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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/12/2024 TO 06/12/2024

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
2024/12/06	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/06	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/06	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/06	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/06	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/06	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/06	2029	06/02/2025		Bond Future	135.0388	135.0388	135.0311	0.006	0.0000	0.0000
2024/12/06	2029	06/02/2025	132.40 Call	Bond Future	2638.8300	2.6388	2631.1000	0.293	0.0000	0.0000
2024/12/06	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/06	2029	08/05/2025		Bond Future	136.3842	136.3842	136.3707	0.010	0.0000	0.0000
2024/12/06	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/06	2029	08/05/2025	137.85 Put	Bond Future	1465.8400	1.4658	1479.2600	0.916	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	
2024/12/06	2029	07/08/2025		Bond Future	139.1145	139.1145	139.0981	139.0981	0.012	0.0000	0.0000
2024/12/06	2029	07/08/2025	137.41 Call	Bond Future	1704.5200	1.7045	1688.1000	1.6881	0.963	0.0000	0.0000
2024/12/06	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/06	2029	06/11/2025		Bond Future	140.4007	140.4007	140.3955	140.3955	0.004	0.0000	0.0000
2024/12/06	2029	06/11/2025	139.79 Call	Bond Future	610.7200	0.6107	605.4800	0.6055	0.858	0.0000	0.0000
2024/12/06	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/06	2029	05/02/2026		Bond Future	143.0959	143.0959	143.1034	143.1034	0.005	0.0000	0.0000
2024/12/06	2029	05/02/2026	140.11 Call	Bond Future	2985.9200	2.9859	2993.4300	2.9934	0.252	0.0000	0.0000
2024/12/06	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/06	2030	06/02/2025	8.68 Put	Bond Future	1538.1800	1.5382	1497.0100	1.4970	2.677	0.0000	0.0000
2024/12/06	2030	06/02/2025	8.68 Call	Bond Future	438.3300	0.4383	460.2900	0.4603	5.010	0.0000	0.0000
2024/12/06	2030	06/02/2025	9.18 Put	Bond Future	546.2600	0.5463	526.4600	0.5265	3.625	0.0000	0.0000
2024/12/06	2030	06/02/2025	9.18 Call	Bond Future	1373.8100	1.3738	1417.1400	1.4171	3.154	0.0000	0.0000
2024/12/06	2030	06/02/2025	9.69 Call	Bond Future	2887.4500	2.8875	2943.6600	2.9437	1.947	0.0000	0.0000
2024/12/06	2030	06/02/2025	9.69 Put	Bond Future	142.1500	0.1422	135.2300	0.1352	4.868	0.0000	0.0000
2024/12/06	2030	06/02/2025		Bond Future	8.9638	96.4401	8.9474	96.5032	0.183	0.0000	0.0000
2024/12/06	2030	06/02/2025	10.68 Call	Bond Future	6340.2300	6.3402	6402.9700	6.4030	0.990	0.0000	0.0000
2024/12/06	2030	06/02/2025	10.68 Put	Bond Future	6.2200	0.0062	5.8300	0.0058	6.270	0.0000	0.0000
2024/12/06	2030	08/05/2025	12.28 Call	Bond Future	11155.0900	11.1551	11215.2800	11.2153	0.540	0.0000	0.0000
2024/12/06	2030	08/05/2025	12.28 Put	Bond Future	3.1500	0.0032	3.0000	0.0030	4.762	0.0000	0.0000
2024/12/06	2030	08/05/2025	10.69 Put	Bond Future	119.5400	0.1195	115.3200	0.1153	3.530	0.0000	0.0000
2024/12/06	2030	08/05/2025	10.69 Call	Bond Future	6045.7800	6.0458	6101.9000	6.1019	0.928	0.0000	0.0000
2024/12/06	2030	08/05/2025	11.86 Call	Bond Future	9818.6400	9.8186	9878.5400	9.8785	0.610	0.0000	0.0000
2024/12/06	2030	08/05/2025	11.86 Put	Bond Future	9.8500	0.0099	9.4100	0.0094	4.467	0.0000	0.0000
2024/12/06	2030	08/05/2025	10.31 Put	Bond Future	214.4300	0.2144	207.0000	0.2070	3.465	0.0000	0.0000
2024/12/06	2030	08/05/2025	10.31 Call	Bond Future	4833.4900	4.8335	4886.4000	4.8864	1.095	0.0000	0.0000
2024/12/06	2030	08/05/2025		Bond Future	9.0189	98.3860	9.0026	98.4464	0.181	0.0000	0.0000
2024/12/06	2030	08/05/2025	9.93 Call	Bond Future	3668.2800	3.6683	3716.5600	3.7166	1.316	0.0000	0.0000
2024/12/06	2030	08/05/2025	9.93 Put	Bond Future	379.8100	0.3798	367.7500	0.3678	3.175	0.0000	0.0000
2024/12/06	2030	08/05/2025	8.68 Put	Bond Future	2060.6700	2.0607	2023.6900	2.0237	1.795	0.0000	0.0000
2024/12/06	2030	08/05/2025	8.68 Call	Bond Future	800.9500	0.8010	824.3100	0.8243	2.917	0.0000	0.0000
2024/12/06	2030	08/05/2025	9.18 Put	Bond Future	1100.9300	1.1009	1076.0700	1.0761	2.258	0.0000	0.0000
2024/12/06	2030	08/05/2025	9.18 Call	Bond Future	1692.6300	1.6926	1728.1100	1.7281	2.096	0.0000	0.0000
2024/12/06	2030	08/05/2025	9.99 Call	Bond Future	3847.4600	3.8475	3896.2600	3.8963	1.268	0.0000	0.0000
2024/12/06	2030	08/05/2025	9.99 Put	Bond Future	347.3200	0.3473	335.7800	0.3358	3.323	0.0000	0.0000
2024/12/06	2030	08/05/2025	8.95 Put	Bond Future	1486.5400	1.4865	1455.8800	1.4559	2.063	0.0000	0.0000
2024/12/06	2030	08/05/2025	8.95 Call	Bond Future	1232.0100	1.2320	1261.6900	1.2617	2.409	0.0000	0.0000
2024/12/06	2030	08/05/2025	9.45 Put	Bond Future	759.4700	0.7595	740.6700	0.7407	2.475	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	
2024/12/06	2030	08/05/2025	9.45 Call	Bond Future	2332.9700	2.3330	2374.5100	2.3745	1.781	0.0000	0.0000
2024/12/06	2030	07/08/2025		Bond Future	9.0911	96.3217	9.0741	96.3812	0.186	0.0000	0.0000
2024/12/06	2030	07/08/2025	11.11 Call	Bond Future	6990.0100	6.9900	7058.1100	7.0581	0.974	0.0000	0.0000
2024/12/06	2030	07/08/2025	11.11 Put	Bond Future	198.9300	0.1989	207.4500	0.2075	4.283	0.0000	0.0000
2024/12/06	2030	07/08/2025	12.12 Call	Bond Future	10007.5700	10.0076	10066.5500	10.0666	0.589	0.0000	0.0000
2024/12/06	2030	07/08/2025	12.12 Put	Bond Future	41.6600	0.0417	41.0600	0.0411	1.440	0.0000	0.0000
2024/12/06	2030	07/08/2025	10.48 Put	Bond Future	389.0500	0.3891	415.0600	0.4151	6.686	0.0000	0.0000
2024/12/06	2030	07/08/2025	10.48 Call	Bond Future	5126.4200	5.1264	5212.0100	5.2120	1.670	0.0000	0.0000
2024/12/06	2030	06/11/2025		Bond Future	9.1741	98.1839	9.1535	98.2530	0.225	0.0000	0.0000
2024/12/06	2030	06/11/2025	9.54 Call	Bond Future	2655.5700	2.6556	2706.3100	2.7063	1.911	0.0000	0.0000
2024/12/06	2030	06/11/2025	9.54 Put	Bond Future	1438.7500	1.4388	1420.4200	1.4204	1.274	0.0000	0.0000
2024/12/06	2030	05/02/2026		Bond Future	9.2824	96.0355	9.2574	96.1150	0.270	0.0000	0.0000
2024/12/06	2030	05/02/2026	9.49 Call	Bond Future	2489.3900	2.4894	2551.6700	2.5517	2.502	0.0000	0.0000
2024/12/06	2030	05/02/2026	9.49 Put	Bond Future	1832.7700	1.8328	1815.5100	1.8155	0.942	0.0000	0.0000
2024/12/06	2032	06/02/2025	9.42 Put	Bond Future	1587.3200	1.5873	1616.4500	1.6165	1.835	0.0000	0.0000
2024/12/06	2032	06/02/2025	9.42 Call	Bond Future	709.1500	0.7092	768.0200	0.7680	8.301	0.0000	0.0000
2024/12/06	2032	06/02/2025	9.92 Put	Bond Future	573.6400	0.5736	624.5000	0.6245	8.866	0.0000	0.0000
2024/12/06	2032	06/02/2025	9.92 Call	Bond Future	2113.1600	2.1132	2193.7600	2.1938	3.814	0.0000	0.0000
2024/12/06	2032	06/02/2025	10.61 Call	Bond Future	4861.8500	4.8619	4918.8900	4.9189	1.173	0.0000	0.0000
2024/12/06	2032	06/02/2025	10.61 Put	Bond Future	114.0200	0.1140	141.3200	0.1413	23.943	0.0000	0.0000
2024/12/06	2032	06/02/2025		Bond Future	9.5997	96.1622	9.5936	96.1919	0.064	0.0000	0.0000
2024/12/06	2032	06/02/2025	11.72 Call	Bond Future	9621.4700	9.6215	9652.9100	9.6529	0.327	0.0000	0.0000
2024/12/06	2032	06/02/2025	11.72 Put	Bond Future	7.1100	0.0071	8.8100	0.0088	23.910	0.0000	0.0000
2024/12/06	2032	08/05/2025		Bond Future	9.6690	93.9384	9.6634	93.9648	0.058	0.0000	0.0000
2024/12/06	2032	08/05/2025	10.91 Call	Bond Future	5960.2900	5.9603	5977.5300	5.9775	0.289	0.0000	0.0000
2024/12/06	2032	08/05/2025	10.91 Put	Bond Future	326.6800	0.3267	317.5200	0.3175	2.804	0.0000	0.0000
2024/12/06	2032	08/05/2025	9.42 Put	Bond Future	2421.0200	2.4210	2395.7500	2.3958	1.044	0.0000	0.0000
2024/12/06	2032	08/05/2025	9.42 Call	Bond Future	1235.8500	1.2359	1236.9800	1.2370	0.091	0.0000	0.0000
2024/12/06	2032	08/05/2025	9.92 Put	Bond Future	1299.5800	1.2996	1278.9400	1.2789	1.588	0.0000	0.0000
2024/12/06	2032	08/05/2025	9.92 Call	Bond Future	2475.3600	2.4754	2481.1200	2.4811	0.233	0.0000	0.0000
2024/12/06	2032	08/05/2025	10.97 Call	Bond Future	6194.2100	6.1942	6211.9800	6.2120	0.287	0.0000	0.0000
2024/12/06	2032	08/05/2025	10.97 Put	Bond Future	299.3500	0.2994	290.7200	0.2907	2.883	0.0000	0.0000
2024/12/06	2032	07/08/2025		Bond Future	9.7504	95.7958	9.7450	95.8208	0.056	0.0000	0.0000
2024/12/06	2032	07/08/2025	12.01 Call	Bond Future	9884.8000	9.8848	9905.2300	9.9052	0.207	0.0000	0.0000
2024/12/06	2032	07/08/2025	12.01 Put	Bond Future	220.3800	0.2204	215.7400	0.2157	2.105	0.0000	0.0000
2024/12/06	2032	06/11/2025		Bond Future	9.8490	93.4869	9.8415	93.5205	0.077	0.0000	0.0000
2024/12/06	2032	06/11/2025	10.42 Call	Bond Future	4298.3800	4.2984	4358.2900	4.3583	1.394	0.0000	0.0000
2024/12/06	2032	06/11/2025	10.42 Put	Bond Future	1807.3900	1.8074	1833.7400	1.8337	1.458	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	
2024/12/06	2032	05/02/2026		Bond Future	9.9664	95.2559	9.9564	95.2990	0.101	0.0000	0.0000
2024/12/06	2032	05/02/2026	10.16 Call	Bond Future	3555.4000	3.5554	3575.8500	3.5759	0.575	0.0000	0.0000
2024/12/06	2032	05/02/2026	10.16 Put	Bond Future	2729.8900	2.7299	2707.2800	2.7073	0.828	0.0000	0.0000
2024/12/06	2033	06/02/2025		Bond Future	129.4662	129.4662	129.3645	129.3645	0.079	0.0000	0.0000
2024/12/06	2033	06/02/2025	124.94 Call	Bond Future	4526.1800	4.5262	4424.4800	4.4245	2.247	0.0000	0.0000
2024/12/06	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/06	2033	08/05/2025		Bond Future	130.5985	130.5985	130.4894	130.4894	0.084	0.0000	0.0000
2024/12/06	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/06	2033	08/05/2025	130.62 Put	Bond Future	21.4800	0.0215	130.5700	0.1306	507.868	0.0000	0.0000
2024/12/06	2033	07/08/2025		Bond Future	133.2132	133.2132	133.0993	133.0993	0.085	0.0000	0.0000
2024/12/06	2033	07/08/2025	128.65 Call	Bond Future	4563.1800	4.5632	4449.3400	4.4493	2.495	0.0000	0.0000
2024/12/06	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/06	2033	06/11/2025		Bond Future	134.2835	134.2835	134.1784	134.1784	0.078	0.0000	0.0000
2024/12/06	2033	06/11/2025	133.14 Call	Bond Future	1143.4500	1.1435	1038.4100	1.0384	9.186	0.0000	0.0000
2024/12/06	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/06	2033	05/02/2026		Bond Future	136.8614	136.8614	136.7666	136.7666	0.069	0.0000	0.0000
2024/12/06	2033	05/02/2026	132.88 Call	Bond Future	3981.3800	3.9814	3886.6100	3.8866	2.380	0.0000	0.0000
2024/12/06	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/06	2037	06/02/2025		Bond Future	10.6777	85.7288	10.6664	85.7967	0.106	0.0000	0.0000
2024/12/06	2037	06/02/2025	12.76 Call	Bond Future	11275.5700	11.2756	11343.1400	11.3431	0.599	0.0000	0.0000
2024/12/06	2037	06/02/2025	12.76 Put	Bond Future	7.5100	0.0075	7.1500	0.0072	4.794	0.0000	0.0000
2024/12/06	2037	08/05/2025	12.55 Put	Bond Future	247.0400	0.2470	249.0400	0.2490	0.810	0.0000	0.0000
2024/12/06	2037	08/05/2025	12.55 Call	Bond Future	9862.2300	9.8622	9929.9200	9.9299	0.686	0.0000	0.0000
2024/12/06	2037	08/05/2025	13.30 Put	Bond Future	68.2900	0.0683	69.5200	0.0695	1.801	0.0000	0.0000
2024/12/06	2037	08/05/2025	13.30 Call	Bond Future	13274.1400	13.2741	13341.0600	13.3411	0.504	0.0000	0.0000
2024/12/06	2037	08/05/2025		Bond Future	10.7696	87.4585	10.7584	87.5242	0.104	0.0000	0.0000
2024/12/06	2037	08/05/2025	12.25 Call	Bond Future	8472.8800	8.4729	8540.3900	8.5404	0.797	0.0000	0.0000
2024/12/06	2037	08/05/2025	12.25 Put	Bond Future	366.1800	0.3662	368.0000	0.3680	0.497	0.0000	0.0000
2024/12/06	2037	08/05/2025	13.35 Put	Bond Future	61.8700	0.0619	63.0300	0.0630	1.875	0.0000	0.0000
2024/12/06	2037	08/05/2025	13.35 Call	Bond Future	13498.2800	13.4983	13565.1300	13.5651	0.495	0.0000	0.0000
2024/12/06	2037	07/08/2025		Bond Future	10.8730	84.9272	10.8616	84.9923	0.104	0.0000	0.0000
2024/12/06	2037	07/08/2025	13.01 Call	Bond Future	11552.3000	11.5523	11623.1800	11.6232	0.614	0.0000	0.0000
2024/12/06	2037	07/08/2025	13.01 Put	Bond Future	397.6900	0.3977	403.3900	0.4034	1.433	0.0000	0.0000
2024/12/06	2037	07/08/2025	12.17 Call	Bond Future	7975.7600	7.9758	8046.1500	8.0462	0.883	0.0000	0.0000
2024/12/06	2037	07/08/2025	12.17 Put	Bond Future	942.5600	0.9426	947.7700	0.9478	0.553	0.0000	0.0000
2024/12/06	2037	07/08/2025	11.42 Call	Bond Future	4950.8000	4.9508	5016.0600	5.0161	1.318	0.0000	0.0000
2024/12/06	2037	07/08/2025	11.42 Put	Bond Future	1879.6800	1.8797	1879.7600	1.8798	0.004	0.0000	0.0000
2024/12/06	2037	07/08/2025	10.55 Put	Bond Future	4028.7500	4.0288	4012.1500	4.0122	0.412	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	
2024/12/06	2037	07/08/2025	10.55 Call	Bond Future	2139.7100	2.1397	2188.2900	2.1883	2.270	0.0000	0.0000
2024/12/06	2037	07/08/2025	10.64 Put	Bond Future	3735.7100	3.7357	3721.1600	3.7212	0.389	0.0000	0.0000
2024/12/06	2037	07/08/2025	10.64 Call	Bond Future	2378.9400	2.3789	2429.5700	2.4296	2.128	0.0000	0.0000
2024/12/06	2037	07/08/2025	11.82 Call	Bond Future	6523.1400	6.5231	6591.3400	6.5913	1.046	0.0000	0.0000
2024/12/06	2037	07/08/2025	11.82 Put	Bond Future	1304.3600	1.3044	1307.3800	1.3074	0.232	0.0000	0.0000
2024/12/06	2037	07/08/2025	11.07 Call	Bond Future	3696.7500	3.6968	3755.8300	3.7558	1.598	0.0000	0.0000
2024/12/06	2037	07/08/2025	11.07 Put	Bond Future	2572.2000	2.5722	2566.1000	2.5661	0.237	0.0000	0.0000
2024/12/06	2037	07/08/2025	10.34 Put	Bond Future	4788.3700	4.7884	4766.5100	4.7665	0.457	0.0000	0.0000
2024/12/06	2037	07/08/2025	10.34 Call	Bond Future	1639.4900	1.6395	1682.8100	1.6828	2.642	0.0000	0.0000
2024/12/06	2037	06/11/2025		Bond Future	10.9807	86.5682	10.9676	86.6422	0.119	0.0000	0.0000
2024/12/06	2037	06/11/2025	11.63 Call	Bond Future	5943.2700	5.9433	5984.8500	5.9849	0.700	0.0000	0.0000
2024/12/06	2037	06/11/2025	11.63 Put	Bond Future	2381.7400	2.3817	2349.4000	2.3494	1.358	0.0000	0.0000
2024/12/06	2037	05/02/2026		Bond Future	11.1030	83.9483	11.0879	84.0317	0.136	0.0000	0.0000
2024/12/06	2037	05/02/2026	11.20 Call	Bond Future	4564.3200	4.5643	4640.8600	4.6409	1.677	0.0000	0.0000
2024/12/06	2037	05/02/2026	11.20 Put	Bond Future	4029.7300	4.0297	4022.8800	4.0229	0.170	0.0000	0.0000
2024/12/06	2038	06/02/2025		Bond Future	139.6137	139.6137	139.6823	139.6823	0.049	0.0000	0.0000
2024/12/06	2038	06/02/2025	135.23 Call	Bond Future	4383.7200	4.3837	4452.3400	4.4523	1.565	0.0000	0.0000
2024/12/06	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/06	2038	08/05/2025		Bond Future	142.4651	142.4651	142.5295	142.5295	0.045	0.0000	0.0000
2024/12/06	2038	08/05/2025	139.68 Call	Bond Future	2785.0600	2.7851	2849.5200	2.8495	2.314	0.0000	0.0000
2024/12/06	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/06	2038	07/08/2025		Bond Future	143.1842	143.1842	143.2469	143.2469	0.044	0.0000	0.0000
2024/12/06	2038	07/08/2025	139.56 Call	Bond Future	3624.1500	3.6242	3686.9100	3.6869	1.732	0.0000	0.0000
2024/12/06	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/06	2038	06/11/2025		Bond Future	145.9890	145.9890	146.0651	146.0651	0.052	0.0000	0.0000
2024/12/06	2038	06/11/2025	143.88 Call	Bond Future	2109.0100	2.1090	2185.0500	2.1851	3.605	0.0000	0.0000
2024/12/06	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/06	2038	05/02/2026		Bond Future	146.6191	146.6191	146.7098	146.7098	0.062	0.0000	0.0000
2024/12/06	2038	05/02/2026	143.20 Call	Bond Future	3419.0900	3.4191	3509.8200	3.5098	2.654	0.0000	0.0000
2024/12/06	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/06	2040	06/02/2025	11.00 Put	Bond Future	1536.7300	1.5367	1517.4100	1.5174	1.257	0.0000	0.0000
2024/12/06	2040	06/02/2025	11.00 Call	Bond Future	1664.6000	1.6646	1685.7600	1.6858	1.271	0.0000	0.0000
2024/12/06	2040	06/02/2025	11.70 Call	Bond Future	4809.4600	4.8095	4844.2000	4.8442	0.722	0.0000	0.0000
2024/12/06	2040	06/02/2025	11.70 Put	Bond Future	332.9100	0.3329	327.1700	0.3272	1.724	0.0000	0.0000
2024/12/06	2040	06/02/2025	12.20 Call	Bond Future	7476.6400	7.4766	7515.0500	7.5151	0.514	0.0000	0.0000
2024/12/06	2040	06/02/2025	12.20 Put	Bond Future	95.8500	0.0959	93.7800	0.0938	2.160	0.0000	0.0000
2024/12/06	2040	06/02/2025		Bond Future	10.9802	85.8727	10.9740	85.9132	0.057	0.0000	0.0000
2024/12/06	2040	06/02/2025	12.95 Call	Bond Future	11460.5100	11.4605	11500.6400	11.5006	0.350	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/12/06	2040	06/02/2025	12.95 Put	Bond Future	13.2100	0.0132	12.8600	0.0129	2.650	0.0000	0.0000
2024/12/06	2040	08/05/2025		Bond Future	11.0748	87.6053	11.0689	87.6429	0.053	0.0000	0.0000
2024/12/06	2040	08/05/2025	12.63 Call	Bond Future	9487.5500	9.4876	9530.1200	9.5301	0.449	0.0000	0.0000
2024/12/06	2040	08/05/2025	12.63 Put	Bond Future	381.7600	0.3818	386.7100	0.3867	1.297	0.0000	0.0000
2024/12/06	2040	08/05/2025	12.75 Put	Bond Future	327.9600	0.3280	332.7800	0.3328	1.470	0.0000	0.0000
2024/12/06	2040	08/05/2025	12.75 Call	Bond Future	10074.0300	10.0740	10116.4700	10.1165	0.421	0.0000	0.0000
2024/12/06	2040	08/05/2025	13.50 Put	Bond Future	98.9400	0.0989	101.4800	0.1015	2.567	0.0000	0.0000
2024/12/06	2040	08/05/2025	13.50 Call	Bond Future	13664.5200	13.6645	13704.6800	13.7047	0.294	0.0000	0.0000
2024/12/06	2040	08/05/2025	13.43 Put	Bond Future	112.5500	0.1126	115.3100	0.1153	2.452	0.0000	0.0000
2024/12/06	2040	08/05/2025	13.43 Call	Bond Future	13334.4900	13.3345	13374.8700	13.3749	0.303	0.0000	0.0000
2024/12/06	2040	07/08/2025		Bond Future	11.1803	84.8261	11.1745	84.8628	0.052	0.0000	0.0000
2024/12/06	2040	07/08/2025	13.29 Call	Bond Future	12271.0100	12.2710	12317.1100	12.3171	0.376	0.0000	0.0000
2024/12/06	2040	07/08/2025	13.29 Put	Bond Future	467.1700	0.4672	476.5600	0.4766	2.010	0.0000	0.0000
2024/12/06	2040	06/11/2025		Bond Future	11.2892	86.4650	11.2819	86.5098	0.064	0.0000	0.0000
2024/12/06	2040	06/11/2025	11.84 Call	Bond Future	6119.8500	6.1199	6139.6300	6.1396	0.323	0.0000	0.0000
2024/12/06	2040	06/11/2025	11.84 Put	Bond Future	2828.4300	2.8284	2803.3800	2.8034	0.886	0.0000	0.0000
2024/12/06	2040	05/02/2026		Bond Future	11.4115	83.5922	11.4026	83.6459	0.078	0.0000	0.0000
2024/12/06	2040	05/02/2026	11.49 Call	Bond Future	4965.4400	4.9654	4935.8600	4.9359	0.596	0.0000	0.0000
2024/12/06	2040	05/02/2026	11.49 Put	Bond Future	4493.6600	4.4937	4410.3100	4.4103	1.855	0.0000	0.0000
2024/12/06	2044	06/02/2025	11.50 Call	Bond Future	3432.0800	3.4321	3440.1100	3.4401	0.234	0.0000	0.0000
2024/12/06	2044	06/02/2025	11.50 Put	Bond Future	714.7300	0.7147	715.6000	0.7156	0.122	0.0000	0.0000
2024/12/06	2044	06/02/2025	11.15 Put	Bond Future	1472.7300	1.4727	1472.7200	1.4727	0.001	0.0000	0.0000
2024/12/06	2044	06/02/2025	11.15 Call	Bond Future	1920.5000	1.9205	1927.6500	1.9277	0.372	0.0000	0.0000
2024/12/06	2044	06/02/2025	10.65 Put	Bond Future	3517.1900	3.5172	3514.5100	3.5145	0.076	0.0000	0.0000
2024/12/06	2044	06/02/2025	10.65 Call	Bond Future	536.4000	0.5364	540.8800	0.5409	0.835	0.0000	0.0000
2024/12/06	2044	06/02/2025	13.75 Call	Bond Future	15119.3000	15.1193	15126.4600	15.1265	0.047	0.0000	0.0000
2024/12/06	2044	06/02/2025	13.75 Put	Bond Future	1.1600	0.0012	1.1600	0.0012	0.000	0.0000	0.0000
2024/12/06	2044	06/02/2025	12.50 Put	Bond Future	65.9800	0.0660	66.1300	0.0661	0.227	0.0000	0.0000
2024/12/06	2044	06/02/2025	12.50 Call	Bond Future	8730.4500	8.7305	8737.7600	8.7378	0.084	0.0000	0.0000
2024/12/06	2044	06/02/2025	12.00 Put	Bond Future	227.3100	0.2273	227.6400	0.2276	0.145	0.0000	0.0000
2024/12/06	2044	06/02/2025	12.00 Call	Bond Future	6013.3800	6.0134	6020.8700	6.0209	0.125	0.0000	0.0000
2024/12/06	2044	06/02/2025		Bond Future	11.0828	81.9305	11.0817	81.9376	0.010	0.0000	0.0000
2024/12/06	2044	06/02/2025	13.02 Call	Bond Future	11488.7500	11.4888	11495.9600	11.4960	0.063	0.0000	0.0000
2024/12/06	2044	06/02/2025	13.02 Put	Bond Future	17.4000	0.0174	17.4500	0.0175	0.287	0.0000	0.0000
2024/12/06	2044	08/05/2025		Bond Future	11.1730	83.5835	11.1725	83.5874	0.005	0.0000	0.0000
2024/12/06	2044	08/05/2025	12.72 Call	Bond Future	9681.4900	9.6815	9658.2100	9.6582	0.240	0.0000	0.0000
2024/12/06	2044	08/05/2025	12.72 Put	Bond Future	422.7900	0.4228	395.6200	0.3956	6.426	0.0000	0.0000
2024/12/06	2044	08/05/2025	Call	Bond Future	12.3900	0.0124	13.1700	0.0132	6.295	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
2024/12/06	2044	08/05/2025	Put	Bond Future		16428.8700	16.4289	16425.7600	16.4258	0.019	0.0000	0.0000
2024/12/06	2044	08/05/2025	12.40 Call	Bond Future		8115.0100	8.1150	8083.4300	8.0834	0.389	0.0000	0.0000
2024/12/06	2044	08/05/2025	12.40 Put	Bond Future		625.5100	0.6255	590.0400	0.5900	5.671	0.0000	0.0000
2024/12/06	2044	08/05/2025	11.65 Call	Bond Future		4607.5900	4.6076	4550.9000	4.5509	1.230	0.0000	0.0000
2024/12/06	2044	08/05/2025	11.65 Put	Bond Future		1555.6700	1.5557	1495.0900	1.4951	3.894	0.0000	0.0000
2024/12/06	2044	08/05/2025	10.92 Put	Bond Future		3585.9300	3.5859	3526.2000	3.5262	1.666	0.0000	0.0000
2024/12/06	2044	08/05/2025	10.92 Call	Bond Future		1888.5100	1.8885	1832.6700	1.8327	2.957	0.0000	0.0000
2024/12/06	2044	07/08/2025		Bond Future		11.2731	80.8500	11.2727	80.8524	0.003	0.0000	0.0000
2024/12/06	2044	07/08/2025	13.34 Call	Bond Future		12335.3700	12.3354	12353.5100	12.3535	0.147	0.0000	0.0000
2024/12/06	2044	07/08/2025	13.34 Put	Bond Future		523.3200	0.5233	539.1200	0.5391	3.019	0.0000	0.0000
2024/12/06	2044	06/11/2025		Bond Future		11.3757	82.4120	11.3743	82.4214	0.013	0.0000	0.0000
2024/12/06	2044	06/11/2025	11.88 Call	Bond Future		6188.2800	6.1883	6188.7800	6.1888	0.008	0.0000	0.0000
2024/12/06	2044	06/11/2025	11.88 Put	Bond Future		3065.0200	3.0650	3056.1200	3.0561	0.290	0.0000	0.0000
2024/12/06	2044	05/02/2026		Bond Future		11.4905	79.5876	11.4877	79.6050	0.024	0.0000	0.0000
2024/12/06	2044	05/02/2026	11.56 Call	Bond Future		5064.3400	5.0643	5112.4500	5.1125	0.950	0.0000	0.0000
2024/12/06	2044	05/02/2026	11.56 Put	Bond Future		4629.3800	4.6294	4660.1400	4.6601	0.664	0.0000	0.0000
2024/12/06	2046	06/02/2025		Bond Future		122.1955	122.1955	122.5559	122.5559	0.295	0.0000	0.0000
2024/12/06	2046	06/02/2025	114.01 Call	Bond Future		8185.4700	8.1855	8545.9300	8.5459	4.404	0.0000	0.0000
2024/12/06	2046	06/02/2025	114.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/06	2046	08/05/2025		Bond Future		122.4711	122.4711	122.8339	122.8339	0.296	0.0000	0.0000
2024/12/06	2046	08/05/2025	121.97 Call	Bond Future		501.1100	0.5011	863.8700	0.8639	72.391	0.0000	0.0000
2024/12/06	2046	08/05/2025	121.97 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/06	2046	07/08/2025		Bond Future		124.9224	124.9224	125.2901	125.2901	0.294	0.0000	0.0000
2024/12/06	2046	07/08/2025	118.69 Call	Bond Future		6232.4100	6.2324	6600.1400	6.6001	5.900	0.0000	0.0000
2024/12/06	2046	07/08/2025	118.69 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/06	2046	06/11/2025		Bond Future		125.1069	125.1069	125.4921	125.4921	0.308	0.0000	0.0000
2024/12/06	2046	06/11/2025	125.41 Call	Bond Future		0.0000	0.0000	82.1100	0.0821	100.000	0.0000	0.0000
2024/12/06	2046	06/11/2025	125.41 Put	Bond Future		303.1000	0.3031	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/12/06	2046	05/02/2026		Bond Future		127.5068	127.5068	127.9111	127.9111	0.317	0.0000	0.0000
2024/12/06	2046	05/02/2026	121.65 Call	Bond Future		5856.8400	5.8568	6261.0600	6.2611	6.902	0.0000	0.0000
2024/12/06	2046	05/02/2026	121.65 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/06	2050	06/02/2025		Bond Future		122.2158	122.2158	122.2092	122.2092	0.005	0.0000	0.0000
2024/12/06	2050	06/02/2025	115.60 Call	Bond Future		6615.8400	6.6158	6609.1900	6.6092	0.101	0.0000	0.0000
2024/12/06	2050	06/02/2025	115.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/06	2050	08/05/2025		Bond Future		124.7120	124.7120	124.7004	124.7004	0.009	0.0000	0.0000
2024/12/06	2050	08/05/2025	121.16 Call	Bond Future		3552.0400	3.5520	3540.3800	3.5404	0.328	0.0000	0.0000
2024/12/06	2050	08/05/2025	121.16 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/06	2050	07/08/2025		Bond Future		124.8324	124.8324	124.8179	124.8179	0.012	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	
2024/12/06	2050	07/08/2025	119.89 Call	Bond Future	4942.3600	4.9424	4927.8900	4.9279	0.293	0.0000	0.0000
2024/12/06	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/06	2050	06/11/2025		Bond Future	127.2779	127.2779	127.2737	127.2737	0.003	0.0000	0.0000
2024/12/06	2050	06/11/2025	124.42 Call	Bond Future	2857.9000	2.8579	2853.6800	2.8537	0.148	0.0000	0.0000
2024/12/06	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/06	2050	05/02/2026		Bond Future	127.2998	127.2998	127.3071	127.3071	0.006	0.0000	0.0000
2024/12/06	2050	05/02/2026	122.82 Call	Bond Future	4479.8000	4.4798	4487.1400	4.4871	0.164	0.0000	0.0000
2024/12/06	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/06	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/06	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/06	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/06	AL37	06/02/2025		Index Future	1078.6730	1078.6730	1079.3100	1079.3100	0.059	0.0000	0.0000
2024/12/06	AL37	08/05/2025		Index Future	1100.4450	1100.4450	1101.0500	1101.0500	0.055	0.0000	0.0000
2024/12/06	AL37	07/08/2025		Index Future	1122.2240	1122.2240	1122.8200	1122.8200	0.053	0.0000	0.0000
2024/12/06	AL37	06/11/2025		Index Future	1143.9770	1143.9770	1144.6770	1144.6770	0.061	0.0000	0.0000
2024/12/06	AL37	05/02/2026		Index Future	1165.7110	1165.7110	1166.5280	1166.5280	0.070	0.0000	0.0000
2024/12/06	AL7T	06/02/2025		Index Future	1300.1020	1300.1020	1301.3040	1301.3040	0.092	0.0000	0.0000
2024/12/06	AL7T	08/05/2025		Index Future	1326.3430	1326.3430	1327.5160	1327.5160	0.088	0.0000	0.0000
2024/12/06	AL7T	07/08/2025		Index Future	1352.5930	1352.5930	1353.7630	1353.7630	0.087	0.0000	0.0000
2024/12/06	AL7T	06/11/2025		Index Future	1378.8120	1378.8120	1380.1160	1380.1160	0.095	0.0000	0.0000
2024/12/06	AL7T	05/02/2026		Index Future	1405.0070	1405.0070	1406.4620	1406.4620	0.104	0.0000	0.0000
2024/12/06	ALBI	06/02/2025		Index Future	1118.2160	1118.2160	1118.7770	1118.7770	0.050	0.0000	0.0000
2024/12/06	ALBI	08/05/2025		Index Future	1140.7860	1140.7860	1141.3120	1141.3120	0.046	0.0000	0.0000
2024/12/06	ALBI	07/08/2025		Index Future	1163.3640	1163.3640	1163.8780	1163.8780	0.044	0.0000	0.0000
2024/12/06	ALBI	06/11/2025		Index Future	1185.9150	1185.9150	1186.5340	1186.5340	0.052	0.0000	0.0000
2024/12/06	ALBI	05/02/2026		Index Future	1208.4450	1208.4450	1209.1850	1209.1850	0.061	0.0000	0.0000
2024/12/06	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/06	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/06	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/06	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/06	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/06	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
2024/12/06	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/12/06	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/06	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/06	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/06	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/06	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/06	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/06	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.0000	0.0000
2024/12/06	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/06	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/06	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/06	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/06	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/06	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/12/06	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/06	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/06	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/06	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/06	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/06	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/06	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/06	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/06	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/06	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/06	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/06	ES33	06/02/2025		Bond Future	10.9518	84.1685	10.9246	84.2986	0.248	0.0000
2024/12/06	ES33	06/02/2025	13.34 Call	Bond Future	10436.9400	10.4369	10567.0100	10.5670	1.246	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
2024/12/06	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/06	ES33	08/05/2025		Bond Future	11.0644	82.0877	11.0368	82.2170	0.250	0.0000
2024/12/06	ES33	08/05/2025	12.73 Call	Bond Future	7315.6800	7.3157	7444.9800	7.4450	1.767	0.0000
2024/12/06	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/06	ES33	07/08/2025		Bond Future	11.1896	83.7300	11.1611	83.8603	0.255	0.0000
2024/12/06	ES33	07/08/2025	13.56 Call	Bond Future	9925.3800	9.9254	10055.6500	10.0557	1.312	0.0000
2024/12/06	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/06	ES33	06/11/2025		Bond Future	11.3359	81.5716	11.3044	81.7115	0.278	0.0000
2024/12/06	ES33	06/11/2025	12.01 Call	Bond Future	2921.4100	2.9214	3061.2800	3.0613	4.788	0.0000
2024/12/06	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/06	ES33	05/02/2026		Bond Future	11.5045	83.1329	11.4697	83.2832	0.302	0.0000
2024/12/06	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	87.7000	0.0877	100.000	0.0000
2024/12/06	ES33	05/02/2026	11.49 Put	Bond Future	62.5600	0.0626	0.0000	0.0000	(100.000)	0.0000
2024/12/06	ES42	06/02/2025		Bond Future	11.3954	80.8854	11.3839	80.9563	0.100	0.0000
2024/12/06	ES42	06/02/2025	13.71 Call	Bond Future	12491.9000	12.4919	12562.7700	12.5628	0.567	0.0000
2024/12/06	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/06	ES42	08/05/2025		Bond Future	11.4951	78.2702	11.4838	78.3393	0.098	0.0000
2024/12/06	ES42	08/05/2025	13.25 Call	Bond Future	9639.3400	9.6393	9708.3700	9.7084	0.716	0.0000
2024/12/06	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/06	ES42	07/08/2025		Bond Future	11.6012	79.8352	11.5898	79.9041	0.099	0.0000
2024/12/06	ES42	07/08/2025	13.79 Call	Bond Future	11563.0300	11.5630	11631.8900	11.6319	0.596	0.0000
2024/12/06	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/06	ES42	06/11/2025		Bond Future	11.7198	77.1317	11.7067	77.2087	0.111	0.0000
2024/12/06	ES42	06/11/2025	12.39 Call	Bond Future	3797.7900	3.7978	3874.7800	3.8748	2.027	0.0000
2024/12/06	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/06	ES42	05/02/2026		Bond Future	11.8490	78.6053	11.8342	78.6912	0.125	0.0000
2024/12/06	ES42	05/02/2026	11.85 Call	Bond Future	5.6200	0.0056	91.4800	0.0915	1,527.758	0.0000
2024/12/06	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/06	GOVI	06/02/2025		GOVI	1100.9620	1100.9620	1101.5140	1101.5140	0.050	0.0000
2024/12/06	GOVI	06/02/2025	972.00 Call	GOVI	1289620.0000	128.9620	1295140.0000	129.5140	0.428	0.0000
2024/12/06	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/06	GOVI	08/05/2025		GOVI	1123.1840	1123.1840	1123.7020	1123.7020	0.046	0.0000
2024/12/06	GOVI	08/05/2025	1,022.00 Call	GOVI	1011840.0000	101.1840	1017020.0000	101.7020	0.512	0.0000
2024/12/06	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/06	GOVI	07/08/2025		GOVI	1145.4130	1145.4130	1145.9190	1145.9190	0.044	0.0000
2024/12/06	GOVI	07/08/2025	1,011.00 Call	GOVI	1344130.0000	134.4130	1349190.0000	134.9190	0.376	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
2024/12/06	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/06	GOVI	06/11/2025		GOVI	1167.6160	1167.6160	1168.2260	0.052	0.0000	0.0000
2024/12/06	GOVI	06/11/2025	1,112. Call 00	GOVI	556160.0000	55.6160	562260.0000	1.097	0.0000	0.0000
2024/12/06	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/06	GOVI	05/02/2026		GOVI	1189.7990	1189.7990	1190.5270	0.061	0.0000	0.0000
2024/12/06	GOVI	05/02/2026	1,150. Call 00	GOVI	397990.0000	39.7990	405270.0000	1.829	0.0000	0.0000
2024/12/06	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/06	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/12/06	IGOV	06/02/2025		Index Future	376.7890	376.7890	376.8730	0.022	0.0000	0.0000
2024/12/06	IGOV	08/05/2025		Index Future	384.4860	384.4860	384.5560	0.018	0.0000	0.0000
2024/12/06	IGOV	07/08/2025		Index Future	392.1850	392.1850	392.2490	0.016	0.0000	0.0000
2024/12/06	IGOV	06/11/2025		Index Future	399.8750	399.8750	399.9730	0.025	0.0000	0.0000
2024/12/06	IGOV	05/02/2026		Index Future	407.5580	407.5580	407.6940	0.033	0.0000	0.0000
2024/12/06	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/12/06	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/12/06	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/12/06	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/12/06	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/12/06	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/12/06	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/12/06	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/12/06	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/12/06	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/12/06	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/12/06	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/12/06	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/12/06	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	0.000	0.0000	0.0000
2024/12/06	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	0.000	0.0000	0.0000
2024/12/06	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	0.000	0.0000	0.0000
2024/12/06	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	0.000	0.0000	0.0000
2024/12/06	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	0.000	0.0000	0.0000
2024/12/06	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	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	
2024/12/06	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/12/06	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/12/06	R033	06/02/2025		Bond Future	9.8502	104.4828	9.8389	104.5457	0.115	0.0000	0.0000
2024/12/06	R033	06/02/2025	10.33 Call	Bond Future	3079.6600	3.0797	3188.2800	3.1883	3.527	0.0000	0.0000
2024/12/06	R033	06/02/2025	10.33 Put	Bond Future	467.4400	0.4674	513.1600	0.5132	9.781	0.0000	0.0000
2024/12/06	R033	08/05/2025		Bond Future	9.9277	101.5424	9.9166	101.6023	0.112	0.0000	0.0000
2024/12/06	R033	08/05/2025	10.33 Call	Bond Future	3394.3400	3.3943	3430.1200	3.4301	1.054	0.0000	0.0000
2024/12/06	R033	08/05/2025	10.33 Put	Bond Future	1253.8300	1.2538	1229.7500	1.2298	1.921	0.0000	0.0000
2024/12/06	R033	07/08/2025		Bond Future	10.0166	103.5499	10.0054	103.6089	0.112	0.0000	0.0000
2024/12/06	R033	07/08/2025	10.33 Call	Bond Future	3622.2000	3.6222	3656.9200	3.6569	0.959	0.0000	0.0000
2024/12/06	R033	07/08/2025	10.33 Put	Bond Future	1994.9100	1.9949	1970.6100	1.9706	1.218	0.0000	0.0000
2024/12/06	R033	06/11/2025		Bond Future	10.1221	100.5077	10.1086	100.5766	0.134	0.0000	0.0000
2024/12/06	R033	06/11/2025	10.33 Call	Bond Future	3805.5100	3.8055	3890.2700	3.8903	2.227	0.0000	0.0000
2024/12/06	R033	06/11/2025	10.33 Put	Bond Future	2753.3000	2.7533	2769.1300	2.7691	0.575	0.0000	0.0000
2024/12/06	R033	05/02/2026		Bond Future	10.2453	102.4086	10.2292	102.4884	0.158	0.0000	0.0000
2024/12/06	R033	05/02/2026	10.49 Call	Bond Future	4298.7800	4.2988	4340.0900	4.3401	0.961	0.0000	0.0000
2024/12/06	R033	05/02/2026	10.49 Put	Bond Future	3099.9100	3.0999	3061.4700	3.0615	1.240	0.0000	0.0000
2024/12/06	R035	06/02/2025	10.10 Put	Bond Future	1970.1300	1.9701	1897.2200	1.8972	3.701	0.0000	0.0000
2024/12/06	R035	06/02/2025	10.10 Call	Bond Future	936.2100	0.9362	989.2700	0.9893	5.668	0.0000	0.0000
2024/12/06	R035	06/02/2025	11.10 Call	Bond Future	4843.0900	4.8431	4955.8200	4.9558	2.328	0.0000	0.0000
2024/12/06	R035	06/02/2025	11.10 Put	Bond Future	223.5900	0.2236	210.3500	0.2104	5.922	0.0000	0.0000
2024/12/06	R035	06/02/2025	11.30 Call	Bond Future	5827.7200	5.8277	5945.1900	5.9452	2.016	0.0000	0.0000
2024/12/06	R035	06/02/2025	11.30 Put	Bond Future	134.2800	0.1343	125.7800	0.1258	6.330	0.0000	0.0000
2024/12/06	R035	06/02/2025	10.65 Call	Bond Future	2786.2600	2.7863	2879.4600	2.8795	3.345	0.0000	0.0000
2024/12/06	R035	06/02/2025	10.65 Put	Bond Future	651.0600	0.6511	618.2900	0.6183	5.033	0.0000	0.0000
2024/12/06	R035	06/02/2025	10.34 Put	Bond Future	1254.2800	1.2543	1200.2800	1.2003	4.305	0.0000	0.0000
2024/12/06	R035	06/02/2025	10.34 Call	Bond Future	1621.6500	1.6217	1693.6200	1.6936	4.438	0.0000	0.0000
2024/12/06	R035	06/02/2025	10.26 Put	Bond Future	1465.9800	1.4660	1406.2800	1.4063	4.072	0.0000	0.0000
2024/12/06	R035	06/02/2025	10.26 Call	Bond Future	1369.4600	1.3695	1435.7300	1.4357	4.839	0.0000	0.0000
2024/12/06	R035	06/02/2025		Bond Future	10.2766	95.3557	10.2549	95.4817	0.211	0.0000	0.0000
2024/12/06	R035	06/02/2025	12.41 Call	Bond Future	11339.8800	11.3399	11465.3900	11.4654	1.107	0.0000	0.0000
2024/12/06	R035	06/02/2025	12.41 Put	Bond Future	5.3100	0.0053	4.8500	0.0049	8.663	0.0000	0.0000
2024/12/06	R035	08/05/2025		Bond Future	10.3568	92.7693	10.3350	92.8940	0.211	0.0000	0.0000
2024/12/06	R035	08/05/2025	11.78 Call	Bond Future	8016.2800	8.0163	8137.2400	8.1372	1.509	0.0000	0.0000
2024/12/06	R035	08/05/2025	11.78 Put	Bond Future	374.0500	0.3741	370.3200	0.3703	0.997	0.0000	0.0000
2024/12/06	R035	08/05/2025	13.35 Call	Bond Future	15113.2200	15.1132	15238.1300	15.2381	0.826	0.0000	0.0000
2024/12/06	R035	08/05/2025	13.35 Put	Bond Future	21.6500	0.0217	21.8700	0.0219	1.016	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	
2024/12/06	R035	08/05/2025	12.70 Call	Bond Future	12208.7600	12.2088	12333.4500	12.3335	1.021	0.0000	0.0000
2024/12/06	R035	08/05/2025	12.70 Put	Bond Future	85.3900	0.0854	85.3900	0.0854	0.000	0.0000	0.0000
2024/12/06	R035	08/05/2025	11.46 Put	Bond Future	573.0500	0.5731	565.7800	0.5658	1.269	0.0000	0.0000
2024/12/06	R035	08/05/2025	11.46 Call	Bond Future	6575.0400	6.5750	6692.4600	6.6925	1.786	0.0000	0.0000
2024/12/06	R035	08/05/2025	11.70 Call	Bond Future	7652.5500	7.6526	7772.8800	7.7729	1.572	0.0000	0.0000
2024/12/06	R035	08/05/2025	11.70 Put	Bond Future	416.3100	0.4163	411.9500	0.4120	1.047	0.0000	0.0000
2024/12/06	R035	08/05/2025	10.95 Call	Bond Future	4404.9100	4.4049	4511.1700	4.5112	2.412	0.0000	0.0000
2024/12/06	R035	08/05/2025	10.95 Put	Bond Future	1108.9600	1.1090	1090.5300	1.0905	1.662	0.0000	0.0000
2024/12/06	R035	08/05/2025	10.44 Put	Bond Future	2067.9600	2.0680	2030.4900	2.0305	1.812	0.0000	0.0000
2024/12/06	R035	08/05/2025	10.44 Call	Bond Future	2540.0400	2.5400	2627.2600	2.6273	3.434	0.0000	0.0000
2024/12/06	R035	07/08/2025		Bond Future	10.4481	94.6040	10.4257	94.7293	0.215	0.0000	0.0000
2024/12/06	R035	07/08/2025	12.65 Call	Bond Future	11563.1000	11.5631	11691.7800	11.6918	1.113	0.0000	0.0000
2024/12/06	R035	07/08/2025	12.65 Put	Bond Future	330.8300	0.3308	334.2500	0.3343	1.034	0.0000	0.0000
2024/12/06	R035	06/11/2025		Bond Future	10.5566	91.9271	10.5317	92.0627	0.236	0.0000	0.0000
2024/12/06	R035	06/11/2025	11.20 Call	Bond Future	5679.3100	5.6793	5767.4800	5.7675	1.552	0.0000	0.0000
2024/12/06	R035	06/11/2025	11.20 Put	Bond Future	2263.1900	2.2632	2215.7300	2.2157	2.097	0.0000	0.0000
2024/12/06	R035	05/02/2026		Bond Future	10.6818	93.6671	10.6541	93.8140	0.259	0.0000	0.0000
2024/12/06	R035	05/02/2026	10.79 Call	Bond Future	4268.7400	4.2687	4384.5700	4.3846	2.713	0.0000	0.0000
2024/12/06	R035	05/02/2026	10.79 Put	Bond Future	3696.1400	3.6961	3665.0700	3.6651	0.841	0.0000	0.0000
2024/12/06	R038	06/02/2025		Bond Future	10.7980	104.5094	10.7814	104.6249	0.154	0.0000	0.0000
2024/12/06	R038	06/02/2025	11.24 Call	Bond Future	3705.0100	3.7050	3789.0100	3.7890	2.267	0.0000	0.0000
2024/12/06	R038	06/02/2025	11.24 Put	Bond Future	695.2000	0.6952	663.6500	0.6637	4.538	0.0000	0.0000
2024/12/06	R038	08/05/2025		Bond Future	10.8932	101.1277	10.8765	101.2414	0.152	0.0000	0.0000
2024/12/06	R038	08/05/2025	11.24 Call	Bond Future	4114.3500	4.1144	4196.2400	4.1962	1.990	0.0000	0.0000
2024/12/06	R038	08/05/2025	11.24 Put	Bond Future	1784.1500	1.7842	1752.4100	1.7524	1.779	0.0000	0.0000
2024/12/06	R038	07/08/2025		Bond Future	10.9975	103.1269	10.9806	103.2407	0.154	0.0000	0.0000
2024/12/06	R038	07/08/2025	11.24 Call	Bond Future	4447.2100	4.4472	4526.8900	4.5269	1.792	0.0000	0.0000
2024/12/06	R038	07/08/2025	11.24 Put	Bond Future	2840.9900	2.8410	2806.8200	2.8068	1.203	0.0000	0.0000
2024/12/06	R038	06/11/2025		Bond Future	11.1151	99.6346	11.0961	99.7594	0.171	0.0000	0.0000
2024/12/06	R038	06/11/2025	11.24 Call	Bond Future	4899.0600	4.8991	4942.2400	4.9422	0.881	0.0000	0.0000
2024/12/06	R038	06/11/2025	11.24 Put	Bond Future	4083.9100	4.0839	4002.3000	4.0023	1.998	0.0000	0.0000
2024/12/06	R038	06/11/2025	12.33 Call	Bond Future	9430.8500	9.4309	9507.7900	9.5078	0.816	0.0000	0.0000
2024/12/06	R038	06/11/2025	12.33 Put	Bond Future	1903.2700	1.9033	1855.4200	1.8554	2.514	0.0000	0.0000
2024/12/06	R038	06/11/2025	10.98 Put	Bond Future	4883.7100	4.8837	4790.9100	4.7909	1.900	0.0000	0.0000
2024/12/06	R038	06/11/2025	10.98 Call	Bond Future	3990.9500	3.9910	4022.9400	4.0229	0.802	0.0000	0.0000
2024/12/06	R038	05/02/2026		Bond Future	11.2462	101.5182	11.2250	101.6549	0.189	0.0000	0.0000
2024/12/06	R038	05/02/2026	11.44 Call	Bond Future	5621.3700	5.6214	5718.8300	5.7188	1.734	0.0000	0.0000
2024/12/06	R038	05/02/2026	11.44 Put	Bond Future	4388.4300	4.3884	4349.2200	4.3492	0.893	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	
2024/12/06	R053	06/02/2025		Bond Future	11.0255	109.4209	11.0245	109.4302	0.009	0.0000	0.0000
2024/12/06	R053	06/02/2025	12.94 Call	Bond Future	15067.7800	15.0678	15076.8800	15.0769	0.060	0.0000	0.0000
2024/12/06	R053	06/02/2025	12.94 Put	Bond Future	27.2000	0.0272	27.0000	0.0270	0.735	0.0000	0.0000
2024/12/06	R053	08/05/2025		Bond Future	11.1083	105.7610	11.1077	105.7660	0.005	0.0000	0.0000
2024/12/06	R053	08/05/2025	12.64 Call	Bond Future	12775.2300	12.7752	12792.8900	12.7929	0.138	0.0000	0.0000
2024/12/06	R053	08/05/2025	12.64 Put	Bond Future	581.4100	0.5814	594.0900	0.5941	2.181	0.0000	0.0000
2024/12/06	R053	07/08/2025		Bond Future	11.1979	107.8516	11.1975	107.8547	0.003	0.0000	0.0000
2024/12/06	R053	07/08/2025	13.17 Call	Bond Future	15823.0100	15.8230	15845.3700	15.8454	0.141	0.0000	0.0000
2024/12/06	R053	07/08/2025	13.17 Put	Bond Future	805.4900	0.8055	824.7800	0.8248	2.395	0.0000	0.0000
2024/12/06	R053	06/11/2025		Bond Future	11.2971	104.0722	11.2957	104.0844	0.013	0.0000	0.0000
2024/12/06	R053	06/11/2025	11.76 Call	Bond Future	7757.0000	7.7570	7767.9800	7.7680	0.142	0.0000	0.0000
2024/12/06	R053	06/11/2025	11.76 Put	Bond Future	3899.1200	3.8991	3897.8500	3.8979	0.033	0.0000	0.0000
2024/12/06	R053	05/02/2026		Bond Future	11.4062	106.0395	11.4036	106.0618	0.023	0.0000	0.0000
2024/12/06	R053	05/02/2026	11.49 Call	Bond Future	6673.4100	6.6734	6565.2500	6.5653	1.621	0.0000	0.0000
2024/12/06	R053	05/02/2026	11.49 Put	Bond Future	5967.6500	5.9677	5837.2000	5.8372	2.186	0.0000	0.0000
2024/12/06	R186	06/02/2025		Bond Future	8.1670	105.4247	8.1554	105.4449	0.142	0.0000	0.0000
2024/12/06	R186	06/02/2025	9.03 Call	Bond Future	1504.8800	1.5049	1523.7600	1.5238	1.255	0.0000	0.0000
2024/12/06	R186	06/02/2025	9.03 Put	Bond Future	19.2900	0.0193	18.0000	0.0180	6.687	0.0000	0.0000
2024/12/06	R186	08/05/2025		Bond Future	8.1691	107.5524	8.1583	107.5688	0.132	0.0000	0.0000
2024/12/06	R186	08/05/2025	8.47 Call	Bond Future	732.7500	0.7328	746.9300	0.7469	1.935	0.0000	0.0000
2024/12/06	R186	08/05/2025	8.47 Put	Bond Future	278.3900	0.2784	276.1800	0.2762	0.794	0.0000	0.0000
2024/12/06	R186	07/08/2025	10.25 Call	Bond Future	2647.8700	2.6479	2666.9000	2.6669	0.719	0.0000	0.0000
2024/12/06	R186	07/08/2025	10.25 Put	Bond Future	53.0600	0.0531	57.2300	0.0572	7.859	0.0000	0.0000
2024/12/06	R186	07/08/2025	9.22 Put	Bond Future	174.3900	0.1744	182.4800	0.1825	4.639	0.0000	0.0000
2024/12/06	R186	07/08/2025	9.22 Call	Bond Future	1476.7800	1.4768	1499.7300	1.4997	1.554	0.0000	0.0000
2024/12/06	R186	07/08/2025		Bond Future	8.2005	104.3696	8.1889	104.3845	0.141	0.0000	0.0000
2024/12/06	R186	07/08/2025	9.68 Call	Bond Future	1991.0400	1.9910	2012.2700	2.0123	1.066	0.0000	0.0000
2024/12/06	R186	07/08/2025	9.68 Put	Bond Future	108.5800	0.1086	114.9500	0.1150	5.867	0.0000	0.0000
2024/12/06	R186	06/11/2025		Bond Future	8.2835	106.3882	8.2605	106.4125	0.277	0.0000	0.0000
2024/12/06	R186	06/11/2025	8.13 Call	Bond Future	432.5700	0.4326	430.7700	0.4308	0.416	0.0000	0.0000
2024/12/06	R186	06/11/2025	8.13 Put	Bond Future	595.3100	0.5953	569.1700	0.5692	4.391	0.0000	0.0000
2024/12/06	R186	05/02/2026		Bond Future	8.4755	103.0948	8.4333	103.1296	0.497	0.0000	0.0000
2024/12/06	R186	05/02/2026	8.43 Call	Bond Future	455.7400	0.4557	485.7800	0.4858	6.591	0.0000	0.0000
2024/12/06	R186	05/02/2026	8.43 Put	Bond Future	493.3300	0.4933	488.5400	0.4885	0.971	0.0000	0.0000
2024/12/06	R202	06/02/2025		Bond Future	270.4885	270.4885	270.0670	270.0670	0.156	0.0000	0.0000
2024/12/06	R202	06/02/2025	266.79 Call	Bond Future	3698.4800	3.6985	3277.0100	3.2770	11.396	0.0000	0.0000
2024/12/06	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/06	R202	08/05/2025		Bond Future	276.0135	276.0135	275.5723	275.5723	0.160	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	
2024/12/06	R202	08/05/2025	272.31 Call	Bond Future	3703.4900	3.7035	3262.3100	3.2623	11.913	0.0000	0.0000
2024/12/06	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/06	R202	07/08/2025		Bond Future	276.2860	276.2860	275.8305	275.8305	0.165	0.0000	0.0000
2024/12/06	R202	07/08/2025	271.60 Call	Bond Future	4686.0200	4.6860	4230.5400	4.2305	9.720	0.0000	0.0000
2024/12/06	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/06	R202	06/11/2025		Bond Future	281.6994	281.6994	281.2579	281.2579	0.157	0.0000	0.0000
2024/12/06	R202	06/11/2025	275.64 Call	Bond Future	6059.4100	6.0594	5617.9000	5.6179	7.286	0.0000	0.0000
2024/12/06	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/06	R202	05/02/2026		Bond Future	281.7518	281.7518	281.3274	281.3274	0.151	0.0000	0.0000
2024/12/06	R202	05/02/2026	277.82 Call	Bond Future	3931.8300	3.9318	3507.4300	3.5074	10.794	0.0000	0.0000
2024/12/06	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/06	R209	06/02/2025		Bond Future	10.4675	74.9345	10.4511	75.0205	0.156	0.0000	0.0000
2024/12/06	R209	06/02/2025	12.44 Call	Bond Future	9435.0800	9.4351	9520.5700	9.5206	0.906	0.0000	0.0000
2024/12/06	R209	06/02/2025	12.44 Put	Bond Future	8.5100	0.0085	8.0600	0.0081	5.288	0.0000	0.0000
2024/12/06	R209	08/05/2025		Bond Future	10.5468	73.2919	10.5305	73.3765	0.155	0.0000	0.0000
2024/12/06	R209	08/05/2025	11.89 Call	Bond Future	6883.9200	6.8839	6968.4800	6.9685	1.228	0.0000	0.0000
2024/12/06	R209	08/05/2025	11.89 Put	Bond Future	371.8100	0.3718	371.7800	0.3718	0.008	0.0000	0.0000
2024/12/06	R209	07/08/2025		Bond Future	10.6347	74.7411	10.6180	74.8259	0.157	0.0000	0.0000
2024/12/06	R209	07/08/2025	12.68 Call	Bond Future	9835.9100	9.8359	9916.8600	9.9169	0.823	0.0000	0.0000
2024/12/06	R209	07/08/2025	12.68 Put	Bond Future	373.1000	0.3731	369.2400	0.3692	1.035	0.0000	0.0000
2024/12/06	R209	06/11/2025		Bond Future	10.7346	73.0340	10.7160	73.1267	0.173	0.0000	0.0000
2024/12/06	R209	06/11/2025	11.27 Call	Bond Future	4833.8200	4.8338	4894.0800	4.8941	1.247	0.0000	0.0000
2024/12/06	R209	06/11/2025	11.27 Put	Bond Future	2229.0800	2.2291	2196.6100	2.1966	1.457	0.0000	0.0000
2024/12/06	R209	05/02/2026		Bond Future	10.8470	74.4161	10.8263	74.5175	0.191	0.0000	0.0000
2024/12/06	R209	05/02/2026	10.93 Call	Bond Future	3933.2200	3.9332	4024.5800	4.0246	2.323	0.0000	0.0000
2024/12/06	R209	05/02/2026	10.93 Put	Bond Future	3528.9200	3.5289	3518.8800	3.5189	0.285	0.0000	0.0000
2024/12/06	R210	06/02/2025		Bond Future	244.7117	244.7117	244.6971	244.6971	0.006	0.0000	0.0000
2024/12/06	R210	06/02/2025	239.61 Call	Bond Future	5101.7100	5.1017	5087.0700	5.0871	0.287	0.0000	0.0000
2024/12/06	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/06	R210	08/05/2025		Bond Future	246.3444	246.3444	246.3194	246.3194	0.010	0.0000	0.0000
2024/12/06	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/06	R210	08/05/2025	248.03 Put	Bond Future	1685.5700	1.6856	1710.5800	1.7106	1.484	0.0000	0.0000
2024/12/06	R210	07/08/2025		Bond Future	251.2758	251.2758	251.2454	251.2454	0.012	0.0000	0.0000
2024/12/06	R210	07/08/2025	248.44 Call	Bond Future	2835.8100	2.8358	2805.4300	2.8054	1.071	0.0000	0.0000
2024/12/06	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/06	R210	06/11/2025		Bond Future	252.7691	252.7691	252.7589	252.7589	0.004	0.0000	0.0000
2024/12/06	R210	06/11/2025	252.14 Call	Bond Future	629.0500	0.6291	618.9200	0.6189	1.610	0.0000	0.0000
2024/12/06	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	
2024/12/06	R210	05/02/2026		Bond Future	257.6199	257.6199	257.6327	257.6327	0.005	0.0000	0.0000
2024/12/06	R210	05/02/2026	253.10 Call	Bond Future	4519.8800	4.5199	4532.7400	4.5327	0.285	0.0000	0.0000
2024/12/06	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/06	R213	06/02/2025		Bond Future	9.3628	92.4404	9.3514	92.4883	0.121	0.0000	0.0000
2024/12/06	R213	06/02/2025	11.35 Call	Bond Future	7951.6300	7.9516	8002.6600	8.0027	0.642	0.0000	0.0000
2024/12/06	R213	06/02/2025	11.35 Put	Bond Future	7.8700	0.0079	11.0100	0.0110	39.898	0.0000	0.0000
2024/12/06	R213	08/05/2025		Bond Future	9.4235	90.7482	9.4125	90.7933	0.117	0.0000	0.0000
2024/12/06	R213	08/05/2025	10.52 Call	Bond Future	4695.3300	4.6953	4729.2700	4.7293	0.723	0.0000	0.0000
2024/12/06	R213	08/05/2025	10.52 Put	Bond Future	336.8600	0.3369	325.7400	0.3257	3.301	0.0000	0.0000
2024/12/06	R213	07/08/2025		Bond Future	9.4979	92.5432	9.4867	92.5873	0.117	0.0000	0.0000
2024/12/06	R213	07/08/2025	11.66 Call	Bond Future	8286.2700	8.2863	8327.5200	8.3275	0.498	0.0000	0.0000
2024/12/06	R213	07/08/2025	11.66 Put	Bond Future	210.1800	0.2102	207.2500	0.2073	1.394	0.0000	0.0000
2024/12/06	R213	06/11/2025		Bond Future	9.5961	90.7793	9.5823	90.8321	0.144	0.0000	0.0000
2024/12/06	R213	06/11/2025	10.05 Call	Bond Future	3334.5200	3.3345	3420.8400	3.4208	2.589	0.0000	0.0000
2024/12/06	R213	06/11/2025	10.05 Put	Bond Future	1624.8500	1.6249	1658.4100	1.6584	2.065	0.0000	0.0000
2024/12/06	R213	05/02/2026		Bond Future	9.7173	92.4989	9.7003	92.5612	0.175	0.0000	0.0000
2024/12/06	R213	05/02/2026	9.89 Call	Bond Future	2897.2400	2.8972	2944.5700	2.9446	1.634	0.0000	0.0000
2024/12/06	R213	05/02/2026	9.89 Put	Bond Future	2268.5600	2.2686	2253.6200	2.2536	0.659	0.0000	0.0000
2024/12/06	R214	06/02/2025	13.63 Call	Bond Future	13418.5900	13.4186	13424.2800	13.4243	0.042	0.0000	0.0000
2024/12/06	R214	06/02/2025	13.63 Put	Bond Future	0.4000	0.0004	0.3900	0.0004	2.500	0.0000	0.0000
2024/12/06	R214	06/02/2025	12.25 Put	Bond Future	48.2200	0.0482	47.8600	0.0479	0.747	0.0000	0.0000
2024/12/06	R214	06/02/2025	12.25 Call	Bond Future	7432.7100	7.4327	7438.0500	7.4381	0.072	0.0000	0.0000
2024/12/06	R214	06/02/2025	11.75 Put	Bond Future	174.3200	0.1743	173.3900	0.1734	0.534	0.0000	0.0000
2024/12/06	R214	06/02/2025	11.75 Call	Bond Future	5114.2600	5.1143	5119.0300	5.1190	0.093	0.0000	0.0000
2024/12/06	R214	06/02/2025		Bond Future	10.8243	70.3475	10.8233	70.3532	0.009	0.0000	0.0000
2024/12/06	R214	06/02/2025	12.71 Call	Bond Future	9521.1600	9.5212	9526.7200	9.5267	0.058	0.0000	0.0000
2024/12/06	R214	06/02/2025	12.71 Put	Bond Future	14.2900	0.0143	14.1500	0.0142	0.980	0.0000	0.0000
2024/12/06	R214	08/05/2025		Bond Future	10.9006	68.4636	10.9001	68.4666	0.005	0.0000	0.0000
2024/12/06	R214	08/05/2025	12.40 Call	Bond Future	7993.5600	7.9936	7972.8300	7.9728	0.259	0.0000	0.0000
2024/12/06	R214	08/05/2025	12.40 Put	Bond Future	344.3100	0.3443	320.5700	0.3206	6.895	0.0000	0.0000
2024/12/06	R214	07/08/2025		Bond Future	10.9849	69.8175	10.9846	69.8192	0.003	0.0000	0.0000
2024/12/06	R214	07/08/2025	12.97 Call	Bond Future	10175.4400	10.1754	10188.0200	10.1880	0.124	0.0000	0.0000
2024/12/06	R214	07/08/2025	12.97 Put	Bond Future	444.9400	0.4449	455.8100	0.4558	2.443	0.0000	0.0000
2024/12/06	R214	06/11/2025		Bond Future	11.0813	67.8672	11.0799	67.8748	0.013	0.0000	0.0000
2024/12/06	R214	06/11/2025	11.64 Call	Bond Future	5340.7500	5.3408	5338.0800	5.3381	0.050	0.0000	0.0000
2024/12/06	R214	06/11/2025	11.64 Put	Bond Future	2405.8500	2.4059	2395.5800	2.3956	0.427	0.0000	0.0000
2024/12/06	R214	05/02/2026		Bond Future	11.1892	69.1519	11.1866	69.1660	0.024	0.0000	0.0000
2024/12/06	R214	05/02/2026	11.26 Call	Bond Future	4199.2700	4.1993	4234.8600	4.2349	0.848	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	
2024/12/06	R214	05/02/2026	11.26 Put	Bond Future	3822.4800	3.8225	3843.9500	3.8440	0.562	0.0000	0.0000
2024/12/06	R248	06/02/2025	10.30 Put	Bond Future	5460.3200	5.4603	5455.6400	5.4556	0.086	0.0000	0.0000
2024/12/06	R248	06/02/2025	10.30 Call	Bond Future	182.7300	0.1827	185.3800	0.1854	1.450	0.0000	0.0000
2024/12/06	R248	06/02/2025	11.00 Put	Bond Future	1777.5300	1.7775	1776.9800	1.7770	0.031	0.0000	0.0000
2024/12/06	R248	06/02/2025	11.00 Call	Bond Future	1659.4800	1.6595	1666.2600	1.6663	0.409	0.0000	0.0000
2024/12/06	R248	06/02/2025	11.70 Call	Bond Future	4937.8400	4.9378	4945.8900	4.9459	0.163	0.0000	0.0000
2024/12/06	R248	06/02/2025	11.70 Put	Bond Future	396.9400	0.3969	397.6600	0.3977	0.181	0.0000	0.0000
2024/12/06	R248	06/02/2025		Bond Future	11.0169	85.1152	11.0158	85.1226	0.010	0.0000	0.0000
2024/12/06	R248	06/02/2025	12.71 Call	Bond Future	10532.3000	10.5323	10539.6200	10.5396	0.070	0.0000	0.0000
2024/12/06	R248	06/02/2025	12.71 Put	Bond Future	33.4500	0.0335	33.4400	0.0334	0.030	0.0000	0.0000
2024/12/06	R248	08/05/2025		Bond Future	11.0968	82.3857	11.0962	82.3898	0.005	0.0000	0.0000
2024/12/06	R248	08/05/2025	12.60 Call	Bond Future	9778.0900	9.7781	9794.1400	9.7941	0.164	0.0000	0.0000
2024/12/06	R248	08/05/2025	12.60 Put	Bond Future	448.8900	0.4489	460.8700	0.4609	2.669	0.0000	0.0000
2024/12/06	R248	07/08/2025		Bond Future	11.1846	84.0149	11.1843	84.0174	0.003	0.0000	0.0000
2024/12/06	R248	07/08/2025	13.21 Call	Bond Future	12560.9400	12.5609	12573.0500	12.5731	0.096	0.0000	0.0000
2024/12/06	R248	07/08/2025	13.21 Put	Bond Future	580.0500	0.5801	589.6500	0.5897	1.655	0.0000	0.0000
2024/12/06	R248	06/11/2025		Bond Future	11.2841	81.1963	11.2826	81.2059	0.013	0.0000	0.0000
2024/12/06	R248	06/11/2025	11.74 Call	Bond Future	6088.2900	6.0883	6093.5400	6.0935	0.086	0.0000	0.0000
2024/12/06	R248	06/11/2025	11.74 Put	Bond Future	3134.2500	3.1343	3129.8700	3.1299	0.140	0.0000	0.0000
2024/12/06	R248	05/02/2026		Bond Future	11.3951	82.7326	11.3924	82.7501	0.023	0.0000	0.0000
2024/12/06	R248	05/02/2026	11.46 Call	Bond Future	5208.0600	5.2081	5149.7100	5.1497	1.120	0.0000	0.0000
2024/12/06	R248	05/02/2026	11.46 Put	Bond Future	4783.0200	4.7830	4707.1800	4.7072	1.586	0.0000	0.0000
2024/12/06	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/06	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/06	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/06	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
<b>Total</b>											

