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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/12/2024 TO 27/12/2024

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
2024/12/27	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/27	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/27	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/27	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/27	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/27	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/27	2029	06/02/2025		Bond Future	134.6765	134.6765	134.7038	0.020	0.0000	0.0000
2024/12/27	2029	06/02/2025	132.40 Call	Bond Future	2276.5100	2.2765	2303.8100	1.199	0.0000	0.0000
2024/12/27	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/27	2029	08/05/2025		Bond Future	136.0066	136.0066	136.0272	0.015	0.0000	0.0000
2024/12/27	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/27	2029	08/05/2025	137.85 Put	Bond Future	1843.3900	1.8434	1822.8000	1.117	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	
2024/12/27	2029	07/08/2025		Bond Future	138.7337	138.7337	138.7562	138.7562	0.016	0.0000	0.0000
2024/12/27	2029	07/08/2025	137.41 Call	Bond Future	1323.7200	1.3237	1346.1600	1.3462	1.695	0.0000	0.0000
2024/12/27	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/27	2029	06/11/2025		Bond Future	140.0146	140.0146	140.0433	140.0433	0.020	0.0000	0.0000
2024/12/27	2029	06/11/2025	139.79 Call	Bond Future	224.6400	0.2246	253.3300	0.2533	12.772	0.0000	0.0000
2024/12/27	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/27	2029	05/02/2026		Bond Future	142.7068	142.7068	142.7414	142.7414	0.024	0.0000	0.0000
2024/12/27	2029	05/02/2026	140.11 Call	Bond Future	2596.8000	2.5968	2631.3900	2.6314	1.332	0.0000	0.0000
2024/12/27	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/27	2030	06/02/2025	8.68 Put	Bond Future	1668.1700	1.6682	1613.3400	1.6133	3.287	0.0000	0.0000
2024/12/27	2030	06/02/2025	8.68 Call	Bond Future	225.3800	0.2254	213.6300	0.2136	5.213	0.0000	0.0000
2024/12/27	2030	06/02/2025	9.18 Put	Bond Future	520.4200	0.5204	488.8500	0.4889	6.066	0.0000	0.0000
2024/12/27	2030	06/02/2025	9.18 Call	Bond Future	1005.0300	1.0050	1016.5400	1.0165	1.145	0.0000	0.0000
2024/12/27	2030	06/02/2025	9.69 Call	Bond Future	2499.4300	2.4994	2534.4000	2.5344	1.399	0.0000	0.0000
2024/12/27	2030	06/02/2025	9.69 Put	Bond Future	97.0700	0.0971	88.9600	0.0890	8.355	0.0000	0.0000
2024/12/27	2030	06/02/2025		Bond Future	9.0531	96.0971	9.0419	96.1402	0.124	0.0000	0.0000
2024/12/27	2030	06/02/2025	10.68 Call	Bond Future	5992.6000	5.9926	6035.4400	6.0354	0.715	0.0000	0.0000
2024/12/27	2030	06/02/2025	10.68 Put	Bond Future	1.5300	0.0015	1.2900	0.0013	15.686	0.0000	0.0000
2024/12/27	2030	08/05/2025	12.28 Call	Bond Future	10795.4800	10.7955	10833.7100	10.8337	0.354	0.0000	0.0000
2024/12/27	2030	08/05/2025	12.28 Put	Bond Future	1.9700	0.0020	1.5400	0.0015	21.827	0.0000	0.0000
2024/12/27	2030	08/05/2025	10.69 Put	Bond Future	93.3800	0.0934	95.0400	0.0950	1.778	0.0000	0.0000
2024/12/27	2030	08/05/2025	10.69 Call	Bond Future	5661.1900	5.6612	5701.5100	5.7015	0.712	0.0000	0.0000
2024/12/27	2030	08/05/2025	11.86 Call	Bond Future	9457.2800	9.4573	9494.6800	9.4947	0.395	0.0000	0.0000
2024/12/27	2030	08/05/2025	11.86 Put	Bond Future	6.9200	0.0069	5.6600	0.0057	18.208	0.0000	0.0000
2024/12/27	2030	08/05/2025	10.31 Put	Bond Future	180.7500	0.1808	182.7000	0.1827	1.079	0.0000	0.0000
2024/12/27	2030	08/05/2025	10.31 Call	Bond Future	4441.3800	4.4414	4481.9900	4.4820	0.914	0.0000	0.0000
2024/12/27	2030	08/05/2025		Bond Future	9.1164	98.0276	9.1058	98.0663	0.116	0.0000	0.0000
2024/12/27	2030	08/05/2025	9.93 Call	Bond Future	3275.5300	3.2755	3314.6100	3.3146	1.193	0.0000	0.0000
2024/12/27	2030	08/05/2025	9.93 Put	Bond Future	345.4900	0.3455	345.9100	0.3459	0.122	0.0000	0.0000
2024/12/27	2030	08/05/2025	8.68 Put	Bond Future	2206.4500	2.2065	2163.6900	2.1637	1.938	0.0000	0.0000
2024/12/27	2030	08/05/2025	8.68 Call	Bond Future	588.3000	0.5883	584.2000	0.5842	0.697	0.0000	0.0000
2024/12/27	2030	08/05/2025	9.18 Put	Bond Future	1132.7500	1.1328	1115.3200	1.1153	1.539	0.0000	0.0000
2024/12/27	2030	08/05/2025	9.18 Call	Bond Future	1366.0200	1.3660	1387.2500	1.3873	1.554	0.0000	0.0000
2024/12/27	2030	08/05/2025	9.99 Call	Bond Future	3454.1800	3.4542	3493.0800	3.4931	1.126	0.0000	0.0000
2024/12/27	2030	08/05/2025	9.99 Put	Bond Future	312.4700	0.3125	312.7100	0.3127	0.077	0.0000	0.0000
2024/12/27	2030	08/05/2025	8.95 Put	Bond Future	1564.0400	1.5640	1535.8800	1.5359	1.800	0.0000	0.0000
2024/12/27	2030	08/05/2025	8.95 Call	Bond Future	951.0800	0.9511	961.5800	0.9616	1.104	0.0000	0.0000
2024/12/27	2030	08/05/2025	9.45 Put	Bond Future	752.2400	0.7522	746.2000	0.7462	0.803	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	
2024/12/27	2030	08/05/2025	9.45 Call	Bond Future	1967.3100	1.9673	1999.9300	1.9999	1.658	0.0000	0.0000
2024/12/27	2030	07/08/2025		Bond Future	9.1943	95.9593	9.1827	95.9998	0.126	0.0000	0.0000
2024/12/27	2030	07/08/2025	11.11 Call	Bond Future	6623.8700	6.6239	6647.0000	6.6470	0.349	0.0000	0.0000
2024/12/27	2030	07/08/2025	11.11 Put	Bond Future	195.1600	0.1952	177.7700	0.1778	8.911	0.0000	0.0000
2024/12/27	2030	07/08/2025	12.12 Call	Bond Future	9641.6100	9.6416	9676.9900	9.6770	0.367	0.0000	0.0000
2024/12/27	2030	07/08/2025	12.12 Put	Bond Future	38.0700	0.0381	32.9300	0.0329	13.501	0.0000	0.0000
2024/12/27	2030	07/08/2025	10.48 Put	Bond Future	393.4600	0.3935	365.4700	0.3655	7.114	0.0000	0.0000
2024/12/27	2030	07/08/2025	10.48 Call	Bond Future	4768.4600	4.7685	4780.9900	4.7810	0.263	0.0000	0.0000
2024/12/27	2030	06/11/2025		Bond Future	9.2848	97.8138	9.2711	97.8594	0.147	0.0000	0.0000
2024/12/27	2030	06/11/2025	9.54 Call	Bond Future	2309.1600	2.3092	2349.0300	2.3490	1.727	0.0000	0.0000
2024/12/27	2030	06/11/2025	9.54 Put	Bond Future	1462.4400	1.4624	1456.7600	1.4568	0.388	0.0000	0.0000
2024/12/27	2030	05/02/2026		Bond Future	9.4003	95.6619	9.3844	95.7121	0.169	0.0000	0.0000
2024/12/27	2030	05/02/2026	9.49 Call	Bond Future	2164.5400	2.1645	2155.9200	2.1559	0.398	0.0000	0.0000
2024/12/27	2030	05/02/2026	9.49 Put	Bond Future	1881.5000	1.8815	1822.7100	1.8227	3.125	0.0000	0.0000
2024/12/27	2032	06/02/2025	9.42 Put	Bond Future	1723.6600	1.7237	1643.0100	1.6430	4.679	0.0000	0.0000
2024/12/27	2032	06/02/2025	9.42 Call	Bond Future	345.1700	0.3452	321.0800	0.3211	6.979	0.0000	0.0000
2024/12/27	2032	06/02/2025	9.92 Put	Bond Future	569.0700	0.5691	516.2200	0.5162	9.287	0.0000	0.0000
2024/12/27	2032	06/02/2025	9.92 Call	Bond Future	1608.2700	1.6083	1611.9800	1.6120	0.231	0.0000	0.0000
2024/12/27	2032	06/02/2025	10.61 Call	Bond Future	4344.5500	4.3446	4386.9900	4.3870	0.977	0.0000	0.0000
2024/12/27	2032	06/02/2025	10.61 Put	Bond Future	97.0400	0.0970	82.9200	0.0829	14.551	0.0000	0.0000
2024/12/27	2032	06/02/2025		Bond Future	9.7031	95.6618	9.6913	95.7184	0.121	0.0000	0.0000
2024/12/27	2032	06/02/2025	11.72 Call	Bond Future	9118.8200	9.1188	9174.3800	9.1744	0.609	0.0000	0.0000
2024/12/27	2032	06/02/2025	11.72 Put	Bond Future	4.7800	0.0048	3.7800	0.0038	20.921	0.0000	0.0000
2024/12/27	2032	08/05/2025		Bond Future	9.7793	93.4195	9.7681	93.4721	0.115	0.0000	0.0000
2024/12/27	2032	08/05/2025	10.91 Call	Bond Future	5438.5300	5.4385	5461.4300	5.4614	0.421	0.0000	0.0000
2024/12/27	2032	08/05/2025	10.91 Put	Bond Future	323.8200	0.3238	294.1900	0.2942	9.150	0.0000	0.0000
2024/12/27	2032	08/05/2025	9.42 Put	Bond Future	2632.4300	2.6324	2562.6400	2.5626	2.651	0.0000	0.0000
2024/12/27	2032	08/05/2025	9.42 Call	Bond Future	928.3600	0.9284	911.1000	0.9111	1.859	0.0000	0.0000
2024/12/27	2032	08/05/2025	9.92 Put	Bond Future	1391.3800	1.3914	1330.3900	1.3304	4.383	0.0000	0.0000
2024/12/27	2032	08/05/2025	9.92 Call	Bond Future	2048.2600	2.0483	2039.8000	2.0398	0.413	0.0000	0.0000
2024/12/27	2032	08/05/2025	10.97 Call	Bond Future	5670.8000	5.6708	5695.4700	5.6955	0.435	0.0000	0.0000
2024/12/27	2032	08/05/2025	10.97 Put	Bond Future	294.8400	0.2948	266.9800	0.2670	9.449	0.0000	0.0000
2024/12/27	2032	07/08/2025		Bond Future	9.8656	95.2697	9.8536	95.3244	0.122	0.0000	0.0000
2024/12/27	2032	07/08/2025	12.01 Call	Bond Future	9355.2500	9.3553	9391.3500	9.3914	0.386	0.0000	0.0000
2024/12/27	2032	07/08/2025	12.01 Put	Bond Future	216.8800	0.2169	198.3200	0.1983	8.558	0.0000	0.0000
2024/12/27	2032	06/11/2025		Bond Future	9.9705	92.9497	9.9569	93.0096	0.136	0.0000	0.0000
2024/12/27	2032	06/11/2025	10.42 Call	Bond Future	3784.6800	3.7847	3768.8100	3.7688	0.419	0.0000	0.0000
2024/12/27	2032	06/11/2025	10.42 Put	Bond Future	1830.8400	1.8308	1755.1600	1.7552	4.134	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	
2024/12/27	2032	05/02/2026		Bond Future	10.0937	94.7121	10.0786	94.7766	0.150	0.0000	0.0000
2024/12/27	2032	05/02/2026	10.16 Call	Bond Future	3078.8500	3.0789	3129.0200	3.1290	1.630	0.0000	0.0000
2024/12/27	2032	05/02/2026	10.16 Put	Bond Future	2797.2200	2.7972	2782.8300	2.7828	0.514	0.0000	0.0000
2024/12/27	2033	06/02/2025		Bond Future	129.1005	129.1005	129.0768	129.0768	0.018	0.0000	0.0000
2024/12/27	2033	06/02/2025	124.94 Call	Bond Future	4160.5200	4.1605	4136.8000	4.1368	0.570	0.0000	0.0000
2024/12/27	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/27	2033	08/05/2025		Bond Future	130.2181	130.2181	130.1869	130.1869	0.024	0.0000	0.0000
2024/12/27	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/27	2033	08/05/2025	130.62 Put	Bond Future	401.8700	0.4019	433.0600	0.4331	7.761	0.0000	0.0000
2024/12/27	2033	07/08/2025		Bond Future	132.8292	132.8292	132.7988	132.7988	0.023	0.0000	0.0000
2024/12/27	2033	07/08/2025	128.65 Call	Bond Future	4179.2300	4.1792	4148.8400	4.1488	0.727	0.0000	0.0000
2024/12/27	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/27	2033	06/11/2025		Bond Future	133.8944	133.8944	133.8691	133.8691	0.019	0.0000	0.0000
2024/12/27	2033	06/11/2025	133.14 Call	Bond Future	754.4100	0.7544	729.0500	0.7291	3.362	0.0000	0.0000
2024/12/27	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/27	2033	05/02/2026		Bond Future	136.4691	136.4691	136.4483	136.4483	0.015	0.0000	0.0000
2024/12/27	2033	05/02/2026	132.88 Call	Bond Future	3589.0900	3.5891	3568.2800	3.5683	0.580	0.0000	0.0000
2024/12/27	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/27	2037	06/02/2025		Bond Future	10.7710	85.1739	10.7742	85.1550	0.030	0.0000	0.0000
2024/12/27	2037	06/02/2025	12.76 Call	Bond Future	10714.9400	10.7149	10695.4100	10.6954	0.182	0.0000	0.0000
2024/12/27	2037	06/02/2025	12.76 Put	Bond Future	1.7800	0.0018	1.1400	0.0011	35.955	0.0000	0.0000
2024/12/27	2037	08/05/2025	12.55 Put	Bond Future	194.9000	0.1949	201.1700	0.2012	3.217	0.0000	0.0000
2024/12/27	2037	08/05/2025	12.55 Call	Bond Future	9236.4500	9.2365	9218.7500	9.2188	0.192	0.0000	0.0000
2024/12/27	2037	08/05/2025	13.30 Put	Bond Future	53.8900	0.0539	47.4200	0.0474	12.006	0.0000	0.0000
2024/12/27	2037	08/05/2025	13.30 Call	Bond Future	12686.1000	12.6861	12655.6600	12.6557	0.240	0.0000	0.0000
2024/12/27	2037	08/05/2025		Bond Future	10.8677	86.8848	10.8718	86.8609	0.038	0.0000	0.0000
2024/12/27	2037	08/05/2025	12.25 Call	Bond Future	7836.5700	7.8366	7821.7100	7.8217	0.190	0.0000	0.0000
2024/12/27	2037	08/05/2025	12.25 Put	Bond Future	303.5100	0.3035	312.6200	0.3126	3.002	0.0000	0.0000
2024/12/27	2037	08/05/2025	13.35 Put	Bond Future	48.3700	0.0484	42.4100	0.0424	12.322	0.0000	0.0000
2024/12/27	2037	08/05/2025	13.35 Call	Bond Future	12911.1400	12.9111	12881.2100	12.8812	0.232	0.0000	0.0000
2024/12/27	2037	07/08/2025	13.01 Put	Bond Future	385.4600	0.3855	363.2600	0.3633	5.759	0.0000	0.0000
2024/12/27	2037	07/08/2025		Bond Future	10.9745	84.3450	10.9786	84.3216	0.037	0.0000	0.0000
2024/12/27	2037	07/08/2025	13.01 Call	Bond Future	10957.9200	10.9579	10912.2700	10.9123	0.417	0.0000	0.0000
2024/12/27	2037	07/08/2025	12.17 Call	Bond Future	7339.7400	7.3397	7279.6000	7.2796	0.819	0.0000	0.0000
2024/12/27	2037	07/08/2025	12.17 Put	Bond Future	888.6900	0.8887	852.0000	0.8520	4.129	0.0000	0.0000
2024/12/27	2037	07/08/2025	11.42 Call	Bond Future	4342.0800	4.3421	4273.5100	4.2735	1.579	0.0000	0.0000
2024/12/27	2037	07/08/2025	11.42 Put	Bond Future	1853.1100	1.8531	1807.9900	1.8080	2.435	0.0000	0.0000
2024/12/27	2037	07/08/2025	10.55 Put	Bond Future	4155.9900	4.1560	4114.1900	4.1142	1.006	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	
2024/12/27	2037	07/08/2025	10.55 Call	Bond Future	1684.8000	1.6848	1619.5500	1.6196	3.873	0.0000	0.0000
2024/12/27	2037	07/08/2025	10.64 Put	Bond Future	3839.0100	3.8390	3795.7900	3.7958	1.126	0.0000	0.0000
2024/12/27	2037	07/08/2025	10.64 Call	Bond Future	1900.0900	1.9001	1833.4200	1.8334	3.509	0.0000	0.0000
2024/12/27	2037	07/08/2025	11.82 Call	Bond Future	5892.0900	5.8921	5826.8900	5.8269	1.107	0.0000	0.0000
2024/12/27	2037	07/08/2025	11.82 Put	Bond Future	1255.4600	1.2555	1213.7100	1.2137	3.325	0.0000	0.0000
2024/12/27	2037	07/08/2025	11.07 Call	Bond Future	3130.7600	3.1308	3059.8400	3.0598	2.265	0.0000	0.0000
2024/12/27	2037	07/08/2025	11.07 Put	Bond Future	2588.3600	2.5884	2540.8900	2.5409	1.834	0.0000	0.0000
2024/12/27	2037	07/08/2025	10.34 Put	Bond Future	4980.6500	4.9807	4944.6800	4.9447	0.722	0.0000	0.0000
2024/12/27	2037	07/08/2025	10.34 Call	Bond Future	1249.6200	1.2496	1190.2000	1.1902	4.755	0.0000	0.0000
2024/12/27	2037	06/11/2025		Bond Future	11.0863	85.9743	11.0899	85.9541	0.033	0.0000	0.0000
2024/12/27	2037	06/11/2025	11.63 Call	Bond Future	5240.8100	5.2408	5217.3200	5.2173	0.448	0.0000	0.0000
2024/12/27	2037	06/11/2025	11.63 Put	Bond Future	2273.1700	2.2732	2269.8800	2.2699	0.145	0.0000	0.0000
2024/12/27	2037	05/02/2026		Bond Future	11.2123	83.3464	11.2154	83.3292	0.028	0.0000	0.0000
2024/12/27	2037	05/02/2026	11.20 Call	Bond Future	4000.6200	4.0006	3854.4200	3.8544	3.654	0.0000	0.0000
2024/12/27	2037	05/02/2026	11.20 Put	Bond Future	4067.9400	4.0679	3938.9400	3.9389	3.171	0.0000	0.0000
2024/12/27	2038	06/02/2025		Bond Future	139.8733	139.8733	139.8468	139.8468	0.019	0.0000	0.0000
2024/12/27	2038	06/02/2025	135.23 Call	Bond Future	4643.2500	4.6433	4616.8400	4.6168	0.569	0.0000	0.0000
2024/12/27	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/27	2038	08/05/2025		Bond Future	142.7177	142.7177	142.6832	142.6832	0.024	0.0000	0.0000
2024/12/27	2038	08/05/2025	139.68 Call	Bond Future	3037.7000	3.0377	3003.2200	3.0032	1.135	0.0000	0.0000
2024/12/27	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/27	2038	07/08/2025		Bond Future	143.4521	143.4521	143.4185	143.4185	0.023	0.0000	0.0000
2024/12/27	2038	07/08/2025	139.56 Call	Bond Future	3892.1400	3.8921	3858.5000	3.8585	0.864	0.0000	0.0000
2024/12/27	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/27	2038	06/11/2025		Bond Future	146.2609	146.2609	146.2326	146.2326	0.019	0.0000	0.0000
2024/12/27	2038	06/11/2025	143.88 Call	Bond Future	2380.9200	2.3809	2352.5800	2.3526	1.190	0.0000	0.0000
2024/12/27	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/27	2038	05/02/2026		Bond Future	146.9076	146.9076	146.8842	146.8842	0.016	0.0000	0.0000
2024/12/27	2038	05/02/2026	143.20 Call	Bond Future	3707.6100	3.7076	3684.2400	3.6842	0.630	0.0000	0.0000
2024/12/27	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/27	2040	06/02/2025	11.00 Put	Bond Future	1490.4500	1.4905	1443.3800	1.4434	3.158	0.0000	0.0000
2024/12/27	2040	06/02/2025	11.00 Call	Bond Future	1056.4600	1.0565	1087.2200	1.0872	2.912	0.0000	0.0000
2024/12/27	2040	06/02/2025	11.70 Call	Bond Future	4128.5800	4.1286	4193.4400	4.1934	1.571	0.0000	0.0000
2024/12/27	2040	06/02/2025	11.70 Put	Bond Future	213.8900	0.2139	200.9200	0.2009	6.064	0.0000	0.0000
2024/12/27	2040	06/02/2025	12.20 Call	Bond Future	6858.9200	6.8589	6932.7700	6.9328	1.077	0.0000	0.0000
2024/12/27	2040	06/02/2025	12.20 Put	Bond Future	39.9900	0.0400	36.0100	0.0360	9.952	0.0000	0.0000
2024/12/27	2040	06/02/2025		Bond Future	11.0674	85.3108	11.0553	85.3886	0.110	0.0000	0.0000
2024/12/27	2040	06/02/2025	12.95 Call	Bond Future	10887.9800	10.8880	10965.4000	10.9654	0.711	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/12/27	2040	06/02/2025	12.95 Put			Bond Future	2.5400	0.0025	2.1300	0.0021	16.142	0.0000	0.0000
2024/12/27	2040	08/05/2025				Bond Future	11.1664	87.0246	11.1546	87.0992	0.106	0.0000	0.0000
2024/12/27	2040	08/05/2025	12.63 Call			Bond Future	8830.3600	8.8304	8875.0900	8.8751	0.507	0.0000	0.0000
2024/12/27	2040	08/05/2025	12.63 Put			Bond Future	305.3400	0.3053	275.3900	0.2754	9.809	0.0000	0.0000
2024/12/27	2040	08/05/2025	12.75 Put			Bond Future	257.2600	0.2573	230.7400	0.2307	10.309	0.0000	0.0000
2024/12/27	2040	08/05/2025	12.75 Call			Bond Future	9422.5600	9.4226	9470.7200	9.4707	0.511	0.0000	0.0000
2024/12/27	2040	08/05/2025	13.50 Put			Bond Future	77.2100	0.0772	66.5000	0.0665	13.871	0.0000	0.0000
2024/12/27	2040	08/05/2025	13.50 Call			Bond Future	13062.0200	13.0620	13125.9900	13.1260	0.490	0.0000	0.0000
2024/12/27	2040	08/05/2025	13.43 Put			Bond Future	88.9700	0.0890	77.0100	0.0770	13.443	0.0000	0.0000
2024/12/27	2040	08/05/2025	13.43 Call			Bond Future	12730.1400	12.7301	12792.8600	12.7929	0.493	0.0000	0.0000
2024/12/27	2040	07/08/2025				Bond Future	11.2749	84.2367	11.2625	84.3139	0.110	0.0000	0.0000
2024/12/27	2040	07/08/2025	13.29 Call			Bond Future	11625.2600	11.6253	11701.1500	11.7012	0.653	0.0000	0.0000
2024/12/27	2040	07/08/2025	13.29 Put			Bond Future	410.7600	0.4108	409.5000	0.4095	0.307	0.0000	0.0000
2024/12/27	2040	06/11/2025				Bond Future	11.3874	85.8638	11.3738	85.9462	0.119	0.0000	0.0000
2024/12/27	2040	06/11/2025	11.84 Call			Bond Future	5369.4100	5.3694	5291.0100	5.2910	1.460	0.0000	0.0000
2024/12/27	2040	06/11/2025	11.84 Put			Bond Future	2679.1900	2.6792	2518.3900	2.5184	6.002	0.0000	0.0000
2024/12/27	2040	05/02/2026				Bond Future	11.5130	82.9829	11.4984	83.0702	0.127	0.0000	0.0000
2024/12/27	2040	05/02/2026	11.49 Call			Bond Future	4272.9100	4.2729	4221.7400	4.2217	1.198	0.0000	0.0000
2024/12/27	2040	05/02/2026	11.49 Put			Bond Future	4410.4500	4.4105	4271.9500	4.2720	3.140	0.0000	0.0000
2024/12/27	2044	06/02/2025	11.50 Call			Bond Future	2576.8700	2.5769	2591.2600	2.5913	0.558	0.0000	0.0000
2024/12/27	2044	06/02/2025	11.50 Put			Bond Future	612.0600	0.6121	546.8600	0.5469	10.653	0.0000	0.0000
2024/12/27	2044	06/02/2025	11.15 Put			Bond Future	1484.6800	1.4847	1392.3000	1.3923	6.222	0.0000	0.0000
2024/12/27	2044	06/02/2025	11.15 Call			Bond Future	1179.9100	1.1799	1167.1200	1.1671	1.084	0.0000	0.0000
2024/12/27	2044	06/02/2025	10.65 Put			Bond Future	3919.3000	3.9193	3824.9500	3.8250	2.407	0.0000	0.0000
2024/12/27	2044	06/02/2025	10.65 Call			Bond Future	185.9700	0.1860	171.2100	0.1712	7.937	0.0000	0.0000
2024/12/27	2044	06/02/2025	13.75 Call			Bond Future	14365.7400	14.3657	14445.2600	14.4453	0.554	0.0000	0.0000
2024/12/27	2044	06/02/2025	13.75 Put			Bond Future	0.1400	0.0001	0.0700	0.0001	50.000	0.0000	0.0000
2024/12/27	2044	06/02/2025	12.50 Put			Bond Future	26.0100	0.0260	18.8800	0.0189	27.413	0.0000	0.0000
2024/12/27	2044	06/02/2025	12.50 Call			Bond Future	7937.9400	7.9379	8010.4000	8.0104	0.913	0.0000	0.0000
2024/12/27	2044	06/02/2025	12.00 Put			Bond Future	137.8200	0.1378	112.0800	0.1121	18.677	0.0000	0.0000
2024/12/27	2044	06/02/2025	12.00 Call			Bond Future	5171.3500	5.1714	5225.2000	5.2252	1.041	0.0000	0.0000
2024/12/27	2044	06/02/2025				Bond Future	11.1961	81.1779	11.1840	81.2575	0.108	0.0000	0.0000
2024/12/27	2044	06/02/2025	13.02 Call			Bond Future	10723.0000	10.7230	10801.0700	10.8011	0.728	0.0000	0.0000
2024/12/27	2044	06/02/2025	13.02 Put			Bond Future	4.1900	0.0042	2.6700	0.0027	36.277	0.0000	0.0000
2024/12/27	2044	08/05/2025				Bond Future	11.2914	82.8086	11.2796	82.8853	0.105	0.0000	0.0000
2024/12/27	2044	08/05/2025	12.72 Call			Bond Future	8803.8000	8.8038	8884.4700	8.8845	0.916	0.0000	0.0000
2024/12/27	2044	08/05/2025	12.72 Put			Bond Future	320.0300	0.3200	323.9700	0.3240	1.231	0.0000	0.0000
2024/12/27	2044	08/05/2025	Call			Bond Future	2.9000	0.0029	2.3100	0.0023	20.345	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	
2024/12/27	2044	08/05/2025	Put	Bond Future	17194.3100	17.1943	17116.9900	17.1170	0.450	0.0000	0.0000
2024/12/27	2044	08/05/2025	12.40 Call	Bond Future	7219.4400	7.2194	7301.5300	7.3015	1.137	0.0000	0.0000
2024/12/27	2044	08/05/2025	12.40 Put	Bond Future	504.8700	0.5049	510.2300	0.5102	1.062	0.0000	0.0000
2024/12/27	2044	08/05/2025	11.65 Call	Bond Future	3721.3700	3.7214	3801.1700	3.8012	2.144	0.0000	0.0000
2024/12/27	2044	08/05/2025	11.65 Put	Bond Future	1444.3800	1.4444	1447.4500	1.4475	0.213	0.0000	0.0000
2024/12/27	2044	08/05/2025	10.92 Put	Bond Future	3712.8400	3.7128	3674.9600	3.6750	1.020	0.0000	0.0000
2024/12/27	2044	08/05/2025	10.92 Call	Bond Future	1240.4900	1.2405	1279.3400	1.2793	3.132	0.0000	0.0000
2024/12/27	2044	07/08/2025		Bond Future	11.3953	80.0626	11.3829	80.1418	0.109	0.0000	0.0000
2024/12/27	2044	07/08/2025	13.34 Call	Bond Future	11508.8900	11.5089	11555.9800	11.5560	0.409	0.0000	0.0000
2024/12/27	2044	07/08/2025	13.34 Put	Bond Future	484.3000	0.4843	452.1800	0.4522	6.632	0.0000	0.0000
2024/12/27	2044	06/11/2025		Bond Future	11.5024	81.6089	11.4890	81.6932	0.116	0.0000	0.0000
2024/12/27	2044	06/11/2025	11.88 Call	Bond Future	5285.2300	5.2852	5188.8800	5.1889	1.823	0.0000	0.0000
2024/12/27	2044	06/11/2025	11.88 Put	Bond Future	2965.1000	2.9651	2784.4300	2.7844	6.093	0.0000	0.0000
2024/12/27	2044	05/02/2026		Bond Future	11.6213	78.7724	11.6069	78.8615	0.124	0.0000	0.0000
2024/12/27	2044	05/02/2026	11.56 Call	Bond Future	4325.7600	4.3258	4220.8000	4.2208	2.426	0.0000	0.0000
2024/12/27	2044	05/02/2026	11.56 Put	Bond Future	4706.0300	4.7060	4511.9400	4.5119	4.124	0.0000	0.0000
2024/12/27	2046	06/02/2025		Bond Future	122.5794	122.5794	122.0094	122.0094	0.465	0.0000	0.0000
2024/12/27	2046	06/02/2025	114.01 Call	Bond Future	8569.4200	8.5694	7999.4300	7.9994	6.651	0.0000	0.0000
2024/12/27	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/27	2046	08/05/2025		Bond Future	122.8587	122.8587	122.2705	122.2705	0.479	0.0000	0.0000
2024/12/27	2046	08/05/2025	121.97 Call	Bond Future	888.6700	0.8887	300.5000	0.3005	66.185	0.0000	0.0000
2024/12/27	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/27	2046	07/08/2025		Bond Future	125.3218	125.3218	124.7232	124.7232	0.478	0.0000	0.0000
2024/12/27	2046	07/08/2025	118.69 Call	Bond Future	6631.8200	6.6318	6033.1700	6.0332	9.027	0.0000	0.0000
2024/12/27	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/27	2046	06/11/2025		Bond Future	125.5185	125.5185	124.9136	124.9136	0.482	0.0000	0.0000
2024/12/27	2046	06/11/2025	125.41 Call	Bond Future	108.5200	0.1085	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/12/27	2046	06/11/2025	125.41 Put	Bond Future	0.0000	0.0000	496.3600	0.4964	100.000	0.0000	0.0000
2024/12/27	2046	05/02/2026		Bond Future	127.9306	127.9306	127.3188	127.3188	0.478	0.0000	0.0000
2024/12/27	2046	05/02/2026	121.65 Call	Bond Future	6280.6400	6.2806	5668.8000	5.6688	9.742	0.0000	0.0000
2024/12/27	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/27	2050	06/02/2025		Bond Future	122.0432	122.0432	121.4032	121.4032	0.524	0.0000	0.0000
2024/12/27	2050	06/02/2025	115.60 Call	Bond Future	6443.1500	6.4432	5803.2200	5.8032	9.932	0.0000	0.0000
2024/12/27	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/27	2050	08/05/2025		Bond Future	124.5251	124.5251	123.8657	123.8657	0.530	0.0000	0.0000
2024/12/27	2050	08/05/2025	121.16 Call	Bond Future	3365.1000	3.3651	2705.7000	2.7057	19.595	0.0000	0.0000
2024/12/27	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/27	2050	07/08/2025		Bond Future	124.6530	124.6530	123.9817	123.9817	0.539	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	
2024/12/27	2050	07/08/2025	119.89 Call	Bond Future	4763.0400	4.7630	4091.6900	4.0917	14.095	0.0000	0.0000
2024/12/27	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/27	2050	06/11/2025		Bond Future	127.0937	127.0937	126.4144	126.4144	0.535	0.0000	0.0000
2024/12/27	2050	06/11/2025	124.42 Call	Bond Future	2673.7400	2.6737	1994.4100	1.9944	25.407	0.0000	0.0000
2024/12/27	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/27	2050	05/02/2026		Bond Future	127.1236	127.1236	126.4360	126.4360	0.541	0.0000	0.0000
2024/12/27	2050	05/02/2026	122.82 Call	Bond Future	4303.5600	4.3036	3616.0200	3.6160	15.976	0.0000	0.0000
2024/12/27	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/27	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/27	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/27	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/27	AL37	06/02/2025		Index Future	1074.7680	1074.7680	1075.3020	1075.3020	0.050	0.0000	0.0000
2024/12/27	AL37	08/05/2025		Index Future	1096.3560	1096.3560	1096.8450	1096.8450	0.045	0.0000	0.0000
2024/12/27	AL37	07/08/2025		Index Future	1118.0780	1118.0780	1118.5920	1118.5920	0.046	0.0000	0.0000
2024/12/27	AL37	06/11/2025		Index Future	1139.7250	1139.7250	1140.2990	1140.2990	0.050	0.0000	0.0000
2024/12/27	AL37	05/02/2026		Index Future	1161.4000	1161.4000	1162.0320	1162.0320	0.054	0.0000	0.0000
2024/12/27	AL7T	06/02/2025		Index Future	1293.8040	1293.8040	1294.2800	1294.2800	0.037	0.0000	0.0000
2024/12/27	AL7T	08/05/2025		Index Future	1319.7920	1319.7920	1320.2110	1320.2110	0.032	0.0000	0.0000
2024/12/27	AL7T	07/08/2025		Index Future	1345.9400	1345.9400	1346.3860	1346.3860	0.033	0.0000	0.0000
2024/12/27	AL7T	06/11/2025		Index Future	1371.9990	1371.9990	1372.5140	1372.5140	0.038	0.0000	0.0000
2024/12/27	AL7T	05/02/2026		Index Future	1398.0920	1398.0920	1398.6730	1398.6730	0.042	0.0000	0.0000
2024/12/27	ALBI	06/02/2025		Index Future	1111.8760	1111.8760	1112.3520	1112.3520	0.043	0.0000	0.0000
2024/12/27	ALBI	08/05/2025		Index Future	1134.2100	1134.2100	1134.6380	1134.6380	0.038	0.0000	0.0000
2024/12/27	ALBI	07/08/2025		Index Future	1156.6810	1156.6810	1157.1340	1157.1340	0.039	0.0000	0.0000
2024/12/27	ALBI	06/11/2025		Index Future	1179.0760	1179.0760	1179.5890	1179.5890	0.044	0.0000	0.0000
2024/12/27	ALBI	05/02/2026		Index Future	1201.5000	1201.5000	1202.0710	1202.0710	0.048	0.0000	0.0000
2024/12/27	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/27	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/27	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/27	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/27	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/27	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
2024/12/27	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/12/27	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/27	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/27	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/27	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/27	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/27	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/27	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.0000	0.0000
2024/12/27	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/27	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/27	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/27	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/27	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/27	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/12/27	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/27	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/27	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/27	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/27	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/27	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/27	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/27	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/27	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/27	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/27	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/27	ES33	06/02/2025		Bond Future	11.0390	83.7530	11.0365	83.7649	0.023	0.0000
2024/12/27	ES33	06/02/2025	13.34 Call	Bond Future	10021.4200	10.0214	10033.3400	10.0333	0.119	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
2024/12/27	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/27	ES33	08/05/2025		Bond Future	11.1571	81.6566	11.1554	81.6643	0.015	0.0000
2024/12/27	ES33	08/05/2025	12.73 Call	Bond Future	6884.5700	6.8846	6892.2700	6.8923	0.112	0.0000
2024/12/27	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/27	ES33	07/08/2025		Bond Future	11.2859	83.2931	11.2839	83.3020	0.017	0.0000
2024/12/27	ES33	07/08/2025	13.56 Call	Bond Future	9488.4800	9.4885	9497.3500	9.4974	0.093	0.0000
2024/12/27	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/27	ES33	06/11/2025		Bond Future	11.4367	81.1258	11.4339	81.1383	0.025	0.0000
2024/12/27	ES33	06/11/2025	12.01 Call	Bond Future	2475.5300	2.4755	2488.0900	2.4881	0.507	0.0000
2024/12/27	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/27	ES33	05/02/2026		Bond Future	11.6095	82.6816	11.6058	82.6976	0.032	0.0000
2024/12/27	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/27	ES33	05/02/2026	11.49 Put	Bond Future	513.8500	0.5139	497.8300	0.4978	3.118	0.0000
2024/12/27	ES42	06/02/2025		Bond Future	11.5214	80.1113	11.5141	80.1555	0.063	0.0000
2024/12/27	ES42	06/02/2025	13.71 Call	Bond Future	11717.8300	11.7178	11762.0300	11.7620	0.377	0.0000
2024/12/27	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/27	ES42	08/05/2025		Bond Future	11.6269	77.4734	11.6202	77.5141	0.058	0.0000
2024/12/27	ES42	08/05/2025	13.25 Call	Bond Future	8842.4800	8.8425	8883.2100	8.8832	0.461	0.0000
2024/12/27	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/27	ES42	07/08/2025		Bond Future	11.7374	79.0252	11.7302	79.0678	0.061	0.0000
2024/12/27	ES42	07/08/2025	13.79 Call	Bond Future	10753.0700	10.7531	10795.5800	10.7956	0.395	0.0000
2024/12/27	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/27	ES42	06/11/2025		Bond Future	11.8611	76.3053	11.8531	76.3521	0.068	0.0000
2024/12/27	ES42	06/11/2025	12.39 Call	Bond Future	2971.4300	2.9714	3018.1700	3.0182	1.573	0.0000
2024/12/27	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/27	ES42	05/02/2026		Bond Future	11.9952	77.7663	11.9863	77.8170	0.074	0.0000
2024/12/27	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/27	ES42	05/02/2026	11.85 Put	Bond Future	833.4300	0.8334	782.7100	0.7827	6.086	0.0000
2024/12/27	GOVI	06/02/2025		GOVI	1094.8620	1094.8620	1095.3400	1095.3400	0.044	0.0000
2024/12/27	GOVI	06/02/2025	972.00 Call	GOVI	1228620.0000	122.8620	1233400.0000	123.3400	0.389	0.0000
2024/12/27	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/27	GOVI	08/05/2025		GOVI	1116.8540	1116.8540	1117.2850	1117.2850	0.039	0.0000
2024/12/27	GOVI	08/05/2025	1,022.00 Call	GOVI	948540.0000	94.8540	952850.0000	95.2850	0.454	0.0000
2024/12/27	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/27	GOVI	07/08/2025		GOVI	1138.9820	1138.9820	1139.4370	1139.4370	0.040	0.0000
2024/12/27	GOVI	07/08/2025	1,011.00 Call	GOVI	1279820.0000	127.9820	1284370.0000	128.4370	0.356	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low
2024/12/27	GOVI	07/08/2025	1,011. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/27	GOVI	06/11/2025		GOVI		1161.0340	1161.0340	1161.5490	1161.5490	0.044	0.0000	0.0000
2024/12/27	GOVI	06/11/2025	1,112. Call 00	GOVI		490340.0000	49.0340	495490.0000	49.5490	1.050	0.0000	0.0000
2024/12/27	GOVI	06/11/2025	1,112. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/27	GOVI	05/02/2026		GOVI		1183.1140	1183.1140	1183.6870	1183.6870	0.048	0.0000	0.0000
2024/12/27	GOVI	05/02/2026	1,150. Call 00	GOVI		331140.0000	33.1140	336870.0000	33.6870	1.730	0.0000	0.0000
2024/12/27	GOVI	05/02/2026	1,150. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/27	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/12/27	IGOV	06/02/2025		Index Future		377.6220	377.6220	375.8980	375.8980	0.457	0.0000	0.0000
2024/12/27	IGOV	08/05/2025		Index Future		385.3000	385.3000	383.5210	383.5210	0.462	0.0000	0.0000
2024/12/27	IGOV	07/08/2025		Index Future		393.0240	393.0240	391.2160	391.2160	0.460	0.0000	0.0000
2024/12/27	IGOV	06/11/2025		Index Future		400.7220	400.7220	398.8960	398.8960	0.456	0.0000	0.0000
2024/12/27	IGOV	05/02/2026		Index Future		408.4300	408.4300	406.5850	406.5850	0.452	0.0000	0.0000
2024/12/27	IS10	17/12/2025		Interest Rate Swap		80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/12/27	IS10	16/03/2026		Interest Rate Swap		76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/12/27	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/12/27	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/12/27	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/12/27	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/12/27	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/12/27	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/12/27	IS10	20/12/2027		Interest Rate Swap		87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/12/27	IS10	22/03/2028		Interest Rate Swap		80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/12/27	IS10	20/06/2028		Interest Rate Swap		88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/12/27	IS10	19/09/2028		Interest Rate Swap		92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/12/27	J186	21/12/2026		Interest Rate Swap		8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/12/27	JBAF	18/12/2024		Jibar Tradeable Future		8.3570	8.3570	8.3570	91.6430	0.000	0.0000	0.0000
2024/12/27	JBAF	15/01/2025		Jibar Tradeable Future		8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/12/27	JBAF	19/03/2025		Jibar Tradeable Future		8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/12/27	JBAF	18/06/2025		Jibar Tradeable Future		8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/12/27	JBAF	17/09/2025		Jibar Tradeable Future		8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/12/27	JBAF	17/12/2025		Jibar Tradeable Future		8.3720	91.6280	8.3720	91.6280	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	
2024/12/27	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/12/27	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/12/27	R033	06/02/2025		Bond Future	9.9669	103.8390	9.9550	103.9044	0.119	0.0000	0.0000
2024/12/27	R033	06/02/2025	10.33 Call	Bond Future	2426.1600	2.4262	2443.1300	2.4431	0.699	0.0000	0.0000
2024/12/27	R033	06/02/2025	10.33 Put	Bond Future	457.6600	0.4577	409.2900	0.4093	10.569	0.0000	0.0000
2024/12/27	R033	08/05/2025		Bond Future	10.0516	100.8765	10.0402	100.9376	0.114	0.0000	0.0000
2024/12/27	R033	08/05/2025	10.33 Call	Bond Future	2756.8400	2.7568	2807.5700	2.8076	1.840	0.0000	0.0000
2024/12/27	R033	08/05/2025	10.33 Put	Bond Future	1282.2100	1.2822	1271.8300	1.2718	0.810	0.0000	0.0000
2024/12/27	R033	07/08/2025		Bond Future	10.1459	102.8743	10.1337	102.9378	0.120	0.0000	0.0000
2024/12/27	R033	07/08/2025	10.33 Call	Bond Future	3019.9700	3.0200	3017.8300	3.0178	0.071	0.0000	0.0000
2024/12/27	R033	07/08/2025	10.33 Put	Bond Future	2068.3300	2.0683	2002.6900	2.0027	3.174	0.0000	0.0000
2024/12/27	R033	06/11/2025		Bond Future	10.2580	99.8181	10.2443	99.8872	0.133	0.0000	0.0000
2024/12/27	R033	06/11/2025	10.33 Call	Bond Future	3223.1000	3.2231	3207.8500	3.2079	0.473	0.0000	0.0000
2024/12/27	R033	06/11/2025	10.33 Put	Bond Future	2860.4300	2.8604	2776.0700	2.7761	2.949	0.0000	0.0000
2024/12/27	R033	05/02/2026		Bond Future	10.3875	101.7098	10.3723	101.7842	0.146	0.0000	0.0000
2024/12/27	R033	05/02/2026	10.49 Call	Bond Future	3697.1500	3.6972	3681.8400	3.6818	0.414	0.0000	0.0000
2024/12/27	R033	05/02/2026	10.49 Put	Bond Future	3197.1100	3.1971	3107.4300	3.1074	2.805	0.0000	0.0000
2024/12/27	R035	06/02/2025	10.10 Put	Bond Future	1946.7700	1.9468	1931.7200	1.9317	0.773	0.0000	0.0000
2024/12/27	R035	06/02/2025	10.10 Call	Bond Future	546.4600	0.5465	542.0400	0.5420	0.809	0.0000	0.0000
2024/12/27	R035	06/02/2025	11.10 Call	Bond Future	4376.3600	4.3764	4381.6500	4.3817	0.121	0.0000	0.0000
2024/12/27	R035	06/02/2025	11.10 Put	Bond Future	123.2500	0.1233	117.9100	0.1179	4.333	0.0000	0.0000
2024/12/27	R035	06/02/2025	11.30 Call	Bond Future	5389.0800	5.3891	5396.0800	5.3961	0.130	0.0000	0.0000
2024/12/27	R035	06/02/2025	11.30 Put	Bond Future	62.0300	0.0620	58.4000	0.0584	5.852	0.0000	0.0000
2024/12/27	R035	06/02/2025	10.65 Call	Bond Future	2269.8300	2.2698	2270.7300	2.2707	0.040	0.0000	0.0000
2024/12/27	R035	06/02/2025	10.65 Put	Bond Future	501.0200	0.5010	491.2900	0.4913	1.942	0.0000	0.0000
2024/12/27	R035	06/02/2025	10.34 Put	Bond Future	1138.2300	1.1382	1125.7400	1.1257	1.097	0.0000	0.0000
2024/12/27	R035	06/02/2025	10.34 Call	Bond Future	1139.2100	1.1392	1137.3500	1.1374	0.163	0.0000	0.0000
2024/12/27	R035	06/02/2025	10.26 Put	Bond Future	1374.5700	1.3746	1361.4200	1.3614	0.957	0.0000	0.0000
2024/12/27	R035	06/02/2025	10.26 Call	Bond Future	911.6600	0.9117	909.1400	0.9091	0.276	0.0000	0.0000
2024/12/27	R035	06/02/2025		Bond Future	10.3398	94.9893	10.3380	94.9999	0.018	0.0000	0.0000
2024/12/27	R035	06/02/2025	12.41 Call	Bond Future	10969.0700	10.9691	10979.4000	10.9794	0.094	0.0000	0.0000
2024/12/27	R035	06/02/2025	12.41 Put	Bond Future	0.8900	0.0009	0.5900	0.0006	33.708	0.0000	0.0000
2024/12/27	R035	08/05/2025		Bond Future	10.4241	92.3874	10.4230	92.3933	0.010	0.0000	0.0000
2024/12/27	R035	08/05/2025	11.78 Call	Bond Future	7559.4600	7.5595	7540.1400	7.5401	0.256	0.0000	0.0000
2024/12/27	R035	08/05/2025	11.78 Put	Bond Future	299.1400	0.2991	273.9900	0.2740	8.407	0.0000	0.0000
2024/12/27	R035	08/05/2025	13.35 Call	Bond Future	14724.3000	14.7243	14727.4500	14.7275	0.021	0.0000	0.0000
2024/12/27	R035	08/05/2025	13.35 Put	Bond Future	14.6400	0.0146	11.9600	0.0120	18.306	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	
2024/12/27	R035	08/05/2025	12.70 Call	Bond Future	11807.5400	11.8075	11804.5300	11.8045	0.025	0.0000	0.0000
2024/12/27	R035	08/05/2025	12.70 Put	Bond Future	66.0800	0.0661	57.2400	0.0572	13.378	0.0000	0.0000
2024/12/27	R035	08/05/2025	11.46 Put	Bond Future	482.6200	0.4826	449.3900	0.4494	6.885	0.0000	0.0000
2024/12/27	R035	08/05/2025	11.46 Call	Bond Future	6102.7000	6.1027	6075.3000	6.0753	0.449	0.0000	0.0000
2024/12/27	R035	08/05/2025	11.70 Call	Bond Future	7191.6800	7.1917	7170.4900	7.1705	0.295	0.0000	0.0000
2024/12/27	R035	08/05/2025	11.70 Put	Bond Future	337.3500	0.3374	310.3300	0.3103	8.009	0.0000	0.0000
2024/12/27	R035	08/05/2025	10.95 Call	Bond Future	3921.1900	3.9212	3878.3100	3.8783	1.094	0.0000	0.0000
2024/12/27	R035	08/05/2025	10.95 Put	Bond Future	1007.1500	1.0072	958.4400	0.9584	4.836	0.0000	0.0000
2024/12/27	R035	08/05/2025	10.44 Put	Bond Future	2004.9700	2.0050	1948.2700	1.9483	2.828	0.0000	0.0000
2024/12/27	R035	08/05/2025	10.44 Call	Bond Future	2095.1400	2.0951	2044.2700	2.0443	2.428	0.0000	0.0000
2024/12/27	R035	07/08/2025		Bond Future	10.5177	94.2175	10.5164	94.2245	0.012	0.0000	0.0000
2024/12/27	R035	07/08/2025	12.65 Call	Bond Future	11153.8200	11.1538	11140.5500	11.1406	0.119	0.0000	0.0000
2024/12/27	R035	07/08/2025	12.65 Put	Bond Future	308.0200	0.3080	287.7700	0.2878	6.574	0.0000	0.0000
2024/12/27	R035	06/11/2025		Bond Future	10.6292	91.5326	10.6272	91.5437	0.019	0.0000	0.0000
2024/12/27	R035	06/11/2025	11.20 Call	Bond Future	5131.2400	5.1312	5017.4300	5.0174	2.218	0.0000	0.0000
2024/12/27	R035	06/11/2025	11.20 Put	Bond Future	2109.6500	2.1097	1984.7300	1.9847	5.921	0.0000	0.0000
2024/12/27	R035	05/02/2026		Bond Future	10.7570	93.2685	10.7542	93.2835	0.026	0.0000	0.0000
2024/12/27	R035	05/02/2026	10.79 Call	Bond Future	3911.6900	3.9117	3728.7600	3.7288	4.676	0.0000	0.0000
2024/12/27	R035	05/02/2026	10.79 Put	Bond Future	3737.6900	3.7377	3539.8100	3.5398	5.294	0.0000	0.0000
2024/12/27	R038	06/02/2025		Bond Future	10.8539	104.1216	10.8518	104.1356	0.019	0.0000	0.0000
2024/12/27	R038	06/02/2025	11.24 Call	Bond Future	3112.1200	3.1121	3118.4200	3.1184	0.202	0.0000	0.0000
2024/12/27	R038	06/02/2025	11.24 Put	Bond Future	490.1000	0.4901	482.3400	0.4823	1.583	0.0000	0.0000
2024/12/27	R038	08/05/2025		Bond Future	10.9526	100.7229	10.9513	100.7318	0.012	0.0000	0.0000
2024/12/27	R038	08/05/2025	11.24 Call	Bond Future	3631.7800	3.6318	3580.4500	3.5805	1.413	0.0000	0.0000
2024/12/27	R038	08/05/2025	11.24 Put	Bond Future	1706.3800	1.7064	1646.2100	1.6462	3.526	0.0000	0.0000
2024/12/27	R038	07/08/2025		Bond Future	11.0588	102.7175	11.0573	102.7277	0.014	0.0000	0.0000
2024/12/27	R038	07/08/2025	11.24 Call	Bond Future	3908.1600	3.9082	3942.5000	3.9425	0.879	0.0000	0.0000
2024/12/27	R038	07/08/2025	11.24 Put	Bond Future	2711.3100	2.7113	2735.4500	2.7355	0.890	0.0000	0.0000
2024/12/27	R038	06/11/2025		Bond Future	11.1790	99.2165	11.1767	99.2313	0.020	0.0000	0.0000
2024/12/27	R038	06/11/2025	11.24 Call	Bond Future	4249.3700	4.2494	4168.6400	4.1686	1.900	0.0000	0.0000
2024/12/27	R038	06/11/2025	11.24 Put	Bond Future	3852.2600	3.8523	3756.7800	3.7568	2.479	0.0000	0.0000
2024/12/27	R038	06/11/2025	12.33 Call	Bond Future	8779.6300	8.7796	8723.3800	8.7234	0.641	0.0000	0.0000
2024/12/27	R038	06/11/2025	12.33 Put	Bond Future	1670.0900	1.6701	1599.0900	1.5991	4.251	0.0000	0.0000
2024/12/27	R038	06/11/2025	10.98 Put	Bond Future	4680.5700	4.6806	4584.4400	4.5844	2.054	0.0000	0.0000
2024/12/27	R038	06/11/2025	10.98 Call	Bond Future	3369.7700	3.3698	3288.3900	3.2884	2.415	0.0000	0.0000
2024/12/27	R038	05/02/2026		Bond Future	11.3122	101.0961	11.3092	101.1152	0.026	0.0000	0.0000
2024/12/27	R038	05/02/2026	11.44 Call	Bond Future	5068.7700	5.0688	5103.0500	5.1031	0.676	0.0000	0.0000
2024/12/27	R038	05/02/2026	11.44 Put	Bond Future	4257.9100	4.2579	4273.1700	4.2732	0.358	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	
2024/12/27	R053	06/02/2025		Bond Future	11.1497	108.3107	11.1478	108.3271	0.017	0.0000	0.0000
2024/12/27	R053	06/02/2025	12.94 Call	Bond Future	13937.2600	13.9373	13951.5500	13.9516	0.103	0.0000	0.0000
2024/12/27	R053	06/02/2025	12.94 Put	Bond Future	6.8400	0.0068	4.7400	0.0047	30.702	0.0000	0.0000
2024/12/27	R053	08/05/2025		Bond Future	11.2379	104.6189	11.2366	104.6298	0.011	0.0000	0.0000
2024/12/27	R053	08/05/2025	12.64 Call	Bond Future	11543.6000	11.5436	11522.5700	11.5226	0.182	0.0000	0.0000
2024/12/27	R053	08/05/2025	12.64 Put	Bond Future	491.8900	0.4919	459.9500	0.4600	6.493	0.0000	0.0000
2024/12/27	R053	07/08/2025		Bond Future	11.3316	106.6905	11.3302	106.7029	0.013	0.0000	0.0000
2024/12/27	R053	07/08/2025	13.17 Call	Bond Future	14584.2100	14.5842	14622.5600	14.6226	0.263	0.0000	0.0000
2024/12/27	R053	07/08/2025	13.17 Put	Bond Future	727.7600	0.7278	753.7300	0.7537	3.568	0.0000	0.0000
2024/12/27	R053	06/11/2025		Bond Future	11.4359	102.8879	11.4339	102.9050	0.018	0.0000	0.0000
2024/12/27	R053	06/11/2025	11.76 Call	Bond Future	6635.0300	6.6350	6588.3500	6.5884	0.704	0.0000	0.0000
2024/12/27	R053	06/11/2025	11.76 Put	Bond Future	3961.4400	3.9614	3897.6100	3.8976	1.611	0.0000	0.0000
2024/12/27	R053	05/02/2026		Bond Future	11.5497	104.8367	11.5471	104.8583	0.023	0.0000	0.0000
2024/12/27	R053	05/02/2026	11.49 Call	Bond Future	5521.6900	5.5217	5581.6500	5.5817	1.086	0.0000	0.0000
2024/12/27	R053	05/02/2026	11.49 Put	Bond Future	6018.7800	6.0188	6057.0800	6.0571	0.636	0.0000	0.0000
2024/12/27	R186	06/02/2025		Bond Future	8.2614	105.2608	8.2613	105.2610	0.001	0.0000	0.0000
2024/12/27	R186	06/02/2025	9.03 Call	Bond Future	1328.4700	1.3285	1326.4000	1.3264	0.156	0.0000	0.0000
2024/12/27	R186	06/02/2025	9.03 Put	Bond Future	6.7600	0.0068	4.5400	0.0045	32.840	0.0000	0.0000
2024/12/27	R186	08/05/2025		Bond Future	8.2859	107.3758	8.2896	107.3702	0.045	0.0000	0.0000
2024/12/27	R186	08/05/2025	8.47 Call	Bond Future	522.8000	0.5228	547.5100	0.5475	4.726	0.0000	0.0000
2024/12/27	R186	08/05/2025	8.47 Put	Bond Future	245.1100	0.2451	275.4100	0.2754	12.362	0.0000	0.0000
2024/12/27	R186	07/08/2025	10.25 Call	Bond Future	2477.1700	2.4772	2477.8900	2.4779	0.029	0.0000	0.0000
2024/12/27	R186	07/08/2025	10.25 Put	Bond Future	58.9700	0.0590	64.1900	0.0642	8.852	0.0000	0.0000
2024/12/27	R186	07/08/2025	9.22 Put	Bond Future	171.1100	0.1711	184.7700	0.1848	7.983	0.0000	0.0000
2024/12/27	R186	07/08/2025	9.22 Call	Bond Future	1296.8900	1.2969	1306.0500	1.3061	0.706	0.0000	0.0000
2024/12/27	R186	07/08/2025		Bond Future	8.3377	104.1930	8.3412	104.1885	0.042	0.0000	0.0000
2024/12/27	R186	07/08/2025	9.68 Call	Bond Future	1811.1700	1.8112	1814.8000	1.8148	0.200	0.0000	0.0000
2024/12/27	R186	07/08/2025	9.68 Put	Bond Future	105.3200	0.1053	113.4500	0.1135	7.719	0.0000	0.0000
2024/12/27	R186	06/11/2025		Bond Future	8.4544	106.2073	8.4545	106.2072	0.001	0.0000	0.0000
2024/12/27	R186	06/11/2025	8.13 Call	Bond Future	311.4800	0.3115	298.0600	0.2981	4.308	0.0000	0.0000
2024/12/27	R186	06/11/2025	8.13 Put	Bond Future	655.0600	0.6551	641.7300	0.6417	2.035	0.0000	0.0000
2024/12/27	R186	05/02/2026		Bond Future	8.6941	102.9145	8.6892	102.9185	0.056	0.0000	0.0000
2024/12/27	R186	05/02/2026	8.43 Call	Bond Future	334.2600	0.3343	342.4500	0.3425	2.450	0.0000	0.0000
2024/12/27	R186	05/02/2026	8.43 Put	Bond Future	552.1400	0.5521	556.3500	0.5564	0.762	0.0000	0.0000
2024/12/27	R202	06/02/2025		Bond Future	269.7113	269.7113	269.3592	269.3592	0.131	0.0000	0.0000
2024/12/27	R202	06/02/2025	266.79 Call	Bond Future	2921.2600	2.9213	2569.1600	2.5692	12.053	0.0000	0.0000
2024/12/27	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/27	R202	08/05/2025		Bond Future	275.1965	275.1965	274.8226	274.8226	0.136	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	
2024/12/27	R202	08/05/2025	272.31 Call	Bond Future	2886.5200	2.8865	2512.6200	2.5126	12.953	0.0000	0.0000
2024/12/27	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/27	R202	07/08/2025		Bond Future	275.4774	275.4774	275.0991	275.0991	0.137	0.0000	0.0000
2024/12/27	R202	07/08/2025	271.60 Call	Bond Future	3877.4000	3.8774	3499.1400	3.4991	9.756	0.0000	0.0000
2024/12/27	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/27	R202	06/11/2025		Bond Future	280.8719	280.8719	280.4978	280.4978	0.133	0.0000	0.0000
2024/12/27	R202	06/11/2025	275.64 Call	Bond Future	5231.8700	5.2319	4857.7900	4.8578	7.150	0.0000	0.0000
2024/12/27	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/27	R202	05/02/2026		Bond Future	280.9334	280.9334	280.5627	280.5627	0.132	0.0000	0.0000
2024/12/27	R202	05/02/2026	277.82 Call	Bond Future	3113.3800	3.1134	2742.6700	2.7427	11.907	0.0000	0.0000
2024/12/27	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/27	R209	06/02/2025		Bond Future	10.5623	74.4397	10.5606	74.4487	0.016	0.0000	0.0000
2024/12/27	R209	06/02/2025	12.44 Call	Bond Future	8933.4600	8.9335	8942.2000	8.9422	0.098	0.0000	0.0000
2024/12/27	R209	06/02/2025	12.44 Put	Bond Future	1.7300	0.0017	1.4800	0.0015	14.451	0.0000	0.0000
2024/12/27	R209	08/05/2025		Bond Future	10.6464	72.7805	10.6454	72.7857	0.009	0.0000	0.0000
2024/12/27	R209	08/05/2025	11.89 Call	Bond Future	6321.2700	6.3213	6301.4400	6.3014	0.314	0.0000	0.0000
2024/12/27	R209	08/05/2025	11.89 Put	Bond Future	320.5600	0.3206	295.5700	0.2956	7.796	0.0000	0.0000
2024/12/27	R209	07/08/2025		Bond Future	10.7375	74.2220	10.7363	74.2281	0.011	0.0000	0.0000
2024/12/27	R209	07/08/2025	12.68 Call	Bond Future	9305.0500	9.3051	9286.4100	9.2864	0.200	0.0000	0.0000
2024/12/27	R209	07/08/2025	12.68 Put	Bond Future	361.3500	0.3614	336.5800	0.3366	6.855	0.0000	0.0000
2024/12/27	R209	06/11/2025		Bond Future	10.8415	72.5041	10.8396	72.5135	0.018	0.0000	0.0000
2024/12/27	R209	06/11/2025	11.27 Call	Bond Future	4236.6100	4.2366	4200.6300	4.2006	0.849	0.0000	0.0000
2024/12/27	R209	06/11/2025	11.27 Put	Bond Future	2161.7500	2.1618	2116.3900	2.1164	2.098	0.0000	0.0000
2024/12/27	R209	05/02/2026		Bond Future	10.9574	73.8789	10.9549	73.8913	0.023	0.0000	0.0000
2024/12/27	R209	05/02/2026	10.93 Call	Bond Future	3455.6200	3.4556	3276.2900	3.2763	5.190	0.0000	0.0000
2024/12/27	R209	05/02/2026	10.93 Put	Bond Future	3588.5300	3.5885	3396.8100	3.3968	5.343	0.0000	0.0000
2024/12/27	R210	06/02/2025		Bond Future	244.5559	244.5559	244.5062	244.5062	0.020	0.0000	0.0000
2024/12/27	R210	06/02/2025	239.61 Call	Bond Future	4945.8500	4.9459	4896.1600	4.8962	1.005	0.0000	0.0000
2024/12/27	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/27	R210	08/05/2025		Bond Future	246.1736	246.1736	246.1097	246.1097	0.026	0.0000	0.0000
2024/12/27	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/27	R210	08/05/2025	248.03 Put	Bond Future	1856.3800	1.8564	1920.2900	1.9203	3.443	0.0000	0.0000
2024/12/27	R210	07/08/2025		Bond Future	251.1094	251.1094	251.0469	251.0469	0.025	0.0000	0.0000
2024/12/27	R210	07/08/2025	248.44 Call	Bond Future	2669.3900	2.6694	2606.8800	2.6069	2.342	0.0000	0.0000
2024/12/27	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/27	R210	06/11/2025		Bond Future	252.6056	252.6056	252.5525	252.5525	0.021	0.0000	0.0000
2024/12/27	R210	06/11/2025	252.14 Call	Bond Future	465.6200	0.4656	412.5100	0.4125	11.406	0.0000	0.0000
2024/12/27	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	
2024/12/27	R210	05/02/2026		Bond Future	257.4615	257.4615	257.4169	257.4169	0.017	0.0000	0.0000
2024/12/27	R210	05/02/2026	253.10 Call	Bond Future	4361.4600	4.3615	4316.8600	4.3169	1.023	0.0000	0.0000
2024/12/27	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/27	R213	06/02/2025		Bond Future	9.4466	92.0864	9.4349	92.1355	0.123	0.0000	0.0000
2024/12/27	R213	06/02/2025	11.35 Call	Bond Future	7594.9800	7.5950	7643.0800	7.6431	0.633	0.0000	0.0000
2024/12/27	R213	06/02/2025	11.35 Put	Bond Future	5.2400	0.0052	4.2100	0.0042	19.656	0.0000	0.0000
2024/12/27	R213	08/05/2025		Bond Future	9.5138	90.3791	9.5027	90.4243	0.116	0.0000	0.0000
2024/12/27	R213	08/05/2025	10.52 Call	Bond Future	4311.7700	4.3118	4333.6200	4.3336	0.507	0.0000	0.0000
2024/12/27	R213	08/05/2025	10.52 Put	Bond Future	322.4700	0.3225	299.1300	0.2991	7.238	0.0000	0.0000
2024/12/27	R213	07/08/2025		Bond Future	9.5925	92.1695	9.5806	92.2167	0.125	0.0000	0.0000
2024/12/27	R213	07/08/2025	11.66 Call	Bond Future	7895.4700	7.8955	7935.1200	7.9351	0.502	0.0000	0.0000
2024/12/27	R213	07/08/2025	11.66 Put	Bond Future	193.0000	0.1930	185.5000	0.1855	3.886	0.0000	0.0000
2024/12/27	R213	06/11/2025		Bond Future	9.6965	90.3977	9.6828	90.4496	0.141	0.0000	0.0000
2024/12/27	R213	06/11/2025	10.05 Call	Bond Future	2975.6400	2.9756	2949.1600	2.9492	0.890	0.0000	0.0000
2024/12/27	R213	06/11/2025	10.05 Put	Bond Future	1647.5800	1.6476	1569.1800	1.5692	4.758	0.0000	0.0000
2024/12/27	R213	05/02/2026		Bond Future	9.8231	92.1133	9.8076	92.1697	0.158	0.0000	0.0000
2024/12/27	R213	05/02/2026	9.89 Call	Bond Future	2535.6900	2.5357	2547.5000	2.5475	0.466	0.0000	0.0000
2024/12/27	R213	05/02/2026	9.89 Put	Bond Future	2292.6300	2.2926	2248.0400	2.2480	1.945	0.0000	0.0000
2024/12/27	R214	06/02/2025	13.63 Call	Bond Future	12692.4200	12.6924	12730.6500	12.7307	0.301	0.0000	0.0000
2024/12/27	R214	06/02/2025	13.63 Put	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000	0.0000
2024/12/27	R214	06/02/2025	12.25 Put	Bond Future	20.1000	0.0201	14.8600	0.0149	26.070	0.0000	0.0000
2024/12/27	R214	06/02/2025	12.25 Call	Bond Future	6678.7800	6.6788	6711.7900	6.7118	0.494	0.0000	0.0000
2024/12/27	R214	06/02/2025	11.75 Put	Bond Future	111.9100	0.1119	92.7300	0.0927	17.139	0.0000	0.0000
2024/12/27	R214	06/02/2025	11.75 Call	Bond Future	4326.0400	4.3260	4345.1100	4.3451	0.441	0.0000	0.0000
2024/12/27	R214	06/02/2025		Bond Future	10.9538	69.6217	10.9470	69.6599	0.063	0.0000	0.0000
2024/12/27	R214	06/02/2025	12.71 Call	Bond Future	8784.8300	8.7848	8821.7900	8.8218	0.421	0.0000	0.0000
2024/12/27	R214	06/02/2025	12.71 Put	Bond Future	3.7700	0.0038	2.4800	0.0025	34.218	0.0000	0.0000
2024/12/27	R214	08/05/2025		Bond Future	11.0355	67.7172	11.0290	67.7525	0.058	0.0000	0.0000
2024/12/27	R214	08/05/2025	12.40 Call	Bond Future	7205.4400	7.2054	7216.4900	7.2165	0.153	0.0000	0.0000
2024/12/27	R214	08/05/2025	12.40 Put	Bond Future	302.6100	0.3026	278.3600	0.2784	8.014	0.0000	0.0000
2024/12/27	R214	07/08/2025		Bond Future	11.1239	69.0585	11.1171	69.0954	0.061	0.0000	0.0000
2024/12/27	R214	07/08/2025	12.97 Call	Bond Future	9385.0700	9.3851	9431.0000	9.4310	0.489	0.0000	0.0000
2024/12/27	R214	07/08/2025	12.97 Put	Bond Future	413.5600	0.4136	422.6500	0.4227	2.198	0.0000	0.0000
2024/12/27	R214	06/11/2025		Bond Future	11.2251	67.0931	11.2175	67.1336	0.068	0.0000	0.0000
2024/12/27	R214	06/11/2025	11.64 Call	Bond Future	4531.1700	4.5312	4430.7200	4.4307	2.217	0.0000	0.0000
2024/12/27	R214	06/11/2025	11.64 Put	Bond Future	2370.3900	2.3704	2229.4700	2.2295	5.945	0.0000	0.0000
2024/12/27	R214	05/02/2026		Bond Future	11.3376	68.3656	11.3293	68.4095	0.074	0.0000	0.0000
2024/12/27	R214	05/02/2026	11.26 Call	Bond Future	3541.2800	3.5413	3435.2700	3.4353	2.994	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	
2024/12/27	R214	05/02/2026	11.26 Put	Bond Future	3950.8200	3.9508	3800.9400	3.8009	3.794	0.0000	0.0000
2024/12/27	R248	06/02/2025	10.30 Put	Bond Future	6199.8400	6.1998	6146.3400	6.1463	0.863	0.0000	0.0000
2024/12/27	R248	06/02/2025	10.30 Call	Bond Future	31.8200	0.0318	26.0300	0.0260	18.196	0.0000	0.0000
2024/12/27	R248	06/02/2025	11.00 Put	Bond Future	1907.7000	1.9077	1831.8600	1.8319	3.975	0.0000	0.0000
2024/12/27	R248	06/02/2025	11.00 Call	Bond Future	899.2200	0.8992	871.0900	0.8711	3.128	0.0000	0.0000
2024/12/27	R248	06/02/2025	11.70 Call	Bond Future	3950.3300	3.9503	3960.1800	3.9602	0.249	0.0000	0.0000
2024/12/27	R248	06/02/2025	11.70 Put	Bond Future	299.8600	0.2999	262.0000	0.2620	12.626	0.0000	0.0000
2024/12/27	R248	06/02/2025		Bond Future	11.1456	84.2248	11.1387	84.2725	0.062	0.0000	0.0000
2024/12/27	R248	06/02/2025	12.71 Call	Bond Future	9618.9900	9.6190	9663.6400	9.6636	0.464	0.0000	0.0000
2024/12/27	R248	06/02/2025	12.71 Put	Bond Future	10.5700	0.0106	7.5100	0.0075	28.950	0.0000	0.0000
2024/12/27	R248	08/05/2025		Bond Future	11.2309	81.4701	11.2244	81.5144	0.058	0.0000	0.0000
2024/12/27	R248	08/05/2025	12.60 Call	Bond Future	8799.9400	8.7999	8816.4700	8.8165	0.188	0.0000	0.0000
2024/12/27	R248	08/05/2025	12.60 Put	Bond Future	386.3500	0.3864	358.5800	0.3586	7.188	0.0000	0.0000
2024/12/27	R248	07/08/2025		Bond Future	11.3230	83.0839	11.3161	83.1300	0.061	0.0000	0.0000
2024/12/27	R248	07/08/2025	13.21 Call	Bond Future	11570.6800	11.5707	11633.2900	11.6333	0.541	0.0000	0.0000
2024/12/27	R248	07/08/2025	13.21 Put	Bond Future	520.7800	0.5208	537.2700	0.5373	3.166	0.0000	0.0000
2024/12/27	R248	06/11/2025		Bond Future	11.4274	80.2468	11.4197	80.2973	0.067	0.0000	0.0000
2024/12/27	R248	06/11/2025	11.74 Call	Bond Future	5137.1200	5.1371	5065.6800	5.0657	1.391	0.0000	0.0000
2024/12/27	R248	06/11/2025	11.74 Put	Bond Future	3132.5600	3.1326	3010.6100	3.0106	3.893	0.0000	0.0000
2024/12/27	R248	05/02/2026		Bond Future	11.5433	81.7681	11.5348	81.8227	0.073	0.0000	0.0000
2024/12/27	R248	05/02/2026	11.46 Call	Bond Future	4289.8700	4.2899	4244.2800	4.2443	1.063	0.0000	0.0000
2024/12/27	R248	05/02/2026	11.46 Put	Bond Future	4829.2900	4.8293	4729.0600	4.7291	2.075	0.0000	0.0000
2024/12/27	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/27	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/27	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/27	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

