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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

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
2024/12/12	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/12	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/12	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/12	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/12	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/12	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/12	2029	06/02/2025		Bond Future	135.0843	135.0843	134.9124	0.127	0.0000	0.0000
2024/12/12	2029	06/02/2025	132.40 Call	Bond Future	2684.3100	2.6843	2512.4300	6.403	0.0000	0.0000
2024/12/12	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/12	2029	08/05/2025		Bond Future	136.4318	136.4318	136.2568	0.128	0.0000	0.0000
2024/12/12	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/12	2029	08/05/2025	137.85 Put	Bond Future	1418.2200	1.4182	1593.1600	12.335	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	
2024/12/12	2029	07/08/2025		Bond Future	139.1636	139.1636	138.9858	138.9858	0.128	0.0000	0.0000
2024/12/12	2029	07/08/2025	137.41 Call	Bond Future	1753.6400	1.7536	1575.7900	1.5758	10.142	0.0000	0.0000
2024/12/12	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/12	2029	06/11/2025		Bond Future	140.4700	140.4700	140.2890	140.2890	0.129	0.0000	0.0000
2024/12/12	2029	06/11/2025	139.79 Call	Bond Future	679.9700	0.6800	498.9800	0.4990	26.617	0.0000	0.0000
2024/12/12	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/12	2029	05/02/2026		Bond Future	143.1827	143.1827	142.9988	142.9988	0.128	0.0000	0.0000
2024/12/12	2029	05/02/2026	140.11 Call	Bond Future	3072.6600	3.0727	2888.7600	2.8888	5.985	0.0000	0.0000
2024/12/12	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/12	2030	06/02/2025	8.68 Put	Bond Future	1430.1300	1.4301	1277.6300	1.2776	10.663	0.0000	0.0000
2024/12/12	2030	06/02/2025	8.68 Call	Bond Future	444.1100	0.4441	513.5300	0.5135	15.631	0.0000	0.0000
2024/12/12	2030	06/02/2025	9.18 Put	Bond Future	475.3300	0.4753	399.9100	0.3999	15.867	0.0000	0.0000
2024/12/12	2030	06/02/2025	9.18 Call	Bond Future	1416.7100	1.4167	1563.2100	1.5632	10.341	0.0000	0.0000
2024/12/12	2030	06/02/2025	9.69 Call	Bond Future	2970.5900	2.9706	3168.7400	3.1687	6.670	0.0000	0.0000
2024/12/12	2030	06/02/2025	9.69 Put	Bond Future	111.4600	0.1115	87.6900	0.0877	21.326	0.0000	0.0000
2024/12/12	2030	06/02/2025		Bond Future	8.9343	96.5539	8.8768	96.7758	0.644	0.0000	0.0000
2024/12/12	2030	06/02/2025	10.68 Call	Bond Future	6451.6200	6.4516	6672.4000	6.6724	3.422	0.0000	0.0000
2024/12/12	2030	06/02/2025	10.68 Put	Bond Future	3.7800	0.0038	2.6400	0.0026	30.159	0.0000	0.0000
2024/12/12	2030	08/05/2025	12.28 Call	Bond Future	11268.3300	11.2683	11494.6100	11.4946	2.008	0.0000	0.0000
2024/12/12	2030	08/05/2025	12.28 Put	Bond Future	2.4100	0.0024	1.9300	0.0019	19.917	0.0000	0.0000
2024/12/12	2030	08/05/2025	10.69 Put	Bond Future	103.8500	0.1039	89.7400	0.0897	13.587	0.0000	0.0000
2024/12/12	2030	08/05/2025	10.69 Call	Bond Future	6144.0700	6.1441	6356.7200	6.3567	3.461	0.0000	0.0000
2024/12/12	2030	08/05/2025	11.86 Call	Bond Future	9930.6100	9.9306	10155.9600	10.1560	2.269	0.0000	0.0000
2024/12/12	2030	08/05/2025	11.86 Put	Bond Future	7.8400	0.0078	6.4300	0.0064	17.985	0.0000	0.0000
2024/12/12	2030	08/05/2025	10.31 Put	Bond Future	189.6400	0.1896	165.6200	0.1656	12.666	0.0000	0.0000
2024/12/12	2030	08/05/2025	10.31 Call	Bond Future	4922.6800	4.9227	5125.4200	5.1254	4.118	0.0000	0.0000
2024/12/12	2030	08/05/2025		Bond Future	8.9880	98.5000	8.9267	98.7268	0.682	0.0000	0.0000
2024/12/12	2030	08/05/2025	9.93 Call	Bond Future	3744.9500	3.7450	3931.8800	3.9319	4.992	0.0000	0.0000
2024/12/12	2030	08/05/2025	9.93 Put	Bond Future	342.5000	0.3425	302.6700	0.3027	11.629	0.0000	0.0000
2024/12/12	2030	08/05/2025	8.68 Put	Bond Future	1969.0800	1.9691	1825.0500	1.8251	7.315	0.0000	0.0000
2024/12/12	2030	08/05/2025	8.68 Call	Bond Future	823.3400	0.8233	906.0700	0.9061	10.048	0.0000	0.0000
2024/12/12	2030	08/05/2025	9.18 Put	Bond Future	1031.5700	1.0316	936.8700	0.9369	9.180	0.0000	0.0000
2024/12/12	2030	08/05/2025	9.18 Call	Bond Future	1737.2500	1.7373	1869.3100	1.8693	7.602	0.0000	0.0000
2024/12/12	2030	08/05/2025	9.99 Call	Bond Future	3926.0500	3.9261	4115.9700	4.1160	4.837	0.0000	0.0000
2024/12/12	2030	08/05/2025	9.99 Put	Bond Future	311.9300	0.3119	275.0900	0.2751	11.810	0.0000	0.0000
2024/12/12	2030	08/05/2025	8.95 Put	Bond Future	1406.0400	1.4060	1288.9400	1.2889	8.328	0.0000	0.0000
2024/12/12	2030	08/05/2025	8.95 Call	Bond Future	1265.4900	1.2655	1375.1500	1.3752	8.665	0.0000	0.0000
2024/12/12	2030	08/05/2025	9.45 Put	Bond Future	703.2100	0.7032	632.0200	0.6320	10.124	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	
2024/12/12	2030	08/05/2025	9.45 Call	Bond Future	2390.6900	2.3907	2546.2600	2.5463	6.507	0.0000	0.0000
2024/12/12	2030	07/08/2025		Bond Future	9.0579	96.4383	8.9923	96.6699	0.725	0.0000	0.0000
2024/12/12	2030	07/08/2025	11.11 Call	Bond Future	7102.2300	7.1022	7314.4700	7.3145	2.988	0.0000	0.0000
2024/12/12	2030	07/08/2025	11.11 Put	Bond Future	194.5100	0.1945	175.1000	0.1751	9.979	0.0000	0.0000
2024/12/12	2030	07/08/2025	12.12 Call	Bond Future	10119.8500	10.1199	10346.8100	10.3468	2.243	0.0000	0.0000
2024/12/12	2030	07/08/2025	12.12 Put	Bond Future	37.3000	0.0373	32.6100	0.0326	12.574	0.0000	0.0000
2024/12/12	2030	07/08/2025	10.48 Put	Bond Future	394.1900	0.3942	358.2700	0.3583	9.112	0.0000	0.0000
2024/12/12	2030	07/08/2025	10.48 Call	Bond Future	5248.2000	5.2482	5443.9300	5.4439	3.729	0.0000	0.0000
2024/12/12	2030	06/11/2025		Bond Future	9.1355	98.3135	9.0651	98.5500	0.770	0.0000	0.0000
2024/12/12	2030	06/11/2025	9.54 Call	Bond Future	2729.0000	2.7290	2874.0700	2.8741	5.316	0.0000	0.0000
2024/12/12	2030	06/11/2025	9.54 Put	Bond Future	1382.6000	1.3826	1291.1500	1.2912	6.614	0.0000	0.0000
2024/12/12	2030	05/02/2026		Bond Future	9.2372	96.1791	9.1614	96.4206	0.820	0.0000	0.0000
2024/12/12	2030	05/02/2026	9.49 Call	Bond Future	2575.4400	2.5754	2712.6800	2.7127	5.329	0.0000	0.0000
2024/12/12	2030	05/02/2026	9.49 Put	Bond Future	1775.1900	1.7752	1670.9700	1.6710	5.871	0.0000	0.0000
2024/12/12	2032	06/02/2025	9.42 Put	Bond Future	1497.7600	1.4978	1412.3300	1.4123	5.704	0.0000	0.0000
2024/12/12	2032	06/02/2025	9.42 Call	Bond Future	770.7700	0.7708	814.2000	0.8142	5.635	0.0000	0.0000
2024/12/12	2032	06/02/2025	9.92 Put	Bond Future	543.9300	0.5439	499.5900	0.4996	8.152	0.0000	0.0000
2024/12/12	2032	06/02/2025	9.92 Call	Bond Future	2234.6300	2.2346	2319.1500	2.3192	3.782	0.0000	0.0000
2024/12/12	2032	06/02/2025	10.61 Call	Bond Future	5009.3500	5.0094	5125.5200	5.1255	2.319	0.0000	0.0000
2024/12/12	2032	06/02/2025	10.61 Put	Bond Future	110.3400	0.1103	97.6500	0.0977	11.501	0.0000	0.0000
2024/12/12	2032	06/02/2025		Bond Future	9.5686	96.3133	9.5422	96.4422	0.276	0.0000	0.0000
2024/12/12	2032	06/02/2025	11.72 Call	Bond Future	9771.0600	9.7711	9898.9700	9.8990	1.309	0.0000	0.0000
2024/12/12	2032	06/02/2025	11.72 Put	Bond Future	5.5200	0.0055	4.5700	0.0046	17.210	0.0000	0.0000
2024/12/12	2032	08/05/2025		Bond Future	9.6368	94.0906	9.6090	94.2223	0.289	0.0000	0.0000
2024/12/12	2032	08/05/2025	10.91 Call	Bond Future	6071.7400	6.0717	6185.6100	6.1856	1.875	0.0000	0.0000
2024/12/12	2032	08/05/2025	10.91 Put	Bond Future	285.9700	0.2860	268.1400	0.2681	6.235	0.0000	0.0000
2024/12/12	2032	08/05/2025	9.42 Put	Bond Future	2293.5000	2.2935	2211.4700	2.2115	3.577	0.0000	0.0000
2024/12/12	2032	08/05/2025	9.42 Call	Bond Future	1260.4900	1.2605	1310.1600	1.3102	3.941	0.0000	0.0000
2024/12/12	2032	08/05/2025	9.92 Put	Bond Future	1202.3000	1.2023	1147.9700	1.1480	4.519	0.0000	0.0000
2024/12/12	2032	08/05/2025	9.92 Call	Bond Future	2530.2400	2.5302	2607.6100	2.6076	3.058	0.0000	0.0000
2024/12/12	2032	08/05/2025	10.97 Call	Bond Future	6308.1200	6.3081	6423.3000	6.4233	1.826	0.0000	0.0000
2024/12/12	2032	08/05/2025	10.97 Put	Bond Future	261.1000	0.2611	244.5800	0.2446	6.327	0.0000	0.0000
2024/12/12	2032	07/08/2025		Bond Future	9.7165	95.9513	9.6872	96.0861	0.302	0.0000	0.0000
2024/12/12	2032	07/08/2025	12.01 Call	Bond Future	10017.9000	10.0179	10142.4600	10.1425	1.243	0.0000	0.0000
2024/12/12	2032	07/08/2025	12.01 Put	Bond Future	197.9100	0.1979	187.7500	0.1878	5.134	0.0000	0.0000
2024/12/12	2032	06/11/2025		Bond Future	9.8110	93.6558	9.7801	93.7935	0.315	0.0000	0.0000
2024/12/12	2032	06/11/2025	10.42 Call	Bond Future	4426.1400	4.4261	4513.0100	4.5130	1.963	0.0000	0.0000
2024/12/12	2032	06/11/2025	10.42 Put	Bond Future	1766.2700	1.7663	1715.4400	1.7154	2.878	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	
2024/12/12	2032	05/02/2026		Bond Future	9.9237	95.4391	9.8910	95.5799	0.330	0.0000	0.0000
2024/12/12	2032	05/02/2026	10.16 Call	Bond Future	3636.6600	3.6367	3713.4100	3.7134	2.110	0.0000	0.0000
2024/12/12	2032	05/02/2026	10.16 Put	Bond Future	2627.9500	2.6280	2563.9400	2.5639	2.436	0.0000	0.0000
2024/12/12	2033	06/02/2025		Bond Future	129.6009	129.6009	129.4030	129.4030	0.153	0.0000	0.0000
2024/12/12	2033	06/02/2025	124.94 Call	Bond Future	4660.8500	4.6609	4463.0000	4.4630	4.245	0.0000	0.0000
2024/12/12	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/12	2033	08/05/2025		Bond Future	130.7373	130.7373	130.5358	130.5358	0.154	0.0000	0.0000
2024/12/12	2033	08/05/2025	130.62 Call	Bond Future	117.2900	0.1173	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/12/12	2033	08/05/2025	130.62 Put	Bond Future	0.0000	0.0000	84.2300	0.0842	100.000	0.0000	0.0000
2024/12/12	2033	07/08/2025		Bond Future	133.3553	133.3553	133.1503	133.1503	0.154	0.0000	0.0000
2024/12/12	2033	07/08/2025	128.65 Call	Bond Future	4705.2900	4.7053	4500.2500	4.5003	4.358	0.0000	0.0000
2024/12/12	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/12	2033	06/11/2025		Bond Future	134.4471	134.4471	134.2385	134.2385	0.155	0.0000	0.0000
2024/12/12	2033	06/11/2025	133.14 Call	Bond Future	1307.1100	1.3071	1098.5200	1.0985	15.958	0.0000	0.0000
2024/12/12	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/12	2033	05/02/2026		Bond Future	137.0437	137.0437	136.8315	136.8315	0.155	0.0000	0.0000
2024/12/12	2033	05/02/2026	132.88 Call	Bond Future	4163.7000	4.1637	3951.5100	3.9515	5.096	0.0000	0.0000
2024/12/12	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/12	2037	06/02/2025		Bond Future	10.6608	85.8299	10.6394	85.9580	0.201	0.0000	0.0000
2024/12/12	2037	06/02/2025	12.76 Call	Bond Future	11373.9100	11.3739	11501.2600	11.5013	1.120	0.0000	0.0000
2024/12/12	2037	06/02/2025	12.76 Put	Bond Future	4.7000	0.0047	3.9300	0.0039	16.383	0.0000	0.0000
2024/12/12	2037	08/05/2025	12.55 Put	Bond Future	229.9800	0.2300	217.7900	0.2178	5.300	0.0000	0.0000
2024/12/12	2037	08/05/2025	12.55 Call	Bond Future	9946.5000	9.9465	10065.2800	10.0653	1.194	0.0000	0.0000
2024/12/12	2037	08/05/2025	13.30 Put	Bond Future	61.9800	0.0620	57.9000	0.0579	6.583	0.0000	0.0000
2024/12/12	2037	08/05/2025	13.30 Call	Bond Future	13369.1600	13.3692	13496.0500	13.4961	0.949	0.0000	0.0000
2024/12/12	2037	08/05/2025		Bond Future	10.7523	87.5598	10.7301	87.6908	0.207	0.0000	0.0000
2024/12/12	2037	08/05/2025	12.25 Call	Bond Future	8551.4800	8.5515	8665.4400	8.6654	1.333	0.0000	0.0000
2024/12/12	2037	08/05/2025	12.25 Put	Bond Future	343.4500	0.3435	326.4400	0.3264	4.953	0.0000	0.0000
2024/12/12	2037	08/05/2025	13.35 Put	Bond Future	56.0400	0.0560	52.2900	0.0523	6.692	0.0000	0.0000
2024/12/12	2037	08/05/2025	13.35 Call	Bond Future	13593.7800	13.5938	13721.0000	13.7210	0.936	0.0000	0.0000
2024/12/12	2037	07/08/2025		Bond Future	10.8550	85.0308	10.8318	85.1648	0.214	0.0000	0.0000
2024/12/12	2037	07/08/2025	13.01 Call	Bond Future	11642.9400	11.6429	11762.4600	11.7625	1.027	0.0000	0.0000
2024/12/12	2037	07/08/2025	13.01 Put	Bond Future	384.6700	0.3847	370.2400	0.3702	3.751	0.0000	0.0000
2024/12/12	2037	07/08/2025	12.17 Call	Bond Future	8053.2400	8.0532	8158.1400	8.1581	1.303	0.0000	0.0000
2024/12/12	2037	07/08/2025	12.17 Put	Bond Future	916.3800	0.9164	887.3300	0.8873	3.170	0.0000	0.0000
2024/12/12	2037	07/08/2025	11.42 Call	Bond Future	5011.3400	5.0113	5095.7100	5.0957	1.684	0.0000	0.0000
2024/12/12	2037	07/08/2025	11.42 Put	Bond Future	1836.5600	1.8366	1786.9800	1.7870	2.700	0.0000	0.0000
2024/12/12	2037	07/08/2025	10.55 Put	Bond Future	3959.7800	3.9598	3876.8200	3.8768	2.095	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	
2024/12/12	2037	07/08/2025	10.55 Call	Bond Future	2174.4000	2.1744	2225.3900	2.2254	2.345	0.0000	0.0000
2024/12/12	2037	07/08/2025	10.64 Put	Bond Future	3669.2500	3.6693	3590.0000	3.5900	2.160	0.0000	0.0000
2024/12/12	2037	07/08/2025	10.64 Call	Bond Future	2416.1400	2.4161	2470.8400	2.4708	2.264	0.0000	0.0000
2024/12/12	2037	07/08/2025	11.82 Call	Bond Future	6592.8800	6.5929	6689.2700	6.6893	1.462	0.0000	0.0000
2024/12/12	2037	07/08/2025	11.82 Put	Bond Future	1270.4400	1.2704	1232.8800	1.2329	2.956	0.0000	0.0000
2024/12/12	2037	07/08/2025	11.07 Call	Bond Future	3746.3600	3.7464	3818.2500	3.8183	1.919	0.0000	0.0000
2024/12/12	2037	07/08/2025	11.07 Put	Bond Future	2518.1500	2.5182	2456.0900	2.4561	2.465	0.0000	0.0000
2024/12/12	2037	07/08/2025	10.34 Put	Bond Future	4713.6100	4.7136	4622.0700	4.6221	1.942	0.0000	0.0000
2024/12/12	2037	07/08/2025	10.34 Call	Bond Future	1668.3900	1.6684	1710.8000	1.7108	2.542	0.0000	0.0000
2024/12/12	2037	06/11/2025		Bond Future	10.9603	86.6835	10.9362	86.8203	0.220	0.0000	0.0000
2024/12/12	2037	06/11/2025	11.63 Call	Bond Future	5985.2200	5.9852	6071.6100	6.0716	1.443	0.0000	0.0000
2024/12/12	2037	06/11/2025	11.63 Put	Bond Future	2308.4500	2.3085	2258.0000	2.2580	2.185	0.0000	0.0000
2024/12/12	2037	05/02/2026		Bond Future	11.0799	84.0760	11.0547	84.2158	0.227	0.0000	0.0000
2024/12/12	2037	05/02/2026	11.20 Call	Bond Future	4639.8000	4.6398	4711.9900	4.7120	1.556	0.0000	0.0000
2024/12/12	2037	05/02/2026	11.20 Put	Bond Future	3977.5300	3.9775	3909.8700	3.9099	1.701	0.0000	0.0000
2024/12/12	2038	06/02/2025		Bond Future	140.4667	140.4667	140.1523	140.1523	0.224	0.0000	0.0000
2024/12/12	2038	06/02/2025	135.23 Call	Bond Future	5236.7200	5.2367	4922.3100	4.9223	6.004	0.0000	0.0000
2024/12/12	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/12	2038	08/05/2025		Bond Future	143.3325	143.3325	143.0123	143.0123	0.223	0.0000	0.0000
2024/12/12	2038	08/05/2025	139.68 Call	Bond Future	3652.5400	3.6525	3332.2900	3.3323	8.768	0.0000	0.0000
2024/12/12	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/12	2038	07/08/2025		Bond Future	144.0763	144.0763	143.7501	143.7501	0.226	0.0000	0.0000
2024/12/12	2038	07/08/2025	139.56 Call	Bond Future	4516.2800	4.5163	4190.1000	4.1901	7.222	0.0000	0.0000
2024/12/12	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/12	2038	06/11/2025		Bond Future	146.9142	146.9142	146.5820	146.5820	0.226	0.0000	0.0000
2024/12/12	2038	06/11/2025	143.88 Call	Bond Future	3034.1500	3.0342	2702.0100	2.7020	10.947	0.0000	0.0000
2024/12/12	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/12	2038	05/02/2026		Bond Future	147.5852	147.5852	147.2473	147.2473	0.229	0.0000	0.0000
2024/12/12	2038	05/02/2026	143.20 Call	Bond Future	4385.1900	4.3852	4047.2800	4.0473	7.706	0.0000	0.0000
2024/12/12	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/12	2040	06/02/2025	11.00 Put	Bond Future	1496.9300	1.4969	1371.2600	1.3713	8.395	0.0000	0.0000
2024/12/12	2040	06/02/2025	11.00 Call	Bond Future	1570.5600	1.5706	1683.0000	1.6830	7.159	0.0000	0.0000
2024/12/12	2040	06/02/2025	11.70 Call	Bond Future	4722.3000	4.7223	4921.6500	4.9217	4.221	0.0000	0.0000
2024/12/12	2040	06/02/2025	11.70 Put	Bond Future	299.9900	0.3000	261.2300	0.2612	12.920	0.0000	0.0000
2024/12/12	2040	06/02/2025	12.20 Call	Bond Future	7406.2500	7.4063	7631.5500	7.6316	3.042	0.0000	0.0000
2024/12/12	2040	06/02/2025	12.20 Put	Bond Future	79.7000	0.0797	66.8900	0.0669	16.073	0.0000	0.0000
2024/12/12	2040	06/02/2025		Bond Future	10.9886	85.8184	10.9519	86.0565	0.334	0.0000	0.0000
2024/12/12	2040	06/02/2025	12.95 Call	Bond Future	11402.6000	11.4026	11638.7600	11.6388	2.071	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	
2024/12/12	2040	06/02/2025	12.95 Put	Bond Future	9.5400	0.0095	7.5900	0.0076	20.440	0.0000	0.0000
2024/12/12	2040	08/05/2025		Bond Future	11.0838	87.5481	11.0457	87.7912	0.344	0.0000	0.0000
2024/12/12	2040	08/05/2025	12.63 Call	Bond Future	9422.1300	9.4221	9637.5000	9.6375	2.286	0.0000	0.0000
2024/12/12	2040	08/05/2025	12.63 Put	Bond Future	373.6100	0.3736	345.8100	0.3458	7.441	0.0000	0.0000
2024/12/12	2040	08/05/2025	12.75 Put	Bond Future	320.3800	0.3204	296.0100	0.2960	7.607	0.0000	0.0000
2024/12/12	2040	08/05/2025	12.75 Call	Bond Future	10009.1800	10.0092	10227.9800	10.2280	2.186	0.0000	0.0000
2024/12/12	2040	08/05/2025	13.50 Put	Bond Future	95.1500	0.0952	86.4200	0.0864	9.175	0.0000	0.0000
2024/12/12	2040	08/05/2025	13.50 Call	Bond Future	13603.4600	13.6035	13837.9000	13.8379	1.723	0.0000	0.0000
2024/12/12	2040	08/05/2025	13.43 Put	Bond Future	108.4300	0.1084	98.6800	0.0987	8.992	0.0000	0.0000
2024/12/12	2040	08/05/2025	13.43 Call	Bond Future	13273.1000	13.2731	13506.5200	13.5065	1.759	0.0000	0.0000
2024/12/12	2040	07/08/2025		Bond Future	11.1896	84.7681	11.1500	85.0165	0.354	0.0000	0.0000
2024/12/12	2040	07/08/2025	13.29 Call	Bond Future	12213.7200	12.2137	12435.7400	12.4357	1.818	0.0000	0.0000
2024/12/12	2040	07/08/2025	13.29 Put	Bond Future	467.8400	0.4678	441.4600	0.4415	5.639	0.0000	0.0000
2024/12/12	2040	06/11/2025		Bond Future	11.2972	86.4154	11.2561	86.6690	0.364	0.0000	0.0000
2024/12/12	2040	06/11/2025	11.84 Call	Bond Future	6048.3300	6.0483	6206.5600	6.2066	2.616	0.0000	0.0000
2024/12/12	2040	06/11/2025	11.84 Put	Bond Future	2806.5000	2.8065	2711.1400	2.7111	3.398	0.0000	0.0000
2024/12/12	2040	05/02/2026		Bond Future	11.4182	83.5519	11.3754	83.8107	0.375	0.0000	0.0000
2024/12/12	2040	05/02/2026	11.49 Call	Bond Future	4857.2600	4.8573	4993.3300	4.9933	2.801	0.0000	0.0000
2024/12/12	2040	05/02/2026	11.49 Put	Bond Future	4425.8000	4.4258	4303.0200	4.3030	2.774	0.0000	0.0000
2024/12/12	2044	06/02/2025	11.50 Call	Bond Future	3256.7100	3.2567	3427.9000	3.4279	5.257	0.0000	0.0000
2024/12/12	2044	06/02/2025	11.50 Put	Bond Future	699.6000	0.6996	625.5500	0.6256	10.585	0.0000	0.0000
2024/12/12	2044	06/02/2025	11.15 Put	Bond Future	1479.5100	1.4795	1355.0100	1.3550	8.415	0.0000	0.0000
2024/12/12	2044	06/02/2025	11.15 Call	Bond Future	1767.0400	1.7670	1887.7800	1.8878	6.833	0.0000	0.0000
2024/12/12	2044	06/02/2025	10.65 Put	Bond Future	3594.9600	3.5950	3394.5100	3.3945	5.576	0.0000	0.0000
2024/12/12	2044	06/02/2025	10.65 Call	Bond Future	453.9300	0.4539	498.7200	0.4987	9.867	0.0000	0.0000
2024/12/12	2044	06/02/2025	13.75 Call	Bond Future	14958.6700	14.9587	15203.7100	15.2037	1.638	0.0000	0.0000
2024/12/12	2044	06/02/2025	13.75 Put	Bond Future	0.7700	0.0008	0.5700	0.0006	25.974	0.0000	0.0000
2024/12/12	2044	06/02/2025	12.50 Put	Bond Future	56.7400	0.0567	47.2900	0.0473	16.655	0.0000	0.0000
2024/12/12	2044	06/02/2025	12.50 Call	Bond Future	8560.9700	8.5610	8796.7600	8.7968	2.754	0.0000	0.0000
2024/12/12	2044	06/02/2025	12.00 Put	Bond Future	210.1900	0.2102	181.4400	0.1814	13.678	0.0000	0.0000
2024/12/12	2044	06/02/2025	12.00 Call	Bond Future	5836.0200	5.8360	6052.5100	6.0525	3.710	0.0000	0.0000
2024/12/12	2044	06/02/2025		Bond Future	11.1068	81.7702	11.0701	82.0155	0.330	0.0000	0.0000
2024/12/12	2044	06/02/2025	13.02 Call	Bond Future	11324.8200	11.3248	11567.3800	11.5674	2.142	0.0000	0.0000
2024/12/12	2044	06/02/2025	13.02 Put	Bond Future	13.7100	0.0137	11.0300	0.0110	19.548	0.0000	0.0000
2024/12/12	2044	08/05/2025		Bond Future	11.1981	83.4182	11.1601	83.6687	0.339	0.0000	0.0000
2024/12/12	2044	08/05/2025	12.72 Call	Bond Future	9482.9200	9.4829	9704.3400	9.7043	2.335	0.0000	0.0000
2024/12/12	2044	08/05/2025	12.72 Put	Bond Future	389.5000	0.3895	360.4500	0.3605	7.458	0.0000	0.0000
2024/12/12	2044	08/05/2025	Call	Bond Future	10.3800	0.0104	11.5200	0.0115	10.983	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	
2024/12/12	2044	08/05/2025	Put	Bond Future	16592.1400	16.5921	16342.8100	16.3428	1.503	0.0000	0.0000
2024/12/12	2044	08/05/2025	12.40 Call	Bond Future	7909.8600	7.9099	8119.3700	8.1194	2.649	0.0000	0.0000
2024/12/12	2044	08/05/2025	12.40 Put	Bond Future	585.6400	0.5856	544.6800	0.5447	6.994	0.0000	0.0000
2024/12/12	2044	08/05/2025	11.65 Call	Bond Future	4394.0900	4.3941	4557.6500	4.5577	3.722	0.0000	0.0000
2024/12/12	2044	08/05/2025	11.65 Put	Bond Future	1507.4500	1.5075	1420.5400	1.4205	5.765	0.0000	0.0000
2024/12/12	2044	08/05/2025	10.92 Put	Bond Future	3585.6300	3.5856	3428.8600	3.4289	4.372	0.0000	0.0000
2024/12/12	2044	08/05/2025	10.92 Call	Bond Future	1722.9300	1.7229	1816.6300	1.8166	5.438	0.0000	0.0000
2024/12/12	2044	07/08/2025		Bond Future	11.2990	80.6819	11.2596	80.9377	0.349	0.0000	0.0000
2024/12/12	2044	07/08/2025	13.34 Call	Bond Future	12181.0800	12.1811	12407.4600	12.4075	1.858	0.0000	0.0000
2024/12/12	2044	07/08/2025	13.34 Put	Bond Future	537.1300	0.5371	507.7300	0.5077	5.474	0.0000	0.0000
2024/12/12	2044	06/11/2025		Bond Future	11.4012	82.2497	11.3603	82.5108	0.358	0.0000	0.0000
2024/12/12	2044	06/11/2025	11.88 Call	Bond Future	6047.8600	6.0479	6207.4800	6.2075	2.639	0.0000	0.0000
2024/12/12	2044	06/11/2025	11.88 Put	Bond Future	3086.9200	3.0869	2985.4700	2.9855	3.286	0.0000	0.0000
2024/12/12	2044	05/02/2026		Bond Future	11.5153	79.4320	11.4729	79.6984	0.368	0.0000	0.0000
2024/12/12	2044	05/02/2026	11.56 Call	Bond Future	4989.9400	4.9899	5129.1100	5.1291	2.789	0.0000	0.0000
2024/12/12	2044	05/02/2026	11.56 Put	Bond Future	4710.6000	4.7106	4583.3900	4.5834	2.701	0.0000	0.0000
2024/12/12	2046	06/02/2025		Bond Future	122.8781	122.8781	123.0547	123.0547	0.144	0.0000	0.0000
2024/12/12	2046	06/02/2025	114.01 Call	Bond Future	8868.0800	8.8681	9044.7400	9.0447	1.992	0.0000	0.0000
2024/12/12	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/12	2046	08/05/2025		Bond Future	123.1717	123.1717	123.3521	123.3521	0.146	0.0000	0.0000
2024/12/12	2046	08/05/2025	121.97 Call	Bond Future	1201.6500	1.2017	1382.0900	1.3821	15.016	0.0000	0.0000
2024/12/12	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/12	2046	07/08/2025		Bond Future	125.6375	125.6375	125.8222	125.8222	0.147	0.0000	0.0000
2024/12/12	2046	07/08/2025	118.69 Call	Bond Future	6947.4700	6.9475	7132.2000	7.1322	2.659	0.0000	0.0000
2024/12/12	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/12	2046	06/11/2025		Bond Future	125.8562	125.8562	126.0449	126.0449	0.150	0.0000	0.0000
2024/12/12	2046	06/11/2025	125.41 Call	Bond Future	446.2200	0.4462	634.8600	0.6349	42.275	0.0000	0.0000
2024/12/12	2046	06/11/2025	125.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/12	2046	05/02/2026		Bond Future	128.2852	128.2852	128.4779	128.4779	0.150	0.0000	0.0000
2024/12/12	2046	05/02/2026	121.65 Call	Bond Future	6635.1500	6.6352	6827.9100	6.8279	2.905	0.0000	0.0000
2024/12/12	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/12	2050	06/02/2025		Bond Future	121.9548	121.9548	122.3616	122.3616	0.334	0.0000	0.0000
2024/12/12	2050	06/02/2025	115.60 Call	Bond Future	6354.7800	6.3548	6761.5900	6.7616	6.402	0.0000	0.0000
2024/12/12	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/12	2050	08/05/2025		Bond Future	124.4433	124.4433	124.8588	124.8588	0.334	0.0000	0.0000
2024/12/12	2050	08/05/2025	121.16 Call	Bond Future	3283.3000	3.2833	3698.8000	3.6988	12.655	0.0000	0.0000
2024/12/12	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/12	2050	07/08/2025		Bond Future	124.5663	124.5663	124.9907	124.9907	0.341	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	
2024/12/12	2050	07/08/2025	119.89 Call	Bond Future	4676.2600	4.6763	5100.6800	5.1007	9.076	0.0000	0.0000
2024/12/12	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/12	2050	06/11/2025		Bond Future	127.0199	127.0199	127.4530	127.4530	0.341	0.0000	0.0000
2024/12/12	2050	06/11/2025	124.42 Call	Bond Future	2599.8900	2.5999	3033.0200	3.0330	16.660	0.0000	0.0000
2024/12/12	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/12	2050	05/02/2026		Bond Future	127.0585	127.0585	127.5005	127.5005	0.348	0.0000	0.0000
2024/12/12	2050	05/02/2026	122.82 Call	Bond Future	4238.4800	4.2385	4680.4600	4.6805	10.428	0.0000	0.0000
2024/12/12	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/12	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/12	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/12	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/12	AL37	06/02/2025		Index Future	1080.0800	1080.0800	1082.2710	1082.2710	0.203	0.0000	0.0000
2024/12/12	AL37	08/05/2025		Index Future	1101.8530	1101.8530	1104.0920	1104.0920	0.203	0.0000	0.0000
2024/12/12	AL37	07/08/2025		Index Future	1123.6600	1123.6600	1125.9470	1125.9470	0.204	0.0000	0.0000
2024/12/12	AL37	06/11/2025		Index Future	1145.5540	1145.5540	1147.8900	1147.8900	0.204	0.0000	0.0000
2024/12/12	AL37	05/02/2026		Index Future	1167.4440	1167.4440	1169.8280	1169.8280	0.204	0.0000	0.0000
2024/12/12	AL7T	06/02/2025		Index Future	1302.3570	1302.3570	1304.3430	1304.3430	0.152	0.0000	0.0000
2024/12/12	AL7T	08/05/2025		Index Future	1328.6110	1328.6110	1330.6410	1330.6410	0.153	0.0000	0.0000
2024/12/12	AL7T	07/08/2025		Index Future	1354.9050	1354.9050	1356.9800	1356.9800	0.153	0.0000	0.0000
2024/12/12	AL7T	06/11/2025		Index Future	1381.3050	1381.3050	1383.4260	1383.4260	0.154	0.0000	0.0000
2024/12/12	AL7T	05/02/2026		Index Future	1407.7000	1407.7000	1409.8660	1409.8660	0.154	0.0000	0.0000
2024/12/12	ALBI	06/02/2025		Index Future	1118.5710	1118.5710	1120.7720	1120.7720	0.197	0.0000	0.0000
2024/12/12	ALBI	08/05/2025		Index Future	1141.1200	1141.1200	1143.3690	1143.3690	0.197	0.0000	0.0000
2024/12/12	ALBI	07/08/2025		Index Future	1163.7030	1163.7030	1166.0020	1166.0020	0.198	0.0000	0.0000
2024/12/12	ALBI	06/11/2025		Index Future	1186.3780	1186.3780	1188.7250	1188.7250	0.198	0.0000	0.0000
2024/12/12	ALBI	05/02/2026		Index Future	1209.0480	1209.0480	1211.4440	1211.4440	0.198	0.0000	0.0000
2024/12/12	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/12	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/12	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/12	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/12	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/12	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
2024/12/12	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/12/12	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/12	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/12	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/12	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/12	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/12	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/12	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.0000	0.0000
2024/12/12	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/12	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/12	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/12	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/12	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/12	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/12/12	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/12	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/12	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/12	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/12	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/12	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/12	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/12	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/12	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/12	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/12	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/12	ES33	06/02/2025		Bond Future	10.9378	84.2356	10.9109	84.3644	0.246	0.0000
2024/12/12	ES33	06/02/2025	13.34 Call	Bond Future	10503.9800	10.5040	10632.8000	10.6328	1.226	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
2024/12/12	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/12/12	ES33	08/05/2025		Bond Future	11.0502	82.1543	11.0220	82.2861	0.255	0.0000
2024/12/12	ES33	08/05/2025	12.73 Call	Bond Future	7382.3100	7.3823	7514.0900	7.5141	1.785	0.0000
2024/12/12	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/12	ES33	07/08/2025		Bond Future	11.1746	83.7984	11.1451	83.9331	0.264	0.0000
2024/12/12	ES33	07/08/2025	13.56 Call	Bond Future	9993.7700	9.9938	10128.4700	10.1285	1.348	0.0000
2024/12/12	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/12	ES33	06/11/2025		Bond Future	11.3182	81.6504	11.2872	81.7882	0.274	0.0000
2024/12/12	ES33	06/11/2025	12.01 Call	Bond Future	3000.1900	3.0002	3137.9200	3.1379	4.591	0.0000
2024/12/12	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/12	ES33	05/02/2026		Bond Future	11.4836	83.2230	11.4511	83.3637	0.283	0.0000
2024/12/12	ES33	05/02/2026	11.49 Call	Bond Future	27.5100	0.0275	168.2100	0.1682	511.450	0.0000
2024/12/12	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/12	ES42	06/02/2025		Bond Future	11.4083	80.8055	11.3715	81.0335	0.323	0.0000
2024/12/12	ES42	06/02/2025	13.71 Call	Bond Future	12412.0600	12.4121	12640.0600	12.6401	1.837	0.0000
2024/12/12	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/12	ES42	08/05/2025		Bond Future	11.5088	78.1871	11.4706	78.4199	0.332	0.0000
2024/12/12	ES42	08/05/2025	13.25 Call	Bond Future	9556.1600	9.5562	9789.0500	9.7891	2.437	0.0000
2024/12/12	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/12	ES42	07/08/2025		Bond Future	11.6153	79.7507	11.5757	79.9887	0.341	0.0000
2024/12/12	ES42	07/08/2025	13.79 Call	Bond Future	11478.5700	11.4786	11716.4900	11.7165	2.073	0.0000
2024/12/12	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/12	ES42	06/11/2025		Bond Future	11.7329	77.0543	11.6917	77.2972	0.351	0.0000
2024/12/12	ES42	06/11/2025	12.39 Call	Bond Future	3720.3900	3.7204	3963.3000	3.9633	6.529	0.0000
2024/12/12	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/12	ES42	05/02/2026		Bond Future	11.8611	78.5358	11.8183	78.7838	0.361	0.0000
2024/12/12	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	184.0600	0.1841	100.000	0.0000
2024/12/12	ES42	05/02/2026	11.85 Put	Bond Future	63.9100	0.0639	0.0000	0.0000	(100.000)	0.0000
2024/12/12	GOVI	06/02/2025		GOVI	1101.3900	1101.3900	1103.5280	1103.5280	0.194	0.0000
2024/12/12	GOVI	06/02/2025	972.00 Call	GOVI	1293900.0000	129.3900	1315280.0000	131.5280	1.652	0.0000
2024/12/12	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/12	GOVI	08/05/2025		GOVI	1123.5930	1123.5930	1125.7770	1125.7770	0.194	0.0000
2024/12/12	GOVI	08/05/2025	1,022.00 Call	GOVI	1015930.0000	101.5930	1037770.0000	103.7770	2.150	0.0000
2024/12/12	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/12	GOVI	07/08/2025		GOVI	1145.8290	1145.8290	1148.0620	1148.0620	0.195	0.0000
2024/12/12	GOVI	07/08/2025	1,011.00 Call	GOVI	1348290.0000	134.8290	1370620.0000	137.0620	1.656	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
2024/12/12	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/12	GOVI	06/11/2025		GOVI	1168.1560	1168.1560	1170.4360	0.195	0.0000	0.0000
2024/12/12	GOVI	06/11/2025	1,112. Call 00	GOVI	561560.0000	56.1560	584360.0000	4.060	0.0000	0.0000
2024/12/12	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/12	GOVI	05/02/2026		GOVI	1190.4770	1190.4770	1192.8050	0.196	0.0000	0.0000
2024/12/12	GOVI	05/02/2026	1,150. Call 00	GOVI	404770.0000	40.4770	428050.0000	5.751	0.0000	0.0000
2024/12/12	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/12	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/12/12	IGOV	06/02/2025		Index Future	377.3740	377.3740	377.4710	0.026	0.0000	0.0000
2024/12/12	IGOV	08/05/2025		Index Future	385.0730	385.0730	385.1730	0.026	0.0000	0.0000
2024/12/12	IGOV	07/08/2025		Index Future	392.7840	392.7840	392.8880	0.026	0.0000	0.0000
2024/12/12	IGOV	06/11/2025		Index Future	400.5250	400.5250	400.6330	0.027	0.0000	0.0000
2024/12/12	IGOV	05/02/2026		Index Future	408.2650	408.2650	408.3760	0.027	0.0000	0.0000
2024/12/12	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/12/12	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/12/12	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/12/12	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/12/12	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/12/12	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/12/12	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/12/12	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/12/12	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/12/12	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/12/12	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/12/12	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/12/12	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/12/12	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	0.000	0.0000	0.0000
2024/12/12	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	0.000	0.0000	0.0000
2024/12/12	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	0.000	0.0000	0.0000
2024/12/12	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	0.000	0.0000	0.0000
2024/12/12	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	0.000	0.0000	0.0000
2024/12/12	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	
2024/12/12	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/12/12	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/12/12	R033	06/02/2025		Bond Future	9.8134	104.6869	9.7818	104.8628	0.322	0.0000	0.0000
2024/12/12	R033	06/02/2025	10.33 Call	Bond Future	3252.5000	3.2525	3383.9500	3.3840	4.042	0.0000	0.0000
2024/12/12	R033	06/02/2025	10.33 Put	Bond Future	436.1600	0.4362	391.6800	0.3917	10.198	0.0000	0.0000
2024/12/12	R033	08/05/2025		Bond Future	9.8895	101.7484	9.8563	101.9282	0.336	0.0000	0.0000
2024/12/12	R033	08/05/2025	10.33 Call	Bond Future	3496.1700	3.4962	3613.1300	3.6131	3.345	0.0000	0.0000
2024/12/12	R033	08/05/2025	10.33 Put	Bond Future	1149.7100	1.1497	1086.8400	1.0868	5.468	0.0000	0.0000
2024/12/12	R033	07/08/2025		Bond Future	9.9766	103.7604	9.9417	103.9442	0.350	0.0000	0.0000
2024/12/12	R033	07/08/2025	10.33 Call	Bond Future	3722.8400	3.7228	3832.1600	3.8322	2.936	0.0000	0.0000
2024/12/12	R033	07/08/2025	10.33 Put	Bond Future	1885.0500	1.8851	1810.6300	1.8106	3.948	0.0000	0.0000
2024/12/12	R033	06/11/2025		Bond Future	10.0778	100.7334	10.0412	100.9212	0.364	0.0000	0.0000
2024/12/12	R033	06/11/2025	10.33 Call	Bond Future	3955.8500	3.9559	4060.2900	4.0603	2.640	0.0000	0.0000
2024/12/12	R033	06/11/2025	10.33 Put	Bond Future	2677.8700	2.6779	2594.5600	2.5946	3.111	0.0000	0.0000
2024/12/12	R033	05/02/2026		Bond Future	10.1964	102.6508	10.1577	102.8425	0.379	0.0000	0.0000
2024/12/12	R033	05/02/2026	10.49 Call	Bond Future	4412.3800	4.4124	4520.1600	4.5202	2.443	0.0000	0.0000
2024/12/12	R033	05/02/2026	10.49 Put	Bond Future	2971.3900	2.9714	2887.4100	2.8874	2.826	0.0000	0.0000
2024/12/12	R035	06/02/2025	10.10 Put	Bond Future	1787.3000	1.7873	1685.9200	1.6859	5.672	0.0000	0.0000
2024/12/12	R035	06/02/2025	10.10 Call	Bond Future	970.8600	0.9709	1024.2400	1.0242	5.498	0.0000	0.0000
2024/12/12	R035	06/02/2025	11.10 Call	Bond Future	5009.0200	5.0090	5144.3500	5.1444	2.702	0.0000	0.0000
2024/12/12	R035	06/02/2025	11.10 Put	Bond Future	172.0400	0.1720	152.6100	0.1526	11.294	0.0000	0.0000
2024/12/12	R035	06/02/2025	11.30 Call	Bond Future	6009.9900	6.0100	6152.4000	6.1524	2.370	0.0000	0.0000
2024/12/12	R035	06/02/2025	11.30 Put	Bond Future	99.0700	0.0991	86.7200	0.0867	12.466	0.0000	0.0000
2024/12/12	R035	06/02/2025	10.65 Call	Bond Future	2897.5200	2.8975	3005.0700	3.0051	3.712	0.0000	0.0000
2024/12/12	R035	06/02/2025	10.65 Put	Bond Future	544.8400	0.5448	497.6300	0.4976	8.665	0.0000	0.0000
2024/12/12	R035	06/02/2025	10.34 Put	Bond Future	1102.4400	1.1024	1026.0900	1.0261	6.926	0.0000	0.0000
2024/12/12	R035	06/02/2025	10.34 Call	Bond Future	1687.2900	1.6873	1765.7000	1.7657	4.647	0.0000	0.0000
2024/12/12	R035	06/02/2025	10.26 Put	Bond Future	1303.4900	1.3035	1218.8100	1.2188	6.496	0.0000	0.0000
2024/12/12	R035	06/02/2025	10.26 Call	Bond Future	1424.4500	1.4245	1494.5300	1.4945	4.920	0.0000	0.0000
2024/12/12	R035	06/02/2025		Bond Future	10.2392	95.5732	10.2127	95.7279	0.259	0.0000	0.0000
2024/12/12	R035	06/02/2025	12.41 Call	Bond Future	11555.0100	11.5550	11709.2000	11.7092	1.334	0.0000	0.0000
2024/12/12	R035	06/02/2025	12.41 Put	Bond Future	2.9600	0.0030	2.3900	0.0024	19.257	0.0000	0.0000
2024/12/12	R035	08/05/2025		Bond Future	10.3183	92.9892	10.2906	93.1474	0.268	0.0000	0.0000
2024/12/12	R035	08/05/2025	11.78 Call	Bond Future	8201.7400	8.2017	8339.9800	8.3400	1.685	0.0000	0.0000
2024/12/12	R035	08/05/2025	11.78 Put	Bond Future	339.6300	0.3396	319.6800	0.3197	5.874	0.0000	0.0000
2024/12/12	R035	08/05/2025	13.35 Call	Bond Future	15329.8500	15.3299	15486.3800	15.4864	1.021	0.0000	0.0000
2024/12/12	R035	08/05/2025	13.35 Put	Bond Future	18.4000	0.0184	16.7400	0.0167	9.022	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low
2024/12/12	R035	08/05/2025	12.70 Call	Bond Future		12418.2200	12.4182	12570.8000	12.5708	1.229	0.0000	0.0000
2024/12/12	R035	08/05/2025	12.70 Put	Bond Future		74.9700	0.0750	69.3600	0.0694	7.483	0.0000	0.0000
2024/12/12	R035	08/05/2025	11.46 Put	Bond Future		525.1900	0.5252	496.6700	0.4967	5.430	0.0000	0.0000
2024/12/12	R035	08/05/2025	11.46 Call	Bond Future		6747.0600	6.7471	6876.7300	6.8767	1.922	0.0000	0.0000
2024/12/12	R035	08/05/2025	11.70 Call	Bond Future		7835.0900	7.8351	7971.4300	7.9714	1.740	0.0000	0.0000
2024/12/12	R035	08/05/2025	11.70 Put	Bond Future		378.9700	0.3790	357.1200	0.3571	5.766	0.0000	0.0000
2024/12/12	R035	08/05/2025	10.95 Call	Bond Future		4546.6100	4.5466	4656.4400	4.6564	2.416	0.0000	0.0000
2024/12/12	R035	08/05/2025	10.95 Put	Bond Future		1030.7800	1.0308	982.4200	0.9824	4.692	0.0000	0.0000
2024/12/12	R035	08/05/2025	10.44 Put	Bond Future		1950.3800	1.9504	1874.0600	1.8741	3.913	0.0000	0.0000
2024/12/12	R035	08/05/2025	10.44 Call	Bond Future		2642.3400	2.6423	2724.2100	2.7242	3.098	0.0000	0.0000
2024/12/12	R035	07/08/2025		Bond Future		10.4079	94.8286	10.3790	94.9903	0.277	0.0000	0.0000
2024/12/12	R035	07/08/2025	12.65 Call	Bond Future		11769.9700	11.7700	11917.0000	11.9170	1.249	0.0000	0.0000
2024/12/12	R035	07/08/2025	12.65 Put	Bond Future		313.1300	0.3131	298.4500	0.2985	4.688	0.0000	0.0000
2024/12/12	R035	06/11/2025		Bond Future		10.5128	92.1662	10.4826	92.3314	0.287	0.0000	0.0000
2024/12/12	R035	06/11/2025	11.20 Call	Bond Future		5810.8800	5.8109	5917.2500	5.9173	1.831	0.0000	0.0000
2024/12/12	R035	06/11/2025	11.20 Put	Bond Future		2155.6600	2.1557	2096.8300	2.0968	2.729	0.0000	0.0000
2024/12/12	R035	05/02/2026		Bond Future		10.6339	93.9218	10.6023	94.0905	0.297	0.0000	0.0000
2024/12/12	R035	05/02/2026	10.79 Call	Bond Future		4420.4900	4.4205	4509.8600	4.5099	2.022	0.0000	0.0000
2024/12/12	R035	05/02/2026	10.79 Put	Bond Future		3593.2500	3.5933	3513.8400	3.5138	2.210	0.0000	0.0000
2024/12/12	R038	06/02/2025		Bond Future		10.7702	104.7030	10.7283	104.9965	0.389	0.0000	0.0000
2024/12/12	R038	06/02/2025	11.24 Call	Bond Future		3790.9700	3.7910	4010.1900	4.0102	5.783	0.0000	0.0000
2024/12/12	R038	06/02/2025	11.24 Put	Bond Future		587.5200	0.5875	513.2500	0.5133	12.641	0.0000	0.0000
2024/12/12	R038	08/05/2025		Bond Future		10.8646	101.3230	10.8210	101.6228	0.402	0.0000	0.0000
2024/12/12	R038	08/05/2025	11.24 Call	Bond Future		4206.1000	4.2061	4396.2500	4.3963	4.521	0.0000	0.0000
2024/12/12	R038	08/05/2025	11.24 Put	Bond Future		1680.6100	1.6806	1570.9700	1.5710	6.524	0.0000	0.0000
2024/12/12	R038	07/08/2025		Bond Future		10.9678	103.3264	10.9224	103.6326	0.414	0.0000	0.0000
2024/12/12	R038	07/08/2025	11.24 Call	Bond Future		4541.5300	4.5415	4719.0200	4.7190	3.908	0.0000	0.0000
2024/12/12	R038	07/08/2025	11.24 Put	Bond Future		2735.7200	2.7357	2607.0900	2.6071	4.702	0.0000	0.0000
2024/12/12	R038	06/11/2025		Bond Future		11.0825	99.8492	11.0351	100.1617	0.427	0.0000	0.0000
2024/12/12	R038	06/11/2025	11.24 Call	Bond Future		4959.0900	4.9591	5128.8300	5.1288	3.423	0.0000	0.0000
2024/12/12	R038	06/11/2025	11.24 Put	Bond Future		3929.3100	3.9293	3786.6000	3.7866	3.632	0.0000	0.0000
2024/12/12	R038	06/11/2025	12.33 Call	Bond Future		9547.6300	9.5476	9781.8700	9.7819	2.453	0.0000	0.0000
2024/12/12	R038	06/11/2025	12.33 Put	Bond Future		1805.4200	1.8054	1727.2100	1.7272	4.332	0.0000	0.0000
2024/12/12	R038	06/11/2025	10.98 Put	Bond Future		4712.7600	4.7128	4550.8000	4.5508	3.437	0.0000	0.0000
2024/12/12	R038	06/11/2025	10.98 Call	Bond Future		4034.6300	4.0346	4185.1200	4.1851	3.730	0.0000	0.0000
2024/12/12	R038	05/02/2026		Bond Future		11.2104	101.7490	11.1610	102.0678	0.440	0.0000	0.0000
2024/12/12	R038	05/02/2026	11.44 Call	Bond Future		5743.1800	5.7432	5920.9700	5.9210	3.096	0.0000	0.0000
2024/12/12	R038	05/02/2026	11.44 Put	Bond Future		4279.4800	4.2795	4138.4400	4.1384	3.296	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	
2024/12/12	R053	06/02/2025		Bond Future	11.0548	109.1567	11.0182	109.4869	0.331	0.0000	0.0000
2024/12/12	R053	06/02/2025	12.94 Call	Bond Future	14798.2500	14.7983	15124.2800	15.1243	2.203	0.0000	0.0000
2024/12/12	R053	06/02/2025	12.94 Put	Bond Future	21.8700	0.0219	17.6700	0.0177	19.204	0.0000	0.0000
2024/12/12	R053	08/05/2025		Bond Future	11.1389	105.4891	11.1010	105.8263	0.341	0.0000	0.0000
2024/12/12	R053	08/05/2025	12.64 Call	Bond Future	12512.5500	12.5126	12807.3200	12.8073	2.356	0.0000	0.0000
2024/12/12	R053	08/05/2025	12.64 Put	Bond Future	590.6400	0.5906	548.2200	0.5482	7.182	0.0000	0.0000
2024/12/12	R053	07/08/2025		Bond Future	11.2295	107.5748	11.1902	107.9192	0.350	0.0000	0.0000
2024/12/12	R053	07/08/2025	13.17 Call	Bond Future	15569.3900	15.5694	15869.3900	15.8694	1.927	0.0000	0.0000
2024/12/12	R053	07/08/2025	13.17 Put	Bond Future	828.6300	0.8286	784.3200	0.7843	5.347	0.0000	0.0000
2024/12/12	R053	06/11/2025		Bond Future	11.3286	103.8016	11.2878	104.1531	0.360	0.0000	0.0000
2024/12/12	R053	06/11/2025	11.76 Call	Bond Future	7549.0000	7.5490	7763.0600	7.7631	2.836	0.0000	0.0000
2024/12/12	R053	06/11/2025	11.76 Put	Bond Future	3961.6500	3.9617	3824.2200	3.8242	3.469	0.0000	0.0000
2024/12/12	R053	05/02/2026		Bond Future	11.4373	105.7764	11.3949	106.1349	0.371	0.0000	0.0000
2024/12/12	R053	05/02/2026	11.49 Call	Bond Future	6373.5600	6.3736	6561.7200	6.5617	2.952	0.0000	0.0000
2024/12/12	R053	05/02/2026	11.49 Put	Bond Future	5930.9600	5.9310	5760.5500	5.7606	2.873	0.0000	0.0000
2024/12/12	R186	06/02/2025		Bond Future	8.1230	105.5011	8.0633	105.6051	0.735	0.0000	0.0000
2024/12/12	R186	06/02/2025	9.03 Call	Bond Future	1574.3800	1.5744	1674.6400	1.6746	6.368	0.0000	0.0000
2024/12/12	R186	06/02/2025	9.03 Put	Bond Future	12.3500	0.0124	8.6400	0.0086	30.040	0.0000	0.0000
2024/12/12	R186	08/05/2025		Bond Future	8.1191	107.6282	8.0490	107.7346	0.864	0.0000	0.0000
2024/12/12	R186	08/05/2025	8.47 Call	Bond Future	779.3600	0.7794	851.6900	0.8517	9.281	0.0000	0.0000
2024/12/12	R186	08/05/2025	8.47 Put	Bond Future	249.1900	0.2492	215.1300	0.2151	13.668	0.0000	0.0000
2024/12/12	R186	07/08/2025	10.25 Call	Bond Future	2723.3000	2.7233	2825.1900	2.8252	3.741	0.0000	0.0000
2024/12/12	R186	07/08/2025	10.25 Put	Bond Future	50.5400	0.0505	43.5100	0.0435	13.910	0.0000	0.0000
2024/12/12	R186	07/08/2025	9.22 Put	Bond Future	165.6100	0.1656	145.2100	0.1452	12.318	0.0000	0.0000
2024/12/12	R186	07/08/2025	9.22 Call	Bond Future	1545.9500	1.5460	1634.4700	1.6345	5.726	0.0000	0.0000
2024/12/12	R186	07/08/2025		Bond Future	8.1400	104.4476	8.0557	104.5565	1.036	0.0000	0.0000
2024/12/12	R186	07/08/2025	9.68 Call	Bond Future	2063.6800	2.0637	2159.3600	2.1594	4.636	0.0000	0.0000
2024/12/12	R186	07/08/2025	9.68 Put	Bond Future	103.2700	0.1033	90.0300	0.0900	12.821	0.0000	0.0000
2024/12/12	R186	06/11/2025		Bond Future	8.1975	106.4793	8.0925	106.5907	1.281	0.0000	0.0000
2024/12/12	R186	06/11/2025	8.13 Call	Bond Future	458.3500	0.4584	513.0200	0.5130	11.928	0.0000	0.0000
2024/12/12	R186	06/11/2025	8.13 Put	Bond Future	529.9800	0.5300	473.2000	0.4732	10.714	0.0000	0.0000
2024/12/12	R186	05/02/2026		Bond Future	8.3480	103.2002	8.2103	103.3142	1.649	0.0000	0.0000
2024/12/12	R186	05/02/2026	8.43 Call	Bond Future	519.1200	0.5191	580.4800	0.5805	11.820	0.0000	0.0000
2024/12/12	R186	05/02/2026	8.43 Put	Bond Future	451.3000	0.4513	398.6600	0.3987	11.664	0.0000	0.0000
2024/12/12	R202	06/02/2025		Bond Future	269.9659	269.9659	270.3555	270.3555	0.144	0.0000	0.0000
2024/12/12	R202	06/02/2025	266.79 Call	Bond Future	3175.9000	3.1759	3565.4800	3.5655	12.267	0.0000	0.0000
2024/12/12	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/12	R202	08/05/2025		Bond Future	275.4747	275.4747	275.8729	275.8729	0.145	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	
2024/12/12	R202	08/05/2025	272.31 Call	Bond Future	3164.7000	3.1647	3562.8700	3.5629	12.582	0.0000	0.0000
2024/12/12	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/12	R202	07/08/2025		Bond Future	275.7537	275.7537	276.1610	276.1610	0.148	0.0000	0.0000
2024/12/12	R202	07/08/2025	271.60 Call	Bond Future	4153.7000	4.1537	4561.0000	4.5610	9.806	0.0000	0.0000
2024/12/12	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/12	R202	06/11/2025		Bond Future	281.1861	281.1861	281.6024	281.6024	0.148	0.0000	0.0000
2024/12/12	R202	06/11/2025	275.64 Call	Bond Future	5546.1100	5.5461	5962.4400	5.9624	7.507	0.0000	0.0000
2024/12/12	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/12	R202	05/02/2026		Bond Future	281.2764	281.2764	281.7019	281.7019	0.151	0.0000	0.0000
2024/12/12	R202	05/02/2026	277.82 Call	Bond Future	3456.4300	3.4564	3881.8600	3.8819	12.308	0.0000	0.0000
2024/12/12	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/12	R209	06/02/2025		Bond Future	10.4563	74.9934	10.4299	75.1320	0.252	0.0000	0.0000
2024/12/12	R209	06/02/2025	12.44 Call	Bond Future	9491.0800	9.4911	9628.7400	9.6287	1.450	0.0000	0.0000
2024/12/12	R209	06/02/2025	12.44 Put	Bond Future	5.6600	0.0057	4.6500	0.0047	17.845	0.0000	0.0000
2024/12/12	R209	08/05/2025		Bond Future	10.5355	73.3504	10.5081	73.4920	0.260	0.0000	0.0000
2024/12/12	R209	08/05/2025	11.89 Call	Bond Future	6925.5500	6.9256	7047.1200	7.0471	1.755	0.0000	0.0000
2024/12/12	R209	08/05/2025	11.89 Put	Bond Future	355.0000	0.3550	334.8900	0.3349	5.665	0.0000	0.0000
2024/12/12	R209	07/08/2025		Bond Future	10.6229	74.8010	10.5945	74.9458	0.268	0.0000	0.0000
2024/12/12	R209	07/08/2025	12.68 Call	Bond Future	9880.4600	9.8805	10009.4800	10.0095	1.306	0.0000	0.0000
2024/12/12	R209	07/08/2025	12.68 Put	Bond Future	357.7400	0.3577	341.9300	0.3419	4.419	0.0000	0.0000
2024/12/12	R209	06/11/2025		Bond Future	10.7208	73.1030	10.6912	73.2510	0.276	0.0000	0.0000
2024/12/12	R209	06/11/2025	11.27 Call	Bond Future	4854.7700	4.8548	4946.1200	4.9461	1.882	0.0000	0.0000
2024/12/12	R209	06/11/2025	11.27 Put	Bond Future	2180.9600	2.1810	2124.3900	2.1244	2.594	0.0000	0.0000
2024/12/12	R209	05/02/2026		Bond Future	10.8308	74.4953	10.8000	74.6463	0.284	0.0000	0.0000
2024/12/12	R209	05/02/2026	10.93 Call	Bond Future	3990.3000	3.9903	4068.7400	4.0687	1.966	0.0000	0.0000
2024/12/12	R209	05/02/2026	10.93 Put	Bond Future	3506.8800	3.5069	3434.3200	3.4343	2.069	0.0000	0.0000
2024/12/12	R210	06/02/2025		Bond Future	244.8190	244.8190	244.8013	244.8013	0.007	0.0000	0.0000
2024/12/12	R210	06/02/2025	239.61 Call	Bond Future	5208.9800	5.2090	5191.3400	5.1913	0.339	0.0000	0.0000
2024/12/12	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/12	R210	08/05/2025		Bond Future	246.4585	246.4585	246.4412	246.4412	0.007	0.0000	0.0000
2024/12/12	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/12	R210	08/05/2025	248.03 Put	Bond Future	1571.5500	1.5716	1588.7600	1.5888	1.095	0.0000	0.0000
2024/12/12	R210	07/08/2025		Bond Future	251.3932	251.3932	251.3766	251.3766	0.007	0.0000	0.0000
2024/12/12	R210	07/08/2025	248.44 Call	Bond Future	2953.1600	2.9532	2936.6400	2.9366	0.559	0.0000	0.0000
2024/12/12	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/12	R210	06/11/2025		Bond Future	252.9259	252.9259	252.9098	252.9098	0.006	0.0000	0.0000
2024/12/12	R210	06/11/2025	252.14 Call	Bond Future	785.8700	0.7859	769.7500	0.7698	2.051	0.0000	0.0000
2024/12/12	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	
2024/12/12	R210	05/02/2026		Bond Future	257.8089	257.8089	257.7935	257.7935	0.006	0.0000	0.0000
2024/12/12	R210	05/02/2026	253.10 Call	Bond Future	4708.9300	4.7089	4693.4800	4.6935	0.328	0.0000	0.0000
2024/12/12	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/12	R213	06/02/2025		Bond Future	9.3266	92.5935	9.2898	92.7498	0.395	0.0000	0.0000
2024/12/12	R213	06/02/2025	11.35 Call	Bond Future	8104.0300	8.1040	8258.9300	8.2589	1.911	0.0000	0.0000
2024/12/12	R213	06/02/2025	11.35 Put	Bond Future	7.1000	0.0071	5.7100	0.0057	19.577	0.0000	0.0000
2024/12/12	R213	08/05/2025		Bond Future	9.3859	90.9025	9.3470	91.0622	0.414	0.0000	0.0000
2024/12/12	R213	08/05/2025	10.52 Call	Bond Future	4807.5100	4.8075	4943.4800	4.9435	2.828	0.0000	0.0000
2024/12/12	R213	08/05/2025	10.52 Put	Bond Future	294.7800	0.2948	271.0100	0.2710	8.064	0.0000	0.0000
2024/12/12	R213	07/08/2025		Bond Future	9.4581	92.7009	9.4170	92.8641	0.435	0.0000	0.0000
2024/12/12	R213	07/08/2025	11.66 Call	Bond Future	8424.2600	8.4243	8574.7100	8.5747	1.786	0.0000	0.0000
2024/12/12	R213	07/08/2025	11.66 Put	Bond Future	190.4600	0.1905	177.6800	0.1777	6.710	0.0000	0.0000
2024/12/12	R213	06/11/2025		Bond Future	9.5514	90.9499	9.5078	91.1167	0.457	0.0000	0.0000
2024/12/12	R213	06/11/2025	10.05 Call	Bond Future	3477.6700	3.4777	3580.8500	3.5809	2.967	0.0000	0.0000
2024/12/12	R213	06/11/2025	10.05 Put	Bond Future	1597.3700	1.5974	1533.7600	1.5338	3.982	0.0000	0.0000
2024/12/12	R213	05/02/2026		Bond Future	9.6669	92.6835	9.6205	92.8538	0.480	0.0000	0.0000
2024/12/12	R213	05/02/2026	9.89 Call	Bond Future	2998.0000	2.9980	3091.9300	3.0919	3.133	0.0000	0.0000
2024/12/12	R213	05/02/2026	9.89 Put	Bond Future	2184.7100	2.1847	2108.2900	2.1083	3.498	0.0000	0.0000
2024/12/12	R214	06/02/2025	13.63 Call	Bond Future	13338.7000	13.3387	13545.3000	13.5453	1.549	0.0000	0.0000
2024/12/12	R214	06/02/2025	13.63 Put	Bond Future	0.2300	0.0002	0.1700	0.0002	26.087	0.0000	0.0000
2024/12/12	R214	06/02/2025	12.25 Put	Bond Future	39.3800	0.0394	32.5600	0.0326	17.318	0.0000	0.0000
2024/12/12	R214	06/02/2025	12.25 Call	Bond Future	7344.1500	7.3442	7543.9900	7.5440	2.721	0.0000	0.0000
2024/12/12	R214	06/02/2025	11.75 Put	Bond Future	154.7600	0.1548	132.8000	0.1328	14.190	0.0000	0.0000
2024/12/12	R214	06/02/2025	11.75 Call	Bond Future	5014.9800	5.0150	5199.6800	5.1997	3.683	0.0000	0.0000
2024/12/12	R214	06/02/2025		Bond Future	10.8384	70.2678	10.8018	70.4744	0.338	0.0000	0.0000
2024/12/12	R214	06/02/2025	12.71 Call	Bond Future	9437.8600	9.4379	9642.3800	9.6424	2.167	0.0000	0.0000
2024/12/12	R214	06/02/2025	12.71 Put	Bond Future	10.7100	0.0107	8.5700	0.0086	19.981	0.0000	0.0000
2024/12/12	R214	08/05/2025		Bond Future	10.9155	68.3807	10.8777	68.5918	0.346	0.0000	0.0000
2024/12/12	R214	08/05/2025	12.40 Call	Bond Future	7876.6700	7.8767	8063.9700	8.0640	2.378	0.0000	0.0000
2024/12/12	R214	08/05/2025	12.40 Put	Bond Future	310.2700	0.3103	286.5300	0.2865	7.651	0.0000	0.0000
2024/12/12	R214	07/08/2025		Bond Future	11.0002	69.7334	10.9611	69.9489	0.356	0.0000	0.0000
2024/12/12	R214	07/08/2025	12.97 Call	Bond Future	10094.8200	10.0948	10285.3900	10.2854	1.888	0.0000	0.0000
2024/12/12	R214	07/08/2025	12.97 Put	Bond Future	448.5000	0.4485	423.5700	0.4236	5.559	0.0000	0.0000
2024/12/12	R214	06/11/2025		Bond Future	11.0957	67.7889	11.0552	68.0089	0.365	0.0000	0.0000
2024/12/12	R214	06/11/2025	11.64 Call	Bond Future	5256.0600	5.2561	5394.4200	5.3944	2.632	0.0000	0.0000
2024/12/12	R214	06/11/2025	11.64 Put	Bond Future	2399.5000	2.3995	2317.8600	2.3179	3.402	0.0000	0.0000
2024/12/12	R214	05/02/2026		Bond Future	11.2026	69.0802	11.1607	69.3046	0.375	0.0000	0.0000
2024/12/12	R214	05/02/2026	11.26 Call	Bond Future	4164.5400	4.1645	4282.2500	4.2823	2.826	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	
2024/12/12	R214	05/02/2026	11.26 Put	Bond Future	3859.5100	3.8595	3752.7300	3.7527	2.767	0.0000	0.0000
2024/12/12	R248	06/02/2025	10.30 Put	Bond Future	5620.1800	5.6202	5381.6800	5.3817	4.244	0.0000	0.0000
2024/12/12	R248	06/02/2025	10.30 Call	Bond Future	139.3900	0.1394	156.3400	0.1563	12.160	0.0000	0.0000
2024/12/12	R248	06/02/2025	11.00 Put	Bond Future	1813.7700	1.8138	1669.2100	1.6692	7.970	0.0000	0.0000
2024/12/12	R248	06/02/2025	11.00 Call	Bond Future	1492.5200	1.4925	1603.4100	1.6034	7.430	0.0000	0.0000
2024/12/12	R248	06/02/2025	11.70 Call	Bond Future	4721.4300	4.7214	4929.3400	4.9293	4.404	0.0000	0.0000
2024/12/12	R248	06/02/2025	11.70 Put	Bond Future	383.7300	0.3837	336.1900	0.3362	12.389	0.0000	0.0000
2024/12/12	R248	06/02/2025		Bond Future	11.0461	84.9120	11.0094	85.1675	0.332	0.0000	0.0000
2024/12/12	R248	06/02/2025	12.71 Call	Bond Future	10323.6300	10.3236	10573.9500	10.5740	2.425	0.0000	0.0000
2024/12/12	R248	06/02/2025	12.71 Put	Bond Future	27.9800	0.0280	22.8500	0.0229	18.335	0.0000	0.0000
2024/12/12	R248	08/05/2025		Bond Future	11.1272	82.1766	11.0893	82.4375	0.341	0.0000	0.0000
2024/12/12	R248	08/05/2025	12.60 Call	Bond Future	9578.4200	9.5784	9806.2500	9.8063	2.379	0.0000	0.0000
2024/12/12	R248	08/05/2025	12.60 Put	Bond Future	458.3500	0.4584	425.2600	0.4253	7.219	0.0000	0.0000
2024/12/12	R248	07/08/2025		Bond Future	11.2160	83.8020	11.1768	84.0684	0.350	0.0000	0.0000
2024/12/12	R248	07/08/2025	13.21 Call	Bond Future	12359.9200	12.3599	12594.1600	12.5942	1.895	0.0000	0.0000
2024/12/12	R248	07/08/2025	13.21 Put	Bond Future	591.9600	0.5920	559.7700	0.5598	5.438	0.0000	0.0000
2024/12/12	R248	06/11/2025		Bond Future	11.3152	80.9883	11.2745	81.2602	0.360	0.0000	0.0000
2024/12/12	R248	06/11/2025	11.74 Call	Bond Future	5924.6600	5.9247	6089.2900	6.0893	2.779	0.0000	0.0000
2024/12/12	R248	06/11/2025	11.74 Put	Bond Future	3178.6300	3.1786	3071.3200	3.0713	3.376	0.0000	0.0000
2024/12/12	R248	05/02/2026		Bond Future	11.4259	82.5302	11.3836	82.8077	0.370	0.0000	0.0000
2024/12/12	R248	05/02/2026	11.46 Call	Bond Future	5002.0000	5.0020	5146.4000	5.1464	2.887	0.0000	0.0000
2024/12/12	R248	05/02/2026	11.46 Put	Bond Future	4779.3000	4.7793	4646.2200	4.6462	2.785	0.0000	0.0000
2024/12/12	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/12	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/12	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/12	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

