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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/10/2024 TO 04/10/2024

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
2024/10/04	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/04	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/04	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/04	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/04	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/04	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/04	2025	07/11/2024		Bond Future	185.0135	185.0135	185.0235	0.005	0.0000	0.0000
2024/10/04	2029	07/11/2024		Bond Future	134.2531	134.2531	134.2566	0.003	0.0000	0.0000
2024/10/04	2029	06/02/2025		Bond Future	137.0397	137.0397	137.0452	0.004	0.0000	0.0000
2024/10/04	2029	06/02/2025	132.40 Call	Bond Future	4639.7200	4.6397	4645.1900	0.118	0.0000	0.0000
2024/10/04	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	2029	08/05/2025		Bond Future	138.3631	138.3631	138.3858	0.016	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	
2024/10/04	2029	08/05/2025	137.85 Call	Bond Future	513.1200	0.5131	535.8100	0.5358	4.422	0.0000	0.0000
2024/10/04	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	2029	07/08/2025		Bond Future	141.0333	141.0333	141.0277	141.0277	0.004	0.0000	0.0000
2024/10/04	2029	07/08/2025	137.41 Call	Bond Future	3623.3000	3.6233	3617.7200	3.6177	0.154	0.0000	0.0000
2024/10/04	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	2029	06/11/2025		Bond Future	142.2604	142.2604	142.2099	142.2099	0.035	0.0000	0.0000
2024/10/04	2029	06/11/2025	139.79 Call	Bond Future	2470.4000	2.4704	2419.9400	2.4199	2.043	0.0000	0.0000
2024/10/04	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	2030	07/11/2024		Bond Future	9.1546	97.5328	9.2002	97.3524	0.498	0.0000	0.0000
2024/10/04	2030	07/11/2024	10.21 Put	Bond Future	12.6300	0.0126	10.5300	0.0105	16.627	0.0000	0.0000
2024/10/04	2030	07/11/2024	10.21 Call	Bond Future	4079.9700	4.0800	3897.4500	3.8975	4.474	0.0000	0.0000
2024/10/04	2030	07/11/2024	10.71 Put	Bond Future	1.1800	0.0012	0.8500	0.0009	27.966	0.0000	0.0000
2024/10/04	2030	07/11/2024	10.71 Call	Bond Future	5920.4600	5.9205	5739.7100	5.7397	3.053	0.0000	0.0000
2024/10/04	2030	07/11/2024	11.91 Call	Bond Future	10177.3100	10.1773	9996.8900	9.9969	1.773	0.0000	0.0000
2024/10/04	2030	07/11/2024	11.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	2030	07/11/2024	10.75 Call	Bond Future	6066.3900	6.0664	5885.6900	5.8857	2.979	0.0000	0.0000
2024/10/04	2030	07/11/2024	10.75 Put	Bond Future	0.9700	0.0010	0.6900	0.0007	28.866	0.0000	0.0000
2024/10/04	2030	07/11/2024	10.76 Call	Bond Future	6102.8100	6.1028	5922.1300	5.9221	2.961	0.0000	0.0000
2024/10/04	2030	07/11/2024	10.76 Put	Bond Future	0.9100	0.0009	0.6500	0.0007	28.571	0.0000	0.0000
2024/10/04	2030	07/11/2024	10.74 Call	Bond Future	6029.9300	6.0299	5849.2100	5.8492	2.997	0.0000	0.0000
2024/10/04	2030	07/11/2024	10.74 Put	Bond Future	1.0200	0.0010	0.7200	0.0007	29.412	0.0000	0.0000
2024/10/04	2030	06/02/2025		Bond Future	9.2034	95.5233	9.2516	95.3405	0.523	0.0000	0.0000
2024/10/04	2030	06/02/2025	10.68 Call	Bond Future	5517.8100	5.5178	5327.4000	5.3274	3.451	0.0000	0.0000
2024/10/04	2030	06/02/2025	10.68 Put	Bond Future	100.5500	0.1006	92.9300	0.0929	7.578	0.0000	0.0000
2024/10/04	2030	06/02/2025	8.68 Put	Bond Future	2455.9000	2.4559	2588.2100	2.5882	5.387	0.0000	0.0000
2024/10/04	2030	06/02/2025	8.68 Call	Bond Future	439.3000	0.4393	388.8200	0.3888	11.491	0.0000	0.0000
2024/10/04	2030	06/02/2025	9.18 Put	Bond Future	1274.4100	1.2744	1325.6400	1.3256	4.020	0.0000	0.0000
2024/10/04	2030	06/02/2025	9.18 Call	Bond Future	1185.2100	1.1852	1053.6500	1.0537	11.100	0.0000	0.0000
2024/10/04	2030	06/02/2025	9.69 Call	Bond Future	2407.3700	2.4074	2225.8900	2.2259	7.539	0.0000	0.0000
2024/10/04	2030	06/02/2025	9.69 Put	Bond Future	578.8200	0.5788	580.1300	0.5801	0.226	0.0000	0.0000
2024/10/04	2030	08/05/2025	8.68 Put	Bond Future	2887.9700	2.8880	3015.4400	3.0154	4.414	0.0000	0.0000
2024/10/04	2030	08/05/2025	8.68 Call	Bond Future	655.5200	0.6555	608.7900	0.6088	7.129	0.0000	0.0000
2024/10/04	2030	08/05/2025	9.18 Put	Bond Future	1771.2700	1.7713	1848.2800	1.8483	4.348	0.0000	0.0000
2024/10/04	2030	08/05/2025	9.18 Call	Bond Future	1390.2400	1.3902	1293.0500	1.2931	6.991	0.0000	0.0000
2024/10/04	2030	08/05/2025	9.99 Call	Bond Future	3253.0900	3.2531	3108.1800	3.1082	4.455	0.0000	0.0000
2024/10/04	2030	08/05/2025	9.99 Put	Bond Future	725.6800	0.7257	754.9700	0.7550	4.036	0.0000	0.0000
2024/10/04	2030	08/05/2025	11.86 Call	Bond Future	8884.6400	8.8846	8720.9200	8.7209	1.843	0.0000	0.0000
2024/10/04	2030	08/05/2025	11.86 Put	Bond Future	48.5800	0.0486	59.0600	0.0591	21.573	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	
2024/10/04	2030	08/05/2025	10.31 Put	Bond Future	500.5800	0.5006	520.2900	0.5203	3.937	0.0000	0.0000
2024/10/04	2030	08/05/2025	10.31 Call	Bond Future	4146.9100	4.1469	3992.4200	3.9924	3.725	0.0000	0.0000
2024/10/04	2030	08/05/2025	12.28 Call	Bond Future	10199.9300	10.1999	10031.0500	10.0311	1.656	0.0000	0.0000
2024/10/04	2030	08/05/2025	12.28 Put	Bond Future	20.7200	0.0207	26.0400	0.0260	25.676	0.0000	0.0000
2024/10/04	2030	08/05/2025	10.69 Put	Bond Future	319.4600	0.3195	332.4600	0.3325	4.069	0.0000	0.0000
2024/10/04	2030	08/05/2025	10.69 Call	Bond Future	5272.9700	5.2730	5111.7700	5.1118	3.057	0.0000	0.0000
2024/10/04	2030	08/05/2025		Bond Future	9.2844	97.4133	9.3323	97.2391	0.516	0.0000	0.0000
2024/10/04	2030	08/05/2025	9.93 Call	Bond Future	3093.3800	3.0934	2950.2400	2.9502	4.627	0.0000	0.0000
2024/10/04	2030	08/05/2025	9.93 Put	Bond Future	777.6400	0.7776	808.7000	0.8087	3.994	0.0000	0.0000
2024/10/04	2030	07/08/2025		Bond Future	9.3953	95.2586	9.4524	95.0607	0.608	0.0000	0.0000
2024/10/04	2030	07/08/2025	11.11 Call	Bond Future	6160.4900	6.1605	5965.1000	5.9651	3.172	0.0000	0.0000
2024/10/04	2030	07/08/2025	11.11 Put	Bond Future	432.4200	0.4324	434.9600	0.4350	0.587	0.0000	0.0000
2024/10/04	2030	07/08/2025	12.12 Call	Bond Future	9019.0300	9.0190	8843.1300	8.8431	1.950	0.0000	0.0000
2024/10/04	2030	07/08/2025	12.12 Put	Bond Future	116.1300	0.1161	138.1600	0.1382	18.970	0.0000	0.0000
2024/10/04	2030	07/08/2025	10.48 Put	Bond Future	771.1700	0.7712	758.5700	0.7586	1.634	0.0000	0.0000
2024/10/04	2030	07/08/2025	10.48 Call	Bond Future	4445.5300	4.4455	4235.0000	4.2350	4.736	0.0000	0.0000
2024/10/04	2030	06/11/2025		Bond Future	9.5180	97.0399	9.5886	96.8070	0.742	0.0000	0.0000
2024/10/04	2030	06/11/2025	9.54 Call	Bond Future	2206.6500	2.2067	2017.0400	2.0170	8.593	0.0000	0.0000
2024/10/04	2030	06/11/2025	9.54 Put	Bond Future	2133.8600	2.1339	2177.1900	2.1772	2.031	0.0000	0.0000
2024/10/04	2032	07/11/2024	9.75 Put	Bond Future	1069.2500	1.0693	1129.8900	1.1299	5.671	0.0000	0.0000
2024/10/04	2032	07/11/2024	9.75 Call	Bond Future	703.7400	0.7037	543.8500	0.5439	22.720	0.0000	0.0000
2024/10/04	2032	07/11/2024	9.90 Put	Bond Future	737.7400	0.7377	774.0400	0.7740	4.920	0.0000	0.0000
2024/10/04	2032	07/11/2024	9.90 Call	Bond Future	1106.2900	1.1063	922.0600	0.9221	16.653	0.0000	0.0000
2024/10/04	2032	07/11/2024	10.60 Call	Bond Future	3795.6400	3.7956	3578.8600	3.5789	5.711	0.0000	0.0000
2024/10/04	2032	07/11/2024	10.60 Put	Bond Future	98.3200	0.0983	102.0700	0.1021	3.814	0.0000	0.0000
2024/10/04	2032	07/11/2024	9.86 Call	Bond Future	990.0100	0.9900	811.3000	0.8113	18.051	0.0000	0.0000
2024/10/04	2032	07/11/2024	9.86 Put	Bond Future	816.4800	0.8165	858.3000	0.8583	5.122	0.0000	0.0000
2024/10/04	2032	07/11/2024		Bond Future	9.8245	92.8257	9.8696	92.6052	0.459	0.0000	0.0000
2024/10/04	2032	07/11/2024	13.36 Call	Bond Future	15400.2700	15.4003	15179.7400	15.1797	1.432	0.0000	0.0000
2024/10/04	2032	07/11/2024	13.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	2032	07/11/2024	11.64 Put	Bond Future	2.6400	0.0026	3.6600	0.0037	38.636	0.0000	0.0000
2024/10/04	2032	07/11/2024	11.64 Call	Bond Future	8364.5800	8.3646	8145.0700	8.1451	2.624	0.0000	0.0000
2024/10/04	2032	07/11/2024	11.11 Put	Bond Future	18.7900	0.0188	20.0300	0.0200	6.599	0.0000	0.0000
2024/10/04	2032	07/11/2024	11.11 Call	Bond Future	6044.2700	6.0443	5824.9800	5.8250	3.628	0.0000	0.0000
2024/10/04	2032	07/11/2024	11.61 Put	Bond Future	3.0700	0.0031	4.0200	0.0040	30.945	0.0000	0.0000
2024/10/04	2032	07/11/2024	11.61 Call	Bond Future	8234.9600	8.2350	8015.3800	8.0154	2.666	0.0000	0.0000
2024/10/04	2032	07/11/2024	12.95 Call	Bond Future	13794.6500	13.7947	13574.1200	13.5741	1.599	0.0000	0.0000
2024/10/04	2032	07/11/2024	12.95 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	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
2024/10/04	2032	07/11/2024	11.48 Call	Bond Future		7670.9100	7.6709	7450.8600	7.4509	2.869	0.0000	0.0000
2024/10/04	2032	07/11/2024	11.48 Put	Bond Future		5.5900	0.0056	6.0700	0.0061	8.587	0.0000	0.0000
2024/10/04	2032	07/11/2024	11.49 Call	Bond Future		7714.4800	7.7145	7494.4200	7.4944	2.853	0.0000	0.0000
2024/10/04	2032	07/11/2024	11.49 Put	Bond Future		5.4100	0.0054	5.8800	0.0059	8.688	0.0000	0.0000
2024/10/04	2032	07/11/2024	11.47 Call	Bond Future		7627.3000	7.6273	7407.2700	7.4073	2.885	0.0000	0.0000
2024/10/04	2032	07/11/2024	11.47 Put	Bond Future		5.7700	0.0058	6.2700	0.0063	8.666	0.0000	0.0000
2024/10/04	2032	06/02/2025		Bond Future		9.8975	94.7296	9.9446	94.5059	0.475	0.0000	0.0000
2024/10/04	2032	06/02/2025	11.72 Call	Bond Future		8253.5600	8.2536	8031.7500	8.0318	2.687	0.0000	0.0000
2024/10/04	2032	06/02/2025	11.72 Put	Bond Future		71.7200	0.0717	73.6700	0.0737	2.719	0.0000	0.0000
2024/10/04	2032	06/02/2025	9.42 Put	Bond Future		2950.7600	2.9508	3078.7300	3.0787	4.337	0.0000	0.0000
2024/10/04	2032	06/02/2025	9.42 Call	Bond Future		640.0700	0.6401	544.2800	0.5443	14.966	0.0000	0.0000
2024/10/04	2032	06/02/2025	9.92 Put	Bond Future		1542.5400	1.5425	1578.3500	1.5784	2.321	0.0000	0.0000
2024/10/04	2032	06/02/2025	9.92 Call	Bond Future		1649.5400	1.6495	1461.5900	1.4616	11.394	0.0000	0.0000
2024/10/04	2032	06/02/2025	10.61 Call	Bond Future		3855.9200	3.8559	3619.0800	3.6191	6.142	0.0000	0.0000
2024/10/04	2032	06/02/2025	10.61 Put	Bond Future		540.6100	0.5406	527.5300	0.5275	2.419	0.0000	0.0000
2024/10/04	2032	08/05/2025	9.42 Put	Bond Future		3648.6300	3.6486	3762.3100	3.7623	3.116	0.0000	0.0000
2024/10/04	2032	08/05/2025	9.42 Call	Bond Future		966.5600	0.9666	863.7900	0.8638	10.633	0.0000	0.0000
2024/10/04	2032	08/05/2025	9.92 Put	Bond Future		2281.4200	2.2814	2319.6000	2.3196	1.674	0.0000	0.0000
2024/10/04	2032	08/05/2025	9.92 Call	Bond Future		1960.3000	1.9603	1782.0300	1.7820	9.094	0.0000	0.0000
2024/10/04	2032	08/05/2025	10.97 Call	Bond Future		5153.0000	5.1530	4922.9400	4.9229	4.465	0.0000	0.0000
2024/10/04	2032	08/05/2025	10.97 Put	Bond Future		755.0400	0.7550	741.4300	0.7414	1.803	0.0000	0.0000
2024/10/04	2032	08/05/2025		Bond Future		9.9893	92.4415	10.0361	92.2251	0.469	0.0000	0.0000
2024/10/04	2032	08/05/2025	10.91 Call	Bond Future		4943.2700	4.9433	4713.7700	4.7138	4.643	0.0000	0.0000
2024/10/04	2032	08/05/2025	10.91 Put	Bond Future		806.5600	0.8066	793.5100	0.7935	1.618	0.0000	0.0000
2024/10/04	2032	07/08/2025		Bond Future		10.1022	94.2012	10.1559	93.9610	0.531	0.0000	0.0000
2024/10/04	2032	07/08/2025	12.01 Call	Bond Future		8583.1000	8.5831	8392.5100	8.3925	2.221	0.0000	0.0000
2024/10/04	2032	07/08/2025	12.01 Put	Bond Future		513.2400	0.5132	562.8500	0.5629	9.666	0.0000	0.0000
2024/10/04	2032	06/11/2025		Bond Future		10.2327	91.8035	10.2962	91.5287	0.620	0.0000	0.0000
2024/10/04	2032	06/11/2025	10.42 Call	Bond Future		3536.4800	3.5365	3307.6200	3.3076	6.471	0.0000	0.0000
2024/10/04	2032	06/11/2025	10.42 Put	Bond Future		2728.8500	2.7289	2774.8000	2.7748	1.684	0.0000	0.0000
2024/10/04	2033	07/11/2024		Bond Future		127.0516	127.0516	127.0567	127.0567	0.004	0.0000	0.0000
2024/10/04	2033	06/02/2025		Bond Future		129.6887	129.6887	129.6957	129.6957	0.005	0.0000	0.0000
2024/10/04	2033	06/02/2025	124.94 Call	Bond Future		4748.7100	4.7487	4755.6700	4.7557	0.147	0.0000	0.0000
2024/10/04	2033	06/02/2025	124.94 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	2033	08/05/2025		Bond Future		130.7655	130.7655	130.7888	130.7888	0.018	0.0000	0.0000
2024/10/04	2033	08/05/2025	130.62 Call	Bond Future		145.4900	0.1455	168.7500	0.1688	15.987	0.0000	0.0000
2024/10/04	2033	08/05/2025	130.62 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	2033	07/08/2025		Bond Future		133.2891	133.2891	133.2857	133.2857	0.003	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	
2024/10/04	2033	07/08/2025	128.65 Call	Bond Future	4639.1400	4.6391	4635.7300	4.6357	0.074	0.0000	0.0000
2024/10/04	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	2033	06/11/2025		Bond Future	134.2677	134.2677	134.2220	134.2220	0.034	0.0000	0.0000
2024/10/04	2033	06/11/2025	133.14 Call	Bond Future	1127.7000	1.1277	1082.0400	1.0820	4.049	0.0000	0.0000
2024/10/04	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	2037	07/11/2024		Bond Future	10.8103	86.9080	10.8450	86.7021	0.321	0.0000	0.0000
2024/10/04	2037	07/11/2024	12.58 Call	Bond Future	9665.6000	9.6656	9459.7100	9.4597	2.130	0.0000	0.0000
2024/10/04	2037	07/11/2024	12.58 Put	Bond Future	0.8900	0.0009	0.8300	0.0008	6.742	0.0000	0.0000
2024/10/04	2037	07/11/2024	12.59 Call	Bond Future	9715.5600	9.7156	9509.6800	9.5097	2.119	0.0000	0.0000
2024/10/04	2037	07/11/2024	12.59 Put	Bond Future	0.8400	0.0008	0.7900	0.0008	5.952	0.0000	0.0000
2024/10/04	2037	07/11/2024	12.57 Call	Bond Future	9615.6100	9.6156	9409.7000	9.4097	2.141	0.0000	0.0000
2024/10/04	2037	07/11/2024	12.57 Put	Bond Future	0.9500	0.0010	0.8700	0.0009	8.421	0.0000	0.0000
2024/10/04	2037	06/02/2025		Bond Future	10.8974	84.4299	10.9332	84.2210	0.328	0.0000	0.0000
2024/10/04	2037	06/02/2025	12.76 Call	Bond Future	10078.9600	10.0790	9866.4100	9.8664	2.109	0.0000	0.0000
2024/10/04	2037	06/02/2025	12.76 Put	Bond Future	109.7700	0.1098	106.1000	0.1061	3.343	0.0000	0.0000
2024/10/04	2037	08/05/2025		Bond Future	11.0035	86.1000	11.0388	85.8977	0.321	0.0000	0.0000
2024/10/04	2037	08/05/2025	12.25 Call	Bond Future	7571.5500	7.5716	7307.3800	7.3074	3.489	0.0000	0.0000
2024/10/04	2037	08/05/2025	12.25 Put	Bond Future	823.3800	0.8234	761.4500	0.7615	7.521	0.0000	0.0000
2024/10/04	2037	08/05/2025	12.55 Put	Bond Future	598.4900	0.5985	554.5900	0.5546	7.335	0.0000	0.0000
2024/10/04	2037	08/05/2025	12.55 Call	Bond Future	8855.1500	8.8552	8609.0100	8.6090	2.780	0.0000	0.0000
2024/10/04	2037	08/05/2025	13.30 Put	Bond Future	206.3000	0.2063	223.5500	0.2236	8.362	0.0000	0.0000
2024/10/04	2037	08/05/2025	13.30 Call	Bond Future	12053.6200	12.0536	11868.6300	11.8686	1.535	0.0000	0.0000
2024/10/04	2037	08/05/2025	13.35 Put	Bond Future	191.0900	0.1911	207.3200	0.2073	8.493	0.0000	0.0000
2024/10/04	2037	08/05/2025	13.35 Call	Bond Future	12268.9700	12.2690	12082.9600	12.0830	1.516	0.0000	0.0000
2024/10/04	2037	07/08/2025		Bond Future	11.1275	83.4786	11.1674	83.2544	0.359	0.0000	0.0000
2024/10/04	2037	07/08/2025	13.01 Call	Bond Future	10470.8200	10.4708	10241.1200	10.2411	2.194	0.0000	0.0000
2024/10/04	2037	07/08/2025	13.01 Put	Bond Future	764.8100	0.7648	759.2200	0.7592	0.731	0.0000	0.0000
2024/10/04	2037	07/08/2025	12.17 Call	Bond Future	7153.8700	7.1539	6854.2100	6.8542	4.189	0.0000	0.0000
2024/10/04	2037	07/08/2025	12.17 Put	Bond Future	1569.2700	1.5693	1493.7200	1.4937	4.814	0.0000	0.0000
2024/10/04	2037	07/08/2025	11.42 Call	Bond Future	4422.1600	4.4222	4124.7100	4.1247	6.726	0.0000	0.0000
2024/10/04	2037	07/08/2025	11.42 Put	Bond Future	2799.6400	2.7996	2726.3000	2.7263	2.620	0.0000	0.0000
2024/10/04	2037	07/08/2025	10.55 Put	Bond Future	5302.0400	5.3020	5322.6600	5.3227	0.389	0.0000	0.0000
2024/10/04	2037	07/08/2025	10.55 Call	Bond Future	1964.4000	1.9644	1760.9100	1.7609	10.359	0.0000	0.0000
2024/10/04	2037	07/08/2025	10.64 Put	Bond Future	4976.1800	4.9762	4979.6900	4.9797	0.071	0.0000	0.0000
2024/10/04	2037	07/08/2025	10.64 Call	Bond Future	2170.8100	2.1708	1950.2100	1.9502	10.162	0.0000	0.0000
2024/10/04	2037	07/08/2025	11.82 Call	Bond Future	5830.4600	5.8305	5526.1200	5.5261	5.220	0.0000	0.0000
2024/10/04	2037	07/08/2025	11.82 Put	Bond Future	2060.2800	2.0603	1980.0500	1.9801	3.894	0.0000	0.0000
2024/10/04	2037	07/08/2025	11.07 Call	Bond Future	3316.2600	3.3163	3041.5300	3.0415	8.284	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	
2024/10/04	2037	07/08/2025	11.07 Put	Bond Future	3640.3100	3.6403	3589.6900	3.5897	1.391	0.0000	0.0000
2024/10/04	2037	07/08/2025	10.34 Put	Bond Future	6131.1600	6.1312	6185.6900	6.1857	0.889	0.0000	0.0000
2024/10/04	2037	07/08/2025	10.34 Call	Bond Future	1533.6800	1.5337	1364.1000	1.3641	11.057	0.0000	0.0000
2024/10/04	2037	06/11/2025		Bond Future	11.2549	85.0380	11.3014	84.7820	0.414	0.0000	0.0000
2024/10/04	2037	06/11/2025	11.63 Call	Bond Future	5317.7500	5.3178	5026.6600	5.0267	5.474	0.0000	0.0000
2024/10/04	2037	06/11/2025	11.63 Put	Bond Future	3286.5000	3.2865	3251.3300	3.2513	1.070	0.0000	0.0000
2024/10/04	2038	07/11/2024		Bond Future	140.1292	140.1292	138.9940	138.9940	0.810	0.0000	0.0000
2024/10/04	2038	06/02/2025		Bond Future	140.9310	140.9310	139.7741	139.7741	0.821	0.0000	0.0000
2024/10/04	2038	06/02/2025	135.23 Call	Bond Future	5700.9600	5.7010	4544.0700	4.5441	20.293	0.0000	0.0000
2024/10/04	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	2038	08/05/2025		Bond Future	143.7551	143.7551	142.5926	142.5926	0.809	0.0000	0.0000
2024/10/04	2038	08/05/2025	139.68 Call	Bond Future	4075.0700	4.0751	2912.6300	2.9126	28.526	0.0000	0.0000
2024/10/04	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	2038	07/08/2025		Bond Future	144.3788	144.3788	143.1645	143.1645	0.841	0.0000	0.0000
2024/10/04	2038	07/08/2025	139.56 Call	Bond Future	4818.8400	4.8188	3604.5000	3.6045	25.200	0.0000	0.0000
2024/10/04	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	2038	06/11/2025		Bond Future	147.1180	147.1180	145.8346	145.8346	0.872	0.0000	0.0000
2024/10/04	2038	06/11/2025	143.88 Call	Bond Future	3238.0300	3.2380	1954.5700	1.9546	39.637	0.0000	0.0000
2024/10/04	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	2040	07/11/2024	12.10 Put	Bond Future	27.9000	0.0279	25.4100	0.0254	8.925	0.0000	0.0000
2024/10/04	2040	07/11/2024	12.10 Call	Bond Future	6480.3400	6.4803	6254.5600	6.2546	3.484	0.0000	0.0000
2024/10/04	2040	07/11/2024	12.60 Call	Bond Future	9245.2300	9.2452	9021.3800	9.0214	2.421	0.0000	0.0000
2024/10/04	2040	07/11/2024	12.60 Put	Bond Future	3.1700	0.0032	2.6100	0.0026	17.666	0.0000	0.0000
2024/10/04	2040	07/11/2024	13.15 Call	Bond Future	12137.5200	12.1375	11914.2500	11.9143	1.840	0.0000	0.0000
2024/10/04	2040	07/11/2024	13.15 Put	Bond Future	0.1300	0.0001	0.1500	0.0002	15.385	0.0000	0.0000
2024/10/04	2040	07/11/2024		Bond Future	11.0410	87.6307	11.0756	87.4074	0.313	0.0000	0.0000
2024/10/04	2040	07/11/2024	12.85 Call	Bond Future	10580.7800	10.5808	10357.4000	10.3574	2.111	0.0000	0.0000
2024/10/04	2040	07/11/2024	12.85 Put	Bond Future	0.8900	0.0009	0.8000	0.0008	10.112	0.0000	0.0000
2024/10/04	2040	07/11/2024	12.86 Call	Bond Future	10633.4800	10.6335	10410.1100	10.4101	2.101	0.0000	0.0000
2024/10/04	2040	07/11/2024	12.86 Put	Bond Future	0.8400	0.0008	0.7600	0.0008	9.524	0.0000	0.0000
2024/10/04	2040	07/11/2024	12.84 Call	Bond Future	10528.0300	10.5280	10304.6300	10.3046	2.122	0.0000	0.0000
2024/10/04	2040	07/11/2024	12.84 Put	Bond Future	0.9500	0.0010	0.8400	0.0008	11.579	0.0000	0.0000
2024/10/04	2040	06/02/2025		Bond Future	11.1291	84.9169	11.1648	84.6901	0.321	0.0000	0.0000
2024/10/04	2040	06/02/2025	12.95 Call	Bond Future	10630.1300	10.6301	10391.4400	10.3914	2.245	0.0000	0.0000
2024/10/04	2040	06/02/2025	12.95 Put	Bond Future	138.6500	0.1387	126.6800	0.1267	8.633	0.0000	0.0000
2024/10/04	2040	06/02/2025	11.00 Put	Bond Future	2656.0400	2.6560	2617.3000	2.6173	1.459	0.0000	0.0000
2024/10/04	2040	06/02/2025	11.00 Call	Bond Future	1828.0900	1.8281	1562.6300	1.5626	14.521	0.0000	0.0000
2024/10/04	2040	06/02/2025	11.70 Call	Bond Future	4537.8200	4.5378	4234.7000	4.2347	6.680	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	
2024/10/04	2040	06/02/2025	11.70 Put	Bond Future	1017.0900	1.0171	940.6900	0.9407	7.512	0.0000	0.0000
2024/10/04	2040	06/02/2025	12.20 Call	Bond Future	6908.0200	6.9080	6625.2300	6.6252	4.094	0.0000	0.0000
2024/10/04	2040	06/02/2025	12.20 Put	Bond Future	483.0500	0.4831	426.9800	0.4270	11.607	0.0000	0.0000
2024/10/04	2040	08/05/2025	13.43 Put	Bond Future	276.9100	0.2769	291.8100	0.2918	5.381	0.0000	0.0000
2024/10/04	2040	08/05/2025	13.43 Call	Bond Future	12489.8400	12.4898	12284.4700	12.2845	1.644	0.0000	0.0000
2024/10/04	2040	08/05/2025		Bond Future	11.2346	86.5963	11.2698	86.3760	0.314	0.0000	0.0000
2024/10/04	2040	08/05/2025	12.63 Call	Bond Future	8884.1600	8.8842	8587.9700	8.5880	3.334	0.0000	0.0000
2024/10/04	2040	08/05/2025	12.63 Put	Bond Future	787.3800	0.7874	711.4600	0.7115	9.642	0.0000	0.0000
2024/10/04	2040	08/05/2025	12.75 Put	Bond Future	699.0600	0.6991	628.1300	0.6281	10.146	0.0000	0.0000
2024/10/04	2040	08/05/2025	12.75 Call	Bond Future	9436.1200	9.4361	9144.9200	9.1449	3.086	0.0000	0.0000
2024/10/04	2040	08/05/2025	13.50 Put	Bond Future	250.0800	0.2501	263.7500	0.2638	5.466	0.0000	0.0000
2024/10/04	2040	08/05/2025	13.50 Call	Bond Future	12806.6500	12.8067	12600.0500	12.6001	1.613	0.0000	0.0000
2024/10/04	2040	07/08/2025		Bond Future	11.3565	83.7336	11.3961	83.4909	0.349	0.0000	0.0000
2024/10/04	2040	07/08/2025	13.29 Call	Bond Future	11529.9000	11.5299	11316.8600	11.3169	1.848	0.0000	0.0000
2024/10/04	2040	07/08/2025	13.29 Put	Bond Future	818.5300	0.8185	848.2500	0.8483	3.631	0.0000	0.0000
2024/10/04	2040	06/11/2025		Bond Future	11.4808	85.2973	11.5266	85.0223	0.398	0.0000	0.0000
2024/10/04	2040	06/11/2025	11.84 Call	Bond Future	5774.4500	5.7745	5430.2700	5.4303	5.960	0.0000	0.0000
2024/10/04	2040	06/11/2025	11.84 Put	Bond Future	3650.6700	3.6507	3581.5000	3.5815	1.895	0.0000	0.0000
2024/10/04	2044	07/11/2024	12.25 Call	Bond Future	6976.8700	6.9769	6772.2400	6.7722	2.933	0.0000	0.0000
2024/10/04	2044	07/11/2024	12.25 Put	Bond Future	24.9800	0.0250	17.0900	0.0171	31.585	0.0000	0.0000
2024/10/04	2044	07/11/2024	12.00 Call	Bond Future	5554.5000	5.5545	5340.9800	5.3410	3.844	0.0000	0.0000
2024/10/04	2044	07/11/2024	12.00 Put	Bond Future	67.6100	0.0676	50.8300	0.0508	24.819	0.0000	0.0000
2024/10/04	2044	07/11/2024	12.50 Call	Bond Future	8379.6200	8.3796	8179.4500	8.1795	2.389	0.0000	0.0000
2024/10/04	2044	07/11/2024	12.50 Put	Bond Future	8.8500	0.0089	5.4200	0.0054	38.757	0.0000	0.0000
2024/10/04	2044	07/11/2024		Bond Future	11.1297	83.7296	11.1592	83.5328	0.266	0.0000	0.0000
2024/10/04	2044	07/11/2024	12.91 Call	Bond Future	10603.7100	10.6037	10406.5100	10.4065	1.860	0.0000	0.0000
2024/10/04	2044	07/11/2024	12.91 Put	Bond Future	1.2400	0.0012	0.7800	0.0008	37.097	0.0000	0.0000
2024/10/04	2044	07/11/2024	12.92 Call	Bond Future	10656.6400	10.6566	10459.4700	10.4595	1.850	0.0000	0.0000
2024/10/04	2044	07/11/2024	12.92 Put	Bond Future	1.1700	0.0012	0.7400	0.0007	36.752	0.0000	0.0000
2024/10/04	2044	07/11/2024	12.90 Call	Bond Future	10550.7100	10.5507	10353.4800	10.3535	1.869	0.0000	0.0000
2024/10/04	2044	07/11/2024	12.90 Put	Bond Future	1.3100	0.0013	0.8200	0.0008	37.405	0.0000	0.0000
2024/10/04	2044	06/02/2025		Bond Future	11.2138	81.0610	11.2442	80.8614	0.271	0.0000	0.0000
2024/10/04	2044	06/02/2025	13.02 Call	Bond Future	10756.1400	10.7561	10544.5100	10.5445	1.968	0.0000	0.0000
2024/10/04	2044	06/02/2025	13.02 Put	Bond Future	154.2400	0.1542	142.2700	0.1423	7.761	0.0000	0.0000
2024/10/04	2044	06/02/2025	13.75 Call	Bond Future	14279.7300	14.2797	14081.5000	14.0815	1.388	0.0000	0.0000
2024/10/04	2044	06/02/2025	13.75 Put	Bond Future	31.0400	0.0310	32.4700	0.0325	4.607	0.0000	0.0000
2024/10/04	2044	06/02/2025	12.50 Put	Bond Future	379.6400	0.3796	322.0900	0.3221	15.159	0.0000	0.0000
2024/10/04	2044	06/02/2025	12.50 Call	Bond Future	8174.6600	8.1747	7917.4500	7.9175	3.146	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	
2024/10/04	2044	06/02/2025	12.00 Put			Bond Future	791.4500	0.7915	705.2600	0.7053	10.890	0.0000	0.0000
2024/10/04	2044	06/02/2025	12.00 Call			Bond Future	5708.0700	5.7081	5422.2200	5.4222	5.008	0.0000	0.0000
2024/10/04	2044	08/05/2025	12.40 Call			Bond Future	7642.2400	7.6422	7408.1400	7.4081	3.063	0.0000	0.0000
2024/10/04	2044	08/05/2025	12.40 Put			Bond Future	1072.0300	1.0720	1031.1500	1.0312	3.813	0.0000	0.0000
2024/10/04	2044	08/05/2025	11.65 Call			Bond Future	4390.8800	4.3909	4156.0400	4.1560	5.348	0.0000	0.0000
2024/10/04	2044	08/05/2025	11.65 Put			Bond Future	2258.2500	2.2583	2216.6300	2.2166	1.843	0.0000	0.0000
2024/10/04	2044	08/05/2025	10.92 Put			Bond Future	4520.9700	4.5210	4533.1600	4.5332	0.270	0.0000	0.0000
2024/10/04	2044	08/05/2025	10.92 Call			Bond Future	1904.2600	1.9043	1723.2300	1.7232	9.507	0.0000	0.0000
2024/10/04	2044	08/05/2025				Bond Future	11.3136	82.6642	11.3435	82.4710	0.264	0.0000	0.0000
2024/10/04	2044	08/05/2025	12.72 Call			Bond Future	9118.9500	9.1190	8889.8800	8.8899	2.512	0.0000	0.0000
2024/10/04	2044	08/05/2025	12.72 Put			Bond Future	779.5400	0.7795	743.6900	0.7437	4.599	0.0000	0.0000
2024/10/04	2044	07/08/2025				Bond Future	11.4283	79.8519	11.4621	79.6376	0.295	0.0000	0.0000
2024/10/04	2044	07/08/2025	13.34 Call			Bond Future	11699.2400	11.6992	11463.7000	11.4637	2.013	0.0000	0.0000
2024/10/04	2044	07/08/2025	13.34 Put			Bond Future	885.3500	0.8854	864.1200	0.8641	2.398	0.0000	0.0000
2024/10/04	2044	06/11/2025				Bond Future	11.5447	81.3429	11.5840	81.0981	0.340	0.0000	0.0000
2024/10/04	2044	06/11/2025	11.88 Call			Bond Future	5831.5600	5.8316	5574.0600	5.5741	4.416	0.0000	0.0000
2024/10/04	2044	06/11/2025	11.88 Put			Bond Future	3777.4100	3.7774	3764.7300	3.7647	0.336	0.0000	0.0000
2024/10/04	2046	07/11/2024				Bond Future	121.7390	121.7390	121.0064	121.0064	0.602	0.0000	0.0000
2024/10/04	2046	06/02/2025				Bond Future	124.2658	124.2658	123.5196	123.5196	0.600	0.0000	0.0000
2024/10/04	2046	06/02/2025	114.01 Call			Bond Future	10255.7600	10.2558	9509.6000	9.5096	7.276	0.0000	0.0000
2024/10/04	2046	06/02/2025	114.01 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	2046	08/05/2025				Bond Future	124.5195	124.5195	123.7738	123.7738	0.599	0.0000	0.0000
2024/10/04	2046	08/05/2025	121.97 Call			Bond Future	2549.4700	2.5495	1803.7700	1.8038	29.249	0.0000	0.0000
2024/10/04	2046	08/05/2025	121.97 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	2046	07/08/2025				Bond Future	126.9215	126.9215	126.1355	126.1355	0.619	0.0000	0.0000
2024/10/04	2046	07/08/2025	118.69 Call			Bond Future	8231.5300	8.2315	7445.4700	7.4455	9.549	0.0000	0.0000
2024/10/04	2046	07/08/2025	118.69 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	2046	06/11/2025				Bond Future	127.0504	127.0504	126.2092	126.2092	0.662	0.0000	0.0000
2024/10/04	2046	06/11/2025	125.41 Call			Bond Future	1640.3900	1.6404	799.2100	0.7992	51.279	0.0000	0.0000
2024/10/04	2046	06/11/2025	125.41 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	2050	07/11/2024				Bond Future	123.6931	123.6931	121.9372	121.9372	1.420	0.0000	0.0000
2024/10/04	2050	06/02/2025				Bond Future	123.9132	123.9132	122.1224	122.1224	1.445	0.0000	0.0000
2024/10/04	2050	06/02/2025	115.60 Call			Bond Future	8313.1500	8.3132	6522.3900	6.5224	21.541	0.0000	0.0000
2024/10/04	2050	06/02/2025	115.60 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	2050	08/05/2025				Bond Future	126.3964	126.3964	124.5852	124.5852	1.433	0.0000	0.0000
2024/10/04	2050	08/05/2025	121.16 Call			Bond Future	5236.3700	5.2364	3425.1700	3.4252	34.589	0.0000	0.0000
2024/10/04	2050	08/05/2025	121.16 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	2050	07/08/2025				Bond Future	126.4394	126.4394	124.5675	124.5675	1.480	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	
2024/10/04	2050	07/08/2025	119.89 Call	Bond Future	6549.3800	6.5494	4677.4800	4.6775	28.581	0.0000	0.0000
2024/10/04	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	2050	06/11/2025		Bond Future	128.8379	128.8379	126.8904	126.8904	1.512	0.0000	0.0000
2024/10/04	2050	06/11/2025	124.42 Call	Bond Future	4417.9000	4.4179	2470.4100	2.4704	44.082	0.0000	0.0000
2024/10/04	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	AL37	07/11/2024		Index Future	1046.5710	1046.5710	1044.5150	1044.5150	0.196	0.0000	0.0000
2024/10/04	AL37	06/02/2025		Index Future	1068.0370	1068.0370	1065.9530	1065.9530	0.195	0.0000	0.0000
2024/10/04	AL37	08/05/2025		Index Future	1089.1990	1089.1990	1087.2070	1087.2070	0.183	0.0000	0.0000
2024/10/04	AL37	07/08/2025		Index Future	1109.9830	1109.9830	1107.7300	1107.7300	0.203	0.0000	0.0000
2024/10/04	AL37	06/11/2025		Index Future	1130.8340	1130.8340	1128.1870	1128.1870	0.234	0.0000	0.0000
2024/10/04	AL7T	07/11/2024		Index Future	1255.4600	1255.4600	1252.9850	1252.9850	0.197	0.0000	0.0000
2024/10/04	AL7T	06/02/2025		Index Future	1281.2100	1281.2100	1278.7020	1278.7020	0.196	0.0000	0.0000
2024/10/04	AL7T	08/05/2025		Index Future	1306.5960	1306.5960	1304.1980	1304.1980	0.184	0.0000	0.0000
2024/10/04	AL7T	07/08/2025		Index Future	1331.5290	1331.5290	1328.8160	1328.8160	0.204	0.0000	0.0000
2024/10/04	AL7T	06/11/2025		Index Future	1356.5410	1356.5410	1353.3570	1353.3570	0.235	0.0000	0.0000
2024/10/04	ALBI	07/11/2024		Index Future	1085.0980	1085.0980	1082.8590	1082.8590	0.206	0.0000	0.0000
2024/10/04	ALBI	06/02/2025		Index Future	1107.3550	1107.3550	1105.0840	1105.0840	0.205	0.0000	0.0000
2024/10/04	ALBI	08/05/2025		Index Future	1129.2950	1129.2950	1127.1180	1127.1180	0.193	0.0000	0.0000
2024/10/04	ALBI	07/08/2025		Index Future	1150.8450	1150.8450	1148.3940	1148.3940	0.213	0.0000	0.0000
2024/10/04	ALBI	06/11/2025		Index Future	1172.4630	1172.4630	1169.6020	1169.6020	0.244	0.0000	0.0000
2024/10/04	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	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	
2024/10/04	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/04	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/04	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/04	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/04	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/04	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/10/04	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/04	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/04	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/04	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/04	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/04	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/10/04	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/04	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/04	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/04	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/04	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/04	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/04	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/04	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/04	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/04	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/04	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/04	ES33	07/11/2024		Bond Future	11.0042	81.6890	11.0336	81.5472	0.267	0.0000	0.0000
2024/10/04	ES33	06/02/2025		Bond Future	11.1169	83.3845	11.1474	83.2409	0.274	0.0000	0.0000
2024/10/04	ES33	06/02/2025	13.34 Call	Bond Future	9652.8700	9.6529	9509.3000	9.5093	1.487	0.0000	0.0000
2024/10/04	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/10/04	ES33	08/05/2025		Bond Future	11.2438	81.2557	11.2734	81.1196	0.263	0.0000	0.0000
2024/10/04	ES33	08/05/2025	12.73 Call	Bond Future	6483.7400	6.4837	6347.5900	6.3476	2.100	0.0000	0.0000
2024/10/04	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	ES33	07/08/2025		Bond Future	11.3906	82.8211	11.4254	82.6651	0.305	0.0000	0.0000
2024/10/04	ES33	07/08/2025	13.56 Call	Bond Future	9016.4500	9.0165	8860.4800	8.8605	1.730	0.0000	0.0000
2024/10/04	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	ES33	06/11/2025		Bond Future	11.5580	80.5936	11.6005	80.4083	0.367	0.0000	0.0000
2024/10/04	ES33	06/11/2025	12.01 Call	Bond Future	1943.3600	1.9434	1758.1000	1.7581	9.533	0.0000	0.0000
2024/10/04	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	ES42	07/11/2024		Bond Future	11.3836	78.7483	11.4181	78.5342	0.303	0.0000	0.0000
2024/10/04	ES42	06/02/2025		Bond Future	11.4770	80.3825	11.5126	80.1651	0.310	0.0000	0.0000
2024/10/04	ES42	06/02/2025	13.71 Call	Bond Future	11988.9800	11.9890	11771.6100	11.7716	1.813	0.0000	0.0000
2024/10/04	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	ES42	08/05/2025		Bond Future	11.5849	77.7262	11.6201	77.5145	0.304	0.0000	0.0000
2024/10/04	ES42	08/05/2025	13.25 Call	Bond Future	9095.3000	9.0953	8883.5700	8.8836	2.328	0.0000	0.0000
2024/10/04	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	ES42	07/08/2025		Bond Future	11.7042	79.2214	11.7435	78.9889	0.336	0.0000	0.0000
2024/10/04	ES42	07/08/2025	13.79 Call	Bond Future	10949.2200	10.9492	10716.7300	10.7167	2.123	0.0000	0.0000
2024/10/04	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	ES42	06/11/2025		Bond Future	11.8352	76.4559	11.8805	76.1934	0.382	0.0000	0.0000
2024/10/04	ES42	06/11/2025	12.39 Call	Bond Future	3121.9600	3.1220	2859.5200	2.8595	8.406	0.0000	0.0000
2024/10/04	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	GOVI	07/11/2024	948.79 Call	GOVI	1193180.0000	119.3180	1171270.0000	117.1270	1.836	0.0000	0.0000
2024/10/04	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	GOVI	07/11/2024	948.80 Call	GOVI	1193080.0000	119.3080	1171170.0000	117.1170	1.836	0.0000	0.0000
2024/10/04	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	GOVI	07/11/2024	948.78 Call	GOVI	1193280.0000	119.3280	1171370.0000	117.1370	1.836	0.0000	0.0000
2024/10/04	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	GOVI	07/11/2024		GOVI	1068.1080	1068.1080	1065.9170	1065.9170	0.205	0.0000	0.0000
2024/10/04	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	GOVI	06/02/2025		GOVI	1090.0150	1090.0150	1087.7940	1087.7940	0.204	0.0000	0.0000
2024/10/04	GOVI	06/02/2025	972.00 Call	GOVI	1180150.0000	118.0150	1157940.0000	115.7940	1.882	0.0000	0.0000
2024/10/04	GOVI	08/05/2025		GOVI	1111.6130	1111.6130	1109.4840	1109.4840	0.192	0.0000	0.0000
2024/10/04	GOVI	08/05/2025	1,022.00 Call	GOVI	896130.0000	89.6130	874840.0000	87.4840	2.376	0.0000	0.0000
2024/10/04	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	GOVI	07/08/2025		GOVI	1132.8250	1132.8250	1130.4260	1130.4260	0.212	0.0000	0.0000
2024/10/04	GOVI	07/08/2025	1,011.00 Call	GOVI	1218250.0000	121.8250	1194260.0000	119.4260	1.969	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
2024/10/04	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	GOVI	06/11/2025		GOVI	1154.1050	1154.1050	1151.3030	0.243	0.0000	0.0000
2024/10/04	GOVI	06/11/2025	1,112. Call 00	GOVI	421050.0000	42.1050	393030.0000	39.3030	6.655	0.0000
2024/10/04	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/10/04	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2024/10/04	IGOV	07/11/2024		Index Future	372.6780	372.6780	370.8690	370.8690	0.485	0.0000
2024/10/04	IGOV	06/02/2025		Index Future	380.4140	380.4140	378.5720	378.5720	0.484	0.0000
2024/10/04	IGOV	08/05/2025		Index Future	388.0410	388.0410	386.2090	386.2090	0.472	0.0000
2024/10/04	IGOV	07/08/2025		Index Future	395.5330	395.5330	393.5870	393.5870	0.492	0.0000
2024/10/04	IGOV	06/11/2025		Index Future	403.0500	403.0500	400.9420	400.9420	0.523	0.0000
2024/10/04	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2024/10/04	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2024/10/04	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2024/10/04	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2024/10/04	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2024/10/04	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2024/10/04	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2024/10/04	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2024/10/04	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2024/10/04	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2024/10/04	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2024/10/04	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2024/10/04	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2024/10/04	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000
2024/10/04	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000
2024/10/04	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000
2024/10/04	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000
2024/10/04	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000
2024/10/04	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000
2024/10/04	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000
2024/10/04	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	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	
2024/10/04	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/10/04	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/10/04	R035	07/11/2024	11.10 Call	Bond Future	3843.4400	3.8434	3681.3300	3.6813	4.218	0.0000	0.0000
2024/10/04	R035	07/11/2024	11.10 Put	Bond Future	121.5000	0.1215	101.7300	0.1017	16.272	0.0000	0.0000
2024/10/04	R035	07/11/2024	13.23 Call	Bond Future	14389.6200	14.3896	14247.2800	14.2473	0.989	0.0000	0.0000
2024/10/04	R035	07/11/2024	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	R035	07/11/2024	12.20 Put	Bond Future	0.7300	0.0007	0.5500	0.0006	24.658	0.0000	0.0000
2024/10/04	R035	07/11/2024	12.20 Call	Bond Future	9474.1600	9.4742	9331.6400	9.3316	1.504	0.0000	0.0000
2024/10/04	R035	07/11/2024		Bond Future	10.4402	92.0272	10.4647	91.8849	0.235	0.0000	0.0000
2024/10/04	R035	07/11/2024	12.18 Call	Bond Future	9374.4700	9.3745	9231.9100	9.2319	1.521	0.0000	0.0000
2024/10/04	R035	07/11/2024	12.18 Put	Bond Future	0.8300	0.0008	0.6100	0.0006	26.506	0.0000	0.0000
2024/10/04	R035	07/11/2024	12.19 Call	Bond Future	9424.3400	9.4243	9281.7900	9.2818	1.513	0.0000	0.0000
2024/10/04	R035	07/11/2024	12.19 Put	Bond Future	0.7800	0.0008	0.5700	0.0006	26.923	0.0000	0.0000
2024/10/04	R035	07/11/2024	12.17 Call	Bond Future	9324.5700	9.3246	9181.9800	9.1820	1.529	0.0000	0.0000
2024/10/04	R035	07/11/2024	12.17 Put	Bond Future	0.8900	0.0009	0.6400	0.0006	28.090	0.0000	0.0000
2024/10/04	R035	06/02/2025		Bond Future	10.5273	93.9148	10.5526	93.7708	0.241	0.0000	0.0000
2024/10/04	R035	06/02/2025	12.41 Call	Bond Future	9989.2600	9.9893	9848.9400	9.8489	1.405	0.0000	0.0000
2024/10/04	R035	06/02/2025	12.41 Put	Bond Future	95.6100	0.0956	99.2900	0.0993	3.849	0.0000	0.0000
2024/10/04	R035	06/02/2025	11.30 Call	Bond Future	4882.0300	4.8820	4724.7300	4.7247	3.222	0.0000	0.0000
2024/10/04	R035	06/02/2025	11.30 Put	Bond Future	629.5100	0.6295	616.2100	0.6162	2.113	0.0000	0.0000
2024/10/04	R035	06/02/2025	10.65 Call	Bond Future	2339.3000	2.3393	2192.2600	2.1923	6.286	0.0000	0.0000
2024/10/04	R035	06/02/2025	10.65 Put	Bond Future	1645.0200	1.6450	1641.9800	1.6420	0.185	0.0000	0.0000
2024/10/04	R035	06/02/2025	10.34 Put	Bond Future	2492.3600	2.4924	2511.7500	2.5118	0.778	0.0000	0.0000
2024/10/04	R035	06/02/2025	10.34 Call	Bond Future	1418.8100	1.4188	1294.2000	1.2942	8.783	0.0000	0.0000
2024/10/04	R035	06/02/2025	10.26 Put	Bond Future	2758.4000	2.7584	2785.3000	2.7853	0.975	0.0000	0.0000
2024/10/04	R035	06/02/2025	10.26 Call	Bond Future	1220.9600	1.2210	1103.8600	1.1039	9.591	0.0000	0.0000
2024/10/04	R035	08/05/2025	11.70 Call	Bond Future	6616.4100	6.6164	6467.2200	6.4672	2.255	0.0000	0.0000
2024/10/04	R035	08/05/2025	11.70 Put	Bond Future	885.5600	0.8856	871.6900	0.8717	1.566	0.0000	0.0000
2024/10/04	R035	08/05/2025	10.95 Call	Bond Future	3715.6400	3.7156	3564.6400	3.5646	4.064	0.0000	0.0000
2024/10/04	R035	08/05/2025	10.95 Put	Bond Future	1925.0800	1.9251	1909.4000	1.9094	0.815	0.0000	0.0000
2024/10/04	R035	08/05/2025	10.44 Put	Bond Future	3159.4600	3.1595	3164.7000	3.1647	0.166	0.0000	0.0000
2024/10/04	R035	08/05/2025	10.44 Call	Bond Future	2126.1500	2.1262	1996.0700	1.9961	6.118	0.0000	0.0000
2024/10/04	R035	08/05/2025	13.35 Call	Bond Future	13675.5900	13.6756	13548.7100	13.5487	0.928	0.0000	0.0000
2024/10/04	R035	08/05/2025	13.35 Put	Bond Future	89.4100	0.0894	97.8500	0.0979	9.440	0.0000	0.0000
2024/10/04	R035	08/05/2025	12.70 Call	Bond Future	10874.5400	10.8745	10758.1600	10.7582	1.070	0.0000	0.0000
2024/10/04	R035	08/05/2025	12.70 Put	Bond Future	256.5600	0.2566	275.5000	0.2755	7.382	0.0000	0.0000
2024/10/04	R035	08/05/2025	11.46 Put	Bond Future	1140.6200	1.1406	1125.4700	1.1255	1.328	0.0000	0.0000
2024/10/04	R035	08/05/2025	11.46 Call	Bond Future	5637.2200	5.6372	5486.7500	5.4868	2.669	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	
2024/10/04	R035	08/05/2025		Bond Future	10.6241	91.2640	10.6484	91.1286	0.229	0.0000	0.0000
2024/10/04	R035	08/05/2025	11.78 Call	Bond Future	6950.5000	6.9505	6801.7000	6.8017	2.141	0.0000	0.0000
2024/10/04	R035	08/05/2025	11.78 Put	Bond Future	813.6600	0.8137	800.1800	0.8002	1.657	0.0000	0.0000
2024/10/04	R035	07/08/2025		Bond Future	10.7391	93.0017	10.7680	92.8445	0.269	0.0000	0.0000
2024/10/04	R035	07/08/2025	12.65 Call	Bond Future	10313.2900	10.3133	10170.4800	10.1705	1.385	0.0000	0.0000
2024/10/04	R035	07/08/2025	12.65 Put	Bond Future	683.3700	0.6834	697.7600	0.6978	2.106	0.0000	0.0000
2024/10/04	R035	06/11/2025		Bond Future	10.8708	90.2367	10.9066	90.0470	0.329	0.0000	0.0000
2024/10/04	R035	06/11/2025	11.20 Call	Bond Future	4863.2800	4.8633	4630.4400	4.6304	4.788	0.0000	0.0000
2024/10/04	R035	06/11/2025	11.20 Put	Bond Future	3137.6000	3.1376	3094.3800	3.0944	1.377	0.0000	0.0000
2024/10/04	R053	07/11/2024		Bond Future	11.0585	106.2265	11.0881	105.9610	0.268	0.0000	0.0000
2024/10/04	R053	07/11/2024	12.80 Call	Bond Future	13796.3900	13.7964	13530.1800	13.5302	1.930	0.0000	0.0000
2024/10/04	R053	07/11/2024	12.80 Put	Bond Future	2.4500	0.0025	1.8200	0.0018	25.714	0.0000	0.0000
2024/10/04	R053	07/11/2024	12.81 Call	Bond Future	13865.8200	13.8658	13599.6600	13.5997	1.920	0.0000	0.0000
2024/10/04	R053	07/11/2024	12.81 Put	Bond Future	2.3200	0.0023	1.7400	0.0017	25.000	0.0000	0.0000
2024/10/04	R053	07/11/2024	12.79 Call	Bond Future	13726.8800	13.7269	13460.6100	13.4606	1.940	0.0000	0.0000
2024/10/04	R053	07/11/2024	12.79 Put	Bond Future	2.5900	0.0026	1.9000	0.0019	26.641	0.0000	0.0000
2024/10/04	R053	06/02/2025		Bond Future	11.1390	108.4053	11.1694	108.1358	0.273	0.0000	0.0000
2024/10/04	R053	06/02/2025	12.94 Call	Bond Future	14253.7400	14.2537	13951.8100	13.9518	2.118	0.0000	0.0000
2024/10/04	R053	06/02/2025	12.94 Put	Bond Future	228.7300	0.2287	196.3500	0.1964	14.156	0.0000	0.0000
2024/10/04	R053	08/05/2025		Bond Future	11.2304	104.6843	11.2604	104.4228	0.267	0.0000	0.0000
2024/10/04	R053	08/05/2025	12.64 Call	Bond Future	12240.1900	12.2402	11837.5200	11.8375	3.290	0.0000	0.0000
2024/10/04	R053	08/05/2025	12.64 Put	Bond Future	1123.1600	1.1232	981.9400	0.9819	12.573	0.0000	0.0000
2024/10/04	R053	07/08/2025		Bond Future	11.3333	106.6758	11.3670	106.3870	0.297	0.0000	0.0000
2024/10/04	R053	07/08/2025	13.17 Call	Bond Future	15068.2500	15.0683	14769.0100	14.7690	1.986	0.0000	0.0000
2024/10/04	R053	07/08/2025	13.17 Put	Bond Future	1226.4900	1.2265	1216.1300	1.2161	0.845	0.0000	0.0000
2024/10/04	R053	06/11/2025		Bond Future	11.4454	102.8077	11.4844	102.4793	0.341	0.0000	0.0000
2024/10/04	R053	06/11/2025	11.76 Call	Bond Future	7461.6500	7.4617	6933.2500	6.9333	7.082	0.0000	0.0000
2024/10/04	R053	06/11/2025	11.76 Put	Bond Future	4868.2700	4.8683	4668.2600	4.6683	4.108	0.0000	0.0000
2024/10/04	R186	07/11/2024		Bond Future	8.1351	108.6086	8.1986	108.4843	0.781	0.0000	0.0000
2024/10/04	R186	07/11/2024	9.14 Call	Bond Future	1948.6200	1.9486	1824.4300	1.8244	6.373	0.0000	0.0000
2024/10/04	R186	07/11/2024	9.14 Put	Bond Future	4.9300	0.0049	5.0300	0.0050	2.028	0.0000	0.0000
2024/10/04	R186	07/11/2024	9.15 Call	Bond Future	1967.5000	1.9675	1843.3000	1.8433	6.313	0.0000	0.0000
2024/10/04	R186	07/11/2024	9.15 Put	Bond Future	4.7100	0.0047	4.8000	0.0048	1.911	0.0000	0.0000
2024/10/04	R186	07/11/2024	9.13 Call	Bond Future	1929.7400	1.9297	1805.5800	1.8056	6.434	0.0000	0.0000
2024/10/04	R186	07/11/2024	9.13 Put	Bond Future	5.1600	0.0052	5.2900	0.0053	2.519	0.0000	0.0000
2024/10/04	R186	06/02/2025		Bond Future	8.1097	105.5242	8.1819	105.3988	0.889	0.0000	0.0000
2024/10/04	R186	06/02/2025	9.03 Call	Bond Future	1716.7400	1.7167	1602.8300	1.6028	6.635	0.0000	0.0000
2024/10/04	R186	06/02/2025	9.03 Put	Bond Future	131.6000	0.1316	143.0800	0.1431	8.723	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	
2024/10/04	R186	08/05/2025		Bond Future	8.1293	107.6128	8.2048	107.4984	0.929	0.0000	0.0000
2024/10/04	R186	08/05/2025	8.47 Call	Bond Future	968.4000	0.9684	893.0400	0.8930	7.782	0.0000	0.0000
2024/10/04	R186	08/05/2025	8.47 Put	Bond Future	453.6600	0.4537	492.7300	0.4927	8.612	0.0000	0.0000
2024/10/04	R186	07/08/2025		Bond Future	8.2135	104.3528	8.3215	104.2138	1.315	0.0000	0.0000
2024/10/04	R186	07/08/2025	9.68 Call	Bond Future	1993.5500	1.9936	1900.9200	1.9009	4.646	0.0000	0.0000
2024/10/04	R186	07/08/2025	9.68 Put	Bond Future	127.9000	0.1279	174.2600	0.1743	36.247	0.0000	0.0000
2024/10/04	R186	07/08/2025	10.25 Call	Bond Future	2631.4200	2.6314	2518.6300	2.5186	4.286	0.0000	0.0000
2024/10/04	R186	07/08/2025	10.25 Put	Bond Future	53.4200	0.0534	79.6200	0.0796	49.045	0.0000	0.0000
2024/10/04	R186	07/08/2025	9.22 Put	Bond Future	236.5900	0.2366	300.7600	0.3008	27.123	0.0000	0.0000
2024/10/04	R186	07/08/2025	9.22 Call	Bond Future	1522.1700	1.5222	1447.3500	1.4474	4.915	0.0000	0.0000
2024/10/04	R186	06/11/2025		Bond Future	8.3626	106.3044	8.5290	106.1286	1.990	0.0000	0.0000
2024/10/04	R186	06/11/2025	8.13 Call	Bond Future	480.1500	0.4802	400.2500	0.4003	16.641	0.0000	0.0000
2024/10/04	R186	06/11/2025	8.13 Put	Bond Future	726.6300	0.7266	822.5500	0.8226	13.201	0.0000	0.0000
2024/10/04	R202	07/11/2024		Bond Future	270.9631	270.9631	270.9737	270.9737	0.004	0.0000	0.0000
2024/10/04	R202	06/02/2025		Bond Future	271.3953	271.3953	271.4098	271.4098	0.005	0.0000	0.0000
2024/10/04	R202	06/02/2025	266.79 Call	Bond Future	4605.3400	4.6053	4619.8200	4.6198	0.314	0.0000	0.0000
2024/10/04	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	R202	08/05/2025		Bond Future	276.8349	276.8349	276.8837	276.8837	0.018	0.0000	0.0000
2024/10/04	R202	08/05/2025	272.31 Call	Bond Future	4524.9400	4.5249	4573.7300	4.5737	1.078	0.0000	0.0000
2024/10/04	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	R202	07/08/2025		Bond Future	276.8804	276.8804	276.8730	276.8730	0.003	0.0000	0.0000
2024/10/04	R202	07/08/2025	271.60 Call	Bond Future	5280.3800	5.2804	5272.9900	5.2730	0.140	0.0000	0.0000
2024/10/04	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	R202	06/11/2025		Bond Future	282.1338	282.1338	282.0377	282.0377	0.034	0.0000	0.0000
2024/10/04	R202	06/11/2025	275.64 Call	Bond Future	6493.8400	6.4938	6397.6700	6.3977	1.481	0.0000	0.0000
2024/10/04	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	R209	07/11/2024	10.55 Put	Bond Future	980.0000	0.9800	1020.6300	1.0206	4.146	0.0000	0.0000
2024/10/04	R209	07/11/2024	10.55 Call	Bond Future	862.9800	0.8630	748.8100	0.7488	13.230	0.0000	0.0000
2024/10/04	R209	07/11/2024	11.00 Call	Bond Future	2432.5000	2.4325	2279.3100	2.2793	6.298	0.0000	0.0000
2024/10/04	R209	07/11/2024	11.00 Put	Bond Future	241.7900	0.2418	243.4000	0.2434	0.666	0.0000	0.0000
2024/10/04	R209	07/11/2024		Bond Future	10.5724	72.4962	10.6020	72.3414	0.280	0.0000	0.0000
2024/10/04	R209	07/11/2024	12.22 Call	Bond Future	7965.5000	7.9655	7810.4900	7.8105	1.946	0.0000	0.0000
2024/10/04	R209	07/11/2024	12.22 Put	Bond Future	1.2700	0.0013	1.0600	0.0011	16.535	0.0000	0.0000
2024/10/04	R209	07/11/2024	12.23 Call	Bond Future	8010.0200	8.0100	7855.0200	7.8550	1.935	0.0000	0.0000
2024/10/04	R209	07/11/2024	12.23 Put	Bond Future	1.2100	0.0012	1.0100	0.0010	16.529	0.0000	0.0000
2024/10/04	R209	07/11/2024	12.21 Call	Bond Future	7920.9300	7.9209	7765.9200	7.7659	1.957	0.0000	0.0000
2024/10/04	R209	07/11/2024	12.21 Put	Bond Future	1.3300	0.0013	1.1200	0.0011	15.789	0.0000	0.0000
2024/10/04	R209	06/02/2025		Bond Future	10.6506	73.9832	10.6811	73.8262	0.287	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	
2024/10/04	R209	06/02/2025	12.44 Call	Bond Future	8580.7200	8.5807	8415.9400	8.4159	1.920	0.0000	0.0000
2024/10/04	R209	06/02/2025	12.44 Put	Bond Future	105.4600	0.1055	97.6600	0.0977	7.396	0.0000	0.0000
2024/10/04	R209	08/05/2025		Bond Future	10.7421	72.2937	10.7719	72.1428	0.278	0.0000	0.0000
2024/10/04	R209	08/05/2025	11.89 Call	Bond Future	6278.4800	6.2785	6072.2600	6.0723	3.285	0.0000	0.0000
2024/10/04	R209	08/05/2025	11.89 Put	Bond Future	764.5400	0.7645	709.2300	0.7092	7.234	0.0000	0.0000
2024/10/04	R209	07/08/2025		Bond Future	10.8479	73.6700	10.8819	73.5009	0.314	0.0000	0.0000
2024/10/04	R209	07/08/2025	12.68 Call	Bond Future	9067.4600	9.0675	8921.1300	8.9211	1.614	0.0000	0.0000
2024/10/04	R209	07/08/2025	12.68 Put	Bond Future	675.7000	0.6757	698.5300	0.6985	3.379	0.0000	0.0000
2024/10/04	R209	06/11/2025		Bond Future	10.9652	71.8969	11.0054	71.7011	0.367	0.0000	0.0000
2024/10/04	R209	06/11/2025	11.27 Call	Bond Future	4422.0100	4.4220	4195.9300	4.1959	5.113	0.0000	0.0000
2024/10/04	R209	06/11/2025	11.27 Put	Bond Future	2954.3800	2.9544	2924.1100	2.9241	1.025	0.0000	0.0000
2024/10/04	R210	07/11/2024		Bond Future	242.0105	242.0105	242.0168	242.0168	0.003	0.0000	0.0000
2024/10/04	R210	06/02/2025		Bond Future	247.0337	247.0337	247.0435	247.0435	0.004	0.0000	0.0000
2024/10/04	R210	06/02/2025	239.61 Call	Bond Future	7423.7400	7.4237	7433.5000	7.4335	0.131	0.0000	0.0000
2024/10/04	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	R210	08/05/2025		Bond Future	248.5944	248.5944	248.6351	248.6351	0.016	0.0000	0.0000
2024/10/04	R210	08/05/2025	248.03 Call	Bond Future	564.3900	0.5644	605.1100	0.6051	7.215	0.0000	0.0000
2024/10/04	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	R210	07/08/2025		Bond Future	253.3909	253.3909	253.3808	253.3808	0.004	0.0000	0.0000
2024/10/04	R210	07/08/2025	248.44 Call	Bond Future	4950.9200	4.9509	4940.7900	4.9408	0.205	0.0000	0.0000
2024/10/04	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	R210	06/11/2025		Bond Future	254.7452	254.7452	254.6543	254.6543	0.036	0.0000	0.0000
2024/10/04	R210	06/11/2025	252.14 Call	Bond Future	2605.2300	2.6052	2514.2800	2.5143	3.491	0.0000	0.0000
2024/10/04	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	R213	07/11/2024		Bond Future	9.5426	89.5599	9.5878	89.3652	0.474	0.0000	0.0000
2024/10/04	R213	07/11/2024	11.22 Call	Bond Future	6875.7000	6.8757	6681.4300	6.6814	2.825	0.0000	0.0000
2024/10/04	R213	07/11/2024	11.22 Put	Bond Future	4.0700	0.0041	4.4400	0.0044	9.091	0.0000	0.0000
2024/10/04	R213	07/11/2024	11.23 Call	Bond Future	6914.5000	6.9145	6720.2200	6.7202	2.810	0.0000	0.0000
2024/10/04	R213	07/11/2024	11.23 Put	Bond Future	3.9400	0.0039	4.3000	0.0043	9.137	0.0000	0.0000
2024/10/04	R213	07/11/2024	11.21 Call	Bond Future	6836.8800	6.8369	6642.6200	6.6426	2.841	0.0000	0.0000
2024/10/04	R213	07/11/2024	11.21 Put	Bond Future	4.2100	0.0042	4.5900	0.0046	9.026	0.0000	0.0000
2024/10/04	R213	06/02/2025		Bond Future	9.6111	91.3968	9.6585	91.1994	0.493	0.0000	0.0000
2024/10/04	R213	06/02/2025	11.35 Call	Bond Future	6969.6900	6.9697	6781.5000	6.7815	2.700	0.0000	0.0000
2024/10/04	R213	06/02/2025	11.35 Put	Bond Future	69.4700	0.0695	78.7000	0.0787	13.286	0.0000	0.0000
2024/10/04	R213	08/05/2025		Bond Future	9.6937	89.6493	9.7408	89.4592	0.486	0.0000	0.0000
2024/10/04	R213	08/05/2025	10.52 Call	Bond Future	4011.4100	4.0114	3810.3300	3.8103	5.013	0.0000	0.0000
2024/10/04	R213	08/05/2025	10.52 Put	Bond Future	751.9300	0.7519	740.8800	0.7409	1.470	0.0000	0.0000
2024/10/04	R213	07/08/2025		Bond Future	9.8001	91.3570	9.8548	91.1444	0.558	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	
2024/10/04	R213	07/08/2025	11.66 Call	Bond Future	7335.3000	7.3353	7158.7000	7.1587	2.408	0.0000	0.0000
2024/10/04	R213	07/08/2025	11.66 Put	Bond Future	445.4200	0.4454	481.3400	0.4813	8.064	0.0000	0.0000
2024/10/04	R213	06/11/2025		Bond Future	9.9309	89.5143	9.9966	89.2689	0.661	0.0000	0.0000
2024/10/04	R213	06/11/2025	10.05 Call	Bond Future	2806.6900	2.8067	2601.8300	2.6018	7.299	0.0000	0.0000
2024/10/04	R213	06/11/2025	10.05 Put	Bond Future	2361.9900	2.3620	2402.6000	2.4026	1.719	0.0000	0.0000
2024/10/04	R214	07/11/2024		Bond Future	10.8577	68.3187	10.8924	68.1237	0.319	0.0000	0.0000
2024/10/04	R214	07/11/2024	12.61 Call	Bond Future	8882.9200	8.8829	8687.8800	8.6879	2.196	0.0000	0.0000
2024/10/04	R214	07/11/2024	12.61 Put	Bond Future	0.8900	0.0009	0.8100	0.0008	8.989	0.0000	0.0000
2024/10/04	R214	07/11/2024	12.62 Call	Bond Future	8928.3000	8.9283	8733.2700	8.7333	2.184	0.0000	0.0000
2024/10/04	R214	07/11/2024	12.62 Put	Bond Future	0.8400	0.0008	0.7700	0.0008	8.333	0.0000	0.0000
2024/10/04	R214	07/11/2024	12.60 Call	Bond Future	8837.5000	8.8375	8642.4500	8.6425	2.207	0.0000	0.0000
2024/10/04	R214	07/11/2024	12.60 Put	Bond Future	0.9400	0.0009	0.8500	0.0009	9.574	0.0000	0.0000
2024/10/04	R214	06/02/2025		Bond Future	10.9362	69.7200	10.9718	69.5219	0.326	0.0000	0.0000
2024/10/04	R214	06/02/2025	12.71 Call	Bond Future	9004.3100	9.0043	8795.2400	8.7952	2.322	0.0000	0.0000
2024/10/04	R214	06/02/2025	12.71 Put	Bond Future	124.9500	0.1250	113.9200	0.1139	8.828	0.0000	0.0000
2024/10/04	R214	06/02/2025	13.63 Call	Bond Future	12805.3700	12.8054	12608.5200	12.6085	1.537	0.0000	0.0000
2024/10/04	R214	06/02/2025	13.63 Put	Bond Future	14.6900	0.0147	15.8800	0.0159	8.101	0.0000	0.0000
2024/10/04	R214	06/02/2025	12.25 Put	Bond Future	282.2500	0.2823	242.0600	0.2421	14.239	0.0000	0.0000
2024/10/04	R214	06/02/2025	12.25 Call	Bond Future	7039.2300	7.0392	6801.0000	6.8010	3.384	0.0000	0.0000
2024/10/04	R214	06/02/2025	11.75 Put	Bond Future	606.4700	0.6065	545.8800	0.5459	9.991	0.0000	0.0000
2024/10/04	R214	06/02/2025	11.75 Call	Bond Future	4918.9000	4.9189	4660.2700	4.6603	5.258	0.0000	0.0000
2024/10/04	R214	08/05/2025		Bond Future	11.0209	67.7971	11.0562	67.6037	0.320	0.0000	0.0000
2024/10/04	R214	08/05/2025	12.40 Call	Bond Future	7602.7900	7.6028	7390.6100	7.3906	2.791	0.0000	0.0000
2024/10/04	R214	08/05/2025	12.40 Put	Bond Future	620.0300	0.6200	601.2600	0.6013	3.027	0.0000	0.0000
2024/10/04	R214	07/08/2025		Bond Future	11.1185	69.0880	11.1576	68.8766	0.352	0.0000	0.0000
2024/10/04	R214	07/08/2025	12.97 Call	Bond Future	9739.7900	9.7398	9545.2600	9.5453	1.997	0.0000	0.0000
2024/10/04	R214	07/08/2025	12.97 Put	Bond Future	738.8100	0.7388	755.7100	0.7557	2.287	0.0000	0.0000
2024/10/04	R214	06/11/2025		Bond Future	11.2273	67.0813	11.2719	66.8440	0.397	0.0000	0.0000
2024/10/04	R214	06/11/2025	11.64 Call	Bond Future	5164.4200	5.1644	4863.1200	4.8631	5.834	0.0000	0.0000
2024/10/04	R214	06/11/2025	11.64 Put	Bond Future	3015.4900	3.0155	2951.4800	2.9515	2.123	0.0000	0.0000
2024/10/04	R248	07/11/2024	12.79 Call	Bond Future	10865.3700	10.8654	10659.0400	10.6590	1.899	0.0000	0.0000
2024/10/04	R248	07/11/2024	12.79 Put	Bond Future	1.4400	0.0014	1.0700	0.0011	25.694	0.0000	0.0000
2024/10/04	R248	07/11/2024	12.80 Call	Bond Future	10919.6400	10.9196	10713.3400	10.7133	1.889	0.0000	0.0000
2024/10/04	R248	07/11/2024	12.80 Put	Bond Future	1.3600	0.0014	1.0200	0.0010	25.000	0.0000	0.0000
2024/10/04	R248	07/11/2024	12.78 Call	Bond Future	10811.0200	10.8110	10604.6600	10.6047	1.909	0.0000	0.0000
2024/10/04	R248	07/11/2024	12.78 Put	Bond Future	1.5200	0.0015	1.1200	0.0011	26.316	0.0000	0.0000
2024/10/04	R248	07/11/2024		Bond Future	11.0290	82.7669	11.0585	82.5609	0.268	0.0000	0.0000
2024/10/04	R248	06/02/2025		Bond Future	11.1107	84.4645	11.1412	84.2554	0.274	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	
2024/10/04	R248	06/02/2025	12.71 Call	Bond Future	10089.5700	10.0896	9858.4900	9.8585	2.290	0.0000	0.0000
2024/10/04	R248	06/02/2025	12.71 Put	Bond Future	241.4200	0.2414	219.4300	0.2194	9.109	0.0000	0.0000
2024/10/04	R248	06/02/2025	10.30 Put	Bond Future	6344.3800	6.3444	6468.4600	6.4685	1.956	0.0000	0.0000
2024/10/04	R248	06/02/2025	10.30 Call	Bond Future	416.0900	0.4161	331.0800	0.3311	20.431	0.0000	0.0000
2024/10/04	R248	06/02/2025	11.00 Put	Bond Future	2789.9300	2.7899	2787.3300	2.7873	0.093	0.0000	0.0000
2024/10/04	R248	06/02/2025	11.00 Call	Bond Future	2021.1800	2.0212	1809.4900	1.8095	10.474	0.0000	0.0000
2024/10/04	R248	06/02/2025	11.70 Call	Bond Future	4954.2200	4.9542	4704.4300	4.7044	5.042	0.0000	0.0000
2024/10/04	R248	06/02/2025	11.70 Put	Bond Future	1064.0200	1.0640	1023.3200	1.0233	3.825	0.0000	0.0000
2024/10/04	R248	08/05/2025		Bond Future	11.1985	81.6899	11.2284	81.4871	0.267	0.0000	0.0000
2024/10/04	R248	08/05/2025	12.60 Call	Bond Future	9473.8300	9.4738	9168.8800	9.1689	3.219	0.0000	0.0000
2024/10/04	R248	08/05/2025	12.60 Put	Bond Future	840.4300	0.8404	738.3200	0.7383	12.150	0.0000	0.0000
2024/10/04	R248	07/08/2025		Bond Future	11.2989	83.2450	11.3325	83.0210	0.297	0.0000	0.0000
2024/10/04	R248	07/08/2025	13.21 Call	Bond Future	12099.0100	12.0990	11875.7000	11.8757	1.846	0.0000	0.0000
2024/10/04	R248	07/08/2025	13.21 Put	Bond Future	887.9700	0.8880	888.7000	0.8887	0.082	0.0000	0.0000
2024/10/04	R248	06/11/2025		Bond Future	11.4101	80.3603	11.4490	80.1057	0.340	0.0000	0.0000
2024/10/04	R248	06/11/2025	11.74 Call	Bond Future	5961.0800	5.9611	5568.7500	5.5688	6.582	0.0000	0.0000
2024/10/04	R248	06/11/2025	11.74 Put	Bond Future	3842.9700	3.8430	3705.2500	3.7053	3.584	0.0000	0.0000
2024/10/04	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/04	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
<b>Total</b>											

