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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/12/2024 TO 09/12/2024

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
2024/12/09	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/09	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/09	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/09	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/09	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/09	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/09	2029	06/02/2025		Bond Future	135.0311	135.0311	135.0219	0.007	0.0000	0.0000
2024/12/09	2029	06/02/2025	132.40 Call	Bond Future	2631.1000	2.6311	2621.8900	0.350	0.0000	0.0000
2024/12/09	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/09	2029	08/05/2025		Bond Future	136.3707	136.3707	136.3617	0.007	0.0000	0.0000
2024/12/09	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/09	2029	08/05/2025	137.85 Put	Bond Future	1479.2600	1.4793	1488.2800	0.610	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	
2024/12/09	2029	07/08/2025		Bond Future	139.0981	139.0981	139.0895	139.0895	0.006	0.0000	0.0000
2024/12/09	2029	07/08/2025	137.41 Call	Bond Future	1688.1000	1.6881	1679.5100	1.6795	0.509	0.0000	0.0000
2024/12/09	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/09	2029	06/11/2025		Bond Future	140.3955	140.3955	140.3870	140.3870	0.006	0.0000	0.0000
2024/12/09	2029	06/11/2025	139.79 Call	Bond Future	605.4800	0.6055	597.0200	0.5970	1.397	0.0000	0.0000
2024/12/09	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/09	2029	05/02/2026		Bond Future	143.1034	143.1034	143.0954	143.0954	0.006	0.0000	0.0000
2024/12/09	2029	05/02/2026	140.11 Call	Bond Future	2993.4300	2.9934	2985.3600	2.9854	0.270	0.0000	0.0000
2024/12/09	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/09	2030	06/02/2025	8.68 Put	Bond Future	1497.0100	1.4970	1382.5300	1.3825	7.647	0.0000	0.0000
2024/12/09	2030	06/02/2025	8.68 Call	Bond Future	460.2900	0.4603	488.1400	0.4881	6.051	0.0000	0.0000
2024/12/09	2030	06/02/2025	9.18 Put	Bond Future	526.4600	0.5265	459.4300	0.4594	12.732	0.0000	0.0000
2024/12/09	2030	06/02/2025	9.18 Call	Bond Future	1417.1400	1.4171	1492.4400	1.4924	5.314	0.0000	0.0000
2024/12/09	2030	06/02/2025	9.69 Call	Bond Future	2943.6600	2.9437	3060.0900	3.0601	3.955	0.0000	0.0000
2024/12/09	2030	06/02/2025	9.69 Put	Bond Future	135.2300	0.1352	109.3300	0.1093	19.153	0.0000	0.0000
2024/12/09	2030	06/02/2025		Bond Future	8.9474	96.5032	8.9105	96.6455	0.413	0.0000	0.0000
2024/12/09	2030	06/02/2025	10.68 Call	Bond Future	6402.9700	6.4030	6543.4400	6.5434	2.194	0.0000	0.0000
2024/12/09	2030	06/02/2025	10.68 Put	Bond Future	5.8300	0.0058	3.9700	0.0040	31.904	0.0000	0.0000
2024/12/09	2030	08/05/2025	12.28 Call	Bond Future	11215.2800	11.2153	11360.2100	11.3602	1.292	0.0000	0.0000
2024/12/09	2030	08/05/2025	12.28 Put	Bond Future	3.0000	0.0030	2.4000	0.0024	20.000	0.0000	0.0000
2024/12/09	2030	08/05/2025	10.69 Put	Bond Future	115.3200	0.1153	101.6700	0.1017	11.837	0.0000	0.0000
2024/12/09	2030	08/05/2025	10.69 Call	Bond Future	6101.9000	6.1019	6233.7800	6.2338	2.161	0.0000	0.0000
2024/12/09	2030	08/05/2025	11.86 Call	Bond Future	9878.5400	9.8785	10022.4400	10.0224	1.457	0.0000	0.0000
2024/12/09	2030	08/05/2025	11.86 Put	Bond Future	9.4100	0.0094	7.7800	0.0078	17.322	0.0000	0.0000
2024/12/09	2030	08/05/2025	10.31 Put	Bond Future	207.0000	0.2070	185.0100	0.1850	10.623	0.0000	0.0000
2024/12/09	2030	08/05/2025	10.31 Call	Bond Future	4886.4000	4.8864	5009.9400	5.0099	2.528	0.0000	0.0000
2024/12/09	2030	08/05/2025		Bond Future	9.0026	98.4464	8.9632	98.5919	0.438	0.0000	0.0000
2024/12/09	2030	08/05/2025	9.93 Call	Bond Future	3716.5600	3.7166	3827.6900	3.8277	2.990	0.0000	0.0000
2024/12/09	2030	08/05/2025	9.93 Put	Bond Future	367.7500	0.3678	333.3500	0.3334	9.354	0.0000	0.0000
2024/12/09	2030	08/05/2025	8.68 Put	Bond Future	2023.6900	2.0237	1920.1800	1.9202	5.115	0.0000	0.0000
2024/12/09	2030	08/05/2025	8.68 Call	Bond Future	824.3100	0.8243	866.3300	0.8663	5.098	0.0000	0.0000
2024/12/09	2030	08/05/2025	9.18 Put	Bond Future	1076.0700	1.0761	1003.1700	1.0032	6.775	0.0000	0.0000
2024/12/09	2030	08/05/2025	9.18 Call	Bond Future	1728.1100	1.7281	1800.7400	1.8007	4.203	0.0000	0.0000
2024/12/09	2030	08/05/2025	9.99 Call	Bond Future	3896.2600	3.8963	4009.6800	4.0097	2.911	0.0000	0.0000
2024/12/09	2030	08/05/2025	9.99 Put	Bond Future	335.7800	0.3358	303.6700	0.3037	9.563	0.0000	0.0000
2024/12/09	2030	08/05/2025	8.95 Put	Bond Future	1455.8800	1.4559	1368.6800	1.3687	5.990	0.0000	0.0000
2024/12/09	2030	08/05/2025	8.95 Call	Bond Future	1261.6900	1.2617	1320.0200	1.3200	4.623	0.0000	0.0000
2024/12/09	2030	08/05/2025	9.45 Put	Bond Future	740.6700	0.7407	683.5900	0.6836	7.707	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	
2024/12/09	2030	08/05/2025	9.45 Call	Bond Future	2374.5100	2.3745	2462.9600	2.4630	3.725	0.0000	0.0000
2024/12/09	2030	07/08/2025		Bond Future	9.0741	96.3812	9.0319	96.5300	0.465	0.0000	0.0000
2024/12/09	2030	07/08/2025	11.11 Call	Bond Future	7058.1100	7.0581	7189.8900	7.1899	1.867	0.0000	0.0000
2024/12/09	2030	07/08/2025	11.11 Put	Bond Future	207.4500	0.2075	190.4400	0.1904	8.200	0.0000	0.0000
2024/12/09	2030	07/08/2025	12.12 Call	Bond Future	10066.5500	10.0666	10210.8400	10.2108	1.433	0.0000	0.0000
2024/12/09	2030	07/08/2025	12.12 Put	Bond Future	41.0600	0.0411	36.5600	0.0366	10.960	0.0000	0.0000
2024/12/09	2030	07/08/2025	10.48 Put	Bond Future	415.0600	0.4151	385.3200	0.3853	7.165	0.0000	0.0000
2024/12/09	2030	07/08/2025	10.48 Call	Bond Future	5212.0100	5.2120	5331.0600	5.3311	2.284	0.0000	0.0000
2024/12/09	2030	06/11/2025		Bond Future	9.1535	98.2530	9.1082	98.4051	0.495	0.0000	0.0000
2024/12/09	2030	06/11/2025	9.54 Call	Bond Future	2706.3100	2.7063	2791.5300	2.7915	3.149	0.0000	0.0000
2024/12/09	2030	06/11/2025	9.54 Put	Bond Future	1420.4200	1.4204	1353.5700	1.3536	4.706	0.0000	0.0000
2024/12/09	2030	05/02/2026		Bond Future	9.2574	96.1150	9.2085	96.2704	0.527	0.0000	0.0000
2024/12/09	2030	05/02/2026	9.49 Call	Bond Future	2551.6700	2.5517	2632.8100	2.6328	3.180	0.0000	0.0000
2024/12/09	2030	05/02/2026	9.49 Put	Bond Future	1815.5100	1.8155	1741.2800	1.7413	4.089	0.0000	0.0000
2024/12/09	2032	06/02/2025	9.42 Put	Bond Future	1616.4500	1.6165	1496.6900	1.4967	7.409	0.0000	0.0000
2024/12/09	2032	06/02/2025	9.42 Call	Bond Future	768.0200	0.7680	802.4700	0.8025	4.486	0.0000	0.0000
2024/12/09	2032	06/02/2025	9.92 Put	Bond Future	624.5000	0.6245	552.6000	0.5526	11.513	0.0000	0.0000
2024/12/09	2032	06/02/2025	9.92 Call	Bond Future	2193.7600	2.1938	2276.0700	2.2761	3.752	0.0000	0.0000
2024/12/09	2032	06/02/2025	10.61 Call	Bond Future	4918.8900	4.9189	5048.0200	5.0480	2.625	0.0000	0.0000
2024/12/09	2032	06/02/2025	10.61 Put	Bond Future	141.3200	0.1413	116.2400	0.1162	17.747	0.0000	0.0000
2024/12/09	2032	06/02/2025		Bond Future	9.5936	96.1919	9.5619	96.3461	0.330	0.0000	0.0000
2024/12/09	2032	06/02/2025	11.72 Call	Bond Future	9652.9100	9.6529	9804.6100	9.8046	1.572	0.0000	0.0000
2024/12/09	2032	06/02/2025	11.72 Put	Bond Future	8.8100	0.0088	6.3000	0.0063	28.490	0.0000	0.0000
2024/12/09	2032	08/05/2025		Bond Future	9.6634	93.9648	9.6301	94.1224	0.345	0.0000	0.0000
2024/12/09	2032	08/05/2025	10.91 Call	Bond Future	5977.5300	5.9775	6106.5200	6.1065	2.158	0.0000	0.0000
2024/12/09	2032	08/05/2025	10.91 Put	Bond Future	317.5200	0.3175	288.9000	0.2889	9.014	0.0000	0.0000
2024/12/09	2032	08/05/2025	9.42 Put	Bond Future	2395.7500	2.3958	2286.2300	2.2862	4.571	0.0000	0.0000
2024/12/09	2032	08/05/2025	9.42 Call	Bond Future	1236.9800	1.2370	1285.0700	1.2851	3.888	0.0000	0.0000
2024/12/09	2032	08/05/2025	9.92 Put	Bond Future	1278.9400	1.2789	1201.9200	1.2019	6.022	0.0000	0.0000
2024/12/09	2032	08/05/2025	9.92 Call	Bond Future	2481.1200	2.4811	2561.7100	2.5617	3.248	0.0000	0.0000
2024/12/09	2032	08/05/2025	10.97 Call	Bond Future	6211.9800	6.2120	6342.8700	6.3429	2.107	0.0000	0.0000
2024/12/09	2032	08/05/2025	10.97 Put	Bond Future	290.7200	0.2907	264.0000	0.2640	9.191	0.0000	0.0000
2024/12/09	2032	07/08/2025		Bond Future	9.7450	95.8208	9.7099	95.9820	0.360	0.0000	0.0000
2024/12/09	2032	07/08/2025	12.01 Call	Bond Future	9905.2300	9.9052	10050.2100	10.0502	1.464	0.0000	0.0000
2024/12/09	2032	07/08/2025	12.01 Put	Bond Future	215.7400	0.2157	199.5900	0.1996	7.486	0.0000	0.0000
2024/12/09	2032	06/11/2025		Bond Future	9.8415	93.5205	9.8044	93.6851	0.376	0.0000	0.0000
2024/12/09	2032	06/11/2025	10.42 Call	Bond Future	4358.2900	4.3583	4453.6300	4.4536	2.188	0.0000	0.0000
2024/12/09	2032	06/11/2025	10.42 Put	Bond Future	1833.7400	1.8337	1764.4500	1.7645	3.779	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	
2024/12/09	2032	05/02/2026		Bond Future	9.9564	95.2990	9.9172	95.4671	0.393	0.0000	0.0000
2024/12/09	2032	05/02/2026	10.16 Call	Bond Future	3575.8500	3.5759	3659.8800	3.6599	2.350	0.0000	0.0000
2024/12/09	2032	05/02/2026	10.16 Put	Bond Future	2707.2800	2.7073	2623.1700	2.6232	3.107	0.0000	0.0000
2024/12/09	2033	06/02/2025		Bond Future	129.3645	129.3645	129.5466	129.5466	0.141	0.0000	0.0000
2024/12/09	2033	06/02/2025	124.94 Call	Bond Future	4424.4800	4.4245	4606.6000	4.6066	4.116	0.0000	0.0000
2024/12/09	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/09	2033	08/05/2025		Bond Future	130.4894	130.4894	130.6756	130.6756	0.143	0.0000	0.0000
2024/12/09	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	55.6100	0.0556	100.000	0.0000	0.0000
2024/12/09	2033	08/05/2025	130.62 Put	Bond Future	130.5700	0.1306	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/12/09	2033	07/08/2025		Bond Future	133.0993	133.0993	133.2898	133.2898	0.143	0.0000	0.0000
2024/12/09	2033	07/08/2025	128.65 Call	Bond Future	4449.3400	4.4493	4639.7900	4.6398	4.280	0.0000	0.0000
2024/12/09	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/09	2033	06/11/2025		Bond Future	134.1784	134.1784	134.3729	134.3729	0.145	0.0000	0.0000
2024/12/09	2033	06/11/2025	133.14 Call	Bond Future	1038.4100	1.0384	1232.8500	1.2329	18.725	0.0000	0.0000
2024/12/09	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/09	2033	05/02/2026		Bond Future	136.7666	136.7666	136.9654	136.9654	0.145	0.0000	0.0000
2024/12/09	2033	05/02/2026	132.88 Call	Bond Future	3886.6100	3.8866	4085.3700	4.0854	5.114	0.0000	0.0000
2024/12/09	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/09	2037	06/02/2025		Bond Future	10.6664	85.7967	10.6142	86.1098	0.489	0.0000	0.0000
2024/12/09	2037	06/02/2025	12.76 Call	Bond Future	11343.1400	11.3431	11653.6300	11.6536	2.737	0.0000	0.0000
2024/12/09	2037	06/02/2025	12.76 Put	Bond Future	7.1500	0.0072	4.5700	0.0046	36.084	0.0000	0.0000
2024/12/09	2037	08/05/2025	12.55 Put	Bond Future	249.0400	0.2490	217.0100	0.2170	12.861	0.0000	0.0000
2024/12/09	2037	08/05/2025	12.55 Call	Bond Future	9929.9200	9.9299	10217.5500	10.2176	2.897	0.0000	0.0000
2024/12/09	2037	08/05/2025	13.30 Put	Bond Future	69.5200	0.0695	58.4300	0.0584	15.952	0.0000	0.0000
2024/12/09	2037	08/05/2025	13.30 Call	Bond Future	13341.0600	13.3411	13649.6300	13.6496	2.313	0.0000	0.0000
2024/12/09	2037	08/05/2025		Bond Future	10.7584	87.5242	10.7041	87.8438	0.504	0.0000	0.0000
2024/12/09	2037	08/05/2025	12.25 Call	Bond Future	8540.3900	8.5404	8815.8300	8.8158	3.225	0.0000	0.0000
2024/12/09	2037	08/05/2025	12.25 Put	Bond Future	368.0000	0.3680	323.7800	0.3238	12.016	0.0000	0.0000
2024/12/09	2037	08/05/2025	13.35 Put	Bond Future	63.0300	0.0630	52.8200	0.0528	16.199	0.0000	0.0000
2024/12/09	2037	08/05/2025	13.35 Call	Bond Future	13565.1300	13.5651	13874.5800	13.8746	2.281	0.0000	0.0000
2024/12/09	2037	07/08/2025		Bond Future	10.8616	84.9923	10.8052	85.3187	0.520	0.0000	0.0000
2024/12/09	2037	07/08/2025	13.01 Call	Bond Future	11623.1800	11.6232	11912.5000	11.9125	2.489	0.0000	0.0000
2024/12/09	2037	07/08/2025	13.01 Put	Bond Future	403.3900	0.4034	366.3200	0.3663	9.190	0.0000	0.0000
2024/12/09	2037	07/08/2025	12.17 Call	Bond Future	8046.1500	8.0462	8299.1300	8.2991	3.144	0.0000	0.0000
2024/12/09	2037	07/08/2025	12.17 Put	Bond Future	947.7700	0.9478	874.3600	0.8744	7.746	0.0000	0.0000
2024/12/09	2037	07/08/2025	11.42 Call	Bond Future	5016.0600	5.0161	5218.8400	5.2188	4.043	0.0000	0.0000
2024/12/09	2037	07/08/2025	11.42 Put	Bond Future	1879.7600	1.8798	1756.1500	1.7562	6.576	0.0000	0.0000
2024/12/09	2037	07/08/2025	10.55 Put	Bond Future	4012.1500	4.0122	3807.9600	3.8080	5.089	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	
2024/12/09	2037	07/08/2025	10.55 Call	Bond Future	2188.2900	2.1883	2310.4900	2.3105	5.584	0.0000	0.0000
2024/12/09	2037	07/08/2025	10.64 Put	Bond Future	3721.1600	3.7212	3525.8900	3.5259	5.248	0.0000	0.0000
2024/12/09	2037	07/08/2025	10.64 Call	Bond Future	2429.5700	2.4296	2560.6900	2.5607	5.397	0.0000	0.0000
2024/12/09	2037	07/08/2025	11.82 Call	Bond Future	6591.3400	6.5913	6823.4300	6.8234	3.521	0.0000	0.0000
2024/12/09	2037	07/08/2025	11.82 Put	Bond Future	1307.3800	1.3074	1213.0800	1.2131	7.213	0.0000	0.0000
2024/12/09	2037	07/08/2025	11.07 Call	Bond Future	3755.8300	3.7558	3928.3700	3.9284	4.594	0.0000	0.0000
2024/12/09	2037	07/08/2025	11.07 Put	Bond Future	2566.1000	2.5661	2412.2500	2.4123	5.995	0.0000	0.0000
2024/12/09	2037	07/08/2025	10.34 Put	Bond Future	4766.5100	4.7665	4541.7300	4.5417	4.716	0.0000	0.0000
2024/12/09	2037	07/08/2025	10.34 Call	Bond Future	1682.8100	1.6828	1784.4200	1.7844	6.038	0.0000	0.0000
2024/12/09	2037	06/11/2025		Bond Future	10.9676	86.6422	10.9089	86.9752	0.535	0.0000	0.0000
2024/12/09	2037	06/11/2025	11.63 Call	Bond Future	5984.8500	5.9849	6192.5600	6.1926	3.471	0.0000	0.0000
2024/12/09	2037	06/11/2025	11.63 Put	Bond Future	2349.4000	2.3494	2224.1100	2.2241	5.333	0.0000	0.0000
2024/12/09	2037	05/02/2026		Bond Future	11.0879	84.0317	11.0268	84.3715	0.552	0.0000	0.0000
2024/12/09	2037	05/02/2026	11.20 Call	Bond Future	4640.8600	4.6409	4814.1000	4.8141	3.733	0.0000	0.0000
2024/12/09	2037	05/02/2026	11.20 Put	Bond Future	4022.8800	4.0229	3856.3300	3.8563	4.140	0.0000	0.0000
2024/12/09	2038	06/02/2025		Bond Future	139.6823	139.6823	140.2066	140.2066	0.375	0.0000	0.0000
2024/12/09	2038	06/02/2025	135.23 Call	Bond Future	4452.3400	4.4523	4976.5700	4.9766	11.774	0.0000	0.0000
2024/12/09	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/09	2038	08/05/2025		Bond Future	142.5295	142.5295	143.0649	143.0649	0.376	0.0000	0.0000
2024/12/09	2038	08/05/2025	139.68 Call	Bond Future	2849.5200	2.8495	3384.9200	3.3849	18.789	0.0000	0.0000
2024/12/09	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/09	2038	07/08/2025		Bond Future	143.2469	143.2469	143.7934	143.7934	0.381	0.0000	0.0000
2024/12/09	2038	07/08/2025	139.56 Call	Bond Future	3686.9100	3.6869	4233.3800	4.2334	14.822	0.0000	0.0000
2024/12/09	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/09	2038	06/11/2025		Bond Future	146.0651	146.0651	146.6229	146.6229	0.382	0.0000	0.0000
2024/12/09	2038	06/11/2025	143.88 Call	Bond Future	2185.0500	2.1851	2742.8800	2.7429	25.529	0.0000	0.0000
2024/12/09	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/09	2038	05/02/2026		Bond Future	146.7098	146.7098	147.2786	147.2786	0.388	0.0000	0.0000
2024/12/09	2038	05/02/2026	143.20 Call	Bond Future	3509.8200	3.5098	4078.6200	4.0786	16.206	0.0000	0.0000
2024/12/09	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/09	2040	06/02/2025	11.00 Put	Bond Future	1517.4100	1.5174	1294.2800	1.2943	14.705	0.0000	0.0000
2024/12/09	2040	06/02/2025	11.00 Call	Bond Future	1685.7600	1.6858	1868.5300	1.8685	10.842	0.0000	0.0000
2024/12/09	2040	06/02/2025	11.70 Call	Bond Future	4844.2000	4.8442	5175.0400	5.1750	6.830	0.0000	0.0000
2024/12/09	2040	06/02/2025	11.70 Put	Bond Future	327.1700	0.3272	252.1100	0.2521	22.942	0.0000	0.0000
2024/12/09	2040	06/02/2025	12.20 Call	Bond Future	7515.0500	7.5151	7893.9900	7.8940	5.042	0.0000	0.0000
2024/12/09	2040	06/02/2025	12.20 Put	Bond Future	93.7800	0.0938	66.8200	0.0668	28.748	0.0000	0.0000
2024/12/09	2040	06/02/2025		Bond Future	10.9740	85.9132	10.9116	86.3191	0.569	0.0000	0.0000
2024/12/09	2040	06/02/2025	12.95 Call	Bond Future	11500.6400	11.5006	11901.8200	11.9018	3.488	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	
2024/12/09	2040	06/02/2025	12.95 Put	Bond Future	12.8600	0.0129	8.1400	0.0081	36.703	0.0000	0.0000
2024/12/09	2040	08/05/2025		Bond Future	11.0689	87.6429	11.0042	88.0573	0.585	0.0000	0.0000
2024/12/09	2040	08/05/2025	12.63 Call	Bond Future	9530.1200	9.5301	9892.1500	9.8922	3.799	0.0000	0.0000
2024/12/09	2040	08/05/2025	12.63 Put	Bond Future	386.7100	0.3867	334.3500	0.3344	13.540	0.0000	0.0000
2024/12/09	2040	08/05/2025	12.75 Put	Bond Future	332.7800	0.3328	286.5900	0.2866	13.880	0.0000	0.0000
2024/12/09	2040	08/05/2025	12.75 Call	Bond Future	10116.4700	10.1165	10484.6700	10.4847	3.640	0.0000	0.0000
2024/12/09	2040	08/05/2025	13.50 Put	Bond Future	101.4800	0.1015	84.3000	0.0843	16.929	0.0000	0.0000
2024/12/09	2040	08/05/2025	13.50 Call	Bond Future	13704.6800	13.7047	14101.8900	14.1019	2.898	0.0000	0.0000
2024/12/09	2040	08/05/2025	13.43 Put	Bond Future	115.3100	0.1153	96.1800	0.0962	16.590	0.0000	0.0000
2024/12/09	2040	08/05/2025	13.43 Call	Bond Future	13374.8700	13.3749	13770.1300	13.7701	2.955	0.0000	0.0000
2024/12/09	2040	07/08/2025		Bond Future	11.1745	84.8628	11.1072	85.2857	0.602	0.0000	0.0000
2024/12/09	2040	07/08/2025	13.29 Call	Bond Future	12317.1100	12.3171	12691.3100	12.6913	3.038	0.0000	0.0000
2024/12/09	2040	07/08/2025	13.29 Put	Bond Future	476.5600	0.4766	427.8400	0.4278	10.223	0.0000	0.0000
2024/12/09	2040	06/11/2025		Bond Future	11.2819	86.5098	11.2121	86.9412	0.618	0.0000	0.0000
2024/12/09	2040	06/11/2025	11.84 Call	Bond Future	6139.6300	6.1396	6403.5400	6.4035	4.298	0.0000	0.0000
2024/12/09	2040	06/11/2025	11.84 Put	Bond Future	2803.3800	2.8034	2635.8400	2.6358	5.976	0.0000	0.0000
2024/12/09	2040	05/02/2026		Bond Future	11.4026	83.6459	11.3301	84.0860	0.636	0.0000	0.0000
2024/12/09	2040	05/02/2026	11.49 Call	Bond Future	4935.8600	4.9359	5162.8900	5.1629	4.600	0.0000	0.0000
2024/12/09	2040	05/02/2026	11.49 Put	Bond Future	4410.3100	4.4103	4197.2500	4.1973	4.831	0.0000	0.0000
2024/12/09	2044	06/02/2025	11.50 Call	Bond Future	3440.1100	3.4401	3697.0400	3.6970	7.469	0.0000	0.0000
2024/12/09	2044	06/02/2025	11.50 Put	Bond Future	715.6000	0.7156	588.2100	0.5882	17.802	0.0000	0.0000
2024/12/09	2044	06/02/2025	11.15 Put	Bond Future	1472.7200	1.4727	1267.1000	1.2671	13.962	0.0000	0.0000
2024/12/09	2044	06/02/2025	11.15 Call	Bond Future	1927.6500	1.9277	2106.3500	2.1064	9.270	0.0000	0.0000
2024/12/09	2044	06/02/2025	10.65 Put	Bond Future	3514.5100	3.5145	3195.5200	3.1955	9.076	0.0000	0.0000
2024/12/09	2044	06/02/2025	10.65 Call	Bond Future	540.8800	0.5409	606.2100	0.6062	12.078	0.0000	0.0000
2024/12/09	2044	06/02/2025	13.75 Call	Bond Future	15126.4600	15.1265	15510.2700	15.5103	2.537	0.0000	0.0000
2024/12/09	2044	06/02/2025	13.75 Put	Bond Future	1.1600	0.0012	0.6500	0.0007	43.966	0.0000	0.0000
2024/12/09	2044	06/02/2025	12.50 Put	Bond Future	66.1300	0.0661	47.0700	0.0471	28.822	0.0000	0.0000
2024/12/09	2044	06/02/2025	12.50 Call	Bond Future	8737.7600	8.7378	9103.0200	9.1030	4.180	0.0000	0.0000
2024/12/09	2044	06/02/2025	12.00 Put	Bond Future	227.6400	0.2276	174.3900	0.1744	23.392	0.0000	0.0000
2024/12/09	2044	06/02/2025	12.00 Call	Bond Future	6020.8700	6.0209	6351.9400	6.3519	5.499	0.0000	0.0000
2024/12/09	2044	06/02/2025		Bond Future	11.0817	81.9376	11.0245	82.3219	0.516	0.0000	0.0000
2024/12/09	2044	06/02/2025	13.02 Call	Bond Future	11495.9600	11.4960	11874.3300	11.8743	3.291	0.0000	0.0000
2024/12/09	2044	06/02/2025	13.02 Put	Bond Future	17.4500	0.0175	11.5000	0.0115	34.097	0.0000	0.0000
2024/12/09	2044	08/05/2025		Bond Future	11.1725	83.5874	11.1132	83.9797	0.530	0.0000	0.0000
2024/12/09	2044	08/05/2025	12.72 Call	Bond Future	9658.2100	9.6582	9999.7900	9.9998	3.537	0.0000	0.0000
2024/12/09	2044	08/05/2025	12.72 Put	Bond Future	395.6200	0.3956	344.9100	0.3449	12.818	0.0000	0.0000
2024/12/09	2044	08/05/2025	Call	Bond Future	13.1700	0.0132	14.8400	0.0148	12.680	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	
2024/12/09	2044	08/05/2025	Put	Bond Future	16425.7600	16.4258	16035.1400	16.0351	2.378	0.0000	0.0000
2024/12/09	2044	08/05/2025	12.40 Call	Bond Future	8083.4300	8.0834	8405.4500	8.4055	3.984	0.0000	0.0000
2024/12/09	2044	08/05/2025	12.40 Put	Bond Future	590.0400	0.5900	519.7700	0.5198	11.909	0.0000	0.0000
2024/12/09	2044	08/05/2025	11.65 Call	Bond Future	4550.9000	4.5509	4799.7600	4.7998	5.468	0.0000	0.0000
2024/12/09	2044	08/05/2025	11.65 Put	Bond Future	1495.0900	1.4951	1351.6600	1.3517	9.593	0.0000	0.0000
2024/12/09	2044	08/05/2025	10.92 Put	Bond Future	3526.2000	3.5262	3275.1700	3.2752	7.119	0.0000	0.0000
2024/12/09	2044	08/05/2025	10.92 Call	Bond Future	1832.6700	1.8327	1973.9300	1.9739	7.708	0.0000	0.0000
2024/12/09	2044	07/08/2025		Bond Future	11.2727	80.8524	11.2113	81.2528	0.545	0.0000	0.0000
2024/12/09	2044	07/08/2025	13.34 Call	Bond Future	12353.5100	12.3535	12703.6000	12.7036	2.834	0.0000	0.0000
2024/12/09	2044	07/08/2025	13.34 Put	Bond Future	539.1200	0.5391	488.7700	0.4888	9.339	0.0000	0.0000
2024/12/09	2044	06/11/2025		Bond Future	11.3743	82.4214	11.3106	82.8300	0.559	0.0000	0.0000
2024/12/09	2044	06/11/2025	11.88 Call	Bond Future	6188.7800	6.1888	6432.6700	6.4327	3.941	0.0000	0.0000
2024/12/09	2044	06/11/2025	11.88 Put	Bond Future	3056.1200	3.0561	2891.4600	2.8915	5.388	0.0000	0.0000
2024/12/09	2044	05/02/2026		Bond Future	11.4877	79.6050	11.4217	80.0217	0.575	0.0000	0.0000
2024/12/09	2044	05/02/2026	11.56 Call	Bond Future	5112.4500	5.1125	5325.3100	5.3253	4.164	0.0000	0.0000
2024/12/09	2044	05/02/2026	11.56 Put	Bond Future	4660.1400	4.6601	4456.3100	4.4563	4.374	0.0000	0.0000
2024/12/09	2046	06/02/2025		Bond Future	122.5559	122.5559	122.3649	122.3649	0.156	0.0000	0.0000
2024/12/09	2046	06/02/2025	114.01 Call	Bond Future	8545.9300	8.5459	8354.8700	8.3549	2.236	0.0000	0.0000
2024/12/09	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/09	2046	08/05/2025		Bond Future	122.8339	122.8339	122.6394	122.6394	0.158	0.0000	0.0000
2024/12/09	2046	08/05/2025	121.97 Call	Bond Future	863.8700	0.8639	669.4100	0.6694	22.510	0.0000	0.0000
2024/12/09	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/09	2046	07/08/2025		Bond Future	125.2901	125.2901	125.0923	125.0923	0.158	0.0000	0.0000
2024/12/09	2046	07/08/2025	118.69 Call	Bond Future	6600.1400	6.6001	6402.3100	6.4023	2.997	0.0000	0.0000
2024/12/09	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/09	2046	06/11/2025		Bond Future	125.4921	125.4921	125.2904	125.2904	0.161	0.0000	0.0000
2024/12/09	2046	06/11/2025	125.41 Call	Bond Future	82.1100	0.0821	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/12/09	2046	06/11/2025	125.41 Put	Bond Future	0.0000	0.0000	119.5600	0.1196	100.000	0.0000	0.0000
2024/12/09	2046	05/02/2026		Bond Future	127.9111	127.9111	127.7059	127.7059	0.160	0.0000	0.0000
2024/12/09	2046	05/02/2026	121.65 Call	Bond Future	6261.0600	6.2611	6055.9400	6.0559	3.276	0.0000	0.0000
2024/12/09	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/09	2050	06/02/2025		Bond Future	122.2092	122.2092	121.9940	121.9940	0.176	0.0000	0.0000
2024/12/09	2050	06/02/2025	115.60 Call	Bond Future	6609.1900	6.6092	6394.0200	6.3940	3.256	0.0000	0.0000
2024/12/09	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/09	2050	08/05/2025		Bond Future	124.7004	124.7004	124.4812	124.4812	0.176	0.0000	0.0000
2024/12/09	2050	08/05/2025	121.16 Call	Bond Future	3540.3800	3.5404	3321.2300	3.3212	6.190	0.0000	0.0000
2024/12/09	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/09	2050	07/08/2025		Bond Future	124.8179	124.8179	124.5947	124.5947	0.179	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	
2024/12/09	2050	07/08/2025	119.89 Call	Bond Future	4927.8900	4.9279	4704.6800	4.7047	4.530	0.0000	0.0000
2024/12/09	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/09	2050	06/11/2025		Bond Future	127.2737	127.2737	127.0463	127.0463	0.179	0.0000	0.0000
2024/12/09	2050	06/11/2025	124.42 Call	Bond Future	2853.6800	2.8537	2626.3400	2.6263	7.967	0.0000	0.0000
2024/12/09	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/09	2050	05/02/2026		Bond Future	127.3071	127.3071	127.0755	127.0755	0.182	0.0000	0.0000
2024/12/09	2050	05/02/2026	122.82 Call	Bond Future	4487.1400	4.4871	4255.5300	4.2555	5.162	0.0000	0.0000
2024/12/09	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/09	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/09	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/09	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/09	AL37	06/02/2025		Index Future	1079.3100	1079.3100	1081.0000	1081.0000	0.157	0.0000	0.0000
2024/12/09	AL37	08/05/2025		Index Future	1101.0500	1101.0500	1102.7840	1102.7840	0.157	0.0000	0.0000
2024/12/09	AL37	07/08/2025		Index Future	1122.8200	1122.8200	1124.6010	1124.6010	0.159	0.0000	0.0000
2024/12/09	AL37	06/11/2025		Index Future	1144.6770	1144.6770	1146.5050	1146.5050	0.160	0.0000	0.0000
2024/12/09	AL37	05/02/2026		Index Future	1166.5280	1166.5280	1168.4040	1168.4040	0.161	0.0000	0.0000
2024/12/09	AL7T	06/02/2025		Index Future	1301.3040	1301.3040	1304.3770	1304.3770	0.236	0.0000	0.0000
2024/12/09	AL7T	08/05/2025		Index Future	1327.5160	1327.5160	1330.6640	1330.6640	0.237	0.0000	0.0000
2024/12/09	AL7T	07/08/2025		Index Future	1353.7630	1353.7630	1356.9880	1356.9880	0.238	0.0000	0.0000
2024/12/09	AL7T	06/11/2025		Index Future	1380.1160	1380.1160	1383.4190	1383.4190	0.239	0.0000	0.0000
2024/12/09	AL7T	05/02/2026		Index Future	1406.4620	1406.4620	1409.8430	1409.8430	0.240	0.0000	0.0000
2024/12/09	ALBI	06/02/2025		Index Future	1118.7770	1118.7770	1121.9330	1121.9330	0.282	0.0000	0.0000
2024/12/09	ALBI	08/05/2025		Index Future	1141.3120	1141.3120	1144.5430	1144.5430	0.283	0.0000	0.0000
2024/12/09	ALBI	07/08/2025		Index Future	1163.8780	1163.8780	1167.1850	1167.1850	0.284	0.0000	0.0000
2024/12/09	ALBI	06/11/2025		Index Future	1186.5340	1186.5340	1189.9190	1189.9190	0.285	0.0000	0.0000
2024/12/09	ALBI	05/02/2026		Index Future	1209.1850	1209.1850	1212.6470	1212.6470	0.286	0.0000	0.0000
2024/12/09	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/09	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/09	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/09	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/09	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/09	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/12/09	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/12/09	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/09	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/09	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/09	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/09	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/09	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/09	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.0000	0.0000
2024/12/09	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/09	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/09	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/09	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/09	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/09	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/12/09	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/09	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/09	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/09	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/09	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/09	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/09	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/09	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/09	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/09	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/09	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/09	ES33	06/02/2025		Bond Future	10.9246	84.2986	10.8822	84.5020	0.388	0.0000
2024/12/09	ES33	06/02/2025	13.34 Call	Bond Future	10567.0100	10.5670	10770.4400	10.7704	1.925	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
2024/12/09	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/12/09	ES33	08/05/2025		Bond Future	11.0368	82.2170	10.9924	82.4249	0.402	0.0000
2024/12/09	ES33	08/05/2025	12.73 Call	Bond Future	7444.9800	7.4450	7652.8600	7.6529	2.792	0.0000
2024/12/09	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/09	ES33	07/08/2025		Bond Future	11.1611	83.8603	11.1147	84.0726	0.416	0.0000
2024/12/09	ES33	07/08/2025	13.56 Call	Bond Future	10055.6500	10.0557	10268.0100	10.2680	2.112	0.0000
2024/12/09	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/09	ES33	06/11/2025		Bond Future	11.3044	81.7115	11.2558	81.9284	0.431	0.0000
2024/12/09	ES33	06/11/2025	12.01 Call	Bond Future	3061.2800	3.0613	3278.1300	3.2781	7.084	0.0000
2024/12/09	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/09	ES33	05/02/2026		Bond Future	11.4697	83.2832	11.4186	83.5046	0.446	0.0000
2024/12/09	ES33	05/02/2026	11.49 Call	Bond Future	87.7000	0.0877	309.0900	0.3091	252.440	0.0000
2024/12/09	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/09	ES42	06/02/2025		Bond Future	11.3839	80.9563	11.3368	81.2492	0.414	0.0000
2024/12/09	ES42	06/02/2025	13.71 Call	Bond Future	12562.7700	12.5628	12855.7000	12.8557	2.332	0.0000
2024/12/09	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/09	ES42	08/05/2025		Bond Future	11.4838	78.3393	11.4349	78.6384	0.426	0.0000
2024/12/09	ES42	08/05/2025	13.25 Call	Bond Future	9708.3700	9.7084	10007.5000	10.0075	3.081	0.0000
2024/12/09	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/09	ES42	07/08/2025		Bond Future	11.5898	79.9041	11.5391	80.2095	0.437	0.0000
2024/12/09	ES42	07/08/2025	13.79 Call	Bond Future	11631.8900	11.6319	11937.3600	11.9374	2.626	0.0000
2024/12/09	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/09	ES42	06/11/2025		Bond Future	11.7067	77.2087	11.6541	77.5204	0.450	0.0000
2024/12/09	ES42	06/11/2025	12.39 Call	Bond Future	3874.7800	3.8748	4186.5400	4.1865	8.046	0.0000
2024/12/09	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/09	ES42	05/02/2026		Bond Future	11.8342	78.6912	11.7795	79.0093	0.462	0.0000
2024/12/09	ES42	05/02/2026	11.85 Call	Bond Future	91.4800	0.0915	409.5800	0.4096	347.726	0.0000
2024/12/09	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/09	GOVI	06/02/2025		GOVI	1101.5140	1101.5140	1104.5590	1104.5590	0.276	0.0000
2024/12/09	GOVI	06/02/2025	972.00 Call	GOVI	1295140.0000	129.5140	1325590.0000	132.5590	2.351	0.0000
2024/12/09	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/09	GOVI	08/05/2025		GOVI	1123.7020	1123.7020	1126.8190	1126.8190	0.277	0.0000
2024/12/09	GOVI	08/05/2025	1,022.00 Call	GOVI	1017020.0000	101.7020	1048190.0000	104.8190	3.065	0.0000
2024/12/09	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/09	GOVI	07/08/2025		GOVI	1145.9190	1145.9190	1149.1110	1149.1110	0.279	0.0000
2024/12/09	GOVI	07/08/2025	1,011.00 Call	GOVI	1349190.0000	134.9190	1381110.0000	138.1110	2.366	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
2024/12/09	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/09	GOVI	06/11/2025		GOVI	1168.2260	1168.2260	1171.4920	0.280	0.0000	0.0000
2024/12/09	GOVI	06/11/2025	1,112. Call 00	GOVI	562260.0000	56.2260	594920.0000	5.809	0.0000	0.0000
2024/12/09	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/09	GOVI	05/02/2026		GOVI	1190.5270	1190.5270	1193.8690	0.281	0.0000	0.0000
2024/12/09	GOVI	05/02/2026	1,150. Call 00	GOVI	405270.0000	40.5270	438690.0000	8.246	0.0000	0.0000
2024/12/09	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/09	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/12/09	IGOV	06/02/2025		Index Future	376.8730	376.8730	376.8980	0.007	0.0000	0.0000
2024/12/09	IGOV	08/05/2025		Index Future	384.5560	384.5560	384.5850	0.008	0.0000	0.0000
2024/12/09	IGOV	07/08/2025		Index Future	392.2490	392.2490	392.2830	0.009	0.0000	0.0000
2024/12/09	IGOV	06/11/2025		Index Future	399.9730	399.9730	400.0110	0.010	0.0000	0.0000
2024/12/09	IGOV	05/02/2026		Index Future	407.6940	407.6940	407.7380	0.011	0.0000	0.0000
2024/12/09	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/12/09	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/12/09	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/12/09	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/12/09	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/12/09	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/12/09	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/12/09	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/12/09	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/12/09	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/12/09	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/12/09	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/12/09	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/12/09	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	0.000	0.0000	0.0000
2024/12/09	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	0.000	0.0000	0.0000
2024/12/09	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	0.000	0.0000	0.0000
2024/12/09	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	0.000	0.0000	0.0000
2024/12/09	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	0.000	0.0000	0.0000
2024/12/09	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	
2024/12/09	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/12/09	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/12/09	R033	06/02/2025		Bond Future	9.8389	104.5457	9.8020	104.7505	0.375	0.0000	0.0000
2024/12/09	R033	06/02/2025	10.33 Call	Bond Future	3188.2800	3.1883	3320.8900	3.3209	4.159	0.0000	0.0000
2024/12/09	R033	06/02/2025	10.33 Put	Bond Future	513.1600	0.5132	440.9300	0.4409	14.076	0.0000	0.0000
2024/12/09	R033	08/05/2025		Bond Future	9.9166	101.6023	9.8779	101.8116	0.390	0.0000	0.0000
2024/12/09	R033	08/05/2025	10.33 Call	Bond Future	3430.1200	3.4301	3552.1900	3.5522	3.559	0.0000	0.0000
2024/12/09	R033	08/05/2025	10.33 Put	Bond Future	1229.7500	1.2298	1142.5100	1.1425	7.094	0.0000	0.0000
2024/12/09	R033	07/08/2025		Bond Future	10.0054	103.6089	9.9647	103.8228	0.406	0.0000	0.0000
2024/12/09	R033	07/08/2025	10.33 Call	Bond Future	3656.9200	3.6569	3772.4500	3.7725	3.159	0.0000	0.0000
2024/12/09	R033	07/08/2025	10.33 Put	Bond Future	1970.6100	1.9706	1872.2700	1.8723	4.990	0.0000	0.0000
2024/12/09	R033	06/11/2025		Bond Future	10.1086	100.5766	10.0658	100.7950	0.423	0.0000	0.0000
2024/12/09	R033	06/11/2025	10.33 Call	Bond Future	3890.2700	3.8903	4001.3000	4.0013	2.854	0.0000	0.0000
2024/12/09	R033	06/11/2025	10.33 Put	Bond Future	2769.1300	2.7691	2661.7600	2.6618	3.877	0.0000	0.0000
2024/12/09	R033	05/02/2026		Bond Future	10.2292	102.4884	10.1841	102.7114	0.440	0.0000	0.0000
2024/12/09	R033	05/02/2026	10.49 Call	Bond Future	4340.0900	4.3401	4456.1900	4.4562	2.675	0.0000	0.0000
2024/12/09	R033	05/02/2026	10.49 Put	Bond Future	3061.4700	3.0615	2954.5400	2.9545	3.493	0.0000	0.0000
2024/12/09	R035	06/02/2025	10.10 Put	Bond Future	1897.2200	1.8972	1721.0900	1.7211	9.284	0.0000	0.0000
2024/12/09	R035	06/02/2025	10.10 Call	Bond Future	989.2700	0.9893	1058.1800	1.0582	6.966	0.0000	0.0000
2024/12/09	R035	06/02/2025	11.10 Call	Bond Future	4955.8200	4.9558	5159.3900	5.1594	4.108	0.0000	0.0000
2024/12/09	R035	06/02/2025	11.10 Put	Bond Future	210.3500	0.2104	168.8800	0.1689	19.715	0.0000	0.0000
2024/12/09	R035	06/02/2025	11.30 Call	Bond Future	5945.1900	5.9452	6162.5900	6.1626	3.657	0.0000	0.0000
2024/12/09	R035	06/02/2025	11.30 Put	Bond Future	125.7800	0.1258	98.1400	0.0981	21.975	0.0000	0.0000
2024/12/09	R035	06/02/2025	10.65 Call	Bond Future	2879.4600	2.8795	3033.3300	3.0333	5.344	0.0000	0.0000
2024/12/09	R035	06/02/2025	10.65 Put	Bond Future	618.2900	0.6183	527.1200	0.5271	14.746	0.0000	0.0000
2024/12/09	R035	06/02/2025	10.34 Put	Bond Future	1200.2800	1.2003	1061.8400	1.0618	11.534	0.0000	0.0000
2024/12/09	R035	06/02/2025	10.34 Call	Bond Future	1693.6200	1.6936	1800.2200	1.8002	6.294	0.0000	0.0000
2024/12/09	R035	06/02/2025	10.26 Put	Bond Future	1406.2800	1.4063	1255.0000	1.2550	10.757	0.0000	0.0000
2024/12/09	R035	06/02/2025	10.26 Call	Bond Future	1435.7300	1.4357	1529.4900	1.5295	6.530	0.0000	0.0000
2024/12/09	R035	06/02/2025		Bond Future	10.2549	95.4817	10.2129	95.7267	0.410	0.0000	0.0000
2024/12/09	R035	06/02/2025	12.41 Call	Bond Future	11465.3900	11.4654	11708.7400	11.7087	2.122	0.0000	0.0000
2024/12/09	R035	06/02/2025	12.41 Put	Bond Future	4.8500	0.0049	3.1600	0.0032	34.845	0.0000	0.0000
2024/12/09	R035	08/05/2025		Bond Future	10.3350	92.8940	10.2912	93.1443	0.424	0.0000	0.0000
2024/12/09	R035	08/05/2025	11.78 Call	Bond Future	8137.2400	8.1372	8349.0000	8.3490	2.602	0.0000	0.0000
2024/12/09	R035	08/05/2025	11.78 Put	Bond Future	370.3200	0.3703	331.8500	0.3319	10.388	0.0000	0.0000
2024/12/09	R035	08/05/2025	13.35 Call	Bond Future	15238.1300	15.2381	15484.7000	15.4847	1.618	0.0000	0.0000
2024/12/09	R035	08/05/2025	13.35 Put	Bond Future	21.8700	0.0219	18.2100	0.0182	16.735	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	
2024/12/09	R035	08/05/2025	12.70 Call	Bond Future	12333.4500	12.3335	12572.0300	12.5720	1.934	0.0000	0.0000
2024/12/09	R035	08/05/2025	12.70 Put	Bond Future	85.3900	0.0854	73.7400	0.0737	13.643	0.0000	0.0000
2024/12/09	R035	08/05/2025	11.46 Put	Bond Future	565.7800	0.5658	512.1700	0.5122	9.475	0.0000	0.0000
2024/12/09	R035	08/05/2025	11.46 Call	Bond Future	6692.4600	6.6925	6889.0800	6.8891	2.938	0.0000	0.0000
2024/12/09	R035	08/05/2025	11.70 Call	Bond Future	7772.8800	7.7729	7981.2500	7.9813	2.681	0.0000	0.0000
2024/12/09	R035	08/05/2025	11.70 Put	Bond Future	411.9500	0.4120	370.0900	0.3701	10.161	0.0000	0.0000
2024/12/09	R035	08/05/2025	10.95 Call	Bond Future	4511.1700	4.5112	4674.1500	4.6742	3.613	0.0000	0.0000
2024/12/09	R035	08/05/2025	10.95 Put	Bond Future	1090.5300	1.0905	1003.2800	1.0033	8.001	0.0000	0.0000
2024/12/09	R035	08/05/2025	10.44 Put	Bond Future	2030.4900	2.0305	1898.2300	1.8982	6.514	0.0000	0.0000
2024/12/09	R035	08/05/2025	10.44 Call	Bond Future	2627.2600	2.6273	2745.2300	2.7452	4.490	0.0000	0.0000
2024/12/09	R035	07/08/2025		Bond Future	10.4257	94.7293	10.3800	94.9849	0.438	0.0000	0.0000
2024/12/09	R035	07/08/2025	12.65 Call	Bond Future	11691.7800	11.6918	11919.7100	11.9197	1.949	0.0000	0.0000
2024/12/09	R035	07/08/2025	12.65 Put	Bond Future	334.2500	0.3343	306.6000	0.3066	8.272	0.0000	0.0000
2024/12/09	R035	06/11/2025		Bond Future	10.5317	92.0627	10.4840	92.3237	0.453	0.0000	0.0000
2024/12/09	R035	06/11/2025	11.20 Call	Bond Future	5767.4800	5.7675	5927.4600	5.9275	2.774	0.0000	0.0000
2024/12/09	R035	06/11/2025	11.20 Put	Bond Future	2215.7300	2.2157	2114.7700	2.1148	4.557	0.0000	0.0000
2024/12/09	R035	05/02/2026		Bond Future	10.6541	93.8140	10.6042	94.0803	0.469	0.0000	0.0000
2024/12/09	R035	05/02/2026	10.79 Call	Bond Future	4384.5700	4.3846	4518.2800	4.5183	3.050	0.0000	0.0000
2024/12/09	R035	05/02/2026	10.79 Put	Bond Future	3665.0700	3.6651	3532.4700	3.5325	3.618	0.0000	0.0000
2024/12/09	R038	06/02/2025		Bond Future	10.7814	104.6249	10.7240	105.0267	0.533	0.0000	0.0000
2024/12/09	R038	06/02/2025	11.24 Call	Bond Future	3789.0100	3.7890	4067.3400	4.0673	7.346	0.0000	0.0000
2024/12/09	R038	06/02/2025	11.24 Put	Bond Future	663.6500	0.6637	540.1700	0.5402	18.606	0.0000	0.0000
2024/12/09	R038	08/05/2025		Bond Future	10.8765	101.2414	10.8168	101.6516	0.549	0.0000	0.0000
2024/12/09	R038	08/05/2025	11.24 Call	Bond Future	4196.2400	4.1962	4441.3000	4.4413	5.840	0.0000	0.0000
2024/12/09	R038	08/05/2025	11.24 Put	Bond Future	1752.4100	1.7524	1587.2400	1.5872	9.425	0.0000	0.0000
2024/12/09	R038	07/08/2025		Bond Future	10.9806	103.2407	10.9184	103.6595	0.566	0.0000	0.0000
2024/12/09	R038	07/08/2025	11.24 Call	Bond Future	4526.8900	4.5269	4757.1900	4.7572	5.087	0.0000	0.0000
2024/12/09	R038	07/08/2025	11.24 Put	Bond Future	2806.8200	2.8068	2618.3700	2.6184	6.714	0.0000	0.0000
2024/12/09	R038	06/11/2025		Bond Future	11.0961	99.7594	11.0313	100.1867	0.584	0.0000	0.0000
2024/12/09	R038	06/11/2025	11.24 Call	Bond Future	4942.2400	4.9422	5163.0600	5.1631	4.468	0.0000	0.0000
2024/12/09	R038	06/11/2025	11.24 Put	Bond Future	4002.3000	4.0023	3795.8200	3.7958	5.159	0.0000	0.0000
2024/12/09	R038	06/11/2025	12.33 Call	Bond Future	9507.7900	9.5078	9818.0700	9.8181	3.263	0.0000	0.0000
2024/12/09	R038	06/11/2025	12.33 Put	Bond Future	1855.4200	1.8554	1738.4000	1.7384	6.307	0.0000	0.0000
2024/12/09	R038	06/11/2025	10.98 Put	Bond Future	4790.9100	4.7909	4558.3500	4.5584	4.854	0.0000	0.0000
2024/12/09	R038	06/11/2025	10.98 Call	Bond Future	4022.9400	4.0229	4217.6800	4.2177	4.841	0.0000	0.0000
2024/12/09	R038	05/02/2026		Bond Future	11.2250	101.6549	11.1575	102.0907	0.601	0.0000	0.0000
2024/12/09	R038	05/02/2026	11.44 Call	Bond Future	5718.8300	5.7188	5951.8400	5.9518	4.074	0.0000	0.0000
2024/12/09	R038	05/02/2026	11.44 Put	Bond Future	4349.2200	4.3492	4146.3900	4.1464	4.664	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	
2024/12/09	R053	06/02/2025		Bond Future	11.0245	109.4302	10.9673	109.9486	0.518	0.0000	0.0000
2024/12/09	R053	06/02/2025	12.94 Call	Bond Future	15076.8800	15.0769	15586.1900	15.5862	3.378	0.0000	0.0000
2024/12/09	R053	06/02/2025	12.94 Put	Bond Future	27.0000	0.0270	17.9300	0.0179	33.593	0.0000	0.0000
2024/12/09	R053	08/05/2025		Bond Future	11.1077	105.7660	11.0485	106.2952	0.533	0.0000	0.0000
2024/12/09	R053	08/05/2025	12.64 Call	Bond Future	12792.8900	12.7929	13248.4500	13.2485	3.561	0.0000	0.0000
2024/12/09	R053	08/05/2025	12.64 Put	Bond Future	594.0900	0.5941	520.4700	0.5205	12.392	0.0000	0.0000
2024/12/09	R053	07/08/2025		Bond Future	11.1975	107.8547	11.1362	108.3948	0.548	0.0000	0.0000
2024/12/09	R053	07/08/2025	13.17 Call	Bond Future	15845.3700	15.8454	16310.1800	16.3102	2.933	0.0000	0.0000
2024/12/09	R053	07/08/2025	13.17 Put	Bond Future	824.7800	0.8248	749.5100	0.7495	9.126	0.0000	0.0000
2024/12/09	R053	06/11/2025		Bond Future	11.2957	104.0844	11.2322	104.6354	0.563	0.0000	0.0000
2024/12/09	R053	06/11/2025	11.76 Call	Bond Future	7767.9800	7.7680	8097.4200	8.0974	4.241	0.0000	0.0000
2024/12/09	R053	06/11/2025	11.76 Put	Bond Future	3897.8500	3.8979	3676.2800	3.6763	5.684	0.0000	0.0000
2024/12/09	R053	05/02/2026		Bond Future	11.4036	106.0618	11.3376	106.6239	0.579	0.0000	0.0000
2024/12/09	R053	05/02/2026	11.49 Call	Bond Future	6565.2500	6.5653	6855.3900	6.8554	4.419	0.0000	0.0000
2024/12/09	R053	05/02/2026	11.49 Put	Bond Future	5837.2000	5.8372	5565.3000	5.5653	4.658	0.0000	0.0000
2024/12/09	R186	06/02/2025		Bond Future	8.1554	105.4449	8.1444	105.4639	0.134	0.0000	0.0000
2024/12/09	R186	06/02/2025	9.03 Call	Bond Future	1523.7600	1.5238	1539.8300	1.5398	1.055	0.0000	0.0000
2024/12/09	R186	06/02/2025	9.03 Put	Bond Future	18.0000	0.0180	15.0600	0.0151	16.333	0.0000	0.0000
2024/12/09	R186	08/05/2025		Bond Future	8.1583	107.5688	8.1453	107.5885	0.160	0.0000	0.0000
2024/12/09	R186	08/05/2025	8.47 Call	Bond Future	746.9300	0.7469	755.6300	0.7556	1.165	0.0000	0.0000
2024/12/09	R186	08/05/2025	8.47 Put	Bond Future	276.1800	0.2762	265.1600	0.2652	3.990	0.0000	0.0000
2024/12/09	R186	07/08/2025	10.25 Call	Bond Future	2666.9000	2.6669	2684.5200	2.6845	0.661	0.0000	0.0000
2024/12/09	R186	07/08/2025	10.25 Put	Bond Future	57.2300	0.0572	54.3200	0.0543	5.085	0.0000	0.0000
2024/12/09	R186	07/08/2025	9.22 Put	Bond Future	182.4800	0.1825	175.6200	0.1756	3.759	0.0000	0.0000
2024/12/09	R186	07/08/2025	9.22 Call	Bond Future	1499.7300	1.4997	1513.4000	1.5134	0.911	0.0000	0.0000
2024/12/09	R186	07/08/2025		Bond Future	8.1889	104.3845	8.1730	104.4050	0.194	0.0000	0.0000
2024/12/09	R186	07/08/2025	9.68 Call	Bond Future	2012.2700	2.0123	2027.8900	2.0279	0.776	0.0000	0.0000
2024/12/09	R186	07/08/2025	9.68 Put	Bond Future	114.9500	0.1150	110.0400	0.1100	4.271	0.0000	0.0000
2024/12/09	R186	06/11/2025		Bond Future	8.2605	106.4125	8.2404	106.4338	0.244	0.0000	0.0000
2024/12/09	R186	06/11/2025	8.13 Call	Bond Future	430.7700	0.4308	438.3900	0.4384	1.769	0.0000	0.0000
2024/12/09	R186	06/11/2025	8.13 Put	Bond Future	569.1700	0.5692	555.4600	0.5555	2.409	0.0000	0.0000
2024/12/09	R186	05/02/2026		Bond Future	8.4333	103.1296	8.4065	103.1518	0.318	0.0000	0.0000
2024/12/09	R186	05/02/2026	8.43 Call	Bond Future	485.7800	0.4858	495.2500	0.4953	1.949	0.0000	0.0000
2024/12/09	R186	05/02/2026	8.43 Put	Bond Future	488.5400	0.4885	475.8500	0.4759	2.598	0.0000	0.0000
2024/12/09	R202	06/02/2025		Bond Future	270.0670	270.0670	269.8467	269.8467	0.082	0.0000	0.0000
2024/12/09	R202	06/02/2025	266.79 Call	Bond Future	3277.0100	3.2770	3056.7000	3.0567	6.723	0.0000	0.0000
2024/12/09	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/09	R202	08/05/2025		Bond Future	275.5723	275.5723	275.3486	275.3486	0.081	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	
2024/12/09	R202	08/05/2025	272.31 Call	Bond Future	3262.3100	3.2623	3038.5900	3.0386	6.858	0.0000	0.0000
2024/12/09	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/09	R202	07/08/2025		Bond Future	275.8305	275.8305	275.6029	275.6029	0.083	0.0000	0.0000
2024/12/09	R202	07/08/2025	271.60 Call	Bond Future	4230.5400	4.2305	4002.8900	4.0029	5.381	0.0000	0.0000
2024/12/09	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/09	R202	06/11/2025		Bond Future	281.2579	281.2579	281.0270	281.0270	0.082	0.0000	0.0000
2024/12/09	R202	06/11/2025	275.64 Call	Bond Future	5617.9000	5.6179	5386.9700	5.3870	4.111	0.0000	0.0000
2024/12/09	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/09	R202	05/02/2026		Bond Future	281.3274	281.3274	281.0921	281.0921	0.084	0.0000	0.0000
2024/12/09	R202	05/02/2026	277.82 Call	Bond Future	3507.4300	3.5074	3272.0900	3.2721	6.710	0.0000	0.0000
2024/12/09	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/09	R209	06/02/2025		Bond Future	10.4511	75.0205	10.3991	75.2944	0.498	0.0000	0.0000
2024/12/09	R209	06/02/2025	12.44 Call	Bond Future	9520.5700	9.5206	9791.6600	9.7917	2.847	0.0000	0.0000
2024/12/09	R209	06/02/2025	12.44 Put	Bond Future	8.0600	0.0081	5.2200	0.0052	35.236	0.0000	0.0000
2024/12/09	R209	08/05/2025		Bond Future	10.5305	73.3765	10.4765	73.6562	0.513	0.0000	0.0000
2024/12/09	R209	08/05/2025	11.89 Call	Bond Future	6968.4800	6.9685	7204.6800	7.2047	3.390	0.0000	0.0000
2024/12/09	R209	08/05/2025	11.89 Put	Bond Future	371.7800	0.3718	328.2400	0.3282	11.711	0.0000	0.0000
2024/12/09	R209	07/08/2025		Bond Future	10.6180	74.8259	10.5620	75.1115	0.528	0.0000	0.0000
2024/12/09	R209	07/08/2025	12.68 Call	Bond Future	9916.8600	9.9169	10168.6100	10.1686	2.539	0.0000	0.0000
2024/12/09	R209	07/08/2025	12.68 Put	Bond Future	369.2400	0.3692	335.4200	0.3354	9.159	0.0000	0.0000
2024/12/09	R209	06/11/2025		Bond Future	10.7160	73.1267	10.6578	73.4181	0.543	0.0000	0.0000
2024/12/09	R209	06/11/2025	11.27 Call	Bond Future	4894.0800	4.8941	5070.2200	5.0702	3.599	0.0000	0.0000
2024/12/09	R209	06/11/2025	11.27 Put	Bond Future	2196.6100	2.1966	2081.3700	2.0814	5.246	0.0000	0.0000
2024/12/09	R209	05/02/2026		Bond Future	10.8263	74.5175	10.7658	74.8148	0.559	0.0000	0.0000
2024/12/09	R209	05/02/2026	10.93 Call	Bond Future	4024.5800	4.0246	4175.6700	4.1757	3.754	0.0000	0.0000
2024/12/09	R209	05/02/2026	10.93 Put	Bond Future	3518.8800	3.5189	3372.6900	3.3727	4.154	0.0000	0.0000
2024/12/09	R210	06/02/2025		Bond Future	244.6971	244.6971	244.9069	244.9069	0.086	0.0000	0.0000
2024/12/09	R210	06/02/2025	239.61 Call	Bond Future	5087.0700	5.0871	5296.8500	5.2969	4.124	0.0000	0.0000
2024/12/09	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/09	R210	08/05/2025		Bond Future	246.3194	246.3194	246.5342	246.5342	0.087	0.0000	0.0000
2024/12/09	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/09	R210	08/05/2025	248.03 Put	Bond Future	1710.5800	1.7106	1495.8400	1.4958	12.554	0.0000	0.0000
2024/12/09	R210	07/08/2025		Bond Future	251.2454	251.2454	251.4654	251.4654	0.088	0.0000	0.0000
2024/12/09	R210	07/08/2025	248.44 Call	Bond Future	2805.4300	2.8054	3025.4400	3.0254	7.842	0.0000	0.0000
2024/12/09	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/09	R210	06/11/2025		Bond Future	252.7589	252.7589	252.9837	252.9837	0.089	0.0000	0.0000
2024/12/09	R210	06/11/2025	252.14 Call	Bond Future	618.9200	0.6189	843.7400	0.8437	36.325	0.0000	0.0000
2024/12/09	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	
2024/12/09	R210	05/02/2026		Bond Future	257.6327	257.6327	257.8629	257.8629	0.089	0.0000	0.0000
2024/12/09	R210	05/02/2026	253.10 Call	Bond Future	4532.7400	4.5327	4762.9000	4.7629	5.078	0.0000	0.0000
2024/12/09	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/09	R213	06/02/2025		Bond Future	9.3514	92.4883	9.3145	92.6449	0.395	0.0000	0.0000
2024/12/09	R213	06/02/2025	11.35 Call	Bond Future	8002.6600	8.0027	8156.1300	8.1561	1.918	0.0000	0.0000
2024/12/09	R213	06/02/2025	11.35 Put	Bond Future	11.0100	0.0110	7.8700	0.0079	28.520	0.0000	0.0000
2024/12/09	R213	08/05/2025		Bond Future	9.4125	90.7933	9.3735	90.9534	0.414	0.0000	0.0000
2024/12/09	R213	08/05/2025	10.52 Call	Bond Future	4729.2700	4.7293	4857.8200	4.8578	2.718	0.0000	0.0000
2024/12/09	R213	08/05/2025	10.52 Put	Bond Future	325.7400	0.3257	294.1800	0.2942	9.689	0.0000	0.0000
2024/12/09	R213	07/08/2025		Bond Future	9.4867	92.5873	9.4455	92.7509	0.435	0.0000	0.0000
2024/12/09	R213	07/08/2025	11.66 Call	Bond Future	8327.5200	8.3275	8474.1700	8.4742	1.761	0.0000	0.0000
2024/12/09	R213	07/08/2025	11.66 Put	Bond Future	207.2500	0.2073	190.3000	0.1903	8.179	0.0000	0.0000
2024/12/09	R213	06/11/2025		Bond Future	9.5823	90.8321	9.5385	90.9992	0.457	0.0000	0.0000
2024/12/09	R213	06/11/2025	10.05 Call	Bond Future	3420.8400	3.4208	3515.9800	3.5160	2.781	0.0000	0.0000
2024/12/09	R213	06/11/2025	10.05 Put	Bond Future	1658.4100	1.6584	1586.3800	1.5864	4.343	0.0000	0.0000
2024/12/09	R213	05/02/2026		Bond Future	9.7003	92.5612	9.6537	92.7319	0.480	0.0000	0.0000
2024/12/09	R213	05/02/2026	9.89 Call	Bond Future	2944.5700	2.9446	3031.4000	3.0314	2.949	0.0000	0.0000
2024/12/09	R213	05/02/2026	9.89 Put	Bond Future	2253.6200	2.2536	2169.7300	2.1697	3.722	0.0000	0.0000
2024/12/09	R214	06/02/2025	13.63 Call	Bond Future	13424.2800	13.4243	13747.7200	13.7477	2.409	0.0000	0.0000
2024/12/09	R214	06/02/2025	13.63 Put	Bond Future	0.3900	0.0004	0.2100	0.0002	46.154	0.0000	0.0000
2024/12/09	R214	06/02/2025	12.25 Put	Bond Future	47.8600	0.0479	33.6400	0.0336	29.712	0.0000	0.0000
2024/12/09	R214	06/02/2025	12.25 Call	Bond Future	7438.0500	7.4381	7747.4500	7.7475	4.160	0.0000	0.0000
2024/12/09	R214	06/02/2025	11.75 Put	Bond Future	173.3900	0.1734	131.6600	0.1317	24.067	0.0000	0.0000
2024/12/09	R214	06/02/2025	11.75 Call	Bond Future	5119.0300	5.1190	5400.9200	5.4009	5.507	0.0000	0.0000
2024/12/09	R214	06/02/2025		Bond Future	10.8233	70.3532	10.7662	70.6768	0.528	0.0000	0.0000
2024/12/09	R214	06/02/2025	12.71 Call	Bond Future	9526.7200	9.5267	9845.4600	9.8455	3.346	0.0000	0.0000
2024/12/09	R214	06/02/2025	12.71 Put	Bond Future	14.1500	0.0142	9.2700	0.0093	34.488	0.0000	0.0000
2024/12/09	R214	08/05/2025		Bond Future	10.9001	68.4666	10.8411	68.7969	0.541	0.0000	0.0000
2024/12/09	R214	08/05/2025	12.40 Call	Bond Future	7972.8300	7.9728	8261.2600	8.2613	3.618	0.0000	0.0000
2024/12/09	R214	08/05/2025	12.40 Put	Bond Future	320.5700	0.3206	278.6600	0.2787	13.074	0.0000	0.0000
2024/12/09	R214	07/08/2025		Bond Future	10.9846	69.8192	10.9236	70.1564	0.555	0.0000	0.0000
2024/12/09	R214	07/08/2025	12.97 Call	Bond Future	10188.0200	10.1880	10482.1300	10.4821	2.887	0.0000	0.0000
2024/12/09	R214	07/08/2025	12.97 Put	Bond Future	455.8100	0.4558	412.7800	0.4128	9.440	0.0000	0.0000
2024/12/09	R214	06/11/2025		Bond Future	11.0799	67.8748	11.0168	68.2188	0.570	0.0000	0.0000
2024/12/09	R214	06/11/2025	11.64 Call	Bond Future	5338.0800	5.3381	5548.8100	5.5488	3.948	0.0000	0.0000
2024/12/09	R214	06/11/2025	11.64 Put	Bond Future	2395.5800	2.3956	2262.3400	2.2623	5.562	0.0000	0.0000
2024/12/09	R214	05/02/2026		Bond Future	11.1866	69.1660	11.1212	69.5169	0.584	0.0000	0.0000
2024/12/09	R214	05/02/2026	11.26 Call	Bond Future	4234.8600	4.2349	4414.1200	4.4141	4.233	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	
2024/12/09	R214	05/02/2026	11.26 Put	Bond Future	3843.9500	3.8440	3672.3500	3.6724	4.464	0.0000	0.0000
2024/12/09	R248	06/02/2025	10.30 Put	Bond Future	5455.6400	5.4556	5079.9000	5.0799	6.887	0.0000	0.0000
2024/12/09	R248	06/02/2025	10.30 Call	Bond Future	185.3800	0.1854	210.6100	0.2106	13.610	0.0000	0.0000
2024/12/09	R248	06/02/2025	11.00 Put	Bond Future	1776.9800	1.7770	1541.7100	1.5417	13.240	0.0000	0.0000
2024/12/09	R248	06/02/2025	11.00 Call	Bond Future	1666.2600	1.6663	1831.9600	1.8320	9.944	0.0000	0.0000
2024/12/09	R248	06/02/2025	11.70 Call	Bond Future	4945.8900	4.9459	5262.9900	5.2630	6.411	0.0000	0.0000
2024/12/09	R248	06/02/2025	11.70 Put	Bond Future	397.6600	0.3977	313.7900	0.3138	21.091	0.0000	0.0000
2024/12/09	R248	06/02/2025		Bond Future	11.0158	85.1226	10.9587	85.5235	0.519	0.0000	0.0000
2024/12/09	R248	06/02/2025	12.71 Call	Bond Future	10539.6200	10.5396	10929.9300	10.9299	3.703	0.0000	0.0000
2024/12/09	R248	06/02/2025	12.71 Put	Bond Future	33.4400	0.0334	22.7800	0.0228	31.878	0.0000	0.0000
2024/12/09	R248	08/05/2025		Bond Future	11.0962	82.3898	11.0371	82.7990	0.533	0.0000	0.0000
2024/12/09	R248	08/05/2025	12.60 Call	Bond Future	9794.1400	9.7941	10146.0600	10.1461	3.593	0.0000	0.0000
2024/12/09	R248	08/05/2025	12.60 Put	Bond Future	460.8700	0.4609	403.5600	0.4036	12.435	0.0000	0.0000
2024/12/09	R248	07/08/2025		Bond Future	11.1843	84.0174	11.1230	84.4351	0.547	0.0000	0.0000
2024/12/09	R248	07/08/2025	13.21 Call	Bond Future	12573.0500	12.5731	12936.0100	12.9360	2.887	0.0000	0.0000
2024/12/09	R248	07/08/2025	13.21 Put	Bond Future	589.6500	0.5897	534.8900	0.5349	9.287	0.0000	0.0000
2024/12/09	R248	06/11/2025		Bond Future	11.2826	81.2059	11.2192	81.6321	0.562	0.0000	0.0000
2024/12/09	R248	06/11/2025	11.74 Call	Bond Future	6093.5400	6.0935	6346.4500	6.3465	4.150	0.0000	0.0000
2024/12/09	R248	06/11/2025	11.74 Put	Bond Future	3129.8700	3.1299	2956.6200	2.9566	5.535	0.0000	0.0000
2024/12/09	R248	05/02/2026		Bond Future	11.3924	82.7501	11.3266	83.1847	0.577	0.0000	0.0000
2024/12/09	R248	05/02/2026	11.46 Call	Bond Future	5149.7100	5.1497	5371.8300	5.3718	4.313	0.0000	0.0000
2024/12/09	R248	05/02/2026	11.46 Put	Bond Future	4707.1800	4.7072	4494.7000	4.4947	4.514	0.0000	0.0000
2024/12/09	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/09	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/09	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/09	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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