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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/12/2024 TO 20/12/2024

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
2024/12/20	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/20	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/20	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/20	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/20	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/20	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/20	2029	06/02/2025		Bond Future	134.6860	134.6860	134.7125	0.020	0.0000	0.0000
2024/12/20	2029	06/02/2025	132.40 Call	Bond Future	2286.0400	2.2860	2312.4600	1.156	0.0000	0.0000
2024/12/20	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/20	2029	08/05/2025		Bond Future	136.0155	136.0155	136.0417	0.019	0.0000	0.0000
2024/12/20	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/20	2029	08/05/2025	137.85 Put	Bond Future	1834.5000	1.8345	1808.3500	1.425	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	
2024/12/20	2029	07/08/2025		Bond Future	138.7367	138.7367	138.7675	138.7675	0.022	0.0000	0.0000
2024/12/20	2029	07/08/2025	137.41 Call	Bond Future	1326.7200	1.3267	1357.4600	1.3575	2.317	0.0000	0.0000
2024/12/20	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/20	2029	06/11/2025		Bond Future	140.0149	140.0149	140.0468	140.0468	0.023	0.0000	0.0000
2024/12/20	2029	06/11/2025	139.79 Call	Bond Future	224.8500	0.2249	256.7900	0.2568	14.205	0.0000	0.0000
2024/12/20	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/20	2029	05/02/2026		Bond Future	142.7022	142.7022	142.7373	142.7373	0.025	0.0000	0.0000
2024/12/20	2029	05/02/2026	140.11 Call	Bond Future	2592.1800	2.5922	2627.3400	2.6273	1.356	0.0000	0.0000
2024/12/20	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/20	2030	06/02/2025	8.68 Put	Bond Future	1938.2100	1.9382	1998.9100	1.9989	3.132	0.0000	0.0000
2024/12/20	2030	06/02/2025	8.68 Call	Bond Future	204.1700	0.2042	173.1200	0.1731	15.208	0.0000	0.0000
2024/12/20	2030	06/02/2025	9.18 Put	Bond Future	709.4700	0.7095	719.0500	0.7191	1.350	0.0000	0.0000
2024/12/20	2030	06/02/2025	9.18 Call	Bond Future	902.8300	0.9028	820.6600	0.8207	9.101	0.0000	0.0000
2024/12/20	2030	06/02/2025	9.69 Call	Bond Future	2284.9500	2.2850	2183.5300	2.1835	4.439	0.0000	0.0000
2024/12/20	2030	06/02/2025	9.69 Put	Bond Future	173.8400	0.1738	164.1700	0.1642	5.563	0.0000	0.0000
2024/12/20	2030	06/02/2025		Bond Future	9.1293	95.8059	9.1533	95.7141	0.263	0.0000	0.0000
2024/12/20	2030	06/02/2025	10.68 Call	Bond Future	5705.0200	5.7050	5612.1300	5.6121	1.628	0.0000	0.0000
2024/12/20	2030	06/02/2025	10.68 Put	Bond Future	5.2000	0.0052	4.0600	0.0041	21.923	0.0000	0.0000
2024/12/20	2030	08/05/2025	12.28 Call	Bond Future	10499.0700	10.4991	10404.8300	10.4048	0.898	0.0000	0.0000
2024/12/20	2030	08/05/2025	12.28 Put	Bond Future	3.3200	0.0033	3.2100	0.0032	3.313	0.0000	0.0000
2024/12/20	2030	08/05/2025	10.69 Put	Bond Future	141.5200	0.1415	126.2400	0.1262	10.797	0.0000	0.0000
2024/12/20	2030	08/05/2025	10.69 Call	Bond Future	5411.5700	5.4116	5302.1600	5.3022	2.022	0.0000	0.0000
2024/12/20	2030	08/05/2025	11.86 Call	Bond Future	9163.4200	9.1634	9069.0700	9.0691	1.030	0.0000	0.0000
2024/12/20	2030	08/05/2025	11.86 Put	Bond Future	10.8200	0.0108	10.6000	0.0106	2.033	0.0000	0.0000
2024/12/20	2030	08/05/2025	10.31 Put	Bond Future	259.0000	0.2590	237.0600	0.2371	8.471	0.0000	0.0000
2024/12/20	2030	08/05/2025	10.31 Call	Bond Future	4221.8700	4.2219	4105.8000	4.1058	2.749	0.0000	0.0000
2024/12/20	2030	08/05/2025		Bond Future	9.1976	97.7298	9.2234	97.6357	0.280	0.0000	0.0000
2024/12/20	2030	08/05/2025	9.93 Call	Bond Future	3097.2300	3.0972	2976.8000	2.9768	3.888	0.0000	0.0000
2024/12/20	2030	08/05/2025	9.93 Put	Bond Future	464.9500	0.4650	438.6500	0.4387	5.657	0.0000	0.0000
2024/12/20	2030	08/05/2025	8.68 Put	Bond Future	2458.8200	2.4588	2501.8400	2.5018	1.750	0.0000	0.0000
2024/12/20	2030	08/05/2025	8.68 Call	Bond Future	542.9100	0.5429	491.8000	0.4918	9.414	0.0000	0.0000
2024/12/20	2030	08/05/2025	9.18 Put	Bond Future	1347.4100	1.3474	1342.6100	1.3426	0.356	0.0000	0.0000
2024/12/20	2030	08/05/2025	9.18 Call	Bond Future	1282.9200	1.2829	1183.9900	1.1840	7.711	0.0000	0.0000
2024/12/20	2030	08/05/2025	9.99 Call	Bond Future	3268.2000	3.2682	3148.6100	3.1486	3.659	0.0000	0.0000
2024/12/20	2030	08/05/2025	9.99 Put	Bond Future	424.2500	0.4243	398.7900	0.3988	6.001	0.0000	0.0000
2024/12/20	2030	08/05/2025	8.95 Put	Bond Future	1799.4800	1.7995	1815.2500	1.8153	0.876	0.0000	0.0000
2024/12/20	2030	08/05/2025	8.95 Call	Bond Future	888.7600	0.8888	810.4000	0.8104	8.817	0.0000	0.0000
2024/12/20	2030	08/05/2025	9.45 Put	Bond Future	934.7300	0.9347	914.4900	0.9145	2.165	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	
2024/12/20	2030	08/05/2025	9.45 Call	Bond Future	1852.0400	1.8520	1737.6700	1.7377	6.175	0.0000	0.0000
2024/12/20	2030	07/08/2025		Bond Future	9.2824	95.6513	9.3091	95.5582	0.288	0.0000	0.0000
2024/12/20	2030	07/08/2025	11.11 Call	Bond Future	6370.9900	6.3710	6266.8800	6.2669	1.634	0.0000	0.0000
2024/12/20	2030	07/08/2025	11.11 Put	Bond Future	250.2900	0.2503	239.2500	0.2393	4.411	0.0000	0.0000
2024/12/20	2030	07/08/2025	12.12 Call	Bond Future	9345.2400	9.3452	9252.0900	9.2521	0.997	0.0000	0.0000
2024/12/20	2030	07/08/2025	12.12 Put	Bond Future	49.7100	0.0497	49.6300	0.0496	0.161	0.0000	0.0000
2024/12/20	2030	07/08/2025	10.48 Put	Bond Future	503.7300	0.5037	472.3800	0.4724	6.224	0.0000	0.0000
2024/12/20	2030	07/08/2025	10.48 Call	Bond Future	4570.7200	4.5707	4446.3000	4.4463	2.722	0.0000	0.0000
2024/12/20	2030	06/11/2025		Bond Future	9.3798	97.4977	9.4082	97.4033	0.303	0.0000	0.0000
2024/12/20	2030	06/11/2025	9.54 Call	Bond Future	2267.3900	2.2674	2089.1000	2.0891	7.863	0.0000	0.0000
2024/12/20	2030	06/11/2025	9.54 Put	Bond Future	1736.8400	1.7368	1652.8800	1.6529	4.834	0.0000	0.0000
2024/12/20	2030	05/02/2026		Bond Future	9.5036	95.3362	9.5335	95.2420	0.315	0.0000	0.0000
2024/12/20	2030	05/02/2026	9.49 Call	Bond Future	2064.5300	2.0645	1957.5900	1.9576	5.180	0.0000	0.0000
2024/12/20	2030	05/02/2026	9.49 Put	Bond Future	2107.1900	2.1072	2094.4600	2.0945	0.604	0.0000	0.0000
2024/12/20	2032	06/02/2025	9.42 Put	Bond Future	2141.3400	2.1413	2141.8800	2.1419	0.025	0.0000	0.0000
2024/12/20	2032	06/02/2025	9.42 Call	Bond Future	365.6600	0.3657	255.2500	0.2553	30.195	0.0000	0.0000
2024/12/20	2032	06/02/2025	9.92 Put	Bond Future	841.9900	0.8420	802.0000	0.8020	4.749	0.0000	0.0000
2024/12/20	2032	06/02/2025	9.92 Call	Bond Future	1484.0000	1.4840	1333.0600	1.3331	10.171	0.0000	0.0000
2024/12/20	2032	06/02/2025	10.61 Call	Bond Future	4030.2700	4.0303	3903.1000	3.9031	3.155	0.0000	0.0000
2024/12/20	2032	06/02/2025	10.61 Put	Bond Future	179.9500	0.1800	163.7300	0.1637	9.014	0.0000	0.0000
2024/12/20	2032	06/02/2025		Bond Future	9.7856	95.2647	9.8088	95.1537	0.236	0.0000	0.0000
2024/12/20	2032	06/02/2025	11.72 Call	Bond Future	8725.8400	8.7258	8616.5300	8.6165	1.253	0.0000	0.0000
2024/12/20	2032	06/02/2025	11.72 Put	Bond Future	8.9900	0.0090	10.6300	0.0106	18.242	0.0000	0.0000
2024/12/20	2032	08/05/2025		Bond Future	9.8661	93.0138	9.8905	92.9000	0.247	0.0000	0.0000
2024/12/20	2032	08/05/2025	10.91 Call	Bond Future	5158.1800	5.1582	5010.3800	5.0104	2.865	0.0000	0.0000
2024/12/20	2032	08/05/2025	10.91 Put	Bond Future	449.2300	0.4492	415.1600	0.4152	7.584	0.0000	0.0000
2024/12/20	2032	08/05/2025	9.42 Put	Bond Future	2992.2500	2.9923	3004.2900	3.0043	0.402	0.0000	0.0000
2024/12/20	2032	08/05/2025	9.42 Call	Bond Future	882.4200	0.8824	780.7300	0.7807	11.524	0.0000	0.0000
2024/12/20	2032	08/05/2025	9.92 Put	Bond Future	1683.2300	1.6832	1652.0300	1.6520	1.854	0.0000	0.0000
2024/12/20	2032	08/05/2025	9.92 Call	Bond Future	1934.3500	1.9344	1789.4200	1.7894	7.492	0.0000	0.0000
2024/12/20	2032	08/05/2025	10.97 Call	Bond Future	5382.6400	5.3826	5236.1600	5.2362	2.721	0.0000	0.0000
2024/12/20	2032	08/05/2025	10.97 Put	Bond Future	412.4400	0.4124	379.6900	0.3797	7.941	0.0000	0.0000
2024/12/20	2032	07/08/2025		Bond Future	9.9578	94.8517	9.9828	94.7386	0.251	0.0000	0.0000
2024/12/20	2032	07/08/2025	12.01 Call	Bond Future	8991.2900	8.9913	8873.8000	8.8738	1.307	0.0000	0.0000
2024/12/20	2032	07/08/2025	12.01 Put	Bond Future	270.9300	0.2709	266.5500	0.2666	1.617	0.0000	0.0000
2024/12/20	2032	06/11/2025		Bond Future	10.0680	92.5216	10.0942	92.4068	0.260	0.0000	0.0000
2024/12/20	2032	06/11/2025	10.42 Call	Bond Future	3677.7800	3.6778	3468.6400	3.4686	5.687	0.0000	0.0000
2024/12/20	2032	06/11/2025	10.42 Put	Bond Future	2152.1300	2.1521	2057.7400	2.0577	4.386	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	
2024/12/20	2032	05/02/2026		Bond Future	10.1973	94.2724	10.2246	94.1572	0.267	0.0000	0.0000
2024/12/20	2032	05/02/2026	10.16 Call	Bond Future	2992.5800	2.9926	2806.9800	2.8070	6.202	0.0000	0.0000
2024/12/20	2032	05/02/2026	10.16 Put	Bond Future	3150.6600	3.1507	3080.2200	3.0802	2.236	0.0000	0.0000
2024/12/20	2033	06/02/2025		Bond Future	129.0619	129.0619	128.8497	128.8497	0.164	0.0000	0.0000
2024/12/20	2033	06/02/2025	124.94 Call	Bond Future	4121.8800	4.1219	3909.7000	3.9097	5.148	0.0000	0.0000
2024/12/20	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/20	2033	08/05/2025		Bond Future	130.1778	130.1778	129.9605	129.9605	0.167	0.0000	0.0000
2024/12/20	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/20	2033	08/05/2025	130.62 Put	Bond Future	442.2000	0.4422	659.4800	0.6595	49.136	0.0000	0.0000
2024/12/20	2033	07/08/2025		Bond Future	132.7823	132.7823	132.5646	132.5646	0.164	0.0000	0.0000
2024/12/20	2033	07/08/2025	128.65 Call	Bond Future	4132.3200	4.1323	3914.6000	3.9146	5.269	0.0000	0.0000
2024/12/20	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/20	2033	06/11/2025		Bond Future	133.8438	133.8438	133.6225	133.6225	0.165	0.0000	0.0000
2024/12/20	2033	06/11/2025	133.14 Call	Bond Future	703.7800	0.7038	482.4700	0.4825	31.446	0.0000	0.0000
2024/12/20	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/20	2033	05/02/2026		Bond Future	136.4128	136.4128	136.1897	136.1897	0.164	0.0000	0.0000
2024/12/20	2033	05/02/2026	132.88 Call	Bond Future	3532.8100	3.5328	3309.7400	3.3097	6.314	0.0000	0.0000
2024/12/20	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/20	2037	06/02/2025		Bond Future	10.8442	84.7419	10.8565	84.6697	0.113	0.0000	0.0000
2024/12/20	2037	06/02/2025	12.76 Call	Bond Future	10286.5100	10.2865	10213.3000	10.2133	0.712	0.0000	0.0000
2024/12/20	2037	06/02/2025	12.76 Put	Bond Future	5.2600	0.0053	4.2700	0.0043	18.821	0.0000	0.0000
2024/12/20	2037	08/05/2025	12.55 Put	Bond Future	295.7700	0.2958	245.7800	0.2458	16.902	0.0000	0.0000
2024/12/20	2037	08/05/2025	12.55 Call	Bond Future	8896.1000	8.8961	8771.9500	8.7720	1.396	0.0000	0.0000
2024/12/20	2037	08/05/2025	13.30 Put	Bond Future	81.0200	0.0810	71.6200	0.0716	11.602	0.0000	0.0000
2024/12/20	2037	08/05/2025	13.30 Call	Bond Future	12272.0100	12.2720	12188.4500	12.1885	0.681	0.0000	0.0000
2024/12/20	2037	08/05/2025		Bond Future	10.9438	86.4436	10.9567	86.3695	0.117	0.0000	0.0000
2024/12/20	2037	08/05/2025	12.25 Call	Bond Future	7533.3000	7.5333	7393.9400	7.3939	1.850	0.0000	0.0000
2024/12/20	2037	08/05/2025	12.25 Put	Bond Future	441.4600	0.4415	376.2600	0.3763	14.769	0.0000	0.0000
2024/12/20	2037	08/05/2025	13.35 Put	Bond Future	73.3500	0.0734	64.6000	0.0646	11.929	0.0000	0.0000
2024/12/20	2037	08/05/2025	13.35 Call	Bond Future	12494.9000	12.4949	12411.9900	12.4120	0.664	0.0000	0.0000
2024/12/20	2037	07/08/2025		Bond Future	11.0543	83.8912	11.0673	83.8182	0.117	0.0000	0.0000
2024/12/20	2037	07/08/2025	13.01 Call	Bond Future	10596.5400	10.5965	10495.0700	10.4951	0.958	0.0000	0.0000
2024/12/20	2037	07/08/2025	13.01 Put	Bond Future	477.8700	0.4779	449.4600	0.4495	5.945	0.0000	0.0000
2024/12/20	2037	07/08/2025	12.17 Call	Bond Future	7117.5800	7.1176	6938.3300	6.9383	2.518	0.0000	0.0000
2024/12/20	2037	07/08/2025	12.17 Put	Bond Future	1120.3200	1.1203	1014.1300	1.0141	9.479	0.0000	0.0000
2024/12/20	2037	07/08/2025	11.42 Call	Bond Future	4244.3400	4.2443	4031.9000	4.0319	5.005	0.0000	0.0000
2024/12/20	2037	07/08/2025	11.42 Put	Bond Future	2209.1600	2.2092	2069.7800	2.0698	6.309	0.0000	0.0000
2024/12/20	2037	07/08/2025	10.55 Put	Bond Future	4623.1800	4.6232	4514.9300	4.5149	2.341	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	
2024/12/20	2037	07/08/2025	10.55 Call	Bond Future	1698.2000	1.6982	1516.8900	1.5169	10.677	0.0000	0.0000
2024/12/20	2037	07/08/2025	10.64 Put	Bond Future	4299.1300	4.2991	4182.8600	4.1829	2.705	0.0000	0.0000
2024/12/20	2037	07/08/2025	10.64 Call	Bond Future	1906.4200	1.9064	1717.0900	1.7171	9.931	0.0000	0.0000
2024/12/20	2037	07/08/2025	11.82 Call	Bond Future	5726.4700	5.7265	5528.5700	5.5286	3.456	0.0000	0.0000
2024/12/20	2037	07/08/2025	11.82 Put	Bond Future	1543.6300	1.5436	1418.7900	1.4188	8.087	0.0000	0.0000
2024/12/20	2037	07/08/2025	11.07 Call	Bond Future	3086.6700	3.0867	2875.2500	2.8753	6.849	0.0000	0.0000
2024/12/20	2037	07/08/2025	11.07 Put	Bond Future	2998.0600	2.9981	2859.7000	2.8597	4.615	0.0000	0.0000
2024/12/20	2037	07/08/2025	10.34 Put	Bond Future	5454.9700	5.4550	5373.2900	5.3733	1.497	0.0000	0.0000
2024/12/20	2037	07/08/2025	10.34 Call	Bond Future	1270.1500	1.2702	1115.4100	1.1154	12.183	0.0000	0.0000
2024/12/20	2037	06/11/2025		Bond Future	11.1696	85.5098	11.1829	85.4359	0.119	0.0000	0.0000
2024/12/20	2037	06/11/2025	11.63 Call	Bond Future	5174.0100	5.1740	4918.3000	4.9183	4.942	0.0000	0.0000
2024/12/20	2037	06/11/2025	11.63 Put	Bond Future	2670.9200	2.6709	2489.1400	2.4891	6.806	0.0000	0.0000
2024/12/20	2037	05/02/2026		Bond Future	11.2996	82.8698	11.3132	82.7962	0.120	0.0000	0.0000
2024/12/20	2037	05/02/2026	11.20 Call	Bond Future	3982.9200	3.9829	3739.2500	3.7393	6.118	0.0000	0.0000
2024/12/20	2037	05/02/2026	11.20 Put	Bond Future	4526.7800	4.5268	4356.7600	4.3568	3.756	0.0000	0.0000
2024/12/20	2038	06/02/2025		Bond Future	139.4811	139.4811	139.3788	139.3788	0.073	0.0000	0.0000
2024/12/20	2038	06/02/2025	135.23 Call	Bond Future	4251.0700	4.2511	4148.7800	4.1488	2.406	0.0000	0.0000
2024/12/20	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/20	2038	08/05/2025		Bond Future	142.3165	142.3165	142.2115	142.2115	0.074	0.0000	0.0000
2024/12/20	2038	08/05/2025	139.68 Call	Bond Future	2636.5200	2.6365	2531.4900	2.5315	3.984	0.0000	0.0000
2024/12/20	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/20	2038	07/08/2025		Bond Future	143.0367	143.0367	142.9337	142.9337	0.072	0.0000	0.0000
2024/12/20	2038	07/08/2025	139.56 Call	Bond Future	3476.6600	3.4767	3373.6500	3.3737	2.963	0.0000	0.0000
2024/12/20	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/20	2038	06/11/2025		Bond Future	145.8341	145.8341	145.7298	145.7298	0.072	0.0000	0.0000
2024/12/20	2038	06/11/2025	143.88 Call	Bond Future	1954.1300	1.9541	1849.7700	1.8498	5.340	0.0000	0.0000
2024/12/20	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/20	2038	05/02/2026		Bond Future	146.4685	146.4685	146.3645	146.3645	0.071	0.0000	0.0000
2024/12/20	2038	05/02/2026	143.20 Call	Bond Future	3268.4800	3.2685	3164.4800	3.1645	3.182	0.0000	0.0000
2024/12/20	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/20	2040	06/02/2025	11.00 Put	Bond Future	2035.9800	2.0360	1961.1200	1.9611	3.677	0.0000	0.0000
2024/12/20	2040	06/02/2025	11.00 Call	Bond Future	939.2800	0.9393	819.7700	0.8198	12.724	0.0000	0.0000
2024/12/20	2040	06/02/2025	11.70 Call	Bond Future	3672.0500	3.6721	3562.4100	3.5624	2.986	0.0000	0.0000
2024/12/20	2040	06/02/2025	11.70 Put	Bond Future	420.0700	0.4201	355.0800	0.3551	15.471	0.0000	0.0000
2024/12/20	2040	06/02/2025	12.20 Call	Bond Future	6263.1300	6.2631	6191.4900	6.1915	1.144	0.0000	0.0000
2024/12/20	2040	06/02/2025	12.20 Put	Bond Future	106.9100	0.1069	79.9200	0.0799	25.246	0.0000	0.0000
2024/12/20	2040	06/02/2025		Bond Future	11.1714	84.6481	11.1785	84.6035	0.063	0.0000	0.0000
2024/12/20	2040	06/02/2025	12.95 Call	Bond Future	10233.8300	10.2338	10184.8400	10.1848	0.479	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	
2024/12/20	2040	06/02/2025	12.95 Put	Bond Future	11.1000	0.0111	6.7600	0.0068	39.099	0.0000	0.0000
2024/12/20	2040	08/05/2025		Bond Future	11.2743	86.3479	11.2817	86.3019	0.065	0.0000	0.0000
2024/12/20	2040	08/05/2025	12.63 Call	Bond Future	8325.9900	8.3260	8199.5000	8.1995	1.519	0.0000	0.0000
2024/12/20	2040	08/05/2025	12.63 Put	Bond Future	477.6600	0.4777	397.1500	0.3972	16.855	0.0000	0.0000
2024/12/20	2040	08/05/2025	12.75 Put	Bond Future	409.7300	0.4097	337.0900	0.3371	17.729	0.0000	0.0000
2024/12/20	2040	08/05/2025	12.75 Call	Bond Future	8898.3400	8.8983	8779.7200	8.7797	1.333	0.0000	0.0000
2024/12/20	2040	08/05/2025	13.50 Put	Bond Future	123.6700	0.1237	106.8400	0.1068	13.609	0.0000	0.0000
2024/12/20	2040	08/05/2025	13.50 Call	Bond Future	12431.7900	12.4318	12368.9800	12.3690	0.505	0.0000	0.0000
2024/12/20	2040	08/05/2025	13.43 Put	Bond Future	140.6300	0.1406	122.2000	0.1222	13.105	0.0000	0.0000
2024/12/20	2040	08/05/2025	13.43 Call	Bond Future	12105.1100	12.1051	12040.7000	12.0407	0.532	0.0000	0.0000
2024/12/20	2040	07/08/2025		Bond Future	11.3876	83.5428	11.3948	83.4985	0.064	0.0000	0.0000
2024/12/20	2040	07/08/2025	13.29 Call	Bond Future	11098.9100	11.0989	10973.3700	10.9734	1.131	0.0000	0.0000
2024/12/20	2040	07/08/2025	13.29 Put	Bond Future	578.3500	0.5784	497.1100	0.4971	14.047	0.0000	0.0000
2024/12/20	2040	06/11/2025		Bond Future	11.5046	85.1544	11.5120	85.1097	0.065	0.0000	0.0000
2024/12/20	2040	06/11/2025	11.84 Call	Bond Future	5205.7700	5.2058	4928.4400	4.9284	5.327	0.0000	0.0000
2024/12/20	2040	06/11/2025	11.84 Put	Bond Future	3224.9300	3.2249	2992.2600	2.9923	7.215	0.0000	0.0000
2024/12/20	2040	05/02/2026		Bond Future	11.6353	82.2569	11.6428	82.2130	0.064	0.0000	0.0000
2024/12/20	2040	05/02/2026	11.49 Call	Bond Future	4164.0800	4.1641	3903.6600	3.9037	6.254	0.0000	0.0000
2024/12/20	2040	05/02/2026	11.49 Put	Bond Future	5027.5900	5.0276	4811.0200	4.8110	4.308	0.0000	0.0000
2024/12/20	2044	06/02/2025	11.50 Call	Bond Future	2318.2700	2.3183	2178.9600	2.1790	6.009	0.0000	0.0000
2024/12/20	2044	06/02/2025	11.50 Put	Bond Future	966.2400	0.9662	873.4900	0.8735	9.599	0.0000	0.0000
2024/12/20	2044	06/02/2025	11.15 Put	Bond Future	2000.1600	2.0002	1915.3900	1.9154	4.238	0.0000	0.0000
2024/12/20	2044	06/02/2025	11.15 Call	Bond Future	1082.6100	1.0826	951.2800	0.9513	12.131	0.0000	0.0000
2024/12/20	2044	06/02/2025	10.65 Put	Bond Future	4539.5800	4.5396	4532.7100	4.5327	0.151	0.0000	0.0000
2024/12/20	2044	06/02/2025	10.65 Call	Bond Future	193.4700	0.1935	140.0400	0.1400	27.617	0.0000	0.0000
2024/12/20	2044	06/02/2025	13.75 Call	Bond Future	13753.5700	13.7536	13706.7500	13.7068	0.340	0.0000	0.0000
2024/12/20	2044	06/02/2025	13.75 Put	Bond Future	0.7500	0.0008	0.4900	0.0005	34.667	0.0000	0.0000
2024/12/20	2044	06/02/2025	12.50 Put	Bond Future	72.8500	0.0729	51.9600	0.0520	28.675	0.0000	0.0000
2024/12/20	2044	06/02/2025	12.50 Call	Bond Future	7372.0000	7.3720	7304.5500	7.3046	0.915	0.0000	0.0000
2024/12/20	2044	06/02/2025	12.00 Put	Bond Future	286.2300	0.2862	231.5600	0.2316	19.100	0.0000	0.0000
2024/12/20	2044	06/02/2025	12.00 Call	Bond Future	4706.9800	4.7070	4605.7500	4.6058	2.151	0.0000	0.0000
2024/12/20	2044	06/02/2025		Bond Future	11.2896	80.5651	11.2967	80.5186	0.063	0.0000	0.0000
2024/12/20	2044	06/02/2025	13.02 Call	Bond Future	10121.9800	10.1220	10069.5000	10.0695	0.518	0.0000	0.0000
2024/12/20	2044	06/02/2025	13.02 Put	Bond Future	15.9500	0.0160	10.0300	0.0100	37.116	0.0000	0.0000
2024/12/20	2044	08/05/2025		Bond Future	11.3883	82.1830	11.3958	82.1350	0.066	0.0000	0.0000
2024/12/20	2044	08/05/2025	12.72 Call	Bond Future	8355.1400	8.3551	8218.8200	8.2188	1.632	0.0000	0.0000
2024/12/20	2044	08/05/2025	12.72 Put	Bond Future	496.9900	0.4970	408.6500	0.4087	17.775	0.0000	0.0000
2024/12/20	2044	08/05/2025	Call	Bond Future	4.0200	0.0040	2.2000	0.0022	45.274	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	
2024/12/20	2044	08/05/2025	Put	Bond Future	17821.0500	17.8211	17867.2100	17.8672	0.259	0.0000	0.0000
2024/12/20	2044	08/05/2025	12.40 Call	Bond Future	6834.7700	6.8348	6673.1900	6.6732	2.364	0.0000	0.0000
2024/12/20	2044	08/05/2025	12.40 Put	Bond Future	745.8200	0.7458	632.2200	0.6322	15.232	0.0000	0.0000
2024/12/20	2044	08/05/2025	11.65 Call	Bond Future	3539.5600	3.5396	3324.4900	3.3245	6.076	0.0000	0.0000
2024/12/20	2044	08/05/2025	11.65 Put	Bond Future	1888.1900	1.8882	1721.1000	1.7211	8.849	0.0000	0.0000
2024/12/20	2044	08/05/2025	10.92 Put	Bond Future	4322.7500	4.3228	4197.9000	4.1979	2.888	0.0000	0.0000
2024/12/20	2044	08/05/2025	10.92 Call	Bond Future	1224.7800	1.2248	1051.9500	1.0520	14.111	0.0000	0.0000
2024/12/20	2044	07/08/2025		Bond Future	11.4963	79.4209	11.5037	79.3745	0.064	0.0000	0.0000
2024/12/20	2044	07/08/2025	13.34 Call	Bond Future	11042.0400	11.0420	10910.4000	10.9104	1.192	0.0000	0.0000
2024/12/20	2044	07/08/2025	13.34 Put	Bond Future	659.1200	0.6591	573.9000	0.5739	12.929	0.0000	0.0000
2024/12/20	2044	06/11/2025		Bond Future	11.6073	80.9528	11.6149	80.9061	0.065	0.0000	0.0000
2024/12/20	2044	06/11/2025	11.88 Call	Bond Future	5193.4700	5.1935	4887.0000	4.8870	5.901	0.0000	0.0000
2024/12/20	2044	06/11/2025	11.88 Put	Bond Future	3529.3800	3.5294	3269.7000	3.2697	7.358	0.0000	0.0000
2024/12/20	2044	05/02/2026		Bond Future	11.7307	78.1009	11.7383	78.0548	0.064	0.0000	0.0000
2024/12/20	2044	05/02/2026	11.56 Call	Bond Future	4278.1800	4.2782	3987.0000	3.9870	6.806	0.0000	0.0000
2024/12/20	2044	05/02/2026	11.56 Put	Bond Future	5329.9600	5.3300	5084.8400	5.0848	4.599	0.0000	0.0000
2024/12/20	2046	06/02/2025		Bond Future	121.9013	121.9013	122.2436	122.2436	0.281	0.0000	0.0000
2024/12/20	2046	06/02/2025	114.01 Call	Bond Future	7891.3300	7.8913	8233.5800	8.2336	4.337	0.0000	0.0000
2024/12/20	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/20	2046	08/05/2025		Bond Future	122.1661	122.1661	122.5144	122.5144	0.285	0.0000	0.0000
2024/12/20	2046	08/05/2025	121.97 Call	Bond Future	196.1000	0.1961	544.3800	0.5444	177.603	0.0000	0.0000
2024/12/20	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/20	2046	07/08/2025		Bond Future	124.6099	124.6099	124.9688	124.9688	0.288	0.0000	0.0000
2024/12/20	2046	07/08/2025	118.69 Call	Bond Future	5919.9000	5.9199	6278.8400	6.2788	6.063	0.0000	0.0000
2024/12/20	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/20	2046	06/11/2025		Bond Future	124.7903	124.7903	125.1567	125.1567	0.294	0.0000	0.0000
2024/12/20	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/20	2046	06/11/2025	125.41 Put	Bond Future	619.6600	0.6197	253.2800	0.2533	59.126	0.0000	0.0000
2024/12/20	2046	05/02/2026		Bond Future	127.1839	127.1839	127.5596	127.5596	0.295	0.0000	0.0000
2024/12/20	2046	05/02/2026	121.65 Call	Bond Future	5533.8900	5.5339	5909.6100	5.9096	6.789	0.0000	0.0000
2024/12/20	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/20	2050	06/02/2025		Bond Future	122.0970	122.0970	121.6609	121.6609	0.357	0.0000	0.0000
2024/12/20	2050	06/02/2025	115.60 Call	Bond Future	6497.0300	6.4970	6060.8700	6.0609	6.713	0.0000	0.0000
2024/12/20	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/20	2050	08/05/2025		Bond Future	124.5792	124.5792	124.1335	124.1335	0.358	0.0000	0.0000
2024/12/20	2050	08/05/2025	121.16 Call	Bond Future	3419.2300	3.4192	2973.5000	2.9735	13.036	0.0000	0.0000
2024/12/20	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/20	2050	07/08/2025		Bond Future	124.7028	124.7028	124.2518	124.2518	0.362	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	
2024/12/20	2050	07/08/2025	119.89 Call	Bond Future	4812.7600	4.8128	4361.8100	4.3618	9.370	0.0000	0.0000
2024/12/20	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/20	2050	06/11/2025		Bond Future	127.1416	127.1416	126.6825	126.6825	0.361	0.0000	0.0000
2024/12/20	2050	06/11/2025	124.42 Call	Bond Future	2721.6400	2.7216	2262.4800	2.2625	16.871	0.0000	0.0000
2024/12/20	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/20	2050	05/02/2026		Bond Future	127.1690	127.1690	126.7031	126.7031	0.366	0.0000	0.0000
2024/12/20	2050	05/02/2026	122.82 Call	Bond Future	4348.9900	4.3490	3883.0600	3.8831	10.714	0.0000	0.0000
2024/12/20	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/20	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/20	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/20	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/20	AL37	06/02/2025		Index Future	1071.4460	1071.4460	1070.3400	1070.3400	0.103	0.0000	0.0000
2024/12/20	AL37	08/05/2025		Index Future	1092.9680	1092.9680	1091.8270	1091.8270	0.104	0.0000	0.0000
2024/12/20	AL37	07/08/2025		Index Future	1114.5820	1114.5820	1113.4430	1113.4430	0.102	0.0000	0.0000
2024/12/20	AL37	06/11/2025		Index Future	1136.1470	1136.1470	1134.9830	1134.9830	0.102	0.0000	0.0000
2024/12/20	AL37	05/02/2026		Index Future	1157.7250	1157.7250	1156.5510	1156.5510	0.101	0.0000	0.0000
2024/12/20	AL7T	06/02/2025		Index Future	1287.8610	1287.8610	1286.3070	1286.3070	0.121	0.0000	0.0000
2024/12/20	AL7T	08/05/2025		Index Future	1313.7300	1313.7300	1312.1300	1312.1300	0.122	0.0000	0.0000
2024/12/20	AL7T	07/08/2025		Index Future	1339.7100	1339.7100	1338.1080	1338.1080	0.120	0.0000	0.0000
2024/12/20	AL7T	06/11/2025		Index Future	1365.6310	1365.6310	1363.9940	1363.9940	0.120	0.0000	0.0000
2024/12/20	AL7T	05/02/2026		Index Future	1391.5670	1391.5670	1389.9130	1389.9130	0.119	0.0000	0.0000
2024/12/20	ALBI	06/02/2025		Index Future	1106.8640	1106.8640	1105.7250	1105.7250	0.103	0.0000	0.0000
2024/12/20	ALBI	08/05/2025		Index Future	1129.0980	1129.0980	1127.9220	1127.9220	0.104	0.0000	0.0000
2024/12/20	ALBI	07/08/2025		Index Future	1151.4270	1151.4270	1150.2540	1150.2540	0.102	0.0000	0.0000
2024/12/20	ALBI	06/11/2025		Index Future	1173.7040	1173.7040	1172.5050	1172.5050	0.102	0.0000	0.0000
2024/12/20	ALBI	05/02/2026		Index Future	1195.9960	1195.9960	1194.7860	1194.7860	0.101	0.0000	0.0000
2024/12/20	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/20	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/20	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/20	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/20	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/20	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
2024/12/20	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/12/20	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/20	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/20	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/20	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/20	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/20	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/20	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.0000	0.0000
2024/12/20	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/20	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/20	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/20	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/20	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/20	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/12/20	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/20	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/20	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/20	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/20	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/20	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/20	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/20	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/20	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/20	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/20	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/20	ES33	06/02/2025		Bond Future	11.1198	83.3708	11.1210	83.3654	0.010	0.0000
2024/12/20	ES33	06/02/2025	13.34 Call	Bond Future	9639.1900	9.6392	9633.7600	9.6338	0.056	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
2024/12/20	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/20	ES33	08/05/2025		Bond Future	11.2416	81.2660	11.2429	81.2600	0.011	0.0000
2024/12/20	ES33	08/05/2025	12.73 Call	Bond Future	6493.9700	6.4940	6488.0200	6.4880	0.092	0.0000
2024/12/20	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/20	ES33	07/08/2025		Bond Future	11.3750	82.8910	11.3758	82.8874	0.007	0.0000
2024/12/20	ES33	07/08/2025	13.56 Call	Bond Future	9086.3600	9.0864	9082.7700	9.0828	0.040	0.0000
2024/12/20	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/20	ES33	06/11/2025		Bond Future	11.5305	80.7138	11.5313	80.7107	0.006	0.0000
2024/12/20	ES33	06/11/2025	12.01 Call	Bond Future	2063.5800	2.0636	2060.4200	2.0604	0.153	0.0000
2024/12/20	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/20	ES33	05/02/2026		Bond Future	11.7086	82.2588	11.7090	82.2572	0.003	0.0000
2024/12/20	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/20	ES33	05/02/2026	11.49 Put	Bond Future	936.6700	0.9367	938.2900	0.9383	0.173	0.0000
2024/12/20	ES42	06/02/2025		Bond Future	11.6056	79.6005	11.6328	79.4371	0.234	0.0000
2024/12/20	ES42	06/02/2025	13.71 Call	Bond Future	11207.0200	11.2070	11043.6000	11.0436	1.458	0.0000
2024/12/20	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/20	ES42	08/05/2025		Bond Future	11.7144	76.9516	11.7426	76.7844	0.241	0.0000
2024/12/20	ES42	08/05/2025	13.25 Call	Bond Future	8320.7500	8.3208	8153.5300	8.1535	2.010	0.0000
2024/12/20	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/20	ES42	07/08/2025		Bond Future	11.8286	78.4895	11.8575	78.3214	0.244	0.0000
2024/12/20	ES42	07/08/2025	13.79 Call	Bond Future	10217.3100	10.2173	10049.1900	10.0492	1.645	0.0000
2024/12/20	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/20	ES42	06/11/2025		Bond Future	11.9562	75.7573	11.9861	75.5863	0.250	0.0000
2024/12/20	ES42	06/11/2025	12.39 Call	Bond Future	2423.3700	2.4234	2252.3700	2.2524	7.056	0.0000
2024/12/20	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/20	ES42	05/02/2026		Bond Future	12.0945	77.2048	12.1253	77.0321	0.254	0.0000
2024/12/20	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/20	ES42	05/02/2026	11.85 Put	Bond Future	1394.9200	1.3949	1567.6000	1.5676	12.379	0.0000
2024/12/20	GOVI	06/02/2025		GOVI	1089.9660	1089.9660	1088.8790	1088.8790	0.100	0.0000
2024/12/20	GOVI	06/02/2025	972.00 Call	GOVI	1179660.0000	117.9660	1168790.0000	116.8790	0.921	0.0000
2024/12/20	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/20	GOVI	08/05/2025		GOVI	1111.8600	1111.8600	1110.7380	1110.7380	0.101	0.0000
2024/12/20	GOVI	08/05/2025	1,022.00 Call	GOVI	898600.0000	89.8600	887380.0000	88.7380	1.249	0.0000
2024/12/20	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/20	GOVI	07/08/2025		GOVI	1133.8480	1133.8480	1132.7290	1132.7290	0.099	0.0000
2024/12/20	GOVI	07/08/2025	1,011.00 Call	GOVI	1228480.0000	122.8480	1217290.0000	121.7290	0.911	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
2024/12/20	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/20	GOVI	06/11/2025		GOVI	1155.7860	1155.7860	1154.6420	0.099	0.0000	0.0000
2024/12/20	GOVI	06/11/2025	1,112. Call 00	GOVI	437860.0000	43.7860	426420.0000	42.6420	2.613	0.0000
2024/12/20	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/20	GOVI	05/02/2026		GOVI	1177.7370	1177.7370	1176.5830	1176.5830	0.098	0.0000
2024/12/20	GOVI	05/02/2026	1,150. Call 00	GOVI	277370.0000	27.7370	265830.0000	26.5830	4.161	0.0000
2024/12/20	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/20	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2024/12/20	IGOV	06/02/2025		Index Future	376.0640	376.0640	375.8520	375.8520	0.056	0.0000
2024/12/20	IGOV	08/05/2025		Index Future	383.7100	383.7100	383.4890	383.4890	0.058	0.0000
2024/12/20	IGOV	07/08/2025		Index Future	391.3880	391.3880	391.1710	391.1710	0.055	0.0000
2024/12/20	IGOV	06/11/2025		Index Future	399.0490	399.0490	398.8270	398.8270	0.056	0.0000
2024/12/20	IGOV	05/02/2026		Index Future	406.7140	406.7140	406.4920	406.4920	0.055	0.0000
2024/12/20	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2024/12/20	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2024/12/20	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2024/12/20	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2024/12/20	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2024/12/20	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2024/12/20	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2024/12/20	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2024/12/20	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2024/12/20	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2024/12/20	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2024/12/20	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2024/12/20	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2024/12/20	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	8.3570	8.3570	91.6430	0.000	0.0000
2024/12/20	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000
2024/12/20	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000
2024/12/20	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000
2024/12/20	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000
2024/12/20	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	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	
2024/12/20	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/12/20	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/12/20	R033	06/02/2025		Bond Future	10.0449	103.4118	10.0729	103.2592	0.278	0.0000	0.0000
2024/12/20	R033	06/02/2025	10.33 Call	Bond Future	2248.7400	2.2487	2057.6700	2.0577	8.497	0.0000	0.0000
2024/12/20	R033	06/02/2025	10.33 Put	Bond Future	707.4800	0.7075	668.9800	0.6690	5.442	0.0000	0.0000
2024/12/20	R033	08/05/2025		Bond Future	10.1334	100.4401	10.1628	100.2839	0.290	0.0000	0.0000
2024/12/20	R033	08/05/2025	10.33 Call	Bond Future	2675.2400	2.6752	2425.7700	2.4258	9.325	0.0000	0.0000
2024/12/20	R033	08/05/2025	10.33 Put	Bond Future	1637.0400	1.6370	1543.8100	1.5438	5.695	0.0000	0.0000
2024/12/20	R033	07/08/2025		Bond Future	10.2326	102.4247	10.2629	102.2684	0.296	0.0000	0.0000
2024/12/20	R033	07/08/2025	10.33 Call	Bond Future	2919.3700	2.9194	2706.8700	2.7069	7.279	0.0000	0.0000
2024/12/20	R033	07/08/2025	10.33 Put	Bond Future	2417.3300	2.4173	2361.1100	2.3611	2.326	0.0000	0.0000
2024/12/20	R033	06/11/2025		Bond Future	10.3495	99.3575	10.3812	99.1988	0.306	0.0000	0.0000
2024/12/20	R033	06/11/2025	10.33 Call	Bond Future	3151.5000	3.1515	2921.3000	2.9213	7.304	0.0000	0.0000
2024/12/20	R033	06/11/2025	10.33 Put	Bond Future	3249.4900	3.2495	3177.9800	3.1780	2.201	0.0000	0.0000
2024/12/20	R033	05/02/2026		Bond Future	10.4845	101.2368	10.5173	101.0770	0.314	0.0000	0.0000
2024/12/20	R033	05/02/2026	10.49 Call	Bond Future	3600.4200	3.6004	3381.4200	3.3814	6.083	0.0000	0.0000
2024/12/20	R033	05/02/2026	10.49 Put	Bond Future	3573.4300	3.5734	3514.1900	3.5142	1.658	0.0000	0.0000
2024/12/20	R035	06/02/2025	10.10 Put	Bond Future	2401.1700	2.4012	2427.1400	2.4271	1.082	0.0000	0.0000
2024/12/20	R035	06/02/2025	10.10 Call	Bond Future	520.6800	0.5207	417.2200	0.4172	19.870	0.0000	0.0000
2024/12/20	R035	06/02/2025	11.10 Call	Bond Future	4014.4600	4.0145	3855.9200	3.8559	3.949	0.0000	0.0000
2024/12/20	R035	06/02/2025	11.10 Put	Bond Future	241.5300	0.2415	212.4200	0.2124	12.052	0.0000	0.0000
2024/12/20	R035	06/02/2025	11.30 Call	Bond Future	4983.4300	4.9834	4832.7300	4.8327	3.024	0.0000	0.0000
2024/12/20	R035	06/02/2025	11.30 Put	Bond Future	136.5600	0.1366	115.2900	0.1153	15.576	0.0000	0.0000
2024/12/20	R035	06/02/2025	10.65 Call	Bond Future	2060.2000	2.0602	1894.7100	1.8947	8.033	0.0000	0.0000
2024/12/20	R035	06/02/2025	10.65 Put	Bond Future	771.5700	0.7716	735.5100	0.7355	4.674	0.0000	0.0000
2024/12/20	R035	06/02/2025	10.34 Put	Bond Future	1527.3200	1.5273	1514.6100	1.5146	0.832	0.0000	0.0000
2024/12/20	R035	06/02/2025	10.34 Call	Bond Future	1048.1200	1.0481	905.9800	0.9060	13.561	0.0000	0.0000
2024/12/20	R035	06/02/2025	10.26 Put	Bond Future	1789.5500	1.7896	1787.7600	1.7878	0.100	0.0000	0.0000
2024/12/20	R035	06/02/2025	10.26 Call	Bond Future	846.4600	0.8465	715.2400	0.7152	15.502	0.0000	0.0000
2024/12/20	R035	06/02/2025		Bond Future	10.4232	94.5091	10.4458	94.3797	0.217	0.0000	0.0000
2024/12/20	R035	06/02/2025	12.41 Call	Bond Future	10491.2700	10.4913	10361.1300	10.3611	1.240	0.0000	0.0000
2024/12/20	R035	06/02/2025	12.41 Put	Bond Future	3.2700	0.0033	2.5600	0.0026	21.713	0.0000	0.0000
2024/12/20	R035	08/05/2025		Bond Future	10.5110	91.8970	10.5346	91.7645	0.225	0.0000	0.0000
2024/12/20	R035	08/05/2025	11.78 Call	Bond Future	7206.1700	7.2062	7023.2200	7.0232	2.539	0.0000	0.0000
2024/12/20	R035	08/05/2025	11.78 Put	Bond Future	436.2500	0.4363	385.8600	0.3859	11.551	0.0000	0.0000
2024/12/20	R035	08/05/2025	13.35 Call	Bond Future	14243.5100	14.2435	14108.4800	14.1085	0.948	0.0000	0.0000
2024/12/20	R035	08/05/2025	13.35 Put	Bond Future	24.2500	0.0243	21.7800	0.0218	10.186	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	
2024/12/20	R035	08/05/2025	12.70 Call	Bond Future	11348.6000	11.3486	11209.6500	11.2097	1.224	0.0000	0.0000
2024/12/20	R035	08/05/2025	12.70 Put	Bond Future	97.5400	0.0975	91.1500	0.0912	6.551	0.0000	0.0000
2024/12/20	R035	08/05/2025	11.46 Put	Bond Future	672.4300	0.6724	609.0600	0.6091	9.424	0.0000	0.0000
2024/12/20	R035	08/05/2025	11.46 Call	Bond Future	5802.1100	5.8021	5606.1800	5.6062	3.377	0.0000	0.0000
2024/12/20	R035	08/05/2025	11.70 Call	Bond Future	6850.2800	6.8503	6664.1800	6.6642	2.717	0.0000	0.0000
2024/12/20	R035	08/05/2025	11.70 Put	Bond Future	486.3500	0.4864	432.8100	0.4328	11.009	0.0000	0.0000
2024/12/20	R035	08/05/2025	10.95 Call	Bond Future	3728.6400	3.7286	3516.9200	3.5169	5.678	0.0000	0.0000
2024/12/20	R035	08/05/2025	10.95 Put	Bond Future	1305.0000	1.3050	1225.8400	1.2258	6.066	0.0000	0.0000
2024/12/20	R035	08/05/2025	10.44 Put	Bond Future	2419.1200	2.4191	2350.1200	2.3501	2.852	0.0000	0.0000
2024/12/20	R035	08/05/2025	10.44 Call	Bond Future	2018.8900	2.0189	1817.3300	1.8173	9.984	0.0000	0.0000
2024/12/20	R035	07/08/2025		Bond Future	10.6090	93.7133	10.6331	93.5809	0.227	0.0000	0.0000
2024/12/20	R035	07/08/2025	12.65 Call	Bond Future	10730.6400	10.7306	10582.7700	10.5828	1.378	0.0000	0.0000
2024/12/20	R035	07/08/2025	12.65 Put	Bond Future	389.0800	0.3891	373.5900	0.3736	3.981	0.0000	0.0000
2024/12/20	R035	06/11/2025		Bond Future	10.7249	91.0164	10.7499	90.8820	0.233	0.0000	0.0000
2024/12/20	R035	06/11/2025	11.20 Call	Bond Future	5002.7600	5.0028	4734.2400	4.7342	5.367	0.0000	0.0000
2024/12/20	R035	06/11/2025	11.20 Put	Bond Future	2497.3400	2.4973	2363.2100	2.3632	5.371	0.0000	0.0000
2024/12/20	R035	05/02/2026		Bond Future	10.8576	92.7393	10.8835	92.6041	0.238	0.0000	0.0000
2024/12/20	R035	05/02/2026	10.79 Call	Bond Future	3838.5300	3.8385	3588.7900	3.5888	6.506	0.0000	0.0000
2024/12/20	R035	05/02/2026	10.79 Put	Bond Future	4193.7800	4.1938	4079.2500	4.0793	2.731	0.0000	0.0000
2024/12/20	R038	06/02/2025		Bond Future	10.9378	103.5427	10.9499	103.4599	0.110	0.0000	0.0000
2024/12/20	R038	06/02/2025	11.24 Call	Bond Future	2833.6200	2.8336	2675.3800	2.6754	5.584	0.0000	0.0000
2024/12/20	R038	06/02/2025	11.24 Put	Bond Future	790.5200	0.7905	715.0300	0.7150	9.549	0.0000	0.0000
2024/12/20	R038	08/05/2025		Bond Future	11.0399	100.1318	11.0526	100.0468	0.114	0.0000	0.0000
2024/12/20	R038	08/05/2025	11.24 Call	Bond Future	3484.0200	3.4840	3255.8200	3.2558	6.550	0.0000	0.0000
2024/12/20	R038	08/05/2025	11.24 Put	Bond Future	2149.7500	2.1498	2006.5700	2.0066	6.660	0.0000	0.0000
2024/12/20	R038	07/08/2025		Bond Future	11.1503	102.1101	11.1630	102.0264	0.114	0.0000	0.0000
2024/12/20	R038	07/08/2025	11.24 Call	Bond Future	3807.2200	3.8072	3551.7800	3.5518	6.709	0.0000	0.0000
2024/12/20	R038	07/08/2025	11.24 Put	Bond Future	3217.7300	3.2177	3045.9700	3.0460	5.338	0.0000	0.0000
2024/12/20	R038	06/11/2025		Bond Future	11.2747	98.5951	11.2878	98.5104	0.116	0.0000	0.0000
2024/12/20	R038	06/11/2025	11.24 Call	Bond Future	4210.2700	4.2103	3906.0000	3.9060	7.227	0.0000	0.0000
2024/12/20	R038	06/11/2025	11.24 Put	Bond Future	4434.6500	4.4347	4215.0200	4.2150	4.953	0.0000	0.0000
2024/12/20	R038	06/11/2025	12.33 Call	Bond Future	8547.3400	8.5473	8271.4900	8.2715	3.227	0.0000	0.0000
2024/12/20	R038	06/11/2025	12.33 Put	Bond Future	2059.2900	2.0593	1868.0800	1.8681	9.285	0.0000	0.0000
2024/12/20	R038	06/11/2025	10.98 Put	Bond Future	5298.3200	5.2983	5090.8500	5.0909	3.916	0.0000	0.0000
2024/12/20	R038	06/11/2025	10.98 Call	Bond Future	3366.0300	3.3660	3073.9200	3.0739	8.678	0.0000	0.0000
2024/12/20	R038	05/02/2026		Bond Future	11.4125	100.4592	11.4258	100.3749	0.117	0.0000	0.0000
2024/12/20	R038	05/02/2026	11.44 Call	Bond Future	4998.4900	4.9985	4703.0400	4.7030	5.911	0.0000	0.0000
2024/12/20	R038	05/02/2026	11.44 Put	Bond Future	4824.5700	4.8246	4613.4500	4.6135	4.376	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	
2024/12/20	R053	06/02/2025		Bond Future	11.2378	107.5347	11.2553	107.3826	0.155	0.0000	0.0000
2024/12/20	R053	06/02/2025	12.94 Call	Bond Future	13180.0700	13.1801	13018.7100	13.0187	1.224	0.0000	0.0000
2024/12/20	R053	06/02/2025	12.94 Put	Bond Future	25.6700	0.0257	16.4500	0.0165	35.917	0.0000	0.0000
2024/12/20	R053	08/05/2025		Bond Future	11.3293	103.8267	11.3474	103.6708	0.160	0.0000	0.0000
2024/12/20	R053	08/05/2025	12.64 Call	Bond Future	11004.4000	11.0044	10730.9500	10.7310	2.485	0.0000	0.0000
2024/12/20	R053	08/05/2025	12.64 Put	Bond Future	744.9300	0.7449	627.3400	0.6273	15.785	0.0000	0.0000
2024/12/20	R053	07/08/2025		Bond Future	11.4269	105.8779	11.4453	105.7222	0.161	0.0000	0.0000
2024/12/20	R053	07/08/2025	13.17 Call	Bond Future	14053.9300	14.0539	13754.2600	13.7543	2.132	0.0000	0.0000
2024/12/20	R053	07/08/2025	13.17 Put	Bond Future	1010.1000	1.0101	866.1800	0.8662	14.248	0.0000	0.0000
2024/12/20	R053	06/11/2025		Bond Future	11.5350	102.0570	11.5540	101.8989	0.165	0.0000	0.0000
2024/12/20	R053	06/11/2025	11.76 Call	Bond Future	6477.5500	6.4776	6082.0700	6.0821	6.105	0.0000	0.0000
2024/12/20	R053	06/11/2025	11.76 Put	Bond Future	4634.8000	4.6348	4397.4300	4.3974	5.121	0.0000	0.0000
2024/12/20	R053	05/02/2026		Bond Future	11.6530	103.9863	11.6725	103.8272	0.167	0.0000	0.0000
2024/12/20	R053	05/02/2026	11.49 Call	Bond Future	5438.1000	5.4381	5045.0600	5.0451	7.228	0.0000	0.0000
2024/12/20	R053	05/02/2026	11.49 Put	Bond Future	6785.5500	6.7856	6551.6000	6.5516	3.448	0.0000	0.0000
2024/12/20	R186	06/02/2025		Bond Future	8.2897	105.2118	8.3321	105.1383	0.511	0.0000	0.0000
2024/12/20	R186	06/02/2025	9.03 Call	Bond Future	1290.7500	1.2908	1212.6600	1.2127	6.050	0.0000	0.0000
2024/12/20	R186	06/02/2025	9.03 Put	Bond Future	18.0700	0.0181	13.4100	0.0134	25.789	0.0000	0.0000
2024/12/20	R186	08/05/2025		Bond Future	8.3194	107.3251	8.3695	107.2496	0.601	0.0000	0.0000
2024/12/20	R186	08/05/2025	8.47 Call	Bond Future	576.5500	0.5766	453.2100	0.4532	21.393	0.0000	0.0000
2024/12/20	R186	08/05/2025	8.47 Put	Bond Future	349.5100	0.3495	301.6900	0.3017	13.682	0.0000	0.0000
2024/12/20	R186	07/08/2025	10.25 Call	Bond Future	2433.9600	2.4340	2360.0500	2.3601	3.037	0.0000	0.0000
2024/12/20	R186	07/08/2025	10.25 Put	Bond Future	72.0500	0.0721	72.0100	0.0720	0.056	0.0000	0.0000
2024/12/20	R186	07/08/2025	9.22 Put	Bond Future	227.6600	0.2277	204.2200	0.2042	10.296	0.0000	0.0000
2024/12/20	R186	07/08/2025	9.22 Call	Bond Future	1297.1500	1.2972	1199.8400	1.1998	7.502	0.0000	0.0000
2024/12/20	R186	07/08/2025		Bond Future	8.3815	104.1367	8.4390	104.0628	0.686	0.0000	0.0000
2024/12/20	R186	07/08/2025	9.68 Call	Bond Future	1793.1800	1.7932	1702.8100	1.7028	5.040	0.0000	0.0000
2024/12/20	R186	07/08/2025	9.68 Put	Bond Future	143.6200	0.1436	127.1200	0.1271	11.489	0.0000	0.0000
2024/12/20	R186	06/11/2025		Bond Future	8.5109	106.1476	8.5818	106.0729	0.832	0.0000	0.0000
2024/12/20	R186	06/11/2025	8.13 Call	Bond Future	339.6600	0.3397	265.2500	0.2653	21.907	0.0000	0.0000
2024/12/20	R186	06/11/2025	8.13 Put	Bond Future	742.9500	0.7430	743.2500	0.7433	0.040	0.0000	0.0000
2024/12/20	R186	05/02/2026		Bond Future	8.7725	102.8499	8.8626	102.7758	1.027	0.0000	0.0000
2024/12/20	R186	05/02/2026	8.43 Call	Bond Future	356.5100	0.3565	281.0700	0.2811	21.161	0.0000	0.0000
2024/12/20	R186	05/02/2026	8.43 Put	Bond Future	638.9500	0.6390	637.6300	0.6376	0.207	0.0000	0.0000
2024/12/20	R202	06/02/2025		Bond Future	269.6263	269.6263	269.1721	269.1721	0.168	0.0000	0.0000
2024/12/20	R202	06/02/2025	266.79 Call	Bond Future	2836.3100	2.8363	2382.0800	2.3821	16.015	0.0000	0.0000
2024/12/20	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/20	R202	08/05/2025		Bond Future	275.1078	275.1078	274.6429	274.6429	0.169	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	
2024/12/20	R202	08/05/2025	272.31 Call	Bond Future	2797.7900	2.7978	2332.8600	2.3329	16.618	0.0000	0.0000
2024/12/20	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/20	R202	07/08/2025		Bond Future	275.3750	275.3750	274.9087	274.9087	0.169	0.0000	0.0000
2024/12/20	R202	07/08/2025	271.60 Call	Bond Future	3774.9900	3.7750	3308.6700	3.3087	12.353	0.0000	0.0000
2024/12/20	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/20	R202	06/11/2025		Bond Future	280.7613	280.7613	280.2875	280.2875	0.169	0.0000	0.0000
2024/12/20	R202	06/11/2025	275.64 Call	Bond Future	5121.2600	5.1213	4647.4600	4.6475	9.252	0.0000	0.0000
2024/12/20	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/20	R202	05/02/2026		Bond Future	280.8127	280.8127	280.3342	280.3342	0.170	0.0000	0.0000
2024/12/20	R202	05/02/2026	277.82 Call	Bond Future	2992.7200	2.9927	2514.2200	2.5142	15.989	0.0000	0.0000
2024/12/20	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/20	R209	06/02/2025		Bond Future	10.6400	74.0378	10.6423	74.0257	0.022	0.0000	0.0000
2024/12/20	R209	06/02/2025	12.44 Call	Bond Future	8536.4500	8.5365	8521.8400	8.5218	0.171	0.0000	0.0000
2024/12/20	R209	06/02/2025	12.44 Put	Bond Future	6.6100	0.0066	4.0600	0.0041	38.578	0.0000	0.0000
2024/12/20	R209	08/05/2025		Bond Future	10.7270	72.3701	10.7295	72.3574	0.023	0.0000	0.0000
2024/12/20	R209	08/05/2025	11.89 Call	Bond Future	6047.8300	6.0478	5968.1100	5.9681	1.318	0.0000	0.0000
2024/12/20	R209	08/05/2025	11.89 Put	Bond Future	457.5400	0.4575	390.5500	0.3906	14.641	0.0000	0.0000
2024/12/20	R209	07/08/2025		Bond Future	10.8218	73.8002	10.8239	73.7894	0.020	0.0000	0.0000
2024/12/20	R209	07/08/2025	12.68 Call	Bond Future	8977.7500	8.9778	8928.7600	8.9288	0.546	0.0000	0.0000
2024/12/20	R209	07/08/2025	12.68 Put	Bond Future	455.8600	0.4559	417.6400	0.4176	8.384	0.0000	0.0000
2024/12/20	R209	06/11/2025		Bond Future	10.9292	72.0725	10.9314	72.0619	0.020	0.0000	0.0000
2024/12/20	R209	06/11/2025	11.27 Call	Bond Future	4166.6900	4.1667	3983.3400	3.9833	4.400	0.0000	0.0000
2024/12/20	R209	06/11/2025	11.27 Put	Bond Future	2523.4400	2.5234	2350.6700	2.3507	6.847	0.0000	0.0000
2024/12/20	R209	05/02/2026		Bond Future	11.0492	73.4364	11.0511	73.4271	0.018	0.0000	0.0000
2024/12/20	R209	05/02/2026	10.93 Call	Bond Future	3417.4600	3.4175	3243.3600	3.2434	5.094	0.0000	0.0000
2024/12/20	R209	05/02/2026	10.93 Put	Bond Future	3992.8700	3.9929	3828.1300	3.8281	4.126	0.0000	0.0000
2024/12/20	R210	06/02/2025		Bond Future	244.6409	244.6409	244.6627	244.6627	0.009	0.0000	0.0000
2024/12/20	R210	06/02/2025	239.61 Call	Bond Future	5030.8800	5.0309	5052.6800	5.0527	0.433	0.0000	0.0000
2024/12/20	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/20	R210	08/05/2025		Bond Future	246.2588	246.2588	246.2795	246.2795	0.008	0.0000	0.0000
2024/12/20	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/20	R210	08/05/2025	248.03 Put	Bond Future	1771.2000	1.7712	1750.4600	1.7505	1.171	0.0000	0.0000
2024/12/20	R210	07/08/2025		Bond Future	251.1853	251.1853	251.2139	251.2139	0.011	0.0000	0.0000
2024/12/20	R210	07/08/2025	248.44 Call	Bond Future	2745.3400	2.7453	2773.8800	2.7739	1.040	0.0000	0.0000
2024/12/20	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/20	R210	06/11/2025		Bond Future	252.6781	252.6781	252.7082	252.7082	0.012	0.0000	0.0000
2024/12/20	R210	06/11/2025	252.14 Call	Bond Future	538.1000	0.5381	568.1700	0.5682	5.588	0.0000	0.0000
2024/12/20	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
2024/12/20	R210	05/02/2026		Bond Future	257.5264	257.5264	257.5618	0.014	0.0000	0.0000
2024/12/20	R210	05/02/2026	253.10 Call	Bond Future	4426.4200	4.4264	4461.8100	0.800	0.0000	0.0000
2024/12/20	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/20	R213	06/02/2025		Bond Future	9.5240	91.7612	9.5473	0.245	0.0000	0.0000
2024/12/20	R213	06/02/2025	11.35 Call	Bond Future	7275.4800	7.2755	7178.2500	1.336	0.0000	0.0000
2024/12/20	R213	06/02/2025	11.35 Put	Bond Future	10.8700	0.0109	11.2600	0.0113	3.588	0.0000
2024/12/20	R213	08/05/2025		Bond Future	9.5954	90.0468	9.6201	0.257	0.0000	0.0000
2024/12/20	R213	08/05/2025	10.52 Call	Bond Future	4097.6400	4.0976	3965.7300	3.219	0.0000	0.0000
2024/12/20	R213	08/05/2025	10.52 Put	Bond Future	440.5900	0.4406	408.7900	0.4088	7.218	0.0000
2024/12/20	R213	07/08/2025		Bond Future	9.6798	91.8267	9.7052	0.262	0.0000	0.0000
2024/12/20	R213	07/08/2025	11.66 Call	Bond Future	7606.7800	7.6068	7496.4100	1.451	0.0000	0.0000
2024/12/20	R213	07/08/2025	11.66 Put	Bond Future	247.1300	0.2471	236.1500	0.2362	4.443	0.0000
2024/12/20	R213	06/11/2025		Bond Future	9.7894	90.0462	9.8162	0.273	0.0000	0.0000
2024/12/20	R213	06/11/2025	10.05 Call	Bond Future	2894.2600	2.8943	2722.8200	2.7228	5.923	0.0000
2024/12/20	R213	06/11/2025	10.05 Put	Bond Future	1917.7100	1.9177	1847.0600	1.8471	3.684	0.0000
2024/12/20	R213	05/02/2026		Bond Future	9.9227	91.7518	9.9506	0.281	0.0000	0.0000
2024/12/20	R213	05/02/2026	9.89 Call	Bond Future	2466.9900	2.4670	2309.8300	2.3098	6.371	0.0000
2024/12/20	R213	05/02/2026	9.89 Put	Bond Future	2585.4100	2.5854	2529.1600	2.5292	2.176	0.0000
2024/12/20	R214	06/02/2025	13.63 Call	Bond Future	12234.3800	12.2344	12082.4300	12.0824	1.242	0.0000
2024/12/20	R214	06/02/2025	13.63 Put	Bond Future	0.2400	0.0002	0.1700	0.0002	29.167	0.0000
2024/12/20	R214	06/02/2025	12.25 Put	Bond Future	54.3400	0.0543	42.4000	0.0424	21.973	0.0000
2024/12/20	R214	06/02/2025	12.25 Call	Bond Future	6254.7800	6.2548	6090.9600	6.0910	2.619	0.0000
2024/12/20	R214	06/02/2025	11.75 Put	Bond Future	224.9800	0.2250	196.0100	0.1960	12.877	0.0000
2024/12/20	R214	06/02/2025	11.75 Call	Bond Future	3980.8700	3.9809	3800.0200	3.8000	4.543	0.0000
2024/12/20	R214	06/02/2025		Bond Future	11.0367	69.1634	11.0644	69.0116	0.251	0.0000
2024/12/20	R214	06/02/2025	12.71 Call	Bond Future	8336.4000	8.3364	8180.3900	8.1804	1.871	0.0000
2024/12/20	R214	06/02/2025	12.71 Put	Bond Future	13.5800	0.0136	9.4500	0.0095	30.412	0.0000
2024/12/20	R214	08/05/2025		Bond Future	11.1212	67.2492	11.1498	67.0939	0.258	0.0000
2024/12/20	R214	08/05/2025	12.40 Call	Bond Future	6846.7900	6.8468	6670.2000	6.6702	2.579	0.0000
2024/12/20	R214	08/05/2025	12.40 Put	Bond Future	411.9000	0.4119	390.6000	0.3906	5.171	0.0000
2024/12/20	R214	07/08/2025		Bond Future	11.2131	68.5784	11.2423	68.4220	0.261	0.0000
2024/12/20	R214	07/08/2025	12.97 Call	Bond Future	9057.4600	9.0575	8833.0600	8.8331	2.478	0.0000
2024/12/20	R214	07/08/2025	12.97 Put	Bond Future	566.1400	0.5661	498.0600	0.4981	12.025	0.0000
2024/12/20	R214	06/11/2025		Bond Future	11.3176	66.6021	11.3477	66.4432	0.266	0.0000
2024/12/20	R214	06/11/2025	11.64 Call	Bond Future	4465.2400	4.4652	4154.3200	4.1543	6.963	0.0000
2024/12/20	R214	06/11/2025	11.64 Put	Bond Future	2795.4900	2.7955	2643.4900	2.6435	5.437	0.0000
2024/12/20	R214	05/02/2026		Bond Future	11.4339	67.8628	11.4649	67.7021	0.271	0.0000
2024/12/20	R214	05/02/2026	11.26 Call	Bond Future	3517.6200	3.5176	3230.4300	3.2304	8.164	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	
2024/12/20	R214	05/02/2026	11.26 Put	Bond Future	4429.9700	4.4300	4303.4500	4.3035	2.856	0.0000	0.0000
2024/12/20	R248	06/02/2025	10.30 Put	Bond Future	6777.7200	6.7777	6841.9800	6.8420	0.948	0.0000	0.0000
2024/12/20	R248	06/02/2025	10.30 Call	Bond Future	42.6800	0.0427	23.9500	0.0240	43.885	0.0000	0.0000
2024/12/20	R248	06/02/2025	11.00 Put	Bond Future	2439.7800	2.4398	2380.9600	2.3810	2.411	0.0000	0.0000
2024/12/20	R248	06/02/2025	11.00 Call	Bond Future	864.2800	0.8643	722.4700	0.7225	16.408	0.0000	0.0000
2024/12/20	R248	06/02/2025	11.70 Call	Bond Future	3617.5000	3.6175	3459.7000	3.4597	4.362	0.0000	0.0000
2024/12/20	R248	06/02/2025	11.70 Put	Bond Future	534.0500	0.5341	459.2400	0.4592	14.008	0.0000	0.0000
2024/12/20	R248	06/02/2025		Bond Future	11.2289	83.6578	11.2412	83.5748	0.109	0.0000	0.0000
2024/12/20	R248	06/02/2025	12.71 Call	Bond Future	9076.0600	9.0761	8981.2100	8.9812	1.045	0.0000	0.0000
2024/12/20	R248	06/02/2025	12.71 Put	Bond Future	34.6600	0.0347	22.8000	0.0228	34.218	0.0000	0.0000
2024/12/20	R248	08/05/2025		Bond Future	11.3171	80.8912	11.3298	80.8061	0.113	0.0000	0.0000
2024/12/20	R248	08/05/2025	12.60 Call	Bond Future	8415.2200	8.4152	8233.6800	8.2337	2.157	0.0000	0.0000
2024/12/20	R248	08/05/2025	12.60 Put	Bond Future	580.5500	0.5806	484.1200	0.4841	16.610	0.0000	0.0000
2024/12/20	R248	07/08/2025		Bond Future	11.4128	82.4898	11.4256	82.4055	0.113	0.0000	0.0000
2024/12/20	R248	07/08/2025	13.21 Call	Bond Future	11180.6100	11.1806	10984.6700	10.9847	1.752	0.0000	0.0000
2024/12/20	R248	07/08/2025	13.21 Put	Bond Future	724.7900	0.7248	613.2100	0.6132	15.395	0.0000	0.0000
2024/12/20	R248	06/11/2025		Bond Future	11.5207	79.6394	11.5339	79.5539	0.115	0.0000	0.0000
2024/12/20	R248	06/11/2025	11.74 Call	Bond Future	5072.1700	5.0722	4753.4700	4.7535	6.283	0.0000	0.0000
2024/12/20	R248	06/11/2025	11.74 Put	Bond Future	3675.0400	3.6750	3441.8500	3.4419	6.345	0.0000	0.0000
2024/12/20	R248	05/02/2026		Bond Future	11.6405	81.1462	11.6540	81.0606	0.116	0.0000	0.0000
2024/12/20	R248	05/02/2026	11.46 Call	Bond Future	4274.4300	4.2744	3960.5800	3.9606	7.342	0.0000	0.0000
2024/12/20	R248	05/02/2026	11.46 Put	Bond Future	5435.7900	5.4358	5207.4900	5.2075	4.200	0.0000	0.0000
2024/12/20	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/20	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/20	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/20	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

