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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/12/2024 TO 24/12/2024

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
2024/12/24	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/24	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/24	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/24	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/24	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/24	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/24	2029	06/02/2025		Bond Future	134.6855	134.6855	134.6765	0.007	0.0000	0.0000
2024/12/24	2029	06/02/2025	132.40 Call	Bond Future	2285.5200	2.2855	2276.5100	0.394	0.0000	0.0000
2024/12/24	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/24	2029	08/05/2025		Bond Future	136.0154	136.0154	136.0066	0.006	0.0000	0.0000
2024/12/24	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/24	2029	08/05/2025	137.85 Put	Bond Future	1834.6000	1.8346	1843.3900	0.479	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	
2024/12/24	2029	07/08/2025		Bond Future	138.7422	138.7422	138.7337	138.7337	0.006	0.0000	0.0000
2024/12/24	2029	07/08/2025	137.41 Call	Bond Future	1332.1700	1.3322	1323.7200	1.3237	0.634	0.0000	0.0000
2024/12/24	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/24	2029	06/11/2025		Bond Future	140.0228	140.0228	140.0146	140.0146	0.006	0.0000	0.0000
2024/12/24	2029	06/11/2025	139.79 Call	Bond Future	232.7800	0.2328	224.6400	0.2246	3.497	0.0000	0.0000
2024/12/24	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/24	2029	05/02/2026		Bond Future	142.7146	142.7146	142.7068	142.7068	0.005	0.0000	0.0000
2024/12/24	2029	05/02/2026	140.11 Call	Bond Future	2604.6000	2.6046	2596.8000	2.5968	0.299	0.0000	0.0000
2024/12/24	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/24	2030	06/02/2025	8.68 Put	Bond Future	1880.4400	1.8804	1668.1700	1.6682	11.288	0.0000	0.0000
2024/12/24	2030	06/02/2025	8.68 Call	Bond Future	179.6100	0.1796	225.3800	0.2254	25.483	0.0000	0.0000
2024/12/24	2030	06/02/2025	9.18 Put	Bond Future	637.0500	0.6371	520.4200	0.5204	18.308	0.0000	0.0000
2024/12/24	2030	06/02/2025	9.18 Call	Bond Future	863.6200	0.8636	1005.0300	1.0050	16.374	0.0000	0.0000
2024/12/24	2030	06/02/2025	9.69 Call	Bond Future	2276.0800	2.2761	2499.4300	2.4994	9.813	0.0000	0.0000
2024/12/24	2030	06/02/2025	9.69 Put	Bond Future	131.7600	0.1318	97.0700	0.0971	26.328	0.0000	0.0000
2024/12/24	2030	06/02/2025		Bond Future	9.1206	95.8391	9.0531	96.0971	0.740	0.0000	0.0000
2024/12/24	2030	06/02/2025	10.68 Call	Bond Future	5735.5600	5.7356	5992.6000	5.9926	4.482	0.0000	0.0000
2024/12/24	2030	06/02/2025	10.68 Put	Bond Future	2.5300	0.0025	1.5300	0.0015	39.526	0.0000	0.0000
2024/12/24	2030	08/05/2025	12.28 Call	Bond Future	10532.5500	10.5326	10795.4800	10.7955	2.496	0.0000	0.0000
2024/12/24	2030	08/05/2025	12.28 Put	Bond Future	2.5700	0.0026	1.9700	0.0020	23.346	0.0000	0.0000
2024/12/24	2030	08/05/2025	10.69 Put	Bond Future	111.6200	0.1116	93.3800	0.0934	16.341	0.0000	0.0000
2024/12/24	2030	08/05/2025	10.69 Call	Bond Future	5415.9000	5.4159	5661.1900	5.6612	4.529	0.0000	0.0000
2024/12/24	2030	08/05/2025	11.86 Call	Bond Future	9195.6100	9.1956	9457.2800	9.4573	2.846	0.0000	0.0000
2024/12/24	2030	08/05/2025	11.86 Put	Bond Future	8.7800	0.0088	6.9200	0.0069	21.185	0.0000	0.0000
2024/12/24	2030	08/05/2025	10.31 Put	Bond Future	212.9700	0.2130	180.7500	0.1808	15.129	0.0000	0.0000
2024/12/24	2030	08/05/2025	10.31 Call	Bond Future	4210.0700	4.2101	4441.3800	4.4414	5.494	0.0000	0.0000
2024/12/24	2030	08/05/2025		Bond Future	9.1883	97.7641	9.1164	98.0276	0.783	0.0000	0.0000
2024/12/24	2030	08/05/2025	9.93 Call	Bond Future	3066.9700	3.0670	3275.5300	3.2755	6.800	0.0000	0.0000
2024/12/24	2030	08/05/2025	9.93 Put	Bond Future	400.4600	0.4005	345.4900	0.3455	13.727	0.0000	0.0000
2024/12/24	2030	08/05/2025	8.68 Put	Bond Future	2397.1400	2.3971	2206.4500	2.2065	7.955	0.0000	0.0000
2024/12/24	2030	08/05/2025	8.68 Call	Bond Future	515.4600	0.5155	588.3000	0.5883	14.131	0.0000	0.0000
2024/12/24	2030	08/05/2025	9.18 Put	Bond Future	1264.0300	1.2640	1132.7500	1.1328	10.386	0.0000	0.0000
2024/12/24	2030	08/05/2025	9.18 Call	Bond Future	1233.7700	1.2338	1366.0200	1.3660	10.719	0.0000	0.0000
2024/12/24	2030	08/05/2025	9.99 Call	Bond Future	3241.3400	3.2413	3454.1800	3.4542	6.566	0.0000	0.0000
2024/12/24	2030	08/05/2025	9.99 Put	Bond Future	363.1600	0.3632	312.4700	0.3125	13.958	0.0000	0.0000
2024/12/24	2030	08/05/2025	8.95 Put	Bond Future	1723.6700	1.7237	1564.0400	1.5640	9.261	0.0000	0.0000
2024/12/24	2030	08/05/2025	8.95 Call	Bond Future	847.1800	0.8472	951.0800	0.9511	12.264	0.0000	0.0000
2024/12/24	2030	08/05/2025	9.45 Put	Bond Future	851.7100	0.8517	752.2400	0.7522	11.679	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	
2024/12/24	2030	08/05/2025	9.45 Call	Bond Future	1803.2500	1.8033	1967.3100	1.9673	9.098	0.0000	0.0000
2024/12/24	2030	07/08/2025		Bond Future	9.2713	95.6902	9.1943	95.9593	0.830	0.0000	0.0000
2024/12/24	2030	07/08/2025	11.11 Call	Bond Future	6380.5100	6.3805	6623.8700	6.6239	3.814	0.0000	0.0000
2024/12/24	2030	07/08/2025	11.11 Put	Bond Future	220.9100	0.2209	195.1600	0.1952	11.656	0.0000	0.0000
2024/12/24	2030	07/08/2025	12.12 Call	Bond Future	9378.9500	9.3790	9641.6100	9.6416	2.801	0.0000	0.0000
2024/12/24	2030	07/08/2025	12.12 Put	Bond Future	44.5200	0.0445	38.0700	0.0381	14.488	0.0000	0.0000
2024/12/24	2030	07/08/2025	10.48 Put	Bond Future	440.8700	0.4409	393.4600	0.3935	10.754	0.0000	0.0000
2024/12/24	2030	07/08/2025	10.48 Call	Bond Future	4546.7600	4.5468	4768.4600	4.7685	4.876	0.0000	0.0000
2024/12/24	2030	06/11/2025		Bond Future	9.3673	97.5391	9.2848	97.8138	0.881	0.0000	0.0000
2024/12/24	2030	06/11/2025	9.54 Call	Bond Future	2155.4600	2.1555	2309.1600	2.3092	7.131	0.0000	0.0000
2024/12/24	2030	06/11/2025	9.54 Put	Bond Future	1583.4400	1.5834	1462.4400	1.4624	7.642	0.0000	0.0000
2024/12/24	2030	05/02/2026		Bond Future	9.4891	95.3816	9.4003	95.6619	0.936	0.0000	0.0000
2024/12/24	2030	05/02/2026	9.49 Call	Bond Future	2020.7400	2.0207	2164.5400	2.1645	7.116	0.0000	0.0000
2024/12/24	2030	05/02/2026	9.49 Put	Bond Future	2018.0300	2.0180	1881.5000	1.8815	6.766	0.0000	0.0000
2024/12/24	2032	06/02/2025	9.42 Put	Bond Future	1957.2200	1.9572	1723.6600	1.7237	11.933	0.0000	0.0000
2024/12/24	2032	06/02/2025	9.42 Call	Bond Future	279.3500	0.2794	345.1700	0.3452	23.562	0.0000	0.0000
2024/12/24	2032	06/02/2025	9.92 Put	Bond Future	686.7800	0.6868	569.0700	0.5691	17.139	0.0000	0.0000
2024/12/24	2032	06/02/2025	9.92 Call	Bond Future	1426.6000	1.4266	1608.2700	1.6083	12.734	0.0000	0.0000
2024/12/24	2032	06/02/2025	10.61 Call	Bond Future	4074.2100	4.0742	4344.5500	4.3446	6.635	0.0000	0.0000
2024/12/24	2032	06/02/2025	10.61 Put	Bond Future	126.0800	0.1261	97.0400	0.0970	23.033	0.0000	0.0000
2024/12/24	2032	06/02/2025		Bond Future	9.7652	95.3625	9.7031	95.6618	0.637	0.0000	0.0000
2024/12/24	2032	06/02/2025	11.72 Call	Bond Future	8821.5000	8.8215	9118.8200	9.1188	3.370	0.0000	0.0000
2024/12/24	2032	06/02/2025	11.72 Put	Bond Future	6.8400	0.0068	4.7800	0.0048	30.117	0.0000	0.0000
2024/12/24	2032	08/05/2025		Bond Future	9.8446	93.1138	9.7793	93.4195	0.664	0.0000	0.0000
2024/12/24	2032	08/05/2025	10.91 Call	Bond Future	5179.1400	5.1791	5438.5300	5.4385	5.008	0.0000	0.0000
2024/12/24	2032	08/05/2025	10.91 Put	Bond Future	370.1100	0.3701	323.8200	0.3238	12.507	0.0000	0.0000
2024/12/24	2032	08/05/2025	9.42 Put	Bond Future	2841.4800	2.8415	2632.4300	2.6324	7.357	0.0000	0.0000
2024/12/24	2032	08/05/2025	9.42 Call	Bond Future	831.7300	0.8317	928.3600	0.9284	11.618	0.0000	0.0000
2024/12/24	2032	08/05/2025	9.92 Put	Bond Future	1533.3100	1.5333	1391.3800	1.3914	9.256	0.0000	0.0000
2024/12/24	2032	08/05/2025	9.92 Call	Bond Future	1884.5100	1.8845	2048.2600	2.0483	8.689	0.0000	0.0000
2024/12/24	2032	08/05/2025	10.97 Call	Bond Future	5407.9400	5.4079	5670.8000	5.6708	4.861	0.0000	0.0000
2024/12/24	2032	08/05/2025	10.97 Put	Bond Future	337.6600	0.3377	294.8400	0.2948	12.681	0.0000	0.0000
2024/12/24	2032	07/08/2025		Bond Future	9.9344	94.9576	9.8656	95.2697	0.692	0.0000	0.0000
2024/12/24	2032	07/08/2025	12.01 Call	Bond Future	9068.4500	9.0685	9355.2500	9.3553	3.163	0.0000	0.0000
2024/12/24	2032	07/08/2025	12.01 Put	Bond Future	242.1900	0.2422	216.8800	0.2169	10.450	0.0000	0.0000
2024/12/24	2032	06/11/2025		Bond Future	10.0429	92.6313	9.9705	92.9497	0.721	0.0000	0.0000
2024/12/24	2032	06/11/2025	10.42 Call	Bond Future	3591.7000	3.5917	3784.6800	3.7847	5.373	0.0000	0.0000
2024/12/24	2032	06/11/2025	10.42 Put	Bond Future	1956.3400	1.9563	1830.8400	1.8308	6.415	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	
2024/12/24	2032	05/02/2026		Bond Future	10.1702	94.3871	10.0937	94.7121	0.752	0.0000	0.0000
2024/12/24	2032	05/02/2026	10.16 Call	Bond Future	2912.8300	2.9128	3078.8500	3.0789	5.700	0.0000	0.0000
2024/12/24	2032	05/02/2026	10.16 Put	Bond Future	2956.1600	2.9562	2797.2200	2.7972	5.377	0.0000	0.0000
2024/12/24	2033	06/02/2025		Bond Future	129.1084	129.1084	129.1005	129.1005	0.006	0.0000	0.0000
2024/12/24	2033	06/02/2025	124.94 Call	Bond Future	4168.4000	4.1684	4160.5200	4.1605	0.189	0.0000	0.0000
2024/12/24	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/24	2033	08/05/2025		Bond Future	130.2258	130.2258	130.2181	130.2181	0.006	0.0000	0.0000
2024/12/24	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/24	2033	08/05/2025	130.62 Put	Bond Future	394.2200	0.3942	401.8700	0.4019	1.941	0.0000	0.0000
2024/12/24	2033	07/08/2025		Bond Future	132.8366	132.8366	132.8292	132.8292	0.006	0.0000	0.0000
2024/12/24	2033	07/08/2025	128.65 Call	Bond Future	4186.5600	4.1866	4179.2300	4.1792	0.175	0.0000	0.0000
2024/12/24	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/24	2033	06/11/2025		Bond Future	133.9014	133.9014	133.8944	133.8944	0.005	0.0000	0.0000
2024/12/24	2033	06/11/2025	133.14 Call	Bond Future	761.4200	0.7614	754.4100	0.7544	0.921	0.0000	0.0000
2024/12/24	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/24	2033	05/02/2026		Bond Future	136.4757	136.4757	136.4691	136.4691	0.005	0.0000	0.0000
2024/12/24	2033	05/02/2026	132.88 Call	Bond Future	3595.6900	3.5957	3589.0900	3.5891	0.184	0.0000	0.0000
2024/12/24	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/24	2037	06/02/2025		Bond Future	10.8483	84.7176	10.7710	85.1739	0.713	0.0000	0.0000
2024/12/24	2037	06/02/2025	12.76 Call	Bond Future	10259.8800	10.2599	10714.9400	10.7149	4.435	0.0000	0.0000
2024/12/24	2037	06/02/2025	12.76 Put	Bond Future	2.9700	0.0030	1.7800	0.0018	40.067	0.0000	0.0000
2024/12/24	2037	08/05/2025	12.55 Put	Bond Future	231.4500	0.2315	194.9000	0.1949	15.792	0.0000	0.0000
2024/12/24	2037	08/05/2025	12.55 Call	Bond Future	8807.3000	8.8073	9236.4500	9.2365	4.873	0.0000	0.0000
2024/12/24	2037	08/05/2025	13.30 Put	Bond Future	65.8700	0.0659	53.8900	0.0539	18.187	0.0000	0.0000
2024/12/24	2037	08/05/2025	13.30 Call	Bond Future	12232.3800	12.2324	12686.1000	12.6861	3.709	0.0000	0.0000
2024/12/24	2037	08/05/2025		Bond Future	10.9481	86.4191	10.8677	86.8848	0.734	0.0000	0.0000
2024/12/24	2037	08/05/2025	12.25 Call	Bond Future	7424.4900	7.4245	7836.5700	7.8366	5.550	0.0000	0.0000
2024/12/24	2037	08/05/2025	12.25 Put	Bond Future	357.1300	0.3571	303.5100	0.3035	15.014	0.0000	0.0000
2024/12/24	2037	08/05/2025	13.35 Put	Bond Future	59.2900	0.0593	48.3700	0.0484	18.418	0.0000	0.0000
2024/12/24	2037	08/05/2025	13.35 Call	Bond Future	12456.3600	12.4564	12911.1400	12.9111	3.651	0.0000	0.0000
2024/12/24	2037	07/08/2025	13.01 Put	Bond Future	434.0100	0.4340	385.4600	0.3855	11.186	0.0000	0.0000
2024/12/24	2037	07/08/2025		Bond Future	11.0581	83.8698	10.9745	84.3450	0.756	0.0000	0.0000
2024/12/24	2037	07/08/2025	13.01 Call	Bond Future	10531.2200	10.5312	10957.9200	10.9579	4.052	0.0000	0.0000
2024/12/24	2037	07/08/2025	12.17 Call	Bond Future	6963.9000	6.9639	7339.7400	7.3397	5.397	0.0000	0.0000
2024/12/24	2037	07/08/2025	12.17 Put	Bond Future	988.1000	0.9881	888.6900	0.8887	10.061	0.0000	0.0000
2024/12/24	2037	07/08/2025	11.42 Call	Bond Future	4045.4700	4.0455	4342.0800	4.3421	7.332	0.0000	0.0000
2024/12/24	2037	07/08/2025	11.42 Put	Bond Future	2031.7500	2.0318	1853.1100	1.8531	8.792	0.0000	0.0000
2024/12/24	2037	07/08/2025	10.55 Put	Bond Future	4464.8400	4.4648	4155.9900	4.1560	6.917	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	
2024/12/24	2037	07/08/2025	10.55 Call	Bond Future	1518.4000	1.5184	1684.8000	1.6848	10.959	0.0000	0.0000
2024/12/24	2037	07/08/2025	10.64 Put	Bond Future	4133.6900	4.1337	3839.0100	3.8390	7.129	0.0000	0.0000
2024/12/24	2037	07/08/2025	10.64 Call	Bond Future	1719.5200	1.7195	1900.0900	1.9001	10.501	0.0000	0.0000
2024/12/24	2037	07/08/2025	11.82 Call	Bond Future	5548.6900	5.5487	5892.0900	5.8921	6.189	0.0000	0.0000
2024/12/24	2037	07/08/2025	11.82 Put	Bond Future	1387.3100	1.3873	1255.4600	1.2555	9.504	0.0000	0.0000
2024/12/24	2037	07/08/2025	11.07 Call	Bond Future	2883.3000	2.8833	3130.7600	3.1308	8.583	0.0000	0.0000
2024/12/24	2037	07/08/2025	11.07 Put	Bond Future	2816.1500	2.8162	2588.3600	2.5884	8.089	0.0000	0.0000
2024/12/24	2037	07/08/2025	10.34 Put	Bond Future	5321.4300	5.3214	4980.6500	4.9807	6.404	0.0000	0.0000
2024/12/24	2037	07/08/2025	10.34 Call	Bond Future	1115.1500	1.1152	1249.6200	1.2496	12.058	0.0000	0.0000
2024/12/24	2037	06/11/2025		Bond Future	11.1732	85.4895	11.0863	85.9743	0.778	0.0000	0.0000
2024/12/24	2037	06/11/2025	11.63 Call	Bond Future	4935.9200	4.9359	5240.8100	5.2408	6.177	0.0000	0.0000
2024/12/24	2037	06/11/2025	11.63 Put	Bond Future	2453.1000	2.4531	2273.1700	2.2732	7.335	0.0000	0.0000
2024/12/24	2037	05/02/2026		Bond Future	11.3029	82.8519	11.2123	83.3464	0.802	0.0000	0.0000
2024/12/24	2037	05/02/2026	11.20 Call	Bond Future	3752.5000	3.7525	4000.6200	4.0006	6.612	0.0000	0.0000
2024/12/24	2037	05/02/2026	11.20 Put	Bond Future	4314.2400	4.3142	4067.9400	4.0679	5.709	0.0000	0.0000
2024/12/24	2038	06/02/2025		Bond Future	139.7307	139.7307	139.8733	139.8733	0.102	0.0000	0.0000
2024/12/24	2038	06/02/2025	135.23 Call	Bond Future	4500.7300	4.5007	4643.2500	4.6433	3.167	0.0000	0.0000
2024/12/24	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/24	2038	08/05/2025		Bond Future	142.5718	142.5718	142.7177	142.7177	0.102	0.0000	0.0000
2024/12/24	2038	08/05/2025	139.68 Call	Bond Future	2891.7700	2.8918	3037.7000	3.0377	5.046	0.0000	0.0000
2024/12/24	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/24	2038	07/08/2025		Bond Future	143.3027	143.3027	143.4521	143.4521	0.104	0.0000	0.0000
2024/12/24	2038	07/08/2025	139.56 Call	Bond Future	3742.7400	3.7427	3892.1400	3.8921	3.992	0.0000	0.0000
2024/12/24	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/24	2038	06/11/2025		Bond Future	146.1079	146.1079	146.2609	146.2609	0.105	0.0000	0.0000
2024/12/24	2038	06/11/2025	143.88 Call	Bond Future	2227.9200	2.2279	2380.9200	2.3809	6.867	0.0000	0.0000
2024/12/24	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/24	2038	05/02/2026		Bond Future	146.7518	146.7518	146.9076	146.9076	0.106	0.0000	0.0000
2024/12/24	2038	05/02/2026	143.20 Call	Bond Future	3551.8200	3.5518	3707.6100	3.7076	4.386	0.0000	0.0000
2024/12/24	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/24	2040	06/02/2025	11.00 Put	Bond Future	1809.0100	1.8090	1490.4500	1.4905	17.610	0.0000	0.0000
2024/12/24	2040	06/02/2025	11.00 Call	Bond Future	849.2300	0.8492	1056.4600	1.0565	24.402	0.0000	0.0000
2024/12/24	2040	06/02/2025	11.70 Call	Bond Future	3684.6800	3.6847	4128.5800	4.1286	12.047	0.0000	0.0000
2024/12/24	2040	06/02/2025	11.70 Put	Bond Future	295.7800	0.2958	213.8900	0.2139	27.686	0.0000	0.0000
2024/12/24	2040	06/02/2025	12.20 Call	Bond Future	6353.6400	6.3536	6858.9200	6.8589	7.953	0.0000	0.0000
2024/12/24	2040	06/02/2025	12.20 Put	Bond Future	60.5000	0.0605	39.9900	0.0400	33.901	0.0000	0.0000
2024/12/24	2040	06/02/2025		Bond Future	11.1498	84.7850	11.0674	85.3108	0.739	0.0000	0.0000
2024/12/24	2040	06/02/2025	12.95 Call	Bond Future	10364.0000	10.3640	10887.9800	10.8880	5.056	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	
2024/12/24	2040	06/02/2025	12.95 Put	Bond Future	4.3500	0.0044	2.5400	0.0025	41.609	0.0000	0.0000
2024/12/24	2040	08/05/2025		Bond Future	11.2519	86.4879	11.1664	87.0246	0.760	0.0000	0.0000
2024/12/24	2040	08/05/2025	12.63 Call	Bond Future	8350.9300	8.3509	8830.3600	8.8304	5.741	0.0000	0.0000
2024/12/24	2040	08/05/2025	12.63 Put	Bond Future	362.6100	0.3626	305.3400	0.3053	15.794	0.0000	0.0000
2024/12/24	2040	08/05/2025	12.75 Put	Bond Future	306.6400	0.3066	257.2600	0.2573	16.104	0.0000	0.0000
2024/12/24	2040	08/05/2025	12.75 Call	Bond Future	8935.2400	8.9352	9422.5600	9.4226	5.454	0.0000	0.0000
2024/12/24	2040	08/05/2025	13.50 Put	Bond Future	94.6100	0.0946	77.2100	0.0772	18.391	0.0000	0.0000
2024/12/24	2040	08/05/2025	13.50 Call	Bond Future	12542.7200	12.5427	13062.0200	13.0620	4.140	0.0000	0.0000
2024/12/24	2040	08/05/2025	13.43 Put	Bond Future	108.5800	0.1086	88.9700	0.0890	18.060	0.0000	0.0000
2024/12/24	2040	08/05/2025	13.43 Call	Bond Future	12213.0500	12.2131	12730.1400	12.7301	4.234	0.0000	0.0000
2024/12/24	2040	07/08/2025		Bond Future	11.3637	83.6892	11.2749	84.2367	0.781	0.0000	0.0000
2024/12/24	2040	07/08/2025	13.29 Call	Bond Future	11133.3700	11.1334	11625.2600	11.6253	4.418	0.0000	0.0000
2024/12/24	2040	07/08/2025	13.29 Put	Bond Future	466.4500	0.4665	410.7600	0.4108	11.939	0.0000	0.0000
2024/12/24	2040	06/11/2025		Bond Future	11.4795	85.3052	11.3874	85.8638	0.803	0.0000	0.0000
2024/12/24	2040	06/11/2025	11.84 Call	Bond Future	5028.9400	5.0289	5369.4100	5.3694	6.770	0.0000	0.0000
2024/12/24	2040	06/11/2025	11.84 Put	Bond Future	2897.3200	2.8973	2679.1900	2.6792	7.529	0.0000	0.0000
2024/12/24	2040	05/02/2026		Bond Future	11.6089	82.4133	11.5130	82.9829	0.826	0.0000	0.0000
2024/12/24	2040	05/02/2026	11.49 Call	Bond Future	3987.3300	3.9873	4272.9100	4.2729	7.162	0.0000	0.0000
2024/12/24	2040	05/02/2026	11.49 Put	Bond Future	4694.4600	4.6945	4410.4500	4.4105	6.050	0.0000	0.0000
2024/12/24	2044	06/02/2025	11.50 Call	Bond Future	2259.8800	2.2599	2576.8700	2.5769	14.027	0.0000	0.0000
2024/12/24	2044	06/02/2025	11.50 Put	Bond Future	768.5900	0.7686	612.0600	0.6121	20.366	0.0000	0.0000
2024/12/24	2044	06/02/2025	11.15 Put	Bond Future	1762.8200	1.7628	1484.6800	1.4847	15.778	0.0000	0.0000
2024/12/24	2044	06/02/2025	11.15 Call	Bond Future	984.5300	0.9845	1179.9100	1.1799	19.845	0.0000	0.0000
2024/12/24	2044	06/02/2025	10.65 Put	Bond Future	4347.3400	4.3473	3919.3000	3.9193	9.846	0.0000	0.0000
2024/12/24	2044	06/02/2025	10.65 Call	Bond Future	140.4900	0.1405	185.9700	0.1860	32.372	0.0000	0.0000
2024/12/24	2044	06/02/2025	13.75 Call	Bond Future	13892.3400	13.8923	14365.7400	14.3657	3.408	0.0000	0.0000
2024/12/24	2044	06/02/2025	13.75 Put	Bond Future	0.2600	0.0003	0.1400	0.0001	46.154	0.0000	0.0000
2024/12/24	2044	06/02/2025	12.50 Put	Bond Future	38.2600	0.0383	26.0100	0.0260	32.018	0.0000	0.0000
2024/12/24	2044	06/02/2025	12.50 Call	Bond Future	7476.6700	7.4767	7937.9400	7.9379	6.169	0.0000	0.0000
2024/12/24	2044	06/02/2025	12.00 Put	Bond Future	187.6800	0.1877	137.8200	0.1378	26.566	0.0000	0.0000
2024/12/24	2044	06/02/2025	12.00 Call	Bond Future	4747.6900	4.7477	5171.3500	5.1714	8.923	0.0000	0.0000
2024/12/24	2044	06/02/2025		Bond Future	11.2682	80.7044	11.1961	81.1779	0.640	0.0000	0.0000
2024/12/24	2044	06/02/2025	13.02 Call	Bond Future	10251.9300	10.2519	10723.0000	10.7230	4.595	0.0000	0.0000
2024/12/24	2044	06/02/2025	13.02 Put	Bond Future	6.6400	0.0066	4.1900	0.0042	36.898	0.0000	0.0000
2024/12/24	2044	08/05/2025		Bond Future	11.3661	82.3253	11.2914	82.8086	0.658	0.0000	0.0000
2024/12/24	2044	08/05/2025	12.72 Call	Bond Future	8373.5800	8.3736	8803.8000	8.8038	5.138	0.0000	0.0000
2024/12/24	2044	08/05/2025	12.72 Put	Bond Future	373.1000	0.3731	320.0300	0.3200	14.224	0.0000	0.0000
2024/12/24	2044	08/05/2025	Call	Bond Future	2.2000	0.0022	2.9000	0.0029	31.818	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	
2024/12/24	2044	08/05/2025	Put	Bond Future	17676.9000	17.6769	17194.3100	17.1943	2.730	0.0000	0.0000
2024/12/24	2044	08/05/2025	12.40 Call	Bond Future	6814.2500	6.8143	7219.4400	7.2194	5.946	0.0000	0.0000
2024/12/24	2044	08/05/2025	12.40 Put	Bond Future	582.9700	0.5830	504.8700	0.5049	13.397	0.0000	0.0000
2024/12/24	2044	08/05/2025	11.65 Call	Bond Future	3417.8200	3.4178	3721.3700	3.7214	8.881	0.0000	0.0000
2024/12/24	2044	08/05/2025	11.65 Put	Bond Future	1624.1200	1.6241	1444.3800	1.4444	11.067	0.0000	0.0000
2024/12/24	2044	08/05/2025	10.92 Put	Bond Future	4044.7700	4.0448	3712.8400	3.7128	8.206	0.0000	0.0000
2024/12/24	2044	08/05/2025	10.92 Call	Bond Future	1089.1300	1.0891	1240.4900	1.2405	13.897	0.0000	0.0000
2024/12/24	2044	07/08/2025		Bond Future	11.4728	79.5695	11.3953	80.0626	0.676	0.0000	0.0000
2024/12/24	2044	07/08/2025	13.34 Call	Bond Future	11071.3600	11.0714	11508.8900	11.5089	3.952	0.0000	0.0000
2024/12/24	2044	07/08/2025	13.34 Put	Bond Future	539.8600	0.5399	484.3000	0.4843	10.292	0.0000	0.0000
2024/12/24	2044	06/11/2025		Bond Future	11.5827	81.1059	11.5024	81.6089	0.694	0.0000	0.0000
2024/12/24	2044	06/11/2025	11.88 Call	Bond Future	4986.7600	4.9868	5285.2300	5.2852	5.985	0.0000	0.0000
2024/12/24	2044	06/11/2025	11.88 Put	Bond Future	3169.6400	3.1696	2965.1000	2.9651	6.453	0.0000	0.0000
2024/12/24	2044	05/02/2026		Bond Future	11.7047	78.2595	11.6213	78.7724	0.713	0.0000	0.0000
2024/12/24	2044	05/02/2026	11.56 Call	Bond Future	4071.6200	4.0716	4325.7600	4.3258	6.242	0.0000	0.0000
2024/12/24	2044	05/02/2026	11.56 Put	Bond Future	4964.8400	4.9648	4706.0300	4.7060	5.213	0.0000	0.0000
2024/12/24	2046	06/02/2025		Bond Future	121.6756	121.6756	122.5794	122.5794	0.743	0.0000	0.0000
2024/12/24	2046	06/02/2025	114.01 Call	Bond Future	7665.5900	7.6656	8569.4200	8.5694	11.791	0.0000	0.0000
2024/12/24	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/24	2046	08/05/2025		Bond Future	121.9359	121.9359	122.8587	122.8587	0.757	0.0000	0.0000
2024/12/24	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	888.6700	0.8887	100.000	0.0000	0.0000
2024/12/24	2046	08/05/2025	121.97 Put	Bond Future	34.0800	0.0341	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/12/24	2046	07/08/2025		Bond Future	124.3802	124.3802	125.3218	125.3218	0.757	0.0000	0.0000
2024/12/24	2046	07/08/2025	118.69 Call	Bond Future	5690.1500	5.6902	6631.8200	6.6318	16.549	0.0000	0.0000
2024/12/24	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/24	2046	06/11/2025		Bond Future	124.5583	124.5583	125.5185	125.5185	0.771	0.0000	0.0000
2024/12/24	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	108.5200	0.1085	100.000	0.0000	0.0000
2024/12/24	2046	06/11/2025	125.41 Put	Bond Future	851.7400	0.8517	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/12/24	2046	05/02/2026		Bond Future	126.9512	126.9512	127.9306	127.9306	0.771	0.0000	0.0000
2024/12/24	2046	05/02/2026	121.65 Call	Bond Future	5301.2200	5.3012	6280.6400	6.2806	18.475	0.0000	0.0000
2024/12/24	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/24	2050	06/02/2025		Bond Future	121.0228	121.0228	122.0432	122.0432	0.843	0.0000	0.0000
2024/12/24	2050	06/02/2025	115.60 Call	Bond Future	5422.7700	5.4228	6443.1500	6.4432	18.817	0.0000	0.0000
2024/12/24	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/24	2050	08/05/2025		Bond Future	123.4838	123.4838	124.5251	124.5251	0.843	0.0000	0.0000
2024/12/24	2050	08/05/2025	121.16 Call	Bond Future	2323.7500	2.3238	3365.1000	3.3651	44.813	0.0000	0.0000
2024/12/24	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/24	2050	07/08/2025		Bond Future	123.5902	123.5902	124.6530	124.6530	0.860	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	
2024/12/24	2050	07/08/2025	119.89 Call	Bond Future	3700.2000	3.7002	4763.0400	4.7630	28.724	0.0000	0.0000
2024/12/24	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/24	2050	06/11/2025		Bond Future	126.0095	126.0095	127.0937	127.0937	0.860	0.0000	0.0000
2024/12/24	2050	06/11/2025	124.42 Call	Bond Future	1589.4700	1.5895	2673.7400	2.6737	68.216	0.0000	0.0000
2024/12/24	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/24	2050	05/02/2026		Bond Future	126.0188	126.0188	127.1236	127.1236	0.877	0.0000	0.0000
2024/12/24	2050	05/02/2026	122.82 Call	Bond Future	3198.8200	3.1988	4303.5600	4.3036	34.536	0.0000	0.0000
2024/12/24	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/24	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/24	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/24	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/24	AL37	06/02/2025		Index Future	1071.7920	1071.7920	1074.7680	1074.7680	0.278	0.0000	0.0000
2024/12/24	AL37	08/05/2025		Index Future	1093.3170	1093.3170	1096.3560	1096.3560	0.278	0.0000	0.0000
2024/12/24	AL37	07/08/2025		Index Future	1114.9750	1114.9750	1118.0780	1118.0780	0.278	0.0000	0.0000
2024/12/24	AL37	06/11/2025		Index Future	1136.5570	1136.5570	1139.7250	1139.7250	0.279	0.0000	0.0000
2024/12/24	AL37	05/02/2026		Index Future	1158.1680	1158.1680	1161.4000	1161.4000	0.279	0.0000	0.0000
2024/12/24	AL7T	06/02/2025		Index Future	1288.7270	1288.7270	1293.8040	1293.8040	0.394	0.0000	0.0000
2024/12/24	AL7T	08/05/2025		Index Future	1314.6090	1314.6090	1319.7920	1319.7920	0.394	0.0000	0.0000
2024/12/24	AL7T	07/08/2025		Index Future	1340.6500	1340.6500	1345.9400	1345.9400	0.395	0.0000	0.0000
2024/12/24	AL7T	06/11/2025		Index Future	1366.6010	1366.6010	1371.9990	1371.9990	0.395	0.0000	0.0000
2024/12/24	AL7T	05/02/2026		Index Future	1392.5860	1392.5860	1398.0920	1398.0920	0.395	0.0000	0.0000
2024/12/24	ALBI	06/02/2025		Index Future	1107.4820	1107.4820	1111.8760	1111.8760	0.397	0.0000	0.0000
2024/12/24	ALBI	08/05/2025		Index Future	1129.7240	1129.7240	1134.2100	1134.2100	0.397	0.0000	0.0000
2024/12/24	ALBI	07/08/2025		Index Future	1152.1030	1152.1030	1156.6810	1156.6810	0.397	0.0000	0.0000
2024/12/24	ALBI	06/11/2025		Index Future	1174.4040	1174.4040	1179.0760	1179.0760	0.398	0.0000	0.0000
2024/12/24	ALBI	05/02/2026		Index Future	1196.7350	1196.7350	1201.5000	1201.5000	0.398	0.0000	0.0000
2024/12/24	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/24	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/24	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/24	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/24	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/24	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
2024/12/24	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/12/24	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/24	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/24	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/24	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/24	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/24	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/24	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.0000	0.0000
2024/12/24	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/24	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/24	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/24	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/24	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/24	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/12/24	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/24	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/24	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/24	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/24	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/24	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/24	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/24	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/24	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/24	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/24	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/24	ES33	06/02/2025		Bond Future	11.1118	83.4085	11.0390	83.7530	0.655	0.0000
2024/12/24	ES33	06/02/2025	13.34 Call	Bond Future	9676.8900	9.6769	10021.4200	10.0214	3.560	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
2024/12/24	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/12/24	ES33	08/05/2025		Bond Future	11.2332	81.3048	11.1571	81.6566	0.677	0.0000
2024/12/24	ES33	08/05/2025	12.73 Call	Bond Future	6532.7800	6.5328	6884.5700	6.8846	5.385	0.0000
2024/12/24	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/24	ES33	07/08/2025		Bond Future	11.3655	82.9340	11.2859	83.2931	0.700	0.0000
2024/12/24	ES33	07/08/2025	13.56 Call	Bond Future	9129.3600	9.1294	9488.4800	9.4885	3.934	0.0000
2024/12/24	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/24	ES33	06/11/2025		Bond Future	11.5202	80.7592	11.4367	81.1258	0.724	0.0000
2024/12/24	ES33	06/11/2025	12.01 Call	Bond Future	2108.9800	2.1090	2475.5300	2.4755	17.380	0.0000
2024/12/24	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/24	ES33	05/02/2026		Bond Future	11.6971	82.3077	11.6095	82.6816	0.749	0.0000
2024/12/24	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/24	ES33	05/02/2026	11.49 Put	Bond Future	887.7500	0.8878	513.8500	0.5139	42.118	0.0000
2024/12/24	ES42	06/02/2025		Bond Future	11.5988	79.6419	11.5214	80.1113	0.667	0.0000
2024/12/24	ES42	06/02/2025	13.71 Call	Bond Future	11248.4200	11.2484	11717.8300	11.7178	4.173	0.0000
2024/12/24	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/24	ES42	08/05/2025		Bond Future	11.7072	76.9942	11.6269	77.4734	0.686	0.0000
2024/12/24	ES42	08/05/2025	13.25 Call	Bond Future	8363.2600	8.3633	8842.4800	8.8425	5.730	0.0000
2024/12/24	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/24	ES42	07/08/2025		Bond Future	11.8206	78.5361	11.7374	79.0252	0.705	0.0000
2024/12/24	ES42	07/08/2025	13.79 Call	Bond Future	10263.9700	10.2640	10753.0700	10.7531	4.765	0.0000
2024/12/24	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/24	ES42	06/11/2025		Bond Future	11.9477	75.8063	11.8611	76.3053	0.724	0.0000
2024/12/24	ES42	06/11/2025	12.39 Call	Bond Future	2472.3900	2.4724	2971.4300	2.9714	20.185	0.0000
2024/12/24	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/24	ES42	05/02/2026		Bond Future	12.0852	77.2574	11.9952	77.7663	0.744	0.0000
2024/12/24	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/24	ES42	05/02/2026	11.85 Put	Bond Future	1342.3700	1.3424	833.4300	0.8334	37.914	0.0000
2024/12/24	GOVI	06/02/2025		GOVI	1090.5850	1090.5850	1094.8620	1094.8620	0.392	0.0000
2024/12/24	GOVI	06/02/2025	972.00 Call	GOVI	1185850.0000	118.5850	1228620.0000	122.8620	3.607	0.0000
2024/12/24	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/24	GOVI	08/05/2025		GOVI	1112.4880	1112.4880	1116.8540	1116.8540	0.392	0.0000
2024/12/24	GOVI	08/05/2025	1,022.00 Call	GOVI	904880.0000	90.4880	948540.0000	94.8540	4.825	0.0000
2024/12/24	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/24	GOVI	07/08/2025		GOVI	1134.5250	1134.5250	1138.9820	1138.9820	0.393	0.0000
2024/12/24	GOVI	07/08/2025	1,011.00 Call	GOVI	1235250.0000	123.5250	1279820.0000	127.9820	3.608	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/12/24	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/24	GOVI	06/11/2025		GOVI	1156.4860	1156.4860	1161.0340	0.393	0.0000	0.0000
2024/12/24	GOVI	06/11/2025	1,112. Call 00	GOVI	444860.0000	44.4860	490340.0000	49.0340	10.223	0.0000
2024/12/24	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/24	GOVI	05/02/2026		GOVI	1178.4760	1178.4760	1183.1140	1183.1140	0.394	0.0000
2024/12/24	GOVI	05/02/2026	1,150. Call 00	GOVI	284760.0000	28.4760	331140.0000	33.1140	16.287	0.0000
2024/12/24	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/24	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2024/12/24	IGOV	06/02/2025		Index Future	375.5350	375.5350	377.6220	377.6220	0.556	0.0000
2024/12/24	IGOV	08/05/2025		Index Future	383.1680	383.1680	385.3000	385.3000	0.556	0.0000
2024/12/24	IGOV	07/08/2025		Index Future	390.8490	390.8490	393.0240	393.0240	0.556	0.0000
2024/12/24	IGOV	06/11/2025		Index Future	398.5020	398.5020	400.7220	400.7220	0.557	0.0000
2024/12/24	IGOV	05/02/2026		Index Future	406.1660	406.1660	408.4300	408.4300	0.557	0.0000
2024/12/24	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2024/12/24	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2024/12/24	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2024/12/24	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2024/12/24	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2024/12/24	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2024/12/24	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2024/12/24	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2024/12/24	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2024/12/24	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2024/12/24	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2024/12/24	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2024/12/24	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2024/12/24	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	8.3570	8.3570	91.6430	0.000	0.0000
2024/12/24	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000
2024/12/24	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000
2024/12/24	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000
2024/12/24	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000
2024/12/24	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	
2024/12/24	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/12/24	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/12/24	R033	06/02/2025		Bond Future	10.0343	103.4701	9.9669	103.8390	0.671	0.0000	0.0000
2024/12/24	R033	06/02/2025	10.33 Call	Bond Future	2168.6500	2.1687	2426.1600	2.4262	11.874	0.0000	0.0000
2024/12/24	R033	06/02/2025	10.33 Put	Bond Future	569.0900	0.5691	457.6600	0.4577	19.580	0.0000	0.0000
2024/12/24	R033	08/05/2025		Bond Future	10.1222	100.4999	10.0516	100.8765	0.697	0.0000	0.0000
2024/12/24	R033	08/05/2025	10.33 Call	Bond Future	2532.4500	2.5325	2756.8400	2.7568	8.861	0.0000	0.0000
2024/12/24	R033	08/05/2025	10.33 Put	Bond Future	1434.5000	1.4345	1282.2100	1.2822	10.616	0.0000	0.0000
2024/12/24	R033	07/08/2025		Bond Future	10.2200	102.4897	10.1459	102.8743	0.725	0.0000	0.0000
2024/12/24	R033	07/08/2025	10.33 Call	Bond Future	2810.1200	2.8101	3019.9700	3.0200	7.468	0.0000	0.0000
2024/12/24	R033	07/08/2025	10.33 Put	Bond Future	2243.0000	2.2430	2068.3300	2.0683	7.787	0.0000	0.0000
2024/12/24	R033	06/11/2025		Bond Future	10.3359	99.4257	10.2580	99.8181	0.754	0.0000	0.0000
2024/12/24	R033	06/11/2025	10.33 Call	Bond Future	3022.2700	3.0223	3223.1000	3.2231	6.645	0.0000	0.0000
2024/12/24	R033	06/11/2025	10.33 Put	Bond Future	3052.0200	3.0520	2860.4300	2.8604	6.277	0.0000	0.0000
2024/12/24	R033	05/02/2026		Bond Future	10.4695	101.3095	10.3875	101.7098	0.783	0.0000	0.0000
2024/12/24	R033	05/02/2026	10.49 Call	Bond Future	3488.8900	3.4889	3697.1500	3.6972	5.969	0.0000	0.0000
2024/12/24	R033	05/02/2026	10.49 Put	Bond Future	3389.1200	3.3891	3197.1100	3.1971	5.665	0.0000	0.0000
2024/12/24	R035	06/02/2025	10.10 Put	Bond Future	2254.3400	2.2543	1946.7700	1.9468	13.643	0.0000	0.0000
2024/12/24	R035	06/02/2025	10.10 Call	Bond Future	437.2800	0.4373	546.4600	0.5465	24.968	0.0000	0.0000
2024/12/24	R035	06/02/2025	11.10 Call	Bond Future	4005.4400	4.0054	4376.3600	4.3764	9.260	0.0000	0.0000
2024/12/24	R035	06/02/2025	11.10 Put	Bond Future	169.0800	0.1691	123.2500	0.1233	27.106	0.0000	0.0000
2024/12/24	R035	06/02/2025	11.30 Call	Bond Future	4998.3800	4.9984	5389.0800	5.3891	7.817	0.0000	0.0000
2024/12/24	R035	06/02/2025	11.30 Put	Bond Future	88.0800	0.0881	62.0300	0.0620	29.575	0.0000	0.0000
2024/12/24	R035	06/02/2025	10.65 Call	Bond Future	1987.4100	1.9874	2269.8300	2.2698	14.210	0.0000	0.0000
2024/12/24	R035	06/02/2025	10.65 Put	Bond Future	635.3500	0.6354	501.0200	0.5010	21.143	0.0000	0.0000
2024/12/24	R035	06/02/2025	10.34 Put	Bond Future	1368.8800	1.3689	1138.2300	1.1382	16.850	0.0000	0.0000
2024/12/24	R035	06/02/2025	10.34 Call	Bond Future	953.1100	0.9531	1139.2100	1.1392	19.526	0.0000	0.0000
2024/12/24	R035	06/02/2025	10.26 Put	Bond Future	1631.7800	1.6318	1374.5700	1.3746	15.763	0.0000	0.0000
2024/12/24	R035	06/02/2025	10.26 Call	Bond Future	752.1200	0.7521	911.6600	0.9117	21.212	0.0000	0.0000
2024/12/24	R035	06/02/2025		Bond Future	10.4122	94.5725	10.3398	94.9893	0.695	0.0000	0.0000
2024/12/24	R035	06/02/2025	12.41 Call	Bond Future	10552.9400	10.5529	10969.0700	10.9691	3.943	0.0000	0.0000
2024/12/24	R035	06/02/2025	12.41 Put	Bond Future	1.5100	0.0015	0.8900	0.0009	41.060	0.0000	0.0000
2024/12/24	R035	08/05/2025		Bond Future	10.4994	91.9620	10.4241	92.3874	0.718	0.0000	0.0000
2024/12/24	R035	08/05/2025	11.78 Call	Bond Future	7183.9900	7.1840	7559.4600	7.5595	5.226	0.0000	0.0000
2024/12/24	R035	08/05/2025	11.78 Put	Bond Future	349.1000	0.3491	299.1400	0.2991	14.311	0.0000	0.0000
2024/12/24	R035	08/05/2025	13.35 Call	Bond Future	14302.5300	14.3025	14724.3000	14.7243	2.949	0.0000	0.0000
2024/12/24	R035	08/05/2025	13.35 Put	Bond Future	18.3000	0.0183	14.6400	0.0146	20.000	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	
2024/12/24	R035	08/05/2025	12.70 Call	Bond Future	11395.6200	11.3956	11807.5400	11.8075	3.615	0.0000	0.0000
2024/12/24	R035	08/05/2025	12.70 Put	Bond Future	79.5900	0.0796	66.0800	0.0661	16.974	0.0000	0.0000
2024/12/24	R035	08/05/2025	11.46 Put	Bond Future	557.2100	0.5572	482.6200	0.4826	13.386	0.0000	0.0000
2024/12/24	R035	08/05/2025	11.46 Call	Bond Future	5751.8600	5.7519	6102.7000	6.1027	6.100	0.0000	0.0000
2024/12/24	R035	08/05/2025	11.70 Call	Bond Future	6821.5700	6.8216	7191.6800	7.1917	5.426	0.0000	0.0000
2024/12/24	R035	08/05/2025	11.70 Put	Bond Future	392.6700	0.3927	337.3500	0.3374	14.088	0.0000	0.0000
2024/12/24	R035	08/05/2025	10.95 Call	Bond Future	3629.8100	3.6298	3921.1900	3.9212	8.027	0.0000	0.0000
2024/12/24	R035	08/05/2025	10.95 Put	Bond Future	1141.2000	1.1412	1007.1500	1.0072	11.746	0.0000	0.0000
2024/12/24	R035	08/05/2025	10.44 Put	Bond Future	2224.5500	2.2246	2004.9700	2.0050	9.871	0.0000	0.0000
2024/12/24	R035	08/05/2025	10.44 Call	Bond Future	1889.2900	1.8893	2095.1400	2.0951	10.896	0.0000	0.0000
2024/12/24	R035	07/08/2025		Bond Future	10.5963	93.7834	10.5177	94.2175	0.742	0.0000	0.0000
2024/12/24	R035	07/08/2025	12.65 Call	Bond Future	10758.2600	10.7583	11153.8200	11.1538	3.677	0.0000	0.0000
2024/12/24	R035	07/08/2025	12.65 Put	Bond Future	346.6300	0.3466	308.0200	0.3080	11.139	0.0000	0.0000
2024/12/24	R035	06/11/2025		Bond Future	10.7113	91.0896	10.6292	91.5326	0.766	0.0000	0.0000
2024/12/24	R035	06/11/2025	11.20 Call	Bond Future	4850.0600	4.8501	5131.2400	5.1312	5.797	0.0000	0.0000
2024/12/24	R035	06/11/2025	11.20 Put	Bond Future	2271.4500	2.2715	2109.6500	2.1097	7.123	0.0000	0.0000
2024/12/24	R035	05/02/2026		Bond Future	10.8428	92.8168	10.7570	93.2685	0.792	0.0000	0.0000
2024/12/24	R035	05/02/2026	10.79 Call	Bond Future	3682.1800	3.6822	3911.6900	3.9117	6.233	0.0000	0.0000
2024/12/24	R035	05/02/2026	10.79 Put	Bond Future	3959.9500	3.9600	3737.6900	3.7377	5.613	0.0000	0.0000
2024/12/24	R038	06/02/2025		Bond Future	10.9313	103.5874	10.8539	104.1216	0.709	0.0000	0.0000
2024/12/24	R038	06/02/2025	11.24 Call	Bond Future	2725.6500	2.7257	3112.1200	3.1121	14.179	0.0000	0.0000
2024/12/24	R038	06/02/2025	11.24 Put	Bond Future	637.7800	0.6378	490.1000	0.4901	23.155	0.0000	0.0000
2024/12/24	R038	08/05/2025		Bond Future	11.0331	100.1778	10.9526	100.7229	0.730	0.0000	0.0000
2024/12/24	R038	08/05/2025	11.24 Call	Bond Future	3306.1400	3.3061	3631.7800	3.6318	9.850	0.0000	0.0000
2024/12/24	R038	08/05/2025	11.24 Put	Bond Future	1925.8500	1.9259	1706.3800	1.7064	11.396	0.0000	0.0000
2024/12/24	R038	07/08/2025		Bond Future	11.1426	102.1612	11.0588	102.7175	0.752	0.0000	0.0000
2024/12/24	R038	07/08/2025	11.24 Call	Bond Future	3603.5700	3.6036	3908.1600	3.9082	8.452	0.0000	0.0000
2024/12/24	R038	07/08/2025	11.24 Put	Bond Future	2963.0100	2.9630	2711.3100	2.7113	8.495	0.0000	0.0000
2024/12/24	R038	06/11/2025		Bond Future	11.2663	98.6490	11.1790	99.2165	0.775	0.0000	0.0000
2024/12/24	R038	06/11/2025	11.24 Call	Bond Future	3957.8300	3.9578	4249.3700	4.2494	7.366	0.0000	0.0000
2024/12/24	R038	06/11/2025	11.24 Put	Bond Future	4128.2800	4.1283	3852.2600	3.8523	6.686	0.0000	0.0000
2024/12/24	R038	06/11/2025	12.33 Call	Bond Future	8357.4600	8.3575	8779.6300	8.7796	5.051	0.0000	0.0000
2024/12/24	R038	06/11/2025	12.33 Put	Bond Future	1815.4800	1.8155	1670.0900	1.6701	8.008	0.0000	0.0000
2024/12/24	R038	06/11/2025	10.98 Put	Bond Future	4995.2400	4.9952	4680.5700	4.6806	6.299	0.0000	0.0000
2024/12/24	R038	06/11/2025	10.98 Call	Bond Future	3116.8800	3.1169	3369.7700	3.3698	8.114	0.0000	0.0000
2024/12/24	R038	05/02/2026		Bond Future	11.4033	100.5174	11.3122	101.0961	0.799	0.0000	0.0000
2024/12/24	R038	05/02/2026	11.44 Call	Bond Future	4761.4100	4.7614	5068.7700	5.0688	6.455	0.0000	0.0000
2024/12/24	R038	05/02/2026	11.44 Put	Bond Future	4529.3000	4.5293	4257.9100	4.2579	5.992	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	
2024/12/24	R053	06/02/2025		Bond Future	11.2218	107.6753	11.1497	108.3107	0.643	0.0000	0.0000
2024/12/24	R053	06/02/2025	12.94 Call	Bond Future	13305.8100	13.3058	13937.2600	13.9373	4.746	0.0000	0.0000
2024/12/24	R053	06/02/2025	12.94 Put	Bond Future	10.7700	0.0108	6.8400	0.0068	36.490	0.0000	0.0000
2024/12/24	R053	08/05/2025		Bond Future	11.3126	103.9705	11.2379	104.6189	0.661	0.0000	0.0000
2024/12/24	R053	08/05/2025	12.64 Call	Bond Future	10973.1300	10.9731	11543.6000	11.5436	5.199	0.0000	0.0000
2024/12/24	R053	08/05/2025	12.64 Put	Bond Future	569.9000	0.5699	491.8900	0.4919	13.688	0.0000	0.0000
2024/12/24	R053	07/08/2025		Bond Future	11.4091	106.0288	11.3316	106.6905	0.679	0.0000	0.0000
2024/12/24	R053	07/08/2025	13.17 Call	Bond Future	14005.2400	14.0052	14584.2100	14.5842	4.134	0.0000	0.0000
2024/12/24	R053	07/08/2025	13.17 Put	Bond Future	810.5000	0.8105	727.7600	0.7278	10.209	0.0000	0.0000
2024/12/24	R053	06/11/2025		Bond Future	11.5163	102.2128	11.4359	102.8879	0.698	0.0000	0.0000
2024/12/24	R053	06/11/2025	11.76 Call	Bond Future	6240.5400	6.2405	6635.0300	6.6350	6.321	0.0000	0.0000
2024/12/24	R053	06/11/2025	11.76 Put	Bond Future	4241.9800	4.2420	3961.4400	3.9614	6.613	0.0000	0.0000
2024/12/24	R053	05/02/2026		Bond Future	11.6331	104.1485	11.5497	104.8367	0.718	0.0000	0.0000
2024/12/24	R053	05/02/2026	11.49 Call	Bond Future	5181.6800	5.1817	5521.6900	5.5217	6.562	0.0000	0.0000
2024/12/24	R053	05/02/2026	11.49 Put	Bond Future	6366.9600	6.3670	6018.7800	6.0188	5.469	0.0000	0.0000
2024/12/24	R186	06/02/2025		Bond Future	8.3044	105.1863	8.2614	105.2608	0.517	0.0000	0.0000
2024/12/24	R186	06/02/2025	9.03 Call	Bond Future	1256.7600	1.2568	1328.4700	1.3285	5.706	0.0000	0.0000
2024/12/24	R186	06/02/2025	9.03 Put	Bond Future	9.5400	0.0095	6.7600	0.0068	29.140	0.0000	0.0000
2024/12/24	R186	08/05/2025		Bond Future	8.3364	107.2995	8.2859	107.3758	0.606	0.0000	0.0000
2024/12/24	R186	08/05/2025	8.47 Call	Bond Future	478.0200	0.4780	522.8000	0.5228	9.368	0.0000	0.0000
2024/12/24	R186	08/05/2025	8.47 Put	Bond Future	276.6300	0.2766	245.1100	0.2451	11.394	0.0000	0.0000
2024/12/24	R186	07/08/2025	10.25 Call	Bond Future	2405.7500	2.4058	2477.1700	2.4772	2.969	0.0000	0.0000
2024/12/24	R186	07/08/2025	10.25 Put	Bond Future	65.7500	0.0658	58.9700	0.0590	10.312	0.0000	0.0000
2024/12/24	R186	07/08/2025	9.22 Put	Bond Future	189.1900	0.1892	171.1100	0.1711	9.557	0.0000	0.0000
2024/12/24	R186	07/08/2025	9.22 Call	Bond Future	1236.7700	1.2368	1296.8900	1.2969	4.861	0.0000	0.0000
2024/12/24	R186	07/08/2025		Bond Future	8.3985	104.1148	8.3377	104.1930	0.725	0.0000	0.0000
2024/12/24	R186	07/08/2025	9.68 Call	Bond Future	1744.6100	1.7446	1811.1700	1.8112	3.815	0.0000	0.0000
2024/12/24	R186	07/08/2025	9.68 Put	Bond Future	116.9600	0.1170	105.3200	0.1053	9.952	0.0000	0.0000
2024/12/24	R186	06/11/2025		Bond Future	8.5303	106.1272	8.4544	106.2073	0.890	0.0000	0.0000
2024/12/24	R186	06/11/2025	8.13 Call	Bond Future	282.3000	0.2823	311.4800	0.3115	10.337	0.0000	0.0000
2024/12/24	R186	06/11/2025	8.13 Put	Bond Future	706.0200	0.7060	655.0600	0.6551	7.218	0.0000	0.0000
2024/12/24	R186	05/02/2026		Bond Future	8.7938	102.8324	8.6941	102.9145	1.134	0.0000	0.0000
2024/12/24	R186	05/02/2026	8.43 Call	Bond Future	301.2700	0.3013	334.2600	0.3343	10.950	0.0000	0.0000
2024/12/24	R186	05/02/2026	8.43 Put	Bond Future	601.2400	0.6012	552.1400	0.5521	8.166	0.0000	0.0000
2024/12/24	R202	06/02/2025		Bond Future	269.5261	269.5261	269.7113	269.7113	0.069	0.0000	0.0000
2024/12/24	R202	06/02/2025	266.79 Call	Bond Future	2736.1000	2.7361	2921.2600	2.9213	6.767	0.0000	0.0000
2024/12/24	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/24	R202	08/05/2025		Bond Future	275.0067	275.0067	275.1965	275.1965	0.069	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	
2024/12/24	R202	08/05/2025	272.31 Call	Bond Future	2696.7000	2.6967	2886.5200	2.8865	7.039	0.0000	0.0000
2024/12/24	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/24	R202	07/08/2025		Bond Future	275.2827	275.2827	275.4774	275.4774	0.071	0.0000	0.0000
2024/12/24	R202	07/08/2025	271.60 Call	Bond Future	3682.7000	3.6827	3877.4000	3.8774	5.287	0.0000	0.0000
2024/12/24	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/24	R202	06/11/2025		Bond Future	280.6722	280.6722	280.8719	280.8719	0.071	0.0000	0.0000
2024/12/24	R202	06/11/2025	275.64 Call	Bond Future	5032.1900	5.0322	5231.8700	5.2319	3.968	0.0000	0.0000
2024/12/24	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/24	R202	05/02/2026		Bond Future	280.7300	280.7300	280.9334	280.9334	0.072	0.0000	0.0000
2024/12/24	R202	05/02/2026	277.82 Call	Bond Future	2910.0200	2.9100	3113.3800	3.1134	6.988	0.0000	0.0000
2024/12/24	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/24	R209	06/02/2025		Bond Future	10.6344	74.0664	10.5623	74.4397	0.678	0.0000	0.0000
2024/12/24	R209	06/02/2025	12.44 Call	Bond Future	8561.3100	8.5613	8933.4600	8.9335	4.347	0.0000	0.0000
2024/12/24	R209	06/02/2025	12.44 Put	Bond Future	2.8400	0.0028	1.7300	0.0017	39.085	0.0000	0.0000
2024/12/24	R209	08/05/2025		Bond Future	10.7212	72.3995	10.6464	72.7805	0.698	0.0000	0.0000
2024/12/24	R209	08/05/2025	11.89 Call	Bond Future	5991.7800	5.9918	6321.2700	6.3213	5.499	0.0000	0.0000
2024/12/24	R209	08/05/2025	11.89 Put	Bond Future	372.0500	0.3721	320.5600	0.3206	13.840	0.0000	0.0000
2024/12/24	R209	07/08/2025		Bond Future	10.8151	73.8332	10.7375	74.2220	0.718	0.0000	0.0000
2024/12/24	R209	07/08/2025	12.68 Call	Bond Future	8958.6100	8.9586	9305.0500	9.3051	3.867	0.0000	0.0000
2024/12/24	R209	07/08/2025	12.68 Put	Bond Future	403.6900	0.4037	361.3500	0.3614	10.488	0.0000	0.0000
2024/12/24	R209	06/11/2025		Bond Future	10.9221	72.1075	10.8415	72.5041	0.738	0.0000	0.0000
2024/12/24	R209	06/11/2025	11.27 Call	Bond Future	3996.7500	3.9968	4236.6100	4.2366	6.001	0.0000	0.0000
2024/12/24	R209	06/11/2025	11.27 Put	Bond Future	2318.5300	2.3185	2161.7500	2.1618	6.762	0.0000	0.0000
2024/12/24	R209	05/02/2026		Bond Future	11.0413	73.4744	10.9574	73.8789	0.760	0.0000	0.0000
2024/12/24	R209	05/02/2026	10.93 Call	Bond Future	3254.1500	3.2542	3455.6200	3.4556	6.191	0.0000	0.0000
2024/12/24	R209	05/02/2026	10.93 Put	Bond Future	3791.5600	3.7916	3588.5300	3.5885	5.355	0.0000	0.0000
2024/12/24	R210	06/02/2025		Bond Future	244.5733	244.5733	244.5559	244.5559	0.007	0.0000	0.0000
2024/12/24	R210	06/02/2025	239.61 Call	Bond Future	4963.2700	4.9633	4945.8500	4.9459	0.351	0.0000	0.0000
2024/12/24	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/24	R210	08/05/2025		Bond Future	246.1906	246.1906	246.1736	246.1736	0.007	0.0000	0.0000
2024/12/24	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/24	R210	08/05/2025	248.03 Put	Bond Future	1839.3700	1.8394	1856.3800	1.8564	0.925	0.0000	0.0000
2024/12/24	R210	07/08/2025		Bond Future	251.1259	251.1259	251.1094	251.1094	0.007	0.0000	0.0000
2024/12/24	R210	07/08/2025	248.44 Call	Bond Future	2685.8600	2.6859	2669.3900	2.6694	0.613	0.0000	0.0000
2024/12/24	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/24	R210	06/11/2025		Bond Future	252.6217	252.6217	252.6056	252.6056	0.006	0.0000	0.0000
2024/12/24	R210	06/11/2025	252.14 Call	Bond Future	481.6800	0.4817	465.6200	0.4656	3.334	0.0000	0.0000
2024/12/24	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/12/24	R210	05/02/2026		Bond Future	257.4767	257.4767	257.4615	257.4615	0.006	0.0000	0.0000
2024/12/24	R210	05/02/2026	253.10 Call	Bond Future	4376.7400	4.3767	4361.4600	4.3615	0.349	0.0000	0.0000
2024/12/24	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/24	R213	06/02/2025		Bond Future	9.5140	91.8030	9.4466	92.0864	0.709	0.0000	0.0000
2024/12/24	R213	06/02/2025	11.35 Call	Bond Future	7314.0200	7.3140	7594.9800	7.5950	3.841	0.0000	0.0000
2024/12/24	R213	06/02/2025	11.35 Put	Bond Future	7.6300	0.0076	5.2400	0.0052	31.324	0.0000	0.0000
2024/12/24	R213	08/05/2025		Bond Future	9.5849	90.0897	9.5138	90.3791	0.742	0.0000	0.0000
2024/12/24	R213	08/05/2025	10.52 Call	Bond Future	4072.2900	4.0723	4311.7700	4.3118	5.881	0.0000	0.0000
2024/12/24	R213	08/05/2025	10.52 Put	Bond Future	372.3700	0.3724	322.4700	0.3225	13.401	0.0000	0.0000
2024/12/24	R213	07/08/2025		Bond Future	9.6677	91.8742	9.5925	92.1695	0.778	0.0000	0.0000
2024/12/24	R213	07/08/2025	11.66 Call	Bond Future	7624.9700	7.6250	7895.4700	7.8955	3.548	0.0000	0.0000
2024/12/24	R213	07/08/2025	11.66 Put	Bond Future	217.8900	0.2179	193.0000	0.1930	11.423	0.0000	0.0000
2024/12/24	R213	06/11/2025		Bond Future	9.7762	90.0962	9.6965	90.3977	0.815	0.0000	0.0000
2024/12/24	R213	06/11/2025	10.05 Call	Bond Future	2799.7300	2.7997	2975.6400	2.9756	6.283	0.0000	0.0000
2024/12/24	R213	06/11/2025	10.05 Put	Bond Future	1773.1800	1.7732	1647.5800	1.6476	7.083	0.0000	0.0000
2024/12/24	R213	05/02/2026		Bond Future	9.9078	91.8056	9.8231	92.1133	0.855	0.0000	0.0000
2024/12/24	R213	05/02/2026	9.89 Call	Bond Future	2378.9800	2.3790	2535.6900	2.5357	6.587	0.0000	0.0000
2024/12/24	R213	05/02/2026	9.89 Put	Bond Future	2443.5600	2.4436	2292.6300	2.2926	6.177	0.0000	0.0000
2024/12/24	R214	06/02/2025	13.63 Call	Bond Future	12265.9100	12.2659	12692.4200	12.6924	3.477	0.0000	0.0000
2024/12/24	R214	06/02/2025	13.63 Put	Bond Future	0.0800	0.0001	0.0400	0.0000	50.000	0.0000	0.0000
2024/12/24	R214	06/02/2025	12.25 Put	Bond Future	30.4700	0.0305	20.1000	0.0201	34.033	0.0000	0.0000
2024/12/24	R214	06/02/2025	12.25 Call	Bond Future	6262.6000	6.2626	6678.7800	6.6788	6.645	0.0000	0.0000
2024/12/24	R214	06/02/2025	11.75 Put	Bond Future	156.0200	0.1560	111.9100	0.1119	28.272	0.0000	0.0000
2024/12/24	R214	06/02/2025	11.75 Call	Bond Future	3943.6000	3.9436	4326.0400	4.3260	9.698	0.0000	0.0000
2024/12/24	R214	06/02/2025		Bond Future	11.0310	69.1951	10.9538	69.6217	0.699	0.0000	0.0000
2024/12/24	R214	06/02/2025	12.71 Call	Bond Future	8360.6500	8.3607	8784.8300	8.7848	5.074	0.0000	0.0000
2024/12/24	R214	06/02/2025	12.71 Put	Bond Future	6.1400	0.0061	3.7700	0.0038	38.599	0.0000	0.0000
2024/12/24	R214	08/05/2025		Bond Future	11.1152	67.2818	11.0355	67.7172	0.717	0.0000	0.0000
2024/12/24	R214	08/05/2025	12.40 Call	Bond Future	6822.0400	6.8220	7205.4400	7.2054	5.620	0.0000	0.0000
2024/12/24	R214	08/05/2025	12.40 Put	Bond Future	354.6000	0.3546	302.6100	0.3026	14.662	0.0000	0.0000
2024/12/24	R214	07/08/2025		Bond Future	11.2063	68.6143	11.1239	69.0585	0.736	0.0000	0.0000
2024/12/24	R214	07/08/2025	12.97 Call	Bond Future	8992.4700	8.9925	9385.0700	9.3851	4.366	0.0000	0.0000
2024/12/24	R214	07/08/2025	12.97 Put	Bond Future	465.1900	0.4652	413.5600	0.4136	11.099	0.0000	0.0000
2024/12/24	R214	06/11/2025		Bond Future	11.3104	66.6400	11.2251	67.0931	0.754	0.0000	0.0000
2024/12/24	R214	06/11/2025	11.64 Call	Bond Future	4257.2300	4.2572	4531.1700	4.5312	6.435	0.0000	0.0000
2024/12/24	R214	06/11/2025	11.64 Put	Bond Future	2549.5700	2.5496	2370.3900	2.3704	7.028	0.0000	0.0000
2024/12/24	R214	05/02/2026		Bond Future	11.4261	67.9036	11.3376	68.3656	0.774	0.0000	0.0000
2024/12/24	R214	05/02/2026	11.26 Call	Bond Future	3314.8100	3.3148	3541.2800	3.5413	6.832	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	
2024/12/24	R214	05/02/2026	11.26 Put	Bond Future	4186.3300	4.1863	3950.8200	3.9508	5.626	0.0000	0.0000
2024/12/24	R248	06/02/2025	10.30 Put	Bond Future	6648.1400	6.6481	6199.8400	6.1998	6.743	0.0000	0.0000
2024/12/24	R248	06/02/2025	10.30 Call	Bond Future	22.8900	0.0229	31.8200	0.0318	39.013	0.0000	0.0000
2024/12/24	R248	06/02/2025	11.00 Put	Bond Future	2212.2600	2.2123	1907.7000	1.9077	13.767	0.0000	0.0000
2024/12/24	R248	06/02/2025	11.00 Call	Bond Future	746.5500	0.7466	899.2200	0.8992	20.450	0.0000	0.0000
2024/12/24	R248	06/02/2025	11.70 Call	Bond Future	3580.7600	3.5808	3950.3300	3.9503	10.321	0.0000	0.0000
2024/12/24	R248	06/02/2025	11.70 Put	Bond Future	387.5200	0.3875	299.8600	0.2999	22.621	0.0000	0.0000
2024/12/24	R248	06/02/2025		Bond Future	11.2127	83.7676	11.1456	84.2248	0.598	0.0000	0.0000
2024/12/24	R248	06/02/2025	12.71 Call	Bond Future	9167.0500	9.1671	9618.9900	9.6190	4.930	0.0000	0.0000
2024/12/24	R248	06/02/2025	12.71 Put	Bond Future	15.8600	0.0159	10.5700	0.0106	33.354	0.0000	0.0000
2024/12/24	R248	08/05/2025		Bond Future	11.3003	81.0035	11.2309	81.4701	0.614	0.0000	0.0000
2024/12/24	R248	08/05/2025	12.60 Call	Bond Future	8390.6000	8.3906	8799.9400	8.7999	4.879	0.0000	0.0000
2024/12/24	R248	08/05/2025	12.60 Put	Bond Future	443.6900	0.4437	386.3500	0.3864	12.923	0.0000	0.0000
2024/12/24	R248	07/08/2025		Bond Future	11.3949	82.6077	11.3230	83.0839	0.631	0.0000	0.0000
2024/12/24	R248	07/08/2025	13.21 Call	Bond Future	11150.5600	11.1506	11570.6800	11.5707	3.768	0.0000	0.0000
2024/12/24	R248	07/08/2025	13.21 Put	Bond Future	576.8700	0.5769	520.7800	0.5208	9.723	0.0000	0.0000
2024/12/24	R248	06/11/2025		Bond Future	11.5019	79.7610	11.4274	80.2468	0.648	0.0000	0.0000
2024/12/24	R248	06/11/2025	11.74 Call	Bond Future	4854.8900	4.8549	5137.1200	5.1371	5.813	0.0000	0.0000
2024/12/24	R248	06/11/2025	11.74 Put	Bond Future	3336.1600	3.3362	3132.5600	3.1326	6.103	0.0000	0.0000
2024/12/24	R248	05/02/2026		Bond Future	11.6206	81.2728	11.5433	81.7681	0.666	0.0000	0.0000
2024/12/24	R248	05/02/2026	11.46 Call	Bond Future	4047.5900	4.0476	4289.8700	4.2899	5.986	0.0000	0.0000
2024/12/24	R248	05/02/2026	11.46 Put	Bond Future	5082.3600	5.0824	4829.2900	4.8293	4.979	0.0000	0.0000
2024/12/24	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/24	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/24	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/24	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

**Total**

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