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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/12/2024 TO 30/12/2024

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
2024/12/30	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/30	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/30	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/30	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/30	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/30	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/30	2029	06/02/2025		Bond Future	134.7038	134.7038	134.6338	0.052	0.0000	0.0000
2024/12/30	2029	06/02/2025	132.40 Call	Bond Future	2303.8100	2.3038	2233.7900	3.039	0.0000	0.0000
2024/12/30	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/30	2029	08/05/2025		Bond Future	136.0272	136.0272	135.9563	0.052	0.0000	0.0000
2024/12/30	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/30	2029	08/05/2025	137.85 Put	Bond Future	1822.8000	1.8228	1893.7500	3.892	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	
2024/12/30	2029	07/08/2025		Bond Future	138.7562	138.7562	138.6843	138.6843	0.052	0.0000	0.0000
2024/12/30	2029	07/08/2025	137.41 Call	Bond Future	1346.1600	1.3462	1274.2700	1.2743	5.340	0.0000	0.0000
2024/12/30	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/30	2029	06/11/2025		Bond Future	140.0433	140.0433	139.9706	139.9706	0.052	0.0000	0.0000
2024/12/30	2029	06/11/2025	139.79 Call	Bond Future	253.3300	0.2533	180.6200	0.1806	28.702	0.0000	0.0000
2024/12/30	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/30	2029	05/02/2026		Bond Future	142.7414	142.7414	142.6678	142.6678	0.052	0.0000	0.0000
2024/12/30	2029	05/02/2026	140.11 Call	Bond Future	2631.3900	2.6314	2557.7800	2.5578	2.797	0.0000	0.0000
2024/12/30	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/30	2030	06/02/2025	8.68 Put	Bond Future	1613.3400	1.6133	1655.6700	1.6557	2.624	0.0000	0.0000
2024/12/30	2030	06/02/2025	8.68 Call	Bond Future	213.6300	0.2136	179.4000	0.1794	16.023	0.0000	0.0000
2024/12/30	2030	06/02/2025	9.18 Put	Bond Future	488.8500	0.4889	492.6400	0.4926	0.775	0.0000	0.0000
2024/12/30	2030	06/02/2025	9.18 Call	Bond Future	1016.5400	1.0165	943.7700	0.9438	7.159	0.0000	0.0000
2024/12/30	2030	06/02/2025	9.69 Call	Bond Future	2534.4000	2.5344	2452.9600	2.4530	3.213	0.0000	0.0000
2024/12/30	2030	06/02/2025	9.69 Put	Bond Future	88.9600	0.0890	84.0800	0.0841	5.486	0.0000	0.0000
2024/12/30	2030	06/02/2025		Bond Future	9.0419	96.1402	9.0619	96.0636	0.221	0.0000	0.0000
2024/12/30	2030	06/02/2025	10.68 Call	Bond Future	6035.4400	6.0354	5958.5500	5.9586	1.274	0.0000	0.0000
2024/12/30	2030	06/02/2025	10.68 Put	Bond Future	1.2900	0.0013	0.9600	0.0010	25.581	0.0000	0.0000
2024/12/30	2030	08/05/2025	12.28 Call	Bond Future	10833.7100	10.8337	10755.8800	10.7559	0.718	0.0000	0.0000
2024/12/30	2030	08/05/2025	12.28 Put	Bond Future	1.5400	0.0015	1.4500	0.0015	5.844	0.0000	0.0000
2024/12/30	2030	08/05/2025	10.69 Put	Bond Future	95.0400	0.0950	94.6200	0.0946	0.442	0.0000	0.0000
2024/12/30	2030	08/05/2025	10.69 Call	Bond Future	5701.5100	5.7015	5623.3500	5.6234	1.371	0.0000	0.0000
2024/12/30	2030	08/05/2025	11.86 Call	Bond Future	9494.6800	9.4947	9416.7100	9.4167	0.821	0.0000	0.0000
2024/12/30	2030	08/05/2025	11.86 Put	Bond Future	5.6600	0.0057	5.4300	0.0054	4.064	0.0000	0.0000
2024/12/30	2030	08/05/2025	10.31 Put	Bond Future	182.7000	0.1827	183.4900	0.1835	0.432	0.0000	0.0000
2024/12/30	2030	08/05/2025	10.31 Call	Bond Future	4481.9900	4.4820	4405.0400	4.4050	1.717	0.0000	0.0000
2024/12/30	2030	08/05/2025		Bond Future	9.1058	98.0663	9.1270	97.9885	0.233	0.0000	0.0000
2024/12/30	2030	08/05/2025	9.93 Call	Bond Future	3314.6100	3.3146	3240.8700	3.2409	2.225	0.0000	0.0000
2024/12/30	2030	08/05/2025	9.93 Put	Bond Future	345.9100	0.3459	349.9100	0.3499	1.156	0.0000	0.0000
2024/12/30	2030	08/05/2025	8.68 Put	Bond Future	2163.6900	2.1637	2205.9600	2.2060	1.954	0.0000	0.0000
2024/12/30	2030	08/05/2025	8.68 Call	Bond Future	584.2000	0.5842	548.7300	0.5487	6.072	0.0000	0.0000
2024/12/30	2030	08/05/2025	9.18 Put	Bond Future	1115.3200	1.1153	1137.1700	1.1372	1.959	0.0000	0.0000
2024/12/30	2030	08/05/2025	9.18 Call	Bond Future	1387.2500	1.3873	1331.3600	1.3314	4.029	0.0000	0.0000
2024/12/30	2030	08/05/2025	9.99 Call	Bond Future	3493.0800	3.4931	3418.6400	3.4186	2.131	0.0000	0.0000
2024/12/30	2030	08/05/2025	9.99 Put	Bond Future	312.7100	0.3127	316.0100	0.3160	1.055	0.0000	0.0000
2024/12/30	2030	08/05/2025	8.95 Put	Bond Future	1535.8800	1.5359	1566.7100	1.5667	2.007	0.0000	0.0000
2024/12/30	2030	08/05/2025	8.95 Call	Bond Future	961.5800	0.9616	914.6700	0.9147	4.878	0.0000	0.0000
2024/12/30	2030	08/05/2025	9.45 Put	Bond Future	746.2000	0.7462	759.4800	0.7595	1.780	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	
2024/12/30	2030	08/05/2025	9.45 Call	Bond Future	1999.9300	1.9999	1935.4700	1.9355	3.223	0.0000	0.0000
2024/12/30	2030	07/08/2025		Bond Future	9.1827	95.9998	9.2053	95.9208	0.246	0.0000	0.0000
2024/12/30	2030	07/08/2025	11.11 Call	Bond Future	6647.0000	6.6470	6569.5000	6.5695	1.166	0.0000	0.0000
2024/12/30	2030	07/08/2025	11.11 Put	Bond Future	177.7700	0.1778	179.2300	0.1792	0.821	0.0000	0.0000
2024/12/30	2030	07/08/2025	12.12 Call	Bond Future	9676.9900	9.6770	9597.9800	9.5980	0.816	0.0000	0.0000
2024/12/30	2030	07/08/2025	12.12 Put	Bond Future	32.9300	0.0329	32.8800	0.0329	0.152	0.0000	0.0000
2024/12/30	2030	07/08/2025	10.48 Put	Bond Future	365.4700	0.3655	370.4000	0.3704	1.349	0.0000	0.0000
2024/12/30	2030	07/08/2025	10.48 Call	Bond Future	4780.9900	4.7810	4706.9600	4.7070	1.548	0.0000	0.0000
2024/12/30	2030	06/11/2025		Bond Future	9.2711	97.8594	9.2951	97.7792	0.259	0.0000	0.0000
2024/12/30	2030	06/11/2025	9.54 Call	Bond Future	2349.0300	2.3490	2293.6200	2.2936	2.359	0.0000	0.0000
2024/12/30	2030	06/11/2025	9.54 Put	Bond Future	1456.7600	1.4568	1481.4800	1.4815	1.697	0.0000	0.0000
2024/12/30	2030	05/02/2026		Bond Future	9.3844	95.7121	9.4101	95.6308	0.274	0.0000	0.0000
2024/12/30	2030	05/02/2026	9.49 Call	Bond Future	2155.9200	2.1559	2105.2000	2.1052	2.353	0.0000	0.0000
2024/12/30	2030	05/02/2026	9.49 Put	Bond Future	1822.7100	1.8227	1853.2300	1.8532	1.674	0.0000	0.0000
2024/12/30	2032	06/02/2025	9.42 Put	Bond Future	1643.0100	1.6430	1746.2900	1.7463	6.286	0.0000	0.0000
2024/12/30	2032	06/02/2025	9.42 Call	Bond Future	321.0800	0.3211	255.9000	0.2559	20.300	0.0000	0.0000
2024/12/30	2032	06/02/2025	9.92 Put	Bond Future	516.2200	0.5162	539.0400	0.5390	4.421	0.0000	0.0000
2024/12/30	2032	06/02/2025	9.92 Call	Bond Future	1611.9800	1.6120	1466.3400	1.4663	9.035	0.0000	0.0000
2024/12/30	2032	06/02/2025	10.61 Call	Bond Future	4386.9900	4.3870	4215.6600	4.2157	3.905	0.0000	0.0000
2024/12/30	2032	06/02/2025	10.61 Put	Bond Future	82.9200	0.0829	80.0500	0.0801	3.461	0.0000	0.0000
2024/12/30	2032	06/02/2025		Bond Future	9.6913	95.7184	9.7263	95.5499	0.360	0.0000	0.0000
2024/12/30	2032	06/02/2025	11.72 Call	Bond Future	9174.3800	9.1744	9005.1700	9.0052	1.844	0.0000	0.0000
2024/12/30	2032	06/02/2025	11.72 Put	Bond Future	3.7800	0.0038	3.0300	0.0030	19.841	0.0000	0.0000
2024/12/30	2032	08/05/2025		Bond Future	9.7681	93.4721	9.8047	93.3006	0.375	0.0000	0.0000
2024/12/30	2032	08/05/2025	10.91 Call	Bond Future	5461.4300	5.4614	5300.4700	5.3005	2.947	0.0000	0.0000
2024/12/30	2032	08/05/2025	10.91 Put	Bond Future	294.1900	0.2942	304.7100	0.3047	3.576	0.0000	0.0000
2024/12/30	2032	08/05/2025	9.42 Put	Bond Future	2562.6400	2.5626	2659.2300	2.6592	3.769	0.0000	0.0000
2024/12/30	2032	08/05/2025	9.42 Call	Bond Future	911.1000	0.9111	836.2100	0.8362	8.220	0.0000	0.0000
2024/12/30	2032	08/05/2025	9.92 Put	Bond Future	1330.3900	1.3304	1385.6100	1.3856	4.151	0.0000	0.0000
2024/12/30	2032	08/05/2025	9.92 Call	Bond Future	2039.8000	2.0398	1923.5400	1.9235	5.700	0.0000	0.0000
2024/12/30	2032	08/05/2025	10.97 Call	Bond Future	5695.4700	5.6955	5533.3200	5.5333	2.847	0.0000	0.0000
2024/12/30	2032	08/05/2025	10.97 Put	Bond Future	266.9800	0.2670	276.3100	0.2763	3.495	0.0000	0.0000
2024/12/30	2032	07/08/2025		Bond Future	9.8536	95.3244	9.8920	95.1498	0.390	0.0000	0.0000
2024/12/30	2032	07/08/2025	12.01 Call	Bond Future	9391.3500	9.3914	9222.8100	9.2228	1.795	0.0000	0.0000
2024/12/30	2032	07/08/2025	12.01 Put	Bond Future	198.3200	0.1983	204.3300	0.2043	3.030	0.0000	0.0000
2024/12/30	2032	06/11/2025		Bond Future	9.9569	93.0096	9.9973	92.8320	0.405	0.0000	0.0000
2024/12/30	2032	06/11/2025	10.42 Call	Bond Future	3768.8100	3.7688	3645.1100	3.6451	3.282	0.0000	0.0000
2024/12/30	2032	06/11/2025	10.42 Put	Bond Future	1755.1600	1.7552	1809.0600	1.8091	3.071	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	
2024/12/30	2032	05/02/2026		Bond Future	10.0786	94.7766	10.1210	94.5960	0.421	0.0000	0.0000
2024/12/30	2032	05/02/2026	10.16 Call	Bond Future	3129.0200	3.1290	3022.4800	3.0225	3.405	0.0000	0.0000
2024/12/30	2032	05/02/2026	10.16 Put	Bond Future	2782.8300	2.7828	2856.8800	2.8569	2.661	0.0000	0.0000
2024/12/30	2033	06/02/2025		Bond Future	129.0768	129.0768	129.0617	129.0617	0.012	0.0000	0.0000
2024/12/30	2033	06/02/2025	124.94 Call	Bond Future	4136.8000	4.1368	4121.6900	4.1217	0.365	0.0000	0.0000
2024/12/30	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/30	2033	08/05/2025		Bond Future	130.1869	130.1869	130.1720	130.1720	0.011	0.0000	0.0000
2024/12/30	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/30	2033	08/05/2025	130.62 Put	Bond Future	433.0600	0.4331	447.9800	0.4480	3.445	0.0000	0.0000
2024/12/30	2033	07/08/2025		Bond Future	132.7988	132.7988	132.7841	132.7841	0.011	0.0000	0.0000
2024/12/30	2033	07/08/2025	128.65 Call	Bond Future	4148.8400	4.1488	4134.0700	4.1341	0.356	0.0000	0.0000
2024/12/30	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/30	2033	06/11/2025		Bond Future	133.8691	133.8691	133.8545	133.8545	0.011	0.0000	0.0000
2024/12/30	2033	06/11/2025	133.14 Call	Bond Future	729.0500	0.7291	714.5300	0.7145	1.992	0.0000	0.0000
2024/12/30	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/30	2033	05/02/2026		Bond Future	136.4483	136.4483	136.4340	136.4340	0.010	0.0000	0.0000
2024/12/30	2033	05/02/2026	132.88 Call	Bond Future	3568.2800	3.5683	3554.0200	3.5540	0.400	0.0000	0.0000
2024/12/30	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/30	2037	06/02/2025		Bond Future	10.7742	85.1550	10.7986	85.0106	0.227	0.0000	0.0000
2024/12/30	2037	06/02/2025	12.76 Call	Bond Future	10695.4100	10.6954	10550.6900	10.5507	1.353	0.0000	0.0000
2024/12/30	2037	06/02/2025	12.76 Put	Bond Future	1.1400	0.0011	0.8300	0.0008	27.193	0.0000	0.0000
2024/12/30	2037	08/05/2025	12.55 Put	Bond Future	201.1700	0.2012	201.3600	0.2014	0.094	0.0000	0.0000
2024/12/30	2037	08/05/2025	12.55 Call	Bond Future	9218.7500	9.2188	9071.9400	9.0719	1.593	0.0000	0.0000
2024/12/30	2037	08/05/2025	13.30 Put	Bond Future	47.4200	0.0474	46.6700	0.0467	1.582	0.0000	0.0000
2024/12/30	2037	08/05/2025	13.30 Call	Bond Future	12655.6600	12.6557	12507.9100	12.5079	1.167	0.0000	0.0000
2024/12/30	2037	08/05/2025		Bond Future	10.8718	86.8609	10.8971	86.7139	0.233	0.0000	0.0000
2024/12/30	2037	08/05/2025	12.25 Call	Bond Future	7821.7100	7.8217	7676.8200	7.6768	1.852	0.0000	0.0000
2024/12/30	2037	08/05/2025	12.25 Put	Bond Future	312.6200	0.3126	314.7300	0.3147	0.675	0.0000	0.0000
2024/12/30	2037	08/05/2025	13.35 Put	Bond Future	42.4100	0.0424	41.6900	0.0417	1.698	0.0000	0.0000
2024/12/30	2037	08/05/2025	13.35 Call	Bond Future	12881.2100	12.8812	12733.4900	12.7335	1.147	0.0000	0.0000
2024/12/30	2037	07/08/2025	13.01 Put	Bond Future	363.2600	0.3633	367.1500	0.3672	1.071	0.0000	0.0000
2024/12/30	2037	07/08/2025		Bond Future	10.9786	84.3216	11.0049	84.1719	0.239	0.0000	0.0000
2024/12/30	2037	07/08/2025	13.01 Call	Bond Future	10912.2700	10.9123	10766.5300	10.7665	1.336	0.0000	0.0000
2024/12/30	2037	07/08/2025	12.17 Call	Bond Future	7279.6000	7.2796	7143.7500	7.1438	1.866	0.0000	0.0000
2024/12/30	2037	07/08/2025	12.17 Put	Bond Future	852.0000	0.8520	865.7800	0.8658	1.617	0.0000	0.0000
2024/12/30	2037	07/08/2025	11.42 Call	Bond Future	4273.5100	4.2735	4158.4200	4.1584	2.693	0.0000	0.0000
2024/12/30	2037	07/08/2025	11.42 Put	Bond Future	1807.9900	1.8080	1842.5300	1.8425	1.910	0.0000	0.0000
2024/12/30	2037	07/08/2025	10.55 Put	Bond Future	4114.1900	4.1142	4192.3300	4.1923	1.899	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	
2024/12/30	2037	07/08/2025	10.55 Call	Bond Future	1619.5500	1.6196	1548.0600	1.5481	4.414	0.0000	0.0000
2024/12/30	2037	07/08/2025	10.64 Put	Bond Future	3795.7900	3.7958	3868.6800	3.8687	1.920	0.0000	0.0000
2024/12/30	2037	07/08/2025	10.64 Call	Bond Future	1833.4200	1.8334	1756.6800	1.7567	4.186	0.0000	0.0000
2024/12/30	2037	07/08/2025	11.82 Call	Bond Future	5826.8900	5.8269	5698.8900	5.6989	2.197	0.0000	0.0000
2024/12/30	2037	07/08/2025	11.82 Put	Bond Future	1213.7100	1.2137	1235.3400	1.2353	1.782	0.0000	0.0000
2024/12/30	2037	07/08/2025	11.07 Call	Bond Future	3059.8400	3.0598	2959.9800	2.9600	3.264	0.0000	0.0000
2024/12/30	2037	07/08/2025	11.07 Put	Bond Future	2540.8900	2.5409	2590.6600	2.5907	1.959	0.0000	0.0000
2024/12/30	2037	07/08/2025	10.34 Put	Bond Future	4944.6800	4.9447	5035.0000	5.0350	1.827	0.0000	0.0000
2024/12/30	2037	07/08/2025	10.34 Call	Bond Future	1190.2000	1.1902	1130.8900	1.1309	4.983	0.0000	0.0000
2024/12/30	2037	06/11/2025		Bond Future	11.0899	85.9541	11.1171	85.8020	0.246	0.0000	0.0000
2024/12/30	2037	06/11/2025	11.63 Call	Bond Future	5217.3200	5.2173	5102.8400	5.1028	2.194	0.0000	0.0000
2024/12/30	2037	06/11/2025	11.63 Put	Bond Future	2269.8800	2.2699	2307.5500	2.3076	1.660	0.0000	0.0000
2024/12/30	2037	05/02/2026		Bond Future	11.2154	83.3292	11.2437	83.1744	0.252	0.0000	0.0000
2024/12/30	2037	05/02/2026	11.20 Call	Bond Future	3854.4200	3.8544	3760.0300	3.7600	2.449	0.0000	0.0000
2024/12/30	2037	05/02/2026	11.20 Put	Bond Future	3938.9400	3.9389	3999.2900	3.9993	1.532	0.0000	0.0000
2024/12/30	2038	06/02/2025		Bond Future	139.8468	139.8468	139.6787	139.6787	0.120	0.0000	0.0000
2024/12/30	2038	06/02/2025	135.23 Call	Bond Future	4616.8400	4.6168	4448.7300	4.4487	3.641	0.0000	0.0000
2024/12/30	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/30	2038	08/05/2025		Bond Future	142.6832	142.6832	142.5121	142.5121	0.120	0.0000	0.0000
2024/12/30	2038	08/05/2025	139.68 Call	Bond Future	3003.2200	3.0032	2832.1200	2.8321	5.697	0.0000	0.0000
2024/12/30	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/30	2038	07/08/2025		Bond Future	143.4185	143.4185	143.2446	143.2446	0.121	0.0000	0.0000
2024/12/30	2038	07/08/2025	139.56 Call	Bond Future	3858.5000	3.8585	3684.6200	3.6846	4.506	0.0000	0.0000
2024/12/30	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/30	2038	06/11/2025		Bond Future	146.2326	146.2326	146.0560	146.0560	0.121	0.0000	0.0000
2024/12/30	2038	06/11/2025	143.88 Call	Bond Future	2352.5800	2.3526	2175.9800	2.1760	7.507	0.0000	0.0000
2024/12/30	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/30	2038	05/02/2026		Bond Future	146.8842	146.8842	146.7050	146.7050	0.122	0.0000	0.0000
2024/12/30	2038	05/02/2026	143.20 Call	Bond Future	3684.2400	3.6842	3505.0400	3.5050	4.864	0.0000	0.0000
2024/12/30	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/30	2040	06/02/2025	11.00 Put	Bond Future	1443.3800	1.4434	1464.5900	1.4646	1.469	0.0000	0.0000
2024/12/30	2040	06/02/2025	11.00 Call	Bond Future	1087.2200	1.0872	984.7200	0.9847	9.428	0.0000	0.0000
2024/12/30	2040	06/02/2025	11.70 Call	Bond Future	4193.4400	4.1934	4058.7700	4.0588	3.211	0.0000	0.0000
2024/12/30	2040	06/02/2025	11.70 Put	Bond Future	200.9200	0.2009	189.9600	0.1900	5.455	0.0000	0.0000
2024/12/30	2040	06/02/2025	12.20 Call	Bond Future	6932.7700	6.9328	6804.1900	6.8042	1.855	0.0000	0.0000
2024/12/30	2040	06/02/2025	12.20 Put	Bond Future	36.0100	0.0360	31.1400	0.0311	13.524	0.0000	0.0000
2024/12/30	2040	06/02/2025		Bond Future	11.0553	85.3886	11.0746	85.2649	0.174	0.0000	0.0000
2024/12/30	2040	06/02/2025	12.95 Call	Bond Future	10965.4000	10.9654	10841.1100	10.8411	1.133	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	
2024/12/30	2040	06/02/2025	12.95 Put	Bond Future	2.1300	0.0021	1.5500	0.0016	27.230	0.0000	0.0000
2024/12/30	2040	08/05/2025		Bond Future	11.1546	87.0992	11.1746	86.9733	0.179	0.0000	0.0000
2024/12/30	2040	08/05/2025	12.63 Call	Bond Future	8875.0900	8.8751	8747.7600	8.7478	1.435	0.0000	0.0000
2024/12/30	2040	08/05/2025	12.63 Put	Bond Future	275.3900	0.2754	274.0100	0.2740	0.501	0.0000	0.0000
2024/12/30	2040	08/05/2025	12.75 Put	Bond Future	230.7400	0.2307	229.0100	0.2290	0.750	0.0000	0.0000
2024/12/30	2040	08/05/2025	12.75 Call	Bond Future	9470.7200	9.4707	9343.0400	9.3430	1.348	0.0000	0.0000
2024/12/30	2040	08/05/2025	13.50 Put	Bond Future	66.5000	0.0665	64.8400	0.0648	2.496	0.0000	0.0000
2024/12/30	2040	08/05/2025	13.50 Call	Bond Future	13125.9900	13.1260	12998.3800	12.9984	0.972	0.0000	0.0000
2024/12/30	2040	08/05/2025	13.43 Put	Bond Future	77.0100	0.0770	75.2300	0.0752	2.311	0.0000	0.0000
2024/12/30	2040	08/05/2025	13.43 Call	Bond Future	12792.8600	12.7929	12665.1300	12.6651	0.998	0.0000	0.0000
2024/12/30	2040	07/08/2025		Bond Future	11.2625	84.3139	11.2831	84.1858	0.183	0.0000	0.0000
2024/12/30	2040	07/08/2025	13.29 Call	Bond Future	11701.1500	11.7012	11574.3000	11.5743	1.084	0.0000	0.0000
2024/12/30	2040	07/08/2025	13.29 Put	Bond Future	409.5000	0.4095	410.7200	0.4107	0.298	0.0000	0.0000
2024/12/30	2040	06/11/2025		Bond Future	11.3738	85.9462	11.3952	85.8159	0.188	0.0000	0.0000
2024/12/30	2040	06/11/2025	11.84 Call	Bond Future	5291.0100	5.2910	5191.1600	5.1912	1.887	0.0000	0.0000
2024/12/30	2040	06/11/2025	11.84 Put	Bond Future	2518.3900	2.5184	2548.7900	2.5488	1.207	0.0000	0.0000
2024/12/30	2040	05/02/2026		Bond Future	11.4984	83.0702	11.5205	82.9378	0.193	0.0000	0.0000
2024/12/30	2040	05/02/2026	11.49 Call	Bond Future	4221.7400	4.2217	4137.0400	4.1370	2.006	0.0000	0.0000
2024/12/30	2040	05/02/2026	11.49 Put	Bond Future	4271.9500	4.2720	4319.6000	4.3196	1.115	0.0000	0.0000
2024/12/30	2044	06/02/2025	11.50 Call	Bond Future	2591.2600	2.5913	2481.1000	2.4811	4.251	0.0000	0.0000
2024/12/30	2044	06/02/2025	11.50 Put	Bond Future	546.8600	0.5469	530.6600	0.5307	2.962	0.0000	0.0000
2024/12/30	2044	06/02/2025	11.15 Put	Bond Future	1392.3000	1.3923	1394.4200	1.3944	0.152	0.0000	0.0000
2024/12/30	2044	06/02/2025	11.15 Call	Bond Future	1167.1200	1.1671	1075.2800	1.0753	7.869	0.0000	0.0000
2024/12/30	2044	06/02/2025	10.65 Put	Bond Future	3824.9500	3.8250	3887.4200	3.8874	1.633	0.0000	0.0000
2024/12/30	2044	06/02/2025	10.65 Call	Bond Future	171.2100	0.1712	139.7200	0.1397	18.393	0.0000	0.0000
2024/12/30	2044	06/02/2025	13.75 Call	Bond Future	14445.2600	14.4453	14351.2700	14.3513	0.651	0.0000	0.0000
2024/12/30	2044	06/02/2025	13.75 Put	Bond Future	0.0700	0.0001	0.0400	0.0000	42.857	0.0000	0.0000
2024/12/30	2044	06/02/2025	12.50 Put	Bond Future	18.8800	0.0189	15.3400	0.0153	18.750	0.0000	0.0000
2024/12/30	2044	06/02/2025	12.50 Call	Bond Future	8010.4000	8.0104	7912.9000	7.9129	1.217	0.0000	0.0000
2024/12/30	2044	06/02/2025	12.00 Put	Bond Future	112.0800	0.1121	100.8700	0.1009	10.002	0.0000	0.0000
2024/12/30	2044	06/02/2025	12.00 Call	Bond Future	5225.2000	5.2252	5120.0300	5.1200	2.013	0.0000	0.0000
2024/12/30	2044	06/02/2025		Bond Future	11.1840	81.2575	11.1983	81.1636	0.127	0.0000	0.0000
2024/12/30	2044	06/02/2025	13.02 Call	Bond Future	10801.0700	10.8011	10706.3600	10.7064	0.877	0.0000	0.0000
2024/12/30	2044	06/02/2025	13.02 Put	Bond Future	2.6700	0.0027	1.9200	0.0019	28.090	0.0000	0.0000
2024/12/30	2044	08/05/2025		Bond Future	11.2796	82.8853	11.2943	82.7898	0.130	0.0000	0.0000
2024/12/30	2044	08/05/2025	12.72 Call	Bond Future	8884.4700	8.8845	8784.2800	8.7843	1.128	0.0000	0.0000
2024/12/30	2044	08/05/2025	12.72 Put	Bond Future	323.9700	0.3240	319.3500	0.3194	1.426	0.0000	0.0000
2024/12/30	2044	08/05/2025	Call	Bond Future	2.3100	0.0023	1.8900	0.0019	18.182	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	
2024/12/30	2044	08/05/2025	Put	Bond Future	17116.9900	17.1170	17212.1400	17.2121	0.556	0.0000	0.0000
2024/12/30	2044	08/05/2025	12.40 Call	Bond Future	7301.5300	7.3015	7201.9500	7.2020	1.364	0.0000	0.0000
2024/12/30	2044	08/05/2025	12.40 Put	Bond Future	510.2300	0.5102	506.2200	0.5062	0.786	0.0000	0.0000
2024/12/30	2044	08/05/2025	11.65 Call	Bond Future	3801.1700	3.8012	3711.9800	3.7120	2.346	0.0000	0.0000
2024/12/30	2044	08/05/2025	11.65 Put	Bond Future	1447.4500	1.4475	1453.8300	1.4538	0.441	0.0000	0.0000
2024/12/30	2044	08/05/2025	10.92 Put	Bond Future	3674.9600	3.6750	3713.7400	3.7137	1.055	0.0000	0.0000
2024/12/30	2044	08/05/2025	10.92 Call	Bond Future	1279.3400	1.2793	1222.5500	1.2226	4.439	0.0000	0.0000
2024/12/30	2044	07/08/2025		Bond Future	11.3829	80.1418	11.3981	80.0446	0.133	0.0000	0.0000
2024/12/30	2044	07/08/2025	13.34 Call	Bond Future	11555.9800	11.5560	11457.1300	11.4571	0.855	0.0000	0.0000
2024/12/30	2044	07/08/2025	13.34 Put	Bond Future	452.1800	0.4522	450.5000	0.4505	0.372	0.0000	0.0000
2024/12/30	2044	06/11/2025		Bond Future	11.4890	81.6932	11.5046	81.5945	0.136	0.0000	0.0000
2024/12/30	2044	06/11/2025	11.88 Call	Bond Future	5188.8800	5.1889	5109.7900	5.1098	1.524	0.0000	0.0000
2024/12/30	2044	06/11/2025	11.88 Put	Bond Future	2784.4300	2.7844	2804.0600	2.8041	0.705	0.0000	0.0000
2024/12/30	2044	05/02/2026		Bond Future	11.6069	78.8615	11.6231	78.7613	0.140	0.0000	0.0000
2024/12/30	2044	05/02/2026	11.56 Call	Bond Future	4220.8000	4.2208	4153.0000	4.1530	1.606	0.0000	0.0000
2024/12/30	2044	05/02/2026	11.56 Put	Bond Future	4511.9400	4.5119	4544.4000	4.5444	0.719	0.0000	0.0000
2024/12/30	2046	06/02/2025		Bond Future	122.0094	122.0094	122.3599	122.3599	0.287	0.0000	0.0000
2024/12/30	2046	06/02/2025	114.01 Call	Bond Future	7999.4300	7.9994	8349.8700	8.3499	4.381	0.0000	0.0000
2024/12/30	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/30	2046	08/05/2025		Bond Future	122.2705	122.2705	122.6285	122.6285	0.293	0.0000	0.0000
2024/12/30	2046	08/05/2025	121.97 Call	Bond Future	300.5000	0.3005	658.4600	0.6585	119.121	0.0000	0.0000
2024/12/30	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/30	2046	07/08/2025		Bond Future	124.7232	124.7232	125.0888	125.0888	0.293	0.0000	0.0000
2024/12/30	2046	07/08/2025	118.69 Call	Bond Future	6033.1700	6.0332	6398.7900	6.3988	6.060	0.0000	0.0000
2024/12/30	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/30	2046	06/11/2025		Bond Future	124.9136	124.9136	125.2868	125.2868	0.299	0.0000	0.0000
2024/12/30	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/30	2046	06/11/2025	125.41 Put	Bond Future	496.3600	0.4964	123.1700	0.1232	75.185	0.0000	0.0000
2024/12/30	2046	05/02/2026		Bond Future	127.3188	127.3188	127.6997	127.6997	0.299	0.0000	0.0000
2024/12/30	2046	05/02/2026	121.65 Call	Bond Future	5668.8000	5.6688	6049.7300	6.0497	6.720	0.0000	0.0000
2024/12/30	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/30	2050	06/02/2025		Bond Future	121.4032	121.4032	120.9799	120.9799	0.349	0.0000	0.0000
2024/12/30	2050	06/02/2025	115.60 Call	Bond Future	5803.2200	5.8032	5379.8900	5.3799	7.295	0.0000	0.0000
2024/12/30	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/30	2050	08/05/2025		Bond Future	123.8657	123.8657	123.4340	123.4340	0.349	0.0000	0.0000
2024/12/30	2050	08/05/2025	121.16 Call	Bond Future	2705.7000	2.7057	2273.9700	2.2740	15.956	0.0000	0.0000
2024/12/30	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/30	2050	07/08/2025		Bond Future	123.9817	123.9817	123.5419	123.5419	0.355	0.0000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/12/30	2050	07/08/2025	119.89 Call	Bond Future	4091.6900	4.0917	3651.8800	3.6519	10.749	0.0000	0.0000
2024/12/30	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/30	2050	06/11/2025		Bond Future	126.4144	126.4144	125.9667	125.9667	0.354	0.0000	0.0000
2024/12/30	2050	06/11/2025	124.42 Call	Bond Future	1994.4100	1.9944	1546.6700	1.5467	22.450	0.0000	0.0000
2024/12/30	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/30	2050	05/02/2026		Bond Future	126.4360	126.4360	125.9802	125.9802	0.361	0.0000	0.0000
2024/12/30	2050	05/02/2026	122.82 Call	Bond Future	3616.0200	3.6160	3160.1800	3.1602	12.606	0.0000	0.0000
2024/12/30	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/30	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/30	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/30	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/30	AL37	06/02/2025		Index Future	1075.3020	1075.3020	1074.4830	1074.4830	0.076	0.0000	0.0000
2024/12/30	AL37	08/05/2025		Index Future	1096.8450	1096.8450	1096.0200	1096.0200	0.075	0.0000	0.0000
2024/12/30	AL37	07/08/2025		Index Future	1118.5920	1118.5920	1117.7610	1117.7610	0.074	0.0000	0.0000
2024/12/30	AL37	06/11/2025		Index Future	1140.2990	1140.2990	1139.4660	1139.4660	0.073	0.0000	0.0000
2024/12/30	AL37	05/02/2026		Index Future	1162.0320	1162.0320	1161.1960	1161.1960	0.072	0.0000	0.0000
2024/12/30	AL7T	06/02/2025		Index Future	1294.2800	1294.2800	1292.3170	1292.3170	0.152	0.0000	0.0000
2024/12/30	AL7T	08/05/2025		Index Future	1320.2110	1320.2110	1318.2210	1318.2210	0.151	0.0000	0.0000
2024/12/30	AL7T	07/08/2025		Index Future	1346.3860	1346.3860	1344.3700	1344.3700	0.150	0.0000	0.0000
2024/12/30	AL7T	06/11/2025		Index Future	1372.5140	1372.5140	1370.4740	1370.4740	0.149	0.0000	0.0000
2024/12/30	AL7T	05/02/2026		Index Future	1398.6730	1398.6730	1396.6100	1396.6100	0.147	0.0000	0.0000
2024/12/30	ALBI	06/02/2025		Index Future	1112.3520	1112.3520	1111.0460	1111.0460	0.117	0.0000	0.0000
2024/12/30	ALBI	08/05/2025		Index Future	1134.6380	1134.6380	1133.3170	1133.3170	0.116	0.0000	0.0000
2024/12/30	ALBI	07/08/2025		Index Future	1157.1340	1157.1340	1155.7970	1155.7970	0.116	0.0000	0.0000
2024/12/30	ALBI	06/11/2025		Index Future	1179.5890	1179.5890	1178.2400	1178.2400	0.114	0.0000	0.0000
2024/12/30	ALBI	05/02/2026		Index Future	1202.0710	1202.0710	1200.7100	1200.7100	0.113	0.0000	0.0000
2024/12/30	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/30	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/30	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/30	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/30	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/30	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000





Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/12/30	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/12/30	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/30	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/30	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/30	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/30	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/30	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/30	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.0000	0.0000
2024/12/30	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/30	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/30	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/30	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/30	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/30	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/12/30	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/30	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/30	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/30	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/30	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/30	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/30	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/30	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/30	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/30	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/30	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/30	ES33	06/02/2025		Bond Future	11.0365	83.7649	11.0607	83.6503	0.219	0.0000
2024/12/30	ES33	06/02/2025	13.34 Call	Bond Future	10033.3400	10.0333	9918.6900	9.9187	1.143	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
2024/12/30	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/12/30	ES33	08/05/2025		Bond Future	11.1554	81.6643	11.1806	81.5476	0.226	0.0000
2024/12/30	ES33	08/05/2025	12.73 Call	Bond Future	6892.2700	6.8923	6775.5900	6.7756	1.693	0.0000
2024/12/30	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/30	ES33	07/08/2025		Bond Future	11.2839	83.3020	11.3102	83.1832	0.233	0.0000
2024/12/30	ES33	07/08/2025	13.56 Call	Bond Future	9497.3500	9.4974	9378.5800	9.3786	1.251	0.0000
2024/12/30	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/30	ES33	06/11/2025		Bond Future	11.4339	81.1383	11.4613	81.0176	0.240	0.0000
2024/12/30	ES33	06/11/2025	12.01 Call	Bond Future	2488.0900	2.4881	2367.3600	2.3674	4.852	0.0000
2024/12/30	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/30	ES33	05/02/2026		Bond Future	11.6058	82.6976	11.6345	82.5749	0.247	0.0000
2024/12/30	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/30	ES33	05/02/2026	11.49 Put	Bond Future	497.8300	0.4978	620.5400	0.6205	24.649	0.0000
2024/12/30	ES42	06/02/2025		Bond Future	11.5141	80.1555	11.5333	80.0386	0.167	0.0000
2024/12/30	ES42	06/02/2025	13.71 Call	Bond Future	11762.0300	11.7620	11645.1100	11.6451	0.994	0.0000
2024/12/30	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/30	ES42	08/05/2025		Bond Future	11.6202	77.5141	11.6400	77.3951	0.171	0.0000
2024/12/30	ES42	08/05/2025	13.25 Call	Bond Future	8883.2100	8.8832	8764.2200	8.7642	1.339	0.0000
2024/12/30	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/30	ES42	07/08/2025		Bond Future	11.7302	79.0678	11.7507	78.9466	0.175	0.0000
2024/12/30	ES42	07/08/2025	13.79 Call	Bond Future	10795.5800	10.7956	10674.4600	10.6745	1.122	0.0000
2024/12/30	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/30	ES42	06/11/2025		Bond Future	11.8531	76.3521	11.8743	76.2289	0.179	0.0000
2024/12/30	ES42	06/11/2025	12.39 Call	Bond Future	3018.1700	3.0182	2895.0400	2.8950	4.080	0.0000
2024/12/30	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/30	ES42	05/02/2026		Bond Future	11.9863	77.8170	12.0083	77.6918	0.184	0.0000
2024/12/30	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/30	ES42	05/02/2026	11.85 Put	Bond Future	782.7100	0.7827	907.9100	0.9079	15.996	0.0000
2024/12/30	GOVI	06/02/2025		GOVI	1095.3400	1095.3400	1094.0460	1094.0460	0.118	0.0000
2024/12/30	GOVI	06/02/2025	972.00 Call	GOVI	1233400.0000	123.3400	1220460.0000	122.0460	1.049	0.0000
2024/12/30	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/30	GOVI	08/05/2025		GOVI	1117.2850	1117.2850	1115.9750	1115.9750	0.117	0.0000
2024/12/30	GOVI	08/05/2025	1,022.00 Call	GOVI	952850.0000	95.2850	939750.0000	93.9750	1.375	0.0000
2024/12/30	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/30	GOVI	07/08/2025		GOVI	1139.4370	1139.4370	1138.1120	1138.1120	0.116	0.0000
2024/12/30	GOVI	07/08/2025	1,011.00 Call	GOVI	1284370.0000	128.4370	1271120.0000	127.1120	1.032	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
2024/12/30	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/30	GOVI	06/11/2025		GOVI	1161.5490	1161.5490	1160.2120	0.115	0.0000	0.0000
2024/12/30	GOVI	06/11/2025	1,112. Call 00	GOVI	495490.0000	49.5490	482120.0000	48.2120	2.698	0.0000
2024/12/30	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/30	GOVI	05/02/2026		GOVI	1183.6870	1183.6870	1182.3370	1182.3370	0.114	0.0000
2024/12/30	GOVI	05/02/2026	1,150. Call 00	GOVI	336870.0000	33.6870	323370.0000	32.3370	4.007	0.0000
2024/12/30	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/30	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2024/12/30	IGOV	06/02/2025		Index Future	375.8980	375.8980	375.7010	375.7010	0.052	0.0000
2024/12/30	IGOV	08/05/2025		Index Future	383.5210	383.5210	383.3240	383.3240	0.051	0.0000
2024/12/30	IGOV	07/08/2025		Index Future	391.2160	391.2160	391.0180	391.0180	0.051	0.0000
2024/12/30	IGOV	06/11/2025		Index Future	398.8960	398.8960	398.6990	398.6990	0.049	0.0000
2024/12/30	IGOV	05/02/2026		Index Future	406.5850	406.5850	406.3890	406.3890	0.048	0.0000
2024/12/30	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2024/12/30	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2024/12/30	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2024/12/30	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2024/12/30	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2024/12/30	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2024/12/30	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2024/12/30	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2024/12/30	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2024/12/30	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2024/12/30	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2024/12/30	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2024/12/30	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2024/12/30	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	8.3570	8.3570	91.6430	0.000	0.0000
2024/12/30	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000
2024/12/30	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000
2024/12/30	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000
2024/12/30	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000
2024/12/30	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/12/30	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/12/30	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/12/30	R033	06/02/2025		Bond Future	9.9550	103.9044	9.9807	103.7637	0.257	0.0000	0.0000
2024/12/30	R033	06/02/2025	10.33 Call	Bond Future	2443.1300	2.4431	2302.4100	2.3024	5.760	0.0000	0.0000
2024/12/30	R033	06/02/2025	10.33 Put	Bond Future	409.2900	0.4093	409.2900	0.4093	0.000	0.0000	0.0000
2024/12/30	R033	08/05/2025		Bond Future	10.0402	100.9376	10.0670	100.7944	0.267	0.0000	0.0000
2024/12/30	R033	08/05/2025	10.33 Call	Bond Future	2807.5700	2.8076	2696.4200	2.6964	3.959	0.0000	0.0000
2024/12/30	R033	08/05/2025	10.33 Put	Bond Future	1271.8300	1.2718	1303.9000	1.3039	2.522	0.0000	0.0000
2024/12/30	R033	07/08/2025		Bond Future	10.1337	102.9378	10.1617	102.7921	0.276	0.0000	0.0000
2024/12/30	R033	07/08/2025	10.33 Call	Bond Future	3017.8300	3.0178	2917.9200	2.9179	3.311	0.0000	0.0000
2024/12/30	R033	07/08/2025	10.33 Put	Bond Future	2002.6900	2.0027	2048.4800	2.0485	2.286	0.0000	0.0000
2024/12/30	R033	06/11/2025		Bond Future	10.2443	99.8872	10.2737	99.7391	0.286	0.0000	0.0000
2024/12/30	R033	06/11/2025	10.33 Call	Bond Future	3207.8500	3.2079	3114.4700	3.1145	2.911	0.0000	0.0000
2024/12/30	R033	06/11/2025	10.33 Put	Bond Future	2776.0700	2.7761	2830.8400	2.8308	1.973	0.0000	0.0000
2024/12/30	R033	05/02/2026		Bond Future	10.3723	101.7842	10.4030	101.6337	0.297	0.0000	0.0000
2024/12/30	R033	05/02/2026	10.49 Call	Bond Future	3681.8400	3.6818	3588.0200	3.5880	2.548	0.0000	0.0000
2024/12/30	R033	05/02/2026	10.49 Put	Bond Future	3107.4300	3.1074	3164.1300	3.1641	1.825	0.0000	0.0000
2024/12/30	R035	06/02/2025	10.10 Put	Bond Future	1931.7200	1.9317	1995.3100	1.9953	3.292	0.0000	0.0000
2024/12/30	R035	06/02/2025	10.10 Call	Bond Future	542.0400	0.5420	464.2900	0.4643	14.344	0.0000	0.0000
2024/12/30	R035	06/02/2025	11.10 Call	Bond Future	4381.6500	4.3817	4234.1100	4.2341	3.367	0.0000	0.0000
2024/12/30	R035	06/02/2025	11.10 Put	Bond Future	117.9100	0.1179	111.7100	0.1117	5.258	0.0000	0.0000
2024/12/30	R035	06/02/2025	11.30 Call	Bond Future	5396.0800	5.3961	5249.8000	5.2498	2.711	0.0000	0.0000
2024/12/30	R035	06/02/2025	11.30 Put	Bond Future	58.4000	0.0584	53.4600	0.0535	8.459	0.0000	0.0000
2024/12/30	R035	06/02/2025	10.65 Call	Bond Future	2270.7300	2.2707	2131.1300	2.1311	6.148	0.0000	0.0000
2024/12/30	R035	06/02/2025	10.65 Put	Bond Future	491.2900	0.4913	493.0300	0.4930	0.354	0.0000	0.0000
2024/12/30	R035	06/02/2025	10.34 Put	Bond Future	1125.7400	1.1257	1154.6300	1.1546	2.566	0.0000	0.0000
2024/12/30	R035	06/02/2025	10.34 Call	Bond Future	1137.3500	1.1374	1024.9000	1.0249	9.887	0.0000	0.0000
2024/12/30	R035	06/02/2025	10.26 Put	Bond Future	1361.4200	1.3614	1400.9200	1.4009	2.901	0.0000	0.0000
2024/12/30	R035	06/02/2025	10.26 Call	Bond Future	909.1400	0.9091	807.3000	0.8073	11.202	0.0000	0.0000
2024/12/30	R035	06/02/2025		Bond Future	10.3380	94.9999	10.3625	94.8586	0.237	0.0000	0.0000
2024/12/30	R035	06/02/2025	12.41 Call	Bond Future	10979.4000	10.9794	10837.8800	10.8379	1.289	0.0000	0.0000
2024/12/30	R035	06/02/2025	12.41 Put	Bond Future	0.5900	0.0006	0.4100	0.0004	30.508	0.0000	0.0000
2024/12/30	R035	08/05/2025		Bond Future	10.4230	92.3933	10.4485	92.2494	0.244	0.0000	0.0000
2024/12/30	R035	08/05/2025	11.78 Call	Bond Future	7540.1400	7.5401	7398.5400	7.3985	1.878	0.0000	0.0000
2024/12/30	R035	08/05/2025	11.78 Put	Bond Future	273.9900	0.2740	276.2800	0.2763	0.836	0.0000	0.0000
2024/12/30	R035	08/05/2025	13.35 Call	Bond Future	14727.4500	14.7275	14583.1900	14.5832	0.980	0.0000	0.0000
2024/12/30	R035	08/05/2025	13.35 Put	Bond Future	11.9600	0.0120	11.5900	0.0116	3.094	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	
2024/12/30	R035	08/05/2025	12.70 Call	Bond Future	11804.5300	11.8045	11659.9500	11.6600	1.225	0.0000	0.0000
2024/12/30	R035	08/05/2025	12.70 Put	Bond Future	57.2400	0.0572	56.5500	0.0566	1.205	0.0000	0.0000
2024/12/30	R035	08/05/2025	11.46 Put	Bond Future	449.3900	0.4494	455.7100	0.4557	1.406	0.0000	0.0000
2024/12/30	R035	08/05/2025	11.46 Call	Bond Future	6075.3000	6.0753	5937.7300	5.9377	2.264	0.0000	0.0000
2024/12/30	R035	08/05/2025	11.70 Call	Bond Future	7170.4900	7.1705	7029.6700	7.0297	1.964	0.0000	0.0000
2024/12/30	R035	08/05/2025	11.70 Put	Bond Future	310.3300	0.3103	313.4000	0.3134	0.989	0.0000	0.0000
2024/12/30	R035	08/05/2025	10.95 Call	Bond Future	3878.3100	3.8783	3754.5000	3.7545	3.192	0.0000	0.0000
2024/12/30	R035	08/05/2025	10.95 Put	Bond Future	958.4400	0.9584	978.5200	0.9785	2.095	0.0000	0.0000
2024/12/30	R035	08/05/2025	10.44 Put	Bond Future	1948.2700	1.9483	1995.6000	1.9956	2.429	0.0000	0.0000
2024/12/30	R035	08/05/2025	10.44 Call	Bond Future	2044.2700	2.0443	1947.7100	1.9477	4.723	0.0000	0.0000
2024/12/30	R035	07/08/2025		Bond Future	10.5164	94.2245	10.5429	94.0781	0.251	0.0000	0.0000
2024/12/30	R035	07/08/2025	12.65 Call	Bond Future	11140.5500	11.1406	10997.2900	10.9973	1.286	0.0000	0.0000
2024/12/30	R035	07/08/2025	12.65 Put	Bond Future	287.7700	0.2878	290.9000	0.2909	1.088	0.0000	0.0000
2024/12/30	R035	06/11/2025		Bond Future	10.6272	91.5437	10.6547	91.3948	0.259	0.0000	0.0000
2024/12/30	R035	06/11/2025	11.20 Call	Bond Future	5017.4300	5.0174	4904.8200	4.9048	2.244	0.0000	0.0000
2024/12/30	R035	06/11/2025	11.20 Put	Bond Future	1984.7300	1.9847	2020.9800	2.0210	1.826	0.0000	0.0000
2024/12/30	R035	05/02/2026		Bond Future	10.7542	93.2835	10.7829	93.1321	0.267	0.0000	0.0000
2024/12/30	R035	05/02/2026	10.79 Call	Bond Future	3728.7600	3.7288	3635.9400	3.6359	2.489	0.0000	0.0000
2024/12/30	R035	05/02/2026	10.79 Put	Bond Future	3539.8100	3.5398	3598.3200	3.5983	1.653	0.0000	0.0000
2024/12/30	R038	06/02/2025		Bond Future	10.8518	104.1356	10.8731	103.9883	0.196	0.0000	0.0000
2024/12/30	R038	06/02/2025	11.24 Call	Bond Future	3118.4200	3.1184	2963.7800	2.9638	4.959	0.0000	0.0000
2024/12/30	R038	06/02/2025	11.24 Put	Bond Future	482.3400	0.4823	475.0500	0.4751	1.511	0.0000	0.0000
2024/12/30	R038	08/05/2025		Bond Future	10.9513	100.7318	10.9734	100.5818	0.202	0.0000	0.0000
2024/12/30	R038	08/05/2025	11.24 Call	Bond Future	3580.4500	3.5805	3458.7800	3.4588	3.398	0.0000	0.0000
2024/12/30	R038	08/05/2025	11.24 Put	Bond Future	1646.2100	1.6462	1674.5600	1.6746	1.722	0.0000	0.0000
2024/12/30	R038	07/08/2025		Bond Future	11.0573	102.7277	11.0802	102.5750	0.207	0.0000	0.0000
2024/12/30	R038	07/08/2025	11.24 Call	Bond Future	3942.5000	3.9425	3833.3700	3.8334	2.768	0.0000	0.0000
2024/12/30	R038	07/08/2025	11.24 Put	Bond Future	2735.4500	2.7355	2778.9600	2.7790	1.591	0.0000	0.0000
2024/12/30	R038	06/11/2025		Bond Future	11.1767	99.2313	11.2005	99.0761	0.213	0.0000	0.0000
2024/12/30	R038	06/11/2025	11.24 Call	Bond Future	4168.6400	4.1686	4066.9700	4.0670	2.439	0.0000	0.0000
2024/12/30	R038	06/11/2025	11.24 Put	Bond Future	3756.7800	3.7568	3810.2600	3.8103	1.424	0.0000	0.0000
2024/12/30	R038	06/11/2025	12.33 Call	Bond Future	8723.3800	8.7234	8588.5600	8.5886	1.546	0.0000	0.0000
2024/12/30	R038	06/11/2025	12.33 Put	Bond Future	1599.0900	1.5991	1619.4200	1.6194	1.271	0.0000	0.0000
2024/12/30	R038	06/11/2025	10.98 Put	Bond Future	4584.4400	4.5844	4649.2200	4.6492	1.413	0.0000	0.0000
2024/12/30	R038	06/11/2025	10.98 Call	Bond Future	3288.3900	3.2884	3198.0200	3.1980	2.748	0.0000	0.0000
2024/12/30	R038	05/02/2026		Bond Future	11.3092	101.1152	11.3339	100.9574	0.219	0.0000	0.0000
2024/12/30	R038	05/02/2026	11.44 Call	Bond Future	5103.0500	5.1031	4999.2100	4.9992	2.035	0.0000	0.0000
2024/12/30	R038	05/02/2026	11.44 Put	Bond Future	4273.1700	4.2732	4327.0800	4.3271	1.262	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	
2024/12/30	R053	06/02/2025		Bond Future	11.1478	108.3271	11.1671	108.1560	0.173	0.0000	0.0000
2024/12/30	R053	06/02/2025	12.94 Call	Bond Future	13951.5500	13.9516	13779.2600	13.7793	1.235	0.0000	0.0000
2024/12/30	R053	06/02/2025	12.94 Put	Bond Future	4.7400	0.0047	3.5700	0.0036	24.684	0.0000	0.0000
2024/12/30	R053	08/05/2025		Bond Future	11.2366	104.6298	11.2566	104.4556	0.178	0.0000	0.0000
2024/12/30	R053	08/05/2025	12.64 Call	Bond Future	11522.5700	11.5226	11346.8500	11.3469	1.525	0.0000	0.0000
2024/12/30	R053	08/05/2025	12.64 Put	Bond Future	459.9500	0.4600	458.4700	0.4585	0.322	0.0000	0.0000
2024/12/30	R053	07/08/2025		Bond Future	11.3302	106.7029	11.3508	106.5256	0.182	0.0000	0.0000
2024/12/30	R053	07/08/2025	13.17 Call	Bond Future	14622.5600	14.6226	14448.6300	14.4486	1.189	0.0000	0.0000
2024/12/30	R053	07/08/2025	13.17 Put	Bond Future	753.7300	0.7537	757.1100	0.7571	0.448	0.0000	0.0000
2024/12/30	R053	06/11/2025		Bond Future	11.4339	102.9050	11.4552	102.7247	0.187	0.0000	0.0000
2024/12/30	R053	06/11/2025	11.76 Call	Bond Future	6588.3500	6.5884	6455.2700	6.4553	2.020	0.0000	0.0000
2024/12/30	R053	06/11/2025	11.76 Put	Bond Future	3897.6100	3.8976	3944.8400	3.9448	1.212	0.0000	0.0000
2024/12/30	R053	05/02/2026		Bond Future	11.5471	104.8583	11.5692	104.6750	0.192	0.0000	0.0000
2024/12/30	R053	05/02/2026	11.49 Call	Bond Future	5581.6500	5.5817	5466.2300	5.4662	2.068	0.0000	0.0000
2024/12/30	R053	05/02/2026	11.49 Put	Bond Future	6057.0800	6.0571	6125.0100	6.1250	1.121	0.0000	0.0000
2024/12/30	R186	06/02/2025		Bond Future	8.2613	105.2610	8.2823	105.2245	0.255	0.0000	0.0000
2024/12/30	R186	06/02/2025	9.03 Call	Bond Future	1326.4000	1.3264	1289.5100	1.2895	2.781	0.0000	0.0000
2024/12/30	R186	06/02/2025	9.03 Put	Bond Future	4.5400	0.0045	4.1300	0.0041	9.031	0.0000	0.0000
2024/12/30	R186	08/05/2025		Bond Future	8.2896	107.3702	8.3140	107.3333	0.294	0.0000	0.0000
2024/12/30	R186	08/05/2025	8.47 Call	Bond Future	547.5100	0.5475	520.8900	0.5209	4.862	0.0000	0.0000
2024/12/30	R186	08/05/2025	8.47 Put	Bond Future	275.4100	0.2754	285.6600	0.2857	3.722	0.0000	0.0000
2024/12/30	R186	07/08/2025	10.25 Call	Bond Future	2477.8900	2.4779	2441.8900	2.4419	1.453	0.0000	0.0000
2024/12/30	R186	07/08/2025	10.25 Put	Bond Future	64.1900	0.0642	65.4400	0.0654	1.947	0.0000	0.0000
2024/12/30	R186	07/08/2025	9.22 Put	Bond Future	184.7700	0.1848	190.0900	0.1901	2.879	0.0000	0.0000
2024/12/30	R186	07/08/2025	9.22 Call	Bond Future	1306.0500	1.3061	1274.1200	1.2741	2.445	0.0000	0.0000
2024/12/30	R186	07/08/2025		Bond Future	8.3412	104.1885	8.3701	104.1512	0.347	0.0000	0.0000
2024/12/30	R186	07/08/2025	9.68 Call	Bond Future	1814.8000	1.8148	1780.4000	1.7804	1.896	0.0000	0.0000
2024/12/30	R186	07/08/2025	9.68 Put	Bond Future	113.4500	0.1135	116.3000	0.1163	2.512	0.0000	0.0000
2024/12/30	R186	06/11/2025		Bond Future	8.4545	106.2072	8.4900	106.1697	0.420	0.0000	0.0000
2024/12/30	R186	06/11/2025	8.13 Call	Bond Future	298.0600	0.2981	281.9200	0.2819	5.415	0.0000	0.0000
2024/12/30	R186	06/11/2025	8.13 Put	Bond Future	641.7300	0.6417	663.1400	0.6631	3.336	0.0000	0.0000
2024/12/30	R186	05/02/2026		Bond Future	8.6892	102.9185	8.7352	102.8806	0.529	0.0000	0.0000
2024/12/30	R186	05/02/2026	8.43 Call	Bond Future	342.4500	0.3425	325.0100	0.3250	5.093	0.0000	0.0000
2024/12/30	R186	05/02/2026	8.43 Put	Bond Future	556.3500	0.5564	576.7600	0.5768	3.669	0.0000	0.0000
2024/12/30	R202	06/02/2025		Bond Future	269.3592	269.3592	269.3278	269.3278	0.012	0.0000	0.0000
2024/12/30	R202	06/02/2025	266.79 Call	Bond Future	2569.1600	2.5692	2537.7600	2.5378	1.222	0.0000	0.0000
2024/12/30	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/30	R202	08/05/2025		Bond Future	274.8226	274.8226	274.7913	274.7913	0.011	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	
2024/12/30	R202	08/05/2025	272.31 Call	Bond Future	2512.6200	2.5126	2481.3400	2.4813	1.245	0.0000	0.0000
2024/12/30	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/30	R202	07/08/2025		Bond Future	275.0991	275.0991	275.0686	275.0686	0.011	0.0000	0.0000
2024/12/30	R202	07/08/2025	271.60 Call	Bond Future	3499.1400	3.4991	3468.5500	3.4686	0.874	0.0000	0.0000
2024/12/30	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/30	R202	06/11/2025		Bond Future	280.4978	280.4978	280.4676	280.4676	0.011	0.0000	0.0000
2024/12/30	R202	06/11/2025	275.64 Call	Bond Future	4857.7900	4.8578	4827.5600	4.8276	0.622	0.0000	0.0000
2024/12/30	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/30	R202	05/02/2026		Bond Future	280.5627	280.5627	280.5333	280.5333	0.010	0.0000	0.0000
2024/12/30	R202	05/02/2026	277.82 Call	Bond Future	2742.6700	2.7427	2713.3100	2.7133	1.070	0.0000	0.0000
2024/12/30	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/30	R209	06/02/2025		Bond Future	10.5606	74.4487	10.5851	74.3216	0.232	0.0000	0.0000
2024/12/30	R209	06/02/2025	12.44 Call	Bond Future	8942.2000	8.9422	8814.7800	8.8148	1.425	0.0000	0.0000
2024/12/30	R209	06/02/2025	12.44 Put	Bond Future	1.4800	0.0015	1.1000	0.0011	25.676	0.0000	0.0000
2024/12/30	R209	08/05/2025		Bond Future	10.6454	72.7857	10.6707	72.6563	0.238	0.0000	0.0000
2024/12/30	R209	08/05/2025	11.89 Call	Bond Future	6301.4400	6.3014	6175.0900	6.1751	2.005	0.0000	0.0000
2024/12/30	R209	08/05/2025	11.89 Put	Bond Future	295.5700	0.2956	298.5600	0.2986	1.012	0.0000	0.0000
2024/12/30	R209	07/08/2025		Bond Future	10.7363	74.2281	10.7625	74.0964	0.244	0.0000	0.0000
2024/12/30	R209	07/08/2025	12.68 Call	Bond Future	9286.4100	9.2864	9158.5800	9.1586	1.377	0.0000	0.0000
2024/12/30	R209	07/08/2025	12.68 Put	Bond Future	336.5800	0.3366	340.4600	0.3405	1.153	0.0000	0.0000
2024/12/30	R209	06/11/2025		Bond Future	10.8396	72.5135	10.8667	72.3796	0.251	0.0000	0.0000
2024/12/30	R209	06/11/2025	11.27 Call	Bond Future	4200.6300	4.2006	4102.8900	4.1029	2.327	0.0000	0.0000
2024/12/30	R209	06/11/2025	11.27 Put	Bond Future	2116.3900	2.1164	2152.5700	2.1526	1.710	0.0000	0.0000
2024/12/30	R209	05/02/2026		Bond Future	10.9549	73.8913	10.9830	73.7551	0.257	0.0000	0.0000
2024/12/30	R209	05/02/2026	10.93 Call	Bond Future	3276.2900	3.2763	3193.9700	3.1940	2.513	0.0000	0.0000
2024/12/30	R209	05/02/2026	10.93 Put	Bond Future	3396.8100	3.3968	3450.7300	3.4507	1.587	0.0000	0.0000
2024/12/30	R210	06/02/2025		Bond Future	244.5062	244.5062	244.4752	244.4752	0.013	0.0000	0.0000
2024/12/30	R210	06/02/2025	239.61 Call	Bond Future	4896.1600	4.8962	4865.2000	4.8652	0.632	0.0000	0.0000
2024/12/30	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/30	R210	08/05/2025		Bond Future	246.1097	246.1097	246.0789	246.0789	0.013	0.0000	0.0000
2024/12/30	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/30	R210	08/05/2025	248.03 Put	Bond Future	1920.2900	1.9203	1951.0600	1.9511	1.602	0.0000	0.0000
2024/12/30	R210	07/08/2025		Bond Future	251.0469	251.0469	251.0163	251.0163	0.012	0.0000	0.0000
2024/12/30	R210	07/08/2025	248.44 Call	Bond Future	2606.8800	2.6069	2576.3400	2.5763	1.172	0.0000	0.0000
2024/12/30	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/30	R210	06/11/2025		Bond Future	252.5525	252.5525	252.5224	252.5224	0.012	0.0000	0.0000
2024/12/30	R210	06/11/2025	252.14 Call	Bond Future	412.5100	0.4125	382.4300	0.3824	7.292	0.0000	0.0000
2024/12/30	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	
2024/12/30	R210	05/02/2026		Bond Future	257.4169	257.4169	257.3873	257.3873	0.011	0.0000	0.0000
2024/12/30	R210	05/02/2026	253.10 Call	Bond Future	4316.8600	4.3169	4287.2600	4.2873	0.686	0.0000	0.0000
2024/12/30	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/30	R213	06/02/2025		Bond Future	9.4349	92.1355	9.4546	92.0525	0.209	0.0000	0.0000
2024/12/30	R213	06/02/2025	11.35 Call	Bond Future	7643.0800	7.6431	7559.1400	7.5591	1.098	0.0000	0.0000
2024/12/30	R213	06/02/2025	11.35 Put	Bond Future	4.2100	0.0042	3.2100	0.0032	23.753	0.0000	0.0000
2024/12/30	R213	08/05/2025		Bond Future	9.5027	90.4243	9.5234	90.3400	0.218	0.0000	0.0000
2024/12/30	R213	08/05/2025	10.52 Call	Bond Future	4333.6200	4.3336	4251.2300	4.2512	1.901	0.0000	0.0000
2024/12/30	R213	08/05/2025	10.52 Put	Bond Future	299.1300	0.2991	301.0300	0.3010	0.635	0.0000	0.0000
2024/12/30	R213	07/08/2025		Bond Future	9.5806	92.2167	9.6023	92.1311	0.227	0.0000	0.0000
2024/12/30	R213	07/08/2025	11.66 Call	Bond Future	7935.1200	7.9351	7850.4200	7.8504	1.067	0.0000	0.0000
2024/12/30	R213	07/08/2025	11.66 Put	Bond Future	185.5000	0.1855	186.4400	0.1864	0.507	0.0000	0.0000
2024/12/30	R213	06/11/2025		Bond Future	9.6828	90.4496	9.7057	90.3627	0.237	0.0000	0.0000
2024/12/30	R213	06/11/2025	10.05 Call	Bond Future	2949.1600	2.9492	2886.1300	2.8861	2.137	0.0000	0.0000
2024/12/30	R213	06/11/2025	10.05 Put	Bond Future	1569.1800	1.5692	1593.0600	1.5931	1.522	0.0000	0.0000
2024/12/30	R213	05/02/2026		Bond Future	9.8076	92.1697	9.8318	92.0814	0.247	0.0000	0.0000
2024/12/30	R213	05/02/2026	9.89 Call	Bond Future	2547.5000	2.5475	2491.8800	2.4919	2.183	0.0000	0.0000
2024/12/30	R213	05/02/2026	9.89 Put	Bond Future	2248.0400	2.2480	2280.6400	2.2806	1.450	0.0000	0.0000
2024/12/30	R214	06/02/2025	13.63 Call	Bond Future	12730.6500	12.7307	12623.1500	12.6232	0.844	0.0000	0.0000
2024/12/30	R214	06/02/2025	13.63 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2024/12/30	R214	06/02/2025	12.25 Put	Bond Future	14.8600	0.0149	12.3800	0.0124	16.689	0.0000	0.0000
2024/12/30	R214	06/02/2025	12.25 Call	Bond Future	6711.7900	6.7118	6601.8200	6.6018	1.638	0.0000	0.0000
2024/12/30	R214	06/02/2025	11.75 Put	Bond Future	92.7300	0.0927	85.3800	0.0854	7.926	0.0000	0.0000
2024/12/30	R214	06/02/2025	11.75 Call	Bond Future	4345.1100	4.3451	4230.2700	4.2303	2.643	0.0000	0.0000
2024/12/30	R214	06/02/2025		Bond Future	10.9470	69.6599	10.9663	69.5524	0.177	0.0000	0.0000
2024/12/30	R214	06/02/2025	12.71 Call	Bond Future	8821.7900	8.8218	8713.6700	8.7137	1.226	0.0000	0.0000
2024/12/30	R214	06/02/2025	12.71 Put	Bond Future	2.4800	0.0025	1.8500	0.0019	25.403	0.0000	0.0000
2024/12/30	R214	08/05/2025		Bond Future	11.0290	67.7525	11.0490	67.6431	0.181	0.0000	0.0000
2024/12/30	R214	08/05/2025	12.40 Call	Bond Future	7216.4900	7.2165	7106.2700	7.1063	1.527	0.0000	0.0000
2024/12/30	R214	08/05/2025	12.40 Put	Bond Future	278.3600	0.2784	277.5400	0.2775	0.295	0.0000	0.0000
2024/12/30	R214	07/08/2025		Bond Future	11.1171	69.0954	11.1377	68.9840	0.185	0.0000	0.0000
2024/12/30	R214	07/08/2025	12.97 Call	Bond Future	9431.0000	9.4310	9321.4200	9.3214	1.162	0.0000	0.0000
2024/12/30	R214	07/08/2025	12.97 Put	Bond Future	422.6500	0.4227	424.4700	0.4245	0.431	0.0000	0.0000
2024/12/30	R214	06/11/2025		Bond Future	11.2175	67.1336	11.2387	67.0203	0.189	0.0000	0.0000
2024/12/30	R214	06/11/2025	11.64 Call	Bond Future	4430.7200	4.4307	4344.7200	4.3447	1.941	0.0000	0.0000
2024/12/30	R214	06/11/2025	11.64 Put	Bond Future	2229.4700	2.2295	2256.7400	2.2567	1.223	0.0000	0.0000
2024/12/30	R214	05/02/2026		Bond Future	11.3293	68.4095	11.3512	68.2943	0.194	0.0000	0.0000
2024/12/30	R214	05/02/2026	11.26 Call	Bond Future	3435.2700	3.4353	3363.4500	3.3635	2.091	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	
2024/12/30	R214	05/02/2026	11.26 Put	Bond Future	3800.9400	3.8009	3844.2500	3.8443	1.139	0.0000	0.0000
2024/12/30	R248	06/02/2025	10.30 Put	Bond Future	6146.3400	6.1463	6304.5400	6.3045	2.574	0.0000	0.0000
2024/12/30	R248	06/02/2025	10.30 Call	Bond Future	26.0300	0.0260	17.2500	0.0173	33.730	0.0000	0.0000
2024/12/30	R248	06/02/2025	11.00 Put	Bond Future	1831.8600	1.8319	1889.9100	1.8899	3.169	0.0000	0.0000
2024/12/30	R248	06/02/2025	11.00 Call	Bond Future	871.0900	0.8711	762.1600	0.7622	12.505	0.0000	0.0000
2024/12/30	R248	06/02/2025	11.70 Call	Bond Future	3960.1800	3.9602	3786.9300	3.7869	4.375	0.0000	0.0000
2024/12/30	R248	06/02/2025	11.70 Put	Bond Future	262.0000	0.2620	255.7300	0.2557	2.393	0.0000	0.0000
2024/12/30	R248	06/02/2025		Bond Future	11.1387	84.2725	11.1631	84.1055	0.219	0.0000	0.0000
2024/12/30	R248	06/02/2025	12.71 Call	Bond Future	9663.6400	9.6636	9495.2300	9.4952	1.743	0.0000	0.0000
2024/12/30	R248	06/02/2025	12.71 Put	Bond Future	7.5100	0.0075	6.0800	0.0061	19.041	0.0000	0.0000
2024/12/30	R248	08/05/2025		Bond Future	11.2244	81.5144	11.2495	81.3444	0.224	0.0000	0.0000
2024/12/30	R248	08/05/2025	12.60 Call	Bond Future	8816.4700	8.8165	8649.0000	8.6490	1.900	0.0000	0.0000
2024/12/30	R248	08/05/2025	12.60 Put	Bond Future	358.5800	0.3586	361.1800	0.3612	0.725	0.0000	0.0000
2024/12/30	R248	07/08/2025		Bond Future	11.3161	83.1300	11.3421	82.9569	0.230	0.0000	0.0000
2024/12/30	R248	07/08/2025	13.21 Call	Bond Future	11633.2900	11.6333	11466.1900	11.4662	1.436	0.0000	0.0000
2024/12/30	R248	07/08/2025	13.21 Put	Bond Future	537.2700	0.5373	543.3400	0.5433	1.130	0.0000	0.0000
2024/12/30	R248	06/11/2025		Bond Future	11.4197	80.2973	11.4466	80.1211	0.236	0.0000	0.0000
2024/12/30	R248	06/11/2025	11.74 Call	Bond Future	5065.6800	5.0657	4940.8900	4.9409	2.463	0.0000	0.0000
2024/12/30	R248	06/11/2025	11.74 Put	Bond Future	3010.6100	3.0106	3062.0300	3.0620	1.708	0.0000	0.0000
2024/12/30	R248	05/02/2026		Bond Future	11.5348	81.8227	11.5627	81.6435	0.241	0.0000	0.0000
2024/12/30	R248	05/02/2026	11.46 Call	Bond Future	4244.2800	4.2443	4136.8700	4.1369	2.531	0.0000	0.0000
2024/12/30	R248	05/02/2026	11.46 Put	Bond Future	4729.0600	4.7291	4800.8500	4.8009	1.518	0.0000	0.0000
2024/12/30	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/30	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/30	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/30	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

**Total**

