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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/10/2024 TO 07/10/2024

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
2024/10/07	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/07	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/07	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/07	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/07	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/07	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/07	2025	07/11/2024		Bond Future	185.0235	185.0235	184.9947	0.016	0.0000	0.0000
2024/10/07	2029	07/11/2024		Bond Future	134.2566	134.2566	133.8097	0.333	0.0000	0.0000
2024/10/07	2029	06/02/2025		Bond Future	137.0452	137.0452	136.5895	0.333	0.0000	0.0000
2024/10/07	2029	06/02/2025	132.40 Call	Bond Future	4645.1900	4.6452	4189.5100	9.810	0.0000	0.0000
2024/10/07	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	2029	08/05/2025		Bond Future	138.3858	138.3858	137.9219	0.335	0.0000	0.0000

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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
2024/10/07	2029	08/05/2025	137.85 Call	Bond Future	535.8100	0.5358	71.8600	0.0719	86.589	0.0000	0.0000
2024/10/07	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	2029	07/08/2025		Bond Future	141.0277	141.0277	140.5558	140.5558	0.335	0.0000	0.0000
2024/10/07	2029	07/08/2025	137.41 Call	Bond Future	3617.7200	3.6177	3145.8300	3.1458	13.044	0.0000	0.0000
2024/10/07	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	2029	06/11/2025		Bond Future	142.2099	142.2099	141.7305	141.7305	0.337	0.0000	0.0000
2024/10/07	2029	06/11/2025	139.79 Call	Bond Future	2419.9400	2.4199	1940.4500	1.9405	19.814	0.0000	0.0000
2024/10/07	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	2030	07/11/2024		Bond Future	9.2002	97.3524	9.2100	97.3139	0.106	0.0000	0.0000
2024/10/07	2030	07/11/2024	10.21 Put	Bond Future	10.5300	0.0105	8.0300	0.0080	23.742	0.0000	0.0000
2024/10/07	2030	07/11/2024	10.21 Call	Bond Future	3897.4500	3.8975	3856.4500	3.8565	1.052	0.0000	0.0000
2024/10/07	2030	07/11/2024	10.71 Put	Bond Future	0.8500	0.0009	0.5300	0.0005	37.647	0.0000	0.0000
2024/10/07	2030	07/11/2024	10.71 Call	Bond Future	5739.7100	5.7397	5700.8900	5.7009	0.676	0.0000	0.0000
2024/10/07	2030	07/11/2024	11.91 Call	Bond Future	9996.8900	9.9969	9958.3900	9.9584	0.385	0.0000	0.0000
2024/10/07	2030	07/11/2024	11.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	2030	07/11/2024	10.75 Call	Bond Future	5885.6900	5.8857	5846.9200	5.8469	0.659	0.0000	0.0000
2024/10/07	2030	07/11/2024	10.75 Put	Bond Future	0.6900	0.0007	0.4200	0.0004	39.130	0.0000	0.0000
2024/10/07	2030	07/11/2024	10.76 Call	Bond Future	5922.1300	5.9221	5883.3800	5.8834	0.654	0.0000	0.0000
2024/10/07	2030	07/11/2024	10.76 Put	Bond Future	0.6500	0.0007	0.4000	0.0004	38.462	0.0000	0.0000
2024/10/07	2030	07/11/2024	10.74 Call	Bond Future	5849.2100	5.8492	5810.4400	5.8104	0.663	0.0000	0.0000
2024/10/07	2030	07/11/2024	10.74 Put	Bond Future	0.7200	0.0007	0.4500	0.0005	37.500	0.0000	0.0000
2024/10/07	2030	06/02/2025		Bond Future	9.2516	95.3405	9.2618	95.3016	0.111	0.0000	0.0000
2024/10/07	2030	06/02/2025	10.68 Call	Bond Future	5327.4000	5.3274	5285.7900	5.2858	0.781	0.0000	0.0000
2024/10/07	2030	06/02/2025	10.68 Put	Bond Future	92.9300	0.0929	90.2100	0.0902	2.927	0.0000	0.0000
2024/10/07	2030	06/02/2025	8.68 Put	Bond Future	2588.2100	2.5882	2607.5500	2.6076	0.747	0.0000	0.0000
2024/10/07	2030	06/02/2025	8.68 Call	Bond Future	388.8200	0.3888	369.2700	0.3693	5.028	0.0000	0.0000
2024/10/07	2030	06/02/2025	9.18 Put	Bond Future	1325.6400	1.3256	1332.1400	1.3321	0.490	0.0000	0.0000
2024/10/07	2030	06/02/2025	9.18 Call	Bond Future	1053.6500	1.0537	1021.2600	1.0213	3.074	0.0000	0.0000
2024/10/07	2030	06/02/2025	9.69 Call	Bond Future	2225.8900	2.2259	2185.4500	2.1855	1.817	0.0000	0.0000
2024/10/07	2030	06/02/2025	9.69 Put	Bond Future	580.1300	0.5801	578.5800	0.5786	0.267	0.0000	0.0000
2024/10/07	2030	08/05/2025	8.68 Put	Bond Future	3015.4400	3.0154	3035.5000	3.0355	0.665	0.0000	0.0000
2024/10/07	2030	08/05/2025	8.68 Call	Bond Future	608.7900	0.6088	589.6900	0.5897	3.137	0.0000	0.0000
2024/10/07	2030	08/05/2025	9.18 Put	Bond Future	1848.2800	1.8483	1859.1400	1.8591	0.588	0.0000	0.0000
2024/10/07	2030	08/05/2025	9.18 Call	Bond Future	1293.0500	1.2931	1264.7500	1.2648	2.189	0.0000	0.0000
2024/10/07	2030	08/05/2025	9.99 Call	Bond Future	3108.1800	3.1082	3070.0400	3.0700	1.227	0.0000	0.0000
2024/10/07	2030	08/05/2025	9.99 Put	Bond Future	754.9700	0.7550	755.9900	0.7560	0.135	0.0000	0.0000
2024/10/07	2030	08/05/2025	11.86 Call	Bond Future	8720.9200	8.7209	8680.6000	8.6806	0.462	0.0000	0.0000
2024/10/07	2030	08/05/2025	11.86 Put	Bond Future	59.0600	0.0591	57.9000	0.0579	1.964	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	
2024/10/07	2030	08/05/2025	10.31 Put	Bond Future	520.2900	0.5203	519.5800	0.5196	0.136	0.0000	0.0000
2024/10/07	2030	08/05/2025	10.31 Call	Bond Future	3992.4200	3.9924	3952.5500	3.9526	0.999	0.0000	0.0000
2024/10/07	2030	08/05/2025	12.28 Call	Bond Future	10031.0500	10.0311	9991.1900	9.9912	0.397	0.0000	0.0000
2024/10/07	2030	08/05/2025	12.28 Put	Bond Future	26.0400	0.0260	25.3400	0.0253	2.688	0.0000	0.0000
2024/10/07	2030	08/05/2025	10.69 Put	Bond Future	332.4600	0.3325	330.7800	0.3308	0.505	0.0000	0.0000
2024/10/07	2030	08/05/2025	10.69 Call	Bond Future	5111.7700	5.1118	5070.9300	5.0709	0.799	0.0000	0.0000
2024/10/07	2030	08/05/2025		Bond Future	9.3323	97.2391	9.3431	97.1999	0.116	0.0000	0.0000
2024/10/07	2030	08/05/2025	9.93 Call	Bond Future	2950.2400	2.9502	2912.5500	2.9126	1.278	0.0000	0.0000
2024/10/07	2030	08/05/2025	9.93 Put	Bond Future	808.7000	0.8087	810.1700	0.8102	0.182	0.0000	0.0000
2024/10/07	2030	07/08/2025		Bond Future	9.4524	95.0607	9.4637	95.0215	0.120	0.0000	0.0000
2024/10/07	2030	07/08/2025	11.11 Call	Bond Future	5965.1000	5.9651	5925.3600	5.9254	0.666	0.0000	0.0000
2024/10/07	2030	07/08/2025	11.11 Put	Bond Future	434.9600	0.4350	434.4300	0.4344	0.122	0.0000	0.0000
2024/10/07	2030	07/08/2025	12.12 Call	Bond Future	8843.1300	8.8431	8802.9100	8.8029	0.455	0.0000	0.0000
2024/10/07	2030	07/08/2025	12.12 Put	Bond Future	138.1600	0.1382	137.1500	0.1372	0.731	0.0000	0.0000
2024/10/07	2030	07/08/2025	10.48 Put	Bond Future	758.5700	0.7586	760.0500	0.7601	0.195	0.0000	0.0000
2024/10/07	2030	07/08/2025	10.48 Call	Bond Future	4235.0000	4.2350	4197.2700	4.1973	0.891	0.0000	0.0000
2024/10/07	2030	06/11/2025		Bond Future	9.5886	96.8070	9.6006	96.7676	0.125	0.0000	0.0000
2024/10/07	2030	06/11/2025	9.54 Call	Bond Future	2017.0400	2.0170	1989.5600	1.9896	1.362	0.0000	0.0000
2024/10/07	2030	06/11/2025	9.54 Put	Bond Future	2177.1900	2.1772	2189.0800	2.1891	0.546	0.0000	0.0000
2024/10/07	2032	07/11/2024	9.75 Put	Bond Future	1129.8900	1.1299	1123.7200	1.1237	0.546	0.0000	0.0000
2024/10/07	2032	07/11/2024	9.75 Call	Bond Future	543.8500	0.5439	491.7400	0.4917	9.582	0.0000	0.0000
2024/10/07	2032	07/11/2024	9.90 Put	Bond Future	774.0400	0.7740	757.5900	0.7576	2.125	0.0000	0.0000
2024/10/07	2032	07/11/2024	9.90 Call	Bond Future	922.0600	0.9221	859.6700	0.8597	6.766	0.0000	0.0000
2024/10/07	2032	07/11/2024	10.60 Call	Bond Future	3578.8600	3.5789	3518.9800	3.5190	1.673	0.0000	0.0000
2024/10/07	2032	07/11/2024	10.60 Put	Bond Future	102.0700	0.1021	88.1300	0.0881	13.657	0.0000	0.0000
2024/10/07	2032	07/11/2024	9.86 Call	Bond Future	811.3000	0.8113	751.1100	0.7511	7.419	0.0000	0.0000
2024/10/07	2032	07/11/2024	9.86 Put	Bond Future	858.3000	0.8583	844.0500	0.8441	1.660	0.0000	0.0000
2024/10/07	2032	07/11/2024		Bond Future	9.8696	92.6052	9.8791	92.5592	0.095	0.0000	0.0000
2024/10/07	2032	07/11/2024	13.36 Call	Bond Future	15179.7400	15.1797	15133.8000	15.1338	0.303	0.0000	0.0000
2024/10/07	2032	07/11/2024	13.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	2032	07/11/2024	11.64 Put	Bond Future	3.6600	0.0037	2.4200	0.0024	33.880	0.0000	0.0000
2024/10/07	2032	07/11/2024	11.64 Call	Bond Future	8145.0700	8.1451	8097.8900	8.0979	0.579	0.0000	0.0000
2024/10/07	2032	07/11/2024	11.11 Put	Bond Future	20.0300	0.0200	15.2800	0.0153	23.714	0.0000	0.0000
2024/10/07	2032	07/11/2024	11.11 Call	Bond Future	5824.9800	5.8250	5774.2900	5.7743	0.870	0.0000	0.0000
2024/10/07	2032	07/11/2024	11.61 Put	Bond Future	4.0200	0.0040	2.6800	0.0027	33.333	0.0000	0.0000
2024/10/07	2032	07/11/2024	11.61 Call	Bond Future	8015.3800	8.0154	7968.1000	7.9681	0.590	0.0000	0.0000
2024/10/07	2032	07/11/2024	12.95 Call	Bond Future	13574.1200	13.5741	13528.1800	13.5282	0.338	0.0000	0.0000
2024/10/07	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 Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/10/07	2032	07/11/2024	11.48 Call	Bond Future	7450.8600	7.4509	7403.0500	7.4031	0.642	0.0000	0.0000
2024/10/07	2032	07/11/2024	11.48 Put	Bond Future	6.0700	0.0061	4.2000	0.0042	30.807	0.0000	0.0000
2024/10/07	2032	07/11/2024	11.49 Call	Bond Future	7494.4200	7.4944	7446.6600	7.4467	0.637	0.0000	0.0000
2024/10/07	2032	07/11/2024	11.49 Put	Bond Future	5.8800	0.0059	4.0600	0.0041	30.952	0.0000	0.0000
2024/10/07	2032	07/11/2024	11.47 Call	Bond Future	7407.2700	7.4073	7359.4100	7.3594	0.646	0.0000	0.0000
2024/10/07	2032	07/11/2024	11.47 Put	Bond Future	6.2700	0.0063	4.3500	0.0044	30.622	0.0000	0.0000
2024/10/07	2032	06/02/2025		Bond Future	9.9446	94.5059	9.9544	94.4594	0.099	0.0000	0.0000
2024/10/07	2032	06/02/2025	11.72 Call	Bond Future	8031.7500	8.0318	7982.2900	7.9823	0.616	0.0000	0.0000
2024/10/07	2032	06/02/2025	11.72 Put	Bond Future	73.6700	0.0737	70.7300	0.0707	3.991	0.0000	0.0000
2024/10/07	2032	06/02/2025	9.42 Put	Bond Future	3078.7300	3.0787	3099.6000	3.0996	0.678	0.0000	0.0000
2024/10/07	2032	06/02/2025	9.42 Call	Bond Future	544.2800	0.5443	518.6300	0.5186	4.713	0.0000	0.0000
2024/10/07	2032	06/02/2025	9.92 Put	Bond Future	1578.3500	1.5784	1583.6000	1.5836	0.333	0.0000	0.0000
2024/10/07	2032	06/02/2025	9.92 Call	Bond Future	1461.5900	1.4616	1420.3200	1.4203	2.824	0.0000	0.0000
2024/10/07	2032	06/02/2025	10.61 Call	Bond Future	3619.0800	3.6191	3567.9600	3.5680	1.413	0.0000	0.0000
2024/10/07	2032	06/02/2025	10.61 Put	Bond Future	527.5300	0.5275	522.9300	0.5229	0.872	0.0000	0.0000
2024/10/07	2032	08/05/2025	9.42 Put	Bond Future	3762.3100	3.7623	3784.2000	3.7842	0.582	0.0000	0.0000
2024/10/07	2032	08/05/2025	9.42 Call	Bond Future	863.7900	0.8638	838.6900	0.8387	2.906	0.0000	0.0000
2024/10/07	2032	08/05/2025	9.92 Put	Bond Future	2319.6000	2.3196	2330.5100	2.3305	0.470	0.0000	0.0000
2024/10/07	2032	08/05/2025	9.92 Call	Bond Future	1782.0300	1.7820	1745.9500	1.7460	2.025	0.0000	0.0000
2024/10/07	2032	08/05/2025	10.97 Call	Bond Future	4922.9400	4.9229	4874.4300	4.8744	0.985	0.0000	0.0000
2024/10/07	2032	08/05/2025	10.97 Put	Bond Future	741.4300	0.7414	739.9100	0.7399	0.205	0.0000	0.0000
2024/10/07	2032	08/05/2025		Bond Future	10.0361	92.2251	10.0463	92.1781	0.102	0.0000	0.0000
2024/10/07	2032	08/05/2025	10.91 Call	Bond Future	4713.7700	4.7138	4665.5600	4.6656	1.023	0.0000	0.0000
2024/10/07	2032	08/05/2025	10.91 Put	Bond Future	793.5100	0.7935	792.2900	0.7923	0.154	0.0000	0.0000
2024/10/07	2032	07/08/2025		Bond Future	10.1559	93.9610	10.1664	93.9138	0.104	0.0000	0.0000
2024/10/07	2032	07/08/2025	12.01 Call	Bond Future	8392.5100	8.3925	8343.4000	8.3434	0.585	0.0000	0.0000
2024/10/07	2032	07/08/2025	12.01 Put	Bond Future	562.8500	0.5629	560.9700	0.5610	0.334	0.0000	0.0000
2024/10/07	2032	06/11/2025		Bond Future	10.2962	91.5287	10.3072	91.4812	0.107	0.0000	0.0000
2024/10/07	2032	06/11/2025	10.42 Call	Bond Future	3307.6200	3.3076	3270.3600	3.2704	1.126	0.0000	0.0000
2024/10/07	2032	06/11/2025	10.42 Put	Bond Future	2774.8000	2.7748	2785.0900	2.7851	0.371	0.0000	0.0000
2024/10/07	2033	07/11/2024		Bond Future	127.0567	127.0567	126.8715	126.8715	0.146	0.0000	0.0000
2024/10/07	2033	06/02/2025		Bond Future	129.6957	129.6957	129.5072	129.5072	0.145	0.0000	0.0000
2024/10/07	2033	06/02/2025	124.94 Call	Bond Future	4755.6700	4.7557	4567.1600	4.5672	3.964	0.0000	0.0000
2024/10/07	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	2033	08/05/2025		Bond Future	130.7888	130.7888	130.5973	130.5973	0.146	0.0000	0.0000
2024/10/07	2033	08/05/2025	130.62 Call	Bond Future	168.7500	0.1688	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/07	2033	08/05/2025	130.62 Put	Bond Future	0.0000	0.0000	22.6800	0.0227	100.000	0.0000	0.0000
2024/10/07	2033	07/08/2025		Bond Future	133.2857	133.2857	133.0915	133.0915	0.146	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	
2024/10/07	2033	07/08/2025	128.65 Call	Bond Future	4635.7300	4.6357	4441.5100	4.4415	4.190	0.0000	0.0000
2024/10/07	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	2033	06/11/2025		Bond Future	134.2220	134.2220	134.0253	134.0253	0.147	0.0000	0.0000
2024/10/07	2033	06/11/2025	133.14 Call	Bond Future	1082.0400	1.0820	885.3000	0.8853	18.182	0.0000	0.0000
2024/10/07	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	2037	07/11/2024		Bond Future	10.8450	86.7021	10.8492	86.6774	0.038	0.0000	0.0000
2024/10/07	2037	07/11/2024	12.58 Call	Bond Future	9459.7100	9.4597	9434.6200	9.4346	0.265	0.0000	0.0000
2024/10/07	2037	07/11/2024	12.58 Put	Bond Future	0.8300	0.0008	0.4700	0.0005	43.373	0.0000	0.0000
2024/10/07	2037	07/11/2024	12.59 Call	Bond Future	9509.6800	9.5097	9484.6100	9.4846	0.264	0.0000	0.0000
2024/10/07	2037	07/11/2024	12.59 Put	Bond Future	0.7900	0.0008	0.4500	0.0005	43.038	0.0000	0.0000
2024/10/07	2037	07/11/2024	12.57 Call	Bond Future	9409.7000	9.4097	9384.6000	9.3846	0.267	0.0000	0.0000
2024/10/07	2037	07/11/2024	12.57 Put	Bond Future	0.8700	0.0009	0.5000	0.0005	42.529	0.0000	0.0000
2024/10/07	2037	06/02/2025		Bond Future	10.9332	84.2210	10.9374	84.1961	0.039	0.0000	0.0000
2024/10/07	2037	06/02/2025	12.76 Call	Bond Future	9866.4100	9.8664	9836.0700	9.8361	0.308	0.0000	0.0000
2024/10/07	2037	06/02/2025	12.76 Put	Bond Future	106.1000	0.1061	100.6400	0.1006	5.146	0.0000	0.0000
2024/10/07	2037	08/05/2025		Bond Future	11.0388	85.8977	11.0431	85.8728	0.039	0.0000	0.0000
2024/10/07	2037	08/05/2025	12.25 Call	Bond Future	7307.3800	7.3074	7273.0200	7.2730	0.470	0.0000	0.0000
2024/10/07	2037	08/05/2025	12.25 Put	Bond Future	761.4500	0.7615	751.9800	0.7520	1.244	0.0000	0.0000
2024/10/07	2037	08/05/2025	12.55 Put	Bond Future	554.5900	0.5546	546.0200	0.5460	1.545	0.0000	0.0000
2024/10/07	2037	08/05/2025	12.55 Call	Bond Future	8609.0100	8.6090	8575.5500	8.5756	0.389	0.0000	0.0000
2024/10/07	2037	08/05/2025	13.30 Put	Bond Future	223.5500	0.2236	218.1600	0.2182	2.411	0.0000	0.0000
2024/10/07	2037	08/05/2025	13.30 Call	Bond Future	11868.6300	11.8686	11838.3500	11.8384	0.255	0.0000	0.0000
2024/10/07	2037	08/05/2025	13.35 Put	Bond Future	207.3200	0.2073	202.1800	0.2022	2.479	0.0000	0.0000
2024/10/07	2037	08/05/2025	13.35 Call	Bond Future	12082.9600	12.0830	12052.9300	12.0529	0.249	0.0000	0.0000
2024/10/07	2037	07/08/2025		Bond Future	11.1674	83.2544	11.1718	83.2296	0.040	0.0000	0.0000
2024/10/07	2037	07/08/2025	13.01 Call	Bond Future	10241.1200	10.2411	10208.9000	10.2089	0.315	0.0000	0.0000
2024/10/07	2037	07/08/2025	13.01 Put	Bond Future	759.2200	0.7592	751.8200	0.7518	0.975	0.0000	0.0000
2024/10/07	2037	07/08/2025	12.17 Call	Bond Future	6854.2100	6.8542	6821.2500	6.8213	0.481	0.0000	0.0000
2024/10/07	2037	07/08/2025	12.17 Put	Bond Future	1493.7200	1.4937	1485.5800	1.4856	0.545	0.0000	0.0000
2024/10/07	2037	07/08/2025	11.42 Call	Bond Future	4124.7100	4.1247	4093.8700	4.0939	0.748	0.0000	0.0000
2024/10/07	2037	07/08/2025	11.42 Put	Bond Future	2726.3000	2.7263	2720.2800	2.7203	0.221	0.0000	0.0000
2024/10/07	2037	07/08/2025	10.55 Put	Bond Future	5322.6600	5.3227	5324.5200	5.3245	0.035	0.0000	0.0000
2024/10/07	2037	07/08/2025	10.55 Call	Bond Future	1760.9100	1.7609	1737.9500	1.7380	1.304	0.0000	0.0000
2024/10/07	2037	07/08/2025	11.82 Call	Bond Future	5526.1200	5.5261	5493.6900	5.4937	0.587	0.0000	0.0000
2024/10/07	2037	07/08/2025	11.82 Put	Bond Future	1980.0500	1.9801	1972.4400	1.9724	0.384	0.0000	0.0000
2024/10/07	2037	07/08/2025	11.07 Call	Bond Future	3041.5300	3.0415	3013.1500	3.0132	0.933	0.0000	0.0000
2024/10/07	2037	07/08/2025	11.07 Put	Bond Future	3589.6900	3.5897	3586.1300	3.5861	0.099	0.0000	0.0000
2024/10/07	2037	07/08/2025	10.34 Put	Bond Future	6185.6900	6.1857	6190.1800	6.1902	0.073	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	
2024/10/07	2037	07/08/2025	10.34 Call	Bond Future	1364.1000	1.3641	1343.7700	1.3438	1.490	0.0000	0.0000
2024/10/07	2037	07/08/2025	10.64 Put	Bond Future	4979.6900	4.9797	4980.4900	4.9805	0.016	0.0000	0.0000
2024/10/07	2037	07/08/2025	10.64 Call	Bond Future	1950.2100	1.9502	1926.1900	1.9262	1.232	0.0000	0.0000
2024/10/07	2037	06/11/2025		Bond Future	11.3014	84.7820	11.3060	84.7573	0.040	0.0000	0.0000
2024/10/07	2037	06/11/2025	11.63 Call	Bond Future	5026.6600	5.0267	4996.8600	4.9969	0.593	0.0000	0.0000
2024/10/07	2037	06/11/2025	11.63 Put	Bond Future	3251.3300	3.2513	3246.2600	3.2463	0.156	0.0000	0.0000
2024/10/07	2038	07/11/2024		Bond Future	138.9940	138.9940	139.0757	139.0757	0.059	0.0000	0.0000
2024/10/07	2038	06/02/2025		Bond Future	139.7741	139.7741	139.8583	139.8583	0.060	0.0000	0.0000
2024/10/07	2038	06/02/2025	135.23 Call	Bond Future	4544.0700	4.5441	4628.3100	4.6283	1.854	0.0000	0.0000
2024/10/07	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	2038	08/05/2025		Bond Future	142.5926	142.5926	142.6793	142.6793	0.061	0.0000	0.0000
2024/10/07	2038	08/05/2025	139.68 Call	Bond Future	2912.6300	2.9126	2999.3300	2.9993	2.977	0.0000	0.0000
2024/10/07	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	2038	07/08/2025		Bond Future	143.1645	143.1645	143.2543	143.2543	0.063	0.0000	0.0000
2024/10/07	2038	07/08/2025	139.56 Call	Bond Future	3604.5000	3.6045	3694.2600	3.6943	2.490	0.0000	0.0000
2024/10/07	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	2038	06/11/2025		Bond Future	145.8346	145.8346	145.9268	145.9268	0.063	0.0000	0.0000
2024/10/07	2038	06/11/2025	143.88 Call	Bond Future	1954.5700	1.9546	2046.8300	2.0468	4.720	0.0000	0.0000
2024/10/07	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	2040	07/11/2024	12.10 Put	Bond Future	25.4100	0.0254	18.0800	0.0181	28.847	0.0000	0.0000
2024/10/07	2040	07/11/2024	12.10 Call	Bond Future	6254.5600	6.2546	6285.6900	6.2857	0.498	0.0000	0.0000
2024/10/07	2040	07/11/2024	12.60 Call	Bond Future	9021.3800	9.0214	9058.7600	9.0588	0.414	0.0000	0.0000
2024/10/07	2040	07/11/2024	12.60 Put	Bond Future	2.6100	0.0026	1.5300	0.0015	41.379	0.0000	0.0000
2024/10/07	2040	07/11/2024	13.15 Call	Bond Future	11914.2500	11.9143	11952.6300	11.9526	0.322	0.0000	0.0000
2024/10/07	2040	07/11/2024	13.15 Put	Bond Future	0.1500	0.0002	0.0700	0.0001	53.333	0.0000	0.0000
2024/10/07	2040	07/11/2024		Bond Future	11.0756	87.4074	11.0696	87.4458	0.054	0.0000	0.0000
2024/10/07	2040	07/11/2024	12.85 Call	Bond Future	10357.4000	10.3574	10395.4800	10.3955	0.368	0.0000	0.0000
2024/10/07	2040	07/11/2024	12.85 Put	Bond Future	0.8000	0.0008	0.4200	0.0004	47.500	0.0000	0.0000
2024/10/07	2040	07/11/2024	12.86 Call	Bond Future	10410.1100	10.4101	10448.2100	10.4482	0.366	0.0000	0.0000
2024/10/07	2040	07/11/2024	12.86 Put	Bond Future	0.7600	0.0008	0.4000	0.0004	47.368	0.0000	0.0000
2024/10/07	2040	07/11/2024	12.84 Call	Bond Future	10304.6300	10.3046	10342.7000	10.3427	0.369	0.0000	0.0000
2024/10/07	2040	07/11/2024	12.84 Put	Bond Future	0.8400	0.0008	0.4500	0.0005	46.429	0.0000	0.0000
2024/10/07	2040	06/02/2025		Bond Future	11.1648	84.6901	11.1585	84.7297	0.056	0.0000	0.0000
2024/10/07	2040	06/02/2025	12.95 Call	Bond Future	10391.4400	10.3914	10421.8500	10.4219	0.293	0.0000	0.0000
2024/10/07	2040	06/02/2025	12.95 Put	Bond Future	126.6800	0.1267	117.5000	0.1175	7.247	0.0000	0.0000
2024/10/07	2040	06/02/2025	11.00 Put	Bond Future	2617.3000	2.6173	2570.5800	2.5706	1.785	0.0000	0.0000
2024/10/07	2040	06/02/2025	11.00 Call	Bond Future	1562.6300	1.5626	1555.5000	1.5555	0.456	0.0000	0.0000
2024/10/07	2040	06/02/2025	11.70 Call	Bond Future	4234.7000	4.2347	4241.6600	4.2417	0.164	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	
2024/10/07	2040	06/02/2025	11.70 Put	Bond Future	940.6900	0.9407	908.0600	0.9081	3.469	0.0000	0.0000
2024/10/07	2040	06/02/2025	12.20 Call	Bond Future	6625.2300	6.6252	6643.8300	6.6438	0.281	0.0000	0.0000
2024/10/07	2040	06/02/2025	12.20 Put	Bond Future	426.9800	0.4270	405.9900	0.4060	4.916	0.0000	0.0000
2024/10/07	2040	08/05/2025	13.43 Put	Bond Future	291.8100	0.2918	280.6200	0.2806	3.835	0.0000	0.0000
2024/10/07	2040	08/05/2025	13.43 Call	Bond Future	12284.4700	12.2845	12314.1400	12.3141	0.242	0.0000	0.0000
2024/10/07	2040	08/05/2025		Bond Future	11.2698	86.3760	11.2633	86.4169	0.058	0.0000	0.0000
2024/10/07	2040	08/05/2025	12.63 Call	Bond Future	8587.9700	8.5880	8608.6600	8.6087	0.241	0.0000	0.0000
2024/10/07	2040	08/05/2025	12.63 Put	Bond Future	711.4600	0.7115	691.2900	0.6913	2.835	0.0000	0.0000
2024/10/07	2040	08/05/2025	12.75 Put	Bond Future	628.1300	0.6281	609.4500	0.6095	2.974	0.0000	0.0000
2024/10/07	2040	08/05/2025	12.75 Call	Bond Future	9144.9200	9.1449	9167.1000	9.1671	0.243	0.0000	0.0000
2024/10/07	2040	08/05/2025	13.50 Put	Bond Future	263.7500	0.2638	253.3300	0.2533	3.951	0.0000	0.0000
2024/10/07	2040	08/05/2025	13.50 Call	Bond Future	12600.0500	12.6001	12630.4900	12.6305	0.242	0.0000	0.0000
2024/10/07	2040	07/08/2025		Bond Future	11.3961	83.4909	11.3892	83.5331	0.061	0.0000	0.0000
2024/10/07	2040	07/08/2025	13.29 Call	Bond Future	11316.8600	11.3169	11341.1100	11.3411	0.214	0.0000	0.0000
2024/10/07	2040	07/08/2025	13.29 Put	Bond Future	848.2500	0.8483	830.2200	0.8302	2.126	0.0000	0.0000
2024/10/07	2040	06/11/2025		Bond Future	11.5266	85.0223	11.5193	85.0658	0.063	0.0000	0.0000
2024/10/07	2040	06/11/2025	11.84 Call	Bond Future	5430.2700	5.4303	5439.5200	5.4395	0.170	0.0000	0.0000
2024/10/07	2040	06/11/2025	11.84 Put	Bond Future	3581.5000	3.5815	3547.2500	3.5473	0.956	0.0000	0.0000
2024/10/07	2044	07/11/2024	12.25 Call	Bond Future	6772.2400	6.7722	6739.8300	6.7398	0.479	0.0000	0.0000
2024/10/07	2044	07/11/2024	12.25 Put	Bond Future	17.0900	0.0171	12.5100	0.0125	26.799	0.0000	0.0000
2024/10/07	2044	07/11/2024	12.00 Call	Bond Future	5340.9800	5.3410	5302.7800	5.3028	0.715	0.0000	0.0000
2024/10/07	2044	07/11/2024	12.00 Put	Bond Future	50.8300	0.0508	40.4600	0.0405	20.401	0.0000	0.0000
2024/10/07	2044	07/11/2024	12.50 Call	Bond Future	8179.4500	8.1795	8149.8200	8.1498	0.362	0.0000	0.0000
2024/10/07	2044	07/11/2024	12.50 Put	Bond Future	5.4200	0.0054	3.6200	0.0036	33.210	0.0000	0.0000
2024/10/07	2044	07/11/2024		Bond Future	11.1592	83.5328	11.1634	83.5050	0.038	0.0000	0.0000
2024/10/07	2044	07/11/2024	12.91 Call	Bond Future	10406.5100	10.4065	10378.3400	10.3783	0.271	0.0000	0.0000
2024/10/07	2044	07/11/2024	12.91 Put	Bond Future	0.7800	0.0008	0.4400	0.0004	43.590	0.0000	0.0000
2024/10/07	2044	07/11/2024	12.92 Call	Bond Future	10459.4700	10.4595	10431.3200	10.4313	0.269	0.0000	0.0000
2024/10/07	2044	07/11/2024	12.92 Put	Bond Future	0.7400	0.0007	0.4200	0.0004	43.243	0.0000	0.0000
2024/10/07	2044	07/11/2024	12.90 Call	Bond Future	10353.4800	10.3535	10325.3000	10.3253	0.272	0.0000	0.0000
2024/10/07	2044	07/11/2024	12.90 Put	Bond Future	0.8200	0.0008	0.4700	0.0005	42.683	0.0000	0.0000
2024/10/07	2044	06/02/2025		Bond Future	11.2442	80.8614	11.2485	80.8333	0.038	0.0000	0.0000
2024/10/07	2044	06/02/2025	13.02 Call	Bond Future	10544.5100	10.5445	10509.6000	10.5096	0.331	0.0000	0.0000
2024/10/07	2044	06/02/2025	13.02 Put	Bond Future	142.2700	0.1423	135.3900	0.1354	4.836	0.0000	0.0000
2024/10/07	2044	06/02/2025	13.75 Call	Bond Future	14081.5000	14.0815	14051.0700	14.0511	0.216	0.0000	0.0000
2024/10/07	2044	06/02/2025	13.75 Put	Bond Future	32.4700	0.0325	30.0700	0.0301	7.391	0.0000	0.0000
2024/10/07	2044	06/02/2025	12.50 Put	Bond Future	322.0900	0.3221	311.1600	0.3112	3.393	0.0000	0.0000
2024/10/07	2044	06/02/2025	12.50 Call	Bond Future	7917.4500	7.9175	7878.4900	7.8785	0.492	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/10/07	2044	06/02/2025	12.00 Put	Bond Future		705.2600	0.7053	690.3700	0.6904	2.111	0.0000	0.0000
2024/10/07	2044	06/02/2025	12.00 Call	Bond Future		5422.2200	5.4222	5379.3000	5.3793	0.792	0.0000	0.0000
2024/10/07	2044	08/05/2025	Call	Bond Future		23.1500	0.0232	21.6100	0.0216	6.652	0.0000	0.0000
2024/10/07	2044	08/05/2025	Put	Bond Future		17552.1400	17.5521	17578.7900	17.5788	0.152	0.0000	0.0000
2024/10/07	2044	08/05/2025	12.40 Call	Bond Future		7408.1400	7.4081	7368.8100	7.3688	0.531	0.0000	0.0000
2024/10/07	2044	08/05/2025	12.40 Put	Bond Future		1031.1500	1.0312	1020.0100	1.0200	1.080	0.0000	0.0000
2024/10/07	2044	08/05/2025	11.65 Call	Bond Future		4156.0400	4.1560	4117.8000	4.1178	0.920	0.0000	0.0000
2024/10/07	2044	08/05/2025	11.65 Put	Bond Future		2216.6300	2.2166	2206.5800	2.2066	0.453	0.0000	0.0000
2024/10/07	2044	08/05/2025	10.92 Put	Bond Future		4533.1600	4.5332	4532.2200	4.5322	0.021	0.0000	0.0000
2024/10/07	2044	08/05/2025	10.92 Call	Bond Future		1723.2300	1.7232	1694.1000	1.6941	1.690	0.0000	0.0000
2024/10/07	2044	08/05/2025		Bond Future		11.3435	82.4710	11.3479	82.4428	0.039	0.0000	0.0000
2024/10/07	2044	08/05/2025	12.72 Call	Bond Future		8889.8800	8.8899	8851.4200	8.8514	0.433	0.0000	0.0000
2024/10/07	2044	08/05/2025	12.72 Put	Bond Future		743.6900	0.7437	733.4200	0.7334	1.381	0.0000	0.0000
2024/10/07	2044	07/08/2025		Bond Future		11.4621	79.6376	11.4665	79.6094	0.039	0.0000	0.0000
2024/10/07	2044	07/08/2025	13.34 Call	Bond Future		11463.7000	11.4637	11427.1800	11.4272	0.319	0.0000	0.0000
2024/10/07	2044	07/08/2025	13.34 Put	Bond Future		864.1200	0.8641	855.7300	0.8557	0.971	0.0000	0.0000
2024/10/07	2044	06/11/2025		Bond Future		11.5840	81.0981	11.5885	81.0699	0.039	0.0000	0.0000
2024/10/07	2044	06/11/2025	11.88 Call	Bond Future		5574.0600	5.5741	5540.2500	5.5403	0.607	0.0000	0.0000
2024/10/07	2044	06/11/2025	11.88 Put	Bond Future		3764.7300	3.7647	3759.1200	3.7591	0.149	0.0000	0.0000
2024/10/07	2046	07/11/2024		Bond Future		121.0064	121.0064	119.5537	119.5537	1.201	0.0000	0.0000
2024/10/07	2046	06/02/2025		Bond Future		123.5196	123.5196	122.0374	122.0374	1.200	0.0000	0.0000
2024/10/07	2046	06/02/2025	114.01 Call	Bond Future		9509.6000	9.5096	8027.3500	8.0274	15.587	0.0000	0.0000
2024/10/07	2046	06/02/2025	114.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	2046	08/05/2025		Bond Future		123.7738	123.7738	122.2625	122.2625	1.221	0.0000	0.0000
2024/10/07	2046	08/05/2025	121.97 Call	Bond Future		1803.7700	1.8038	292.4600	0.2925	83.786	0.0000	0.0000
2024/10/07	2046	08/05/2025	121.97 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	2046	07/08/2025		Bond Future		126.1355	126.1355	124.5961	124.5961	1.220	0.0000	0.0000
2024/10/07	2046	07/08/2025	118.69 Call	Bond Future		7445.4700	7.4455	5906.1300	5.9061	20.675	0.0000	0.0000
2024/10/07	2046	07/08/2025	118.69 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	2046	06/11/2025		Bond Future		126.2092	126.2092	124.6427	124.6427	1.241	0.0000	0.0000
2024/10/07	2046	06/11/2025	125.41 Call	Bond Future		799.2100	0.7992	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/07	2046	06/11/2025	125.41 Put	Bond Future		0.0000	0.0000	767.3300	0.7673	100.000	0.0000	0.0000
2024/10/07	2050	07/11/2024		Bond Future		121.9372	121.9372	120.8213	120.8213	0.915	0.0000	0.0000
2024/10/07	2050	06/02/2025		Bond Future		122.1224	122.1224	120.9839	120.9839	0.932	0.0000	0.0000
2024/10/07	2050	06/02/2025	115.60 Call	Bond Future		6522.3900	6.5224	5383.8500	5.3839	17.456	0.0000	0.0000
2024/10/07	2050	06/02/2025	115.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	2050	08/05/2025		Bond Future		124.5852	124.5852	123.4244	123.4244	0.932	0.0000	0.0000
2024/10/07	2050	08/05/2025	121.16 Call	Bond Future		3425.1700	3.4252	2264.4300	2.2644	33.889	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	
2024/10/07	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	2050	07/08/2025		Bond Future	124.5675	124.5675	123.3860	123.3860	0.949	0.0000	0.0000
2024/10/07	2050	07/08/2025	119.89 Call	Bond Future	4677.4800	4.6775	3495.9500	3.4960	25.260	0.0000	0.0000
2024/10/07	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	2050	06/11/2025		Bond Future	126.8904	126.8904	125.6874	125.6874	0.948	0.0000	0.0000
2024/10/07	2050	06/11/2025	124.42 Call	Bond Future	2470.4100	2.4704	1267.4000	1.2674	48.697	0.0000	0.0000
2024/10/07	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	AL37	07/11/2024		Index Future	1044.5150	1044.5150	1044.0510	1044.0510	0.044	0.0000	0.0000
2024/10/07	AL37	06/02/2025		Index Future	1065.9530	1065.9530	1065.4930	1065.4930	0.043	0.0000	0.0000
2024/10/07	AL37	08/05/2025		Index Future	1087.2070	1087.2070	1086.7540	1086.7540	0.042	0.0000	0.0000
2024/10/07	AL37	07/08/2025		Index Future	1107.7300	1107.7300	1107.2890	1107.2890	0.040	0.0000	0.0000
2024/10/07	AL37	06/11/2025		Index Future	1128.1870	1128.1870	1127.7560	1127.7560	0.038	0.0000	0.0000
2024/10/07	AL7T	07/11/2024		Index Future	1252.9850	1252.9850	1252.1780	1252.1780	0.064	0.0000	0.0000
2024/10/07	AL7T	06/02/2025		Index Future	1278.7020	1278.7020	1277.8950	1277.8950	0.063	0.0000	0.0000
2024/10/07	AL7T	08/05/2025		Index Future	1304.1980	1304.1980	1303.3940	1303.3940	0.062	0.0000	0.0000
2024/10/07	AL7T	07/08/2025		Index Future	1328.8160	1328.8160	1328.0230	1328.0230	0.060	0.0000	0.0000
2024/10/07	AL7T	06/11/2025		Index Future	1353.3570	1353.3570	1352.5700	1352.5700	0.058	0.0000	0.0000
2024/10/07	ALBI	07/11/2024		Index Future	1082.8590	1082.8590	1082.6090	1082.6090	0.023	0.0000	0.0000
2024/10/07	ALBI	06/02/2025		Index Future	1105.0840	1105.0840	1104.8430	1104.8430	0.022	0.0000	0.0000
2024/10/07	ALBI	08/05/2025		Index Future	1127.1180	1127.1180	1126.8890	1126.8890	0.020	0.0000	0.0000
2024/10/07	ALBI	07/08/2025		Index Future	1148.3940	1148.3940	1148.1830	1148.1830	0.018	0.0000	0.0000
2024/10/07	ALBI	06/11/2025		Index Future	1169.6020	1169.6020	1169.4060	1169.4060	0.017	0.0000	0.0000
2024/10/07	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	C040	06/10/2015		Price Contribution	100.0000	100.0000	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	
2024/10/07	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/07	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/07	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/07	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/07	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/07	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/07	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/10/07	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/07	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/07	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/07	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/07	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/07	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/10/07	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/07	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/07	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/07	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/07	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/07	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/07	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/07	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/07	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/07	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/07	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/07	ES33	07/11/2024		Bond Future	11.0336	81.5472	11.0477	81.4794	0.128	0.0000	0.0000
2024/10/07	ES33	06/02/2025		Bond Future	11.1474	83.2409	11.1620	83.1721	0.131	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	
2024/10/07	ES33	06/02/2025	13.34 Call	Bond Future	9509.3000	9.5093	9440.4600	9.4405	0.724	0.0000	0.0000
2024/10/07	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	ES33	08/05/2025		Bond Future	11.2734	81.1196	11.2886	81.0498	0.135	0.0000	0.0000
2024/10/07	ES33	08/05/2025	12.73 Call	Bond Future	6347.5900	6.3476	6277.7900	6.2778	1.100	0.0000	0.0000
2024/10/07	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	ES33	07/08/2025		Bond Future	11.4254	82.6651	11.4411	82.5945	0.138	0.0000	0.0000
2024/10/07	ES33	07/08/2025	13.56 Call	Bond Future	8860.4800	8.8605	8789.9300	8.7899	0.796	0.0000	0.0000
2024/10/07	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	ES33	06/11/2025		Bond Future	11.6005	80.4083	11.6169	80.3369	0.141	0.0000	0.0000
2024/10/07	ES33	06/11/2025	12.01 Call	Bond Future	1758.1000	1.7581	1686.7100	1.6867	4.061	0.0000	0.0000
2024/10/07	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	ES42	07/11/2024		Bond Future	11.4181	78.5342	11.4221	78.5091	0.036	0.0000	0.0000
2024/10/07	ES42	06/02/2025		Bond Future	11.5126	80.1651	11.5167	80.1398	0.036	0.0000	0.0000
2024/10/07	ES42	06/02/2025	13.71 Call	Bond Future	11771.6100	11.7716	11746.3000	11.7463	0.215	0.0000	0.0000
2024/10/07	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	ES42	08/05/2025		Bond Future	11.6201	77.5145	11.6243	77.4891	0.036	0.0000	0.0000
2024/10/07	ES42	08/05/2025	13.25 Call	Bond Future	8883.5700	8.8836	8858.2500	8.8583	0.285	0.0000	0.0000
2024/10/07	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	ES42	07/08/2025		Bond Future	11.7435	78.9889	11.7478	78.9636	0.037	0.0000	0.0000
2024/10/07	ES42	07/08/2025	13.79 Call	Bond Future	10716.7300	10.7167	10691.4400	10.6914	0.236	0.0000	0.0000
2024/10/07	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	ES42	06/11/2025		Bond Future	11.8805	76.1934	11.8848	76.1681	0.037	0.0000	0.0000
2024/10/07	ES42	06/11/2025	12.39 Call	Bond Future	2859.5200	2.8595	2834.2500	2.8343	0.884	0.0000	0.0000
2024/10/07	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	GOVI	07/11/2024	948.79 Call	GOVI	1171270.0000	117.1270	1168670.0000	116.8670	0.222	0.0000	0.0000
2024/10/07	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	GOVI	07/11/2024	948.80 Call	GOVI	1171170.0000	117.1170	1168570.0000	116.8570	0.222	0.0000	0.0000
2024/10/07	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	GOVI	07/11/2024	948.78 Call	GOVI	1171370.0000	117.1370	1168770.0000	116.8770	0.222	0.0000	0.0000
2024/10/07	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	GOVI	07/11/2024		GOVI	1065.9170	1065.9170	1065.6570	1065.6570	0.024	0.0000	0.0000
2024/10/07	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	GOVI	06/02/2025		GOVI	1087.7940	1087.7940	1087.5430	1087.5430	0.023	0.0000	0.0000
2024/10/07	GOVI	06/02/2025	972.00 Call	GOVI	1157940.0000	115.7940	1155430.0000	115.5430	0.217	0.0000	0.0000
2024/10/07	GOVI	08/05/2025		GOVI	1109.4840	1109.4840	1109.2440	1109.2440	0.022	0.0000	0.0000
2024/10/07	GOVI	08/05/2025	1,022.00 Call	GOVI	874840.0000	87.4840	872440.0000	87.2440	0.274	0.0000	0.0000
2024/10/07	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/10/07	GOVI	07/08/2025		GOVI	1130.4260	1130.4260	1130.2040	1130.2040	0.020	0.0000	0.0000
2024/10/07	GOVI	07/08/2025	1,011. Call 00	GOVI	1194260.0000	119.4260	1192040.0000	119.2040	0.186	0.0000	0.0000
2024/10/07	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	GOVI	06/11/2025		GOVI	1151.3030	1151.3030	1151.0950	1151.0950	0.018	0.0000	0.0000
2024/10/07	GOVI	06/11/2025	1,112. Call 00	GOVI	393030.0000	39.3030	390950.0000	39.0950	0.529	0.0000	0.0000
2024/10/07	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/10/07	IGOV	07/11/2024		Index Future	370.8690	370.8690	369.0250	369.0250	0.497	0.0000	0.0000
2024/10/07	IGOV	06/02/2025		Index Future	378.5720	378.5720	376.6950	376.6950	0.496	0.0000	0.0000
2024/10/07	IGOV	08/05/2025		Index Future	386.2090	386.2090	384.3000	384.3000	0.494	0.0000	0.0000
2024/10/07	IGOV	07/08/2025		Index Future	393.5870	393.5870	391.6490	391.6490	0.492	0.0000	0.0000
2024/10/07	IGOV	06/11/2025		Index Future	400.9420	400.9420	398.9740	398.9740	0.491	0.0000	0.0000
2024/10/07	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/10/07	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/10/07	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/10/07	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/10/07	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/10/07	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/10/07	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/10/07	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/10/07	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/10/07	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/10/07	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/10/07	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/10/07	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/10/07	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/10/07	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/10/07	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/10/07	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/10/07	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/10/07	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/10/07	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	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	
2024/10/07	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/10/07	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/10/07	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/10/07	R035	07/11/2024	11.10 Call	Bond Future	3681.3300	3.6813	3587.1300	3.5871	2.559	0.0000	0.0000
2024/10/07	R035	07/11/2024	11.10 Put	Bond Future	101.7300	0.1017	90.4800	0.0905	11.059	0.0000	0.0000
2024/10/07	R035	07/11/2024	13.23 Call	Bond Future	14247.2800	14.2473	14164.3300	14.1643	0.582	0.0000	0.0000
2024/10/07	R035	07/11/2024	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	R035	07/11/2024	12.20 Put	Bond Future	0.5500	0.0006	0.3300	0.0003	40.000	0.0000	0.0000
2024/10/07	R035	07/11/2024	12.20 Call	Bond Future	9331.6400	9.3316	9248.4700	9.2485	0.891	0.0000	0.0000
2024/10/07	R035	07/11/2024		Bond Future	10.4647	91.8849	10.4791	91.8019	0.137	0.0000	0.0000
2024/10/07	R035	07/11/2024	12.18 Call	Bond Future	9231.9100	9.2319	9148.7200	9.1487	0.901	0.0000	0.0000
2024/10/07	R035	07/11/2024	12.18 Put	Bond Future	0.6100	0.0006	0.3700	0.0004	39.344	0.0000	0.0000
2024/10/07	R035	07/11/2024	12.19 Call	Bond Future	9281.7900	9.2818	9198.6200	9.1986	0.896	0.0000	0.0000
2024/10/07	R035	07/11/2024	12.19 Put	Bond Future	0.5700	0.0006	0.3500	0.0004	38.596	0.0000	0.0000
2024/10/07	R035	07/11/2024	12.17 Call	Bond Future	9181.9800	9.1820	9098.7800	9.0988	0.906	0.0000	0.0000
2024/10/07	R035	07/11/2024	12.17 Put	Bond Future	0.6400	0.0006	0.3900	0.0004	39.063	0.0000	0.0000
2024/10/07	R035	06/02/2025		Bond Future	10.5526	93.7708	10.5675	93.6865	0.141	0.0000	0.0000
2024/10/07	R035	06/02/2025	12.41 Call	Bond Future	9848.9400	9.8489	9761.8200	9.7618	0.885	0.0000	0.0000
2024/10/07	R035	06/02/2025	12.41 Put	Bond Future	99.2900	0.0993	96.4400	0.0964	2.870	0.0000	0.0000
2024/10/07	R035	06/02/2025	11.30 Call	Bond Future	4724.7300	4.7247	4639.7300	4.6397	1.799	0.0000	0.0000
2024/10/07	R035	06/02/2025	11.30 Put	Bond Future	616.2100	0.6162	615.4800	0.6155	0.118	0.0000	0.0000
2024/10/07	R035	06/02/2025	10.65 Call	Bond Future	2192.2600	2.1923	2122.8300	2.1228	3.167	0.0000	0.0000
2024/10/07	R035	06/02/2025	10.65 Put	Bond Future	1641.9800	1.6420	1656.8200	1.6568	0.904	0.0000	0.0000
2024/10/07	R035	06/02/2025	10.34 Put	Bond Future	2511.7500	2.5118	2540.8500	2.5409	1.159	0.0000	0.0000
2024/10/07	R035	06/02/2025	10.34 Call	Bond Future	1294.2000	1.2942	1239.0300	1.2390	4.263	0.0000	0.0000
2024/10/07	R035	06/02/2025	10.26 Put	Bond Future	2785.3000	2.7853	2818.6800	2.8187	1.198	0.0000	0.0000
2024/10/07	R035	06/02/2025	10.26 Call	Bond Future	1103.8600	1.1039	1052.9700	1.0530	4.610	0.0000	0.0000
2024/10/07	R035	08/05/2025	11.70 Call	Bond Future	6467.2200	6.4672	6384.7500	6.3848	1.275	0.0000	0.0000
2024/10/07	R035	08/05/2025	11.70 Put	Bond Future	871.6900	0.8717	874.7000	0.8747	0.345	0.0000	0.0000
2024/10/07	R035	08/05/2025	10.95 Call	Bond Future	3564.6400	3.5646	3494.5300	3.4945	1.967	0.0000	0.0000
2024/10/07	R035	08/05/2025	10.95 Put	Bond Future	1909.4000	1.9094	1924.7700	1.9248	0.805	0.0000	0.0000
2024/10/07	R035	08/05/2025	10.44 Put	Bond Future	3164.7000	3.1647	3195.4100	3.1954	0.970	0.0000	0.0000
2024/10/07	R035	08/05/2025	10.44 Call	Bond Future	1996.0700	1.9961	1941.3000	1.9413	2.744	0.0000	0.0000
2024/10/07	R035	08/05/2025	13.35 Call	Bond Future	13548.7100	13.5487	13462.0000	13.4620	0.640	0.0000	0.0000
2024/10/07	R035	08/05/2025	13.35 Put	Bond Future	97.8500	0.0979	96.6200	0.0966	1.257	0.0000	0.0000
2024/10/07	R035	08/05/2025	12.70 Call	Bond Future	10758.1600	10.7582	10671.2400	10.6712	0.808	0.0000	0.0000
2024/10/07	R035	08/05/2025	12.70 Put	Bond Future	275.5000	0.2755	274.0600	0.2741	0.523	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	
2024/10/07	R035	08/05/2025	11.46 Put	Bond Future	1125.4700	1.1255	1131.2600	1.1313	0.514	0.0000	0.0000
2024/10/07	R035	08/05/2025	11.46 Call	Bond Future	5486.7500	5.4868	5407.0600	5.4071	1.452	0.0000	0.0000
2024/10/07	R035	08/05/2025		Bond Future	10.6484	91.1286	10.6638	91.0432	0.145	0.0000	0.0000
2024/10/07	R035	08/05/2025	11.78 Call	Bond Future	6801.7000	6.8017	6718.4900	6.7185	1.223	0.0000	0.0000
2024/10/07	R035	08/05/2025	11.78 Put	Bond Future	800.1800	0.8002	802.4500	0.8025	0.284	0.0000	0.0000
2024/10/07	R035	07/08/2025		Bond Future	10.7680	92.8445	10.7839	92.7580	0.148	0.0000	0.0000
2024/10/07	R035	07/08/2025	12.65 Call	Bond Future	10170.4800	10.1705	10085.6000	10.0856	0.835	0.0000	0.0000
2024/10/07	R035	07/08/2025	12.65 Put	Bond Future	697.7600	0.6978	699.3200	0.6993	0.224	0.0000	0.0000
2024/10/07	R035	06/11/2025		Bond Future	10.9066	90.0470	10.9231	89.9595	0.152	0.0000	0.0000
2024/10/07	R035	06/11/2025	11.20 Call	Bond Future	4630.4400	4.6304	4565.1800	4.5652	1.409	0.0000	0.0000
2024/10/07	R035	06/11/2025	11.20 Put	Bond Future	3094.3800	3.0944	3116.6700	3.1167	0.720	0.0000	0.0000
2024/10/07	R053	07/11/2024		Bond Future	11.0881	105.9610	11.0923	105.9232	0.038	0.0000	0.0000
2024/10/07	R053	07/11/2024	12.80 Call	Bond Future	13530.1800	13.5302	13491.6700	13.4917	0.285	0.0000	0.0000
2024/10/07	R053	07/11/2024	12.80 Put	Bond Future	1.8200	0.0018	1.0800	0.0011	40.659	0.0000	0.0000
2024/10/07	R053	07/11/2024	12.81 Call	Bond Future	13599.6600	13.5997	13561.1800	13.5612	0.283	0.0000	0.0000
2024/10/07	R053	07/11/2024	12.81 Put	Bond Future	1.7400	0.0017	1.0300	0.0010	40.805	0.0000	0.0000
2024/10/07	R053	07/11/2024	12.79 Call	Bond Future	13460.6100	13.4606	13422.0700	13.4221	0.286	0.0000	0.0000
2024/10/07	R053	07/11/2024	12.79 Put	Bond Future	1.9000	0.0019	1.1300	0.0011	40.526	0.0000	0.0000
2024/10/07	R053	06/02/2025		Bond Future	11.1694	108.1358	11.1738	108.0976	0.039	0.0000	0.0000
2024/10/07	R053	06/02/2025	12.94 Call	Bond Future	13951.8100	13.9518	13904.3200	13.9043	0.340	0.0000	0.0000
2024/10/07	R053	06/02/2025	12.94 Put	Bond Future	196.3500	0.1964	187.0000	0.1870	4.762	0.0000	0.0000
2024/10/07	R053	08/05/2025		Bond Future	11.2604	104.4228	11.2648	104.3845	0.039	0.0000	0.0000
2024/10/07	R053	08/05/2025	12.64 Call	Bond Future	11837.5200	11.8375	11785.6800	11.7857	0.438	0.0000	0.0000
2024/10/07	R053	08/05/2025	12.64 Put	Bond Future	981.9400	0.9819	968.4400	0.9684	1.375	0.0000	0.0000
2024/10/07	R053	07/08/2025		Bond Future	11.3670	106.3870	11.3715	106.3487	0.039	0.0000	0.0000
2024/10/07	R053	07/08/2025	13.17 Call	Bond Future	14769.0100	14.7690	14719.5500	14.7196	0.335	0.0000	0.0000
2024/10/07	R053	07/08/2025	13.17 Put	Bond Future	1216.1300	1.2161	1204.9500	1.2050	0.919	0.0000	0.0000
2024/10/07	R053	06/11/2025		Bond Future	11.4844	102.4793	11.4890	102.4408	0.040	0.0000	0.0000
2024/10/07	R053	06/11/2025	11.76 Call	Bond Future	6933.2500	6.9333	6889.2100	6.8892	0.635	0.0000	0.0000
2024/10/07	R053	06/11/2025	11.76 Put	Bond Future	4668.2600	4.6683	4662.7100	4.6627	0.119	0.0000	0.0000
2024/10/07	R186	07/11/2024		Bond Future	8.1986	108.4843	8.1885	108.5042	0.124	0.0000	0.0000
2024/10/07	R186	07/11/2024	9.14 Call	Bond Future	1824.4300	1.8244	1842.6900	1.8427	1.001	0.0000	0.0000
2024/10/07	R186	07/11/2024	9.14 Put	Bond Future	5.0300	0.0050	3.3700	0.0034	33.002	0.0000	0.0000
2024/10/07	R186	07/11/2024	9.15 Call	Bond Future	1843.3000	1.8433	1861.6200	1.8616	0.994	0.0000	0.0000
2024/10/07	R186	07/11/2024	9.15 Put	Bond Future	4.8000	0.0048	3.2000	0.0032	33.333	0.0000	0.0000
2024/10/07	R186	07/11/2024	9.13 Call	Bond Future	1805.5800	1.8056	1823.7700	1.8238	1.007	0.0000	0.0000
2024/10/07	R186	07/11/2024	9.13 Put	Bond Future	5.2900	0.0053	3.5600	0.0036	32.703	0.0000	0.0000
2024/10/07	R186	06/02/2025		Bond Future	8.1819	105.3988	8.1699	105.4196	0.146	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	
2024/10/07	R186	06/02/2025	9.03 Call	Bond Future	1602.8300	1.6028	1615.4300	1.6154	0.786	0.0000	0.0000
2024/10/07	R186	06/02/2025	9.03 Put	Bond Future	143.0800	0.1431	134.8800	0.1349	5.731	0.0000	0.0000
2024/10/07	R186	08/05/2025		Bond Future	8.2048	107.4984	8.1904	107.5202	0.175	0.0000	0.0000
2024/10/07	R186	08/05/2025	8.47 Call	Bond Future	893.0400	0.8930	901.5400	0.9015	0.952	0.0000	0.0000
2024/10/07	R186	08/05/2025	8.47 Put	Bond Future	492.7300	0.4927	479.4500	0.4795	2.695	0.0000	0.0000
2024/10/07	R186	07/08/2025		Bond Future	8.3215	104.2138	8.3037	104.2367	0.214	0.0000	0.0000
2024/10/07	R186	07/08/2025	9.68 Call	Bond Future	1900.9200	1.9009	1917.6200	1.9176	0.879	0.0000	0.0000
2024/10/07	R186	07/08/2025	9.68 Put	Bond Future	174.2600	0.1743	168.0300	0.1680	3.575	0.0000	0.0000
2024/10/07	R186	07/08/2025	10.25 Call	Bond Future	2518.6300	2.5186	2538.0300	2.5380	0.770	0.0000	0.0000
2024/10/07	R186	07/08/2025	10.25 Put	Bond Future	79.6200	0.0796	76.0900	0.0761	4.434	0.0000	0.0000
2024/10/07	R186	07/08/2025	9.22 Put	Bond Future	300.7600	0.3008	291.7900	0.2918	2.982	0.0000	0.0000
2024/10/07	R186	07/08/2025	9.22 Call	Bond Future	1447.3500	1.4474	1461.3100	1.4613	0.965	0.0000	0.0000
2024/10/07	R186	06/11/2025		Bond Future	8.5290	106.1286	8.5062	106.1526	0.266	0.0000	0.0000
2024/10/07	R186	06/11/2025	8.13 Call	Bond Future	400.2500	0.4003	407.5300	0.4075	1.819	0.0000	0.0000
2024/10/07	R186	06/11/2025	8.13 Put	Bond Future	822.5500	0.8226	805.8600	0.8059	2.029	0.0000	0.0000
2024/10/07	R202	07/11/2024		Bond Future	270.9737	270.9737	269.3509	269.3509	0.599	0.0000	0.0000
2024/10/07	R202	06/02/2025		Bond Future	271.4098	271.4098	269.7545	269.7545	0.610	0.0000	0.0000
2024/10/07	R202	06/02/2025	266.79 Call	Bond Future	4619.8200	4.6198	2964.4500	2.9645	35.832	0.0000	0.0000
2024/10/07	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	R202	08/05/2025		Bond Future	276.8837	276.8837	275.1965	275.1965	0.609	0.0000	0.0000
2024/10/07	R202	08/05/2025	272.31 Call	Bond Future	4573.7300	4.5737	2886.4500	2.8865	36.891	0.0000	0.0000
2024/10/07	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	R202	07/08/2025		Bond Future	276.8730	276.8730	275.1562	275.1562	0.620	0.0000	0.0000
2024/10/07	R202	07/08/2025	271.60 Call	Bond Future	5272.9900	5.2730	3556.2300	3.5562	32.558	0.0000	0.0000
2024/10/07	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	R202	06/11/2025		Bond Future	282.0377	282.0377	280.2905	280.2905	0.619	0.0000	0.0000
2024/10/07	R202	06/11/2025	275.64 Call	Bond Future	6397.6700	6.3977	4650.5300	4.6505	27.309	0.0000	0.0000
2024/10/07	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	R209	07/11/2024	10.55 Put	Bond Future	1020.6300	1.0206	1022.7400	1.0227	0.207	0.0000	0.0000
2024/10/07	R209	07/11/2024	10.55 Call	Bond Future	748.8100	0.7488	675.9800	0.6760	9.726	0.0000	0.0000
2024/10/07	R209	07/11/2024	11.00 Call	Bond Future	2279.3100	2.2793	2189.8700	2.1899	3.924	0.0000	0.0000
2024/10/07	R209	07/11/2024	11.00 Put	Bond Future	243.4000	0.2434	228.9000	0.2289	5.957	0.0000	0.0000
2024/10/07	R209	07/11/2024		Bond Future	10.6020	72.3414	10.6164	72.2665	0.136	0.0000	0.0000
2024/10/07	R209	07/11/2024	12.22 Call	Bond Future	7810.4900	7.8105	7735.1700	7.7352	0.964	0.0000	0.0000
2024/10/07	R209	07/11/2024	12.22 Put	Bond Future	1.0600	0.0011	0.6800	0.0007	35.849	0.0000	0.0000
2024/10/07	R209	07/11/2024	12.23 Call	Bond Future	7855.0200	7.8550	7779.7100	7.7797	0.959	0.0000	0.0000
2024/10/07	R209	07/11/2024	12.23 Put	Bond Future	1.0100	0.0010	0.6400	0.0006	36.634	0.0000	0.0000
2024/10/07	R209	07/11/2024	12.21 Call	Bond Future	7765.9200	7.7659	7690.5800	7.6906	0.970	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	
2024/10/07	R209	07/11/2024	12.21 Put	Bond Future	1.1200	0.0011	0.7200	0.0007	35.714	0.0000	0.0000
2024/10/07	R209	06/02/2025		Bond Future	10.6811	73.8262	10.6960	73.7500	0.139	0.0000	0.0000
2024/10/07	R209	06/02/2025	12.44 Call	Bond Future	8415.9400	8.4159	8337.1500	8.3372	0.936	0.0000	0.0000
2024/10/07	R209	06/02/2025	12.44 Put	Bond Future	97.6600	0.0977	95.0900	0.0951	2.632	0.0000	0.0000
2024/10/07	R209	08/05/2025		Bond Future	10.7719	72.1428	10.7872	72.0655	0.142	0.0000	0.0000
2024/10/07	R209	08/05/2025	11.89 Call	Bond Future	6072.2600	6.0723	5997.0400	5.9970	1.239	0.0000	0.0000
2024/10/07	R209	08/05/2025	11.89 Put	Bond Future	709.2300	0.7092	711.3500	0.7114	0.299	0.0000	0.0000
2024/10/07	R209	07/08/2025		Bond Future	10.8819	73.5009	10.8977	73.4226	0.145	0.0000	0.0000
2024/10/07	R209	07/08/2025	12.68 Call	Bond Future	8921.1300	8.9211	8844.4300	8.8444	0.860	0.0000	0.0000
2024/10/07	R209	07/08/2025	12.68 Put	Bond Future	698.5300	0.6985	700.1400	0.7001	0.230	0.0000	0.0000
2024/10/07	R209	06/11/2025		Bond Future	11.0054	71.7011	11.0217	71.6217	0.148	0.0000	0.0000
2024/10/07	R209	06/11/2025	11.27 Call	Bond Future	4195.9300	4.1959	4136.7600	4.1368	1.410	0.0000	0.0000
2024/10/07	R209	06/11/2025	11.27 Put	Bond Future	2924.1100	2.9241	2944.3000	2.9443	0.690	0.0000	0.0000
2024/10/07	R210	07/11/2024		Bond Future	242.0168	242.0168	241.7869	241.7869	0.095	0.0000	0.0000
2024/10/07	R210	06/02/2025		Bond Future	247.0435	247.0435	246.8099	246.8099	0.095	0.0000	0.0000
2024/10/07	R210	06/02/2025	239.61 Call	Bond Future	7433.5000	7.4335	7199.8600	7.1999	3.143	0.0000	0.0000
2024/10/07	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	R210	08/05/2025		Bond Future	248.6351	248.6351	248.3985	248.3985	0.095	0.0000	0.0000
2024/10/07	R210	08/05/2025	248.03 Call	Bond Future	605.1100	0.6051	368.5300	0.3685	39.097	0.0000	0.0000
2024/10/07	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	R210	07/08/2025		Bond Future	253.3808	253.3808	253.1413	253.1413	0.095	0.0000	0.0000
2024/10/07	R210	07/08/2025	248.44 Call	Bond Future	4940.7900	4.9408	4701.3400	4.7013	4.846	0.0000	0.0000
2024/10/07	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	R210	06/11/2025		Bond Future	254.6543	254.6543	254.4129	254.4129	0.095	0.0000	0.0000
2024/10/07	R210	06/11/2025	252.14 Call	Bond Future	2514.2800	2.5143	2272.8500	2.2729	9.602	0.0000	0.0000
2024/10/07	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	R213	07/11/2024		Bond Future	9.5878	89.3652	9.6024	89.3026	0.152	0.0000	0.0000
2024/10/07	R213	07/11/2024	11.22 Call	Bond Future	6681.4300	6.6814	6617.4900	6.6175	0.957	0.0000	0.0000
2024/10/07	R213	07/11/2024	11.22 Put	Bond Future	4.4400	0.0044	3.1200	0.0031	29.730	0.0000	0.0000
2024/10/07	R213	07/11/2024	11.23 Call	Bond Future	6720.2200	6.7202	6656.3100	6.6563	0.951	0.0000	0.0000
2024/10/07	R213	07/11/2024	11.23 Put	Bond Future	4.3000	0.0043	3.0100	0.0030	30.000	0.0000	0.0000
2024/10/07	R213	07/11/2024	11.21 Call	Bond Future	6642.6200	6.6426	6578.6400	6.5786	0.963	0.0000	0.0000
2024/10/07	R213	07/11/2024	11.21 Put	Bond Future	4.5900	0.0046	3.2300	0.0032	29.630	0.0000	0.0000
2024/10/07	R213	06/02/2025		Bond Future	9.6585	91.1994	9.6738	91.1359	0.158	0.0000	0.0000
2024/10/07	R213	06/02/2025	11.35 Call	Bond Future	6781.5000	6.7815	6716.0900	6.7161	0.965	0.0000	0.0000
2024/10/07	R213	06/02/2025	11.35 Put	Bond Future	78.7000	0.0787	76.7900	0.0768	2.427	0.0000	0.0000
2024/10/07	R213	08/05/2025		Bond Future	9.7408	89.4592	9.7568	89.3949	0.164	0.0000	0.0000
2024/10/07	R213	08/05/2025	10.52 Call	Bond Future	3810.3300	3.8103	3751.4500	3.7515	1.545	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	
2024/10/07	R213	08/05/2025	10.52 Put	Bond Future	740.8800	0.7409	746.3400	0.7463	0.737	0.0000	0.0000
2024/10/07	R213	07/08/2025		Bond Future	9.8548	91.1444	9.8715	91.0795	0.170	0.0000	0.0000
2024/10/07	R213	07/08/2025	11.66 Call	Bond Future	7158.7000	7.1587	7095.6500	7.0957	0.881	0.0000	0.0000
2024/10/07	R213	07/08/2025	11.66 Put	Bond Future	481.3400	0.4813	483.2000	0.4832	0.386	0.0000	0.0000
2024/10/07	R213	06/11/2025		Bond Future	9.9966	89.2689	10.0141	89.2032	0.176	0.0000	0.0000
2024/10/07	R213	06/11/2025	10.05 Call	Bond Future	2601.8300	2.6018	2557.9700	2.5580	1.686	0.0000	0.0000
2024/10/07	R213	06/11/2025	10.05 Put	Bond Future	2402.6000	2.4026	2424.3600	2.4244	0.906	0.0000	0.0000
2024/10/07	R214	07/11/2024		Bond Future	10.8924	68.1237	10.8966	68.0999	0.039	0.0000	0.0000
2024/10/07	R214	07/11/2024	12.61 Call	Bond Future	8687.8800	8.6879	8663.7400	8.6637	0.278	0.0000	0.0000
2024/10/07	R214	07/11/2024	12.61 Put	Bond Future	0.8100	0.0008	0.4700	0.0005	41.975	0.0000	0.0000
2024/10/07	R214	07/11/2024	12.62 Call	Bond Future	8733.2700	8.7333	8709.1400	8.7091	0.276	0.0000	0.0000
2024/10/07	R214	07/11/2024	12.62 Put	Bond Future	0.7700	0.0008	0.4400	0.0004	42.857	0.0000	0.0000
2024/10/07	R214	07/11/2024	12.60 Call	Bond Future	8642.4500	8.6425	8618.2900	8.6183	0.280	0.0000	0.0000
2024/10/07	R214	07/11/2024	12.60 Put	Bond Future	0.8500	0.0009	0.4900	0.0005	42.353	0.0000	0.0000
2024/10/07	R214	06/02/2025		Bond Future	10.9718	69.5219	10.9761	69.4979	0.040	0.0000	0.0000
2024/10/07	R214	06/02/2025	12.71 Call	Bond Future	8795.2400	8.7952	8765.6500	8.7657	0.336	0.0000	0.0000
2024/10/07	R214	06/02/2025	12.71 Put	Bond Future	113.9200	0.1139	108.3900	0.1084	4.854	0.0000	0.0000
2024/10/07	R214	06/02/2025	13.63 Call	Bond Future	12608.5200	12.6085	12583.1400	12.5831	0.201	0.0000	0.0000
2024/10/07	R214	06/02/2025	13.63 Put	Bond Future	15.8800	0.0159	14.5600	0.0146	8.312	0.0000	0.0000
2024/10/07	R214	06/02/2025	12.25 Put	Bond Future	242.0600	0.2421	233.5400	0.2335	3.520	0.0000	0.0000
2024/10/07	R214	06/02/2025	12.25 Call	Bond Future	6801.0000	6.8010	6768.4200	6.7684	0.479	0.0000	0.0000
2024/10/07	R214	06/02/2025	11.75 Put	Bond Future	545.8800	0.5459	533.9500	0.5340	2.185	0.0000	0.0000
2024/10/07	R214	06/02/2025	11.75 Call	Bond Future	4660.2700	4.6603	4624.2800	4.6243	0.772	0.0000	0.0000
2024/10/07	R214	08/05/2025		Bond Future	11.0562	67.6037	11.0606	67.5795	0.040	0.0000	0.0000
2024/10/07	R214	08/05/2025	12.40 Call	Bond Future	7390.6100	7.3906	7358.2000	7.3582	0.439	0.0000	0.0000
2024/10/07	R214	08/05/2025	12.40 Put	Bond Future	601.2600	0.6013	592.9900	0.5930	1.375	0.0000	0.0000
2024/10/07	R214	07/08/2025		Bond Future	11.1576	68.8766	11.1620	68.8525	0.040	0.0000	0.0000
2024/10/07	R214	07/08/2025	12.97 Call	Bond Future	9545.2600	9.5453	9514.0300	9.5140	0.327	0.0000	0.0000
2024/10/07	R214	07/08/2025	12.97 Put	Bond Future	755.7100	0.7557	748.5900	0.7486	0.942	0.0000	0.0000
2024/10/07	R214	06/11/2025		Bond Future	11.2719	66.8440	11.2764	66.8198	0.040	0.0000	0.0000
2024/10/07	R214	06/11/2025	11.64 Call	Bond Future	4863.1200	4.8631	4834.2700	4.8343	0.593	0.0000	0.0000
2024/10/07	R214	06/11/2025	11.64 Put	Bond Future	2951.4800	2.9515	2946.8300	2.9468	0.158	0.0000	0.0000
2024/10/07	R248	07/11/2024	12.79 Call	Bond Future	10659.0400	10.6590	10629.3400	10.6293	0.279	0.0000	0.0000
2024/10/07	R248	07/11/2024	12.79 Put	Bond Future	1.0700	0.0011	0.6200	0.0006	42.056	0.0000	0.0000
2024/10/07	R248	07/11/2024	12.80 Call	Bond Future	10713.3400	10.7133	10683.6600	10.6837	0.277	0.0000	0.0000
2024/10/07	R248	07/11/2024	12.80 Put	Bond Future	1.0200	0.0010	0.5900	0.0006	42.157	0.0000	0.0000
2024/10/07	R248	07/11/2024	12.78 Call	Bond Future	10604.6600	10.6047	10574.9400	10.5749	0.280	0.0000	0.0000
2024/10/07	R248	07/11/2024	12.78 Put	Bond Future	1.1200	0.0011	0.6500	0.0007	41.964	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	
2024/10/07	R248	07/11/2024		Bond Future	11.0585	82.5609	11.0628	82.5317	0.038	0.0000	0.0000
2024/10/07	R248	06/02/2025		Bond Future	11.1412	84.2554	11.1455	84.2260	0.039	0.0000	0.0000
2024/10/07	R248	06/02/2025	12.71 Call	Bond Future	9858.4900	9.8585	9819.8800	9.8199	0.392	0.0000	0.0000
2024/10/07	R248	06/02/2025	12.71 Put	Bond Future	219.4300	0.2194	210.2900	0.2103	4.165	0.0000	0.0000
2024/10/07	R248	06/02/2025	10.30 Put	Bond Future	6468.4600	6.4685	6481.0200	6.4810	0.194	0.0000	0.0000
2024/10/07	R248	06/02/2025	10.30 Call	Bond Future	331.0800	0.3311	314.1700	0.3142	5.108	0.0000	0.0000
2024/10/07	R248	06/02/2025	11.00 Put	Bond Future	2787.3300	2.7873	2776.8200	2.7768	0.377	0.0000	0.0000
2024/10/07	R248	06/02/2025	11.00 Call	Bond Future	1809.4900	1.8095	1769.5100	1.7695	2.209	0.0000	0.0000
2024/10/07	R248	06/02/2025	11.70 Call	Bond Future	4704.4300	4.7044	4658.1800	4.6582	0.983	0.0000	0.0000
2024/10/07	R248	06/02/2025	11.70 Put	Bond Future	1023.3200	1.0233	1006.5400	1.0065	1.640	0.0000	0.0000
2024/10/07	R248	08/05/2025		Bond Future	11.2284	81.4871	11.2328	81.4574	0.039	0.0000	0.0000
2024/10/07	R248	08/05/2025	12.60 Call	Bond Future	9168.8800	9.1689	9128.9700	9.1290	0.435	0.0000	0.0000
2024/10/07	R248	08/05/2025	12.60 Put	Bond Future	738.3200	0.7383	728.0800	0.7281	1.387	0.0000	0.0000
2024/10/07	R248	07/08/2025		Bond Future	11.3325	83.0210	11.3369	82.9913	0.039	0.0000	0.0000
2024/10/07	R248	07/08/2025	13.21 Call	Bond Future	11875.7000	11.8757	11837.4700	11.8375	0.322	0.0000	0.0000
2024/10/07	R248	07/08/2025	13.21 Put	Bond Future	888.7000	0.8887	880.1300	0.8801	0.964	0.0000	0.0000
2024/10/07	R248	06/11/2025		Bond Future	11.4490	80.1057	11.4536	80.0759	0.040	0.0000	0.0000
2024/10/07	R248	06/11/2025	11.74 Call	Bond Future	5568.7500	5.5688	5534.0700	5.5341	0.623	0.0000	0.0000
2024/10/07	R248	06/11/2025	11.74 Put	Bond Future	3705.2500	3.7053	3700.3600	3.7004	0.132	0.0000	0.0000
2024/10/07	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/07	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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