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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/12/2024 TO 18/12/2024

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
2024/12/18	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/18	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/18	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/18	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/18	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/18	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/18	2029	06/02/2025		Bond Future	134.9108	134.9108	134.8028	0.080	0.0000	0.0000
2024/12/18	2029	06/02/2025	132.40 Call	Bond Future	2510.8100	2.5108	2402.7500	4.304	0.0000	0.0000
2024/12/18	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/18	2029	08/05/2025		Bond Future	136.2432	136.2432	136.1341	0.080	0.0000	0.0000
2024/12/18	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/18	2029	08/05/2025	137.85 Put	Bond Future	1606.8400	1.6068	1715.8900	6.787	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	
2024/12/18	2029	07/08/2025		Bond Future	138.9669	138.9669	138.8572	138.8572	0.079	0.0000	0.0000
2024/12/18	2029	07/08/2025	137.41 Call	Bond Future	1556.8800	1.5569	1447.2100	1.4472	7.044	0.0000	0.0000
2024/12/18	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/18	2029	06/11/2025		Bond Future	140.2476	140.2476	140.1375	140.1375	0.079	0.0000	0.0000
2024/12/18	2029	06/11/2025	139.79 Call	Bond Future	457.6400	0.4576	347.4900	0.3475	24.069	0.0000	0.0000
2024/12/18	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/18	2029	05/02/2026		Bond Future	142.9372	142.9372	142.8266	142.8266	0.077	0.0000	0.0000
2024/12/18	2029	05/02/2026	140.11 Call	Bond Future	2827.1800	2.8272	2716.6400	2.7166	3.910	0.0000	0.0000
2024/12/18	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/18	2030	06/02/2025	8.68 Put	Bond Future	1532.4700	1.5325	1682.7000	1.6827	9.803	0.0000	0.0000
2024/12/18	2030	06/02/2025	8.68 Call	Bond Future	344.6900	0.3447	282.5700	0.2826	18.022	0.0000	0.0000
2024/12/18	2030	06/02/2025	9.18 Put	Bond Future	503.6400	0.5036	575.4600	0.5755	14.260	0.0000	0.0000
2024/12/18	2030	06/02/2025	9.18 Call	Bond Future	1243.2600	1.2433	1102.7300	1.1027	11.303	0.0000	0.0000
2024/12/18	2030	06/02/2025	9.69 Call	Bond Future	2769.5800	2.7696	2577.3800	2.5774	6.940	0.0000	0.0000
2024/12/18	2030	06/02/2025	9.69 Put	Bond Future	112.2100	0.1122	132.3600	0.1324	17.957	0.0000	0.0000
2024/12/18	2030	06/02/2025		Bond Future	8.9867	96.3521	9.0420	96.1398	0.616	0.0000	0.0000
2024/12/18	2030	06/02/2025	10.68 Call	Bond Future	6249.1500	6.2492	6037.4200	6.0374	3.388	0.0000	0.0000
2024/12/18	2030	06/02/2025	10.68 Put	Bond Future	3.0700	0.0031	3.6900	0.0037	20.195	0.0000	0.0000
2024/12/18	2030	08/05/2025	12.28 Call	Bond Future	11054.0800	11.0541	10838.6600	10.8387	1.949	0.0000	0.0000
2024/12/18	2030	08/05/2025	12.28 Put	Bond Future	2.2600	0.0023	2.6000	0.0026	15.044	0.0000	0.0000
2024/12/18	2030	08/05/2025	10.69 Put	Bond Future	106.3500	0.1064	118.5200	0.1185	11.443	0.0000	0.0000
2024/12/18	2030	08/05/2025	10.69 Call	Bond Future	5932.4700	5.9325	5728.8800	5.7289	3.432	0.0000	0.0000
2024/12/18	2030	08/05/2025	11.86 Call	Bond Future	9716.2500	9.7163	9501.5600	9.5016	2.210	0.0000	0.0000
2024/12/18	2030	08/05/2025	11.86 Put	Bond Future	7.5800	0.0076	8.6500	0.0087	14.116	0.0000	0.0000
2024/12/18	2030	08/05/2025	10.31 Put	Bond Future	197.3000	0.1973	218.9100	0.2189	10.953	0.0000	0.0000
2024/12/18	2030	08/05/2025	10.31 Call	Bond Future	4716.2400	4.7162	4522.0900	4.5221	4.117	0.0000	0.0000
2024/12/18	2030	08/05/2025		Bond Future	9.0461	98.2859	9.1048	98.0701	0.649	0.0000	0.0000
2024/12/18	2030	08/05/2025	9.93 Call	Bond Future	3548.8200	3.5488	3370.1700	3.3702	5.034	0.0000	0.0000
2024/12/18	2030	08/05/2025	9.93 Put	Bond Future	360.4700	0.3605	397.5800	0.3976	10.295	0.0000	0.0000
2024/12/18	2030	08/05/2025	8.68 Put	Bond Future	2083.9900	2.0840	2224.2800	2.2243	6.732	0.0000	0.0000
2024/12/18	2030	08/05/2025	8.68 Call	Bond Future	724.1500	0.7242	648.6800	0.6487	10.422	0.0000	0.0000
2024/12/18	2030	08/05/2025	9.18 Put	Bond Future	1096.6900	1.0967	1188.5600	1.1886	8.377	0.0000	0.0000
2024/12/18	2030	08/05/2025	9.18 Call	Bond Future	1588.2700	1.5883	1464.3800	1.4644	7.800	0.0000	0.0000
2024/12/18	2030	08/05/2025	9.99 Call	Bond Future	3727.8800	3.7279	3546.2800	3.5463	4.871	0.0000	0.0000
2024/12/18	2030	08/05/2025	9.99 Put	Bond Future	327.8600	0.3279	362.0200	0.3620	10.419	0.0000	0.0000
2024/12/18	2030	08/05/2025	8.95 Put	Bond Future	1491.3000	1.4913	1605.3500	1.6054	7.648	0.0000	0.0000
2024/12/18	2030	08/05/2025	8.95 Call	Bond Future	1136.6500	1.1367	1034.9400	1.0349	8.948	0.0000	0.0000
2024/12/18	2030	08/05/2025	9.45 Put	Bond Future	745.9100	0.7459	814.3000	0.8143	9.169	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	
2024/12/18	2030	08/05/2025	9.45 Call	Bond Future	2219.2900	2.2193	2071.9200	2.0719	6.640	0.0000	0.0000
2024/12/18	2030	07/08/2025		Bond Future	9.1209	96.2169	9.1833	95.9980	0.684	0.0000	0.0000
2024/12/18	2030	07/08/2025	11.11 Call	Bond Future	6887.8800	6.8879	6686.3000	6.6863	2.927	0.0000	0.0000
2024/12/18	2030	07/08/2025	11.11 Put	Bond Future	201.5700	0.2016	218.9200	0.2189	8.607	0.0000	0.0000
2024/12/18	2030	07/08/2025	12.12 Call	Bond Future	9899.2800	9.8993	9684.3600	9.6844	2.171	0.0000	0.0000
2024/12/18	2030	07/08/2025	12.12 Put	Bond Future	38.1400	0.0381	42.1500	0.0422	10.514	0.0000	0.0000
2024/12/18	2030	07/08/2025	10.48 Put	Bond Future	411.7000	0.4117	444.8700	0.4449	8.057	0.0000	0.0000
2024/12/18	2030	07/08/2025	10.48 Call	Bond Future	5044.3000	5.0443	4858.5400	4.8585	3.683	0.0000	0.0000
2024/12/18	2030	06/11/2025		Bond Future	9.2073	98.0725	9.2737	97.8506	0.721	0.0000	0.0000
2024/12/18	2030	06/11/2025	9.54 Call	Bond Future	2604.0000	2.6040	2470.3500	2.4704	5.132	0.0000	0.0000
2024/12/18	2030	06/11/2025	9.54 Put	Bond Future	1498.5700	1.4986	1586.8300	1.5868	5.890	0.0000	0.0000
2024/12/18	2030	05/02/2026		Bond Future	9.3187	95.9204	9.3897	95.6955	0.762	0.0000	0.0000
2024/12/18	2030	05/02/2026	9.49 Call	Bond Future	2379.0900	2.3791	2254.3500	2.2544	5.243	0.0000	0.0000
2024/12/18	2030	05/02/2026	9.49 Put	Bond Future	1837.5800	1.8376	1937.7400	1.9377	5.451	0.0000	0.0000
2024/12/18	2032	06/02/2025	9.42 Put	Bond Future	1647.7200	1.6477	1848.4200	1.8484	12.180	0.0000	0.0000
2024/12/18	2032	06/02/2025	9.42 Call	Bond Future	599.3000	0.5993	488.5500	0.4886	18.480	0.0000	0.0000
2024/12/18	2032	06/02/2025	9.92 Put	Bond Future	603.0400	0.6030	696.0000	0.6960	15.415	0.0000	0.0000
2024/12/18	2032	06/02/2025	9.92 Call	Bond Future	1972.3100	1.9723	1753.8200	1.7538	11.078	0.0000	0.0000
2024/12/18	2032	06/02/2025	10.61 Call	Bond Future	4699.8800	4.6999	4409.8200	4.4098	6.172	0.0000	0.0000
2024/12/18	2032	06/02/2025	10.61 Put	Bond Future	122.3000	0.1223	143.6900	0.1437	17.490	0.0000	0.0000
2024/12/18	2032	06/02/2025		Bond Future	9.6348	95.9919	9.6992	95.6805	0.668	0.0000	0.0000
2024/12/18	2032	06/02/2025	11.72 Call	Bond Future	9450.0700	9.4501	9139.6800	9.1397	3.285	0.0000	0.0000
2024/12/18	2032	06/02/2025	11.72 Put	Bond Future	5.9600	0.0060	7.0200	0.0070	17.785	0.0000	0.0000
2024/12/18	2032	08/05/2025		Bond Future	9.7080	93.7545	9.7754	93.4376	0.694	0.0000	0.0000
2024/12/18	2032	08/05/2025	10.91 Call	Bond Future	5798.2900	5.7983	5521.1500	5.5212	4.780	0.0000	0.0000
2024/12/18	2032	08/05/2025	10.91 Put	Bond Future	348.6100	0.3486	388.3400	0.3883	11.397	0.0000	0.0000
2024/12/18	2032	08/05/2025	9.42 Put	Bond Future	2525.4200	2.5254	2718.3400	2.7183	7.639	0.0000	0.0000
2024/12/18	2032	08/05/2025	9.42 Call	Bond Future	1156.3200	1.1563	1032.3700	1.0324	10.719	0.0000	0.0000
2024/12/18	2032	08/05/2025	9.92 Put	Bond Future	1372.8700	1.3729	1499.0000	1.4990	9.187	0.0000	0.0000
2024/12/18	2032	08/05/2025	9.92 Call	Bond Future	2364.7200	2.3647	2173.9800	2.1740	8.066	0.0000	0.0000
2024/12/18	2032	08/05/2025	10.97 Call	Bond Future	6030.2700	6.0303	5750.1100	5.7501	4.646	0.0000	0.0000
2024/12/18	2032	08/05/2025	10.97 Put	Bond Future	319.3400	0.3193	356.0500	0.3561	11.496	0.0000	0.0000
2024/12/18	2032	07/08/2025		Bond Future	9.7920	95.6057	9.8626	95.2836	0.721	0.0000	0.0000
2024/12/18	2032	07/08/2025	12.01 Call	Bond Future	9691.8300	9.6918	9390.9800	9.3910	3.104	0.0000	0.0000
2024/12/18	2032	07/08/2025	12.01 Put	Bond Future	217.4400	0.2174	238.6900	0.2387	9.773	0.0000	0.0000
2024/12/18	2032	06/11/2025		Bond Future	9.8938	93.2886	9.9678	92.9615	0.749	0.0000	0.0000
2024/12/18	2032	06/11/2025	10.42 Call	Bond Future	4161.7300	4.1617	3950.9900	3.9510	5.064	0.0000	0.0000
2024/12/18	2032	06/11/2025	10.42 Put	Bond Future	1869.0700	1.8691	1985.4300	1.9854	6.226	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	
2024/12/18	2032	05/02/2026		Bond Future	10.0140	95.0524	10.0918	94.7202	0.777	0.0000	0.0000
2024/12/18	2032	05/02/2026	10.16 Call	Bond Future	3412.0100	3.4120	3229.0300	3.2290	5.363	0.0000	0.0000
2024/12/18	2032	05/02/2026	10.16 Put	Bond Future	2790.0900	2.7901	2939.2700	2.9393	5.347	0.0000	0.0000
2024/12/18	2033	06/02/2025		Bond Future	129.0932	129.0932	128.8813	128.8813	0.164	0.0000	0.0000
2024/12/18	2033	06/02/2025	124.94 Call	Bond Future	4153.1900	4.1532	3941.2500	3.9413	5.103	0.0000	0.0000
2024/12/18	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/18	2033	08/05/2025		Bond Future	130.2081	130.2081	129.9931	129.9931	0.165	0.0000	0.0000
2024/12/18	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/18	2033	08/05/2025	130.62 Put	Bond Future	411.8600	0.4119	626.9500	0.6270	52.224	0.0000	0.0000
2024/12/18	2033	07/08/2025		Bond Future	132.8114	132.8114	132.5934	132.5934	0.164	0.0000	0.0000
2024/12/18	2033	07/08/2025	128.65 Call	Bond Future	4161.3900	4.1614	3943.4000	3.9434	5.238	0.0000	0.0000
2024/12/18	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/18	2033	06/11/2025		Bond Future	133.8719	133.8719	133.6513	133.6513	0.165	0.0000	0.0000
2024/12/18	2033	06/11/2025	133.14 Call	Bond Future	731.9000	0.7319	511.3100	0.5113	30.139	0.0000	0.0000
2024/12/18	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/18	2033	05/02/2026		Bond Future	136.4394	136.4394	136.2161	136.2161	0.164	0.0000	0.0000
2024/12/18	2033	05/02/2026	132.88 Call	Bond Future	3559.3500	3.5594	3336.0900	3.3361	6.272	0.0000	0.0000
2024/12/18	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/18	2037	06/02/2025		Bond Future	10.6950	85.6259	10.7737	85.1576	0.737	0.0000	0.0000
2024/12/18	2037	06/02/2025	12.76 Call	Bond Future	11168.4800	11.1685	10701.1500	10.7012	4.184	0.0000	0.0000
2024/12/18	2037	06/02/2025	12.76 Put	Bond Future	3.2500	0.0033	4.2200	0.0042	29.846	0.0000	0.0000
2024/12/18	2037	08/05/2025	12.55 Put	Bond Future	231.1000	0.2311	263.7200	0.2637	14.115	0.0000	0.0000
2024/12/18	2037	08/05/2025	12.55 Call	Bond Future	9732.1100	9.7321	9287.8200	9.2878	4.565	0.0000	0.0000
2024/12/18	2037	08/05/2025	13.30 Put	Bond Future	61.1500	0.0612	71.0900	0.0711	16.255	0.0000	0.0000
2024/12/18	2037	08/05/2025	13.30 Call	Bond Future	13152.8200	13.1528	12685.8500	12.6859	3.550	0.0000	0.0000
2024/12/18	2037	08/05/2025		Bond Future	10.7890	87.3443	10.8707	86.8674	0.757	0.0000	0.0000
2024/12/18	2037	08/05/2025	12.25 Call	Bond Future	8339.8700	8.3399	7910.5200	7.9105	5.148	0.0000	0.0000
2024/12/18	2037	08/05/2025	12.25 Put	Bond Future	347.3500	0.3474	394.9100	0.3949	13.692	0.0000	0.0000
2024/12/18	2037	08/05/2025	13.35 Put	Bond Future	55.2100	0.0552	64.2800	0.0643	16.428	0.0000	0.0000
2024/12/18	2037	08/05/2025	13.35 Call	Bond Future	13377.4400	13.3774	12909.6000	12.9096	3.497	0.0000	0.0000
2024/12/18	2037	07/08/2025		Bond Future	10.8936	84.8084	10.9784	84.3230	0.778	0.0000	0.0000
2024/12/18	2037	07/08/2025	13.01 Call	Bond Future	11431.2100	11.4312	10987.8900	10.9879	3.878	0.0000	0.0000
2024/12/18	2037	07/08/2025	13.01 Put	Bond Future	395.3800	0.3954	437.4500	0.4375	10.640	0.0000	0.0000
2024/12/18	2037	07/08/2025	12.17 Call	Bond Future	7858.9600	7.8590	7463.6700	7.4637	5.030	0.0000	0.0000
2024/12/18	2037	07/08/2025	12.17 Put	Bond Future	944.5400	0.9445	1034.6400	1.0346	9.539	0.0000	0.0000
2024/12/18	2037	07/08/2025	11.42 Call	Bond Future	4846.0900	4.8461	4523.2100	4.5232	6.663	0.0000	0.0000
2024/12/18	2037	07/08/2025	11.42 Put	Bond Future	1893.7500	1.8938	2056.2600	2.0563	8.581	0.0000	0.0000
2024/12/18	2037	07/08/2025	10.55 Put	Bond Future	4071.7100	4.0717	4358.2800	4.3583	7.038	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	
2024/12/18	2037	07/08/2025	10.55 Call	Bond Future	2063.8900	2.0639	1865.0700	1.8651	9.633	0.0000	0.0000
2024/12/18	2037	07/08/2025	10.64 Put	Bond Future	3774.2300	3.7742	4046.7200	4.0467	7.220	0.0000	0.0000
2024/12/18	2037	07/08/2025	10.64 Call	Bond Future	2298.6800	2.2987	2085.7800	2.0858	9.262	0.0000	0.0000
2024/12/18	2037	07/08/2025	11.82 Call	Bond Future	6410.7300	6.4107	6044.9800	6.0450	5.705	0.0000	0.0000
2024/12/18	2037	07/08/2025	11.82 Put	Bond Future	1310.7300	1.3107	1430.3700	1.4304	9.128	0.0000	0.0000
2024/12/18	2037	07/08/2025	11.07 Call	Bond Future	3601.0000	3.6010	3323.8000	3.3238	7.698	0.0000	0.0000
2024/12/18	2037	07/08/2025	11.07 Put	Bond Future	2595.2300	2.5952	2803.4200	2.8034	8.022	0.0000	0.0000
2024/12/18	2037	07/08/2025	10.34 Put	Bond Future	4842.0200	4.8420	5161.3000	5.1613	6.594	0.0000	0.0000
2024/12/18	2037	07/08/2025	10.34 Call	Bond Future	1574.3600	1.5744	1408.2500	1.4083	10.551	0.0000	0.0000
2024/12/18	2037	06/11/2025		Bond Future	11.0028	86.4432	11.0907	85.9496	0.799	0.0000	0.0000
2024/12/18	2037	06/11/2025	11.63 Call	Bond Future	5785.7200	5.7857	5458.4300	5.4584	5.657	0.0000	0.0000
2024/12/18	2037	06/11/2025	11.63 Put	Bond Future	2349.1800	2.3492	2515.5800	2.5156	7.083	0.0000	0.0000
2024/12/18	2037	05/02/2026		Bond Future	11.1263	83.8195	11.2175	83.3176	0.820	0.0000	0.0000
2024/12/18	2037	05/02/2026	11.20 Call	Bond Future	4489.9000	4.4899	4218.0300	4.2180	6.055	0.0000	0.0000
2024/12/18	2037	05/02/2026	11.20 Put	Bond Future	4084.0400	4.0840	4314.1600	4.3142	5.635	0.0000	0.0000
2024/12/18	2038	06/02/2025		Bond Future	139.4402	139.4402	139.7171	139.7171	0.199	0.0000	0.0000
2024/12/18	2038	06/02/2025	135.23 Call	Bond Future	4210.2400	4.2102	4487.0900	4.4871	6.576	0.0000	0.0000
2024/12/18	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/18	2038	08/05/2025		Bond Future	142.2731	142.2731	142.5569	142.5569	0.200	0.0000	0.0000
2024/12/18	2038	08/05/2025	139.68 Call	Bond Future	2593.0600	2.5931	2876.9100	2.8769	10.947	0.0000	0.0000
2024/12/18	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/18	2038	07/08/2025		Bond Future	142.9910	142.9910	143.2821	143.2821	0.204	0.0000	0.0000
2024/12/18	2038	07/08/2025	139.56 Call	Bond Future	3430.9900	3.4310	3722.1400	3.7221	8.486	0.0000	0.0000
2024/12/18	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/18	2038	06/11/2025		Bond Future	145.7851	145.7851	146.0837	146.0837	0.205	0.0000	0.0000
2024/12/18	2038	06/11/2025	143.88 Call	Bond Future	1905.0800	1.9051	2203.6900	2.2037	15.674	0.0000	0.0000
2024/12/18	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/18	2038	05/02/2026		Bond Future	146.4148	146.4148	146.7209	146.7209	0.209	0.0000	0.0000
2024/12/18	2038	05/02/2026	143.20 Call	Bond Future	3214.7800	3.2148	3520.9300	3.5209	9.523	0.0000	0.0000
2024/12/18	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/18	2040	06/02/2025	11.00 Put	Bond Future	1465.4000	1.4654	1768.5500	1.7686	20.687	0.0000	0.0000
2024/12/18	2040	06/02/2025	11.00 Call	Bond Future	1452.0900	1.4521	1151.9400	1.1519	20.670	0.0000	0.0000
2024/12/18	2040	06/02/2025	11.70 Call	Bond Future	4602.4500	4.6025	4077.8100	4.0778	11.399	0.0000	0.0000
2024/12/18	2040	06/02/2025	11.70 Put	Bond Future	267.0800	0.2671	345.7400	0.3457	29.452	0.0000	0.0000
2024/12/18	2040	06/02/2025	12.20 Call	Bond Future	7303.7900	7.3038	6722.2000	6.7222	7.963	0.0000	0.0000
2024/12/18	2040	06/02/2025	12.20 Put	Bond Future	64.1800	0.0642	85.8900	0.0859	33.827	0.0000	0.0000
2024/12/18	2040	06/02/2025		Bond Future	11.0021	85.7315	11.0960	85.1282	0.853	0.0000	0.0000
2024/12/18	2040	06/02/2025	12.95 Call	Bond Future	11312.5200	11.3125	10711.6000	10.7116	5.312	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	
2024/12/18	2040	06/02/2025	12.95 Put	Bond Future	6.4000	0.0064	8.7800	0.0088	37.188	0.0000	0.0000
2024/12/18	2040	08/05/2025		Bond Future	11.0989	87.4520	11.1961	86.8374	0.876	0.0000	0.0000
2024/12/18	2040	08/05/2025	12.63 Call	Bond Future	9317.4000	9.3174	8762.7000	8.7627	5.953	0.0000	0.0000
2024/12/18	2040	08/05/2025	12.63 Put	Bond Future	364.9400	0.3649	424.8600	0.4249	16.419	0.0000	0.0000
2024/12/18	2040	08/05/2025	12.75 Put	Bond Future	312.0300	0.3120	363.9300	0.3639	16.633	0.0000	0.0000
2024/12/18	2040	08/05/2025	12.75 Call	Bond Future	9904.7700	9.9048	9342.0500	9.3421	5.681	0.0000	0.0000
2024/12/18	2040	08/05/2025	13.50 Put	Bond Future	90.6900	0.0907	108.0800	0.1081	19.175	0.0000	0.0000
2024/12/18	2040	08/05/2025	13.50 Call	Bond Future	13502.9400	13.5029	12905.7100	12.9057	4.423	0.0000	0.0000
2024/12/18	2040	08/05/2025	13.43 Put	Bond Future	103.5900	0.1036	123.1400	0.1231	18.872	0.0000	0.0000
2024/12/18	2040	08/05/2025	13.43 Call	Bond Future	13172.2000	13.1722	12577.1300	12.5771	4.518	0.0000	0.0000
2024/12/18	2040	07/08/2025		Bond Future	11.2057	84.6675	11.3065	84.0416	0.899	0.0000	0.0000
2024/12/18	2040	07/08/2025	13.29 Call	Bond Future	12113.7300	12.1137	11546.8300	11.5468	4.680	0.0000	0.0000
2024/12/18	2040	07/08/2025	13.29 Put	Bond Future	468.4800	0.4685	527.4500	0.5275	12.588	0.0000	0.0000
2024/12/18	2040	06/11/2025		Bond Future	11.3161	86.2993	11.4205	85.6625	0.922	0.0000	0.0000
2024/12/18	2040	06/11/2025	11.84 Call	Bond Future	5928.4400	5.9284	5521.4200	5.5214	6.866	0.0000	0.0000
2024/12/18	2040	06/11/2025	11.84 Put	Bond Future	2802.6700	2.8027	3032.4900	3.0325	8.200	0.0000	0.0000
2024/12/18	2040	05/02/2026		Bond Future	11.4398	83.4220	11.5480	82.7742	0.946	0.0000	0.0000
2024/12/18	2040	05/02/2026	11.49 Call	Bond Future	4778.7600	4.7788	4431.8200	4.4318	7.260	0.0000	0.0000
2024/12/18	2040	05/02/2026	11.49 Put	Bond Future	4477.1200	4.4771	4777.9700	4.7780	6.720	0.0000	0.0000
2024/12/18	2044	06/02/2025	11.50 Call	Bond Future	3095.2700	3.0953	2593.4900	2.5935	16.211	0.0000	0.0000
2024/12/18	2044	06/02/2025	11.50 Put	Bond Future	661.7600	0.6618	848.2400	0.8482	28.179	0.0000	0.0000
2024/12/18	2044	06/02/2025	11.15 Put	Bond Future	1456.7200	1.4567	1792.3000	1.7923	23.037	0.0000	0.0000
2024/12/18	2044	06/02/2025	11.15 Call	Bond Future	1620.6500	1.6207	1267.9700	1.2680	21.762	0.0000	0.0000
2024/12/18	2044	06/02/2025	10.65 Put	Bond Future	3639.6700	3.6397	4204.4300	4.2044	15.517	0.0000	0.0000
2024/12/18	2044	06/02/2025	10.65 Call	Bond Future	375.0400	0.3750	251.5400	0.2515	32.930	0.0000	0.0000
2024/12/18	2044	06/02/2025	13.75 Call	Bond Future	14834.7200	14.8347	14146.6700	14.1467	4.638	0.0000	0.0000
2024/12/18	2044	06/02/2025	13.75 Put	Bond Future	0.4200	0.0004	0.6300	0.0006	50.000	0.0000	0.0000
2024/12/18	2044	06/02/2025	12.50 Put	Bond Future	44.6700	0.0447	61.9600	0.0620	38.706	0.0000	0.0000
2024/12/18	2044	06/02/2025	12.50 Call	Bond Future	8425.3000	8.4253	7754.3300	7.7543	7.964	0.0000	0.0000
2024/12/18	2044	06/02/2025	12.00 Put	Bond Future	183.2400	0.1832	246.0900	0.2461	34.299	0.0000	0.0000
2024/12/18	2044	06/02/2025	12.00 Call	Bond Future	5685.4700	5.6855	5060.0600	5.0601	11.000	0.0000	0.0000
2024/12/18	2044	06/02/2025		Bond Future	11.1253	81.6466	11.2295	80.9584	0.936	0.0000	0.0000
2024/12/18	2044	06/02/2025	13.02 Call	Bond Future	11197.0800	11.1971	10512.7900	10.5128	6.111	0.0000	0.0000
2024/12/18	2044	06/02/2025	13.02 Put	Bond Future	9.5700	0.0096	13.5400	0.0135	41.484	0.0000	0.0000
2024/12/18	2044	08/05/2025		Bond Future	11.2184	83.2851	11.3261	82.5838	0.960	0.0000	0.0000
2024/12/18	2044	08/05/2025	12.72 Call	Bond Future	9342.6400	9.3426	8712.5600	8.7126	6.744	0.0000	0.0000
2024/12/18	2044	08/05/2025	12.72 Put	Bond Future	382.3500	0.3824	453.5500	0.4536	18.622	0.0000	0.0000
2024/12/18	2044	08/05/2025	Call	Bond Future	8.2300	0.0082	5.3000	0.0053	35.601	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	
2024/12/18	2044	08/05/2025	Put	Bond Future	16723.1200	16.7231	17421.4700	17.4215	4.176	0.0000	0.0000
2024/12/18	2044	08/05/2025	12.40 Call	Bond Future	7770.4800	7.7705	7172.5500	7.1726	7.695	0.0000	0.0000
2024/12/18	2044	08/05/2025	12.40 Put	Bond Future	579.3900	0.5794	682.7400	0.6827	17.838	0.0000	0.0000
2024/12/18	2044	08/05/2025	11.65 Call	Bond Future	4268.1000	4.2681	3799.3900	3.7994	10.982	0.0000	0.0000
2024/12/18	2044	08/05/2025	11.65 Put	Bond Future	1514.5900	1.5146	1747.1600	1.7472	15.355	0.0000	0.0000
2024/12/18	2044	08/05/2025	10.92 Put	Bond Future	3628.4800	3.6285	4063.6400	4.0636	11.993	0.0000	0.0000
2024/12/18	2044	08/05/2025	10.92 Call	Bond Future	1632.6500	1.6327	1366.5300	1.3665	16.300	0.0000	0.0000
2024/12/18	2044	07/08/2025		Bond Future	11.3204	80.5436	11.4319	79.8294	0.985	0.0000	0.0000
2024/12/18	2044	07/08/2025	13.34 Call	Bond Future	12046.0700	12.0461	11405.9800	11.4060	5.314	0.0000	0.0000
2024/12/18	2044	07/08/2025	13.34 Put	Bond Future	540.4300	0.5404	614.6100	0.6146	13.726	0.0000	0.0000
2024/12/18	2044	06/11/2025		Bond Future	11.4253	82.0958	11.5406	81.3689	1.009	0.0000	0.0000
2024/12/18	2044	06/11/2025	11.88 Call	Bond Future	5901.0600	5.9011	5447.5800	5.4476	7.685	0.0000	0.0000
2024/12/18	2044	06/11/2025	11.88 Put	Bond Future	3093.9800	3.0940	3367.4500	3.3675	8.839	0.0000	0.0000
2024/12/18	2044	05/02/2026		Bond Future	11.5421	79.2642	11.6615	78.5246	1.034	0.0000	0.0000
2024/12/18	2044	05/02/2026	11.56 Call	Bond Future	4888.7900	4.8888	4496.9000	4.4969	8.016	0.0000	0.0000
2024/12/18	2044	05/02/2026	11.56 Put	Bond Future	4777.2500	4.7773	5125.0300	5.1250	7.280	0.0000	0.0000
2024/12/18	2046	06/02/2025		Bond Future	121.9306	121.9306	122.2735	122.2735	0.281	0.0000	0.0000
2024/12/18	2046	06/02/2025	114.01 Call	Bond Future	7920.5900	7.9206	8263.4900	8.2635	4.329	0.0000	0.0000
2024/12/18	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/18	2046	08/05/2025		Bond Future	122.1943	122.1943	122.5453	122.5453	0.287	0.0000	0.0000
2024/12/18	2046	08/05/2025	121.97 Call	Bond Future	224.2500	0.2243	575.2500	0.5753	156.522	0.0000	0.0000
2024/12/18	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/18	2046	07/08/2025		Bond Future	124.6367	124.6367	124.9962	124.9962	0.288	0.0000	0.0000
2024/12/18	2046	07/08/2025	118.69 Call	Bond Future	5946.7000	5.9467	6306.1800	6.3062	6.045	0.0000	0.0000
2024/12/18	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/18	2046	06/11/2025		Bond Future	124.8162	124.8162	125.1843	125.1843	0.295	0.0000	0.0000
2024/12/18	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/18	2046	06/11/2025	125.41 Put	Bond Future	593.8000	0.5938	225.7000	0.2257	61.991	0.0000	0.0000
2024/12/18	2046	05/02/2026		Bond Future	127.2083	127.2083	127.5849	127.5849	0.296	0.0000	0.0000
2024/12/18	2046	05/02/2026	121.65 Call	Bond Future	5558.2800	5.5583	5934.9000	5.9349	6.776	0.0000	0.0000
2024/12/18	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/18	2050	06/02/2025		Bond Future	123.8510	123.8510	121.6914	121.6914	1.744	0.0000	0.0000
2024/12/18	2050	06/02/2025	115.60 Call	Bond Future	8251.0200	8.2510	6091.3900	6.0914	26.174	0.0000	0.0000
2024/12/18	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/18	2050	08/05/2025		Bond Future	126.3674	126.3674	124.1650	124.1650	1.743	0.0000	0.0000
2024/12/18	2050	08/05/2025	121.16 Call	Bond Future	5207.4400	5.2074	3004.9800	3.0050	42.294	0.0000	0.0000
2024/12/18	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/18	2050	07/08/2025		Bond Future	126.5251	126.5251	124.2802	124.2802	1.774	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	
2024/12/18	2050	07/08/2025	119.89 Call	Bond Future	6635.0900	6.6351	4390.1900	4.3902	33.834	0.0000	0.0000
2024/12/18	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/18	2050	06/11/2025		Bond Future	128.9976	128.9976	126.7102	126.7102	1.773	0.0000	0.0000
2024/12/18	2050	06/11/2025	124.42 Call	Bond Future	4577.6400	4.5776	2290.2400	2.2902	49.969	0.0000	0.0000
2024/12/18	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/18	2050	05/02/2026		Bond Future	129.0576	129.0576	126.7278	126.7278	1.805	0.0000	0.0000
2024/12/18	2050	05/02/2026	122.82 Call	Bond Future	6237.6000	6.2376	3907.8100	3.9078	37.351	0.0000	0.0000
2024/12/18	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/18	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/18	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/18	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/18	AL37	06/02/2025		Index Future	1077.8570	1077.8570	1075.2820	1075.2820	0.239	0.0000	0.0000
2024/12/18	AL37	08/05/2025		Index Future	1099.5010	1099.5010	1096.8770	1096.8770	0.239	0.0000	0.0000
2024/12/18	AL37	07/08/2025		Index Future	1121.2370	1121.2370	1118.5650	1118.5650	0.238	0.0000	0.0000
2024/12/18	AL37	06/11/2025		Index Future	1142.9220	1142.9220	1140.2030	1140.2030	0.238	0.0000	0.0000
2024/12/18	AL37	05/02/2026		Index Future	1164.6200	1164.6200	1161.8530	1161.8530	0.238	0.0000	0.0000
2024/12/18	AL7T	06/02/2025		Index Future	1299.1110	1299.1110	1293.6810	1293.6810	0.418	0.0000	0.0000
2024/12/18	AL7T	08/05/2025		Index Future	1325.1980	1325.1980	1319.6630	1319.6630	0.418	0.0000	0.0000
2024/12/18	AL7T	07/08/2025		Index Future	1351.3960	1351.3960	1345.7560	1345.7560	0.417	0.0000	0.0000
2024/12/18	AL7T	06/11/2025		Index Future	1377.5320	1377.5320	1371.7880	1371.7880	0.417	0.0000	0.0000
2024/12/18	AL7T	05/02/2026		Index Future	1403.6840	1403.6840	1397.8360	1397.8360	0.417	0.0000	0.0000
2024/12/18	ALBI	06/02/2025		Index Future	1116.5730	1116.5730	1111.0450	1111.0450	0.495	0.0000	0.0000
2024/12/18	ALBI	08/05/2025		Index Future	1138.9950	1138.9950	1133.3590	1133.3590	0.495	0.0000	0.0000
2024/12/18	ALBI	07/08/2025		Index Future	1161.5120	1161.5120	1155.7690	1155.7690	0.494	0.0000	0.0000
2024/12/18	ALBI	06/11/2025		Index Future	1183.9750	1183.9750	1178.1260	1178.1260	0.494	0.0000	0.0000
2024/12/18	ALBI	05/02/2026		Index Future	1206.4530	1206.4530	1200.4960	1200.4960	0.494	0.0000	0.0000
2024/12/18	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/18	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/18	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/18	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/18	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/18	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
2024/12/18	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/12/18	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/18	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/18	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/18	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/18	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/18	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/18	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.0000	0.0000
2024/12/18	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/18	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/18	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/18	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/18	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/18	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/12/18	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/18	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/18	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/18	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/18	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/18	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/18	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/18	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/18	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/18	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/18	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/18	ES33	06/02/2025		Bond Future	10.9713	84.0753	11.0494	83.7037	0.712	0.0000
2024/12/18	ES33	06/02/2025	13.34 Call	Bond Future	10343.7300	10.3437	9972.0700	9.9721	3.593	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
2024/12/18	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/12/18	ES33	08/05/2025		Bond Future	11.0867	81.9838	11.1681	81.6053	0.734	0.0000
2024/12/18	ES33	08/05/2025	12.73 Call	Bond Future	7211.8200	7.2118	6833.3400	6.8333	5.248	0.0000
2024/12/18	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/18	ES33	07/08/2025		Bond Future	11.2134	83.6220	11.2983	83.2368	0.757	0.0000
2024/12/18	ES33	07/08/2025	13.56 Call	Bond Future	9817.3500	9.8174	9432.2200	9.4322	3.923	0.0000
2024/12/18	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/18	ES33	06/11/2025		Bond Future	11.3616	81.4577	11.4503	81.0661	0.781	0.0000
2024/12/18	ES33	06/11/2025	12.01 Call	Bond Future	2807.4600	2.8075	2415.8500	2.4159	13.949	0.0000
2024/12/18	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/18	ES33	05/02/2026		Bond Future	11.5317	83.0155	11.6245	82.6175	0.804	0.0000
2024/12/18	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/18	ES33	05/02/2026	11.49 Put	Bond Future	179.9300	0.1799	578.0000	0.5780	221.236	0.0000
2024/12/18	ES42	06/02/2025		Bond Future	11.4316	80.6616	11.5303	80.0570	0.863	0.0000
2024/12/18	ES42	06/02/2025	13.71 Call	Bond Future	12268.0800	12.2681	11663.4900	11.6635	4.928	0.0000
2024/12/18	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/18	ES42	08/05/2025		Bond Future	11.5341	78.0332	11.6363	77.4172	0.886	0.0000
2024/12/18	ES42	08/05/2025	13.25 Call	Bond Future	9402.3500	9.4024	8786.2600	8.7863	6.553	0.0000
2024/12/18	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/18	ES42	07/08/2025		Bond Future	11.6419	79.5916	11.7477	78.9640	0.909	0.0000
2024/12/18	ES42	07/08/2025	13.79 Call	Bond Future	11319.4000	11.3194	10691.8500	10.6919	5.544	0.0000
2024/12/18	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/18	ES42	06/11/2025		Bond Future	11.7626	76.8795	11.8723	76.2407	0.932	0.0000
2024/12/18	ES42	06/11/2025	12.39 Call	Bond Future	3545.6100	3.5456	2906.7900	2.9068	18.017	0.0000
2024/12/18	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/18	ES42	05/02/2026		Bond Future	11.8937	78.3473	12.0074	77.6972	0.956	0.0000
2024/12/18	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/18	ES42	05/02/2026	11.85 Put	Bond Future	252.4500	0.2525	902.5100	0.9025	257.500	0.0000
2024/12/18	GOVI	06/02/2025		GOVI	1099.3910	1099.3910	1094.0460	1094.0460	0.486	0.0000
2024/12/18	GOVI	06/02/2025	972.00 Call	GOVI	1273910.0000	127.3910	1220460.0000	122.0460	4.196	0.0000
2024/12/18	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/18	GOVI	08/05/2025		GOVI	1121.4680	1121.4680	1116.0180	1116.0180	0.486	0.0000
2024/12/18	GOVI	08/05/2025	1,022.00 Call	GOVI	994680.0000	99.4680	940180.0000	94.0180	5.479	0.0000
2024/12/18	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/18	GOVI	07/08/2025		GOVI	1143.6380	1143.6380	1138.0850	1138.0850	0.486	0.0000
2024/12/18	GOVI	07/08/2025	1,011.00 Call	GOVI	1326380.0000	132.6380	1270850.0000	127.0850	4.187	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/12/18	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/18	GOVI	06/11/2025		GOVI	1165.7560	1165.7560	1160.1000	1160.1000	0.485	0.0000
2024/12/18	GOVI	06/11/2025	1,112. Call 00	GOVI	537560.0000	53.7560	481000.0000	48.1000	10.522	0.0000
2024/12/18	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/18	GOVI	05/02/2026		GOVI	1187.8880	1187.8880	1182.1280	1182.1280	0.485	0.0000
2024/12/18	GOVI	05/02/2026	1,150. Call 00	GOVI	378880.0000	37.8880	321280.0000	32.1280	15.203	0.0000
2024/12/18	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/18	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2024/12/18	IGOV	06/02/2025		Index Future	375.7450	375.7450	376.0360	376.0360	0.077	0.0000
2024/12/18	IGOV	08/05/2025		Index Future	383.3820	383.3820	383.6800	383.6800	0.078	0.0000
2024/12/18	IGOV	07/08/2025		Index Future	391.0510	391.0510	391.3560	391.3560	0.078	0.0000
2024/12/18	IGOV	06/11/2025		Index Future	398.7020	398.7020	399.0150	399.0150	0.079	0.0000
2024/12/18	IGOV	05/02/2026		Index Future	406.3570	406.3570	406.6780	406.6780	0.079	0.0000
2024/12/18	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2024/12/18	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2024/12/18	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2024/12/18	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2024/12/18	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2024/12/18	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2024/12/18	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2024/12/18	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2024/12/18	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2024/12/18	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2024/12/18	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2024/12/18	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2024/12/18	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2024/12/18	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000
2024/12/18	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000
2024/12/18	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000
2024/12/18	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000
2024/12/18	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000
2024/12/18	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	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	
2024/12/18	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/12/18	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/12/18	R033	06/02/2025		Bond Future	9.8946	104.2373	9.9587	103.8843	0.648	0.0000	0.0000
2024/12/18	R033	06/02/2025	10.33 Call	Bond Future	2867.9400	2.8679	2594.2200	2.5942	9.544	0.0000	0.0000
2024/12/18	R033	06/02/2025	10.33 Put	Bond Future	501.2200	0.5012	580.4500	0.5805	15.807	0.0000	0.0000
2024/12/18	R033	08/05/2025		Bond Future	9.9762	101.2809	10.0431	100.9218	0.671	0.0000	0.0000
2024/12/18	R033	08/05/2025	10.33 Call	Bond Future	3209.1900	3.2092	2974.1100	2.9741	7.325	0.0000	0.0000
2024/12/18	R033	08/05/2025	10.33 Put	Bond Future	1330.1900	1.3302	1454.2100	1.4542	9.323	0.0000	0.0000
2024/12/18	R033	07/08/2025		Bond Future	10.0680	103.2806	10.1380	102.9155	0.695	0.0000	0.0000
2024/12/18	R033	07/08/2025	10.33 Call	Bond Future	3416.9300	3.4169	3198.6800	3.1987	6.387	0.0000	0.0000
2024/12/18	R033	07/08/2025	10.33 Put	Bond Future	2058.9900	2.0590	2205.8200	2.2058	7.131	0.0000	0.0000
2024/12/18	R033	06/11/2025		Bond Future	10.1770	100.2282	10.2502	99.8574	0.719	0.0000	0.0000
2024/12/18	R033	06/11/2025	10.33 Call	Bond Future	3625.3100	3.6253	3418.2200	3.4182	5.712	0.0000	0.0000
2024/12/18	R033	06/11/2025	10.33 Put	Bond Future	2852.5500	2.8526	3016.3100	3.0163	5.741	0.0000	0.0000
2024/12/18	R033	05/02/2026		Bond Future	10.3034	102.1224	10.3801	101.7457	0.745	0.0000	0.0000
2024/12/18	R033	05/02/2026	10.49 Call	Bond Future	4085.8900	4.0859	3874.5900	3.8746	5.171	0.0000	0.0000
2024/12/18	R033	05/02/2026	10.49 Put	Bond Future	3173.3100	3.1733	3338.6200	3.3386	5.209	0.0000	0.0000
2024/12/18	R035	06/02/2025	10.10 Put	Bond Future	1844.0500	1.8441	2108.5400	2.1085	14.343	0.0000	0.0000
2024/12/18	R035	06/02/2025	10.10 Call	Bond Future	827.4500	0.8275	663.8600	0.6639	19.770	0.0000	0.0000
2024/12/18	R035	06/02/2025	11.10 Call	Bond Future	4795.3600	4.7954	4404.3600	4.4044	8.154	0.0000	0.0000
2024/12/18	R035	06/02/2025	11.10 Put	Bond Future	158.5400	0.1585	195.6200	0.1956	23.388	0.0000	0.0000
2024/12/18	R035	06/02/2025	11.30 Call	Bond Future	5798.6400	5.7986	5392.1200	5.3921	7.011	0.0000	0.0000
2024/12/18	R035	06/02/2025	11.30 Put	Bond Future	87.8800	0.0879	109.4400	0.1094	24.533	0.0000	0.0000
2024/12/18	R035	06/02/2025	10.65 Call	Bond Future	2690.1500	2.6902	2369.1100	2.3691	11.934	0.0000	0.0000
2024/12/18	R035	06/02/2025	10.65 Put	Bond Future	537.6300	0.5376	644.6700	0.6447	19.910	0.0000	0.0000
2024/12/18	R035	06/02/2025	10.34 Put	Bond Future	1121.7200	1.1217	1311.1100	1.3111	16.884	0.0000	0.0000
2024/12/18	R035	06/02/2025	10.34 Call	Bond Future	1506.4100	1.5064	1267.7200	1.2677	15.845	0.0000	0.0000
2024/12/18	R035	06/02/2025	10.26 Put	Bond Future	1333.7100	1.3337	1547.7300	1.5477	16.047	0.0000	0.0000
2024/12/18	R035	06/02/2025	10.26 Call	Bond Future	1254.5100	1.2545	1040.4500	1.0405	17.063	0.0000	0.0000
2024/12/18	R035	06/02/2025		Bond Future	10.2736	95.3730	10.3475	94.9449	0.719	0.0000	0.0000
2024/12/18	R035	06/02/2025	12.41 Call	Bond Future	11353.8700	11.3539	10926.3500	10.9264	3.765	0.0000	0.0000
2024/12/18	R035	06/02/2025	12.41 Put	Bond Future	1.9800	0.0020	2.5400	0.0025	28.283	0.0000	0.0000
2024/12/18	R035	08/05/2025		Bond Future	10.3555	92.7772	10.4322	92.3413	0.741	0.0000	0.0000
2024/12/18	R035	08/05/2025	11.78 Call	Bond Future	7991.8400	7.9918	7600.1100	7.6001	4.902	0.0000	0.0000
2024/12/18	R035	08/05/2025	11.78 Put	Bond Future	341.8000	0.3418	385.9400	0.3859	12.914	0.0000	0.0000
2024/12/18	R035	08/05/2025	13.35 Call	Bond Future	15116.9900	15.1170	14684.1400	14.6841	2.863	0.0000	0.0000
2024/12/18	R035	08/05/2025	13.35 Put	Bond Future	17.6100	0.0176	20.6300	0.0206	17.149	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	
2024/12/18	R035	08/05/2025	12.70 Call	Bond Future	12204.7300	12.2047	11779.9200	11.7799	3.481	0.0000	0.0000
2024/12/18	R035	08/05/2025	12.70 Put	Bond Future	73.5500	0.0736	84.6100	0.0846	15.037	0.0000	0.0000
2024/12/18	R035	08/05/2025	11.46 Put	Bond Future	532.3100	0.5323	598.0800	0.5981	12.356	0.0000	0.0000
2024/12/18	R035	08/05/2025	11.46 Call	Bond Future	6542.1100	6.5421	6172.0100	6.1720	5.657	0.0000	0.0000
2024/12/18	R035	08/05/2025	11.70 Call	Bond Future	7626.0000	7.6260	7238.9700	7.2390	5.075	0.0000	0.0000
2024/12/18	R035	08/05/2025	11.70 Put	Bond Future	381.9500	0.3820	430.7900	0.4308	12.787	0.0000	0.0000
2024/12/18	R035	08/05/2025	10.95 Call	Bond Future	4358.4600	4.3585	4041.0600	4.0411	7.282	0.0000	0.0000
2024/12/18	R035	08/05/2025	10.95 Put	Bond Future	1054.7000	1.0547	1173.1700	1.1732	11.233	0.0000	0.0000
2024/12/18	R035	08/05/2025	10.44 Put	Bond Future	2007.8800	2.0079	2204.5700	2.2046	9.796	0.0000	0.0000
2024/12/18	R035	08/05/2025	10.44 Call	Bond Future	2487.7700	2.4878	2248.5900	2.2486	9.614	0.0000	0.0000
2024/12/18	R035	07/08/2025		Bond Future	10.4472	94.6094	10.5270	94.1660	0.764	0.0000	0.0000
2024/12/18	R035	07/08/2025	12.65 Call	Bond Future	11556.0000	11.5560	11145.9500	11.1460	3.548	0.0000	0.0000
2024/12/18	R035	07/08/2025	12.65 Put	Bond Future	318.3200	0.3183	351.6800	0.3517	10.480	0.0000	0.0000
2024/12/18	R035	06/11/2025		Bond Future	10.5564	91.9283	10.6394	91.4775	0.786	0.0000	0.0000
2024/12/18	R035	06/11/2025	11.20 Call	Bond Future	5602.9400	5.6029	5302.0800	5.3021	5.370	0.0000	0.0000
2024/12/18	R035	06/11/2025	11.20 Put	Bond Future	2185.6200	2.1856	2335.5500	2.3356	6.860	0.0000	0.0000
2024/12/18	R035	05/02/2026		Bond Future	10.6818	93.6669	10.7683	93.2087	0.810	0.0000	0.0000
2024/12/18	R035	05/02/2026	10.79 Call	Bond Future	4336.0600	4.3361	4086.0200	4.0860	5.767	0.0000	0.0000
2024/12/18	R035	05/02/2026	10.79 Put	Bond Future	3763.6700	3.7637	3971.8300	3.9718	5.531	0.0000	0.0000
2024/12/18	R038	06/02/2025		Bond Future	10.7888	104.5735	10.8674	104.0278	0.729	0.0000	0.0000
2024/12/18	R038	06/02/2025	11.24 Call	Bond Future	3623.3700	3.6234	3196.7400	3.1967	11.774	0.0000	0.0000
2024/12/18	R038	06/02/2025	11.24 Put	Bond Future	549.4600	0.5495	668.5400	0.6685	21.672	0.0000	0.0000
2024/12/18	R038	08/05/2025		Bond Future	10.8852	101.1821	10.9668	100.6263	0.749	0.0000	0.0000
2024/12/18	R038	08/05/2025	11.24 Call	Bond Future	4152.4700	4.1525	3792.0400	3.7920	8.680	0.0000	0.0000
2024/12/18	R038	08/05/2025	11.24 Put	Bond Future	1767.9000	1.7679	1963.2600	1.9633	11.050	0.0000	0.0000
2024/12/18	R038	07/08/2025		Bond Future	10.9897	103.1796	11.0743	102.6140	0.770	0.0000	0.0000
2024/12/18	R038	07/08/2025	11.24 Call	Bond Future	4429.3500	4.4294	4094.4900	4.0945	7.560	0.0000	0.0000
2024/12/18	R038	07/08/2025	11.24 Put	Bond Future	2770.3500	2.7704	3001.1100	3.0011	8.330	0.0000	0.0000
2024/12/18	R038	06/11/2025		Bond Future	11.1076	99.6836	11.1956	99.1083	0.792	0.0000	0.0000
2024/12/18	R038	06/11/2025	11.24 Call	Bond Future	4804.4800	4.8045	4485.4600	4.4855	6.640	0.0000	0.0000
2024/12/18	R038	06/11/2025	11.24 Put	Bond Future	3940.3400	3.9403	4196.5800	4.1966	6.503	0.0000	0.0000
2024/12/18	R038	06/11/2025	12.33 Call	Bond Future	9373.3600	9.3734	8933.3900	8.9334	4.694	0.0000	0.0000
2024/12/18	R038	06/11/2025	12.33 Put	Bond Future	1796.7900	1.7968	1932.0800	1.9321	7.530	0.0000	0.0000
2024/12/18	R038	06/11/2025	10.98 Put	Bond Future	4734.4100	4.7344	5027.2300	5.0272	6.185	0.0000	0.0000
2024/12/18	R038	06/11/2025	10.98 Call	Bond Future	3890.6400	3.8906	3608.2000	3.6082	7.259	0.0000	0.0000
2024/12/18	R038	05/02/2026		Bond Future	11.2387	101.5667	11.3301	100.9818	0.813	0.0000	0.0000
2024/12/18	R038	05/02/2026	11.44 Call	Bond Future	5617.0400	5.6170	5285.8500	5.2859	5.896	0.0000	0.0000
2024/12/18	R038	05/02/2026	11.44 Put	Bond Future	4335.6600	4.3357	4589.3200	4.5893	5.851	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	
2024/12/18	R053	06/02/2025		Bond Future	11.0734	108.9897	11.1777	108.0630	0.941	0.0000	0.0000
2024/12/18	R053	06/02/2025	12.94 Call	Bond Future	14624.8700	14.6249	13704.5200	13.7045	6.293	0.0000	0.0000
2024/12/18	R053	06/02/2025	12.94 Put	Bond Future	15.4200	0.0154	21.7900	0.0218	41.310	0.0000	0.0000
2024/12/18	R053	08/05/2025		Bond Future	11.1592	105.3096	11.2670	104.3653	0.966	0.0000	0.0000
2024/12/18	R053	08/05/2025	12.64 Call	Bond Future	12320.9500	12.3210	11480.2300	11.4802	6.823	0.0000	0.0000
2024/12/18	R053	08/05/2025	12.64 Put	Bond Future	578.5300	0.5785	682.1200	0.6821	17.906	0.0000	0.0000
2024/12/18	R053	07/08/2025		Bond Future	11.2509	107.3886	11.3624	106.4267	0.991	0.0000	0.0000
2024/12/18	R053	07/08/2025	13.17 Call	Bond Future	15385.2100	15.3852	14535.5700	14.5356	5.522	0.0000	0.0000
2024/12/18	R053	07/08/2025	13.17 Put	Bond Future	830.7100	0.8307	942.9300	0.9429	13.509	0.0000	0.0000
2024/12/18	R053	06/11/2025		Bond Future	11.3527	103.5951	11.4681	102.6162	1.017	0.0000	0.0000
2024/12/18	R053	06/11/2025	11.76 Call	Bond Future	7418.9300	7.4189	6814.5800	6.8146	8.146	0.0000	0.0000
2024/12/18	R053	06/11/2025	11.76 Put	Bond Future	4038.0900	4.0381	4412.7100	4.4127	9.277	0.0000	0.0000
2024/12/18	R053	05/02/2026		Bond Future	11.4640	105.5519	11.5836	104.5556	1.044	0.0000	0.0000
2024/12/18	R053	05/02/2026	11.49 Call	Bond Future	6258.2100	6.2582	5730.9000	5.7309	8.426	0.0000	0.0000
2024/12/18	R053	05/02/2026	11.49 Put	Bond Future	6040.1100	6.0401	6509.0800	6.5091	7.764	0.0000	0.0000
2024/12/18	R186	06/02/2025		Bond Future	8.1822	105.3982	8.2467	105.2862	0.789	0.0000	0.0000
2024/12/18	R186	06/02/2025	9.03 Call	Bond Future	1470.5300	1.4705	1362.3300	1.3623	7.358	0.0000	0.0000
2024/12/18	R186	06/02/2025	9.03 Put	Bond Future	11.3900	0.0114	15.2100	0.0152	33.538	0.0000	0.0000
2024/12/18	R186	08/05/2025		Bond Future	8.1944	107.5141	8.2694	107.4008	0.915	0.0000	0.0000
2024/12/18	R186	08/05/2025	8.47 Call	Bond Future	695.4600	0.6955	623.0500	0.6231	10.412	0.0000	0.0000
2024/12/18	R186	08/05/2025	8.47 Put	Bond Future	279.4100	0.2794	320.3600	0.3204	14.656	0.0000	0.0000
2024/12/18	R186	07/08/2025	10.25 Call	Bond Future	2611.0300	2.6110	2504.8300	2.5048	4.067	0.0000	0.0000
2024/12/18	R186	07/08/2025	10.25 Put	Bond Future	57.9300	0.0579	66.1700	0.0662	14.224	0.0000	0.0000
2024/12/18	R186	07/08/2025	9.22 Put	Bond Future	186.5400	0.1865	210.5600	0.2106	12.877	0.0000	0.0000
2024/12/18	R186	07/08/2025	9.22 Call	Bond Future	1447.2200	1.4472	1356.8000	1.3568	6.248	0.0000	0.0000
2024/12/18	R186	07/08/2025		Bond Future	8.2328	104.3279	8.3218	104.2135	1.080	0.0000	0.0000
2024/12/18	R186	07/08/2025	9.68 Call	Bond Future	1957.8300	1.9578	1858.8900	1.8589	5.054	0.0000	0.0000
2024/12/18	R186	07/08/2025	9.68 Put	Bond Future	117.0800	0.1171	132.5800	0.1326	13.239	0.0000	0.0000
2024/12/18	R186	06/11/2025		Bond Future	8.3282	106.3408	8.4373	106.2254	1.310	0.0000	0.0000
2024/12/18	R186	06/11/2025	8.13 Call	Bond Future	420.2200	0.4202	370.9000	0.3709	11.737	0.0000	0.0000
2024/12/18	R186	06/11/2025	8.13 Put	Bond Future	630.3500	0.6304	696.3900	0.6964	10.477	0.0000	0.0000
2024/12/18	R186	05/02/2026		Bond Future	8.5358	103.0450	8.6767	102.9288	1.652	0.0000	0.0000
2024/12/18	R186	05/02/2026	8.43 Call	Bond Future	443.9000	0.4439	390.4400	0.3904	12.043	0.0000	0.0000
2024/12/18	R186	05/02/2026	8.43 Put	Bond Future	531.2400	0.5312	594.0400	0.5940	11.821	0.0000	0.0000
2024/12/18	R202	06/02/2025		Bond Future	269.2873	269.2873	269.2384	269.2384	0.018	0.0000	0.0000
2024/12/18	R202	06/02/2025	266.79 Call	Bond Future	2497.2500	2.4973	2448.3900	2.4484	1.957	0.0000	0.0000
2024/12/18	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/18	R202	08/05/2025		Bond Future	274.7588	274.7588	274.7114	274.7114	0.017	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	
2024/12/18	R202	08/05/2025	272.31 Call	Bond Future	2448.7500	2.4488	2401.3600	2.4014	1.935	0.0000	0.0000
2024/12/18	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/18	R202	07/08/2025		Bond Future	275.0151	275.0151	274.9697	274.9697	0.016	0.0000	0.0000
2024/12/18	R202	07/08/2025	271.60 Call	Bond Future	3415.0500	3.4151	3369.7100	3.3697	1.328	0.0000	0.0000
2024/12/18	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/18	R202	06/11/2025		Bond Future	280.3896	280.3896	280.3469	280.3469	0.015	0.0000	0.0000
2024/12/18	R202	06/11/2025	275.64 Call	Bond Future	4749.6100	4.7496	4706.9400	4.7069	0.898	0.0000	0.0000
2024/12/18	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/18	R202	05/02/2026		Bond Future	280.4275	280.4275	280.3872	280.3872	0.014	0.0000	0.0000
2024/12/18	R202	05/02/2026	277.82 Call	Bond Future	2607.5400	2.6075	2567.1700	2.5672	1.548	0.0000	0.0000
2024/12/18	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/18	R209	06/02/2025		Bond Future	10.4906	74.8138	10.5695	74.4023	0.753	0.0000	0.0000
2024/12/18	R209	06/02/2025	12.44 Call	Bond Future	9309.8900	9.3099	8899.6900	8.8997	4.406	0.0000	0.0000
2024/12/18	R209	06/02/2025	12.44 Put	Bond Future	4.0800	0.0041	5.3000	0.0053	29.902	0.0000	0.0000
2024/12/18	R209	08/05/2025		Bond Future	10.5723	73.1608	10.6540	72.7417	0.773	0.0000	0.0000
2024/12/18	R209	08/05/2025	11.89 Call	Bond Future	6741.7900	6.7418	6371.6900	6.3717	5.490	0.0000	0.0000
2024/12/18	R209	08/05/2025	11.89 Put	Bond Future	360.8000	0.3608	409.7700	0.4098	13.573	0.0000	0.0000
2024/12/18	R209	07/08/2025		Bond Future	10.6615	74.6054	10.7461	74.1789	0.793	0.0000	0.0000
2024/12/18	R209	07/08/2025	12.68 Call	Bond Future	9704.7000	9.7047	9318.1800	9.3182	3.983	0.0000	0.0000
2024/12/18	R209	07/08/2025	12.68 Put	Bond Future	377.5700	0.3776	417.5400	0.4175	10.586	0.0000	0.0000
2024/12/18	R209	06/11/2025		Bond Future	10.7631	72.8921	10.8507	72.4583	0.814	0.0000	0.0000
2024/12/18	R209	06/11/2025	11.27 Call	Bond Future	4684.9100	4.6849	4407.1600	4.4072	5.929	0.0000	0.0000
2024/12/18	R209	06/11/2025	11.27 Put	Bond Future	2222.0800	2.2221	2378.1300	2.3781	7.023	0.0000	0.0000
2024/12/18	R209	05/02/2026		Bond Future	10.8769	74.2704	10.9677	73.8292	0.835	0.0000	0.0000
2024/12/18	R209	05/02/2026	10.93 Call	Bond Future	3858.6600	3.8587	3621.8000	3.6218	6.138	0.0000	0.0000
2024/12/18	R209	05/02/2026	10.93 Put	Bond Future	3600.1000	3.6001	3804.4100	3.8044	5.675	0.0000	0.0000
2024/12/18	R210	06/02/2025		Bond Future	244.7100	244.7100	244.6582	244.6582	0.021	0.0000	0.0000
2024/12/18	R210	06/02/2025	239.61 Call	Bond Future	5099.9800	5.1000	5048.1700	5.0482	1.016	0.0000	0.0000
2024/12/18	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/18	R210	08/05/2025		Bond Future	246.3262	246.3262	246.2756	246.2756	0.021	0.0000	0.0000
2024/12/18	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/18	R210	08/05/2025	248.03 Put	Bond Future	1703.7800	1.7038	1754.4000	1.7544	2.971	0.0000	0.0000
2024/12/18	R210	07/08/2025		Bond Future	251.2504	251.2504	251.2015	251.2015	0.019	0.0000	0.0000
2024/12/18	R210	07/08/2025	248.44 Call	Bond Future	2810.4100	2.8104	2761.5400	2.7615	1.739	0.0000	0.0000
2024/12/18	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/18	R210	06/11/2025		Bond Future	252.7412	252.7412	252.6944	252.6944	0.018	0.0000	0.0000
2024/12/18	R210	06/11/2025	252.14 Call	Bond Future	601.1500	0.6012	554.4100	0.5544	7.775	0.0000	0.0000
2024/12/18	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	
2024/12/18	R210	05/02/2026		Bond Future	257.5867	257.5867	257.5420	257.5420	0.017	0.0000	0.0000
2024/12/18	R210	05/02/2026	253.10 Call	Bond Future	4486.6600	4.4867	4442.0100	4.4420	0.995	0.0000	0.0000
2024/12/18	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/18	R213	06/02/2025		Bond Future	9.3778	92.3769	9.4373	92.1255	0.635	0.0000	0.0000
2024/12/18	R213	06/02/2025	11.35 Call	Bond Future	7887.6000	7.8876	7637.4100	7.6374	3.172	0.0000	0.0000
2024/12/18	R213	06/02/2025	11.35 Put	Bond Future	7.3400	0.0073	8.4900	0.0085	15.668	0.0000	0.0000
2024/12/18	R213	08/05/2025		Bond Future	9.4417	90.6737	9.5042	90.4181	0.662	0.0000	0.0000
2024/12/18	R213	08/05/2025	10.52 Call	Bond Future	4627.5800	4.6276	4408.3300	4.4083	4.738	0.0000	0.0000
2024/12/18	R213	08/05/2025	10.52 Put	Bond Future	343.6200	0.3436	379.9600	0.3800	10.576	0.0000	0.0000
2024/12/18	R213	07/08/2025		Bond Future	9.5177	92.4647	9.5835	92.2051	0.691	0.0000	0.0000
2024/12/18	R213	07/08/2025	11.66 Call	Bond Future	8196.7800	8.1968	7955.1900	7.9552	2.947	0.0000	0.0000
2024/12/18	R213	07/08/2025	11.66 Put	Bond Future	199.1300	0.1991	217.1900	0.2172	9.069	0.0000	0.0000
2024/12/18	R213	06/11/2025		Bond Future	9.6182	90.6950	9.6876	90.4315	0.721	0.0000	0.0000
2024/12/18	R213	06/11/2025	10.05 Call	Bond Future	3290.1500	3.2902	3125.4700	3.1255	5.005	0.0000	0.0000
2024/12/18	R213	06/11/2025	10.05 Put	Bond Future	1664.7800	1.6648	1763.6200	1.7636	5.937	0.0000	0.0000
2024/12/18	R213	05/02/2026		Bond Future	9.7413	92.4114	9.8146	92.1440	0.753	0.0000	0.0000
2024/12/18	R213	05/02/2026	9.89 Call	Bond Future	2820.7200	2.8207	2673.4800	2.6735	5.220	0.0000	0.0000
2024/12/18	R213	05/02/2026	9.89 Put	Bond Future	2279.5000	2.2795	2399.6400	2.3996	5.270	0.0000	0.0000
2024/12/18	R214	06/02/2025	13.63 Call	Bond Future	13204.6800	13.2047	12651.0700	12.6511	4.193	0.0000	0.0000
2024/12/18	R214	06/02/2025	13.63 Put	Bond Future	0.1200	0.0001	0.1800	0.0002	50.000	0.0000	0.0000
2024/12/18	R214	06/02/2025	12.25 Put	Bond Future	31.4900	0.0315	43.4000	0.0434	37.822	0.0000	0.0000
2024/12/18	R214	06/02/2025	12.25 Call	Bond Future	7202.3500	7.2024	6660.5900	6.6606	7.522	0.0000	0.0000
2024/12/18	R214	06/02/2025	11.75 Put	Bond Future	137.2700	0.1373	183.3300	0.1833	33.554	0.0000	0.0000
2024/12/18	R214	06/02/2025	11.75 Call	Bond Future	4863.5800	4.8636	4355.9700	4.3560	10.437	0.0000	0.0000
2024/12/18	R214	06/02/2025		Bond Future	10.8622	70.1339	10.9613	69.5802	0.913	0.0000	0.0000
2024/12/18	R214	06/02/2025	12.71 Call	Bond Future	9300.9100	9.3009	8750.3200	8.7503	5.920	0.0000	0.0000
2024/12/18	R214	06/02/2025	12.71 Put	Bond Future	7.6700	0.0077	10.7500	0.0108	40.156	0.0000	0.0000
2024/12/18	R214	08/05/2025		Bond Future	10.9411	68.2383	11.0433	67.6741	0.934	0.0000	0.0000
2024/12/18	R214	08/05/2025	12.40 Call	Bond Future	7732.6600	7.7327	7224.6700	7.2247	6.569	0.0000	0.0000
2024/12/18	R214	08/05/2025	12.40 Put	Bond Future	308.6800	0.3087	364.8500	0.3649	18.197	0.0000	0.0000
2024/12/18	R214	07/08/2025		Bond Future	11.0271	69.5860	11.1326	69.0115	0.957	0.0000	0.0000
2024/12/18	R214	07/08/2025	12.97 Call	Bond Future	9955.1800	9.9552	9441.1800	9.4412	5.163	0.0000	0.0000
2024/12/18	R214	07/08/2025	12.97 Put	Bond Future	456.2200	0.4562	516.7600	0.5168	13.270	0.0000	0.0000
2024/12/18	R214	06/11/2025		Bond Future	11.1254	67.6280	11.2344	67.0432	0.980	0.0000	0.0000
2024/12/18	R214	06/11/2025	11.64 Call	Bond Future	5114.0300	5.1140	4739.6600	4.7397	7.320	0.0000	0.0000
2024/12/18	R214	06/11/2025	11.64 Put	Bond Future	2418.3300	2.4183	2628.7600	2.6288	8.701	0.0000	0.0000
2024/12/18	R214	05/02/2026		Bond Future	11.2351	68.9071	11.3478	68.3120	1.003	0.0000	0.0000
2024/12/18	R214	05/02/2026	11.26 Call	Bond Future	4063.3600	4.0634	3747.6800	3.7477	7.769	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	
2024/12/18	R214	05/02/2026	11.26 Put	Bond Future	3931.3600	3.9314	4210.7600	4.2108	7.107	0.0000	0.0000
2024/12/18	R248	06/02/2025	10.30 Put	Bond Future	5746.2600	5.7463	6386.9100	6.3869	11.149	0.0000	0.0000
2024/12/18	R248	06/02/2025	10.30 Call	Bond Future	101.3500	0.1014	60.8200	0.0608	39.990	0.0000	0.0000
2024/12/18	R248	06/02/2025	11.00 Put	Bond Future	1819.7600	1.8198	2196.3800	2.1964	20.696	0.0000	0.0000
2024/12/18	R248	06/02/2025	11.00 Call	Bond Future	1334.3900	1.3344	1029.8300	1.0298	22.824	0.0000	0.0000
2024/12/18	R248	06/02/2025	11.70 Call	Bond Future	4528.6800	4.5287	3954.5500	3.9546	12.678	0.0000	0.0000
2024/12/18	R248	06/02/2025	11.70 Put	Bond Future	355.1000	0.3551	462.1500	0.4622	30.146	0.0000	0.0000
2024/12/18	R248	06/02/2025		Bond Future	11.0697	84.7479	11.1688	84.0667	0.895	0.0000	0.0000
2024/12/18	R248	06/02/2025	12.71 Call	Bond Future	10152.7900	10.1528	9479.7100	9.4797	6.630	0.0000	0.0000
2024/12/18	R248	06/02/2025	12.71 Put	Bond Future	21.2600	0.0213	29.3600	0.0294	38.100	0.0000	0.0000
2024/12/18	R248	08/05/2025		Bond Future	11.1526	82.0022	11.2549	81.3081	0.917	0.0000	0.0000
2024/12/18	R248	08/05/2025	12.60 Call	Bond Future	9399.8500	9.3999	8782.8400	8.7828	6.564	0.0000	0.0000
2024/12/18	R248	08/05/2025	12.60 Put	Bond Future	454.1600	0.4542	531.2700	0.5313	16.979	0.0000	0.0000
2024/12/18	R248	07/08/2025		Bond Future	11.2427	83.6217	11.3485	82.9147	0.940	0.0000	0.0000
2024/12/18	R248	07/08/2025	13.21 Call	Bond Future	12186.2600	12.1863	11556.6700	11.5567	5.166	0.0000	0.0000
2024/12/18	R248	07/08/2025	13.21 Put	Bond Future	598.6100	0.5986	675.9800	0.6760	12.925	0.0000	0.0000
2024/12/18	R248	06/11/2025		Bond Future	11.3448	80.7917	11.4542	80.0720	0.964	0.0000	0.0000
2024/12/18	R248	06/11/2025	11.74 Call	Bond Future	5774.9800	5.7750	5332.3100	5.3323	7.665	0.0000	0.0000
2024/12/18	R248	06/11/2025	11.74 Put	Bond Future	3225.5500	3.2256	3502.5200	3.5025	8.587	0.0000	0.0000
2024/12/18	R248	05/02/2026		Bond Future	11.4582	82.3190	11.5715	81.5867	0.988	0.0000	0.0000
2024/12/18	R248	05/02/2026	11.46 Call	Bond Future	4885.1800	4.8852	4499.9900	4.5000	7.885	0.0000	0.0000
2024/12/18	R248	05/02/2026	11.46 Put	Bond Future	4873.7100	4.8737	5220.7700	5.2208	7.121	0.0000	0.0000
2024/12/18	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/18	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/18	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/18	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

