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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/12/2024 TO 19/12/2024

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
2024/12/19	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/19	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/19	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/19	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/19	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/19	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/19	2029	06/02/2025		Bond Future	134.8028	134.8028	134.6860	0.087	0.0000	0.0000
2024/12/19	2029	06/02/2025	132.40 Call	Bond Future	2402.7500	2.4028	2286.0400	4.857	0.0000	0.0000
2024/12/19	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/19	2029	08/05/2025		Bond Future	136.1341	136.1341	136.0155	0.087	0.0000	0.0000
2024/12/19	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/19	2029	08/05/2025	137.85 Put	Bond Future	1715.8900	1.7159	1834.5000	6.912	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	
2024/12/19	2029	07/08/2025		Bond Future	138.8572	138.8572	138.7367	138.7367	0.087	0.0000	0.0000
2024/12/19	2029	07/08/2025	137.41 Call	Bond Future	1447.2100	1.4472	1326.7200	1.3267	8.326	0.0000	0.0000
2024/12/19	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/19	2029	06/11/2025		Bond Future	140.1375	140.1375	140.0149	140.0149	0.088	0.0000	0.0000
2024/12/19	2029	06/11/2025	139.79 Call	Bond Future	347.4900	0.3475	224.8500	0.2249	35.293	0.0000	0.0000
2024/12/19	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/19	2029	05/02/2026		Bond Future	142.8266	142.8266	142.7022	142.7022	0.087	0.0000	0.0000
2024/12/19	2029	05/02/2026	140.11 Call	Bond Future	2716.6400	2.7166	2592.1800	2.5922	4.581	0.0000	0.0000
2024/12/19	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/19	2030	06/02/2025	8.68 Put	Bond Future	1682.7000	1.6827	1938.2100	1.9382	15.185	0.0000	0.0000
2024/12/19	2030	06/02/2025	8.68 Call	Bond Future	282.5700	0.2826	204.1700	0.2042	27.745	0.0000	0.0000
2024/12/19	2030	06/02/2025	9.18 Put	Bond Future	575.4600	0.5755	709.4700	0.7095	23.287	0.0000	0.0000
2024/12/19	2030	06/02/2025	9.18 Call	Bond Future	1102.7300	1.1027	902.8300	0.9028	18.128	0.0000	0.0000
2024/12/19	2030	06/02/2025	9.69 Call	Bond Future	2577.3800	2.5774	2284.9500	2.2850	11.346	0.0000	0.0000
2024/12/19	2030	06/02/2025	9.69 Put	Bond Future	132.3600	0.1324	173.8400	0.1738	31.339	0.0000	0.0000
2024/12/19	2030	06/02/2025		Bond Future	9.0420	96.1398	9.1293	95.8059	0.965	0.0000	0.0000
2024/12/19	2030	06/02/2025	10.68 Call	Bond Future	6037.4200	6.0374	5705.0200	5.7050	5.506	0.0000	0.0000
2024/12/19	2030	06/02/2025	10.68 Put	Bond Future	3.6900	0.0037	5.2000	0.0052	40.921	0.0000	0.0000
2024/12/19	2030	08/05/2025	12.28 Call	Bond Future	10838.6600	10.8387	10499.0700	10.4991	3.133	0.0000	0.0000
2024/12/19	2030	08/05/2025	12.28 Put	Bond Future	2.6000	0.0026	3.3200	0.0033	27.692	0.0000	0.0000
2024/12/19	2030	08/05/2025	10.69 Put	Bond Future	118.5200	0.1185	141.5200	0.1415	19.406	0.0000	0.0000
2024/12/19	2030	08/05/2025	10.69 Call	Bond Future	5728.8800	5.7289	5411.5700	5.4116	5.539	0.0000	0.0000
2024/12/19	2030	08/05/2025	11.86 Call	Bond Future	9501.5600	9.5016	9163.4200	9.1634	3.559	0.0000	0.0000
2024/12/19	2030	08/05/2025	11.86 Put	Bond Future	8.6500	0.0087	10.8200	0.0108	25.087	0.0000	0.0000
2024/12/19	2030	08/05/2025	10.31 Put	Bond Future	218.9100	0.2189	259.0000	0.2590	18.313	0.0000	0.0000
2024/12/19	2030	08/05/2025	10.31 Call	Bond Future	4522.0900	4.5221	4221.8700	4.2219	6.639	0.0000	0.0000
2024/12/19	2030	08/05/2025		Bond Future	9.1048	98.0701	9.1976	97.7298	1.020	0.0000	0.0000
2024/12/19	2030	08/05/2025	9.93 Call	Bond Future	3370.1700	3.3702	3097.2300	3.0972	8.099	0.0000	0.0000
2024/12/19	2030	08/05/2025	9.93 Put	Bond Future	397.5800	0.3976	464.9500	0.4650	16.945	0.0000	0.0000
2024/12/19	2030	08/05/2025	8.68 Put	Bond Future	2224.2800	2.2243	2458.8200	2.4588	10.545	0.0000	0.0000
2024/12/19	2030	08/05/2025	8.68 Call	Bond Future	648.6800	0.6487	542.9100	0.5429	16.305	0.0000	0.0000
2024/12/19	2030	08/05/2025	9.18 Put	Bond Future	1188.5600	1.1886	1347.4100	1.3474	13.365	0.0000	0.0000
2024/12/19	2030	08/05/2025	9.18 Call	Bond Future	1464.3800	1.4644	1282.9200	1.2829	12.392	0.0000	0.0000
2024/12/19	2030	08/05/2025	9.99 Call	Bond Future	3546.2800	3.5463	3268.2000	3.2682	7.841	0.0000	0.0000
2024/12/19	2030	08/05/2025	9.99 Put	Bond Future	362.0200	0.3620	424.2500	0.4243	17.190	0.0000	0.0000
2024/12/19	2030	08/05/2025	8.95 Put	Bond Future	1605.3500	1.6054	1799.4800	1.7995	12.093	0.0000	0.0000
2024/12/19	2030	08/05/2025	8.95 Call	Bond Future	1034.9400	1.0349	888.7600	0.8888	14.124	0.0000	0.0000
2024/12/19	2030	08/05/2025	9.45 Put	Bond Future	814.3000	0.8143	934.7300	0.9347	14.789	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	
2024/12/19	2030	08/05/2025	9.45 Call	Bond Future	2071.9200	2.0719	1852.0400	1.8520	10.612	0.0000	0.0000
2024/12/19	2030	07/08/2025		Bond Future	9.1833	95.9980	9.2824	95.6513	1.080	0.0000	0.0000
2024/12/19	2030	07/08/2025	11.11 Call	Bond Future	6686.3000	6.6863	6370.9900	6.3710	4.716	0.0000	0.0000
2024/12/19	2030	07/08/2025	11.11 Put	Bond Future	218.9200	0.2189	250.2900	0.2503	14.329	0.0000	0.0000
2024/12/19	2030	07/08/2025	12.12 Call	Bond Future	9684.3600	9.6844	9345.2400	9.3452	3.502	0.0000	0.0000
2024/12/19	2030	07/08/2025	12.12 Put	Bond Future	42.1500	0.0422	49.7100	0.0497	17.936	0.0000	0.0000
2024/12/19	2030	07/08/2025	10.48 Put	Bond Future	444.8700	0.4449	503.7300	0.5037	13.231	0.0000	0.0000
2024/12/19	2030	07/08/2025	10.48 Call	Bond Future	4858.5400	4.8585	4570.7200	4.5707	5.924	0.0000	0.0000
2024/12/19	2030	06/11/2025		Bond Future	9.2737	97.8506	9.3798	97.4977	1.143	0.0000	0.0000
2024/12/19	2030	06/11/2025	9.54 Call	Bond Future	2470.3500	2.4704	2267.3900	2.2674	8.216	0.0000	0.0000
2024/12/19	2030	06/11/2025	9.54 Put	Bond Future	1586.8300	1.5868	1736.8400	1.7368	9.453	0.0000	0.0000
2024/12/19	2030	05/02/2026		Bond Future	9.3897	95.6955	9.5036	95.3362	1.213	0.0000	0.0000
2024/12/19	2030	05/02/2026	9.49 Call	Bond Future	2254.3500	2.2544	2064.5300	2.0645	8.420	0.0000	0.0000
2024/12/19	2030	05/02/2026	9.49 Put	Bond Future	1937.7400	1.9377	2107.1900	2.1072	8.745	0.0000	0.0000
2024/12/19	2032	06/02/2025	9.42 Put	Bond Future	1848.4200	1.8484	2141.3400	2.1413	15.847	0.0000	0.0000
2024/12/19	2032	06/02/2025	9.42 Call	Bond Future	488.5500	0.4886	365.6600	0.3657	25.154	0.0000	0.0000
2024/12/19	2032	06/02/2025	9.92 Put	Bond Future	696.0000	0.6960	841.9900	0.8420	20.976	0.0000	0.0000
2024/12/19	2032	06/02/2025	9.92 Call	Bond Future	1753.8200	1.7538	1484.0000	1.4840	15.385	0.0000	0.0000
2024/12/19	2032	06/02/2025	10.61 Call	Bond Future	4409.8200	4.4098	4030.2700	4.0303	8.607	0.0000	0.0000
2024/12/19	2032	06/02/2025	10.61 Put	Bond Future	143.6900	0.1437	179.9500	0.1800	25.235	0.0000	0.0000
2024/12/19	2032	06/02/2025		Bond Future	9.6992	95.6805	9.7856	95.2647	0.891	0.0000	0.0000
2024/12/19	2032	06/02/2025	11.72 Call	Bond Future	9139.6800	9.1397	8725.8400	8.7258	4.528	0.0000	0.0000
2024/12/19	2032	06/02/2025	11.72 Put	Bond Future	7.0200	0.0070	8.9900	0.0090	28.063	0.0000	0.0000
2024/12/19	2032	08/05/2025		Bond Future	9.7754	93.4376	9.8661	93.0138	0.927	0.0000	0.0000
2024/12/19	2032	08/05/2025	10.91 Call	Bond Future	5521.1500	5.5212	5158.1800	5.1582	6.574	0.0000	0.0000
2024/12/19	2032	08/05/2025	10.91 Put	Bond Future	388.3400	0.3883	449.2300	0.4492	15.680	0.0000	0.0000
2024/12/19	2032	08/05/2025	9.42 Put	Bond Future	2718.3400	2.7183	2992.2500	2.9923	10.076	0.0000	0.0000
2024/12/19	2032	08/05/2025	9.42 Call	Bond Future	1032.3700	1.0324	882.4200	0.8824	14.525	0.0000	0.0000
2024/12/19	2032	08/05/2025	9.92 Put	Bond Future	1499.0000	1.4990	1683.2300	1.6832	12.290	0.0000	0.0000
2024/12/19	2032	08/05/2025	9.92 Call	Bond Future	2173.9800	2.1740	1934.3500	1.9344	11.023	0.0000	0.0000
2024/12/19	2032	08/05/2025	10.97 Call	Bond Future	5750.1100	5.7501	5382.6400	5.3826	6.391	0.0000	0.0000
2024/12/19	2032	08/05/2025	10.97 Put	Bond Future	356.0500	0.3561	412.4400	0.4124	15.838	0.0000	0.0000
2024/12/19	2032	07/08/2025		Bond Future	9.8626	95.2836	9.9578	94.8517	0.965	0.0000	0.0000
2024/12/19	2032	07/08/2025	12.01 Call	Bond Future	9390.9800	9.3910	8991.2900	8.9913	4.256	0.0000	0.0000
2024/12/19	2032	07/08/2025	12.01 Put	Bond Future	238.6900	0.2387	270.9300	0.2709	13.507	0.0000	0.0000
2024/12/19	2032	06/11/2025		Bond Future	9.9678	92.9615	10.0680	92.5216	1.005	0.0000	0.0000
2024/12/19	2032	06/11/2025	10.42 Call	Bond Future	3950.9900	3.9510	3677.7800	3.6778	6.915	0.0000	0.0000
2024/12/19	2032	06/11/2025	10.42 Put	Bond Future	1985.4300	1.9854	2152.1300	2.1521	8.396	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	
2024/12/19	2032	05/02/2026		Bond Future	10.0918	94.7202	10.1973	94.2724	1.046	0.0000	0.0000
2024/12/19	2032	05/02/2026	10.16 Call	Bond Future	3229.0300	3.2290	2992.5800	2.9926	7.323	0.0000	0.0000
2024/12/19	2032	05/02/2026	10.16 Put	Bond Future	2939.2700	2.9393	3150.6600	3.1507	7.192	0.0000	0.0000
2024/12/19	2033	06/02/2025		Bond Future	128.8813	128.8813	129.0619	129.0619	0.140	0.0000	0.0000
2024/12/19	2033	06/02/2025	124.94 Call	Bond Future	3941.2500	3.9413	4121.8800	4.1219	4.583	0.0000	0.0000
2024/12/19	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/19	2033	08/05/2025		Bond Future	129.9931	129.9931	130.1778	130.1778	0.142	0.0000	0.0000
2024/12/19	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/19	2033	08/05/2025	130.62 Put	Bond Future	626.9500	0.6270	442.2000	0.4422	29.468	0.0000	0.0000
2024/12/19	2033	07/08/2025		Bond Future	132.5934	132.5934	132.7823	132.7823	0.142	0.0000	0.0000
2024/12/19	2033	07/08/2025	128.65 Call	Bond Future	3943.4000	3.9434	4132.3200	4.1323	4.791	0.0000	0.0000
2024/12/19	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/19	2033	06/11/2025		Bond Future	133.6513	133.6513	133.8438	133.8438	0.144	0.0000	0.0000
2024/12/19	2033	06/11/2025	133.14 Call	Bond Future	511.3100	0.5113	703.7800	0.7038	37.643	0.0000	0.0000
2024/12/19	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/19	2033	05/02/2026		Bond Future	136.2161	136.2161	136.4128	136.4128	0.144	0.0000	0.0000
2024/12/19	2033	05/02/2026	132.88 Call	Bond Future	3336.0900	3.3361	3532.8100	3.5328	5.897	0.0000	0.0000
2024/12/19	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/19	2037	06/02/2025		Bond Future	10.7737	85.1576	10.8442	84.7419	0.654	0.0000	0.0000
2024/12/19	2037	06/02/2025	12.76 Call	Bond Future	10701.1500	10.7012	10286.5100	10.2865	3.875	0.0000	0.0000
2024/12/19	2037	06/02/2025	12.76 Put	Bond Future	4.2200	0.0042	5.2600	0.0053	24.645	0.0000	0.0000
2024/12/19	2037	08/05/2025	12.55 Put	Bond Future	263.7200	0.2637	295.7700	0.2958	12.153	0.0000	0.0000
2024/12/19	2037	08/05/2025	12.55 Call	Bond Future	9287.8200	9.2878	8896.1000	8.8961	4.218	0.0000	0.0000
2024/12/19	2037	08/05/2025	13.30 Put	Bond Future	71.0900	0.0711	81.0200	0.0810	13.968	0.0000	0.0000
2024/12/19	2037	08/05/2025	13.30 Call	Bond Future	12685.8500	12.6859	12272.0100	12.2720	3.262	0.0000	0.0000
2024/12/19	2037	08/05/2025		Bond Future	10.8707	86.8674	10.9438	86.4436	0.673	0.0000	0.0000
2024/12/19	2037	08/05/2025	12.25 Call	Bond Future	7910.5200	7.9105	7533.3000	7.5333	4.769	0.0000	0.0000
2024/12/19	2037	08/05/2025	12.25 Put	Bond Future	394.9100	0.3949	441.4600	0.4415	11.787	0.0000	0.0000
2024/12/19	2037	08/05/2025	13.35 Put	Bond Future	64.2800	0.0643	73.3500	0.0734	14.110	0.0000	0.0000
2024/12/19	2037	08/05/2025	13.35 Call	Bond Future	12909.6000	12.9096	12494.9000	12.4949	3.212	0.0000	0.0000
2024/12/19	2037	07/08/2025		Bond Future	10.9784	84.3230	11.0543	83.8912	0.692	0.0000	0.0000
2024/12/19	2037	07/08/2025	13.01 Call	Bond Future	10987.8900	10.9879	10596.5400	10.5965	3.562	0.0000	0.0000
2024/12/19	2037	07/08/2025	13.01 Put	Bond Future	437.4500	0.4375	477.8700	0.4779	9.240	0.0000	0.0000
2024/12/19	2037	07/08/2025	12.17 Call	Bond Future	7463.6700	7.4637	7117.5800	7.1176	4.637	0.0000	0.0000
2024/12/19	2037	07/08/2025	12.17 Put	Bond Future	1034.6400	1.0346	1120.3200	1.1203	8.281	0.0000	0.0000
2024/12/19	2037	07/08/2025	11.42 Call	Bond Future	4523.2100	4.5232	4244.3400	4.2443	6.165	0.0000	0.0000
2024/12/19	2037	07/08/2025	11.42 Put	Bond Future	2056.2600	2.0563	2209.1600	2.2092	7.436	0.0000	0.0000
2024/12/19	2037	07/08/2025	10.55 Put	Bond Future	4358.2800	4.3583	4623.1800	4.6232	6.078	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	
2024/12/19	2037	07/08/2025	10.55 Call	Bond Future	1865.0700	1.8651	1698.2000	1.6982	8.947	0.0000	0.0000
2024/12/19	2037	07/08/2025	10.64 Put	Bond Future	4046.7200	4.0467	4299.1300	4.2991	6.237	0.0000	0.0000
2024/12/19	2037	07/08/2025	10.64 Call	Bond Future	2085.7800	2.0858	1906.4200	1.9064	8.599	0.0000	0.0000
2024/12/19	2037	07/08/2025	11.82 Call	Bond Future	6044.9800	6.0450	5726.4700	5.7265	5.269	0.0000	0.0000
2024/12/19	2037	07/08/2025	11.82 Put	Bond Future	1430.3700	1.4304	1543.6300	1.5436	7.918	0.0000	0.0000
2024/12/19	2037	07/08/2025	11.07 Call	Bond Future	3323.8000	3.3238	3086.6700	3.0867	7.134	0.0000	0.0000
2024/12/19	2037	07/08/2025	11.07 Put	Bond Future	2803.4200	2.8034	2998.0600	2.9981	6.943	0.0000	0.0000
2024/12/19	2037	07/08/2025	10.34 Put	Bond Future	5161.3000	5.1613	5454.9700	5.4550	5.690	0.0000	0.0000
2024/12/19	2037	07/08/2025	10.34 Call	Bond Future	1408.2500	1.4083	1270.1500	1.2702	9.806	0.0000	0.0000
2024/12/19	2037	06/11/2025		Bond Future	11.0907	85.9496	11.1696	85.5098	0.711	0.0000	0.0000
2024/12/19	2037	06/11/2025	11.63 Call	Bond Future	5458.4300	5.4584	5174.0100	5.1740	5.211	0.0000	0.0000
2024/12/19	2037	06/11/2025	11.63 Put	Bond Future	2515.5800	2.5156	2670.9200	2.6709	6.175	0.0000	0.0000
2024/12/19	2037	05/02/2026		Bond Future	11.2175	83.3176	11.2996	82.8698	0.732	0.0000	0.0000
2024/12/19	2037	05/02/2026	11.20 Call	Bond Future	4218.0300	4.2180	3982.9200	3.9829	5.574	0.0000	0.0000
2024/12/19	2037	05/02/2026	11.20 Put	Bond Future	4314.1600	4.3142	4526.7800	4.5268	4.928	0.0000	0.0000
2024/12/19	2038	06/02/2025		Bond Future	139.7171	139.7171	139.4811	139.4811	0.169	0.0000	0.0000
2024/12/19	2038	06/02/2025	135.23 Call	Bond Future	4487.0900	4.4871	4251.0700	4.2511	5.260	0.0000	0.0000
2024/12/19	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/19	2038	08/05/2025		Bond Future	142.5569	142.5569	142.3165	142.3165	0.169	0.0000	0.0000
2024/12/19	2038	08/05/2025	139.68 Call	Bond Future	2876.9100	2.8769	2636.5200	2.6365	8.356	0.0000	0.0000
2024/12/19	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/19	2038	07/08/2025		Bond Future	143.2821	143.2821	143.0367	143.0367	0.171	0.0000	0.0000
2024/12/19	2038	07/08/2025	139.56 Call	Bond Future	3722.1400	3.7221	3476.6600	3.4767	6.595	0.0000	0.0000
2024/12/19	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/19	2038	06/11/2025		Bond Future	146.0837	146.0837	145.8341	145.8341	0.171	0.0000	0.0000
2024/12/19	2038	06/11/2025	143.88 Call	Bond Future	2203.6900	2.2037	1954.1300	1.9541	11.325	0.0000	0.0000
2024/12/19	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/19	2038	05/02/2026		Bond Future	146.7209	146.7209	146.4685	146.4685	0.172	0.0000	0.0000
2024/12/19	2038	05/02/2026	143.20 Call	Bond Future	3520.9300	3.5209	3268.4800	3.2685	7.170	0.0000	0.0000
2024/12/19	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/19	2040	06/02/2025	11.00 Put	Bond Future	1768.5500	1.7686	2035.9800	2.0360	15.121	0.0000	0.0000
2024/12/19	2040	06/02/2025	11.00 Call	Bond Future	1151.9400	1.1519	939.2800	0.9393	18.461	0.0000	0.0000
2024/12/19	2040	06/02/2025	11.70 Call	Bond Future	4077.8100	4.0778	3672.0500	3.6721	9.950	0.0000	0.0000
2024/12/19	2040	06/02/2025	11.70 Put	Bond Future	345.7400	0.3457	420.0700	0.4201	21.499	0.0000	0.0000
2024/12/19	2040	06/02/2025	12.20 Call	Bond Future	6722.2000	6.7222	6263.1300	6.2631	6.829	0.0000	0.0000
2024/12/19	2040	06/02/2025	12.20 Put	Bond Future	85.8900	0.0859	106.9100	0.1069	24.473	0.0000	0.0000
2024/12/19	2040	06/02/2025		Bond Future	11.0960	85.1282	11.1714	84.6481	0.680	0.0000	0.0000
2024/12/19	2040	06/02/2025	12.95 Call	Bond Future	10711.6000	10.7116	10233.8300	10.2338	4.460	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	
2024/12/19	2040	06/02/2025	12.95 Put	Bond Future	8.7800	0.0088	11.1000	0.0111	26.424	0.0000	0.0000
2024/12/19	2040	08/05/2025		Bond Future	11.1961	86.8374	11.2743	86.3479	0.698	0.0000	0.0000
2024/12/19	2040	08/05/2025	12.63 Call	Bond Future	8762.7000	8.7627	8325.9900	8.3260	4.984	0.0000	0.0000
2024/12/19	2040	08/05/2025	12.63 Put	Bond Future	424.8600	0.4249	477.6600	0.4777	12.428	0.0000	0.0000
2024/12/19	2040	08/05/2025	12.75 Put	Bond Future	363.9300	0.3639	409.7300	0.4097	12.585	0.0000	0.0000
2024/12/19	2040	08/05/2025	12.75 Call	Bond Future	9342.0500	9.3421	8898.3400	8.8983	4.750	0.0000	0.0000
2024/12/19	2040	08/05/2025	13.50 Put	Bond Future	108.0800	0.1081	123.6700	0.1237	14.425	0.0000	0.0000
2024/12/19	2040	08/05/2025	13.50 Call	Bond Future	12905.7100	12.9057	12431.7900	12.4318	3.672	0.0000	0.0000
2024/12/19	2040	08/05/2025	13.43 Put	Bond Future	123.1400	0.1231	140.6300	0.1406	14.203	0.0000	0.0000
2024/12/19	2040	08/05/2025	13.43 Call	Bond Future	12577.1300	12.5771	12105.1100	12.1051	3.753	0.0000	0.0000
2024/12/19	2040	07/08/2025		Bond Future	11.3065	84.0416	11.3876	83.5428	0.718	0.0000	0.0000
2024/12/19	2040	07/08/2025	13.29 Call	Bond Future	11546.8300	11.5468	11098.9100	11.0989	3.879	0.0000	0.0000
2024/12/19	2040	07/08/2025	13.29 Put	Bond Future	527.4500	0.5275	578.3500	0.5784	9.650	0.0000	0.0000
2024/12/19	2040	06/11/2025		Bond Future	11.4205	85.6625	11.5046	85.1544	0.736	0.0000	0.0000
2024/12/19	2040	06/11/2025	11.84 Call	Bond Future	5521.4200	5.5214	5205.7700	5.2058	5.717	0.0000	0.0000
2024/12/19	2040	06/11/2025	11.84 Put	Bond Future	3032.4900	3.0325	3224.9300	3.2249	6.346	0.0000	0.0000
2024/12/19	2040	05/02/2026		Bond Future	11.5480	82.7742	11.6353	82.2569	0.756	0.0000	0.0000
2024/12/19	2040	05/02/2026	11.49 Call	Bond Future	4431.8200	4.4318	4164.0800	4.1641	6.041	0.0000	0.0000
2024/12/19	2040	05/02/2026	11.49 Put	Bond Future	4777.9700	4.7780	5027.5900	5.0276	5.224	0.0000	0.0000
2024/12/19	2044	06/02/2025	11.50 Call	Bond Future	2593.4900	2.5935	2318.2700	2.3183	10.612	0.0000	0.0000
2024/12/19	2044	06/02/2025	11.50 Put	Bond Future	848.2400	0.8482	966.2400	0.9662	13.911	0.0000	0.0000
2024/12/19	2044	06/02/2025	11.15 Put	Bond Future	1792.3000	1.7923	2000.1600	2.0002	11.597	0.0000	0.0000
2024/12/19	2044	06/02/2025	11.15 Call	Bond Future	1267.9700	1.2680	1082.6100	1.0826	14.619	0.0000	0.0000
2024/12/19	2044	06/02/2025	10.65 Put	Bond Future	4204.4300	4.2044	4539.5800	4.5396	7.971	0.0000	0.0000
2024/12/19	2044	06/02/2025	10.65 Call	Bond Future	251.5400	0.2515	193.4700	0.1935	23.086	0.0000	0.0000
2024/12/19	2044	06/02/2025	13.75 Call	Bond Future	14146.6700	14.1467	13753.5700	13.7536	2.779	0.0000	0.0000
2024/12/19	2044	06/02/2025	13.75 Put	Bond Future	0.6300	0.0006	0.7500	0.0008	19.048	0.0000	0.0000
2024/12/19	2044	06/02/2025	12.50 Put	Bond Future	61.9600	0.0620	72.8500	0.0729	17.576	0.0000	0.0000
2024/12/19	2044	06/02/2025	12.50 Call	Bond Future	7754.3300	7.7543	7372.0000	7.3720	4.931	0.0000	0.0000
2024/12/19	2044	06/02/2025	12.00 Put	Bond Future	246.0900	0.2461	286.2300	0.2862	16.311	0.0000	0.0000
2024/12/19	2044	06/02/2025	12.00 Call	Bond Future	5060.0600	5.0601	4706.9800	4.7070	6.978	0.0000	0.0000
2024/12/19	2044	06/02/2025		Bond Future	11.2295	80.9584	11.2896	80.5651	0.535	0.0000	0.0000
2024/12/19	2044	06/02/2025	13.02 Call	Bond Future	10512.7900	10.5128	10121.9800	10.1220	3.717	0.0000	0.0000
2024/12/19	2044	06/02/2025	13.02 Put	Bond Future	13.5400	0.0135	15.9500	0.0160	17.799	0.0000	0.0000
2024/12/19	2044	08/05/2025		Bond Future	11.3261	82.5838	11.3883	82.1830	0.549	0.0000	0.0000
2024/12/19	2044	08/05/2025	12.72 Call	Bond Future	8712.5600	8.7126	8355.1400	8.3551	4.102	0.0000	0.0000
2024/12/19	2044	08/05/2025	12.72 Put	Bond Future	453.5500	0.4536	496.9900	0.4970	9.578	0.0000	0.0000
2024/12/19	2044	08/05/2025	Call	Bond Future	5.3000	0.0053	4.0200	0.0040	24.151	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	
2024/12/19	2044	08/05/2025	Put	Bond Future	17421.4700	17.4215	17821.0500	17.8211	2.294	0.0000	0.0000
2024/12/19	2044	08/05/2025	12.40 Call	Bond Future	7172.5500	7.1726	6834.7700	6.8348	4.709	0.0000	0.0000
2024/12/19	2044	08/05/2025	12.40 Put	Bond Future	682.7400	0.6827	745.8200	0.7458	9.239	0.0000	0.0000
2024/12/19	2044	08/05/2025	11.65 Call	Bond Future	3799.3900	3.7994	3539.5600	3.5396	6.839	0.0000	0.0000
2024/12/19	2044	08/05/2025	11.65 Put	Bond Future	1747.1600	1.7472	1888.1900	1.8882	8.072	0.0000	0.0000
2024/12/19	2044	08/05/2025	10.92 Put	Bond Future	4063.6400	4.0636	4322.7500	4.3228	6.376	0.0000	0.0000
2024/12/19	2044	08/05/2025	10.92 Call	Bond Future	1366.5300	1.3665	1224.7800	1.2248	10.373	0.0000	0.0000
2024/12/19	2044	07/08/2025		Bond Future	11.4319	79.8294	11.4963	79.4209	0.564	0.0000	0.0000
2024/12/19	2044	07/08/2025	13.34 Call	Bond Future	11405.9800	11.4060	11042.0400	11.0420	3.191	0.0000	0.0000
2024/12/19	2044	07/08/2025	13.34 Put	Bond Future	614.6100	0.6146	659.1200	0.6591	7.242	0.0000	0.0000
2024/12/19	2044	06/11/2025		Bond Future	11.5406	81.3689	11.6073	80.9528	0.578	0.0000	0.0000
2024/12/19	2044	06/11/2025	11.88 Call	Bond Future	5447.5800	5.4476	5193.4700	5.1935	4.665	0.0000	0.0000
2024/12/19	2044	06/11/2025	11.88 Put	Bond Future	3367.4500	3.3675	3529.3800	3.5294	4.809	0.0000	0.0000
2024/12/19	2044	05/02/2026		Bond Future	11.6615	78.5246	11.7307	78.1009	0.593	0.0000	0.0000
2024/12/19	2044	05/02/2026	11.56 Call	Bond Future	4496.9000	4.4969	4278.1800	4.2782	4.864	0.0000	0.0000
2024/12/19	2044	05/02/2026	11.56 Put	Bond Future	5125.0300	5.1250	5329.9600	5.3300	3.999	0.0000	0.0000
2024/12/19	2046	06/02/2025		Bond Future	122.2735	122.2735	121.9013	121.9013	0.304	0.0000	0.0000
2024/12/19	2046	06/02/2025	114.01 Call	Bond Future	8263.4900	8.2635	7891.3300	7.8913	4.504	0.0000	0.0000
2024/12/19	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/19	2046	08/05/2025		Bond Future	122.5453	122.5453	122.1661	122.1661	0.309	0.0000	0.0000
2024/12/19	2046	08/05/2025	121.97 Call	Bond Future	575.2500	0.5753	196.1000	0.1961	65.910	0.0000	0.0000
2024/12/19	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/19	2046	07/08/2025		Bond Future	124.9962	124.9962	124.6099	124.6099	0.309	0.0000	0.0000
2024/12/19	2046	07/08/2025	118.69 Call	Bond Future	6306.1800	6.3062	5919.9000	5.9199	6.125	0.0000	0.0000
2024/12/19	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/19	2046	06/11/2025		Bond Future	125.1843	125.1843	124.7903	124.7903	0.315	0.0000	0.0000
2024/12/19	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/19	2046	06/11/2025	125.41 Put	Bond Future	225.7000	0.2257	619.6600	0.6197	174.550	0.0000	0.0000
2024/12/19	2046	05/02/2026		Bond Future	127.5849	127.5849	127.1839	127.1839	0.314	0.0000	0.0000
2024/12/19	2046	05/02/2026	121.65 Call	Bond Future	5934.9000	5.9349	5533.8900	5.5339	6.757	0.0000	0.0000
2024/12/19	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/19	2050	06/02/2025		Bond Future	121.6914	121.6914	122.0970	122.0970	0.333	0.0000	0.0000
2024/12/19	2050	06/02/2025	115.60 Call	Bond Future	6091.3900	6.0914	6497.0300	6.4970	6.659	0.0000	0.0000
2024/12/19	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/19	2050	08/05/2025		Bond Future	124.1650	124.1650	124.5792	124.5792	0.334	0.0000	0.0000
2024/12/19	2050	08/05/2025	121.16 Call	Bond Future	3004.9800	3.0050	3419.2300	3.4192	13.785	0.0000	0.0000
2024/12/19	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/19	2050	07/08/2025		Bond Future	124.2802	124.2802	124.7028	124.7028	0.340	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	
2024/12/19	2050	07/08/2025	119.89 Call	Bond Future	4390.1900	4.3902	4812.7600	4.8128	9.625	0.0000	0.0000
2024/12/19	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/19	2050	06/11/2025		Bond Future	126.7102	126.7102	127.1416	127.1416	0.340	0.0000	0.0000
2024/12/19	2050	06/11/2025	124.42 Call	Bond Future	2290.2400	2.2902	2721.6400	2.7216	18.836	0.0000	0.0000
2024/12/19	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/19	2050	05/02/2026		Bond Future	126.7278	126.7278	127.1690	127.1690	0.348	0.0000	0.0000
2024/12/19	2050	05/02/2026	122.82 Call	Bond Future	3907.8100	3.9078	4348.9900	4.3490	11.290	0.0000	0.0000
2024/12/19	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/19	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/19	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/19	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/19	AL37	06/02/2025		Index Future	1075.2820	1075.2820	1071.4460	1071.4460	0.357	0.0000	0.0000
2024/12/19	AL37	08/05/2025		Index Future	1096.8770	1096.8770	1092.9680	1092.9680	0.356	0.0000	0.0000
2024/12/19	AL37	07/08/2025		Index Future	1118.5650	1118.5650	1114.5820	1114.5820	0.356	0.0000	0.0000
2024/12/19	AL37	06/11/2025		Index Future	1140.2030	1140.2030	1136.1470	1136.1470	0.356	0.0000	0.0000
2024/12/19	AL37	05/02/2026		Index Future	1161.8530	1161.8530	1157.7250	1157.7250	0.355	0.0000	0.0000
2024/12/19	AL7T	06/02/2025		Index Future	1293.6810	1293.6810	1287.8610	1287.8610	0.450	0.0000	0.0000
2024/12/19	AL7T	08/05/2025		Index Future	1319.6630	1319.6630	1313.7300	1313.7300	0.450	0.0000	0.0000
2024/12/19	AL7T	07/08/2025		Index Future	1345.7560	1345.7560	1339.7100	1339.7100	0.449	0.0000	0.0000
2024/12/19	AL7T	06/11/2025		Index Future	1371.7880	1371.7880	1365.6310	1365.6310	0.449	0.0000	0.0000
2024/12/19	AL7T	05/02/2026		Index Future	1397.8360	1397.8360	1391.5670	1391.5670	0.448	0.0000	0.0000
2024/12/19	ALBI	06/02/2025		Index Future	1111.0450	1111.0450	1106.8640	1106.8640	0.376	0.0000	0.0000
2024/12/19	ALBI	08/05/2025		Index Future	1133.3590	1133.3590	1129.0980	1129.0980	0.376	0.0000	0.0000
2024/12/19	ALBI	07/08/2025		Index Future	1155.7690	1155.7690	1151.4270	1151.4270	0.376	0.0000	0.0000
2024/12/19	ALBI	06/11/2025		Index Future	1178.1260	1178.1260	1173.7040	1173.7040	0.375	0.0000	0.0000
2024/12/19	ALBI	05/02/2026		Index Future	1200.4960	1200.4960	1195.9960	1195.9960	0.375	0.0000	0.0000
2024/12/19	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/19	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/19	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/19	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/19	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/19	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/12/19	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/12/19	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/19	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/19	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/19	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/19	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/19	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/19	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.0000	0.0000
2024/12/19	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/19	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/19	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/19	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/19	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/19	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/12/19	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/19	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/19	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/19	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/19	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/19	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/19	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/19	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/19	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/19	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/19	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/19	ES33	06/02/2025		Bond Future	11.0494	83.7037	11.1198	83.3708	0.637	0.0000
2024/12/19	ES33	06/02/2025	13.34 Call	Bond Future	9972.0700	9.9721	9639.1900	9.6392	3.338	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
2024/12/19	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/12/19	ES33	08/05/2025		Bond Future	11.1681	81.6053	11.2416	81.2660	0.658	0.0000
2024/12/19	ES33	08/05/2025	12.73 Call	Bond Future	6833.3400	6.8333	6493.9700	6.4940	4.966	0.0000
2024/12/19	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/19	ES33	07/08/2025		Bond Future	11.2983	83.2368	11.3750	82.8910	0.679	0.0000
2024/12/19	ES33	07/08/2025	13.56 Call	Bond Future	9432.2200	9.4322	9086.3600	9.0864	3.667	0.0000
2024/12/19	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/19	ES33	06/11/2025		Bond Future	11.4503	81.0661	11.5305	80.7138	0.701	0.0000
2024/12/19	ES33	06/11/2025	12.01 Call	Bond Future	2415.8500	2.4159	2063.5800	2.0636	14.582	0.0000
2024/12/19	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/19	ES33	05/02/2026		Bond Future	11.6245	82.6175	11.7086	82.2588	0.723	0.0000
2024/12/19	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/19	ES33	05/02/2026	11.49 Put	Bond Future	578.0000	0.5780	936.6700	0.9367	62.054	0.0000
2024/12/19	ES42	06/02/2025		Bond Future	11.5303	80.0570	11.6056	79.6005	0.653	0.0000
2024/12/19	ES42	06/02/2025	13.71 Call	Bond Future	11663.4900	11.6635	11207.0200	11.2070	3.914	0.0000
2024/12/19	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/19	ES42	08/05/2025		Bond Future	11.6363	77.4172	11.7144	76.9516	0.671	0.0000
2024/12/19	ES42	08/05/2025	13.25 Call	Bond Future	8786.2600	8.7863	8320.7500	8.3208	5.298	0.0000
2024/12/19	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/19	ES42	07/08/2025		Bond Future	11.7477	78.9640	11.8286	78.4895	0.689	0.0000
2024/12/19	ES42	07/08/2025	13.79 Call	Bond Future	10691.8500	10.6919	10217.3100	10.2173	4.438	0.0000
2024/12/19	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/19	ES42	06/11/2025		Bond Future	11.8723	76.2407	11.9562	75.7573	0.707	0.0000
2024/12/19	ES42	06/11/2025	12.39 Call	Bond Future	2906.7900	2.9068	2423.3700	2.4234	16.631	0.0000
2024/12/19	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/19	ES42	05/02/2026		Bond Future	12.0074	77.6972	12.0945	77.2048	0.725	0.0000
2024/12/19	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/19	ES42	05/02/2026	11.85 Put	Bond Future	902.5100	0.9025	1394.9200	1.3949	54.560	0.0000
2024/12/19	GOVI	06/02/2025		GOVI	1094.0460	1094.0460	1089.9660	1089.9660	0.373	0.0000
2024/12/19	GOVI	06/02/2025	972.00 Call	GOVI	1220460.0000	122.0460	1179660.0000	117.9660	3.343	0.0000
2024/12/19	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/19	GOVI	08/05/2025		GOVI	1116.0180	1116.0180	1111.8600	1111.8600	0.373	0.0000
2024/12/19	GOVI	08/05/2025	1,022.00 Call	GOVI	940180.0000	94.0180	898600.0000	89.8600	4.423	0.0000
2024/12/19	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/19	GOVI	07/08/2025		GOVI	1138.0850	1138.0850	1133.8480	1133.8480	0.372	0.0000
2024/12/19	GOVI	07/08/2025	1,011.00 Call	GOVI	1270850.0000	127.0850	1228480.0000	122.8480	3.334	0.0000

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
2024/12/19	GOVI	07/08/2025	1,011. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/19	GOVI	06/11/2025		GOVI		1160.1000	1160.1000	1155.7860	1155.7860	0.372	0.0000	0.0000
2024/12/19	GOVI	06/11/2025	1,112. Call 00	GOVI		481000.0000	48.1000	437860.0000	43.7860	8.969	0.0000	0.0000
2024/12/19	GOVI	06/11/2025	1,112. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/19	GOVI	05/02/2026		GOVI		1182.1280	1182.1280	1177.7370	1177.7370	0.371	0.0000	0.0000
2024/12/19	GOVI	05/02/2026	1,150. Call 00	GOVI		321280.0000	32.1280	277370.0000	27.7370	13.667	0.0000	0.0000
2024/12/19	GOVI	05/02/2026	1,150. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/19	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/12/19	IGOV	06/02/2025		Index Future		376.0360	376.0360	376.0640	376.0640	0.007	0.0000	0.0000
2024/12/19	IGOV	08/05/2025		Index Future		383.6800	383.6800	383.7100	383.7100	0.008	0.0000	0.0000
2024/12/19	IGOV	07/08/2025		Index Future		391.3560	391.3560	391.3880	391.3880	0.008	0.0000	0.0000
2024/12/19	IGOV	06/11/2025		Index Future		399.0150	399.0150	399.0490	399.0490	0.009	0.0000	0.0000
2024/12/19	IGOV	05/02/2026		Index Future		406.6780	406.6780	406.7140	406.7140	0.009	0.0000	0.0000
2024/12/19	IS10	17/12/2025		Interest Rate Swap		80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/12/19	IS10	16/03/2026		Interest Rate Swap		76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/12/19	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/12/19	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/12/19	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/12/19	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/12/19	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/12/19	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/12/19	IS10	20/12/2027		Interest Rate Swap		87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/12/19	IS10	22/03/2028		Interest Rate Swap		80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/12/19	IS10	20/06/2028		Interest Rate Swap		88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/12/19	IS10	19/09/2028		Interest Rate Swap		92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/12/19	J186	21/12/2026		Interest Rate Swap		8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/12/19	JBAF	18/12/2024		Jibar Tradeable Future		8.3570	8.3570	8.3570	91.6430	0.000	0.0000	0.0000
2024/12/19	JBAF	15/01/2025		Jibar Tradeable Future		8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/12/19	JBAF	19/03/2025		Jibar Tradeable Future		8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/12/19	JBAF	18/06/2025		Jibar Tradeable Future		8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/12/19	JBAF	17/09/2025		Jibar Tradeable Future		8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/12/19	JBAF	17/12/2025		Jibar Tradeable Future		8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/12/19	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/12/19	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/12/19	R033	06/02/2025		Bond Future	9.9587	103.8843	10.0449	103.4118	0.866	0.0000	0.0000
2024/12/19	R033	06/02/2025	10.33 Call	Bond Future	2594.2200	2.5942	2248.7400	2.2487	13.317	0.0000	0.0000
2024/12/19	R033	06/02/2025	10.33 Put	Bond Future	580.4500	0.5805	707.4800	0.7075	21.885	0.0000	0.0000
2024/12/19	R033	08/05/2025		Bond Future	10.0431	100.9218	10.1334	100.4401	0.899	0.0000	0.0000
2024/12/19	R033	08/05/2025	10.33 Call	Bond Future	2974.1100	2.9741	2675.2400	2.6752	10.049	0.0000	0.0000
2024/12/19	R033	08/05/2025	10.33 Put	Bond Future	1454.2100	1.4542	1637.0400	1.6370	12.572	0.0000	0.0000
2024/12/19	R033	07/08/2025		Bond Future	10.1380	102.9155	10.2326	102.4247	0.933	0.0000	0.0000
2024/12/19	R033	07/08/2025	10.33 Call	Bond Future	3198.6800	3.1987	2919.3700	2.9194	8.732	0.0000	0.0000
2024/12/19	R033	07/08/2025	10.33 Put	Bond Future	2205.8200	2.2058	2417.3300	2.4173	9.589	0.0000	0.0000
2024/12/19	R033	06/11/2025		Bond Future	10.2502	99.8574	10.3495	99.3575	0.968	0.0000	0.0000
2024/12/19	R033	06/11/2025	10.33 Call	Bond Future	3418.2200	3.4182	3151.5000	3.1515	7.803	0.0000	0.0000
2024/12/19	R033	06/11/2025	10.33 Put	Bond Future	3016.3100	3.0163	3249.4900	3.2495	7.731	0.0000	0.0000
2024/12/19	R033	05/02/2026		Bond Future	10.3801	101.7457	10.4845	101.2368	1.005	0.0000	0.0000
2024/12/19	R033	05/02/2026	10.49 Call	Bond Future	3874.5900	3.8746	3600.4200	3.6004	7.076	0.0000	0.0000
2024/12/19	R033	05/02/2026	10.49 Put	Bond Future	3338.6200	3.3386	3573.4300	3.5734	7.033	0.0000	0.0000
2024/12/19	R035	06/02/2025	10.10 Put	Bond Future	2108.5400	2.1085	2401.1700	2.4012	13.878	0.0000	0.0000
2024/12/19	R035	06/02/2025	10.10 Call	Bond Future	663.8600	0.6639	520.6800	0.5207	21.568	0.0000	0.0000
2024/12/19	R035	06/02/2025	11.10 Call	Bond Future	4404.3600	4.4044	4014.4600	4.0145	8.853	0.0000	0.0000
2024/12/19	R035	06/02/2025	11.10 Put	Bond Future	195.6200	0.1956	241.5300	0.2415	23.469	0.0000	0.0000
2024/12/19	R035	06/02/2025	11.30 Call	Bond Future	5392.1200	5.3921	4983.4300	4.9834	7.579	0.0000	0.0000
2024/12/19	R035	06/02/2025	11.30 Put	Bond Future	109.4400	0.1094	136.5600	0.1366	24.781	0.0000	0.0000
2024/12/19	R035	06/02/2025	10.65 Call	Bond Future	2369.1100	2.3691	2060.2000	2.0602	13.039	0.0000	0.0000
2024/12/19	R035	06/02/2025	10.65 Put	Bond Future	644.6700	0.6447	771.5700	0.7716	19.684	0.0000	0.0000
2024/12/19	R035	06/02/2025	10.34 Put	Bond Future	1311.1100	1.3111	1527.3200	1.5273	16.491	0.0000	0.0000
2024/12/19	R035	06/02/2025	10.34 Call	Bond Future	1267.7200	1.2677	1048.1200	1.0481	17.322	0.0000	0.0000
2024/12/19	R035	06/02/2025	10.26 Put	Bond Future	1547.7300	1.5477	1789.5500	1.7896	15.624	0.0000	0.0000
2024/12/19	R035	06/02/2025	10.26 Call	Bond Future	1040.4500	1.0405	846.4600	0.8465	18.645	0.0000	0.0000
2024/12/19	R035	06/02/2025		Bond Future	10.3475	94.9449	10.4232	94.5091	0.732	0.0000	0.0000
2024/12/19	R035	06/02/2025	12.41 Call	Bond Future	10926.3500	10.9264	10491.2700	10.4913	3.982	0.0000	0.0000
2024/12/19	R035	06/02/2025	12.41 Put	Bond Future	2.5400	0.0025	3.2700	0.0033	28.740	0.0000	0.0000
2024/12/19	R035	08/05/2025		Bond Future	10.4322	92.3413	10.5110	91.8970	0.755	0.0000	0.0000
2024/12/19	R035	08/05/2025	11.78 Call	Bond Future	7600.1100	7.6001	7206.1700	7.2062	5.183	0.0000	0.0000
2024/12/19	R035	08/05/2025	11.78 Put	Bond Future	385.9400	0.3859	436.2500	0.4363	13.036	0.0000	0.0000
2024/12/19	R035	08/05/2025	13.35 Call	Bond Future	14684.1400	14.6841	14243.5100	14.2435	3.001	0.0000	0.0000
2024/12/19	R035	08/05/2025	13.35 Put	Bond Future	20.6300	0.0206	24.2500	0.0243	17.547	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	
2024/12/19	R035	08/05/2025	12.70 Call	Bond Future	11779.9200	11.7799	11348.6000	11.3486	3.661	0.0000	0.0000
2024/12/19	R035	08/05/2025	12.70 Put	Bond Future	84.6100	0.0846	97.5400	0.0975	15.282	0.0000	0.0000
2024/12/19	R035	08/05/2025	11.46 Put	Bond Future	598.0800	0.5981	672.4300	0.6724	12.431	0.0000	0.0000
2024/12/19	R035	08/05/2025	11.46 Call	Bond Future	6172.0100	6.1720	5802.1100	5.8021	5.993	0.0000	0.0000
2024/12/19	R035	08/05/2025	11.70 Call	Bond Future	7238.9700	7.2390	6850.2800	6.8503	5.369	0.0000	0.0000
2024/12/19	R035	08/05/2025	11.70 Put	Bond Future	430.7900	0.4308	486.3500	0.4864	12.897	0.0000	0.0000
2024/12/19	R035	08/05/2025	10.95 Call	Bond Future	4041.0600	4.0411	3728.6400	3.7286	7.731	0.0000	0.0000
2024/12/19	R035	08/05/2025	10.95 Put	Bond Future	1173.1700	1.1732	1305.0000	1.3050	11.237	0.0000	0.0000
2024/12/19	R035	08/05/2025	10.44 Put	Bond Future	2204.5700	2.2046	2419.1200	2.4191	9.732	0.0000	0.0000
2024/12/19	R035	08/05/2025	10.44 Call	Bond Future	2248.5900	2.2486	2018.8900	2.0189	10.215	0.0000	0.0000
2024/12/19	R035	07/08/2025		Bond Future	10.5270	94.1660	10.6090	93.7133	0.779	0.0000	0.0000
2024/12/19	R035	07/08/2025	12.65 Call	Bond Future	11145.9500	11.1460	10730.6400	10.7306	3.726	0.0000	0.0000
2024/12/19	R035	07/08/2025	12.65 Put	Bond Future	351.6800	0.3517	389.0800	0.3891	10.635	0.0000	0.0000
2024/12/19	R035	06/11/2025		Bond Future	10.6394	91.4775	10.7249	91.0164	0.804	0.0000	0.0000
2024/12/19	R035	06/11/2025	11.20 Call	Bond Future	5302.0800	5.3021	5002.7600	5.0028	5.645	0.0000	0.0000
2024/12/19	R035	06/11/2025	11.20 Put	Bond Future	2335.5500	2.3356	2497.3400	2.4973	6.927	0.0000	0.0000
2024/12/19	R035	05/02/2026		Bond Future	10.7683	93.2087	10.8576	92.7393	0.829	0.0000	0.0000
2024/12/19	R035	05/02/2026	10.79 Call	Bond Future	4086.0200	4.0860	3838.5300	3.8385	6.057	0.0000	0.0000
2024/12/19	R035	05/02/2026	10.79 Put	Bond Future	3971.8300	3.9718	4193.7800	4.1938	5.588	0.0000	0.0000
2024/12/19	R038	06/02/2025		Bond Future	10.8674	104.0278	10.9378	103.5427	0.648	0.0000	0.0000
2024/12/19	R038	06/02/2025	11.24 Call	Bond Future	3196.7400	3.1967	2833.6200	2.8336	11.359	0.0000	0.0000
2024/12/19	R038	06/02/2025	11.24 Put	Bond Future	668.5400	0.6685	790.5200	0.7905	18.246	0.0000	0.0000
2024/12/19	R038	08/05/2025		Bond Future	10.9668	100.6263	11.0399	100.1318	0.667	0.0000	0.0000
2024/12/19	R038	08/05/2025	11.24 Call	Bond Future	3792.0400	3.7920	3484.0200	3.4840	8.123	0.0000	0.0000
2024/12/19	R038	08/05/2025	11.24 Put	Bond Future	1963.2600	1.9633	2149.7500	2.1498	9.499	0.0000	0.0000
2024/12/19	R038	07/08/2025		Bond Future	11.0743	102.6140	11.1503	102.1101	0.686	0.0000	0.0000
2024/12/19	R038	07/08/2025	11.24 Call	Bond Future	4094.4900	4.0945	3807.2200	3.8072	7.016	0.0000	0.0000
2024/12/19	R038	07/08/2025	11.24 Put	Bond Future	3001.1100	3.0011	3217.7300	3.2177	7.218	0.0000	0.0000
2024/12/19	R038	06/11/2025		Bond Future	11.1956	99.1083	11.2747	98.5951	0.706	0.0000	0.0000
2024/12/19	R038	06/11/2025	11.24 Call	Bond Future	4485.4600	4.4855	4210.2700	4.2103	6.135	0.0000	0.0000
2024/12/19	R038	06/11/2025	11.24 Put	Bond Future	4196.5800	4.1966	4434.6500	4.4347	5.673	0.0000	0.0000
2024/12/19	R038	06/11/2025	12.33 Call	Bond Future	8933.3900	8.9334	8547.3400	8.5473	4.321	0.0000	0.0000
2024/12/19	R038	06/11/2025	12.33 Put	Bond Future	1932.0800	1.9321	2059.2900	2.0593	6.584	0.0000	0.0000
2024/12/19	R038	06/11/2025	10.98 Put	Bond Future	5027.2300	5.0272	5298.3200	5.2983	5.392	0.0000	0.0000
2024/12/19	R038	06/11/2025	10.98 Call	Bond Future	3608.2000	3.6082	3366.0300	3.3660	6.712	0.0000	0.0000
2024/12/19	R038	05/02/2026		Bond Future	11.3301	100.9818	11.4125	100.4592	0.727	0.0000	0.0000
2024/12/19	R038	05/02/2026	11.44 Call	Bond Future	5285.8500	5.2859	4998.4900	4.9985	5.436	0.0000	0.0000
2024/12/19	R038	05/02/2026	11.44 Put	Bond Future	4589.3200	4.5893	4824.5700	4.8246	5.126	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	
2024/12/19	R053	06/02/2025		Bond Future	11.1777	108.0630	11.2378	107.5347	0.538	0.0000	0.0000
2024/12/19	R053	06/02/2025	12.94 Call	Bond Future	13704.5200	13.7045	13180.0700	13.1801	3.827	0.0000	0.0000
2024/12/19	R053	06/02/2025	12.94 Put	Bond Future	21.7900	0.0218	25.6700	0.0257	17.806	0.0000	0.0000
2024/12/19	R053	08/05/2025		Bond Future	11.2670	104.3653	11.3293	103.8267	0.553	0.0000	0.0000
2024/12/19	R053	08/05/2025	12.64 Call	Bond Future	11480.2300	11.4802	11004.4000	11.0044	4.145	0.0000	0.0000
2024/12/19	R053	08/05/2025	12.64 Put	Bond Future	682.1200	0.6821	744.9300	0.7449	9.208	0.0000	0.0000
2024/12/19	R053	07/08/2025		Bond Future	11.3624	106.4267	11.4269	105.8779	0.567	0.0000	0.0000
2024/12/19	R053	07/08/2025	13.17 Call	Bond Future	14535.5700	14.5356	14053.9300	14.0539	3.314	0.0000	0.0000
2024/12/19	R053	07/08/2025	13.17 Put	Bond Future	942.9300	0.9429	1010.1000	1.0101	7.124	0.0000	0.0000
2024/12/19	R053	06/11/2025		Bond Future	11.4681	102.6162	11.5350	102.0570	0.583	0.0000	0.0000
2024/12/19	R053	06/11/2025	11.76 Call	Bond Future	6814.5800	6.8146	6477.5500	6.4776	4.946	0.0000	0.0000
2024/12/19	R053	06/11/2025	11.76 Put	Bond Future	4412.7100	4.4127	4634.8000	4.6348	5.033	0.0000	0.0000
2024/12/19	R053	05/02/2026		Bond Future	11.5836	104.5556	11.6530	103.9863	0.598	0.0000	0.0000
2024/12/19	R053	05/02/2026	11.49 Call	Bond Future	5730.9000	5.7309	5438.1000	5.4381	5.109	0.0000	0.0000
2024/12/19	R053	05/02/2026	11.49 Put	Bond Future	6509.0800	6.5091	6785.5500	6.7856	4.247	0.0000	0.0000
2024/12/19	R186	06/02/2025		Bond Future	8.2467	105.2862	8.2897	105.2118	0.521	0.0000	0.0000
2024/12/19	R186	06/02/2025	9.03 Call	Bond Future	1362.3300	1.3623	1290.7500	1.2908	5.254	0.0000	0.0000
2024/12/19	R186	06/02/2025	9.03 Put	Bond Future	15.2100	0.0152	18.0700	0.0181	18.803	0.0000	0.0000
2024/12/19	R186	08/05/2025		Bond Future	8.2694	107.4008	8.3194	107.3251	0.605	0.0000	0.0000
2024/12/19	R186	08/05/2025	8.47 Call	Bond Future	623.0500	0.6231	576.5500	0.5766	7.463	0.0000	0.0000
2024/12/19	R186	08/05/2025	8.47 Put	Bond Future	320.3600	0.3204	349.5100	0.3495	9.099	0.0000	0.0000
2024/12/19	R186	07/08/2025	10.25 Call	Bond Future	2504.8300	2.5048	2433.9600	2.4340	2.829	0.0000	0.0000
2024/12/19	R186	07/08/2025	10.25 Put	Bond Future	66.1700	0.0662	72.0500	0.0721	8.886	0.0000	0.0000
2024/12/19	R186	07/08/2025	9.22 Put	Bond Future	210.5600	0.2106	227.6600	0.2277	8.121	0.0000	0.0000
2024/12/19	R186	07/08/2025	9.22 Call	Bond Future	1356.8000	1.3568	1297.1500	1.2972	4.396	0.0000	0.0000
2024/12/19	R186	07/08/2025		Bond Future	8.3218	104.2135	8.3815	104.1367	0.717	0.0000	0.0000
2024/12/19	R186	07/08/2025	9.68 Call	Bond Future	1858.8900	1.8589	1793.1800	1.7932	3.535	0.0000	0.0000
2024/12/19	R186	07/08/2025	9.68 Put	Bond Future	132.5800	0.1326	143.6200	0.1436	8.327	0.0000	0.0000
2024/12/19	R186	06/11/2025		Bond Future	8.4373	106.2254	8.5109	106.1476	0.873	0.0000	0.0000
2024/12/19	R186	06/11/2025	8.13 Call	Bond Future	370.9000	0.3709	339.6600	0.3397	8.423	0.0000	0.0000
2024/12/19	R186	06/11/2025	8.13 Put	Bond Future	696.3900	0.6964	742.9500	0.7430	6.686	0.0000	0.0000
2024/12/19	R186	05/02/2026		Bond Future	8.6767	102.9288	8.7725	102.8499	1.104	0.0000	0.0000
2024/12/19	R186	05/02/2026	8.43 Call	Bond Future	390.4400	0.3904	356.5100	0.3565	8.690	0.0000	0.0000
2024/12/19	R186	05/02/2026	8.43 Put	Bond Future	594.0400	0.5940	638.9500	0.6390	7.560	0.0000	0.0000
2024/12/19	R202	06/02/2025		Bond Future	269.2384	269.2384	269.6263	269.6263	0.144	0.0000	0.0000
2024/12/19	R202	06/02/2025	266.79 Call	Bond Future	2448.3900	2.4484	2836.3100	2.8363	15.844	0.0000	0.0000
2024/12/19	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/19	R202	08/05/2025		Bond Future	274.7114	274.7114	275.1078	275.1078	0.144	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	
2024/12/19	R202	08/05/2025	272.31 Call	Bond Future	2401.3600	2.4014	2797.7900	2.7978	16.509	0.0000	0.0000
2024/12/19	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/19	R202	07/08/2025		Bond Future	274.9697	274.9697	275.3750	275.3750	0.147	0.0000	0.0000
2024/12/19	R202	07/08/2025	271.60 Call	Bond Future	3369.7100	3.3697	3774.9900	3.7750	12.027	0.0000	0.0000
2024/12/19	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/19	R202	06/11/2025		Bond Future	280.3469	280.3469	280.7613	280.7613	0.148	0.0000	0.0000
2024/12/19	R202	06/11/2025	275.64 Call	Bond Future	4706.9400	4.7069	5121.2600	5.1213	8.802	0.0000	0.0000
2024/12/19	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/19	R202	05/02/2026		Bond Future	280.3872	280.3872	280.8127	280.8127	0.152	0.0000	0.0000
2024/12/19	R202	05/02/2026	277.82 Call	Bond Future	2567.1700	2.5672	2992.7200	2.9927	16.577	0.0000	0.0000
2024/12/19	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/19	R209	06/02/2025		Bond Future	10.5695	74.4023	10.6400	74.0378	0.667	0.0000	0.0000
2024/12/19	R209	06/02/2025	12.44 Call	Bond Future	8899.6900	8.8997	8536.4500	8.5365	4.081	0.0000	0.0000
2024/12/19	R209	06/02/2025	12.44 Put	Bond Future	5.3000	0.0053	6.6100	0.0066	24.717	0.0000	0.0000
2024/12/19	R209	08/05/2025		Bond Future	10.6540	72.7417	10.7270	72.3701	0.685	0.0000	0.0000
2024/12/19	R209	08/05/2025	11.89 Call	Bond Future	6371.6900	6.3717	6047.8300	6.0478	5.083	0.0000	0.0000
2024/12/19	R209	08/05/2025	11.89 Put	Bond Future	409.7700	0.4098	457.5400	0.4575	11.658	0.0000	0.0000
2024/12/19	R209	07/08/2025		Bond Future	10.7461	74.1789	10.8218	73.8002	0.704	0.0000	0.0000
2024/12/19	R209	07/08/2025	12.68 Call	Bond Future	9318.1800	9.3182	8977.7500	8.9778	3.653	0.0000	0.0000
2024/12/19	R209	07/08/2025	12.68 Put	Bond Future	417.5400	0.4175	455.8600	0.4559	9.178	0.0000	0.0000
2024/12/19	R209	06/11/2025		Bond Future	10.8507	72.4583	10.9292	72.0725	0.723	0.0000	0.0000
2024/12/19	R209	06/11/2025	11.27 Call	Bond Future	4407.1600	4.4072	4166.6900	4.1667	5.456	0.0000	0.0000
2024/12/19	R209	06/11/2025	11.27 Put	Bond Future	2378.1300	2.3781	2523.4400	2.5234	6.110	0.0000	0.0000
2024/12/19	R209	05/02/2026		Bond Future	10.9677	73.8292	11.0492	73.4364	0.743	0.0000	0.0000
2024/12/19	R209	05/02/2026	10.93 Call	Bond Future	3621.8000	3.6218	3417.4600	3.4175	5.642	0.0000	0.0000
2024/12/19	R209	05/02/2026	10.93 Put	Bond Future	3804.4100	3.8044	3992.8700	3.9929	4.954	0.0000	0.0000
2024/12/19	R210	06/02/2025		Bond Future	244.6582	244.6582	244.6409	244.6409	0.007	0.0000	0.0000
2024/12/19	R210	06/02/2025	239.61 Call	Bond Future	5048.1700	5.0482	5030.8800	5.0309	0.343	0.0000	0.0000
2024/12/19	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/19	R210	08/05/2025		Bond Future	246.2756	246.2756	246.2588	246.2588	0.007	0.0000	0.0000
2024/12/19	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/19	R210	08/05/2025	248.03 Put	Bond Future	1754.4000	1.7544	1771.2000	1.7712	0.958	0.0000	0.0000
2024/12/19	R210	07/08/2025		Bond Future	251.2015	251.2015	251.1853	251.1853	0.006	0.0000	0.0000
2024/12/19	R210	07/08/2025	248.44 Call	Bond Future	2761.5400	2.7615	2745.3400	2.7453	0.587	0.0000	0.0000
2024/12/19	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/19	R210	06/11/2025		Bond Future	252.6944	252.6944	252.6781	252.6781	0.006	0.0000	0.0000
2024/12/19	R210	06/11/2025	252.14 Call	Bond Future	554.4100	0.5544	538.1000	0.5381	2.942	0.0000	0.0000
2024/12/19	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	
2024/12/19	R210	05/02/2026		Bond Future	257.5420	257.5420	257.5264	257.5264	0.006	0.0000	0.0000
2024/12/19	R210	05/02/2026	253.10 Call	Bond Future	4442.0100	4.4420	4426.4200	4.4264	0.351	0.0000	0.0000
2024/12/19	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/19	R213	06/02/2025		Bond Future	9.4373	92.1255	9.5240	91.7612	0.918	0.0000	0.0000
2024/12/19	R213	06/02/2025	11.35 Call	Bond Future	7637.4100	7.6374	7275.4800	7.2755	4.739	0.0000	0.0000
2024/12/19	R213	06/02/2025	11.35 Put	Bond Future	8.4900	0.0085	10.8700	0.0109	28.033	0.0000	0.0000
2024/12/19	R213	08/05/2025		Bond Future	9.5042	90.4181	9.5954	90.0468	0.960	0.0000	0.0000
2024/12/19	R213	08/05/2025	10.52 Call	Bond Future	4408.3300	4.4083	4097.6400	4.0976	7.048	0.0000	0.0000
2024/12/19	R213	08/05/2025	10.52 Put	Bond Future	379.9600	0.3800	440.5900	0.4406	15.957	0.0000	0.0000
2024/12/19	R213	07/08/2025		Bond Future	9.5835	92.2051	9.6798	91.8267	1.005	0.0000	0.0000
2024/12/19	R213	07/08/2025	11.66 Call	Bond Future	7955.1900	7.9552	7606.7800	7.6068	4.380	0.0000	0.0000
2024/12/19	R213	07/08/2025	11.66 Put	Bond Future	217.1900	0.2172	247.1300	0.2471	13.785	0.0000	0.0000
2024/12/19	R213	06/11/2025		Bond Future	9.6876	90.4315	9.7894	90.0462	1.051	0.0000	0.0000
2024/12/19	R213	06/11/2025	10.05 Call	Bond Future	3125.4700	3.1255	2894.2600	2.8943	7.398	0.0000	0.0000
2024/12/19	R213	06/11/2025	10.05 Put	Bond Future	1763.6200	1.7636	1917.7100	1.9177	8.737	0.0000	0.0000
2024/12/19	R213	05/02/2026		Bond Future	9.8146	92.1440	9.9227	91.7518	1.101	0.0000	0.0000
2024/12/19	R213	05/02/2026	9.89 Call	Bond Future	2673.4800	2.6735	2466.9900	2.4670	7.724	0.0000	0.0000
2024/12/19	R213	05/02/2026	9.89 Put	Bond Future	2399.6400	2.3996	2585.4100	2.5854	7.742	0.0000	0.0000
2024/12/19	R214	06/02/2025	13.63 Call	Bond Future	12651.0700	12.6511	12234.3800	12.2344	3.294	0.0000	0.0000
2024/12/19	R214	06/02/2025	13.63 Put	Bond Future	0.1800	0.0002	0.2400	0.0002	33.333	0.0000	0.0000
2024/12/19	R214	06/02/2025	12.25 Put	Bond Future	43.4000	0.0434	54.3400	0.0543	25.207	0.0000	0.0000
2024/12/19	R214	06/02/2025	12.25 Call	Bond Future	6660.5900	6.6606	6254.7800	6.2548	6.093	0.0000	0.0000
2024/12/19	R214	06/02/2025	11.75 Put	Bond Future	183.3300	0.1833	224.9800	0.2250	22.719	0.0000	0.0000
2024/12/19	R214	06/02/2025	11.75 Call	Bond Future	4355.9700	4.3560	3980.8700	3.9809	8.611	0.0000	0.0000
2024/12/19	R214	06/02/2025		Bond Future	10.9613	69.5802	11.0367	69.1634	0.688	0.0000	0.0000
2024/12/19	R214	06/02/2025	12.71 Call	Bond Future	8750.3200	8.7503	8336.4000	8.3364	4.730	0.0000	0.0000
2024/12/19	R214	06/02/2025	12.71 Put	Bond Future	10.7500	0.0108	13.5800	0.0136	26.326	0.0000	0.0000
2024/12/19	R214	08/05/2025		Bond Future	11.0433	67.6741	11.1212	67.2492	0.705	0.0000	0.0000
2024/12/19	R214	08/05/2025	12.40 Call	Bond Future	7224.6700	7.2247	6846.7900	6.8468	5.230	0.0000	0.0000
2024/12/19	R214	08/05/2025	12.40 Put	Bond Future	364.8500	0.3649	411.9000	0.4119	12.896	0.0000	0.0000
2024/12/19	R214	07/08/2025		Bond Future	11.1326	69.0115	11.2131	68.5784	0.723	0.0000	0.0000
2024/12/19	R214	07/08/2025	12.97 Call	Bond Future	9441.1800	9.4412	9057.4600	9.0575	4.064	0.0000	0.0000
2024/12/19	R214	07/08/2025	12.97 Put	Bond Future	516.7600	0.5168	566.1400	0.5661	9.556	0.0000	0.0000
2024/12/19	R214	06/11/2025		Bond Future	11.2344	67.0432	11.3176	66.6021	0.740	0.0000	0.0000
2024/12/19	R214	06/11/2025	11.64 Call	Bond Future	4739.6600	4.7397	4465.2400	4.4652	5.790	0.0000	0.0000
2024/12/19	R214	06/11/2025	11.64 Put	Bond Future	2628.7600	2.6288	2795.4900	2.7955	6.343	0.0000	0.0000
2024/12/19	R214	05/02/2026		Bond Future	11.3478	68.3120	11.4339	67.8628	0.759	0.0000	0.0000
2024/12/19	R214	05/02/2026	11.26 Call	Bond Future	3747.6800	3.7477	3517.6200	3.5176	6.139	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	
2024/12/19	R214	05/02/2026	11.26 Put	Bond Future	4210.7600	4.2108	4429.9700	4.4300	5.206	0.0000	0.0000
2024/12/19	R248	06/02/2025	10.30 Put	Bond Future	6386.9100	6.3869	6777.7200	6.7777	6.119	0.0000	0.0000
2024/12/19	R248	06/02/2025	10.30 Call	Bond Future	60.8200	0.0608	42.6800	0.0427	29.826	0.0000	0.0000
2024/12/19	R248	06/02/2025	11.00 Put	Bond Future	2196.3800	2.1964	2439.7800	2.4398	11.082	0.0000	0.0000
2024/12/19	R248	06/02/2025	11.00 Call	Bond Future	1029.8300	1.0298	864.2800	0.8643	16.075	0.0000	0.0000
2024/12/19	R248	06/02/2025	11.70 Call	Bond Future	3954.5500	3.9546	3617.5000	3.6175	8.523	0.0000	0.0000
2024/12/19	R248	06/02/2025	11.70 Put	Bond Future	462.1500	0.4622	534.0500	0.5341	15.558	0.0000	0.0000
2024/12/19	R248	06/02/2025		Bond Future	11.1688	84.0667	11.2289	83.6578	0.539	0.0000	0.0000
2024/12/19	R248	06/02/2025	12.71 Call	Bond Future	9479.7100	9.4797	9076.0600	9.0761	4.258	0.0000	0.0000
2024/12/19	R248	06/02/2025	12.71 Put	Bond Future	29.3600	0.0294	34.6600	0.0347	18.052	0.0000	0.0000
2024/12/19	R248	08/05/2025		Bond Future	11.2549	81.3081	11.3171	80.8912	0.552	0.0000	0.0000
2024/12/19	R248	08/05/2025	12.60 Call	Bond Future	8782.8400	8.7828	8415.2200	8.4152	4.186	0.0000	0.0000
2024/12/19	R248	08/05/2025	12.60 Put	Bond Future	531.2700	0.5313	580.5500	0.5806	9.276	0.0000	0.0000
2024/12/19	R248	07/08/2025		Bond Future	11.3485	82.9147	11.4128	82.4898	0.567	0.0000	0.0000
2024/12/19	R248	07/08/2025	13.21 Call	Bond Future	11556.6700	11.5567	11180.6100	11.1806	3.254	0.0000	0.0000
2024/12/19	R248	07/08/2025	13.21 Put	Bond Future	675.9800	0.6760	724.7900	0.7248	7.221	0.0000	0.0000
2024/12/19	R248	06/11/2025		Bond Future	11.4542	80.0720	11.5207	79.6394	0.581	0.0000	0.0000
2024/12/19	R248	06/11/2025	11.74 Call	Bond Future	5332.3100	5.3323	5072.1700	5.0722	4.879	0.0000	0.0000
2024/12/19	R248	06/11/2025	11.74 Put	Bond Future	3502.5200	3.5025	3675.0400	3.6750	4.926	0.0000	0.0000
2024/12/19	R248	05/02/2026		Bond Future	11.5715	81.5867	11.6405	81.1462	0.596	0.0000	0.0000
2024/12/19	R248	05/02/2026	11.46 Call	Bond Future	4499.9900	4.5000	4274.4300	4.2744	5.012	0.0000	0.0000
2024/12/19	R248	05/02/2026	11.46 Put	Bond Future	5220.7700	5.2208	5435.7900	5.4358	4.119	0.0000	0.0000
2024/12/19	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/19	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/19	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/19	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

