Call	Bond Future	3934.3200	3.9343	3933.2200	3.9332	0.028	0.0000	0.0000
2024/12/05	R209	05/02/2026	10.93 Put	Bond Future	3536.0300	3.5360	3528.9200	3.5289	0.201	0.0000	0.0000
2024/12/05	R210	06/02/2025		Bond Future	244.8048	244.8048	244.7117	244.7117	0.038	0.0000	0.0000
2024/12/05	R210	06/02/2025	239.61 Call	Bond Future	5194.8400	5.1948	5101.7100	5.1017	1.793	0.0000	0.0000
2024/12/05	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/05	R210	08/05/2025		Bond Future	246.4388	246.4388	246.3444	246.3444	0.038	0.0000	0.0000
2024/12/05	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/05	R210	08/05/2025	248.03 Put	Bond Future	1591.2400	1.5912	1685.5700	1.6856	5.928	0.0000	0.0000
2024/12/05	R210	07/08/2025		Bond Future	251.3711	251.3711	251.2758	251.2758	0.038	0.0000	0.0000
2024/12/05	R210	07/08/2025	248.44 Call	Bond Future	2931.0500	2.9311	2835.8100	2.8358	3.249	0.0000	0.0000
2024/12/05	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/05	R210	06/11/2025		Bond Future	252.8650	252.8650	252.7691	252.7691	0.038	0.0000	0.0000
2024/12/05	R210	06/11/2025	252.14 Call	Bond Future	724.9900	0.7250	629.0500	0.6291	13.233	0.0000	0.0000
2024/12/05	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	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	
2024/12/05	R210	05/02/2026		Bond Future	257.7166	257.7166	257.6199	257.6199	0.038	0.0000	0.0000
2024/12/05	R210	05/02/2026	253.10 Call	Bond Future	4616.5900	4.6166	4519.8800	4.5199	2.095	0.0000	0.0000
2024/12/05	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/05	R213	06/02/2025		Bond Future	9.3738	92.3935	9.3628	92.4404	0.118	0.0000	0.0000
2024/12/05	R213	06/02/2025	11.35 Call	Bond Future	7905.6000	7.9056	7951.6300	7.9516	0.582	0.0000	0.0000
2024/12/05	R213	06/02/2025	11.35 Put	Bond Future	8.7600	0.0088	7.8700	0.0079	10.160	0.0000	0.0000
2024/12/05	R213	08/05/2025		Bond Future	9.4352	90.7001	9.4235	90.7482	0.125	0.0000	0.0000
2024/12/05	R213	08/05/2025	10.52 Call	Bond Future	4657.6100	4.6576	4695.3300	4.6953	0.810	0.0000	0.0000
2024/12/05	R213	08/05/2025	10.52 Put	Bond Future	347.2700	0.3473	336.8600	0.3369	2.998	0.0000	0.0000
2024/12/05	R213	07/08/2025		Bond Future	9.5104	92.4937	9.4979	92.5432	0.131	0.0000	0.0000
2024/12/05	R213	07/08/2025	11.66 Call	Bond Future	8242.3700	8.2424	8286.2700	8.2863	0.533	0.0000	0.0000
2024/12/05	R213	07/08/2025	11.66 Put	Bond Future	215.7300	0.2157	210.1800	0.2102	2.573	0.0000	0.0000
2024/12/05	R213	06/11/2025		Bond Future	9.6094	90.7285	9.5961	90.7793	0.139	0.0000	0.0000
2024/12/05	R213	06/11/2025	10.05 Call	Bond Future	3306.2500	3.3063	3334.5200	3.3345	0.855	0.0000	0.0000
2024/12/05	R213	06/11/2025	10.05 Put	Bond Future	1647.3700	1.6474	1624.8500	1.6249	1.367	0.0000	0.0000
2024/12/05	R213	05/02/2026		Bond Future	9.7316	92.4468	9.7173	92.4989	0.147	0.0000	0.0000
2024/12/05	R213	05/02/2026	9.89 Call	Bond Future	2871.5000	2.8715	2897.2400	2.8972	0.896	0.0000	0.0000
2024/12/05	R213	05/02/2026	9.89 Put	Bond Future	2294.9500	2.2950	2268.5600	2.2686	1.150	0.0000	0.0000
2024/12/05	R214	06/02/2025	13.63 Call	Bond Future	13327.1100	13.3271	13418.5900	13.4186	0.686	0.0000	0.0000
2024/12/05	R214	06/02/2025	13.63 Put	Bond Future	0.4800	0.0005	0.4000	0.0004	16.667	0.0000	0.0000
2024/12/05	R214	06/02/2025	12.25 Put	Bond Future	53.2900	0.0533	48.2200	0.0482	9.514	0.0000	0.0000
2024/12/05	R214	06/02/2025	12.25 Call	Bond Future	7346.2200	7.3462	7432.7100	7.4327	1.177	0.0000	0.0000
2024/12/05	R214	06/02/2025	11.75 Put	Bond Future	188.3400	0.1883	174.3200	0.1743	7.444	0.0000	0.0000
2024/12/05	R214	06/02/2025	11.75 Call	Bond Future	5036.7200	5.0367	5114.2600	5.1143	1.539	0.0000	0.0000
2024/12/05	R214	06/02/2025		Bond Future	10.8405	70.2559	10.8243	70.3475	0.150	0.0000	0.0000
2024/12/05	R214	06/02/2025	12.71 Call	Bond Future	9431.4300	9.4314	9521.1600	9.5212	0.951	0.0000	0.0000
2024/12/05	R214	06/02/2025	12.71 Put	Bond Future	16.1200	0.0161	14.2900	0.0143	11.352	0.0000	0.0000
2024/12/05	R214	08/05/2025		Bond Future	10.9174	68.3700	10.9006	68.4636	0.154	0.0000	0.0000
2024/12/05	R214	08/05/2025	12.40 Call	Bond Future	7913.7400	7.9137	7993.5600	7.9936	1.009	0.0000	0.0000
2024/12/05	R214	08/05/2025	12.40 Put	Bond Future	358.0900	0.3581	344.3100	0.3443	3.848	0.0000	0.0000
2024/12/05	R214	07/08/2025		Bond Future	11.0023	69.7218	10.9849	69.8175	0.158	0.0000	0.0000
2024/12/05	R214	07/08/2025	12.97 Call	Bond Future	10092.8000	10.0928	10175.4400	10.1754	0.819	0.0000	0.0000
2024/12/05	R214	07/08/2025	12.97 Put	Bond Future	458.0200	0.4580	444.9400	0.4449	2.856	0.0000	0.0000
2024/12/05	R214	06/11/2025		Bond Future	11.0993	67.7694	11.0813	67.8672	0.163	0.0000	0.0000
2024/12/05	R214	06/11/2025	11.64 Call	Bond Future	5282.5000	5.2825	5340.7500	5.3408	1.103	0.0000	0.0000
2024/12/05	R214	06/11/2025	11.64 Put	Bond Future	2445.4500	2.4455	2405.8500	2.4059	1.619	0.0000	0.0000
2024/12/05	R214	05/02/2026		Bond Future	11.2079	69.0519	11.1892	69.1519	0.167	0.0000	0.0000
2024/12/05	R214	05/02/2026	11.26 Call	Bond Future	4149.7300	4.1497	4199.2700	4.1993	1.194	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	
2024/12/05	R214	05/02/2026	11.26 Put	Bond Future	3872.9800	3.8730	3822.4800	3.8225	1.304	0.0000	0.0000
2024/12/05	R248	06/02/2025	10.30 Put	Bond Future	5600.3200	5.6003	5460.3200	5.4603	2.500	0.0000	0.0000
2024/12/05	R248	06/02/2025	10.30 Call	Bond Future	173.5000	0.1735	182.7300	0.1827	5.320	0.0000	0.0000
2024/12/05	R248	06/02/2025	11.00 Put	Bond Future	1866.8400	1.8668	1777.5300	1.7775	4.784	0.0000	0.0000
2024/12/05	R248	06/02/2025	11.00 Call	Bond Future	1599.5600	1.5996	1659.4800	1.6595	3.746	0.0000	0.0000
2024/12/05	R248	06/02/2025	11.70 Call	Bond Future	4821.7200	4.8217	4937.8400	4.9378	2.408	0.0000	0.0000
2024/12/05	R248	06/02/2025	11.70 Put	Bond Future	430.0500	0.4301	396.9400	0.3969	7.699	0.0000	0.0000
2024/12/05	R248	06/02/2025		Bond Future	11.0383	84.9660	11.0169	85.1152	0.194	0.0000	0.0000
2024/12/05	R248	06/02/2025	12.71 Call	Bond Future	10387.6100	10.3876	10532.3000	10.5323	1.393	0.0000	0.0000
2024/12/05	R248	06/02/2025	12.71 Put	Bond Future	37.9900	0.0380	33.4500	0.0335	11.951	0.0000	0.0000
2024/12/05	R248	08/05/2025		Bond Future	11.1189	82.2333	11.0968	82.3857	0.199	0.0000	0.0000
2024/12/05	R248	08/05/2025	12.60 Call	Bond Future	9647.4200	9.6474	9778.0900	9.7781	1.354	0.0000	0.0000
2024/12/05	R248	08/05/2025	12.60 Put	Bond Future	470.6300	0.4706	448.8900	0.4489	4.619	0.0000	0.0000
2024/12/05	R248	07/08/2025		Bond Future	11.2076	83.8591	11.1846	84.0149	0.205	0.0000	0.0000
2024/12/05	R248	07/08/2025	13.21 Call	Bond Future	12425.8500	12.4259	12560.9400	12.5609	1.087	0.0000	0.0000
2024/12/05	R248	07/08/2025	13.21 Put	Bond Future	600.7700	0.6008	580.0500	0.5801	3.449	0.0000	0.0000
2024/12/05	R248	06/11/2025		Bond Future	11.3079	81.0371	11.2841	81.1963	0.211	0.0000	0.0000
2024/12/05	R248	06/11/2025	11.74 Call	Bond Future	5994.6900	5.9947	6088.2900	6.0883	1.561	0.0000	0.0000
2024/12/05	R248	06/11/2025	11.74 Put	Bond Future	3199.8100	3.1998	3134.2500	3.1343	2.049	0.0000	0.0000
2024/12/05	R248	05/02/2026		Bond Future	11.4198	82.5700	11.3951	82.7326	0.217	0.0000	0.0000
2024/12/05	R248	05/02/2026	11.46 Call	Bond Future	5125.9100	5.1259	5208.0600	5.2081	1.603	0.0000	0.0000
2024/12/05	R248	05/02/2026	11.46 Put	Bond Future	4863.4500	4.8635	4783.0200	4.7830	1.654	0.0000	0.0000
2024/12/05	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/05	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/05	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/05	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

