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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/10/2024 TO 08/10/2024

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
2024/10/08	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/08	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/08	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/08	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/08	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/08	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/08	2025	07/11/2024		Bond Future	184.9947	184.9947	185.0056	0.006	0.0000	0.0000
2024/10/08	2029	07/11/2024		Bond Future	133.8097	133.8097	133.8140	0.003	0.0000	0.0000
2024/10/08	2029	06/02/2025		Bond Future	136.5895	136.5895	136.5944	0.004	0.0000	0.0000
2024/10/08	2029	06/02/2025	132.40 Call	Bond Future	4189.5100	4.1895	4194.4400	0.118	0.0000	0.0000
2024/10/08	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/08	2029	08/05/2025		Bond Future	137.9219	137.9219	137.9276	0.004	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	
2024/10/08	2029	08/05/2025	137.85 Call	Bond Future	71.8600	0.0719	77.6300	0.0776	8.030	0.0000	0.0000
2024/10/08	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/08	2029	07/08/2025		Bond Future	140.5558	140.5558	140.5627	140.5627	0.005	0.0000	0.0000
2024/10/08	2029	07/08/2025	137.41 Call	Bond Future	3145.8300	3.1458	3152.6600	3.1527	0.217	0.0000	0.0000
2024/10/08	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/08	2029	06/11/2025		Bond Future	141.7305	141.7305	141.7378	141.7378	0.005	0.0000	0.0000
2024/10/08	2029	06/11/2025	139.79 Call	Bond Future	1940.4500	1.9405	1947.7900	1.9478	0.378	0.0000	0.0000
2024/10/08	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/08	2030	07/11/2024		Bond Future	9.2100	97.3139	9.2248	97.2554	0.161	0.0000	0.0000
2024/10/08	2030	07/11/2024	10.21 Put	Bond Future	8.0300	0.0080	7.8300	0.0078	2.491	0.0000	0.0000
2024/10/08	2030	07/11/2024	10.21 Call	Bond Future	3856.4500	3.8565	3797.7400	3.7977	1.522	0.0000	0.0000
2024/10/08	2030	07/11/2024	10.71 Put	Bond Future	0.5300	0.0005	0.4800	0.0005	9.434	0.0000	0.0000
2024/10/08	2030	07/11/2024	10.71 Call	Bond Future	5700.8900	5.7009	5642.3300	5.6423	1.027	0.0000	0.0000
2024/10/08	2030	07/11/2024	11.91 Call	Bond Future	9958.3900	9.9584	9899.8800	9.8999	0.588	0.0000	0.0000
2024/10/08	2030	07/11/2024	11.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/08	2030	07/11/2024	10.75 Call	Bond Future	5846.9200	5.8469	5788.3700	5.7884	1.001	0.0000	0.0000
2024/10/08	2030	07/11/2024	10.75 Put	Bond Future	0.4200	0.0004	0.3800	0.0004	9.524	0.0000	0.0000
2024/10/08	2030	07/11/2024	10.76 Call	Bond Future	5883.3800	5.8834	5824.8300	5.8248	0.995	0.0000	0.0000
2024/10/08	2030	07/11/2024	10.76 Put	Bond Future	0.4000	0.0004	0.3600	0.0004	10.000	0.0000	0.0000
2024/10/08	2030	07/11/2024	10.74 Call	Bond Future	5810.4400	5.8104	5751.8900	5.7519	1.008	0.0000	0.0000
2024/10/08	2030	07/11/2024	10.74 Put	Bond Future	0.4500	0.0005	0.4100	0.0004	8.889	0.0000	0.0000
2024/10/08	2030	06/02/2025		Bond Future	9.2618	95.3016	9.2775	95.2423	0.169	0.0000	0.0000
2024/10/08	2030	06/02/2025	10.68 Call	Bond Future	5285.7900	5.2858	5228.3500	5.2284	1.087	0.0000	0.0000
2024/10/08	2030	06/02/2025	10.68 Put	Bond Future	90.2100	0.0902	92.0900	0.0921	2.084	0.0000	0.0000
2024/10/08	2030	06/02/2025	8.68 Put	Bond Future	2607.5500	2.6076	2650.2000	2.6502	1.636	0.0000	0.0000
2024/10/08	2030	06/02/2025	8.68 Call	Bond Future	369.2700	0.3693	352.6000	0.3526	4.514	0.0000	0.0000
2024/10/08	2030	06/02/2025	9.18 Put	Bond Future	1332.1400	1.3321	1359.4200	1.3594	2.048	0.0000	0.0000
2024/10/08	2030	06/02/2025	9.18 Call	Bond Future	1021.2600	1.0213	989.2200	0.9892	3.137	0.0000	0.0000
2024/10/08	2030	06/02/2025	9.69 Call	Bond Future	2185.4500	2.1855	2139.3600	2.1394	2.109	0.0000	0.0000
2024/10/08	2030	06/02/2025	9.69 Put	Bond Future	578.5800	0.5786	591.8100	0.5918	2.287	0.0000	0.0000
2024/10/08	2030	08/05/2025	8.68 Put	Bond Future	3035.5000	3.0355	3076.8900	3.0769	1.364	0.0000	0.0000
2024/10/08	2030	08/05/2025	8.68 Call	Bond Future	589.6900	0.5897	571.1200	0.5711	3.149	0.0000	0.0000
2024/10/08	2030	08/05/2025	9.18 Put	Bond Future	1859.1400	1.8591	1888.9200	1.8889	1.602	0.0000	0.0000
2024/10/08	2030	08/05/2025	9.18 Call	Bond Future	1264.7500	1.2648	1234.5700	1.2346	2.386	0.0000	0.0000
2024/10/08	2030	08/05/2025	9.99 Call	Bond Future	3070.0400	3.0700	3023.7700	3.0238	1.507	0.0000	0.0000
2024/10/08	2030	08/05/2025	9.99 Put	Bond Future	755.9900	0.7560	769.6800	0.7697	1.811	0.0000	0.0000
2024/10/08	2030	08/05/2025	11.86 Call	Bond Future	8680.6000	8.6806	8621.6800	8.6217	0.679	0.0000	0.0000
2024/10/08	2030	08/05/2025	11.86 Put	Bond Future	57.9000	0.0579	58.9400	0.0589	1.796	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	
2024/10/08	2030	08/05/2025	10.31 Put	Bond Future	519.5800	0.5196	529.0900	0.5291	1.830	0.0000	0.0000
2024/10/08	2030	08/05/2025	10.31 Call	Bond Future	3952.5500	3.9526	3902.1000	3.9021	1.276	0.0000	0.0000
2024/10/08	2030	08/05/2025	12.28 Call	Bond Future	9991.1900	9.9912	9931.6900	9.9317	0.596	0.0000	0.0000
2024/10/08	2030	08/05/2025	12.28 Put	Bond Future	25.3400	0.0253	25.8000	0.0258	1.815	0.0000	0.0000
2024/10/08	2030	08/05/2025	10.69 Put	Bond Future	330.7800	0.3308	336.7900	0.3368	1.817	0.0000	0.0000
2024/10/08	2030	08/05/2025	10.69 Call	Bond Future	5070.9300	5.0709	5016.9800	5.0170	1.064	0.0000	0.0000
2024/10/08	2030	08/05/2025		Bond Future	9.3431	97.1999	9.3596	97.1400	0.177	0.0000	0.0000
2024/10/08	2030	08/05/2025	9.93 Call	Bond Future	2912.5500	2.9126	2867.1900	2.8672	1.557	0.0000	0.0000
2024/10/08	2030	08/05/2025	9.93 Put	Bond Future	810.1700	0.8102	824.7700	0.8248	1.802	0.0000	0.0000
2024/10/08	2030	07/08/2025		Bond Future	9.4637	95.0215	9.4812	94.9610	0.185	0.0000	0.0000
2024/10/08	2030	07/08/2025	11.11 Call	Bond Future	5925.3600	5.9254	5871.7500	5.8718	0.905	0.0000	0.0000
2024/10/08	2030	07/08/2025	11.11 Put	Bond Future	434.4300	0.4344	441.3100	0.4413	1.584	0.0000	0.0000
2024/10/08	2030	07/08/2025	12.12 Call	Bond Future	8802.9100	8.8029	8744.6900	8.7447	0.661	0.0000	0.0000
2024/10/08	2030	07/08/2025	12.12 Put	Bond Future	137.1500	0.1372	139.4200	0.1394	1.655	0.0000	0.0000
2024/10/08	2030	07/08/2025	10.48 Put	Bond Future	760.0500	0.7601	772.0800	0.7721	1.583	0.0000	0.0000
2024/10/08	2030	07/08/2025	10.48 Call	Bond Future	4197.2700	4.1973	4148.8100	4.1488	1.155	0.0000	0.0000
2024/10/08	2030	06/11/2025		Bond Future	9.6006	96.7676	9.6191	96.7065	0.193	0.0000	0.0000
2024/10/08	2030	06/11/2025	9.54 Call	Bond Future	1989.5600	1.9896	1956.8100	1.9568	1.646	0.0000	0.0000
2024/10/08	2030	06/11/2025	9.54 Put	Bond Future	2189.0800	2.1891	2217.3800	2.2174	1.293	0.0000	0.0000
2024/10/08	2032	07/11/2024	9.75 Put	Bond Future	1123.7200	1.1237	1125.2400	1.1252	0.135	0.0000	0.0000
2024/10/08	2032	07/11/2024	9.75 Call	Bond Future	491.7400	0.4917	472.1000	0.4721	3.994	0.0000	0.0000
2024/10/08	2032	07/11/2024	9.90 Put	Bond Future	757.5900	0.7576	754.5800	0.7546	0.397	0.0000	0.0000
2024/10/08	2032	07/11/2024	9.90 Call	Bond Future	859.6700	0.8597	835.5000	0.8355	2.812	0.0000	0.0000
2024/10/08	2032	07/11/2024	10.60 Call	Bond Future	3518.9800	3.5190	3493.6200	3.4936	0.721	0.0000	0.0000
2024/10/08	2032	07/11/2024	10.60 Put	Bond Future	88.1300	0.0881	83.9300	0.0839	4.766	0.0000	0.0000
2024/10/08	2032	07/11/2024	9.86 Call	Bond Future	751.1100	0.7511	727.9500	0.7280	3.083	0.0000	0.0000
2024/10/08	2032	07/11/2024	9.86 Put	Bond Future	844.0500	0.8441	842.0500	0.8421	0.237	0.0000	0.0000
2024/10/08	2032	07/11/2024		Bond Future	9.8791	92.5592	9.8834	92.5381	0.044	0.0000	0.0000
2024/10/08	2032	07/11/2024	13.36 Call	Bond Future	15133.8000	15.1338	15112.6400	15.1126	0.140	0.0000	0.0000
2024/10/08	2032	07/11/2024	13.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/08	2032	07/11/2024	11.64 Put	Bond Future	2.4200	0.0024	2.0900	0.0021	13.636	0.0000	0.0000
2024/10/08	2032	07/11/2024	11.64 Call	Bond Future	8097.8900	8.0979	8076.4000	8.0764	0.265	0.0000	0.0000
2024/10/08	2032	07/11/2024	11.11 Put	Bond Future	15.2800	0.0153	13.9100	0.0139	8.966	0.0000	0.0000
2024/10/08	2032	07/11/2024	11.11 Call	Bond Future	5774.2900	5.7743	5751.7600	5.7518	0.390	0.0000	0.0000
2024/10/08	2032	07/11/2024	11.61 Put	Bond Future	2.6800	0.0027	2.3300	0.0023	13.060	0.0000	0.0000
2024/10/08	2032	07/11/2024	11.61 Call	Bond Future	7968.1000	7.9681	7946.5900	7.9466	0.270	0.0000	0.0000
2024/10/08	2032	07/11/2024	12.95 Call	Bond Future	13528.1800	13.5282	13507.0200	13.5070	0.156	0.0000	0.0000
2024/10/08	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	
2024/10/08	2032	07/11/2024	11.48 Call	Bond Future	7403.0500	7.4031	7381.3800	7.3814	0.293	0.0000	0.0000
2024/10/08	2032	07/11/2024	11.48 Put	Bond Future	4.2000	0.0042	3.6900	0.0037	12.143	0.0000	0.0000
2024/10/08	2032	07/11/2024	11.49 Call	Bond Future	7446.6600	7.4467	7425.0000	7.4250	0.291	0.0000	0.0000
2024/10/08	2032	07/11/2024	11.49 Put	Bond Future	4.0600	0.0041	3.5600	0.0036	12.315	0.0000	0.0000
2024/10/08	2032	07/11/2024	11.47 Call	Bond Future	7359.4100	7.3594	7337.7200	7.3377	0.295	0.0000	0.0000
2024/10/08	2032	07/11/2024	11.47 Put	Bond Future	4.3500	0.0044	3.8200	0.0038	12.184	0.0000	0.0000
2024/10/08	2032	06/02/2025		Bond Future	9.9544	94.4594	9.9588	94.4382	0.045	0.0000	0.0000
2024/10/08	2032	06/02/2025	11.72 Call	Bond Future	7982.2900	7.9823	7960.3000	7.9603	0.275	0.0000	0.0000
2024/10/08	2032	06/02/2025	11.72 Put	Bond Future	70.7300	0.0707	69.9500	0.0700	1.103	0.0000	0.0000
2024/10/08	2032	06/02/2025	9.42 Put	Bond Future	3099.6000	3.0996	3110.9500	3.1110	0.366	0.0000	0.0000
2024/10/08	2032	06/02/2025	9.42 Call	Bond Future	518.6300	0.5186	508.7700	0.5088	1.901	0.0000	0.0000
2024/10/08	2032	06/02/2025	9.92 Put	Bond Future	1583.6000	1.5836	1588.2800	1.5883	0.296	0.0000	0.0000
2024/10/08	2032	06/02/2025	9.92 Call	Bond Future	1420.3200	1.4203	1403.7900	1.4038	1.164	0.0000	0.0000
2024/10/08	2032	06/02/2025	10.61 Call	Bond Future	3567.9600	3.5680	3546.4300	3.5464	0.603	0.0000	0.0000
2024/10/08	2032	06/02/2025	10.61 Put	Bond Future	522.9300	0.5229	522.6100	0.5226	0.061	0.0000	0.0000
2024/10/08	2032	08/05/2025	9.42 Put	Bond Future	3784.2000	3.7842	3795.4400	3.7954	0.297	0.0000	0.0000
2024/10/08	2032	08/05/2025	9.42 Call	Bond Future	838.6900	0.8387	828.8300	0.8288	1.176	0.0000	0.0000
2024/10/08	2032	08/05/2025	9.92 Put	Bond Future	2330.5100	2.3305	2337.1000	2.3371	0.283	0.0000	0.0000
2024/10/08	2032	08/05/2025	9.92 Call	Bond Future	1745.9500	1.7460	1731.4400	1.7314	0.831	0.0000	0.0000
2024/10/08	2032	08/05/2025	10.97 Call	Bond Future	4874.4300	4.8744	4854.0000	4.8540	0.419	0.0000	0.0000
2024/10/08	2032	08/05/2025	10.97 Put	Bond Future	739.9100	0.7399	740.5800	0.7406	0.091	0.0000	0.0000
2024/10/08	2032	08/05/2025		Bond Future	10.0463	92.1781	10.0509	92.1570	0.046	0.0000	0.0000
2024/10/08	2032	08/05/2025	10.91 Call	Bond Future	4665.5600	4.6656	4645.3100	4.6453	0.434	0.0000	0.0000
2024/10/08	2032	08/05/2025	10.91 Put	Bond Future	792.2900	0.7923	793.1400	0.7931	0.107	0.0000	0.0000
2024/10/08	2032	07/08/2025		Bond Future	10.1664	93.9138	10.1711	93.8929	0.046	0.0000	0.0000
2024/10/08	2032	07/08/2025	12.01 Call	Bond Future	8343.4000	8.3434	8322.5800	8.3226	0.250	0.0000	0.0000
2024/10/08	2032	07/08/2025	12.01 Put	Bond Future	560.9700	0.5610	561.0400	0.5610	0.012	0.0000	0.0000
2024/10/08	2032	06/11/2025		Bond Future	10.3072	91.4812	10.3120	91.4604	0.047	0.0000	0.0000
2024/10/08	2032	06/11/2025	10.42 Call	Bond Future	3270.3600	3.2704	3255.3000	3.2553	0.460	0.0000	0.0000
2024/10/08	2032	06/11/2025	10.42 Put	Bond Future	2785.0900	2.7851	2790.8000	2.7908	0.205	0.0000	0.0000
2024/10/08	2033	07/11/2024		Bond Future	126.8715	126.8715	126.8771	126.8771	0.004	0.0000	0.0000
2024/10/08	2033	06/02/2025		Bond Future	129.5072	129.5072	129.5135	129.5135	0.005	0.0000	0.0000
2024/10/08	2033	06/02/2025	124.94 Call	Bond Future	4567.1600	4.5672	4573.4900	4.5735	0.139	0.0000	0.0000
2024/10/08	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/08	2033	08/05/2025		Bond Future	130.5973	130.5973	130.6044	130.6044	0.005	0.0000	0.0000
2024/10/08	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/08	2033	08/05/2025	130.62 Put	Bond Future	22.6800	0.0227	15.5700	0.0156	31.349	0.0000	0.0000
2024/10/08	2033	07/08/2025		Bond Future	133.0915	133.0915	133.0997	133.0997	0.006	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	
2024/10/08	2033	07/08/2025	128.65 Call	Bond Future	4441.5100	4.4415	4449.6600	4.4497	0.183	0.0000	0.0000
2024/10/08	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/08	2033	06/11/2025		Bond Future	134.0253	134.0253	134.0337	134.0337	0.006	0.0000	0.0000
2024/10/08	2033	06/11/2025	133.14 Call	Bond Future	885.3000	0.8853	893.7100	0.8937	0.950	0.0000	0.0000
2024/10/08	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/08	2037	07/11/2024		Bond Future	10.8492	86.6774	10.8635	86.5927	0.132	0.0000	0.0000
2024/10/08	2037	07/11/2024	12.58 Call	Bond Future	9434.6200	9.4346	9349.8600	9.3499	0.898	0.0000	0.0000
2024/10/08	2037	07/11/2024	12.58 Put	Bond Future	0.4700	0.0005	0.4200	0.0004	10.638	0.0000	0.0000
2024/10/08	2037	07/11/2024	12.59 Call	Bond Future	9484.6100	9.4846	9399.8500	9.3999	0.894	0.0000	0.0000
2024/10/08	2037	07/11/2024	12.59 Put	Bond Future	0.4500	0.0005	0.4000	0.0004	11.111	0.0000	0.0000
2024/10/08	2037	07/11/2024	12.57 Call	Bond Future	9384.6000	9.3846	9299.8400	9.2998	0.903	0.0000	0.0000
2024/10/08	2037	07/11/2024	12.57 Put	Bond Future	0.5000	0.0005	0.4500	0.0005	10.000	0.0000	0.0000
2024/10/08	2037	06/02/2025		Bond Future	10.9374	84.1961	10.9522	84.1101	0.135	0.0000	0.0000
2024/10/08	2037	06/02/2025	12.76 Call	Bond Future	9836.0700	9.8361	9751.3400	9.7513	0.861	0.0000	0.0000
2024/10/08	2037	06/02/2025	12.76 Put	Bond Future	100.6400	0.1006	101.9700	0.1020	1.322	0.0000	0.0000
2024/10/08	2037	08/05/2025		Bond Future	11.0431	85.8728	11.0584	85.7855	0.138	0.0000	0.0000
2024/10/08	2037	08/05/2025	12.25 Call	Bond Future	7273.0200	7.2730	7196.4500	7.1965	1.053	0.0000	0.0000
2024/10/08	2037	08/05/2025	12.25 Put	Bond Future	751.9800	0.7520	762.7600	0.7628	1.434	0.0000	0.0000
2024/10/08	2037	08/05/2025	12.55 Put	Bond Future	546.0200	0.5460	553.6800	0.5537	1.403	0.0000	0.0000
2024/10/08	2037	08/05/2025	12.55 Call	Bond Future	8575.5500	8.5756	8495.8600	8.4959	0.929	0.0000	0.0000
2024/10/08	2037	08/05/2025	13.30 Put	Bond Future	218.1600	0.2182	221.0700	0.2211	1.334	0.0000	0.0000
2024/10/08	2037	08/05/2025	13.30 Call	Bond Future	11838.3500	11.8384	11753.9100	11.7539	0.713	0.0000	0.0000
2024/10/08	2037	08/05/2025	13.35 Put	Bond Future	202.1800	0.2022	204.8800	0.2049	1.335	0.0000	0.0000
2024/10/08	2037	08/05/2025	13.35 Call	Bond Future	12052.9300	12.0529	11968.2800	11.9683	0.702	0.0000	0.0000
2024/10/08	2037	07/08/2025		Bond Future	11.1718	83.2296	11.1876	83.1412	0.141	0.0000	0.0000
2024/10/08	2037	07/08/2025	13.01 Call	Bond Future	10208.9000	10.2089	10129.3900	10.1294	0.779	0.0000	0.0000
2024/10/08	2037	07/08/2025	13.01 Put	Bond Future	751.8200	0.7518	760.7200	0.7607	1.184	0.0000	0.0000
2024/10/08	2037	07/08/2025	12.17 Call	Bond Future	6821.2500	6.8213	6750.6900	6.7507	1.034	0.0000	0.0000
2024/10/08	2037	07/08/2025	12.17 Put	Bond Future	1485.5800	1.4856	1503.4300	1.5034	1.202	0.0000	0.0000
2024/10/08	2037	07/08/2025	11.42 Call	Bond Future	4093.8700	4.0939	4036.8900	4.0369	1.392	0.0000	0.0000
2024/10/08	2037	07/08/2025	11.42 Put	Bond Future	2720.2800	2.7203	2751.7100	2.7517	1.155	0.0000	0.0000
2024/10/08	2037	07/08/2025	10.55 Put	Bond Future	5324.5200	5.3245	5377.7800	5.3778	1.000	0.0000	0.0000
2024/10/08	2037	07/08/2025	10.55 Call	Bond Future	1737.9500	1.7380	1702.8000	1.7028	2.022	0.0000	0.0000
2024/10/08	2037	07/08/2025	11.82 Call	Bond Future	5493.6900	5.4937	5428.7300	5.4287	1.182	0.0000	0.0000
2024/10/08	2037	07/08/2025	11.82 Put	Bond Future	1972.4400	1.9724	1995.8900	1.9959	1.189	0.0000	0.0000
2024/10/08	2037	07/08/2025	11.07 Call	Bond Future	3013.1500	3.0132	2964.4400	2.9644	1.617	0.0000	0.0000
2024/10/08	2037	07/08/2025	11.07 Put	Bond Future	3586.1300	3.5861	3625.8300	3.6258	1.107	0.0000	0.0000
2024/10/08	2037	07/08/2025	10.34 Put	Bond Future	6190.1800	6.1902	6248.8800	6.2489	0.948	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	
2024/10/08	2037	07/08/2025	10.34 Call	Bond Future	1343.7700	1.3438	1314.0600	1.3141	2.211	0.0000	0.0000
2024/10/08	2037	07/08/2025	10.64 Put	Bond Future	4980.4900	4.9805	5031.4000	5.0314	1.022	0.0000	0.0000
2024/10/08	2037	07/08/2025	10.64 Call	Bond Future	1926.1900	1.9262	1888.6900	1.8887	1.947	0.0000	0.0000
2024/10/08	2037	06/11/2025		Bond Future	11.3060	84.7573	11.3223	84.6678	0.145	0.0000	0.0000
2024/10/08	2037	06/11/2025	11.63 Call	Bond Future	4996.8600	4.9969	4938.9400	4.9389	1.159	0.0000	0.0000
2024/10/08	2037	06/11/2025	11.63 Put	Bond Future	3246.2600	3.2463	3277.8800	3.2779	0.974	0.0000	0.0000
2024/10/08	2038	07/11/2024		Bond Future	139.0757	139.0757	138.7794	138.7794	0.213	0.0000	0.0000
2024/10/08	2038	06/02/2025		Bond Future	139.8583	139.8583	139.5565	139.5565	0.216	0.0000	0.0000
2024/10/08	2038	06/02/2025	135.23 Call	Bond Future	4628.3100	4.6283	4326.4700	4.3265	6.522	0.0000	0.0000
2024/10/08	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/08	2038	08/05/2025		Bond Future	142.6793	142.6793	142.3722	142.3722	0.215	0.0000	0.0000
2024/10/08	2038	08/05/2025	139.68 Call	Bond Future	2999.3300	2.9993	2692.1700	2.6922	10.241	0.0000	0.0000
2024/10/08	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/08	2038	07/08/2025		Bond Future	143.2543	143.2543	142.9414	142.9414	0.218	0.0000	0.0000
2024/10/08	2038	07/08/2025	139.56 Call	Bond Future	3694.2600	3.6943	3381.3700	3.3814	8.470	0.0000	0.0000
2024/10/08	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/08	2038	06/11/2025		Bond Future	145.9268	145.9268	145.6089	145.6089	0.218	0.0000	0.0000
2024/10/08	2038	06/11/2025	143.88 Call	Bond Future	2046.8300	2.0468	1728.9400	1.7289	15.531	0.0000	0.0000
2024/10/08	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/08	2040	07/11/2024	12.10 Put	Bond Future	18.0800	0.0181	19.7600	0.0198	9.292	0.0000	0.0000
2024/10/08	2040	07/11/2024	12.10 Call	Bond Future	6285.6900	6.2857	6065.2600	6.0653	3.507	0.0000	0.0000
2024/10/08	2040	07/11/2024	12.60 Call	Bond Future	9058.7600	9.0588	8836.7400	8.8367	2.451	0.0000	0.0000
2024/10/08	2040	07/11/2024	12.60 Put	Bond Future	1.5300	0.0015	1.6200	0.0016	5.882	0.0000	0.0000
2024/10/08	2040	07/11/2024	13.15 Call	Bond Future	11952.6300	11.9526	11730.5200	11.7305	1.858	0.0000	0.0000
2024/10/08	2040	07/11/2024	13.15 Put	Bond Future	0.0700	0.0001	0.0700	0.0001	0.000	0.0000	0.0000
2024/10/08	2040	07/11/2024		Bond Future	11.0696	87.4458	11.1041	87.2237	0.312	0.0000	0.0000
2024/10/08	2040	07/11/2024	12.85 Call	Bond Future	10395.4800	10.3955	10173.3900	10.1734	2.136	0.0000	0.0000
2024/10/08	2040	07/11/2024	12.85 Put	Bond Future	0.4200	0.0004	0.4400	0.0004	4.762	0.0000	0.0000
2024/10/08	2040	07/11/2024	12.86 Call	Bond Future	10448.2100	10.4482	10226.1100	10.2261	2.126	0.0000	0.0000
2024/10/08	2040	07/11/2024	12.86 Put	Bond Future	0.4000	0.0004	0.4100	0.0004	2.500	0.0000	0.0000
2024/10/08	2040	07/11/2024	12.84 Call	Bond Future	10342.7000	10.3427	10120.6000	10.1206	2.147	0.0000	0.0000
2024/10/08	2040	07/11/2024	12.84 Put	Bond Future	0.4500	0.0005	0.4600	0.0005	2.222	0.0000	0.0000
2024/10/08	2040	06/02/2025		Bond Future	11.1585	84.7297	11.1943	84.5035	0.320	0.0000	0.0000
2024/10/08	2040	06/02/2025	12.95 Call	Bond Future	10421.8500	10.4219	10203.1000	10.2031	2.099	0.0000	0.0000
2024/10/08	2040	06/02/2025	12.95 Put	Bond Future	117.5000	0.1175	124.9800	0.1250	6.366	0.0000	0.0000
2024/10/08	2040	06/02/2025	11.00 Put	Bond Future	2570.5800	2.5706	2692.9500	2.6930	4.760	0.0000	0.0000
2024/10/08	2040	06/02/2025	11.00 Call	Bond Future	1555.5000	1.5555	1451.6400	1.4516	6.677	0.0000	0.0000
2024/10/08	2040	06/02/2025	11.70 Call	Bond Future	4241.6600	4.2417	4068.2200	4.0682	4.089	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	
2024/10/08	2040	06/02/2025	11.70 Put	Bond Future	908.0600	0.9081	960.8500	0.9609	5.813	0.0000	0.0000
2024/10/08	2040	06/02/2025	12.20 Call	Bond Future	6643.8300	6.6438	6442.8100	6.4428	3.026	0.0000	0.0000
2024/10/08	2040	06/02/2025	12.20 Put	Bond Future	405.9900	0.4060	431.2000	0.4312	6.210	0.0000	0.0000
2024/10/08	2040	08/05/2025	13.43 Put	Bond Future	280.6200	0.2806	293.7900	0.2938	4.693	0.0000	0.0000
2024/10/08	2040	08/05/2025	13.43 Call	Bond Future	12314.1400	12.3141	12097.0000	12.0970	1.763	0.0000	0.0000
2024/10/08	2040	08/05/2025		Bond Future	11.2633	86.4169	11.3002	86.1866	0.328	0.0000	0.0000
2024/10/08	2040	08/05/2025	12.63 Call	Bond Future	8608.6600	8.6087	8409.1000	8.4091	2.318	0.0000	0.0000
2024/10/08	2040	08/05/2025	12.63 Put	Bond Future	691.2900	0.6913	722.0400	0.7220	4.448	0.0000	0.0000
2024/10/08	2040	08/05/2025	12.75 Put	Bond Future	609.4500	0.6095	636.7400	0.6367	4.478	0.0000	0.0000
2024/10/08	2040	08/05/2025	12.75 Call	Bond Future	9167.1000	9.1671	8964.0800	8.9641	2.215	0.0000	0.0000
2024/10/08	2040	08/05/2025	13.50 Put	Bond Future	253.3300	0.2533	265.3600	0.2654	4.749	0.0000	0.0000
2024/10/08	2040	08/05/2025	13.50 Call	Bond Future	12630.4900	12.6305	12412.2100	12.4122	1.728	0.0000	0.0000
2024/10/08	2040	07/08/2025		Bond Future	11.3892	83.5331	11.4275	83.2990	0.337	0.0000	0.0000
2024/10/08	2040	07/08/2025	13.29 Call	Bond Future	11341.1100	11.3411	11136.0600	11.1361	1.808	0.0000	0.0000
2024/10/08	2040	07/08/2025	13.29 Put	Bond Future	830.2200	0.8302	859.2600	0.8593	3.498	0.0000	0.0000
2024/10/08	2040	06/11/2025		Bond Future	11.5193	85.0658	11.5590	84.8279	0.345	0.0000	0.0000
2024/10/08	2040	06/11/2025	11.84 Call	Bond Future	5439.5200	5.4395	5293.8000	5.2938	2.679	0.0000	0.0000
2024/10/08	2040	06/11/2025	11.84 Put	Bond Future	3547.2500	3.5473	3639.4200	3.6394	2.598	0.0000	0.0000
2024/10/08	2044	07/11/2024	12.25 Call	Bond Future	6739.8300	6.7398	6479.1400	6.4791	3.868	0.0000	0.0000
2024/10/08	2044	07/11/2024	12.25 Put	Bond Future	12.5100	0.0125	14.1300	0.0141	12.950	0.0000	0.0000
2024/10/08	2044	07/11/2024	12.00 Call	Bond Future	5302.7800	5.3028	5046.0700	5.0461	4.841	0.0000	0.0000
2024/10/08	2044	07/11/2024	12.00 Put	Bond Future	40.4600	0.0405	46.0600	0.0461	13.841	0.0000	0.0000
2024/10/08	2044	07/11/2024	12.50 Call	Bond Future	8149.8200	8.1498	7887.9200	7.8879	3.214	0.0000	0.0000
2024/10/08	2044	07/11/2024	12.50 Put	Bond Future	3.6200	0.0036	4.0300	0.0040	11.326	0.0000	0.0000
2024/10/08	2044	07/11/2024		Bond Future	11.1634	83.5050	11.2030	83.2427	0.355	0.0000	0.0000
2024/10/08	2044	07/11/2024	12.91 Call	Bond Future	10378.3400	10.3783	10116.0700	10.1161	2.527	0.0000	0.0000
2024/10/08	2044	07/11/2024	12.91 Put	Bond Future	0.4400	0.0004	0.4800	0.0005	9.091	0.0000	0.0000
2024/10/08	2044	07/11/2024	12.92 Call	Bond Future	10431.3200	10.4313	10169.0400	10.1690	2.514	0.0000	0.0000
2024/10/08	2044	07/11/2024	12.92 Put	Bond Future	0.4200	0.0004	0.4500	0.0005	7.143	0.0000	0.0000
2024/10/08	2044	07/11/2024	12.90 Call	Bond Future	10325.3000	10.3253	10063.0200	10.0630	2.540	0.0000	0.0000
2024/10/08	2044	07/11/2024	12.90 Put	Bond Future	0.4700	0.0005	0.5000	0.0005	6.383	0.0000	0.0000
2024/10/08	2044	06/02/2025		Bond Future	11.2485	80.8333	11.2895	80.5659	0.364	0.0000	0.0000
2024/10/08	2044	06/02/2025	13.02 Call	Bond Future	10509.6000	10.5096	10252.3400	10.2523	2.448	0.0000	0.0000
2024/10/08	2044	06/02/2025	13.02 Put	Bond Future	135.3900	0.1354	145.5300	0.1455	7.489	0.0000	0.0000
2024/10/08	2044	06/02/2025	13.75 Call	Bond Future	14051.0700	14.0511	13786.1100	13.7861	1.886	0.0000	0.0000
2024/10/08	2044	06/02/2025	13.75 Put	Bond Future	30.0700	0.0301	32.5100	0.0325	8.114	0.0000	0.0000
2024/10/08	2044	06/02/2025	12.50 Put	Bond Future	311.1600	0.3112	333.9900	0.3340	7.337	0.0000	0.0000
2024/10/08	2044	06/02/2025	12.50 Call	Bond Future	7878.4900	7.8785	7633.9200	7.6339	3.104	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	
2024/10/08	2044	06/02/2025	12.00 Put	Bond Future	690.3700	0.6904	738.3000	0.7383	6.943	0.0000	0.0000
2024/10/08	2044	06/02/2025	12.00 Call	Bond Future	5379.3000	5.3793	5159.8300	5.1598	4.080	0.0000	0.0000
2024/10/08	2044	08/05/2025	Call	Bond Future	21.6100	0.0216	18.7100	0.0187	13.420	0.0000	0.0000
2024/10/08	2044	08/05/2025	Put	Bond Future	17578.7900	17.5788	17848.1200	17.8481	1.532	0.0000	0.0000
2024/10/08	2044	08/05/2025	12.40 Call	Bond Future	7368.8100	7.3688	7147.4600	7.1475	3.004	0.0000	0.0000
2024/10/08	2044	08/05/2025	12.40 Put	Bond Future	1020.0100	1.0200	1070.8900	1.0709	4.988	0.0000	0.0000
2024/10/08	2044	08/05/2025	11.65 Call	Bond Future	4117.8000	4.1178	3944.8300	3.9448	4.201	0.0000	0.0000
2024/10/08	2044	08/05/2025	11.65 Put	Bond Future	2206.5800	2.2066	2305.8400	2.3058	4.498	0.0000	0.0000
2024/10/08	2044	08/05/2025	10.92 Put	Bond Future	4532.2200	4.5322	4701.1100	4.7011	3.726	0.0000	0.0000
2024/10/08	2044	08/05/2025	10.92 Call	Bond Future	1694.1000	1.6941	1590.7600	1.5908	6.100	0.0000	0.0000
2024/10/08	2044	08/05/2025		Bond Future	11.3479	82.4428	11.3902	82.1706	0.373	0.0000	0.0000
2024/10/08	2044	08/05/2025	12.72 Call	Bond Future	8851.4200	8.8514	8616.7500	8.6168	2.651	0.0000	0.0000
2024/10/08	2044	08/05/2025	12.72 Put	Bond Future	733.4200	0.7334	770.9800	0.7710	5.121	0.0000	0.0000
2024/10/08	2044	07/08/2025		Bond Future	11.4665	79.6094	11.5103	79.3326	0.382	0.0000	0.0000
2024/10/08	2044	07/08/2025	13.34 Call	Bond Future	11427.1800	11.4272	11185.6700	11.1857	2.113	0.0000	0.0000
2024/10/08	2044	07/08/2025	13.34 Put	Bond Future	855.7300	0.8557	891.0800	0.8911	4.131	0.0000	0.0000
2024/10/08	2044	06/11/2025		Bond Future	11.5885	81.0699	11.6338	80.7885	0.391	0.0000	0.0000
2024/10/08	2044	06/11/2025	11.88 Call	Bond Future	5540.2500	5.5403	5369.9200	5.3699	3.074	0.0000	0.0000
2024/10/08	2044	06/11/2025	11.88 Put	Bond Future	3759.1200	3.7591	3870.2000	3.8702	2.955	0.0000	0.0000
2024/10/08	2046	07/11/2024		Bond Future	119.5537	119.5537	119.1982	119.1982	0.297	0.0000	0.0000
2024/10/08	2046	06/02/2025		Bond Future	122.0374	122.0374	121.6749	121.6749	0.297	0.0000	0.0000
2024/10/08	2046	06/02/2025	114.01 Call	Bond Future	8027.3500	8.0274	7664.8500	7.6649	4.516	0.0000	0.0000
2024/10/08	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/08	2046	08/05/2025		Bond Future	122.2625	122.2625	121.8935	121.8935	0.302	0.0000	0.0000
2024/10/08	2046	08/05/2025	121.97 Call	Bond Future	292.4600	0.2925	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/08	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	76.5100	0.0765	100.000	0.0000	0.0000
2024/10/08	2046	07/08/2025		Bond Future	124.5961	124.5961	124.2211	124.2211	0.301	0.0000	0.0000
2024/10/08	2046	07/08/2025	118.69 Call	Bond Future	5906.1300	5.9061	5531.0500	5.5311	6.351	0.0000	0.0000
2024/10/08	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/08	2046	06/11/2025		Bond Future	124.6427	124.6427	124.2604	124.2604	0.307	0.0000	0.0000
2024/10/08	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/08	2046	06/11/2025	125.41 Put	Bond Future	767.3300	0.7673	1149.6300	1.1496	49.822	0.0000	0.0000
2024/10/08	2050	07/11/2024		Bond Future	120.8213	120.8213	120.8267	120.8267	0.004	0.0000	0.0000
2024/10/08	2050	06/02/2025		Bond Future	120.9839	120.9839	120.9900	120.9900	0.005	0.0000	0.0000
2024/10/08	2050	06/02/2025	115.60 Call	Bond Future	5383.8500	5.3839	5389.9600	5.3900	0.113	0.0000	0.0000
2024/10/08	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/08	2050	08/05/2025		Bond Future	123.4244	123.4244	123.4312	123.4312	0.005	0.0000	0.0000
2024/10/08	2050	08/05/2025	121.16 Call	Bond Future	2264.4300	2.2644	2271.1800	2.2712	0.298	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
2024/10/08	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/08	2050	07/08/2025		Bond Future	123.3860	123.3860	123.3933	0.006	0.0000	0.0000
2024/10/08	2050	07/08/2025	119.89 Call	Bond Future	3495.9500	3.4960	3503.2900	3.5033	0.210	0.0000
2024/10/08	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/08	2050	06/11/2025		Bond Future	125.6874	125.6874	125.6957	125.6957	0.007	0.0000
2024/10/08	2050	06/11/2025	124.42 Call	Bond Future	1267.4000	1.2674	1275.6500	1.2757	0.651	0.0000
2024/10/08	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/08	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/08	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/08	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/08	AL37	07/11/2024		Index Future	1044.0510	1044.0510	1043.4810	1043.4810	0.055	0.0000
2024/10/08	AL37	06/02/2025		Index Future	1065.4930	1065.4930	1064.9150	1064.9150	0.054	0.0000
2024/10/08	AL37	08/05/2025		Index Future	1086.7540	1086.7540	1086.1700	1086.1700	0.054	0.0000
2024/10/08	AL37	07/08/2025		Index Future	1107.2890	1107.2890	1106.7020	1106.7020	0.053	0.0000
2024/10/08	AL37	06/11/2025		Index Future	1127.7560	1127.7560	1127.1640	1127.1640	0.052	0.0000
2024/10/08	AL7T	07/11/2024		Index Future	1252.1780	1252.1780	1251.7440	1251.7440	0.035	0.0000
2024/10/08	AL7T	06/02/2025		Index Future	1277.8950	1277.8950	1277.4560	1277.4560	0.034	0.0000
2024/10/08	AL7T	08/05/2025		Index Future	1303.3940	1303.3940	1302.9540	1302.9540	0.034	0.0000
2024/10/08	AL7T	07/08/2025		Index Future	1328.0230	1328.0230	1327.5830	1327.5830	0.033	0.0000
2024/10/08	AL7T	06/11/2025		Index Future	1352.5700	1352.5700	1352.1290	1352.1290	0.033	0.0000
2024/10/08	ALBI	07/11/2024		Index Future	1082.6090	1082.6090	1081.3040	1081.3040	0.121	0.0000
2024/10/08	ALBI	06/02/2025		Index Future	1104.8430	1104.8430	1103.5150	1103.5150	0.120	0.0000
2024/10/08	ALBI	08/05/2025		Index Future	1126.8890	1126.8890	1125.5410	1125.5410	0.120	0.0000
2024/10/08	ALBI	07/08/2025		Index Future	1148.1830	1148.1830	1146.8170	1146.8170	0.119	0.0000
2024/10/08	ALBI	06/11/2025		Index Future	1169.4060	1169.4060	1168.0200	1168.0200	0.119	0.0000
2024/10/08	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/08	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/08	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/08	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/08	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/08	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/08	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/10/08	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/08	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/08	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/08	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/08	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/08	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/08	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/10/08	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/08	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/08	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/08	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/08	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/08	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/10/08	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/08	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/08	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/08	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/08	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/08	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/08	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/08	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/08	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/08	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/08	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/08	ES33	07/11/2024		Bond Future	11.0477	81.4794	11.0618	81.4118	0.127	0.0000	0.0000
2024/10/08	ES33	06/02/2025		Bond Future	11.1620	83.1721	11.1766	83.1034	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	
2024/10/08	ES33	06/02/2025	13.34 Call	Bond Future	9440.4600	9.4405	9371.7900	9.3718	0.727	0.0000	0.0000
2024/10/08	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/08	ES33	08/05/2025		Bond Future	11.2886	81.0498	11.3037	80.9802	0.134	0.0000	0.0000
2024/10/08	ES33	08/05/2025	12.73 Call	Bond Future	6277.7900	6.2778	6208.1700	6.2082	1.109	0.0000	0.0000
2024/10/08	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/08	ES33	07/08/2025		Bond Future	11.4411	82.5945	11.4569	82.5242	0.138	0.0000	0.0000
2024/10/08	ES33	07/08/2025	13.56 Call	Bond Future	8789.9300	8.7899	8719.5500	8.7196	0.801	0.0000	0.0000
2024/10/08	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/08	ES33	06/11/2025		Bond Future	11.6169	80.3369	11.6333	80.2657	0.141	0.0000	0.0000
2024/10/08	ES33	06/11/2025	12.01 Call	Bond Future	1686.7100	1.6867	1615.4500	1.6155	4.225	0.0000	0.0000
2024/10/08	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/08	ES42	07/11/2024		Bond Future	11.4221	78.5091	11.4414	78.3902	0.169	0.0000	0.0000
2024/10/08	ES42	06/02/2025		Bond Future	11.5167	80.1398	11.5366	80.0188	0.173	0.0000	0.0000
2024/10/08	ES42	06/02/2025	13.71 Call	Bond Future	11746.3000	11.7463	11625.2800	11.6253	1.030	0.0000	0.0000
2024/10/08	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/08	ES42	08/05/2025		Bond Future	11.6243	77.4891	11.6449	77.3661	0.177	0.0000	0.0000
2024/10/08	ES42	08/05/2025	13.25 Call	Bond Future	8858.2500	8.8583	8735.1900	8.7352	1.389	0.0000	0.0000
2024/10/08	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/08	ES42	07/08/2025		Bond Future	11.7478	78.9636	11.7690	78.8388	0.180	0.0000	0.0000
2024/10/08	ES42	07/08/2025	13.79 Call	Bond Future	10691.4400	10.6914	10566.6400	10.5666	1.167	0.0000	0.0000
2024/10/08	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/08	ES42	06/11/2025		Bond Future	11.8848	76.1681	11.9068	76.0415	0.185	0.0000	0.0000
2024/10/08	ES42	06/11/2025	12.39 Call	Bond Future	2834.2500	2.8343	2707.6100	2.7076	4.468	0.0000	0.0000
2024/10/08	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/08	GOVI	07/11/2024	948.79 Call	GOVI	1168670.0000	116.8670	1155930.0000	115.5930	1.090	0.0000	0.0000
2024/10/08	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/08	GOVI	07/11/2024	948.80 Call	GOVI	1168570.0000	116.8570	1155830.0000	115.5830	1.090	0.0000	0.0000
2024/10/08	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/08	GOVI	07/11/2024	948.78 Call	GOVI	1168770.0000	116.8770	1156030.0000	115.6030	1.090	0.0000	0.0000
2024/10/08	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/08	GOVI	07/11/2024		GOVI	1065.6570	1065.6570	1064.3830	1064.3830	0.120	0.0000	0.0000
2024/10/08	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/08	GOVI	06/02/2025		GOVI	1087.5430	1087.5430	1086.2470	1086.2470	0.119	0.0000	0.0000
2024/10/08	GOVI	06/02/2025	972.00 Call	GOVI	1155430.0000	115.5430	1142470.0000	114.2470	1.122	0.0000	0.0000
2024/10/08	GOVI	08/05/2025		GOVI	1109.2440	1109.2440	1107.9280	1107.9280	0.119	0.0000	0.0000
2024/10/08	GOVI	08/05/2025	1,022.00 Call	GOVI	872440.0000	87.2440	859280.0000	85.9280	1.508	0.0000	0.0000
2024/10/08	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/10/08	GOVI	07/08/2025		GOVI	1130.2040	1130.2040	1128.8700	1128.8700	0.118	0.0000	0.0000
2024/10/08	GOVI	07/08/2025	1,011. Call 00	GOVI	1192040.0000	119.2040	1178700.0000	117.8700	1.119	0.0000	0.0000
2024/10/08	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/08	GOVI	06/11/2025		GOVI	1151.0950	1151.0950	1149.7430	1149.7430	0.117	0.0000	0.0000
2024/10/08	GOVI	06/11/2025	1,112. Call 00	GOVI	390950.0000	39.0950	377430.0000	37.7430	3.458	0.0000	0.0000
2024/10/08	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/08	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/10/08	IGOV	07/11/2024		Index Future	369.0250	369.0250	368.7290	368.7290	0.080	0.0000	0.0000
2024/10/08	IGOV	06/02/2025		Index Future	376.6950	376.6950	376.3940	376.3940	0.080	0.0000	0.0000
2024/10/08	IGOV	08/05/2025		Index Future	384.3000	384.3000	383.9950	383.9950	0.079	0.0000	0.0000
2024/10/08	IGOV	07/08/2025		Index Future	391.6490	391.6490	391.3410	391.3410	0.079	0.0000	0.0000
2024/10/08	IGOV	06/11/2025		Index Future	398.9740	398.9740	398.6620	398.6620	0.078	0.0000	0.0000
2024/10/08	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/10/08	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/10/08	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/10/08	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/10/08	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/10/08	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/10/08	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/10/08	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/10/08	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/10/08	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/10/08	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/10/08	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/10/08	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/10/08	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/10/08	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/10/08	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/10/08	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/10/08	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/10/08	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/10/08	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/10/08	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/10/08	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/10/08	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/10/08	R035	07/11/2024	11.10 Call	Bond Future	3587.1300	3.5871	3558.9000	3.5589	0.787	0.0000	0.0000
2024/10/08	R035	07/11/2024	11.10 Put	Bond Future	90.4800	0.0905	86.3700	0.0864	4.542	0.0000	0.0000
2024/10/08	R035	07/11/2024	13.23 Call	Bond Future	14164.3300	14.1643	14140.2100	14.1402	0.170	0.0000	0.0000
2024/10/08	R035	07/11/2024	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/08	R035	07/11/2024	12.20 Put	Bond Future	0.3300	0.0003	0.2700	0.0003	18.182	0.0000	0.0000
2024/10/08	R035	07/11/2024	12.20 Call	Bond Future	9248.4700	9.2485	9224.2900	9.2243	0.261	0.0000	0.0000
2024/10/08	R035	07/11/2024		Bond Future	10.4791	91.8019	10.4832	91.7778	0.040	0.0000	0.0000
2024/10/08	R035	07/11/2024	12.18 Call	Bond Future	9148.7200	9.1487	9124.5300	9.1245	0.264	0.0000	0.0000
2024/10/08	R035	07/11/2024	12.18 Put	Bond Future	0.3700	0.0004	0.3000	0.0003	18.919	0.0000	0.0000
2024/10/08	R035	07/11/2024	12.19 Call	Bond Future	9198.6200	9.1986	9174.4400	9.1744	0.263	0.0000	0.0000
2024/10/08	R035	07/11/2024	12.19 Put	Bond Future	0.3500	0.0004	0.2900	0.0003	17.143	0.0000	0.0000
2024/10/08	R035	07/11/2024	12.17 Call	Bond Future	9098.7800	9.0988	9074.5900	9.0746	0.266	0.0000	0.0000
2024/10/08	R035	07/11/2024	12.17 Put	Bond Future	0.3900	0.0004	0.3200	0.0003	17.949	0.0000	0.0000
2024/10/08	R035	06/02/2025		Bond Future	10.5675	93.6865	10.5718	93.6622	0.041	0.0000	0.0000
2024/10/08	R035	06/02/2025	12.41 Call	Bond Future	9761.8200	9.7618	9736.4600	9.7365	0.260	0.0000	0.0000
2024/10/08	R035	06/02/2025	12.41 Put	Bond Future	96.4400	0.0964	95.3300	0.0953	1.151	0.0000	0.0000
2024/10/08	R035	06/02/2025	11.30 Call	Bond Future	4639.7300	4.6397	4614.4200	4.6144	0.546	0.0000	0.0000
2024/10/08	R035	06/02/2025	11.30 Put	Bond Future	615.4800	0.6155	614.4200	0.6144	0.172	0.0000	0.0000
2024/10/08	R035	06/02/2025	10.65 Call	Bond Future	2122.8300	2.1228	2101.8500	2.1019	0.988	0.0000	0.0000
2024/10/08	R035	06/02/2025	10.65 Put	Bond Future	1656.8200	1.6568	1660.0900	1.6601	0.197	0.0000	0.0000
2024/10/08	R035	06/02/2025	10.34 Put	Bond Future	2540.8500	2.5409	2548.3600	2.5484	0.296	0.0000	0.0000
2024/10/08	R035	06/02/2025	10.34 Call	Bond Future	1239.0300	1.2390	1222.2900	1.2223	1.351	0.0000	0.0000
2024/10/08	R035	06/02/2025	10.26 Put	Bond Future	2818.6800	2.8187	2827.4800	2.8275	0.312	0.0000	0.0000
2024/10/08	R035	06/02/2025	10.26 Call	Bond Future	1052.9700	1.0530	1037.5200	1.0375	1.467	0.0000	0.0000
2024/10/08	R035	08/05/2025	11.70 Call	Bond Future	6384.7500	6.3848	6360.6200	6.3606	0.378	0.0000	0.0000
2024/10/08	R035	08/05/2025	11.70 Put	Bond Future	874.7000	0.8747	874.8200	0.8748	0.014	0.0000	0.0000
2024/10/08	R035	08/05/2025	10.95 Call	Bond Future	3494.5300	3.4945	3473.7800	3.4738	0.594	0.0000	0.0000
2024/10/08	R035	08/05/2025	10.95 Put	Bond Future	1924.7700	1.9248	1928.2700	1.9283	0.182	0.0000	0.0000
2024/10/08	R035	08/05/2025	10.44 Put	Bond Future	3195.4100	3.1954	3203.3400	3.2033	0.248	0.0000	0.0000
2024/10/08	R035	08/05/2025	10.44 Call	Bond Future	1941.3000	1.9413	1924.9800	1.9250	0.841	0.0000	0.0000
2024/10/08	R035	08/05/2025	13.35 Call	Bond Future	13462.0000	13.4620	13437.2100	13.4372	0.184	0.0000	0.0000
2024/10/08	R035	08/05/2025	13.35 Put	Bond Future	96.6200	0.0966	96.0800	0.0961	0.559	0.0000	0.0000
2024/10/08	R035	08/05/2025	12.70 Call	Bond Future	10671.2400	10.6712	10646.1800	10.6462	0.235	0.0000	0.0000
2024/10/08	R035	08/05/2025	12.70 Put	Bond Future	274.0600	0.2741	273.2500	0.2733	0.296	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	
2024/10/08	R035	08/05/2025	11.46 Put	Bond Future	1131.2600	1.1313	1132.1100	1.1321	0.075	0.0000	0.0000
2024/10/08	R035	08/05/2025	11.46 Call	Bond Future	5407.0600	5.4071	5383.6600	5.3837	0.433	0.0000	0.0000
2024/10/08	R035	08/05/2025		Bond Future	10.6638	91.0432	10.6682	91.0189	0.041	0.0000	0.0000
2024/10/08	R035	08/05/2025	11.78 Call	Bond Future	6718.4900	6.7185	6694.1800	6.6942	0.362	0.0000	0.0000
2024/10/08	R035	08/05/2025	11.78 Put	Bond Future	802.4500	0.8025	802.3900	0.8024	0.007	0.0000	0.0000
2024/10/08	R035	07/08/2025		Bond Future	10.7839	92.7580	10.7884	92.7339	0.041	0.0000	0.0000
2024/10/08	R035	07/08/2025	12.65 Call	Bond Future	10085.6000	10.0856	10061.3500	10.0614	0.240	0.0000	0.0000
2024/10/08	R035	07/08/2025	12.65 Put	Bond Future	699.3200	0.6993	699.2000	0.6992	0.017	0.0000	0.0000
2024/10/08	R035	06/11/2025		Bond Future	10.9231	89.9595	10.9277	89.9355	0.042	0.0000	0.0000
2024/10/08	R035	06/11/2025	11.20 Call	Bond Future	4565.1800	4.5652	4546.4800	4.5465	0.410	0.0000	0.0000
2024/10/08	R035	06/11/2025	11.20 Put	Bond Future	3116.6700	3.1167	3121.9800	3.1220	0.170	0.0000	0.0000
2024/10/08	R053	07/11/2024		Bond Future	11.0923	105.9232	11.1218	105.6596	0.266	0.0000	0.0000
2024/10/08	R053	07/11/2024	12.80 Call	Bond Future	13491.6700	13.4917	13228.0900	13.2281	1.954	0.0000	0.0000
2024/10/08	R053	07/11/2024	12.80 Put	Bond Future	1.0800	0.0011	1.0900	0.0011	0.926	0.0000	0.0000
2024/10/08	R053	07/11/2024	12.81 Call	Bond Future	13561.1800	13.5612	13297.5900	13.2976	1.944	0.0000	0.0000
2024/10/08	R053	07/11/2024	12.81 Put	Bond Future	1.0300	0.0010	1.0300	0.0010	0.000	0.0000	0.0000
2024/10/08	R053	07/11/2024	12.79 Call	Bond Future	13422.0700	13.4221	13158.4900	13.1585	1.964	0.0000	0.0000
2024/10/08	R053	07/11/2024	12.79 Put	Bond Future	1.1300	0.0011	1.1400	0.0011	0.885	0.0000	0.0000
2024/10/08	R053	06/02/2025		Bond Future	11.1738	108.0976	11.2042	107.8291	0.273	0.0000	0.0000
2024/10/08	R053	06/02/2025	12.94 Call	Bond Future	13904.3200	13.9043	13645.3100	13.6453	1.863	0.0000	0.0000
2024/10/08	R053	06/02/2025	12.94 Put	Bond Future	187.0000	0.1870	196.4700	0.1965	5.064	0.0000	0.0000
2024/10/08	R053	08/05/2025		Bond Future	11.2648	104.3845	11.2963	104.1112	0.280	0.0000	0.0000
2024/10/08	R053	08/05/2025	12.64 Call	Bond Future	11785.6800	11.7857	11547.9400	11.5479	2.017	0.0000	0.0000
2024/10/08	R053	08/05/2025	12.64 Put	Bond Future	968.4400	0.9684	1003.9500	1.0040	3.667	0.0000	0.0000
2024/10/08	R053	07/08/2025		Bond Future	11.3715	106.3487	11.4041	106.0709	0.287	0.0000	0.0000
2024/10/08	R053	07/08/2025	13.17 Call	Bond Future	14719.5500	14.7196	14477.7100	14.4777	1.643	0.0000	0.0000
2024/10/08	R053	07/08/2025	13.17 Put	Bond Future	1204.9500	1.2050	1240.9100	1.2409	2.984	0.0000	0.0000
2024/10/08	R053	06/11/2025		Bond Future	11.4890	102.4408	11.5228	102.1585	0.294	0.0000	0.0000
2024/10/08	R053	06/11/2025	11.76 Call	Bond Future	6889.2100	6.8892	6716.7600	6.7168	2.503	0.0000	0.0000
2024/10/08	R053	06/11/2025	11.76 Put	Bond Future	4662.7100	4.6627	4772.5200	4.7725	2.355	0.0000	0.0000
2024/10/08	R186	07/11/2024		Bond Future	8.1885	108.5042	8.2045	108.4729	0.195	0.0000	0.0000
2024/10/08	R186	07/11/2024	9.14 Call	Bond Future	1842.6900	1.8427	1811.3700	1.8114	1.700	0.0000	0.0000
2024/10/08	R186	07/11/2024	9.14 Put	Bond Future	3.3700	0.0034	3.3300	0.0033	1.187	0.0000	0.0000
2024/10/08	R186	07/11/2024	9.15 Call	Bond Future	1861.6200	1.8616	1830.3000	1.8303	1.682	0.0000	0.0000
2024/10/08	R186	07/11/2024	9.15 Put	Bond Future	3.2000	0.0032	3.1600	0.0032	1.250	0.0000	0.0000
2024/10/08	R186	07/11/2024	9.13 Call	Bond Future	1823.7700	1.8238	1792.4500	1.7925	1.717	0.0000	0.0000
2024/10/08	R186	07/11/2024	9.13 Put	Bond Future	3.5600	0.0036	3.5200	0.0035	1.124	0.0000	0.0000
2024/10/08	R186	06/02/2025		Bond Future	8.1699	105.4196	8.1880	105.3882	0.222	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	
2024/10/08	R186	06/02/2025	9.03 Call	Bond Future	1615.4300	1.6154	1587.6400	1.5876	1.720	0.0000	0.0000
2024/10/08	R186	06/02/2025	9.03 Put	Bond Future	134.8800	0.1349	138.5400	0.1385	2.714	0.0000	0.0000
2024/10/08	R186	08/05/2025		Bond Future	8.1904	107.5202	8.2113	107.4886	0.254	0.0000	0.0000
2024/10/08	R186	08/05/2025	8.47 Call	Bond Future	901.5400	0.9015	881.1300	0.8811	2.264	0.0000	0.0000
2024/10/08	R186	08/05/2025	8.47 Put	Bond Future	479.4500	0.4795	490.5700	0.4906	2.319	0.0000	0.0000
2024/10/08	R186	07/08/2025		Bond Future	8.3037	104.2367	8.3280	104.2054	0.294	0.0000	0.0000
2024/10/08	R186	07/08/2025	9.68 Call	Bond Future	1917.6200	1.9176	1890.8200	1.8908	1.398	0.0000	0.0000
2024/10/08	R186	07/08/2025	9.68 Put	Bond Future	168.0300	0.1680	172.6000	0.1726	2.720	0.0000	0.0000
2024/10/08	R186	07/08/2025	10.25 Call	Bond Future	2538.0300	2.5380	2508.9700	2.5090	1.145	0.0000	0.0000
2024/10/08	R186	07/08/2025	10.25 Put	Bond Future	76.0900	0.0761	78.4000	0.0784	3.036	0.0000	0.0000
2024/10/08	R186	07/08/2025	9.22 Put	Bond Future	291.7900	0.2918	299.0200	0.2990	2.478	0.0000	0.0000
2024/10/08	R186	07/08/2025	9.22 Call	Bond Future	1461.3100	1.4613	1437.1700	1.4372	1.652	0.0000	0.0000
2024/10/08	R186	06/11/2025		Bond Future	8.5062	106.1526	8.5359	106.1212	0.349	0.0000	0.0000
2024/10/08	R186	06/11/2025	8.13 Call	Bond Future	407.5300	0.4075	394.5500	0.3946	3.185	0.0000	0.0000
2024/10/08	R186	06/11/2025	8.13 Put	Bond Future	805.8600	0.8059	824.2300	0.8242	2.280	0.0000	0.0000
2024/10/08	R202	07/11/2024		Bond Future	269.3509	269.3509	269.3628	269.3628	0.004	0.0000	0.0000
2024/10/08	R202	06/02/2025		Bond Future	269.7545	269.7545	269.7677	269.7677	0.005	0.0000	0.0000
2024/10/08	R202	06/02/2025	266.79 Call	Bond Future	2964.4500	2.9645	2977.7000	2.9777	0.447	0.0000	0.0000
2024/10/08	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/08	R202	08/05/2025		Bond Future	275.1965	275.1965	275.2114	275.2114	0.005	0.0000	0.0000
2024/10/08	R202	08/05/2025	272.31 Call	Bond Future	2886.4500	2.8865	2901.4100	2.9014	0.518	0.0000	0.0000
2024/10/08	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/08	R202	07/08/2025		Bond Future	275.1562	275.1562	275.1730	275.1730	0.006	0.0000	0.0000
2024/10/08	R202	07/08/2025	271.60 Call	Bond Future	3556.2300	3.5562	3573.0300	3.5730	0.472	0.0000	0.0000
2024/10/08	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/08	R202	06/11/2025		Bond Future	280.2905	280.2905	280.3090	280.3090	0.007	0.0000	0.0000
2024/10/08	R202	06/11/2025	275.64 Call	Bond Future	4650.5300	4.6505	4669.0300	4.6690	0.398	0.0000	0.0000
2024/10/08	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/08	R209	07/11/2024	10.55 Put	Bond Future	1022.7400	1.0227	1051.8200	1.0518	2.843	0.0000	0.0000
2024/10/08	R209	07/11/2024	10.55 Call	Bond Future	675.9800	0.6760	630.2300	0.6302	6.768	0.0000	0.0000
2024/10/08	R209	07/11/2024	11.00 Call	Bond Future	2189.8700	2.1899	2119.2000	2.1192	3.227	0.0000	0.0000
2024/10/08	R209	07/11/2024	11.00 Put	Bond Future	228.9000	0.2289	233.0600	0.2331	1.817	0.0000	0.0000
2024/10/08	R209	07/11/2024		Bond Future	10.6164	72.2665	10.6308	72.1917	0.135	0.0000	0.0000
2024/10/08	R209	07/11/2024	12.22 Call	Bond Future	7735.1700	7.7352	7660.2800	7.6603	0.968	0.0000	0.0000
2024/10/08	R209	07/11/2024	12.22 Put	Bond Future	0.6800	0.0007	0.6200	0.0006	8.824	0.0000	0.0000
2024/10/08	R209	07/11/2024	12.23 Call	Bond Future	7779.7100	7.7797	7704.8200	7.7048	0.963	0.0000	0.0000
2024/10/08	R209	07/11/2024	12.23 Put	Bond Future	0.6400	0.0006	0.5800	0.0006	9.375	0.0000	0.0000
2024/10/08	R209	07/11/2024	12.21 Call	Bond Future	7690.5800	7.6906	7615.6800	7.6157	0.974	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	
2024/10/08	R209	07/11/2024	12.21 Put	Bond Future	0.7200	0.0007	0.6500	0.0007	9.722	0.0000	0.0000
2024/10/08	R209	06/02/2025		Bond Future	10.6960	73.7500	10.7108	73.6740	0.139	0.0000	0.0000
2024/10/08	R209	06/02/2025	12.44 Call	Bond Future	8337.1500	8.3372	8262.4900	8.2625	0.896	0.0000	0.0000
2024/10/08	R209	06/02/2025	12.44 Put	Bond Future	95.0900	0.0951	96.4400	0.0964	1.420	0.0000	0.0000
2024/10/08	R209	08/05/2025		Bond Future	10.7872	72.0655	10.8025	71.9883	0.142	0.0000	0.0000
2024/10/08	R209	08/05/2025	11.89 Call	Bond Future	5997.0400	5.9970	5930.3500	5.9304	1.112	0.0000	0.0000
2024/10/08	R209	08/05/2025	11.89 Put	Bond Future	711.3500	0.7114	721.8400	0.7218	1.475	0.0000	0.0000
2024/10/08	R209	07/08/2025		Bond Future	10.8977	73.4226	10.9135	73.3445	0.145	0.0000	0.0000
2024/10/08	R209	07/08/2025	12.68 Call	Bond Future	8844.4300	8.8444	8774.5800	8.7746	0.790	0.0000	0.0000
2024/10/08	R209	07/08/2025	12.68 Put	Bond Future	700.1400	0.7001	708.3900	0.7084	1.178	0.0000	0.0000
2024/10/08	R209	06/11/2025		Bond Future	11.0217	71.6217	11.0380	71.5425	0.148	0.0000	0.0000
2024/10/08	R209	06/11/2025	11.27 Call	Bond Future	4136.7600	4.1368	4086.7200	4.0867	1.210	0.0000	0.0000
2024/10/08	R209	06/11/2025	11.27 Put	Bond Future	2944.3000	2.9443	2973.4100	2.9734	0.989	0.0000	0.0000
2024/10/08	R210	07/11/2024		Bond Future	241.7869	241.7869	241.8731	241.8731	0.036	0.0000	0.0000
2024/10/08	R210	06/02/2025		Bond Future	246.8099	246.8099	246.8989	246.8989	0.036	0.0000	0.0000
2024/10/08	R210	06/02/2025	239.61 Call	Bond Future	7199.8600	7.1999	7288.9300	7.2889	1.237	0.0000	0.0000
2024/10/08	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/08	R210	08/05/2025		Bond Future	248.3985	248.3985	248.4907	248.4907	0.037	0.0000	0.0000
2024/10/08	R210	08/05/2025	248.03 Call	Bond Future	368.5300	0.3685	460.6800	0.4607	25.005	0.0000	0.0000
2024/10/08	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/08	R210	07/08/2025		Bond Future	253.1413	253.1413	253.2370	253.2370	0.038	0.0000	0.0000
2024/10/08	R210	07/08/2025	248.44 Call	Bond Future	4701.3400	4.7013	4796.9700	4.7970	2.034	0.0000	0.0000
2024/10/08	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/08	R210	06/11/2025		Bond Future	254.4129	254.4129	254.5107	254.5107	0.038	0.0000	0.0000
2024/10/08	R210	06/11/2025	252.14 Call	Bond Future	2272.8500	2.2729	2370.6900	2.3707	4.305	0.0000	0.0000
2024/10/08	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/08	R213	07/11/2024		Bond Future	9.6024	89.3026	9.6119	89.2620	0.099	0.0000	0.0000
2024/10/08	R213	07/11/2024	11.22 Call	Bond Future	6617.4900	6.6175	6576.5000	6.5765	0.619	0.0000	0.0000
2024/10/08	R213	07/11/2024	11.22 Put	Bond Future	3.1200	0.0031	2.8000	0.0028	10.256	0.0000	0.0000
2024/10/08	R213	07/11/2024	11.23 Call	Bond Future	6656.3100	6.6563	6615.3300	6.6153	0.616	0.0000	0.0000
2024/10/08	R213	07/11/2024	11.23 Put	Bond Future	3.0100	0.0030	2.7000	0.0027	10.299	0.0000	0.0000
2024/10/08	R213	07/11/2024	11.21 Call	Bond Future	6578.6400	6.5786	6537.6400	6.5376	0.623	0.0000	0.0000
2024/10/08	R213	07/11/2024	11.21 Put	Bond Future	3.2300	0.0032	2.9000	0.0029	10.217	0.0000	0.0000
2024/10/08	R213	06/02/2025		Bond Future	9.6738	91.1359	9.6837	91.0948	0.102	0.0000	0.0000
2024/10/08	R213	06/02/2025	11.35 Call	Bond Future	6716.0900	6.7161	6675.2100	6.6752	0.609	0.0000	0.0000
2024/10/08	R213	06/02/2025	11.35 Put	Bond Future	76.7900	0.0768	77.0400	0.0770	0.326	0.0000	0.0000
2024/10/08	R213	08/05/2025		Bond Future	9.7568	89.3949	9.7671	89.3534	0.106	0.0000	0.0000
2024/10/08	R213	08/05/2025	10.52 Call	Bond Future	3751.4500	3.7515	3716.9000	3.7169	0.921	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	
2024/10/08	R213	08/05/2025	10.52 Put	Bond Future	746.3400	0.7463	753.2900	0.7533	0.931	0.0000	0.0000
2024/10/08	R213	07/08/2025		Bond Future	9.8715	91.0795	9.8822	91.0378	0.109	0.0000	0.0000
2024/10/08	R213	07/08/2025	11.66 Call	Bond Future	7095.6500	7.0957	7057.4100	7.0574	0.539	0.0000	0.0000
2024/10/08	R213	07/08/2025	11.66 Put	Bond Future	483.2000	0.4832	486.6400	0.4866	0.712	0.0000	0.0000
2024/10/08	R213	06/11/2025		Bond Future	10.0141	89.2032	10.0254	89.1613	0.112	0.0000	0.0000
2024/10/08	R213	06/11/2025	10.05 Call	Bond Future	2557.9700	2.5580	2532.9800	2.5330	0.977	0.0000	0.0000
2024/10/08	R213	06/11/2025	10.05 Put	Bond Future	2424.3600	2.4244	2441.2800	2.4413	0.698	0.0000	0.0000
2024/10/08	R214	07/11/2024		Bond Future	10.8966	68.0999	10.9160	67.9911	0.178	0.0000	0.0000
2024/10/08	R214	07/11/2024	12.61 Call	Bond Future	8663.7400	8.6637	8554.9200	8.5549	1.256	0.0000	0.0000
2024/10/08	R214	07/11/2024	12.61 Put	Bond Future	0.4700	0.0005	0.4300	0.0004	8.511	0.0000	0.0000
2024/10/08	R214	07/11/2024	12.62 Call	Bond Future	8709.1400	8.7091	8600.3300	8.6003	1.249	0.0000	0.0000
2024/10/08	R214	07/11/2024	12.62 Put	Bond Future	0.4400	0.0004	0.4100	0.0004	6.818	0.0000	0.0000
2024/10/08	R214	07/11/2024	12.60 Call	Bond Future	8618.2900	8.6183	8509.4800	8.5095	1.263	0.0000	0.0000
2024/10/08	R214	07/11/2024	12.60 Put	Bond Future	0.4900	0.0005	0.4600	0.0005	6.122	0.0000	0.0000
2024/10/08	R214	06/02/2025		Bond Future	10.9761	69.4979	10.9961	69.3872	0.182	0.0000	0.0000
2024/10/08	R214	06/02/2025	12.71 Call	Bond Future	8765.6500	8.7657	8657.8500	8.6579	1.230	0.0000	0.0000
2024/10/08	R214	06/02/2025	12.71 Put	Bond Future	108.3900	0.1084	111.2800	0.1113	2.666	0.0000	0.0000
2024/10/08	R214	06/02/2025	13.63 Call	Bond Future	12583.1400	12.5831	12472.8000	12.4728	0.877	0.0000	0.0000
2024/10/08	R214	06/02/2025	13.63 Put	Bond Future	14.5600	0.0146	14.9100	0.0149	2.404	0.0000	0.0000
2024/10/08	R214	06/02/2025	12.25 Put	Bond Future	233.5400	0.2335	240.2000	0.2402	2.852	0.0000	0.0000
2024/10/08	R214	06/02/2025	12.25 Call	Bond Future	6768.4200	6.7684	6664.3900	6.6644	1.537	0.0000	0.0000
2024/10/08	R214	06/02/2025	11.75 Put	Bond Future	533.9500	0.5340	549.5600	0.5496	2.923	0.0000	0.0000
2024/10/08	R214	06/02/2025	11.75 Call	Bond Future	4624.2800	4.6243	4529.2000	4.5292	2.056	0.0000	0.0000
2024/10/08	R214	08/05/2025		Bond Future	11.0606	67.5795	11.0812	67.4670	0.186	0.0000	0.0000
2024/10/08	R214	08/05/2025	12.40 Call	Bond Future	7358.2000	7.3582	7258.7000	7.2587	1.352	0.0000	0.0000
2024/10/08	R214	08/05/2025	12.40 Put	Bond Future	592.9900	0.5930	606.0700	0.6061	2.206	0.0000	0.0000
2024/10/08	R214	07/08/2025		Bond Future	11.1620	68.8525	11.1833	68.7382	0.190	0.0000	0.0000
2024/10/08	R214	07/08/2025	12.97 Call	Bond Future	9514.0300	9.5140	9412.9000	9.4129	1.063	0.0000	0.0000
2024/10/08	R214	07/08/2025	12.97 Put	Bond Future	748.5900	0.7486	761.7000	0.7617	1.751	0.0000	0.0000
2024/10/08	R214	06/11/2025		Bond Future	11.2764	66.8198	11.2983	66.7038	0.194	0.0000	0.0000
2024/10/08	R214	06/11/2025	11.64 Call	Bond Future	4834.2700	4.8343	4759.4900	4.7595	1.547	0.0000	0.0000
2024/10/08	R214	06/11/2025	11.64 Put	Bond Future	2946.8300	2.9468	2988.0100	2.9880	1.397	0.0000	0.0000
2024/10/08	R248	07/11/2024	12.79 Call	Bond Future	10629.3400	10.6293	10389.9300	10.3899	2.252	0.0000	0.0000
2024/10/08	R248	07/11/2024	12.79 Put	Bond Future	0.6200	0.0006	0.6500	0.0007	4.839	0.0000	0.0000
2024/10/08	R248	07/11/2024	12.80 Call	Bond Future	10683.6600	10.6837	10444.2500	10.4443	2.241	0.0000	0.0000
2024/10/08	R248	07/11/2024	12.80 Put	Bond Future	0.5900	0.0006	0.6200	0.0006	5.085	0.0000	0.0000
2024/10/08	R248	07/11/2024	12.78 Call	Bond Future	10574.9400	10.5749	10335.5300	10.3355	2.264	0.0000	0.0000
2024/10/08	R248	07/11/2024	12.78 Put	Bond Future	0.6500	0.0007	0.6800	0.0007	4.615	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	
2024/10/08	R248	07/11/2024		Bond Future	11.0628	82.5317	11.0973	82.2923	0.312	0.0000	0.0000
2024/10/08	R248	06/02/2025		Bond Future	11.1455	84.2260	11.1812	83.9820	0.320	0.0000	0.0000
2024/10/08	R248	06/02/2025	12.71 Call	Bond Future	9819.8800	9.8199	9588.8200	9.5888	2.353	0.0000	0.0000
2024/10/08	R248	06/02/2025	12.71 Put	Bond Future	210.2900	0.2103	223.2000	0.2232	6.139	0.0000	0.0000
2024/10/08	R248	06/02/2025	10.30 Put	Bond Future	6481.0200	6.4810	6691.0700	6.6911	3.241	0.0000	0.0000
2024/10/08	R248	06/02/2025	10.30 Call	Bond Future	314.1700	0.3142	280.2500	0.2803	10.797	0.0000	0.0000
2024/10/08	R248	06/02/2025	11.00 Put	Bond Future	2776.8200	2.7768	2906.1700	2.9062	4.658	0.0000	0.0000
2024/10/08	R248	06/02/2025	11.00 Call	Bond Future	1769.5100	1.7695	1654.8900	1.6549	6.477	0.0000	0.0000
2024/10/08	R248	06/02/2025	11.70 Call	Bond Future	4658.1800	4.6582	4470.9100	4.4709	4.020	0.0000	0.0000
2024/10/08	R248	06/02/2025	11.70 Put	Bond Future	1006.5400	1.0065	1063.2400	1.0632	5.633	0.0000	0.0000
2024/10/08	R248	08/05/2025		Bond Future	11.2328	81.4574	11.2696	81.2091	0.328	0.0000	0.0000
2024/10/08	R248	08/05/2025	12.60 Call	Bond Future	9128.9700	9.1290	8913.3600	8.9134	2.362	0.0000	0.0000
2024/10/08	R248	08/05/2025	12.60 Put	Bond Future	728.0800	0.7281	760.8500	0.7609	4.501	0.0000	0.0000
2024/10/08	R248	07/08/2025		Bond Future	11.3369	82.9913	11.3750	82.7388	0.336	0.0000	0.0000
2024/10/08	R248	07/08/2025	13.21 Call	Bond Future	11837.4700	11.8375	11616.5000	11.6165	1.867	0.0000	0.0000
2024/10/08	R248	07/08/2025	13.21 Put	Bond Future	880.1300	0.8801	911.6900	0.9117	3.586	0.0000	0.0000
2024/10/08	R248	06/11/2025		Bond Future	11.4536	80.0759	11.4930	79.8193	0.344	0.0000	0.0000
2024/10/08	R248	06/11/2025	11.74 Call	Bond Future	5534.0700	5.5341	5377.5300	5.3775	2.829	0.0000	0.0000
2024/10/08	R248	06/11/2025	11.74 Put	Bond Future	3700.3600	3.7004	3800.5100	3.8005	2.706	0.0000	0.0000
2024/10/08	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/08	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/08	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/08	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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