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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/10/2024 TO 03/10/2024

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
2024/10/03	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/03	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/03	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/03	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/03	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/03	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/03	2025	07/11/2024		Bond Future	185.0202	185.0202	185.0135	0.004	0.0000	0.0000
2024/10/03	2029	07/11/2024		Bond Future	133.9948	133.9948	134.2531	0.193	0.0000	0.0000
2024/10/03	2029	06/02/2025		Bond Future	136.7754	136.7754	137.0397	0.193	0.0000	0.0000
2024/10/03	2029	06/02/2025	132.40 Call	Bond Future	4375.4100	4.3754	4639.7200	6.041	0.0000	0.0000
2024/10/03	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	2029	08/05/2025		Bond Future	138.0928	138.0928	138.3631	0.196	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	
2024/10/03	2029	08/05/2025	137.85 Call	Bond Future	242.8300	0.2428	513.1200	0.5131	111.308	0.0000	0.0000
2024/10/03	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	2029	07/08/2025		Bond Future	140.7569	140.7569	141.0333	141.0333	0.196	0.0000	0.0000
2024/10/03	2029	07/08/2025	137.41 Call	Bond Future	3346.9200	3.3469	3623.3000	3.6233	8.258	0.0000	0.0000
2024/10/03	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	2029	06/11/2025		Bond Future	141.9784	141.9784	142.2604	142.2604	0.199	0.0000	0.0000
2024/10/03	2029	06/11/2025	139.79 Call	Bond Future	2188.3500	2.1884	2470.4000	2.4704	12.889	0.0000	0.0000
2024/10/03	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	2030	07/11/2024	10.21 Put	Bond Future	8.3700	0.0084	12.6300	0.0126	50.896	0.0000	0.0000
2024/10/03	2030	07/11/2024	10.21 Call	Bond Future	4439.3800	4.4394	4079.9700	4.0800	8.096	0.0000	0.0000
2024/10/03	2030	07/11/2024	10.71 Put	Bond Future	0.7600	0.0008	1.1800	0.0012	55.263	0.0000	0.0000
2024/10/03	2030	07/11/2024	10.71 Call	Bond Future	6283.7100	6.2837	5920.4600	5.9205	5.781	0.0000	0.0000
2024/10/03	2030	07/11/2024	11.91 Call	Bond Future	10540.9800	10.5410	10177.3100	10.1773	3.450	0.0000	0.0000
2024/10/03	2030	07/11/2024	11.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	2030	07/11/2024		Bond Future	9.0630	97.8965	9.1546	97.5328	1.011	0.0000	0.0000
2024/10/03	2030	07/11/2024	10.75 Call	Bond Future	6429.7200	6.4297	6066.3900	6.0664	5.651	0.0000	0.0000
2024/10/03	2030	07/11/2024	10.75 Put	Bond Future	0.6300	0.0006	0.9700	0.0010	53.968	0.0000	0.0000
2024/10/03	2030	07/11/2024	10.76 Call	Bond Future	6466.1600	6.4662	6102.8100	6.1028	5.619	0.0000	0.0000
2024/10/03	2030	07/11/2024	10.76 Put	Bond Future	0.5900	0.0006	0.9100	0.0009	54.237	0.0000	0.0000
2024/10/03	2030	07/11/2024	10.74 Call	Bond Future	6393.2400	6.3932	6029.9300	6.0299	5.683	0.0000	0.0000
2024/10/03	2030	07/11/2024	10.74 Put	Bond Future	0.6600	0.0007	1.0200	0.0010	54.545	0.0000	0.0000
2024/10/03	2030	06/02/2025		Bond Future	9.1062	95.8940	9.2034	95.5233	1.068	0.0000	0.0000
2024/10/03	2030	06/02/2025	10.68 Call	Bond Future	5869.1300	5.8691	5517.8100	5.5178	5.986	0.0000	0.0000
2024/10/03	2030	06/02/2025	10.68 Put	Bond Future	81.2000	0.0812	100.5500	0.1006	23.830	0.0000	0.0000
2024/10/03	2030	06/02/2025	8.68 Put	Bond Future	2190.8700	2.1909	2455.9000	2.4559	12.097	0.0000	0.0000
2024/10/03	2030	06/02/2025	8.68 Call	Bond Future	544.9400	0.5449	439.3000	0.4393	19.386	0.0000	0.0000
2024/10/03	2030	06/02/2025	9.18 Put	Bond Future	1100.9100	1.1009	1274.4100	1.2744	15.760	0.0000	0.0000
2024/10/03	2030	06/02/2025	9.18 Call	Bond Future	1382.3800	1.3824	1185.2100	1.1852	14.263	0.0000	0.0000
2024/10/03	2030	06/02/2025	9.69 Call	Bond Future	2685.0700	2.6851	2407.3700	2.4074	10.342	0.0000	0.0000
2024/10/03	2030	06/02/2025	9.69 Put	Bond Future	485.8500	0.4859	578.8200	0.5788	19.136	0.0000	0.0000
2024/10/03	2030	08/05/2025	8.68 Put	Bond Future	2627.8000	2.6278	2887.9700	2.8880	9.901	0.0000	0.0000
2024/10/03	2030	08/05/2025	8.68 Call	Bond Future	772.8300	0.7728	655.5200	0.6555	15.179	0.0000	0.0000
2024/10/03	2030	08/05/2025	9.18 Put	Bond Future	1581.8700	1.5819	1771.2700	1.7713	11.973	0.0000	0.0000
2024/10/03	2030	08/05/2025	9.18 Call	Bond Future	1578.3200	1.5783	1390.2400	1.3902	11.916	0.0000	0.0000
2024/10/03	2030	08/05/2025	9.99 Call	Bond Future	3537.4600	3.5375	3253.0900	3.2531	8.039	0.0000	0.0000
2024/10/03	2030	08/05/2025	9.99 Put	Bond Future	632.5700	0.6326	725.6800	0.7257	14.719	0.0000	0.0000
2024/10/03	2030	08/05/2025	12.28 Call	Bond Future	10573.5500	10.5736	10199.9300	10.1999	3.534	0.0000	0.0000
2024/10/03	2030	08/05/2025	12.28 Put	Bond Future	16.8600	0.0169	20.7200	0.0207	22.894	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	
2024/10/03	2030	08/05/2025	10.69 Put	Bond Future	274.5500	0.2746	319.4600	0.3195	16.358	0.0000	0.0000
2024/10/03	2030	08/05/2025	10.69 Call	Bond Future	5605.5400	5.6055	5272.9700	5.2730	5.933	0.0000	0.0000
2024/10/03	2030	08/05/2025	11.86 Call	Bond Future	9253.7200	9.2537	8884.6400	8.8846	3.988	0.0000	0.0000
2024/10/03	2030	08/05/2025	11.86 Put	Bond Future	40.1800	0.0402	48.5800	0.0486	20.906	0.0000	0.0000
2024/10/03	2030	08/05/2025	10.31 Put	Bond Future	433.2500	0.4333	500.5800	0.5006	15.541	0.0000	0.0000
2024/10/03	2030	08/05/2025	10.31 Call	Bond Future	4457.0600	4.4571	4146.9100	4.1469	6.959	0.0000	0.0000
2024/10/03	2030	08/05/2025		Bond Future	9.1810	97.7908	9.2844	97.4133	1.126	0.0000	0.0000
2024/10/03	2030	08/05/2025	9.93 Call	Bond Future	3372.1200	3.3721	3093.3800	3.0934	8.266	0.0000	0.0000
2024/10/03	2030	08/05/2025	9.93 Put	Bond Future	678.9000	0.6789	777.6400	0.7776	14.544	0.0000	0.0000
2024/10/03	2030	07/08/2025	12.12 Call	Bond Future	9386.7900	9.3868	9019.0300	9.0190	3.918	0.0000	0.0000
2024/10/03	2030	07/08/2025	12.12 Put	Bond Future	99.8100	0.0998	116.1300	0.1161	16.351	0.0000	0.0000
2024/10/03	2030	07/08/2025	10.48 Put	Bond Future	687.2400	0.6872	771.1700	0.7712	12.213	0.0000	0.0000
2024/10/03	2030	07/08/2025	10.48 Call	Bond Future	4745.6800	4.7457	4445.5300	4.4455	6.325	0.0000	0.0000
2024/10/03	2030	07/08/2025		Bond Future	9.2849	95.6427	9.3953	95.2586	1.189	0.0000	0.0000
2024/10/03	2030	07/08/2025	11.11 Call	Bond Future	6494.1900	6.4942	6160.4900	6.1605	5.138	0.0000	0.0000
2024/10/03	2030	07/08/2025	11.11 Put	Bond Future	382.0400	0.3820	432.4200	0.4324	13.187	0.0000	0.0000
2024/10/03	2030	06/11/2025		Bond Future	9.3999	97.4307	9.5180	97.0399	1.256	0.0000	0.0000
2024/10/03	2030	06/11/2025	9.54 Call	Bond Future	2416.7900	2.4168	2206.6500	2.2067	8.695	0.0000	0.0000
2024/10/03	2030	06/11/2025	9.54 Put	Bond Future	1953.1900	1.9532	2133.8600	2.1339	9.250	0.0000	0.0000
2024/10/03	2032	07/11/2024	9.75 Put	Bond Future	861.1900	0.8612	1069.2500	1.0693	24.160	0.0000	0.0000
2024/10/03	2032	07/11/2024	9.75 Call	Bond Future	916.9400	0.9169	703.7400	0.7037	23.251	0.0000	0.0000
2024/10/03	2032	07/11/2024	9.90 Put	Bond Future	583.4100	0.5834	737.7400	0.7377	26.453	0.0000	0.0000
2024/10/03	2032	07/11/2024	9.90 Call	Bond Future	1373.2200	1.3732	1106.2900	1.1063	19.438	0.0000	0.0000
2024/10/03	2032	07/11/2024	10.60 Call	Bond Future	4192.5600	4.1926	3795.6400	3.7956	9.467	0.0000	0.0000
2024/10/03	2032	07/11/2024	10.60 Put	Bond Future	73.9800	0.0740	98.3200	0.0983	32.901	0.0000	0.0000
2024/10/03	2032	07/11/2024	9.86 Call	Bond Future	1243.4100	1.2434	990.0100	0.9900	20.379	0.0000	0.0000
2024/10/03	2032	07/11/2024	9.86 Put	Bond Future	648.6200	0.6486	816.4800	0.8165	25.880	0.0000	0.0000
2024/10/03	2032	07/11/2024	11.11 Put	Bond Future	14.0300	0.0140	18.7900	0.0188	33.927	0.0000	0.0000
2024/10/03	2032	07/11/2024	11.11 Call	Bond Future	6460.7700	6.4608	6044.2700	6.0443	6.447	0.0000	0.0000
2024/10/03	2032	07/11/2024	11.61 Put	Bond Future	2.2900	0.0023	3.0700	0.0031	34.061	0.0000	0.0000
2024/10/03	2032	07/11/2024	11.61 Call	Bond Future	8655.4400	8.6554	8234.9600	8.2350	4.858	0.0000	0.0000
2024/10/03	2032	07/11/2024	12.95 Call	Bond Future	14215.9100	14.2159	13794.6500	13.7947	2.963	0.0000	0.0000
2024/10/03	2032	07/11/2024	12.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	2032	07/11/2024		Bond Future	9.7387	93.2470	9.8245	92.8257	0.881	0.0000	0.0000
2024/10/03	2032	07/11/2024	13.36 Call	Bond Future	15821.5300	15.8215	15400.2700	15.4003	2.663	0.0000	0.0000
2024/10/03	2032	07/11/2024	13.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	2032	07/11/2024	11.64 Put	Bond Future	1.9700	0.0020	2.6400	0.0026	34.010	0.0000	0.0000
2024/10/03	2032	07/11/2024	11.64 Call	Bond Future	8785.1700	8.7852	8364.5800	8.3646	4.787	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	
2024/10/03	2032	07/11/2024	11.48 Call	Bond Future	8090.7800	8.0908	7670.9100	7.6709	5.189	0.0000	0.0000
2024/10/03	2032	07/11/2024	11.48 Put	Bond Future	4.2000	0.0042	5.5900	0.0056	33.095	0.0000	0.0000
2024/10/03	2032	07/11/2024	11.49 Call	Bond Future	8134.3900	8.1344	7714.4800	7.7145	5.162	0.0000	0.0000
2024/10/03	2032	07/11/2024	11.49 Put	Bond Future	4.0600	0.0041	5.4100	0.0054	33.251	0.0000	0.0000
2024/10/03	2032	07/11/2024	11.47 Call	Bond Future	8047.1300	8.0471	7627.3000	7.6273	5.217	0.0000	0.0000
2024/10/03	2032	07/11/2024	11.47 Put	Bond Future	4.3400	0.0043	5.7700	0.0058	32.949	0.0000	0.0000
2024/10/03	2032	06/02/2025		Bond Future	9.8076	95.1592	9.8975	94.7296	0.917	0.0000	0.0000
2024/10/03	2032	06/02/2025	11.72 Call	Bond Future	8670.1600	8.6702	8253.5600	8.2536	4.805	0.0000	0.0000
2024/10/03	2032	06/02/2025	11.72 Put	Bond Future	58.8000	0.0588	71.7200	0.0717	21.973	0.0000	0.0000
2024/10/03	2032	06/02/2025	9.42 Put	Bond Future	2655.0100	2.6550	2950.7600	2.9508	11.139	0.0000	0.0000
2024/10/03	2032	06/02/2025	9.42 Call	Bond Future	773.8400	0.7738	640.0700	0.6401	17.287	0.0000	0.0000
2024/10/03	2032	06/02/2025	9.92 Put	Bond Future	1351.3900	1.3514	1542.5400	1.5425	14.145	0.0000	0.0000
2024/10/03	2032	06/02/2025	9.92 Call	Bond Future	1887.9100	1.8879	1649.5400	1.6495	12.626	0.0000	0.0000
2024/10/03	2032	06/02/2025	10.61 Call	Bond Future	4204.5600	4.2046	3855.9200	3.8559	8.292	0.0000	0.0000
2024/10/03	2032	06/02/2025	10.61 Put	Bond Future	459.7300	0.4597	540.6100	0.5406	17.593	0.0000	0.0000
2024/10/03	2032	08/05/2025	9.42 Put	Bond Future	3357.2600	3.3573	3648.6300	3.6486	8.679	0.0000	0.0000
2024/10/03	2032	08/05/2025	9.42 Call	Bond Future	1112.7100	1.1127	966.5600	0.9666	13.135	0.0000	0.0000
2024/10/03	2032	08/05/2025	9.92 Put	Bond Future	2069.1900	2.0692	2281.4200	2.2814	10.257	0.0000	0.0000
2024/10/03	2032	08/05/2025	9.92 Call	Bond Future	2185.5900	2.1856	1960.3000	1.9603	10.308	0.0000	0.0000
2024/10/03	2032	08/05/2025	10.97 Call	Bond Future	5504.7100	5.5047	5153.0000	5.1530	6.389	0.0000	0.0000
2024/10/03	2032	08/05/2025	10.97 Put	Bond Future	669.2300	0.6692	755.0400	0.7550	12.822	0.0000	0.0000
2024/10/03	2032	08/05/2025		Bond Future	9.8950	92.8790	9.9893	92.4415	0.953	0.0000	0.0000
2024/10/03	2032	08/05/2025	10.91 Call	Bond Future	5289.8700	5.2899	4943.2700	4.9433	6.552	0.0000	0.0000
2024/10/03	2032	08/05/2025	10.91 Put	Bond Future	715.6400	0.7156	806.5600	0.8066	12.705	0.0000	0.0000
2024/10/03	2032	07/08/2025		Bond Future	10.0032	94.6465	10.1022	94.2012	0.990	0.0000	0.0000
2024/10/03	2032	07/08/2025	12.01 Call	Bond Future	8976.3200	8.9763	8583.1000	8.5831	4.381	0.0000	0.0000
2024/10/03	2032	07/08/2025	12.01 Put	Bond Future	461.1600	0.4612	513.2400	0.5132	11.293	0.0000	0.0000
2024/10/03	2032	06/11/2025		Bond Future	10.1286	92.2567	10.2327	91.8035	1.028	0.0000	0.0000
2024/10/03	2032	06/11/2025	10.42 Call	Bond Future	3798.3800	3.7984	3536.4800	3.5365	6.895	0.0000	0.0000
2024/10/03	2032	06/11/2025	10.42 Put	Bond Future	2537.5800	2.5376	2728.8500	2.7289	7.537	0.0000	0.0000
2024/10/03	2033	07/11/2024		Bond Future	127.2372	127.2372	127.0516	127.0516	0.146	0.0000	0.0000
2024/10/03	2033	06/02/2025		Bond Future	129.8776	129.8776	129.6887	129.6887	0.145	0.0000	0.0000
2024/10/03	2033	06/02/2025	124.94 Call	Bond Future	4937.5800	4.9376	4748.7100	4.7487	3.825	0.0000	0.0000
2024/10/03	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	2033	08/05/2025		Bond Future	130.9575	130.9575	130.7655	130.7655	0.147	0.0000	0.0000
2024/10/03	2033	08/05/2025	130.62 Call	Bond Future	337.5200	0.3375	145.4900	0.1455	56.894	0.0000	0.0000
2024/10/03	2033	08/05/2025	130.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	2033	07/08/2025		Bond Future	133.4841	133.4841	133.2891	133.2891	0.146	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/10/03	2033	07/08/2025	128.65 Call	Bond Future	4834.0800	4.8341	4639.1400	4.6391	4.033	0.0000	0.0000
2024/10/03	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	2033	06/11/2025		Bond Future	134.4659	134.4659	134.2677	134.2677	0.147	0.0000	0.0000
2024/10/03	2033	06/11/2025	133.14 Call	Bond Future	1325.9000	1.3259	1127.7000	1.1277	14.948	0.0000	0.0000
2024/10/03	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	2037	07/11/2024		Bond Future	10.7149	87.4789	10.8103	86.9080	0.891	0.0000	0.0000
2024/10/03	2037	07/11/2024	12.58 Call	Bond Future	10236.2200	10.2362	9665.6000	9.6656	5.575	0.0000	0.0000
2024/10/03	2037	07/11/2024	12.58 Put	Bond Future	0.5700	0.0006	0.8900	0.0009	56.140	0.0000	0.0000
2024/10/03	2037	07/11/2024	12.59 Call	Bond Future	10286.2000	10.2862	9715.5600	9.7156	5.548	0.0000	0.0000
2024/10/03	2037	07/11/2024	12.59 Put	Bond Future	0.5400	0.0005	0.8400	0.0008	55.556	0.0000	0.0000
2024/10/03	2037	07/11/2024	12.57 Call	Bond Future	10186.2100	10.1862	9615.6100	9.6156	5.602	0.0000	0.0000
2024/10/03	2037	07/11/2024	12.57 Put	Bond Future	0.6100	0.0006	0.9500	0.0010	55.738	0.0000	0.0000
2024/10/03	2037	06/02/2025		Bond Future	10.7983	85.0122	10.8974	84.4299	0.917	0.0000	0.0000
2024/10/03	2037	06/02/2025	12.76 Call	Bond Future	10641.0900	10.6411	10078.9600	10.0790	5.283	0.0000	0.0000
2024/10/03	2037	06/02/2025	12.76 Put	Bond Future	89.5700	0.0896	109.7700	0.1098	22.552	0.0000	0.0000
2024/10/03	2037	08/05/2025		Bond Future	10.9007	86.6932	11.0035	86.1000	0.943	0.0000	0.0000
2024/10/03	2037	08/05/2025	12.25 Call	Bond Future	8068.3400	8.0683	7571.5500	7.5716	6.157	0.0000	0.0000
2024/10/03	2037	08/05/2025	12.25 Put	Bond Future	726.9000	0.7269	823.3800	0.8234	13.273	0.0000	0.0000
2024/10/03	2037	08/05/2025	12.55 Put	Bond Future	525.8500	0.5259	598.4900	0.5985	13.814	0.0000	0.0000
2024/10/03	2037	08/05/2025	12.55 Call	Bond Future	9375.7800	9.3758	8855.1500	8.8552	5.553	0.0000	0.0000
2024/10/03	2037	08/05/2025	13.30 Put	Bond Future	177.1500	0.1772	206.3000	0.2063	16.455	0.0000	0.0000
2024/10/03	2037	08/05/2025	13.30 Call	Bond Future	12617.7400	12.6177	12053.6200	12.0536	4.471	0.0000	0.0000
2024/10/03	2037	08/05/2025	13.35 Put	Bond Future	163.8300	0.1638	191.0900	0.1911	16.639	0.0000	0.0000
2024/10/03	2037	08/05/2025	13.35 Call	Bond Future	12834.9800	12.8350	12268.9700	12.2690	4.410	0.0000	0.0000
2024/10/03	2037	07/08/2025		Bond Future	11.0206	84.0827	11.1275	83.4786	0.970	0.0000	0.0000
2024/10/03	2037	07/08/2025	13.01 Call	Bond Future	10997.6000	10.9976	10470.8200	10.4708	4.790	0.0000	0.0000
2024/10/03	2037	07/08/2025	13.01 Put	Bond Future	687.4700	0.6875	764.8100	0.7648	11.250	0.0000	0.0000
2024/10/03	2037	07/08/2025	12.17 Call	Bond Future	7614.5200	7.6145	7153.8700	7.1539	6.050	0.0000	0.0000
2024/10/03	2037	07/08/2025	12.17 Put	Bond Future	1425.8000	1.4258	1569.2700	1.5693	10.062	0.0000	0.0000
2024/10/03	2037	07/08/2025	11.42 Call	Bond Future	4793.9900	4.7940	4422.1600	4.4222	7.756	0.0000	0.0000
2024/10/03	2037	07/08/2025	11.42 Put	Bond Future	2567.3500	2.5674	2799.6400	2.7996	9.048	0.0000	0.0000
2024/10/03	2037	07/08/2025	10.55 Put	Bond Future	4932.0200	4.9320	5302.0400	5.3020	7.502	0.0000	0.0000
2024/10/03	2037	07/08/2025	10.55 Call	Bond Future	2198.5000	2.1985	1964.4000	1.9644	10.648	0.0000	0.0000
2024/10/03	2037	07/08/2025	10.64 Put	Bond Future	4621.2700	4.6213	4976.1800	4.9762	7.680	0.0000	0.0000
2024/10/03	2037	07/08/2025	10.64 Call	Bond Future	2420.0200	2.4200	2170.8100	2.1708	10.298	0.0000	0.0000
2024/10/03	2037	07/08/2025	11.82 Call	Bond Future	6253.7300	6.2537	5830.4600	5.8305	6.768	0.0000	0.0000
2024/10/03	2037	07/08/2025	11.82 Put	Bond Future	1879.4300	1.8794	2060.2800	2.0603	9.623	0.0000	0.0000
2024/10/03	2037	07/08/2025	11.07 Call	Bond Future	3635.9100	3.6359	3316.2600	3.3163	8.791	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	
2024/10/03	2037	07/08/2025	11.07 Put	Bond Future	3355.8400	3.3558	3640.3100	3.6403	8.477	0.0000	0.0000
2024/10/03	2037	07/08/2025	10.34 Put	Bond Future	5726.2700	5.7263	6131.1600	6.1312	7.071	0.0000	0.0000
2024/10/03	2037	07/08/2025	10.34 Call	Bond Future	1732.9100	1.7329	1533.6800	1.5337	11.497	0.0000	0.0000
2024/10/03	2037	06/11/2025		Bond Future	11.1438	85.6530	11.2549	85.0380	0.997	0.0000	0.0000
2024/10/03	2037	06/11/2025	11.63 Call	Bond Future	5699.0300	5.6990	5317.7500	5.3178	6.690	0.0000	0.0000
2024/10/03	2037	06/11/2025	11.63 Put	Bond Future	3052.7200	3.0527	3286.5000	3.2865	7.658	0.0000	0.0000
2024/10/03	2038	07/11/2024		Bond Future	140.1233	140.1233	140.1292	140.1292	0.004	0.0000	0.0000
2024/10/03	2038	06/02/2025		Bond Future	140.9244	140.9244	140.9310	140.9310	0.005	0.0000	0.0000
2024/10/03	2038	06/02/2025	135.23 Call	Bond Future	5694.4000	5.6944	5700.9600	5.7010	0.115	0.0000	0.0000
2024/10/03	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	2038	08/05/2025		Bond Future	143.7476	143.7476	143.7551	143.7551	0.005	0.0000	0.0000
2024/10/03	2038	08/05/2025	139.68 Call	Bond Future	4067.5900	4.0676	4075.0700	4.0751	0.184	0.0000	0.0000
2024/10/03	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	2038	07/08/2025		Bond Future	144.3707	144.3707	144.3788	144.3788	0.006	0.0000	0.0000
2024/10/03	2038	07/08/2025	139.56 Call	Bond Future	4810.6600	4.8107	4818.8400	4.8188	0.170	0.0000	0.0000
2024/10/03	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	2038	06/11/2025		Bond Future	147.1090	147.1090	147.1180	147.1180	0.006	0.0000	0.0000
2024/10/03	2038	06/11/2025	143.88 Call	Bond Future	3228.9800	3.2290	3238.0300	3.2380	0.280	0.0000	0.0000
2024/10/03	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	2040	07/11/2024	12.10 Put	Bond Future	21.8800	0.0219	27.9000	0.0279	27.514	0.0000	0.0000
2024/10/03	2040	07/11/2024	12.10 Call	Bond Future	6896.2000	6.8962	6480.3400	6.4803	6.030	0.0000	0.0000
2024/10/03	2040	07/11/2024	12.60 Call	Bond Future	9666.4200	9.6664	9245.2300	9.2452	4.357	0.0000	0.0000
2024/10/03	2040	07/11/2024	12.60 Put	Bond Future	2.4800	0.0025	3.1700	0.0032	27.823	0.0000	0.0000
2024/10/03	2040	07/11/2024	13.15 Call	Bond Future	12559.3700	12.5594	12137.5200	12.1375	3.359	0.0000	0.0000
2024/10/03	2040	07/11/2024	13.15 Put	Bond Future	0.1000	0.0001	0.1300	0.0001	30.000	0.0000	0.0000
2024/10/03	2040	07/11/2024		Bond Future	10.9760	88.0526	11.0410	87.6307	0.592	0.0000	0.0000
2024/10/03	2040	07/11/2024	12.85 Call	Bond Future	11002.4700	11.0025	10580.7800	10.5808	3.833	0.0000	0.0000
2024/10/03	2040	07/11/2024	12.85 Put	Bond Future	0.7000	0.0007	0.8900	0.0009	27.143	0.0000	0.0000
2024/10/03	2040	07/11/2024	12.86 Call	Bond Future	11055.1800	11.0552	10633.4800	10.6335	3.815	0.0000	0.0000
2024/10/03	2040	07/11/2024	12.86 Put	Bond Future	0.6600	0.0007	0.8400	0.0008	27.273	0.0000	0.0000
2024/10/03	2040	07/11/2024	12.84 Call	Bond Future	10949.7000	10.9497	10528.0300	10.5280	3.851	0.0000	0.0000
2024/10/03	2040	07/11/2024	12.84 Put	Bond Future	0.7400	0.0007	0.9500	0.0010	28.378	0.0000	0.0000
2024/10/03	2040	06/02/2025		Bond Future	11.0618	85.3470	11.1291	84.9169	0.608	0.0000	0.0000
2024/10/03	2040	06/02/2025	12.95 Call	Bond Future	11043.6400	11.0436	10630.1300	10.6301	3.744	0.0000	0.0000
2024/10/03	2040	06/02/2025	12.95 Put	Bond Future	122.0200	0.1220	138.6500	0.1387	13.629	0.0000	0.0000
2024/10/03	2040	06/02/2025	11.00 Put	Bond Future	2436.4700	2.4365	2656.0400	2.6560	9.012	0.0000	0.0000
2024/10/03	2040	06/02/2025	11.00 Call	Bond Future	2038.6600	2.0387	1828.0900	1.8281	10.329	0.0000	0.0000
2024/10/03	2040	06/02/2025	11.70 Call	Bond Future	4866.3600	4.8664	4537.8200	4.5378	6.751	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	
2024/10/03	2040	06/02/2025	11.70 Put	Bond Future	915.4900	0.9155	1017.0900	1.0171	11.098	0.0000	0.0000
2024/10/03	2040	06/02/2025	12.20 Call	Bond Future	7285.7500	7.2858	6908.0200	6.9080	5.185	0.0000	0.0000
2024/10/03	2040	06/02/2025	12.20 Put	Bond Future	430.6400	0.4306	483.0500	0.4831	12.170	0.0000	0.0000
2024/10/03	2040	08/05/2025		Bond Future	11.1648	87.0345	11.2346	86.5963	0.624	0.0000	0.0000
2024/10/03	2040	08/05/2025	12.63 Call	Bond Future	9260.0100	9.2600	8884.1600	8.8842	4.059	0.0000	0.0000
2024/10/03	2040	08/05/2025	12.63 Put	Bond Future	725.0200	0.7250	787.3800	0.7874	8.601	0.0000	0.0000
2024/10/03	2040	08/05/2025	13.43 Put	Bond Future	251.5600	0.2516	276.9100	0.2769	10.077	0.0000	0.0000
2024/10/03	2040	08/05/2025	13.43 Call	Bond Future	12902.7000	12.9027	12489.8400	12.4898	3.200	0.0000	0.0000
2024/10/03	2040	08/05/2025	12.75 Put	Bond Future	643.1600	0.6432	699.0600	0.6991	8.691	0.0000	0.0000
2024/10/03	2040	08/05/2025	12.75 Call	Bond Future	9818.4300	9.8184	9436.1200	9.4361	3.894	0.0000	0.0000
2024/10/03	2040	08/05/2025	13.50 Put	Bond Future	226.8900	0.2269	250.0800	0.2501	10.221	0.0000	0.0000
2024/10/03	2040	08/05/2025	13.50 Call	Bond Future	13221.6700	13.2217	12806.6500	12.8067	3.139	0.0000	0.0000
2024/10/03	2040	07/08/2025		Bond Future	11.2841	84.1796	11.3565	83.7336	0.641	0.0000	0.0000
2024/10/03	2040	07/08/2025	13.29 Call	Bond Future	11920.6600	11.9207	11529.9000	11.5299	3.278	0.0000	0.0000
2024/10/03	2040	07/08/2025	13.29 Put	Bond Future	763.3300	0.7633	818.5300	0.8185	7.231	0.0000	0.0000
2024/10/03	2040	06/11/2025		Bond Future	11.4059	85.7513	11.4808	85.2973	0.657	0.0000	0.0000
2024/10/03	2040	06/11/2025	11.84 Call	Bond Future	6055.5600	6.0556	5774.4500	5.7745	4.642	0.0000	0.0000
2024/10/03	2040	06/11/2025	11.84 Put	Bond Future	3477.8400	3.4778	3650.6700	3.6507	4.969	0.0000	0.0000
2024/10/03	2044	07/11/2024	12.50 Call	Bond Future	8813.1900	8.8132	8379.6200	8.3796	4.920	0.0000	0.0000
2024/10/03	2044	07/11/2024	12.50 Put	Bond Future	6.9600	0.0070	8.8500	0.0089	27.155	0.0000	0.0000
2024/10/03	2044	07/11/2024	12.25 Call	Bond Future	7407.0400	7.4070	6976.8700	6.9769	5.808	0.0000	0.0000
2024/10/03	2044	07/11/2024	12.25 Put	Bond Future	19.6900	0.0197	24.9800	0.0250	26.866	0.0000	0.0000
2024/10/03	2044	07/11/2024	12.00 Call	Bond Future	5975.9700	5.9760	5554.5000	5.5545	7.053	0.0000	0.0000
2024/10/03	2044	07/11/2024	12.00 Put	Bond Future	53.6200	0.0536	67.6100	0.0676	26.091	0.0000	0.0000
2024/10/03	2044	07/11/2024		Bond Future	11.0647	84.1650	11.1297	83.7296	0.587	0.0000	0.0000
2024/10/03	2044	07/11/2024	12.91 Call	Bond Future	11038.9000	11.0389	10603.7100	10.6037	3.942	0.0000	0.0000
2024/10/03	2044	07/11/2024	12.91 Put	Bond Future	0.9700	0.0010	1.2400	0.0012	27.835	0.0000	0.0000
2024/10/03	2044	07/11/2024	12.92 Call	Bond Future	11091.8500	11.0919	10656.6400	10.6566	3.924	0.0000	0.0000
2024/10/03	2044	07/11/2024	12.92 Put	Bond Future	0.9200	0.0009	1.1700	0.0012	27.174	0.0000	0.0000
2024/10/03	2044	07/11/2024	12.90 Call	Bond Future	10985.8900	10.9859	10550.7100	10.5507	3.961	0.0000	0.0000
2024/10/03	2044	07/11/2024	12.90 Put	Bond Future	1.0300	0.0010	1.3100	0.0013	27.184	0.0000	0.0000
2024/10/03	2044	06/02/2025		Bond Future	11.1466	81.5051	11.2138	81.0610	0.603	0.0000	0.0000
2024/10/03	2044	06/02/2025	13.02 Call	Bond Future	11181.9200	11.1819	10756.1400	10.7561	3.808	0.0000	0.0000
2024/10/03	2044	06/02/2025	13.02 Put	Bond Future	135.9800	0.1360	154.2400	0.1542	13.428	0.0000	0.0000
2024/10/03	2044	06/02/2025	13.75 Call	Bond Future	14719.5300	14.7195	14279.7300	14.2797	2.988	0.0000	0.0000
2024/10/03	2044	06/02/2025	13.75 Put	Bond Future	26.8000	0.0268	31.0400	0.0310	15.821	0.0000	0.0000
2024/10/03	2044	06/02/2025	12.50 Put	Bond Future	338.3100	0.3383	379.6400	0.3796	12.217	0.0000	0.0000
2024/10/03	2044	06/02/2025	12.50 Call	Bond Future	8577.3700	8.5774	8174.6600	8.1747	4.695	0.0000	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	
2024/10/03	2044	06/02/2025	12.00 Put			Bond Future	710.8300	0.7108	791.4500	0.7915	11.342	0.0000	0.0000
2024/10/03	2044	06/02/2025	12.00 Call			Bond Future	6071.4900	6.0715	5708.0700	5.7081	5.986	0.0000	0.0000
2024/10/03	2044	08/05/2025	12.40 Call			Bond Future	8010.9000	8.0109	7642.2400	7.6422	4.602	0.0000	0.0000
2024/10/03	2044	08/05/2025	12.40 Put			Bond Future	988.3700	0.9884	1072.0300	1.0720	8.464	0.0000	0.0000
2024/10/03	2044	08/05/2025	11.65 Call			Bond Future	4684.5600	4.6846	4390.8800	4.3909	6.269	0.0000	0.0000
2024/10/03	2044	08/05/2025	11.65 Put			Bond Future	2099.6100	2.0996	2258.2500	2.2583	7.556	0.0000	0.0000
2024/10/03	2044	08/05/2025	10.92 Put			Bond Future	4253.6800	4.2537	4520.9700	4.5210	6.284	0.0000	0.0000
2024/10/03	2044	08/05/2025	10.92 Call			Bond Future	2089.2900	2.0893	1904.2600	1.9043	8.856	0.0000	0.0000
2024/10/03	2044	08/05/2025				Bond Future	11.2441	83.1166	11.3136	82.6642	0.618	0.0000	0.0000
2024/10/03	2044	08/05/2025	12.72 Call			Bond Future	9508.5900	9.5086	9118.9500	9.1190	4.098	0.0000	0.0000
2024/10/03	2044	08/05/2025	12.72 Put			Bond Future	716.8600	0.7169	779.5400	0.7795	8.744	0.0000	0.0000
2024/10/03	2044	07/08/2025				Bond Future	11.3563	80.3123	11.4283	79.8519	0.634	0.0000	0.0000
2024/10/03	2044	07/08/2025	13.34 Call			Bond Future	12100.9800	12.1010	11699.2400	11.6992	3.320	0.0000	0.0000
2024/10/03	2044	07/08/2025	13.34 Put			Bond Future	826.6500	0.8267	885.3500	0.8854	7.101	0.0000	0.0000
2024/10/03	2044	06/11/2025				Bond Future	11.4702	81.8116	11.5447	81.3429	0.650	0.0000	0.0000
2024/10/03	2044	06/11/2025	11.88 Call			Bond Future	6120.9100	6.1209	5831.5600	5.8316	4.727	0.0000	0.0000
2024/10/03	2044	06/11/2025	11.88 Put			Bond Future	3598.0900	3.5981	3777.4100	3.7774	4.984	0.0000	0.0000
2024/10/03	2046	07/11/2024				Bond Future	120.8127	120.8127	121.7390	121.7390	0.767	0.0000	0.0000
2024/10/03	2046	06/02/2025				Bond Future	123.3198	123.3198	124.2658	124.2658	0.767	0.0000	0.0000
2024/10/03	2046	06/02/2025	114.01 Call			Bond Future	9309.8000	9.3098	10255.7600	10.2558	10.161	0.0000	0.0000
2024/10/03	2046	06/02/2025	114.01 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	2046	08/05/2025				Bond Future	123.5539	123.5539	124.5195	124.5195	0.782	0.0000	0.0000
2024/10/03	2046	08/05/2025	121.97 Call			Bond Future	1583.8800	1.5839	2549.4700	2.5495	60.964	0.0000	0.0000
2024/10/03	2046	08/05/2025	121.97 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	2046	07/08/2025				Bond Future	125.9364	125.9364	126.9215	126.9215	0.782	0.0000	0.0000
2024/10/03	2046	07/08/2025	118.69 Call			Bond Future	7246.3800	7.2464	8231.5300	8.2315	13.595	0.0000	0.0000
2024/10/03	2046	07/08/2025	118.69 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	2046	06/11/2025				Bond Future	126.0463	126.0463	127.0504	127.0504	0.797	0.0000	0.0000
2024/10/03	2046	06/11/2025	125.41 Call			Bond Future	636.3100	0.6363	1640.3900	1.6404	157.797	0.0000	0.0000
2024/10/03	2046	06/11/2025	125.41 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	2050	07/11/2024				Bond Future	123.0626	123.0626	123.6931	123.6931	0.512	0.0000	0.0000
2024/10/03	2050	06/02/2025				Bond Future	123.2690	123.2690	123.9132	123.9132	0.523	0.0000	0.0000
2024/10/03	2050	06/02/2025	115.60 Call			Bond Future	7669.0100	7.6690	8313.1500	8.3132	8.399	0.0000	0.0000
2024/10/03	2050	06/02/2025	115.60 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	2050	08/05/2025				Bond Future	125.7387	125.7387	126.3964	126.3964	0.523	0.0000	0.0000
2024/10/03	2050	08/05/2025	121.16 Call			Bond Future	4578.6700	4.5787	5236.3700	5.2364	14.364	0.0000	0.0000
2024/10/03	2050	08/05/2025	121.16 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	2050	07/08/2025				Bond Future	125.7685	125.7685	126.4394	126.4394	0.533	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	
2024/10/03	2050	07/08/2025	119.89 Call	Bond Future	5878.5100	5.8785	6549.3800	6.5494	11.412	0.0000	0.0000
2024/10/03	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	2050	06/11/2025		Bond Future	128.1539	128.1539	128.8379	128.8379	0.534	0.0000	0.0000
2024/10/03	2050	06/11/2025	124.42 Call	Bond Future	3733.8700	3.7339	4417.9000	4.4179	18.320	0.0000	0.0000
2024/10/03	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	AL37	07/11/2024		Index Future	1050.6950	1050.6950	1046.5710	1046.5710	0.393	0.0000	0.0000
2024/10/03	AL37	06/02/2025		Index Future	1072.2410	1072.2410	1068.0370	1068.0370	0.392	0.0000	0.0000
2024/10/03	AL37	08/05/2025		Index Future	1093.4800	1093.4800	1089.1990	1089.1990	0.392	0.0000	0.0000
2024/10/03	AL37	07/08/2025		Index Future	1114.3400	1114.3400	1109.9830	1109.9830	0.391	0.0000	0.0000
2024/10/03	AL37	06/11/2025		Index Future	1135.2680	1135.2680	1130.8340	1130.8340	0.391	0.0000	0.0000
2024/10/03	AL7T	07/11/2024		Index Future	1262.1210	1262.1210	1255.4600	1255.4600	0.528	0.0000	0.0000
2024/10/03	AL7T	06/02/2025		Index Future	1288.0030	1288.0030	1281.2100	1281.2100	0.527	0.0000	0.0000
2024/10/03	AL7T	08/05/2025		Index Future	1313.5160	1313.5160	1306.5960	1306.5960	0.527	0.0000	0.0000
2024/10/03	AL7T	07/08/2025		Index Future	1338.5730	1338.5730	1331.5290	1331.5290	0.526	0.0000	0.0000
2024/10/03	AL7T	06/11/2025		Index Future	1363.7120	1363.7120	1356.5410	1356.5410	0.526	0.0000	0.0000
2024/10/03	ALBI	07/11/2024		Index Future	1090.0500	1090.0500	1085.0980	1085.0980	0.454	0.0000	0.0000
2024/10/03	ALBI	06/02/2025		Index Future	1112.4030	1112.4030	1107.3550	1107.3550	0.454	0.0000	0.0000
2024/10/03	ALBI	08/05/2025		Index Future	1134.4380	1134.4380	1129.2950	1129.2950	0.453	0.0000	0.0000
2024/10/03	ALBI	07/08/2025		Index Future	1156.0790	1156.0790	1150.8450	1150.8450	0.453	0.0000	0.0000
2024/10/03	ALBI	06/11/2025		Index Future	1177.7900	1177.7900	1172.4630	1172.4630	0.452	0.0000	0.0000
2024/10/03	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	C040	31/01/2040		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	
2024/10/03	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/03	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/03	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/03	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/03	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/03	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/10/03	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/03	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/03	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/03	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/03	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/03	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/10/03	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/03	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/03	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/03	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/03	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/03	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/03	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/03	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/03	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/03	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/03	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/03	ES33	07/11/2024		Bond Future	10.9139	82.1267	11.0042	81.6890	0.828	0.0000	0.0000
2024/10/03	ES33	06/02/2025		Bond Future	11.0226	83.8310	11.1169	83.3845	0.855	0.0000	0.0000
2024/10/03	ES33	06/02/2025	13.34 Call	Bond Future	10099.4200	10.0994	9652.8700	9.6529	4.422	0.0000	0.0000
2024/10/03	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	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	
2024/10/03	ES33	08/05/2025		Bond Future	11.1454	81.7108	11.2438	81.2557	0.883	0.0000	0.0000
2024/10/03	ES33	08/05/2025	12.73 Call	Bond Future	6938.7600	6.9388	6483.7400	6.4837	6.558	0.0000	0.0000
2024/10/03	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	ES33	07/08/2025		Bond Future	11.2878	83.2844	11.3906	82.8211	0.911	0.0000	0.0000
2024/10/03	ES33	07/08/2025	13.56 Call	Bond Future	9479.8000	9.4798	9016.4500	9.0165	4.888	0.0000	0.0000
2024/10/03	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	ES33	06/11/2025		Bond Future	11.4505	81.0653	11.5580	80.5936	0.939	0.0000	0.0000
2024/10/03	ES33	06/11/2025	12.01 Call	Bond Future	2415.0600	2.4151	1943.3600	1.9434	19.532	0.0000	0.0000
2024/10/03	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	ES42	07/11/2024		Bond Future	11.3187	79.1534	11.3836	78.7483	0.573	0.0000	0.0000
2024/10/03	ES42	06/02/2025		Bond Future	11.4099	80.7957	11.4770	80.3825	0.589	0.0000	0.0000
2024/10/03	ES42	06/02/2025	13.71 Call	Bond Future	12402.1700	12.4022	11988.9800	11.9890	3.332	0.0000	0.0000
2024/10/03	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	ES42	08/05/2025		Bond Future	11.5154	78.1471	11.5849	77.7262	0.604	0.0000	0.0000
2024/10/03	ES42	08/05/2025	13.25 Call	Bond Future	9516.2000	9.5162	9095.3000	9.0953	4.423	0.0000	0.0000
2024/10/03	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	ES42	07/08/2025		Bond Future	11.6322	79.6499	11.7042	79.2214	0.619	0.0000	0.0000
2024/10/03	ES42	07/08/2025	13.79 Call	Bond Future	11377.7600	11.3778	10949.2200	10.9492	3.766	0.0000	0.0000
2024/10/03	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	ES42	06/11/2025		Bond Future	11.7605	76.8921	11.8352	76.4559	0.635	0.0000	0.0000
2024/10/03	ES42	06/11/2025	12.39 Call	Bond Future	3558.2200	3.5582	3121.9600	3.1220	12.261	0.0000	0.0000
2024/10/03	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	GOVI	07/11/2024	948.79 Call	GOVI	1242080.0000	124.2080	1193180.0000	119.3180	3.937	0.0000	0.0000
2024/10/03	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	GOVI	07/11/2024	948.80 Call	GOVI	1241980.0000	124.1980	1193080.0000	119.3080	3.937	0.0000	0.0000
2024/10/03	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	GOVI	07/11/2024	948.78 Call	GOVI	1242180.0000	124.2180	1193280.0000	119.3280	3.937	0.0000	0.0000
2024/10/03	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	GOVI	07/11/2024		GOVI	1072.9980	1072.9980	1068.1080	1068.1080	0.456	0.0000	0.0000
2024/10/03	GOVI	06/02/2025	972.00 Call	GOVI	1230010.0000	123.0010	1180150.0000	118.0150	4.054	0.0000	0.0000
2024/10/03	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	GOVI	06/02/2025		GOVI	1095.0010	1095.0010	1090.0150	1090.0150	0.455	0.0000	0.0000
2024/10/03	GOVI	08/05/2025		GOVI	1116.6910	1116.6910	1111.6130	1111.6130	0.455	0.0000	0.0000
2024/10/03	GOVI	08/05/2025	1,022.00 Call	GOVI	946910.0000	94.6910	896130.0000	89.6130	5.363	0.0000	0.0000
2024/10/03	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	GOVI	07/08/2025		GOVI	1137.9940	1137.9940	1132.8250	1132.8250	0.454	0.0000	0.0000
2024/10/03	GOVI	07/08/2025	1,011.00 Call	GOVI	1269940.0000	126.9940	1218250.0000	121.8250	4.070	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	
2024/10/03	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2024/10/03	GOVI	06/11/2025		GOVI	1159.3650	1159.3650	1154.1050	0.454	0.0000	0.0000	
2024/10/03	GOVI	06/11/2025	1,112. Call 00	GOVI	473650.0000	47.3650	421050.0000	42.1050	11.105	0.0000	0.0000
2024/10/03	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/10/03	IGOV	07/11/2024		Index Future	371.8370	371.8370	372.6780	372.6780	0.226	0.0000	0.0000
2024/10/03	IGOV	06/02/2025		Index Future	379.5530	379.5530	380.4140	380.4140	0.227	0.0000	0.0000
2024/10/03	IGOV	08/05/2025		Index Future	387.1610	387.1610	388.0410	388.0410	0.227	0.0000	0.0000
2024/10/03	IGOV	07/08/2025		Index Future	394.6340	394.6340	395.5330	395.5330	0.228	0.0000	0.0000
2024/10/03	IGOV	06/11/2025		Index Future	402.1320	402.1320	403.0500	403.0500	0.228	0.0000	0.0000
2024/10/03	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/10/03	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/10/03	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/10/03	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/10/03	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/10/03	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/10/03	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/10/03	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/10/03	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/10/03	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/10/03	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/10/03	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/10/03	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/10/03	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/10/03	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/10/03	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/10/03	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/10/03	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/10/03	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/10/03	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/10/03	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	
2024/10/03	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/10/03	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/10/03	R035	07/11/2024	11.10 Call	Bond Future	4335.9500	4.3360	3843.4400	3.8434	11.359	0.0000	0.0000
2024/10/03	R035	07/11/2024	11.10 Put	Bond Future	86.3800	0.0864	121.5000	0.1215	40.658	0.0000	0.0000
2024/10/03	R035	07/11/2024	13.23 Call	Bond Future	14917.2500	14.9173	14389.6200	14.3896	3.537	0.0000	0.0000
2024/10/03	R035	07/11/2024	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	R035	07/11/2024	12.20 Put	Bond Future	0.4800	0.0005	0.7300	0.0007	52.083	0.0000	0.0000
2024/10/03	R035	07/11/2024	12.20 Call	Bond Future	10001.5400	10.0015	9474.1600	9.4742	5.273	0.0000	0.0000
2024/10/03	R035	07/11/2024		Bond Future	10.3496	92.5548	10.4402	92.0272	0.875	0.0000	0.0000
2024/10/03	R035	07/11/2024	12.18 Call	Bond Future	9901.8200	9.9018	9374.4700	9.3745	5.326	0.0000	0.0000
2024/10/03	R035	07/11/2024	12.18 Put	Bond Future	0.5500	0.0006	0.8300	0.0008	50.909	0.0000	0.0000
2024/10/03	R035	07/11/2024	12.19 Call	Bond Future	9951.7000	9.9517	9424.3400	9.4243	5.299	0.0000	0.0000
2024/10/03	R035	07/11/2024	12.19 Put	Bond Future	0.5100	0.0005	0.7800	0.0008	52.941	0.0000	0.0000
2024/10/03	R035	07/11/2024	12.17 Call	Bond Future	9851.8900	9.8519	9324.5700	9.3246	5.352	0.0000	0.0000
2024/10/03	R035	07/11/2024	12.17 Put	Bond Future	0.5800	0.0006	0.8900	0.0009	53.448	0.0000	0.0000
2024/10/03	R035	06/02/2025		Bond Future	10.4330	94.4528	10.5273	93.9148	0.903	0.0000	0.0000
2024/10/03	R035	06/02/2025	12.41 Call	Bond Future	10510.1500	10.5102	9989.2600	9.9893	4.956	0.0000	0.0000
2024/10/03	R035	06/02/2025	12.41 Put	Bond Future	78.4700	0.0785	95.6100	0.0956	21.843	0.0000	0.0000
2024/10/03	R035	06/02/2025	11.30 Call	Bond Future	5324.1300	5.3241	4882.0300	4.8820	8.304	0.0000	0.0000
2024/10/03	R035	06/02/2025	11.30 Put	Bond Future	533.5800	0.5336	629.5100	0.6295	17.979	0.0000	0.0000
2024/10/03	R035	06/02/2025	10.65 Call	Bond Future	2662.9200	2.6629	2339.3000	2.3393	12.153	0.0000	0.0000
2024/10/03	R035	06/02/2025	10.65 Put	Bond Future	1430.6100	1.4306	1645.0200	1.6450	14.987	0.0000	0.0000
2024/10/03	R035	06/02/2025	10.34 Put	Bond Future	2200.3600	2.2004	2492.3600	2.4924	13.271	0.0000	0.0000
2024/10/03	R035	06/02/2025	10.34 Call	Bond Future	1664.8400	1.6648	1418.8100	1.4188	14.778	0.0000	0.0000
2024/10/03	R035	06/02/2025	10.26 Put	Bond Future	2445.2800	2.4453	2758.4000	2.7584	12.805	0.0000	0.0000
2024/10/03	R035	06/02/2025	10.26 Call	Bond Future	1445.8700	1.4459	1220.9600	1.2210	15.555	0.0000	0.0000
2024/10/03	R035	08/05/2025	11.70 Call	Bond Future	7063.4800	7.0635	6616.4100	6.6164	6.329	0.0000	0.0000
2024/10/03	R035	08/05/2025	11.70 Put	Bond Future	784.5100	0.7845	885.5600	0.8856	12.881	0.0000	0.0000
2024/10/03	R035	08/05/2025	10.95 Call	Bond Future	4068.4100	4.0684	3715.6400	3.7156	8.671	0.0000	0.0000
2024/10/03	R035	08/05/2025	10.95 Put	Bond Future	1729.7300	1.7297	1925.0800	1.9251	11.294	0.0000	0.0000
2024/10/03	R035	08/05/2025	10.44 Put	Bond Future	2873.9000	2.8739	3159.4600	3.1595	9.936	0.0000	0.0000
2024/10/03	R035	08/05/2025	10.44 Call	Bond Future	2388.7100	2.3887	2126.1500	2.1262	10.992	0.0000	0.0000
2024/10/03	R035	08/05/2025	13.35 Call	Bond Future	14210.3200	14.2103	13675.5900	13.6756	3.763	0.0000	0.0000
2024/10/03	R035	08/05/2025	13.35 Put	Bond Future	76.0200	0.0760	89.4100	0.0894	17.614	0.0000	0.0000
2024/10/03	R035	08/05/2025	12.70 Call	Bond Future	11388.6200	11.3886	10874.5400	10.8745	4.514	0.0000	0.0000
2024/10/03	R035	08/05/2025	12.70 Put	Bond Future	222.5200	0.2225	256.5600	0.2566	15.298	0.0000	0.0000
2024/10/03	R035	08/05/2025	11.46 Put	Bond Future	1014.5800	1.0146	1140.6200	1.1406	12.423	0.0000	0.0000
2024/10/03	R035	08/05/2025	11.46 Call	Bond Future	6059.3000	6.0593	5637.2200	5.6372	6.966	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	
2024/10/03	R035	08/05/2025		Bond Future	10.5261	91.8121	10.6241	91.2640	0.931	0.0000	0.0000
2024/10/03	R035	08/05/2025	11.78 Call	Bond Future	7404.8900	7.4049	6950.5000	6.9505	6.136	0.0000	0.0000
2024/10/03	R035	08/05/2025	11.78 Put	Bond Future	719.9300	0.7199	813.6600	0.8137	13.019	0.0000	0.0000
2024/10/03	R035	07/08/2025		Bond Future	10.6369	93.5597	10.7391	93.0017	0.960	0.0000	0.0000
2024/10/03	R035	07/08/2025	12.65 Call	Bond Future	10803.0700	10.8031	10313.2900	10.3133	4.534	0.0000	0.0000
2024/10/03	R035	07/08/2025	12.65 Put	Bond Future	615.0800	0.6151	683.3700	0.6834	11.103	0.0000	0.0000
2024/10/03	R035	06/11/2025		Bond Future	10.7643	90.8048	10.8708	90.2367	0.989	0.0000	0.0000
2024/10/03	R035	06/11/2025	11.20 Call	Bond Future	5210.0400	5.2100	4863.2800	4.8633	6.656	0.0000	0.0000
2024/10/03	R035	06/11/2025	11.20 Put	Bond Future	2916.2600	2.9163	3137.6000	3.1376	7.590	0.0000	0.0000
2024/10/03	R053	07/11/2024		Bond Future	10.9935	106.8144	11.0585	106.2265	0.591	0.0000	0.0000
2024/10/03	R053	07/11/2024	12.80 Call	Bond Future	14383.6900	14.3837	13796.3900	13.7964	4.083	0.0000	0.0000
2024/10/03	R053	07/11/2024	12.80 Put	Bond Future	1.9300	0.0019	2.4500	0.0025	26.943	0.0000	0.0000
2024/10/03	R053	07/11/2024	12.81 Call	Bond Future	14453.1500	14.4532	13865.8200	13.8658	4.064	0.0000	0.0000
2024/10/03	R053	07/11/2024	12.81 Put	Bond Future	1.8300	0.0018	2.3200	0.0023	26.776	0.0000	0.0000
2024/10/03	R053	07/11/2024	12.79 Call	Bond Future	14314.1500	14.3142	13726.8800	13.7269	4.103	0.0000	0.0000
2024/10/03	R053	07/11/2024	12.79 Put	Bond Future	2.0400	0.0020	2.5900	0.0026	26.961	0.0000	0.0000
2024/10/03	R053	06/02/2025		Bond Future	11.0718	109.0047	11.1390	108.4053	0.607	0.0000	0.0000
2024/10/03	R053	06/02/2025	12.94 Call	Bond Future	14826.4500	14.8265	14253.7400	14.2537	3.863	0.0000	0.0000
2024/10/03	R053	06/02/2025	12.94 Put	Bond Future	202.0300	0.2020	228.7300	0.2287	13.216	0.0000	0.0000
2024/10/03	R053	08/05/2025		Bond Future	11.1609	105.2950	11.2304	104.6843	0.623	0.0000	0.0000
2024/10/03	R053	08/05/2025	12.64 Call	Bond Future	12763.3700	12.7634	12240.1900	12.2402	4.099	0.0000	0.0000
2024/10/03	R053	08/05/2025	12.64 Put	Bond Future	1035.6000	1.0356	1123.1600	1.1232	8.455	0.0000	0.0000
2024/10/03	R053	07/08/2025		Bond Future	11.2614	107.2975	11.3333	106.6758	0.639	0.0000	0.0000
2024/10/03	R053	07/08/2025	13.17 Call	Bond Future	15606.8000	15.6068	15068.2500	15.0683	3.451	0.0000	0.0000
2024/10/03	R053	07/08/2025	13.17 Put	Bond Future	1143.3900	1.1434	1226.4900	1.2265	7.268	0.0000	0.0000
2024/10/03	R053	06/11/2025		Bond Future	11.3708	103.4405	11.4454	102.8077	0.656	0.0000	0.0000
2024/10/03	R053	06/11/2025	11.76 Call	Bond Future	7851.8100	7.8518	7461.6500	7.4617	4.969	0.0000	0.0000
2024/10/03	R053	06/11/2025	11.76 Put	Bond Future	4625.5800	4.6256	4868.2700	4.8683	5.247	0.0000	0.0000
2024/10/03	R186	07/11/2024		Bond Future	8.0611	108.7537	8.1351	108.6086	0.918	0.0000	0.0000
2024/10/03	R186	07/11/2024	9.14 Call	Bond Future	2092.2600	2.0923	1948.6200	1.9486	6.865	0.0000	0.0000
2024/10/03	R186	07/11/2024	9.14 Put	Bond Future	3.4700	0.0035	4.9300	0.0049	42.075	0.0000	0.0000
2024/10/03	R186	07/11/2024	9.15 Call	Bond Future	2111.2100	2.1112	1967.5000	1.9675	6.807	0.0000	0.0000
2024/10/03	R186	07/11/2024	9.15 Put	Bond Future	3.3200	0.0033	4.7100	0.0047	41.867	0.0000	0.0000
2024/10/03	R186	07/11/2024	9.13 Call	Bond Future	2073.3200	2.0733	1929.7400	1.9297	6.925	0.0000	0.0000
2024/10/03	R186	07/11/2024	9.13 Put	Bond Future	3.6400	0.0036	5.1600	0.0052	41.758	0.0000	0.0000
2024/10/03	R186	06/02/2025		Bond Future	8.0250	105.6718	8.1097	105.5242	1.056	0.0000	0.0000
2024/10/03	R186	06/02/2025	9.03 Call	Bond Future	1844.2000	1.8442	1716.7400	1.7167	6.911	0.0000	0.0000
2024/10/03	R186	06/02/2025	9.03 Put	Bond Future	111.4700	0.1115	131.6000	0.1316	18.059	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	
2024/10/03	R186	08/05/2025		Bond Future	8.0305	107.7627	8.1293	107.6128	1.230	0.0000	0.0000
2024/10/03	R186	08/05/2025	8.47 Call	Bond Future	1065.5000	1.0655	968.4000	0.9684	9.113	0.0000	0.0000
2024/10/03	R186	08/05/2025	8.47 Put	Bond Future	400.8800	0.4009	453.6600	0.4537	13.166	0.0000	0.0000
2024/10/03	R186	07/08/2025		Bond Future	8.0956	104.5049	8.2135	104.3528	1.456	0.0000	0.0000
2024/10/03	R186	07/08/2025	9.68 Call	Bond Future	2126.2000	2.1262	1993.5500	1.9936	6.239	0.0000	0.0000
2024/10/03	R186	07/08/2025	9.68 Put	Bond Future	108.4500	0.1085	127.9000	0.1279	17.935	0.0000	0.0000
2024/10/03	R186	07/08/2025	10.25 Call	Bond Future	2774.2900	2.7743	2631.4200	2.6314	5.150	0.0000	0.0000
2024/10/03	R186	07/08/2025	10.25 Put	Bond Future	44.1900	0.0442	53.4200	0.0534	20.887	0.0000	0.0000
2024/10/03	R186	07/08/2025	9.22 Put	Bond Future	204.5000	0.2045	236.5900	0.2366	15.692	0.0000	0.0000
2024/10/03	R186	07/08/2025	9.22 Call	Bond Future	1642.1800	1.6422	1522.1700	1.5222	7.308	0.0000	0.0000
2024/10/03	R186	06/11/2025		Bond Future	8.2168	106.4588	8.3626	106.3044	1.774	0.0000	0.0000
2024/10/03	R186	06/11/2025	8.13 Call	Bond Future	551.5700	0.5516	480.1500	0.4802	12.948	0.0000	0.0000
2024/10/03	R186	06/11/2025	8.13 Put	Bond Future	643.6300	0.6436	726.6300	0.7266	12.896	0.0000	0.0000
2024/10/03	R202	07/11/2024		Bond Future	270.9518	270.9518	270.9631	270.9631	0.004	0.0000	0.0000
2024/10/03	R202	06/02/2025		Bond Future	271.3826	271.3826	271.3953	271.3953	0.005	0.0000	0.0000
2024/10/03	R202	06/02/2025	266.79 Call	Bond Future	4592.5800	4.5926	4605.3400	4.6053	0.278	0.0000	0.0000
2024/10/03	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	R202	08/05/2025		Bond Future	276.8202	276.8202	276.8349	276.8349	0.005	0.0000	0.0000
2024/10/03	R202	08/05/2025	272.31 Call	Bond Future	4510.2100	4.5102	4524.9400	4.5249	0.327	0.0000	0.0000
2024/10/03	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	R202	07/08/2025		Bond Future	276.8642	276.8642	276.8804	276.8804	0.006	0.0000	0.0000
2024/10/03	R202	07/08/2025	271.60 Call	Bond Future	5264.1700	5.2642	5280.3800	5.2804	0.308	0.0000	0.0000
2024/10/03	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	R202	06/11/2025		Bond Future	282.1162	282.1162	282.1338	282.1338	0.006	0.0000	0.0000
2024/10/03	R202	06/11/2025	275.64 Call	Bond Future	6476.2400	6.4762	6493.8400	6.4938	0.272	0.0000	0.0000
2024/10/03	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	R209	07/11/2024	10.55 Put	Bond Future	768.2400	0.7682	980.0000	0.9800	27.564	0.0000	0.0000
2024/10/03	R209	07/11/2024	10.55 Call	Bond Future	1126.3300	1.1263	862.9800	0.8630	23.381	0.0000	0.0000
2024/10/03	R209	07/11/2024	11.00 Call	Bond Future	2841.6000	2.8416	2432.5000	2.4325	14.397	0.0000	0.0000
2024/10/03	R209	07/11/2024	11.00 Put	Bond Future	175.7800	0.1758	241.7900	0.2418	37.553	0.0000	0.0000
2024/10/03	R209	07/11/2024		Bond Future	10.4819	72.9713	10.5724	72.4962	0.863	0.0000	0.0000
2024/10/03	R209	07/11/2024	12.22 Call	Bond Future	8440.1800	8.4402	7965.5000	7.9655	5.624	0.0000	0.0000
2024/10/03	R209	07/11/2024	12.22 Put	Bond Future	0.8400	0.0008	1.2700	0.0013	51.190	0.0000	0.0000
2024/10/03	R209	07/11/2024	12.23 Call	Bond Future	8484.7200	8.4847	8010.0200	8.0100	5.595	0.0000	0.0000
2024/10/03	R209	07/11/2024	12.23 Put	Bond Future	0.8000	0.0008	1.2100	0.0012	51.250	0.0000	0.0000
2024/10/03	R209	07/11/2024	12.21 Call	Bond Future	8395.5900	8.3956	7920.9300	7.9209	5.654	0.0000	0.0000
2024/10/03	R209	07/11/2024	12.21 Put	Bond Future	0.8800	0.0009	1.3300	0.0013	51.136	0.0000	0.0000
2024/10/03	R209	06/02/2025		Bond Future	10.5569	74.4677	10.6506	73.9832	0.887	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	
2024/10/03	R209	06/02/2025	12.44 Call	Bond Future	9046.8700	9.0469	8580.7200	8.5807	5.153	0.0000	0.0000
2024/10/03	R209	06/02/2025	12.44 Put	Bond Future	87.0800	0.0871	105.4600	0.1055	21.107	0.0000	0.0000
2024/10/03	R209	08/05/2025		Bond Future	10.6450	72.7875	10.7421	72.2937	0.911	0.0000	0.0000
2024/10/03	R209	08/05/2025	11.89 Call	Bond Future	6686.7000	6.6867	6278.4800	6.2785	6.105	0.0000	0.0000
2024/10/03	R209	08/05/2025	11.89 Put	Bond Future	679.0400	0.6790	764.5400	0.7645	12.591	0.0000	0.0000
2024/10/03	R209	07/08/2025		Bond Future	10.7473	74.1727	10.8479	73.6700	0.936	0.0000	0.0000
2024/10/03	R209	07/08/2025	12.68 Call	Bond Future	9504.9200	9.5049	9067.4600	9.0675	4.602	0.0000	0.0000
2024/10/03	R209	07/08/2025	12.68 Put	Bond Future	610.4600	0.6105	675.7000	0.6757	10.687	0.0000	0.0000
2024/10/03	R209	06/11/2025		Bond Future	10.8608	72.4087	10.9652	71.8969	0.961	0.0000	0.0000
2024/10/03	R209	06/11/2025	11.27 Call	Bond Future	4733.3900	4.7334	4422.0100	4.4220	6.578	0.0000	0.0000
2024/10/03	R209	06/11/2025	11.27 Put	Bond Future	2753.9600	2.7540	2954.3800	2.9544	7.278	0.0000	0.0000
2024/10/03	R210	07/11/2024		Bond Future	241.8846	241.8846	242.0105	242.0105	0.052	0.0000	0.0000
2024/10/03	R210	06/02/2025		Bond Future	246.9041	246.9041	247.0337	247.0337	0.052	0.0000	0.0000
2024/10/03	R210	06/02/2025	239.61 Call	Bond Future	7294.1400	7.2941	7423.7400	7.4237	1.777	0.0000	0.0000
2024/10/03	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	R210	08/05/2025		Bond Future	248.4609	248.4609	248.5944	248.5944	0.054	0.0000	0.0000
2024/10/03	R210	08/05/2025	248.03 Call	Bond Future	430.8600	0.4309	564.3900	0.5644	30.992	0.0000	0.0000
2024/10/03	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	R210	07/08/2025		Bond Future	253.2534	253.2534	253.3909	253.3909	0.054	0.0000	0.0000
2024/10/03	R210	07/08/2025	248.44 Call	Bond Future	4813.4100	4.8134	4950.9200	4.9509	2.857	0.0000	0.0000
2024/10/03	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	R210	06/11/2025		Bond Future	254.6044	254.6044	254.7452	254.7452	0.055	0.0000	0.0000
2024/10/03	R210	06/11/2025	252.14 Call	Bond Future	2464.3500	2.4644	2605.2300	2.6052	5.717	0.0000	0.0000
2024/10/03	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/03	R213	07/11/2024		Bond Future	9.4514	89.9534	9.5426	89.5599	0.964	0.0000	0.0000
2024/10/03	R213	07/11/2024	11.22 Call	Bond Future	7268.1300	7.2681	6875.7000	6.8757	5.399	0.0000	0.0000
2024/10/03	R213	07/11/2024	11.22 Put	Bond Future	2.9600	0.0030	4.0700	0.0041	37.500	0.0000	0.0000
2024/10/03	R213	07/11/2024	11.23 Call	Bond Future	7306.9700	7.3070	6914.5000	6.9145	5.371	0.0000	0.0000
2024/10/03	R213	07/11/2024	11.23 Put	Bond Future	2.8700	0.0029	3.9400	0.0039	37.282	0.0000	0.0000
2024/10/03	R213	07/11/2024	11.21 Call	Bond Future	7229.2700	7.2293	6836.8800	6.8369	5.428	0.0000	0.0000
2024/10/03	R213	07/11/2024	11.21 Put	Bond Future	3.0600	0.0031	4.2100	0.0042	37.582	0.0000	0.0000
2024/10/03	R213	06/02/2025		Bond Future	9.5152	91.7981	9.6111	91.3968	1.008	0.0000	0.0000
2024/10/03	R213	06/02/2025	11.35 Call	Bond Future	7357.4600	7.3575	6969.6900	6.9697	5.270	0.0000	0.0000
2024/10/03	R213	06/02/2025	11.35 Put	Bond Future	56.0200	0.0560	69.4700	0.0695	24.009	0.0000	0.0000
2024/10/03	R213	08/05/2025		Bond Future	9.5927	90.0579	9.6937	89.6493	1.052	0.0000	0.0000
2024/10/03	R213	08/05/2025	10.52 Call	Bond Future	4328.3500	4.3284	4011.4100	4.0114	7.322	0.0000	0.0000
2024/10/03	R213	08/05/2025	10.52 Put	Bond Future	660.2200	0.6602	751.9300	0.7519	13.891	0.0000	0.0000
2024/10/03	R213	07/08/2025		Bond Future	9.6936	91.7729	9.8001	91.3570	1.099	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	
2024/10/03	R213	07/08/2025	11.66 Call	Bond Future	7701.7200	7.7017	7335.3000	7.3353	4.758	0.0000	0.0000
2024/10/03	R213	07/08/2025	11.66 Put	Bond Future	395.9300	0.3959	445.4200	0.4454	12.500	0.0000	0.0000
2024/10/03	R213	06/11/2025		Bond Future	9.8182	89.9376	9.9309	89.5143	1.148	0.0000	0.0000
2024/10/03	R213	06/11/2025	10.05 Call	Bond Future	3044.6800	3.0447	2806.6900	2.8067	7.817	0.0000	0.0000
2024/10/03	R213	06/11/2025	10.05 Put	Bond Future	2176.7200	2.1767	2361.9900	2.3620	8.511	0.0000	0.0000
2024/10/03	R214	07/11/2024		Bond Future	10.7927	68.6868	10.8577	68.3187	0.602	0.0000	0.0000
2024/10/03	R214	07/11/2024	12.61 Call	Bond Future	9250.8500	9.2509	8882.9200	8.8829	3.977	0.0000	0.0000
2024/10/03	R214	07/11/2024	12.61 Put	Bond Future	0.6900	0.0007	0.8900	0.0009	28.986	0.0000	0.0000
2024/10/03	R214	07/11/2024	12.62 Call	Bond Future	9296.2400	9.2962	8928.3000	8.9283	3.958	0.0000	0.0000
2024/10/03	R214	07/11/2024	12.62 Put	Bond Future	0.6500	0.0007	0.8400	0.0008	29.231	0.0000	0.0000
2024/10/03	R214	07/11/2024	12.60 Call	Bond Future	9205.4300	9.2054	8837.5000	8.8375	3.997	0.0000	0.0000
2024/10/03	R214	07/11/2024	12.60 Put	Bond Future	0.7400	0.0007	0.9400	0.0009	27.027	0.0000	0.0000
2024/10/03	R214	06/02/2025		Bond Future	10.8690	70.0953	10.9362	69.7200	0.618	0.0000	0.0000
2024/10/03	R214	06/02/2025	12.71 Call	Bond Future	9364.5200	9.3645	9004.3100	9.0043	3.847	0.0000	0.0000
2024/10/03	R214	06/02/2025	12.71 Put	Bond Future	109.8100	0.1098	124.9500	0.1250	13.787	0.0000	0.0000
2024/10/03	R214	06/02/2025	13.63 Call	Bond Future	13178.5900	13.1786	12805.3700	12.8054	2.832	0.0000	0.0000
2024/10/03	R214	06/02/2025	13.63 Put	Bond Future	12.5600	0.0126	14.6900	0.0147	16.959	0.0000	0.0000
2024/10/03	R214	06/02/2025	12.25 Put	Bond Future	250.4000	0.2504	282.2500	0.2823	12.720	0.0000	0.0000
2024/10/03	R214	06/02/2025	12.25 Call	Bond Future	7382.7300	7.3827	7039.2300	7.0392	4.653	0.0000	0.0000
2024/10/03	R214	06/02/2025	11.75 Put	Bond Future	542.4800	0.5425	606.4700	0.6065	11.796	0.0000	0.0000
2024/10/03	R214	06/02/2025	11.75 Call	Bond Future	5230.2600	5.2303	4918.9000	4.9189	5.953	0.0000	0.0000
2024/10/03	R214	08/05/2025		Bond Future	10.9517	68.1795	11.0209	67.7971	0.632	0.0000	0.0000
2024/10/03	R214	08/05/2025	12.40 Call	Bond Future	7933.6400	7.9336	7602.7900	7.6028	4.170	0.0000	0.0000
2024/10/03	R214	08/05/2025	12.40 Put	Bond Future	568.4800	0.5685	620.0300	0.6200	9.068	0.0000	0.0000
2024/10/03	R214	07/08/2025		Bond Future	11.0469	69.4773	11.1185	69.0880	0.648	0.0000	0.0000
2024/10/03	R214	07/08/2025	12.97 Call	Bond Future	10079.1200	10.0791	9739.7900	9.7398	3.367	0.0000	0.0000
2024/10/03	R214	07/08/2025	12.97 Put	Bond Future	688.8400	0.6888	738.8100	0.7388	7.254	0.0000	0.0000
2024/10/03	R214	06/11/2025		Bond Future	11.1534	67.4775	11.2273	67.0813	0.663	0.0000	0.0000
2024/10/03	R214	06/11/2025	11.64 Call	Bond Future	5415.5900	5.4156	5164.4200	5.1644	4.638	0.0000	0.0000
2024/10/03	R214	06/11/2025	11.64 Put	Bond Future	2870.3800	2.8704	3015.4900	3.0155	5.055	0.0000	0.0000
2024/10/03	R248	07/11/2024	12.79 Call	Bond Future	11320.9500	11.3210	10865.3700	10.8654	4.024	0.0000	0.0000
2024/10/03	R248	07/11/2024	12.79 Put	Bond Future	1.1300	0.0011	1.4400	0.0014	27.434	0.0000	0.0000
2024/10/03	R248	07/11/2024	12.80 Call	Bond Future	11375.2300	11.3752	10919.6400	10.9196	4.005	0.0000	0.0000
2024/10/03	R248	07/11/2024	12.80 Put	Bond Future	1.0600	0.0011	1.3600	0.0014	28.302	0.0000	0.0000
2024/10/03	R248	07/11/2024	12.78 Call	Bond Future	11266.5800	11.2666	10811.0200	10.8110	4.043	0.0000	0.0000
2024/10/03	R248	07/11/2024	12.78 Put	Bond Future	1.1900	0.0012	1.5200	0.0015	27.731	0.0000	0.0000
2024/10/03	R248	07/11/2024		Bond Future	10.9640	83.2228	11.0290	82.7669	0.593	0.0000	0.0000
2024/10/03	R248	06/02/2025		Bond Future	11.0436	84.9294	11.1107	84.4645	0.608	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
2024/10/03	R248	06/02/2025	12.71 Call	Bond Future	10526.8700	10.5269	10089.5700	4.154	0.0000	0.0000
2024/10/03	R248	06/02/2025	12.71 Put	Bond Future	213.8400	0.2138	241.4200	12.897	0.0000	0.0000
2024/10/03	R248	06/02/2025	10.30 Put	Bond Future	5960.6200	5.9606	6344.3800	6.438	0.0000	0.0000
2024/10/03	R248	06/02/2025	10.30 Call	Bond Future	497.2100	0.4972	416.0900	16.315	0.0000	0.0000
2024/10/03	R248	06/02/2025	11.00 Put	Bond Future	2556.8900	2.5569	2789.9300	9.114	0.0000	0.0000
2024/10/03	R248	06/02/2025	11.00 Call	Bond Future	2253.0200	2.2530	2021.1800	10.290	0.0000	0.0000
2024/10/03	R248	06/02/2025	11.70 Call	Bond Future	5312.0800	5.3121	4954.2200	6.737	0.0000	0.0000
2024/10/03	R248	06/02/2025	11.70 Put	Bond Future	957.0000	0.9570	1064.0200	11.183	0.0000	0.0000
2024/10/03	R248	08/05/2025		Bond Future	11.1291	82.1636	11.1985	0.624	0.0000	0.0000
2024/10/03	R248	08/05/2025	12.60 Call	Bond Future	9880.7600	9.8808	9473.8300	4.118	0.0000	0.0000
2024/10/03	R248	08/05/2025	12.60 Put	Bond Future	773.7200	0.7737	840.4300	8.622	0.0000	0.0000
2024/10/03	R248	07/08/2025		Bond Future	11.2271	83.7272	11.2989	0.639	0.0000	0.0000
2024/10/03	R248	07/08/2025	13.21 Call	Bond Future	12520.6900	12.5207	12099.0100	3.368	0.0000	0.0000
2024/10/03	R248	07/08/2025	13.21 Put	Bond Future	827.4700	0.8275	887.9700	7.311	0.0000	0.0000
2024/10/03	R248	06/11/2025		Bond Future	11.3358	80.8512	11.4101	0.655	0.0000	0.0000
2024/10/03	R248	06/11/2025	11.74 Call	Bond Future	6264.8700	6.2649	5961.0800	4.849	0.0000	0.0000
2024/10/03	R248	06/11/2025	11.74 Put	Bond Future	3655.9100	3.6559	3842.9700	5.117	0.0000	0.0000
2024/10/03	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/03	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/03	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/03	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.000	0.0000	0.0000

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