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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/12/2024 TO 13/12/2024

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
2024/12/13	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/13	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/13	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/13	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/13	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/13	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/13	2029	06/02/2025		Bond Future	134.9124	134.9124	134.9199	0.005	0.0000	0.0000
2024/12/13	2029	06/02/2025	132.40 Call	Bond Future	2512.4300	2.5124	2519.8500	0.295	0.0000	0.0000
2024/12/13	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/13	2029	08/05/2025		Bond Future	136.2568	136.2568	136.2520	0.004	0.0000	0.0000
2024/12/13	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/13	2029	08/05/2025	137.85 Put	Bond Future	1593.1600	1.5932	1598.0400	0.306	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	
2024/12/13	2029	07/08/2025		Bond Future	138.9858	138.9858	138.9754	138.9754	0.007	0.0000	0.0000
2024/12/13	2029	07/08/2025	137.41 Call	Bond Future	1575.7900	1.5758	1565.3800	1.5654	0.661	0.0000	0.0000
2024/12/13	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/13	2029	06/11/2025		Bond Future	140.2890	140.2890	140.2557	140.2557	0.024	0.0000	0.0000
2024/12/13	2029	06/11/2025	139.79 Call	Bond Future	498.9800	0.4990	465.7000	0.4657	6.670	0.0000	0.0000
2024/12/13	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/13	2029	05/02/2026		Bond Future	142.9988	142.9988	142.9449	142.9449	0.038	0.0000	0.0000
2024/12/13	2029	05/02/2026	140.11 Call	Bond Future	2888.7600	2.8888	2834.8600	2.8349	1.866	0.0000	0.0000
2024/12/13	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/13	2030	06/02/2025	8.68 Put	Bond Future	1277.6300	1.2776	1407.8000	1.4078	10.188	0.0000	0.0000
2024/12/13	2030	06/02/2025	8.68 Call	Bond Future	513.5300	0.5135	437.5100	0.4375	14.803	0.0000	0.0000
2024/12/13	2030	06/02/2025	9.18 Put	Bond Future	399.9100	0.3999	459.0000	0.4590	14.776	0.0000	0.0000
2024/12/13	2030	06/02/2025	9.18 Call	Bond Future	1563.2100	1.5632	1416.1100	1.4161	9.410	0.0000	0.0000
2024/12/13	2030	06/02/2025	9.69 Call	Bond Future	3168.7400	3.1687	2979.8900	2.9799	5.960	0.0000	0.0000
2024/12/13	2030	06/02/2025	9.69 Put	Bond Future	87.6900	0.0877	105.0300	0.1050	19.774	0.0000	0.0000
2024/12/13	2030	06/02/2025		Bond Future	8.8768	96.7758	8.9302	96.5696	0.602	0.0000	0.0000
2024/12/13	2030	06/02/2025	10.68 Call	Bond Future	6672.4000	6.6724	6466.8900	6.4669	3.080	0.0000	0.0000
2024/12/13	2030	06/02/2025	10.68 Put	Bond Future	2.6400	0.0026	3.3200	0.0033	25.758	0.0000	0.0000
2024/12/13	2030	08/05/2025	12.28 Call	Bond Future	11494.6100	11.4946	11275.5700	11.2756	1.906	0.0000	0.0000
2024/12/13	2030	08/05/2025	12.28 Put	Bond Future	1.9300	0.0019	2.1900	0.0022	13.472	0.0000	0.0000
2024/12/13	2030	08/05/2025	10.69 Put	Bond Future	89.7400	0.0897	99.7300	0.0997	11.132	0.0000	0.0000
2024/12/13	2030	08/05/2025	10.69 Call	Bond Future	6356.7200	6.3567	6147.4100	6.1474	3.293	0.0000	0.0000
2024/12/13	2030	08/05/2025	11.86 Call	Bond Future	10155.9600	10.1560	9937.4800	9.9375	2.151	0.0000	0.0000
2024/12/13	2030	08/05/2025	11.86 Put	Bond Future	6.4300	0.0064	7.2500	0.0073	12.753	0.0000	0.0000
2024/12/13	2030	08/05/2025	10.31 Put	Bond Future	165.6200	0.1656	183.9300	0.1839	11.055	0.0000	0.0000
2024/12/13	2030	08/05/2025	10.31 Call	Bond Future	5125.4200	5.1254	4924.4300	4.9244	3.921	0.0000	0.0000
2024/12/13	2030	08/05/2025		Bond Future	8.9267	98.7268	8.9860	98.5075	0.664	0.0000	0.0000
2024/12/13	2030	08/05/2025	9.93 Call	Bond Future	3931.8800	3.9319	3744.8200	3.7448	4.758	0.0000	0.0000
2024/12/13	2030	08/05/2025	9.93 Put	Bond Future	302.6700	0.3027	334.9100	0.3349	10.652	0.0000	0.0000
2024/12/13	2030	08/05/2025	8.68 Put	Bond Future	1825.0500	1.8251	1958.3300	1.9583	7.303	0.0000	0.0000
2024/12/13	2030	08/05/2025	8.68 Call	Bond Future	906.0700	0.9061	820.0500	0.8201	9.494	0.0000	0.0000
2024/12/13	2030	08/05/2025	9.18 Put	Bond Future	936.8700	0.9369	1021.4600	1.0215	9.029	0.0000	0.0000
2024/12/13	2030	08/05/2025	9.18 Call	Bond Future	1869.3100	1.8693	1734.6000	1.7346	7.206	0.0000	0.0000
2024/12/13	2030	08/05/2025	9.99 Call	Bond Future	4115.9700	4.1160	3926.2900	3.9263	4.608	0.0000	0.0000
2024/12/13	2030	08/05/2025	9.99 Put	Bond Future	275.0900	0.2751	304.7100	0.3047	10.767	0.0000	0.0000
2024/12/13	2030	08/05/2025	8.95 Put	Bond Future	1288.9400	1.2889	1393.7000	1.3937	8.128	0.0000	0.0000
2024/12/13	2030	08/05/2025	8.95 Call	Bond Future	1375.1500	1.3752	1260.6100	1.2606	8.329	0.0000	0.0000
2024/12/13	2030	08/05/2025	9.45 Put	Bond Future	632.0200	0.6320	693.0200	0.6930	9.652	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	
2024/12/13	2030	08/05/2025	9.45 Call	Bond Future	2546.2600	2.5463	2387.9600	2.3880	6.217	0.0000	0.0000
2024/12/13	2030	07/08/2025		Bond Future	8.9923	96.6699	9.0567	96.4425	0.717	0.0000	0.0000
2024/12/13	2030	07/08/2025	11.11 Call	Bond Future	7314.4700	7.3145	7101.6600	7.1017	2.909	0.0000	0.0000
2024/12/13	2030	07/08/2025	11.11 Put	Bond Future	175.1000	0.1751	189.7800	0.1898	8.384	0.0000	0.0000
2024/12/13	2030	07/08/2025	12.12 Call	Bond Future	10346.8100	10.3468	10122.5600	10.1226	2.167	0.0000	0.0000
2024/12/13	2030	07/08/2025	12.12 Put	Bond Future	32.6100	0.0326	35.8500	0.0359	9.936	0.0000	0.0000
2024/12/13	2030	07/08/2025	10.48 Put	Bond Future	358.2700	0.3583	386.9300	0.3869	8.000	0.0000	0.0000
2024/12/13	2030	07/08/2025	10.48 Call	Bond Future	5443.9300	5.4439	5245.1000	5.2451	3.652	0.0000	0.0000
2024/12/13	2030	06/11/2025		Bond Future	9.0651	98.5500	9.1389	98.3021	0.814	0.0000	0.0000
2024/12/13	2030	06/11/2025	9.54 Call	Bond Future	2874.0700	2.8741	2754.9700	2.7550	4.144	0.0000	0.0000
2024/12/13	2030	06/11/2025	9.54 Put	Bond Future	1291.1500	1.2912	1420.0200	1.4200	9.981	0.0000	0.0000
2024/12/13	2030	05/02/2026		Bond Future	9.1614	96.4206	9.2452	96.1538	0.914	0.0000	0.0000
2024/12/13	2030	05/02/2026	9.49 Call	Bond Future	2712.6800	2.7127	2519.9500	2.5200	7.105	0.0000	0.0000
2024/12/13	2030	05/02/2026	9.49 Put	Bond Future	1670.9700	1.6710	1744.9900	1.7450	4.430	0.0000	0.0000
2024/12/13	2032	06/02/2025	9.42 Put	Bond Future	1412.3300	1.4123	1530.2500	1.5303	8.349	0.0000	0.0000
2024/12/13	2032	06/02/2025	9.42 Call	Bond Future	814.2000	0.8142	727.7600	0.7278	10.617	0.0000	0.0000
2024/12/13	2032	06/02/2025	9.92 Put	Bond Future	499.5900	0.4996	568.1000	0.5681	13.713	0.0000	0.0000
2024/12/13	2032	06/02/2025	9.92 Call	Bond Future	2319.1500	2.3192	2183.3000	2.1833	5.858	0.0000	0.0000
2024/12/13	2032	06/02/2025	10.61 Call	Bond Future	5125.5200	5.1255	4945.5600	4.9456	3.511	0.0000	0.0000
2024/12/13	2032	06/02/2025	10.61 Put	Bond Future	97.6500	0.0977	122.0500	0.1221	24.987	0.0000	0.0000
2024/12/13	2032	06/02/2025		Bond Future	9.5422	96.4422	9.5841	96.2378	0.440	0.0000	0.0000
2024/12/13	2032	06/02/2025	11.72 Call	Bond Future	9898.9700	9.8990	9696.9300	9.6969	2.041	0.0000	0.0000
2024/12/13	2032	06/02/2025	11.72 Put	Bond Future	4.5700	0.0046	6.8900	0.0069	50.766	0.0000	0.0000
2024/12/13	2032	08/05/2025		Bond Future	9.6090	94.2223	9.6549	94.0051	0.478	0.0000	0.0000
2024/12/13	2032	08/05/2025	10.91 Call	Bond Future	6185.6100	6.1856	6031.8600	6.0319	2.486	0.0000	0.0000
2024/12/13	2032	08/05/2025	10.91 Put	Bond Future	268.1400	0.2681	331.5900	0.3316	23.663	0.0000	0.0000
2024/12/13	2032	08/05/2025	9.42 Put	Bond Future	2211.4700	2.2115	2398.3600	2.3984	8.451	0.0000	0.0000
2024/12/13	2032	08/05/2025	9.42 Call	Bond Future	1310.1600	1.3102	1279.8500	1.2799	2.313	0.0000	0.0000
2024/12/13	2032	08/05/2025	9.92 Put	Bond Future	1147.9700	1.1480	1298.7500	1.2988	13.134	0.0000	0.0000
2024/12/13	2032	08/05/2025	9.92 Call	Bond Future	2607.6100	2.6076	2541.1900	2.5412	2.547	0.0000	0.0000
2024/12/13	2032	08/05/2025	10.97 Call	Bond Future	6423.3000	6.4233	6265.5200	6.2655	2.456	0.0000	0.0000
2024/12/13	2032	08/05/2025	10.97 Put	Bond Future	244.5800	0.2446	304.0000	0.3040	24.295	0.0000	0.0000
2024/12/13	2032	07/08/2025		Bond Future	9.6872	96.0861	9.7362	95.8609	0.506	0.0000	0.0000
2024/12/13	2032	07/08/2025	12.01 Call	Bond Future	10142.4600	10.1425	9937.4300	9.9374	2.022	0.0000	0.0000
2024/12/13	2032	07/08/2025	12.01 Put	Bond Future	187.7500	0.1878	207.9100	0.2079	10.738	0.0000	0.0000
2024/12/13	2032	06/11/2025		Bond Future	9.7801	93.7935	9.8352	93.5483	0.563	0.0000	0.0000
2024/12/13	2032	06/11/2025	10.42 Call	Bond Future	4513.0100	4.5130	4346.2100	4.3462	3.696	0.0000	0.0000
2024/12/13	2032	06/11/2025	10.42 Put	Bond Future	1715.4400	1.7154	1793.8200	1.7938	4.569	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	
2024/12/13	2032	05/02/2026		Bond Future	9.8910	95.5799	9.9523	95.3166	0.619	0.0000	0.0000
2024/12/13	2032	05/02/2026	10.16 Call	Bond Future	3713.4100	3.7134	3573.4300	3.5734	3.770	0.0000	0.0000
2024/12/13	2032	05/02/2026	10.16 Put	Bond Future	2563.9400	2.5639	2687.2600	2.6873	4.810	0.0000	0.0000
2024/12/13	2033	06/02/2025		Bond Future	129.4030	129.4030	129.4796	129.4796	0.059	0.0000	0.0000
2024/12/13	2033	06/02/2025	124.94 Call	Bond Future	4463.0000	4.4630	4539.6100	4.5396	1.717	0.0000	0.0000
2024/12/13	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/13	2033	08/05/2025		Bond Future	130.5358	130.5358	130.6021	130.6021	0.051	0.0000	0.0000
2024/12/13	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/13	2033	08/05/2025	130.62 Put	Bond Future	84.2300	0.0842	17.9100	0.0179	78.737	0.0000	0.0000
2024/12/13	2033	07/08/2025		Bond Future	133.1503	133.1503	133.2127	133.2127	0.047	0.0000	0.0000
2024/12/13	2033	07/08/2025	128.65 Call	Bond Future	4500.2500	4.5003	4562.7300	4.5627	1.388	0.0000	0.0000
2024/12/13	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/13	2033	06/11/2025		Bond Future	134.2385	134.2385	134.2805	134.2805	0.031	0.0000	0.0000
2024/12/13	2033	06/11/2025	133.14 Call	Bond Future	1098.5200	1.0985	1140.5400	1.1405	3.825	0.0000	0.0000
2024/12/13	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/13	2033	05/02/2026		Bond Future	136.8315	136.8315	136.8552	136.8552	0.017	0.0000	0.0000
2024/12/13	2033	05/02/2026	132.88 Call	Bond Future	3951.5100	3.9515	3975.1900	3.9752	0.599	0.0000	0.0000
2024/12/13	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/13	2037	06/02/2025		Bond Future	10.6394	85.9580	10.6346	85.9873	0.046	0.0000	0.0000
2024/12/13	2037	06/02/2025	12.76 Call	Bond Future	11501.2600	11.5013	11530.2000	11.5302	0.252	0.0000	0.0000
2024/12/13	2037	06/02/2025	12.76 Put	Bond Future	3.9300	0.0039	3.6400	0.0036	7.379	0.0000	0.0000
2024/12/13	2037	08/05/2025	12.55 Put	Bond Future	217.7900	0.2178	218.7700	0.2188	0.450	0.0000	0.0000
2024/12/13	2037	08/05/2025	12.55 Call	Bond Future	10065.2800	10.0653	10088.1300	10.0881	0.227	0.0000	0.0000
2024/12/13	2037	08/05/2025	13.30 Put	Bond Future	57.9000	0.0579	58.4200	0.0584	0.898	0.0000	0.0000
2024/12/13	2037	08/05/2025	13.30 Call	Bond Future	13496.0500	13.4961	13518.4400	13.5184	0.166	0.0000	0.0000
2024/12/13	2037	08/05/2025		Bond Future	10.7301	87.6908	10.7264	87.7127	0.035	0.0000	0.0000
2024/12/13	2037	08/05/2025	12.25 Call	Bond Future	8665.4400	8.6654	8688.2600	8.6883	0.263	0.0000	0.0000
2024/12/13	2037	08/05/2025	12.25 Put	Bond Future	326.4400	0.3264	327.3900	0.3274	0.291	0.0000	0.0000
2024/12/13	2037	08/05/2025	13.35 Put	Bond Future	52.2900	0.0523	52.7700	0.0528	0.918	0.0000	0.0000
2024/12/13	2037	08/05/2025	13.35 Call	Bond Future	13721.0000	13.7210	13743.3500	13.7434	0.163	0.0000	0.0000
2024/12/13	2037	07/08/2025	13.01 Put	Bond Future	370.2400	0.3702	375.1900	0.3752	1.337	0.0000	0.0000
2024/12/13	2037	07/08/2025		Bond Future	10.8318	85.1648	10.8285	85.1837	0.030	0.0000	0.0000
2024/12/13	2037	07/08/2025	13.01 Call	Bond Future	11762.4600	11.7625	11786.3200	11.7863	0.203	0.0000	0.0000
2024/12/13	2037	07/08/2025	12.17 Call	Bond Future	8158.1400	8.1581	8185.0100	8.1850	0.329	0.0000	0.0000
2024/12/13	2037	07/08/2025	12.17 Put	Bond Future	887.3300	0.8873	895.2900	0.8953	0.897	0.0000	0.0000
2024/12/13	2037	07/08/2025	11.42 Call	Bond Future	5095.7100	5.0957	5122.8400	5.1228	0.532	0.0000	0.0000
2024/12/13	2037	07/08/2025	11.42 Put	Bond Future	1786.9800	1.7870	1795.2000	1.7952	0.460	0.0000	0.0000
2024/12/13	2037	07/08/2025	10.55 Put	Bond Future	3876.8200	3.8768	3878.8000	3.8788	0.051	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	
2024/12/13	2037	07/08/2025	10.55 Call	Bond Future	2225.3900	2.2254	2246.2800	2.2463	0.939	0.0000	0.0000
2024/12/13	2037	07/08/2025	10.64 Put	Bond Future	3590.0000	3.5900	3592.6000	3.5926	0.072	0.0000	0.0000
2024/12/13	2037	07/08/2025	10.64 Call	Bond Future	2470.8400	2.4708	2492.3500	2.4924	0.871	0.0000	0.0000
2024/12/13	2037	07/08/2025	11.82 Call	Bond Future	6689.2700	6.6893	6717.2800	6.7173	0.419	0.0000	0.0000
2024/12/13	2037	07/08/2025	11.82 Put	Bond Future	1232.8800	1.2329	1241.9800	1.2420	0.738	0.0000	0.0000
2024/12/13	2037	07/08/2025	11.07 Call	Bond Future	3818.2500	3.8183	3844.3400	3.8443	0.683	0.0000	0.0000
2024/12/13	2037	07/08/2025	11.07 Put	Bond Future	2456.0900	2.4561	2463.2700	2.4633	0.292	0.0000	0.0000
2024/12/13	2037	07/08/2025	10.34 Put	Bond Future	4622.0700	4.6221	4622.3300	4.6223	0.006	0.0000	0.0000
2024/12/13	2037	07/08/2025	10.34 Call	Bond Future	1710.8000	1.7108	1729.9700	1.7300	1.121	0.0000	0.0000
2024/12/13	2037	06/11/2025		Bond Future	10.9362	86.8203	10.9353	86.8254	0.008	0.0000	0.0000
2024/12/13	2037	06/11/2025	11.63 Call	Bond Future	6071.6100	6.0716	6062.8000	6.0628	0.145	0.0000	0.0000
2024/12/13	2037	06/11/2025	11.63 Put	Bond Future	2258.0000	2.2580	2244.0800	2.2441	0.616	0.0000	0.0000
2024/12/13	2037	05/02/2026		Bond Future	11.0547	84.2158	11.0560	84.2086	0.012	0.0000	0.0000
2024/12/13	2037	05/02/2026	11.20 Call	Bond Future	4711.9900	4.7120	4723.5600	4.7236	0.246	0.0000	0.0000
2024/12/13	2037	05/02/2026	11.20 Put	Bond Future	3909.8700	3.9099	3928.6700	3.9287	0.481	0.0000	0.0000
2024/12/13	2038	06/02/2025		Bond Future	140.1523	140.1523	140.1323	140.1323	0.014	0.0000	0.0000
2024/12/13	2038	06/02/2025	135.23 Call	Bond Future	4922.3100	4.9223	4902.3000	4.9023	0.407	0.0000	0.0000
2024/12/13	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/13	2038	08/05/2025		Bond Future	143.0123	143.0123	142.9789	142.9789	0.023	0.0000	0.0000
2024/12/13	2038	08/05/2025	139.68 Call	Bond Future	3332.2900	3.3323	3298.8800	3.2989	1.003	0.0000	0.0000
2024/12/13	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/13	2038	07/08/2025		Bond Future	143.7501	143.7501	143.7104	143.7104	0.028	0.0000	0.0000
2024/12/13	2038	07/08/2025	139.56 Call	Bond Future	4190.1000	4.1901	4150.4400	4.1504	0.947	0.0000	0.0000
2024/12/13	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/13	2038	06/11/2025		Bond Future	146.5820	146.5820	146.5179	146.5179	0.044	0.0000	0.0000
2024/12/13	2038	06/11/2025	143.88 Call	Bond Future	2702.0100	2.7020	2637.9000	2.6379	2.373	0.0000	0.0000
2024/12/13	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/13	2038	05/02/2026		Bond Future	147.2473	147.2473	147.1612	147.1612	0.058	0.0000	0.0000
2024/12/13	2038	05/02/2026	143.20 Call	Bond Future	4047.2800	4.0473	3961.2100	3.9612	2.127	0.0000	0.0000
2024/12/13	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/13	2040	06/02/2025	11.00 Put	Bond Future	1371.2600	1.3713	1337.0300	1.3370	2.496	0.0000	0.0000
2024/12/13	2040	06/02/2025	11.00 Call	Bond Future	1683.0000	1.6830	1714.4800	1.7145	1.870	0.0000	0.0000
2024/12/13	2040	06/02/2025	11.70 Call	Bond Future	4921.6500	4.9217	4976.5300	4.9765	1.115	0.0000	0.0000
2024/12/13	2040	06/02/2025	11.70 Put	Bond Future	261.2300	0.2612	250.4000	0.2504	4.146	0.0000	0.0000
2024/12/13	2040	06/02/2025	12.20 Call	Bond Future	7631.5500	7.6316	7693.5700	7.6936	0.813	0.0000	0.0000
2024/12/13	2040	06/02/2025	12.20 Put	Bond Future	66.8900	0.0669	63.2000	0.0632	5.517	0.0000	0.0000
2024/12/13	2040	06/02/2025		Bond Future	10.9519	86.0565	10.9418	86.1223	0.092	0.0000	0.0000
2024/12/13	2040	06/02/2025	12.95 Call	Bond Future	11638.7600	11.6388	11703.8800	11.7039	0.560	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
2024/12/13	2040	06/02/2025	12.95 Put	Bond Future		7.5900	0.0076	7.0000	0.0070	7.773	0.0000	0.0000
2024/12/13	2040	08/05/2025		Bond Future		11.0457	87.7912	11.0365	87.8503	0.084	0.0000	0.0000
2024/12/13	2040	08/05/2025	12.63 Call	Bond Future		9637.5000	9.6375	9695.7400	9.6957	0.604	0.0000	0.0000
2024/12/13	2040	08/05/2025	12.63 Put	Bond Future		345.8100	0.3458	344.9300	0.3449	0.254	0.0000	0.0000
2024/12/13	2040	08/05/2025	12.75 Put	Bond Future		296.0100	0.2960	295.4200	0.2954	0.199	0.0000	0.0000
2024/12/13	2040	08/05/2025	12.75 Call	Bond Future		10227.9800	10.2280	10286.5100	10.2865	0.572	0.0000	0.0000
2024/12/13	2040	08/05/2025	13.50 Put	Bond Future		86.4200	0.0864	86.5900	0.0866	0.197	0.0000	0.0000
2024/12/13	2040	08/05/2025	13.50 Call	Bond Future		13837.9000	13.8379	13897.1900	13.8972	0.428	0.0000	0.0000
2024/12/13	2040	08/05/2025	13.43 Put	Bond Future		98.6800	0.0987	98.8300	0.0988	0.152	0.0000	0.0000
2024/12/13	2040	08/05/2025	13.43 Call	Bond Future		13506.5200	13.5065	13565.7900	13.5658	0.439	0.0000	0.0000
2024/12/13	2040	07/08/2025		Bond Future		11.1500	85.0165	11.1409	85.0734	0.081	0.0000	0.0000
2024/12/13	2040	07/08/2025	13.29 Call	Bond Future		12435.7400	12.4357	12496.2600	12.4963	0.487	0.0000	0.0000
2024/12/13	2040	07/08/2025	13.29 Put	Bond Future		441.4600	0.4415	445.1500	0.4452	0.836	0.0000	0.0000
2024/12/13	2040	06/11/2025		Bond Future		11.2561	86.6690	11.2490	86.7126	0.063	0.0000	0.0000
2024/12/13	2040	06/11/2025	11.84 Call	Bond Future		6206.5600	6.2066	6220.5300	6.2205	0.225	0.0000	0.0000
2024/12/13	2040	06/11/2025	11.84 Put	Bond Future		2711.1400	2.7111	2681.4200	2.6814	1.096	0.0000	0.0000
2024/12/13	2040	05/02/2026		Bond Future		11.3754	83.8107	11.3701	83.8428	0.047	0.0000	0.0000
2024/12/13	2040	05/02/2026	11.49 Call	Bond Future		4993.3300	4.9933	5030.4200	5.0304	0.743	0.0000	0.0000
2024/12/13	2040	05/02/2026	11.49 Put	Bond Future		4303.0200	4.3030	4307.9800	4.3080	0.115	0.0000	0.0000
2024/12/13	2044	06/02/2025	11.50 Call	Bond Future		3427.9000	3.4279	3472.7800	3.4728	1.309	0.0000	0.0000
2024/12/13	2044	06/02/2025	11.50 Put	Bond Future		625.5500	0.6256	602.3400	0.6023	3.710	0.0000	0.0000
2024/12/13	2044	06/02/2025	11.15 Put	Bond Future		1355.0100	1.3550	1318.1800	1.3182	2.718	0.0000	0.0000
2024/12/13	2044	06/02/2025	11.15 Call	Bond Future		1887.7800	1.8878	1919.0400	1.9190	1.656	0.0000	0.0000
2024/12/13	2044	06/02/2025	10.65 Put	Bond Future		3394.5100	3.3945	3336.8900	3.3369	1.697	0.0000	0.0000
2024/12/13	2044	06/02/2025	10.65 Call	Bond Future		498.7200	0.4987	509.1900	0.5092	2.099	0.0000	0.0000
2024/12/13	2044	06/02/2025	13.75 Call	Bond Future		15203.7100	15.2037	15271.7300	15.2717	0.447	0.0000	0.0000
2024/12/13	2044	06/02/2025	13.75 Put	Bond Future		0.5700	0.0006	0.5000	0.0005	12.281	0.0000	0.0000
2024/12/13	2044	06/02/2025	12.50 Put	Bond Future		47.2900	0.0473	44.1200	0.0441	6.703	0.0000	0.0000
2024/12/13	2044	06/02/2025	12.50 Call	Bond Future		8796.7600	8.7968	8861.6800	8.8617	0.738	0.0000	0.0000
2024/12/13	2044	06/02/2025	12.00 Put	Bond Future		181.4400	0.1814	171.9400	0.1719	5.236	0.0000	0.0000
2024/12/13	2044	06/02/2025	12.00 Call	Bond Future		6052.5100	6.0525	6111.1000	6.1111	0.968	0.0000	0.0000
2024/12/13	2044	06/02/2025		Bond Future		11.0701	82.0155	11.0600	82.0836	0.092	0.0000	0.0000
2024/12/13	2044	06/02/2025	13.02 Call	Bond Future		11567.3800	11.5674	11634.5700	11.6346	0.581	0.0000	0.0000
2024/12/13	2044	06/02/2025	13.02 Put	Bond Future		11.0300	0.0110	10.1300	0.0101	8.160	0.0000	0.0000
2024/12/13	2044	08/05/2025		Bond Future		11.1601	83.6687	11.1508	83.7305	0.084	0.0000	0.0000
2024/12/13	2044	08/05/2025	12.72 Call	Bond Future		9704.3400	9.7043	9763.3400	9.7633	0.608	0.0000	0.0000
2024/12/13	2044	08/05/2025	12.72 Put	Bond Future		360.4500	0.3605	357.6200	0.3576	0.785	0.0000	0.0000
2024/12/13	2044	08/05/2025	Call	Bond Future		11.5200	0.0115	11.9300	0.0119	3.559	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	
2024/12/13	2044	08/05/2025	Put	Bond Future	16342.8100	16.3428	16281.3900	16.2814	0.376	0.0000	0.0000
2024/12/13	2044	08/05/2025	12.40 Call	Bond Future	8119.3700	8.1194	8176.6400	8.1766	0.705	0.0000	0.0000
2024/12/13	2044	08/05/2025	12.40 Put	Bond Future	544.6800	0.5447	540.1200	0.5401	0.837	0.0000	0.0000
2024/12/13	2044	08/05/2025	11.65 Call	Bond Future	4557.6500	4.5577	4607.1700	4.6072	1.087	0.0000	0.0000
2024/12/13	2044	08/05/2025	11.65 Put	Bond Future	1420.5400	1.4205	1408.2300	1.4082	0.867	0.0000	0.0000
2024/12/13	2044	08/05/2025	10.92 Put	Bond Future	3428.8600	3.4289	3396.8000	3.3968	0.935	0.0000	0.0000
2024/12/13	2044	08/05/2025	10.92 Call	Bond Future	1816.6300	1.8166	1846.4000	1.8464	1.639	0.0000	0.0000
2024/12/13	2044	07/08/2025		Bond Future	11.2596	80.9377	11.2504	80.9975	0.082	0.0000	0.0000
2024/12/13	2044	07/08/2025	13.34 Call	Bond Future	12407.4600	12.4075	12470.0100	12.4700	0.504	0.0000	0.0000
2024/12/13	2044	07/08/2025	13.34 Put	Bond Future	507.7300	0.5077	510.4700	0.5105	0.540	0.0000	0.0000
2024/12/13	2044	06/11/2025		Bond Future	11.3603	82.5108	11.3529	82.5582	0.065	0.0000	0.0000
2024/12/13	2044	06/11/2025	11.88 Call	Bond Future	6207.4800	6.2075	6220.3800	6.2204	0.208	0.0000	0.0000
2024/12/13	2044	06/11/2025	11.88 Put	Bond Future	2985.4700	2.9855	2950.9400	2.9509	1.157	0.0000	0.0000
2024/12/13	2044	05/02/2026		Bond Future	11.4729	79.6984	11.4670	79.7350	0.051	0.0000	0.0000
2024/12/13	2044	05/02/2026	11.56 Call	Bond Future	5129.1100	5.1291	5167.1000	5.1671	0.741	0.0000	0.0000
2024/12/13	2044	05/02/2026	11.56 Put	Bond Future	4583.3900	4.5834	4584.7900	4.5848	0.031	0.0000	0.0000
2024/12/13	2046	06/02/2025		Bond Future	123.0547	123.0547	122.8533	122.8533	0.164	0.0000	0.0000
2024/12/13	2046	06/02/2025	114.01 Call	Bond Future	9044.7400	9.0447	8843.2600	8.8433	2.228	0.0000	0.0000
2024/12/13	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/13	2046	08/05/2025		Bond Future	123.3521	123.3521	123.1354	123.1354	0.176	0.0000	0.0000
2024/12/13	2046	08/05/2025	121.97 Call	Bond Future	1382.0900	1.3821	1165.4100	1.1654	15.678	0.0000	0.0000
2024/12/13	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/13	2046	07/08/2025		Bond Future	125.8222	125.8222	125.5963	125.5963	0.180	0.0000	0.0000
2024/12/13	2046	07/08/2025	118.69 Call	Bond Future	7132.2000	7.1322	6906.3400	6.9063	3.167	0.0000	0.0000
2024/12/13	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/13	2046	06/11/2025		Bond Future	126.0449	126.0449	125.7941	125.7941	0.199	0.0000	0.0000
2024/12/13	2046	06/11/2025	125.41 Call	Bond Future	634.8600	0.6349	384.0900	0.3841	39.500	0.0000	0.0000
2024/12/13	2046	06/11/2025	125.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/13	2046	05/02/2026		Bond Future	128.4779	128.4779	128.2044	128.2044	0.213	0.0000	0.0000
2024/12/13	2046	05/02/2026	121.65 Call	Bond Future	6827.9100	6.8279	6554.3700	6.5544	4.006	0.0000	0.0000
2024/12/13	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/13	2050	06/02/2025		Bond Future	122.3616	122.3616	122.3443	122.3443	0.014	0.0000	0.0000
2024/12/13	2050	06/02/2025	115.60 Call	Bond Future	6761.5900	6.7616	6744.2600	6.7443	0.256	0.0000	0.0000
2024/12/13	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/13	2050	08/05/2025		Bond Future	124.8588	124.8588	124.8296	124.8296	0.023	0.0000	0.0000
2024/12/13	2050	08/05/2025	121.16 Call	Bond Future	3698.8000	3.6988	3669.5500	3.6696	0.791	0.0000	0.0000
2024/12/13	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/13	2050	07/08/2025		Bond Future	124.9907	124.9907	124.9561	124.9561	0.028	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	
2024/12/13	2050	07/08/2025	119.89 Call	Bond Future	5100.6800	5.1007	5066.0900	5.0661	0.678	0.0000	0.0000
2024/12/13	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/13	2050	06/11/2025		Bond Future	127.4530	127.4530	127.3972	127.3972	0.044	0.0000	0.0000
2024/12/13	2050	06/11/2025	124.42 Call	Bond Future	3033.0200	3.0330	2977.1900	2.9772	1.841	0.0000	0.0000
2024/12/13	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/13	2050	05/02/2026		Bond Future	127.5005	127.5005	127.4257	127.4257	0.059	0.0000	0.0000
2024/12/13	2050	05/02/2026	122.82 Call	Bond Future	4680.4600	4.6805	4605.7400	4.6057	1.596	0.0000	0.0000
2024/12/13	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/13	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/13	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/13	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/13	AL37	06/02/2025		Index Future	1082.2710	1082.2710	1080.1820	1080.1820	0.193	0.0000	0.0000
2024/12/13	AL37	08/05/2025		Index Future	1104.0920	1104.0920	1101.8610	1101.8610	0.202	0.0000	0.0000
2024/12/13	AL37	07/08/2025		Index Future	1125.9470	1125.9470	1123.6280	1123.6280	0.206	0.0000	0.0000
2024/12/13	AL37	06/11/2025		Index Future	1147.8900	1147.8900	1145.3410	1145.3410	0.222	0.0000	0.0000
2024/12/13	AL37	05/02/2026		Index Future	1169.8280	1169.8280	1167.0670	1167.0670	0.236	0.0000	0.0000
2024/12/13	AL7T	06/02/2025		Index Future	1304.3430	1304.3430	1303.0970	1303.0970	0.096	0.0000	0.0000
2024/12/13	AL7T	08/05/2025		Index Future	1330.6410	1330.6410	1329.2490	1329.2490	0.105	0.0000	0.0000
2024/12/13	AL7T	07/08/2025		Index Future	1356.9800	1356.9800	1355.5080	1355.5080	0.108	0.0000	0.0000
2024/12/13	AL7T	06/11/2025		Index Future	1383.4260	1383.4260	1381.7020	1381.7020	0.125	0.0000	0.0000
2024/12/13	AL7T	05/02/2026		Index Future	1409.8660	1409.8660	1407.9120	1407.9120	0.139	0.0000	0.0000
2024/12/13	ALBI	06/02/2025		Index Future	1120.7720	1120.7720	1120.0840	1120.0840	0.061	0.0000	0.0000
2024/12/13	ALBI	08/05/2025		Index Future	1143.3690	1143.3690	1142.5640	1142.5640	0.070	0.0000	0.0000
2024/12/13	ALBI	07/08/2025		Index Future	1166.0020	1166.0020	1165.1340	1165.1340	0.074	0.0000	0.0000
2024/12/13	ALBI	06/11/2025		Index Future	1188.7250	1188.7250	1187.6500	1187.6500	0.090	0.0000	0.0000
2024/12/13	ALBI	05/02/2026		Index Future	1211.4440	1211.4440	1210.1790	1210.1790	0.104	0.0000	0.0000
2024/12/13	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/13	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/13	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/13	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/13	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/13	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
2024/12/13	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/12/13	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/13	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/13	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/13	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/13	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/13	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/13	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.0000	0.0000
2024/12/13	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/13	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/13	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/13	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/13	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/13	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/12/13	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/13	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/13	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/13	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/13	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/13	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/13	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/13	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/13	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/13	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/13	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/13	ES33	06/02/2025		Bond Future	10.9109	84.3644	10.9162	84.3391	0.048	0.0000
2024/12/13	ES33	06/02/2025	13.34 Call	Bond Future	10632.8000	10.6328	10607.5400	10.6075	0.238	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
2024/12/13	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/13	ES33	08/05/2025		Bond Future	11.0220	82.2861	11.0291	82.2527	0.065	0.0000
2024/12/13	ES33	08/05/2025	12.73 Call	Bond Future	7514.0900	7.5141	7480.7400	7.4807	0.444	0.0000
2024/12/13	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/13	ES33	07/08/2025		Bond Future	11.1451	83.9331	11.1533	83.8959	0.073	0.0000
2024/12/13	ES33	07/08/2025	13.56 Call	Bond Future	10128.4700	10.1285	10091.2800	10.0913	0.367	0.0000
2024/12/13	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/13	ES33	06/11/2025		Bond Future	11.2872	81.7882	11.2988	81.7366	0.103	0.0000
2024/12/13	ES33	06/11/2025	12.01 Call	Bond Future	3137.9200	3.1379	3086.4100	3.0864	1.642	0.0000
2024/12/13	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/13	ES33	05/02/2026		Bond Future	11.4511	83.3637	11.4659	83.2995	0.130	0.0000
2024/12/13	ES33	05/02/2026	11.49 Call	Bond Future	168.2100	0.1682	104.0000	0.1040	38.173	0.0000
2024/12/13	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/13	ES42	06/02/2025		Bond Future	11.3715	81.0335	11.3663	81.0655	0.045	0.0000
2024/12/13	ES42	06/02/2025	13.71 Call	Bond Future	12640.0600	12.6401	12671.9800	12.6720	0.253	0.0000
2024/12/13	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/13	ES42	08/05/2025		Bond Future	11.4706	78.4199	11.4665	78.4451	0.036	0.0000
2024/12/13	ES42	08/05/2025	13.25 Call	Bond Future	9789.0500	9.7891	9814.2400	9.8142	0.257	0.0000
2024/12/13	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/13	ES42	07/08/2025		Bond Future	11.5757	79.9887	11.5719	80.0114	0.033	0.0000
2024/12/13	ES42	07/08/2025	13.79 Call	Bond Future	11716.4900	11.7165	11739.1900	11.7392	0.194	0.0000
2024/12/13	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/13	ES42	06/11/2025		Bond Future	11.6917	77.2972	11.6900	77.3072	0.014	0.0000
2024/12/13	ES42	06/11/2025	12.39 Call	Bond Future	3963.3000	3.9633	3973.2900	3.9733	0.252	0.0000
2024/12/13	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/13	ES42	05/02/2026		Bond Future	11.8183	78.7838	11.8184	78.7828	0.001	0.0000
2024/12/13	ES42	05/02/2026	11.85 Call	Bond Future	184.0600	0.1841	183.0700	0.1831	0.538	0.0000
2024/12/13	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/13	GOVI	06/02/2025		GOVI	1103.5280	1103.5280	1102.7960	1102.7960	0.066	0.0000
2024/12/13	GOVI	06/02/2025	972.00 Call	GOVI	1315280.0000	131.5280	1307960.0000	130.7960	0.557	0.0000
2024/12/13	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/13	GOVI	08/05/2025		GOVI	1125.7770	1125.7770	1124.9280	1124.9280	0.075	0.0000
2024/12/13	GOVI	08/05/2025	1,022.00 Call	GOVI	1037770.0000	103.7770	1029280.0000	102.9280	0.818	0.0000
2024/12/13	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/13	GOVI	07/08/2025		GOVI	1148.0620	1148.0620	1147.1500	1147.1500	0.079	0.0000
2024/12/13	GOVI	07/08/2025	1,011.00 Call	GOVI	1370620.0000	137.0620	1361500.0000	136.1500	0.665	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
2024/12/13	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/13	GOVI	06/11/2025		GOVI	1170.4360	1170.4360	1169.3180	0.096	0.0000	0.0000
2024/12/13	GOVI	06/11/2025	1,112. Call 00	GOVI	584360.0000	58.4360	573180.0000	1.913	0.0000	0.0000
2024/12/13	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/13	GOVI	05/02/2026		GOVI	1192.8050	1192.8050	1191.4990	0.109	0.0000	0.0000
2024/12/13	GOVI	05/02/2026	1,150. Call 00	GOVI	428050.0000	42.8050	414990.0000	3.051	0.0000	0.0000
2024/12/13	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/13	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/12/13	IGOV	06/02/2025		Index Future	377.4710	377.4710	377.2880	0.048	0.0000	0.0000
2024/12/13	IGOV	08/05/2025		Index Future	385.1730	385.1730	384.9520	0.057	0.0000	0.0000
2024/12/13	IGOV	07/08/2025		Index Future	392.8880	392.8880	392.6460	0.062	0.0000	0.0000
2024/12/13	IGOV	06/11/2025		Index Future	400.6330	400.6330	400.3220	0.078	0.0000	0.0000
2024/12/13	IGOV	05/02/2026		Index Future	408.3760	408.3760	408.0030	0.091	0.0000	0.0000
2024/12/13	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/12/13	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/12/13	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/12/13	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/12/13	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/12/13	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/12/13	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/12/13	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/12/13	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/12/13	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/12/13	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/12/13	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/12/13	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/12/13	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	0.000	0.0000	0.0000
2024/12/13	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	0.000	0.0000	0.0000
2024/12/13	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	0.000	0.0000	0.0000
2024/12/13	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	0.000	0.0000	0.0000
2024/12/13	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	0.000	0.0000	0.0000
2024/12/13	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	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	
2024/12/13	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/12/13	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/12/13	R033	06/02/2025		Bond Future	9.7818	104.8628	9.8441	104.5167	0.637	0.0000	0.0000
2024/12/13	R033	06/02/2025	10.33 Call	Bond Future	3383.9500	3.3840	3123.3600	3.1234	7.701	0.0000	0.0000
2024/12/13	R033	06/02/2025	10.33 Put	Bond Future	391.6800	0.3917	477.2300	0.4772	21.842	0.0000	0.0000
2024/12/13	R033	08/05/2025		Bond Future	9.8563	101.9282	9.9234	101.5656	0.680	0.0000	0.0000
2024/12/13	R033	08/05/2025	10.33 Call	Bond Future	3613.1300	3.6131	3423.8000	3.4238	5.240	0.0000	0.0000
2024/12/13	R033	08/05/2025	10.33 Put	Bond Future	1086.8400	1.0868	1260.0900	1.2601	15.941	0.0000	0.0000
2024/12/13	R033	07/08/2025		Bond Future	9.9417	103.9442	10.0127	103.5705	0.714	0.0000	0.0000
2024/12/13	R033	07/08/2025	10.33 Call	Bond Future	3832.1600	3.8322	3613.4700	3.6135	5.707	0.0000	0.0000
2024/12/13	R033	07/08/2025	10.33 Put	Bond Future	1810.6300	1.8106	1965.6000	1.9656	8.559	0.0000	0.0000
2024/12/13	R033	06/11/2025		Bond Future	10.0412	100.9212	10.1190	100.5234	0.775	0.0000	0.0000
2024/12/13	R033	06/11/2025	10.33 Call	Bond Future	4060.2900	4.0603	3810.6600	3.8107	6.148	0.0000	0.0000
2024/12/13	R033	06/11/2025	10.33 Put	Bond Future	2594.5600	2.5946	2742.7500	2.7428	5.712	0.0000	0.0000
2024/12/13	R033	05/02/2026		Bond Future	10.1577	102.8425	10.2425	102.4227	0.835	0.0000	0.0000
2024/12/13	R033	05/02/2026	10.49 Call	Bond Future	4520.1600	4.5202	4272.5600	4.2726	5.478	0.0000	0.0000
2024/12/13	R033	05/02/2026	10.49 Put	Bond Future	2887.4100	2.8874	3059.6700	3.0597	5.966	0.0000	0.0000
2024/12/13	R035	06/02/2025	10.10 Put	Bond Future	1685.9200	1.6859	1681.3100	1.6813	0.273	0.0000	0.0000
2024/12/13	R035	06/02/2025	10.10 Call	Bond Future	1024.2400	1.0242	1017.4700	1.0175	0.661	0.0000	0.0000
2024/12/13	R035	06/02/2025	11.10 Call	Bond Future	5144.3500	5.1444	5139.3700	5.1394	0.097	0.0000	0.0000
2024/12/13	R035	06/02/2025	11.10 Put	Bond Future	152.6100	0.1526	149.7900	0.1498	1.848	0.0000	0.0000
2024/12/13	R035	06/02/2025	11.30 Call	Bond Future	6152.4000	6.1524	6148.2200	6.1482	0.068	0.0000	0.0000
2024/12/13	R035	06/02/2025	11.30 Put	Bond Future	86.7200	0.0867	84.7000	0.0847	2.329	0.0000	0.0000
2024/12/13	R035	06/02/2025	10.65 Call	Bond Future	3005.0700	3.0051	2998.1300	2.9981	0.231	0.0000	0.0000
2024/12/13	R035	06/02/2025	10.65 Put	Bond Future	497.6300	0.4976	492.8500	0.4929	0.961	0.0000	0.0000
2024/12/13	R035	06/02/2025	10.34 Put	Bond Future	1026.0900	1.0261	1020.7900	1.0208	0.517	0.0000	0.0000
2024/12/13	R035	06/02/2025	10.34 Call	Bond Future	1765.7000	1.7657	1758.2400	1.7582	0.422	0.0000	0.0000
2024/12/13	R035	06/02/2025	10.26 Put	Bond Future	1218.8100	1.2188	1213.6200	1.2136	0.426	0.0000	0.0000
2024/12/13	R035	06/02/2025	10.26 Call	Bond Future	1494.5300	1.4945	1487.1800	1.4872	0.492	0.0000	0.0000
2024/12/13	R035	06/02/2025		Bond Future	10.2127	95.7279	10.2131	95.7258	0.004	0.0000	0.0000
2024/12/13	R035	06/02/2025	12.41 Call	Bond Future	11709.2000	11.7092	11706.9100	11.7069	0.020	0.0000	0.0000
2024/12/13	R035	06/02/2025	12.41 Put	Bond Future	2.3900	0.0024	2.2600	0.0023	5.439	0.0000	0.0000
2024/12/13	R035	08/05/2025		Bond Future	10.2906	93.1474	10.2925	93.1367	0.018	0.0000	0.0000
2024/12/13	R035	08/05/2025	11.78 Call	Bond Future	8339.9800	8.3400	8331.0300	8.3310	0.107	0.0000	0.0000
2024/12/13	R035	08/05/2025	11.78 Put	Bond Future	319.6800	0.3197	321.4900	0.3215	0.566	0.0000	0.0000
2024/12/13	R035	08/05/2025	13.35 Call	Bond Future	15486.3800	15.4864	15475.8000	15.4758	0.068	0.0000	0.0000
2024/12/13	R035	08/05/2025	13.35 Put	Bond Future	16.7400	0.0167	16.9200	0.0169	1.075	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	
2024/12/13	R035	08/05/2025	12.70 Call	Bond Future	12570.8000	12.5708	12560.6500	12.5607	0.081	0.0000	0.0000
2024/12/13	R035	08/05/2025	12.70 Put	Bond Future	69.3600	0.0694	69.9700	0.0700	0.879	0.0000	0.0000
2024/12/13	R035	08/05/2025	11.46 Put	Bond Future	496.6700	0.4967	498.9900	0.4990	0.467	0.0000	0.0000
2024/12/13	R035	08/05/2025	11.46 Call	Bond Future	6876.7300	6.8767	6868.2900	6.8683	0.123	0.0000	0.0000
2024/12/13	R035	08/05/2025	11.70 Call	Bond Future	7971.4300	7.9714	7962.4600	7.9625	0.113	0.0000	0.0000
2024/12/13	R035	08/05/2025	11.70 Put	Bond Future	357.1200	0.3571	358.9100	0.3589	0.501	0.0000	0.0000
2024/12/13	R035	08/05/2025	10.95 Call	Bond Future	4656.4400	4.6564	4649.3700	4.6494	0.152	0.0000	0.0000
2024/12/13	R035	08/05/2025	10.95 Put	Bond Future	982.4200	0.9824	986.1100	0.9861	0.376	0.0000	0.0000
2024/12/13	R035	08/05/2025	10.44 Put	Bond Future	1874.0600	1.8741	1880.2600	1.8803	0.331	0.0000	0.0000
2024/12/13	R035	08/05/2025	10.44 Call	Bond Future	2724.2100	2.7242	2719.6500	2.7197	0.167	0.0000	0.0000
2024/12/13	R035	07/08/2025		Bond Future	10.3790	94.9903	10.3816	94.9757	0.025	0.0000	0.0000
2024/12/13	R035	07/08/2025	12.65 Call	Bond Future	11917.0000	11.9170	11905.1800	11.9052	0.099	0.0000	0.0000
2024/12/13	R035	07/08/2025	12.65 Put	Bond Future	298.4500	0.2985	301.2100	0.3012	0.925	0.0000	0.0000
2024/12/13	R035	06/11/2025		Bond Future	10.4826	92.3314	10.4881	92.3013	0.052	0.0000	0.0000
2024/12/13	R035	06/11/2025	11.20 Call	Bond Future	5917.2500	5.9173	5874.0900	5.8741	0.729	0.0000	0.0000
2024/12/13	R035	06/11/2025	11.20 Put	Bond Future	2096.8300	2.0968	2083.8100	2.0838	0.621	0.0000	0.0000
2024/12/13	R035	05/02/2026		Bond Future	10.6023	94.0905	10.6105	94.0466	0.078	0.0000	0.0000
2024/12/13	R035	05/02/2026	10.79 Call	Bond Future	4509.8600	4.5099	4564.7900	4.5648	1.218	0.0000	0.0000
2024/12/13	R035	05/02/2026	10.79 Put	Bond Future	3513.8400	3.5138	3612.7500	3.6128	2.815	0.0000	0.0000
2024/12/13	R038	06/02/2025		Bond Future	10.7283	104.9965	10.7285	104.9953	0.002	0.0000	0.0000
2024/12/13	R038	06/02/2025	11.24 Call	Bond Future	4010.1900	4.0102	4002.5700	4.0026	0.190	0.0000	0.0000
2024/12/13	R038	06/02/2025	11.24 Put	Bond Future	513.2500	0.5133	506.8300	0.5068	1.251	0.0000	0.0000
2024/12/13	R038	08/05/2025		Bond Future	10.8210	101.6228	10.8225	101.6121	0.014	0.0000	0.0000
2024/12/13	R038	08/05/2025	11.24 Call	Bond Future	4396.2500	4.3963	4471.3100	4.4713	1.707	0.0000	0.0000
2024/12/13	R038	08/05/2025	11.24 Put	Bond Future	1570.9700	1.5710	1656.7700	1.6568	5.462	0.0000	0.0000
2024/12/13	R038	07/08/2025		Bond Future	10.9224	103.6326	10.9246	103.6178	0.020	0.0000	0.0000
2024/12/13	R038	07/08/2025	11.24 Call	Bond Future	4719.0200	4.7190	4721.9500	4.7220	0.062	0.0000	0.0000
2024/12/13	R038	07/08/2025	11.24 Put	Bond Future	2607.0900	2.6071	2624.8000	2.6248	0.679	0.0000	0.0000
2024/12/13	R038	06/11/2025		Bond Future	11.0351	100.1617	11.0400	100.1297	0.044	0.0000	0.0000
2024/12/13	R038	06/11/2025	11.24 Call	Bond Future	5128.8300	5.1288	5081.5800	5.0816	0.921	0.0000	0.0000
2024/12/13	R038	06/11/2025	11.24 Put	Bond Future	3786.6000	3.7866	3771.3000	3.7713	0.404	0.0000	0.0000
2024/12/13	R038	06/11/2025	12.33 Call	Bond Future	9781.8700	9.7819	9738.3700	9.7384	0.445	0.0000	0.0000
2024/12/13	R038	06/11/2025	12.33 Put	Bond Future	1727.2100	1.7272	1715.6600	1.7157	0.669	0.0000	0.0000
2024/12/13	R038	06/11/2025	10.98 Put	Bond Future	4550.8000	4.5508	4537.1800	4.5372	0.299	0.0000	0.0000
2024/12/13	R038	06/11/2025	10.98 Call	Bond Future	4185.1200	4.1851	4139.5500	4.1396	1.089	0.0000	0.0000
2024/12/13	R038	05/02/2026		Bond Future	11.1610	102.0678	11.1683	102.0209	0.065	0.0000	0.0000
2024/12/13	R038	05/02/2026	11.44 Call	Bond Future	5920.9700	5.9210	5900.6900	5.9007	0.343	0.0000	0.0000
2024/12/13	R038	05/02/2026	11.44 Put	Bond Future	4138.4400	4.1384	4165.0900	4.1651	0.644	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	
2024/12/13	R053	06/02/2025		Bond Future	11.0182	109.4869	11.0131	109.5327	0.046	0.0000	0.0000
2024/12/13	R053	06/02/2025	12.94 Call	Bond Future	15124.2800	15.1243	15168.8600	15.1689	0.295	0.0000	0.0000
2024/12/13	R053	06/02/2025	12.94 Put	Bond Future	17.6700	0.0177	16.5000	0.0165	6.621	0.0000	0.0000
2024/12/13	R053	08/05/2025		Bond Future	11.1010	105.8263	11.0968	105.8631	0.037	0.0000	0.0000
2024/12/13	R053	08/05/2025	12.64 Call	Bond Future	12807.3200	12.8073	12842.9200	12.8429	0.278	0.0000	0.0000
2024/12/13	R053	08/05/2025	12.64 Put	Bond Future	548.2200	0.5482	547.0100	0.5470	0.221	0.0000	0.0000
2024/12/13	R053	07/08/2025		Bond Future	11.1902	107.9192	11.1864	107.9526	0.034	0.0000	0.0000
2024/12/13	R053	07/08/2025	13.17 Call	Bond Future	15869.3900	15.8694	15908.1900	15.9082	0.244	0.0000	0.0000
2024/12/13	R053	07/08/2025	13.17 Put	Bond Future	784.3200	0.7843	789.6600	0.7897	0.681	0.0000	0.0000
2024/12/13	R053	06/11/2025		Bond Future	11.2878	104.1531	11.2859	104.1696	0.017	0.0000	0.0000
2024/12/13	R053	06/11/2025	11.76 Call	Bond Future	7763.0600	7.7631	7813.6000	7.8136	0.651	0.0000	0.0000
2024/12/13	R053	06/11/2025	11.76 Put	Bond Future	3824.2200	3.8242	3858.2600	3.8583	0.890	0.0000	0.0000
2024/12/13	R053	05/02/2026		Bond Future	11.3949	106.1349	11.3947	106.1368	0.002	0.0000	0.0000
2024/12/13	R053	05/02/2026	11.49 Call	Bond Future	6561.7200	6.5617	6604.9600	6.6050	0.659	0.0000	0.0000
2024/12/13	R053	05/02/2026	11.49 Put	Bond Future	5760.5500	5.7606	5801.9200	5.8019	0.718	0.0000	0.0000
2024/12/13	R186	06/02/2025		Bond Future	8.0633	105.6051	8.1497	105.4548	1.071	0.0000	0.0000
2024/12/13	R186	06/02/2025	9.03 Call	Bond Future	1674.6400	1.6746	1527.5400	1.5275	8.784	0.0000	0.0000
2024/12/13	R186	06/02/2025	9.03 Put	Bond Future	8.6400	0.0086	11.8300	0.0118	36.921	0.0000	0.0000
2024/12/13	R186	08/05/2025		Bond Future	8.0490	107.7346	8.1565	107.5715	1.336	0.0000	0.0000
2024/12/13	R186	08/05/2025	8.47 Call	Bond Future	851.6900	0.8517	738.8000	0.7388	13.255	0.0000	0.0000
2024/12/13	R186	08/05/2025	8.47 Put	Bond Future	215.1300	0.2151	265.3700	0.2654	23.353	0.0000	0.0000
2024/12/13	R186	07/08/2025	10.25 Call	Bond Future	2825.1900	2.8252	2667.1000	2.6671	5.596	0.0000	0.0000
2024/12/13	R186	07/08/2025	10.25 Put	Bond Future	43.5100	0.0435	55.8700	0.0559	28.407	0.0000	0.0000
2024/12/13	R186	07/08/2025	9.22 Put	Bond Future	145.2100	0.1452	178.5000	0.1785	22.925	0.0000	0.0000
2024/12/13	R186	07/08/2025	9.22 Call	Bond Future	1634.4700	1.6345	1497.3100	1.4973	8.392	0.0000	0.0000
2024/12/13	R186	07/08/2025		Bond Future	8.0557	104.5565	8.1877	104.3860	1.639	0.0000	0.0000
2024/12/13	R186	07/08/2025	9.68 Call	Bond Future	2159.3600	2.1594	2011.3700	2.0114	6.853	0.0000	0.0000
2024/12/13	R186	07/08/2025	9.68 Put	Bond Future	90.0300	0.0900	112.4900	0.1125	24.947	0.0000	0.0000
2024/12/13	R186	06/11/2025		Bond Future	8.0925	106.5907	8.2727	106.3996	2.226	0.0000	0.0000
2024/12/13	R186	06/11/2025	8.13 Call	Bond Future	513.0200	0.5130	449.6900	0.4497	12.345	0.0000	0.0000
2024/12/13	R186	06/11/2025	8.13 Put	Bond Future	473.2000	0.4732	601.0000	0.6010	27.008	0.0000	0.0000
2024/12/13	R186	05/02/2026		Bond Future	8.2103	103.3142	8.4637	103.1046	3.086	0.0000	0.0000
2024/12/13	R186	05/02/2026	8.43 Call	Bond Future	580.4800	0.5805	475.0200	0.4750	18.168	0.0000	0.0000
2024/12/13	R186	05/02/2026	8.43 Put	Bond Future	398.6600	0.3987	502.8400	0.5028	26.133	0.0000	0.0000
2024/12/13	R202	06/02/2025		Bond Future	270.3555	270.3555	269.9113	269.9113	0.164	0.0000	0.0000
2024/12/13	R202	06/02/2025	266.79 Call	Bond Future	3565.4800	3.5655	3121.3200	3.1213	12.457	0.0000	0.0000
2024/12/13	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/13	R202	08/05/2025		Bond Future	275.8729	275.8729	275.3946	275.3946	0.173	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	
2024/12/13	R202	08/05/2025	272.31 Call	Bond Future	3562.8700	3.5629	3084.6000	3.0846	13.424	0.0000	0.0000
2024/12/13	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/13	R202	07/08/2025		Bond Future	276.1610	276.1610	275.6627	275.6627	0.180	0.0000	0.0000
2024/12/13	R202	07/08/2025	271.60 Call	Bond Future	4561.0000	4.5610	4062.6900	4.0627	10.925	0.0000	0.0000
2024/12/13	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/13	R202	06/11/2025		Bond Future	281.6024	281.6024	281.0490	281.0490	0.197	0.0000	0.0000
2024/12/13	R202	06/11/2025	275.64 Call	Bond Future	5962.4400	5.9624	5408.9500	5.4090	9.283	0.0000	0.0000
2024/12/13	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/13	R202	05/02/2026		Bond Future	281.7019	281.7019	281.0983	281.0983	0.214	0.0000	0.0000
2024/12/13	R202	05/02/2026	277.82 Call	Bond Future	3881.8600	3.8819	3278.2900	3.2783	15.548	0.0000	0.0000
2024/12/13	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/13	R209	06/02/2025		Bond Future	10.4299	75.1320	10.4353	75.1038	0.051	0.0000	0.0000
2024/12/13	R209	06/02/2025	12.44 Call	Bond Future	9628.7400	9.6287	9600.4400	9.6004	0.294	0.0000	0.0000
2024/12/13	R209	06/02/2025	12.44 Put	Bond Future	4.6500	0.0047	4.5900	0.0046	1.290	0.0000	0.0000
2024/12/13	R209	08/05/2025		Bond Future	10.5081	73.4920	10.5150	73.4564	0.066	0.0000	0.0000
2024/12/13	R209	08/05/2025	11.89 Call	Bond Future	7047.1200	7.0471	7019.0300	7.0190	0.399	0.0000	0.0000
2024/12/13	R209	08/05/2025	11.89 Put	Bond Future	334.8900	0.3349	342.4800	0.3425	2.266	0.0000	0.0000
2024/12/13	R209	07/08/2025		Bond Future	10.5945	74.9458	10.6022	74.9066	0.073	0.0000	0.0000
2024/12/13	R209	07/08/2025	12.68 Call	Bond Future	10009.4800	10.0095	9989.0000	9.9890	0.205	0.0000	0.0000
2024/12/13	R209	07/08/2025	12.68 Put	Bond Future	341.9300	0.3419	360.7100	0.3607	5.492	0.0000	0.0000
2024/12/13	R209	06/11/2025		Bond Future	10.6912	73.2510	10.7016	73.1987	0.098	0.0000	0.0000
2024/12/13	R209	06/11/2025	11.27 Call	Bond Future	4946.1200	4.9461	4902.1200	4.9021	0.890	0.0000	0.0000
2024/12/13	R209	06/11/2025	11.27 Put	Bond Future	2124.3900	2.1244	2132.6100	2.1326	0.387	0.0000	0.0000
2024/12/13	R209	05/02/2026		Bond Future	10.8000	74.6463	10.8130	74.5826	0.120	0.0000	0.0000
2024/12/13	R209	05/02/2026	10.93 Call	Bond Future	4068.7400	4.0687	4046.0000	4.0460	0.559	0.0000	0.0000
2024/12/13	R209	05/02/2026	10.93 Put	Bond Future	3434.3200	3.4343	3475.2600	3.4753	1.192	0.0000	0.0000
2024/12/13	R210	06/02/2025		Bond Future	244.8013	244.8013	244.6520	244.6520	0.061	0.0000	0.0000
2024/12/13	R210	06/02/2025	239.61 Call	Bond Future	5191.3400	5.1913	5042.0000	5.0420	2.877	0.0000	0.0000
2024/12/13	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/13	R210	08/05/2025		Bond Future	246.4412	246.4412	246.2663	246.2663	0.071	0.0000	0.0000
2024/12/13	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/13	R210	08/05/2025	248.03 Put	Bond Future	1588.7600	1.5888	1763.6600	1.7637	11.009	0.0000	0.0000
2024/12/13	R210	07/08/2025		Bond Future	251.3766	251.3766	251.1884	251.1884	0.075	0.0000	0.0000
2024/12/13	R210	07/08/2025	248.44 Call	Bond Future	2936.6400	2.9366	2748.4300	2.7484	6.409	0.0000	0.0000
2024/12/13	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/13	R210	06/11/2025		Bond Future	252.9098	252.9098	252.6769	252.6769	0.092	0.0000	0.0000
2024/12/13	R210	06/11/2025	252.14 Call	Bond Future	769.7500	0.7698	536.8900	0.5369	30.251	0.0000	0.0000
2024/12/13	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	
2024/12/13	R210	05/02/2026		Bond Future	257.7935	257.7935	257.5201	257.5201	0.106	0.0000	0.0000
2024/12/13	R210	05/02/2026	253.10 Call	Bond Future	4693.4800	4.6935	4420.1300	4.4201	5.824	0.0000	0.0000
2024/12/13	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/13	R213	06/02/2025		Bond Future	9.2898	92.7498	9.3269	92.5922	0.400	0.0000	0.0000
2024/12/13	R213	06/02/2025	11.35 Call	Bond Future	8258.9300	8.2589	8103.9200	8.1039	1.877	0.0000	0.0000
2024/12/13	R213	06/02/2025	11.35 Put	Bond Future	5.7100	0.0057	8.3500	0.0084	46.235	0.0000	0.0000
2024/12/13	R213	08/05/2025		Bond Future	9.3470	91.0622	9.3882	90.8931	0.440	0.0000	0.0000
2024/12/13	R213	08/05/2025	10.52 Call	Bond Future	4943.4800	4.9435	4828.8600	4.8289	2.319	0.0000	0.0000
2024/12/13	R213	08/05/2025	10.52 Put	Bond Future	271.0100	0.2710	325.5300	0.3255	20.117	0.0000	0.0000
2024/12/13	R213	07/08/2025		Bond Future	9.4170	92.8641	9.4613	92.6881	0.471	0.0000	0.0000
2024/12/13	R213	07/08/2025	11.66 Call	Bond Future	8574.7100	8.5747	8410.9800	8.4110	1.909	0.0000	0.0000
2024/12/13	R213	07/08/2025	11.66 Put	Bond Future	177.6800	0.1777	189.9900	0.1900	6.928	0.0000	0.0000
2024/12/13	R213	06/11/2025		Bond Future	9.5078	91.1167	9.5586	90.9223	0.535	0.0000	0.0000
2024/12/13	R213	06/11/2025	10.05 Call	Bond Future	3580.8500	3.5809	3446.6500	3.4467	3.748	0.0000	0.0000
2024/12/13	R213	06/11/2025	10.05 Put	Bond Future	1533.7600	1.5338	1594.0000	1.5940	3.928	0.0000	0.0000
2024/12/13	R213	05/02/2026		Bond Future	9.6205	92.8538	9.6781	92.6427	0.598	0.0000	0.0000
2024/12/13	R213	05/02/2026	9.89 Call	Bond Future	3091.9300	3.0919	2961.1300	2.9611	4.230	0.0000	0.0000
2024/12/13	R213	05/02/2026	9.89 Put	Bond Future	2108.2900	2.1083	2188.6700	2.1887	3.813	0.0000	0.0000
2024/12/13	R214	06/02/2025	13.63 Call	Bond Future	13545.3000	13.5453	13573.6000	13.5736	0.209	0.0000	0.0000
2024/12/13	R214	06/02/2025	13.63 Put	Bond Future	0.1700	0.0002	0.1500	0.0002	11.765	0.0000	0.0000
2024/12/13	R214	06/02/2025	12.25 Put	Bond Future	32.5600	0.0326	31.1200	0.0311	4.423	0.0000	0.0000
2024/12/13	R214	06/02/2025	12.25 Call	Bond Future	7543.9900	7.5440	7570.8700	7.5709	0.356	0.0000	0.0000
2024/12/13	R214	06/02/2025	11.75 Put	Bond Future	132.8000	0.1328	128.5700	0.1286	3.185	0.0000	0.0000
2024/12/13	R214	06/02/2025	11.75 Call	Bond Future	5199.6800	5.1997	5223.7700	5.2238	0.463	0.0000	0.0000
2024/12/13	R214	06/02/2025		Bond Future	10.8018	70.4744	10.7968	70.5028	0.046	0.0000	0.0000
2024/12/13	R214	06/02/2025	12.71 Call	Bond Future	9642.3800	9.6424	9670.2100	9.6702	0.289	0.0000	0.0000
2024/12/13	R214	06/02/2025	12.71 Put	Bond Future	8.5700	0.0086	8.0800	0.0081	5.718	0.0000	0.0000
2024/12/13	R214	08/05/2025		Bond Future	10.8777	68.5918	10.8736	68.6144	0.037	0.0000	0.0000
2024/12/13	R214	08/05/2025	12.40 Call	Bond Future	8063.9700	8.0640	8087.9500	8.0880	0.297	0.0000	0.0000
2024/12/13	R214	08/05/2025	12.40 Put	Bond Future	286.5300	0.2865	287.8400	0.2878	0.457	0.0000	0.0000
2024/12/13	R214	07/08/2025		Bond Future	10.9611	69.9489	10.9574	69.9693	0.034	0.0000	0.0000
2024/12/13	R214	07/08/2025	12.97 Call	Bond Future	10285.3900	10.2854	10312.4100	10.3124	0.263	0.0000	0.0000
2024/12/13	R214	07/08/2025	12.97 Put	Bond Future	423.5700	0.4236	430.1500	0.4302	1.553	0.0000	0.0000
2024/12/13	R214	06/11/2025		Bond Future	11.0552	68.0089	11.0535	68.0185	0.016	0.0000	0.0000
2024/12/13	R214	06/11/2025	11.64 Call	Bond Future	5394.4200	5.3944	5389.0900	5.3891	0.099	0.0000	0.0000
2024/12/13	R214	06/11/2025	11.64 Put	Bond Future	2317.8600	2.3179	2302.9400	2.3029	0.644	0.0000	0.0000
2024/12/13	R214	05/02/2026		Bond Future	11.1607	69.3046	11.1607	69.3046	0.000	0.0000	0.0000
2024/12/13	R214	05/02/2026	11.26 Call	Bond Future	4282.2500	4.2823	4298.0600	4.2981	0.369	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	
2024/12/13	R214	05/02/2026	11.26 Put	Bond Future	3752.7300	3.7527	3768.5400	3.7685	0.421	0.0000	0.0000
2024/12/13	R248	06/02/2025	10.30 Put	Bond Future	5381.6800	5.3817	5379.5600	5.3796	0.039	0.0000	0.0000
2024/12/13	R248	06/02/2025	10.30 Call	Bond Future	156.3400	0.1563	154.0800	0.1541	1.446	0.0000	0.0000
2024/12/13	R248	06/02/2025	11.00 Put	Bond Future	1669.2100	1.6692	1662.5300	1.6625	0.400	0.0000	0.0000
2024/12/13	R248	06/02/2025	11.00 Call	Bond Future	1603.4100	1.6034	1596.5900	1.5966	0.425	0.0000	0.0000
2024/12/13	R248	06/02/2025	11.70 Call	Bond Future	4929.3400	4.9293	4924.5800	4.9246	0.097	0.0000	0.0000
2024/12/13	R248	06/02/2025	11.70 Put	Bond Future	336.1900	0.3362	331.5700	0.3316	1.374	0.0000	0.0000
2024/12/13	R248	06/02/2025		Bond Future	11.0094	85.1675	11.0094	85.1673	0.000	0.0000	0.0000
2024/12/13	R248	06/02/2025	12.71 Call	Bond Future	10573.9500	10.5740	10573.0500	10.5731	0.009	0.0000	0.0000
2024/12/13	R248	06/02/2025	12.71 Put	Bond Future	22.8500	0.0229	22.0900	0.0221	3.326	0.0000	0.0000
2024/12/13	R248	08/05/2025		Bond Future	11.0893	82.4375	11.0904	82.4298	0.010	0.0000	0.0000
2024/12/13	R248	08/05/2025	12.60 Call	Bond Future	9806.2500	9.8063	9802.3700	9.8024	0.040	0.0000	0.0000
2024/12/13	R248	08/05/2025	12.60 Put	Bond Future	425.2600	0.4253	429.1100	0.4291	0.905	0.0000	0.0000
2024/12/13	R248	07/08/2025		Bond Future	11.1768	84.0684	11.1784	84.0573	0.015	0.0000	0.0000
2024/12/13	R248	07/08/2025	13.21 Call	Bond Future	12594.1600	12.5942	12592.3000	12.5923	0.015	0.0000	0.0000
2024/12/13	R248	07/08/2025	13.21 Put	Bond Future	559.7700	0.5598	569.0000	0.5690	1.649	0.0000	0.0000
2024/12/13	R248	06/11/2025		Bond Future	11.2745	81.2602	11.2782	81.2354	0.033	0.0000	0.0000
2024/12/13	R248	06/11/2025	11.74 Call	Bond Future	6089.2900	6.0893	6078.7300	6.0787	0.173	0.0000	0.0000
2024/12/13	R248	06/11/2025	11.74 Put	Bond Future	3071.3200	3.0713	3085.5400	3.0855	0.463	0.0000	0.0000
2024/12/13	R248	05/02/2026		Bond Future	11.3836	82.8077	11.3892	82.7708	0.049	0.0000	0.0000
2024/12/13	R248	05/02/2026	11.46 Call	Bond Future	5146.4000	5.1464	5151.4300	5.1514	0.098	0.0000	0.0000
2024/12/13	R248	05/02/2026	11.46 Put	Bond Future	4646.2200	4.6462	4688.1100	4.6881	0.902	0.0000	0.0000
2024/12/13	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/13	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/13	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/13	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

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