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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/10/2024 TO 11/10/2024

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
2024/10/11	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/11	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/11	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/11	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/11	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/11	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/11	2025	07/11/2024		Bond Future	184.9793	184.9793	184.9834	0.002	0.0000	0.0000
2024/10/11	2029	07/11/2024		Bond Future	133.6628	133.6628	133.4940	0.126	0.0000	0.0000
2024/10/11	2029	06/02/2025		Bond Future	136.4425	136.4425	136.2511	0.140	0.0000	0.0000
2024/10/11	2029	06/02/2025	132.40 Call	Bond Future	4042.4500	4.0425	3851.0700	4.734	0.0000	0.0000
2024/10/11	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/11	2029	08/05/2025		Bond Future	137.7755	137.7755	137.5936	0.132	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	
2024/10/11	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/11	2029	08/05/2025	137.85 Put	Bond Future	74.4800	0.0745	256.3600	0.2564	244.200	0.0000	0.0000
2024/10/11	2029	07/08/2025		Bond Future	140.4114	140.4114	140.3103	140.3103	0.072	0.0000	0.0000
2024/10/11	2029	07/08/2025	137.41 Call	Bond Future	3001.3500	3.0014	2900.3100	2.9003	3.366	0.0000	0.0000
2024/10/11	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/11	2029	06/11/2025		Bond Future	141.5869	141.5869	141.5755	141.5755	0.008	0.0000	0.0000
2024/10/11	2029	06/11/2025	139.79 Call	Bond Future	1796.9400	1.7969	1785.4500	1.7855	0.639	0.0000	0.0000
2024/10/11	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/11	2030	07/11/2024		Bond Future	9.1211	97.6656	9.1318	97.6230	0.118	0.0000	0.0000
2024/10/11	2030	07/11/2024	10.21 Put	Bond Future	2.8900	0.0029	3.3600	0.0034	16.263	0.0000	0.0000
2024/10/11	2030	07/11/2024	10.21 Call	Bond Future	4203.0400	4.2030	4160.9000	4.1609	1.003	0.0000	0.0000
2024/10/11	2030	07/11/2024	10.71 Put	Bond Future	0.1300	0.0001	0.1600	0.0002	23.077	0.0000	0.0000
2024/10/11	2030	07/11/2024	10.71 Call	Bond Future	6052.2200	6.0522	6009.6400	6.0096	0.704	0.0000	0.0000
2024/10/11	2030	07/11/2024	11.91 Call	Bond Future	10310.1200	10.3101	10267.5100	10.2675	0.413	0.0000	0.0000
2024/10/11	2030	07/11/2024	11.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/11	2030	07/11/2024	10.75 Call	Bond Future	6198.3300	6.1983	6155.7500	6.1558	0.687	0.0000	0.0000
2024/10/11	2030	07/11/2024	10.75 Put	Bond Future	0.1000	0.0001	0.1300	0.0001	30.000	0.0000	0.0000
2024/10/11	2030	07/11/2024	10.76 Call	Bond Future	6234.8100	6.2348	6192.2200	6.1922	0.683	0.0000	0.0000
2024/10/11	2030	07/11/2024	10.76 Put	Bond Future	0.1000	0.0001	0.1200	0.0001	20.000	0.0000	0.0000
2024/10/11	2030	07/11/2024	10.74 Call	Bond Future	6161.8300	6.1618	6119.2400	6.1192	0.691	0.0000	0.0000
2024/10/11	2030	07/11/2024	10.74 Put	Bond Future	0.1100	0.0001	0.1300	0.0001	18.182	0.0000	0.0000
2024/10/11	2030	06/02/2025		Bond Future	9.1668	95.6626	9.1819	95.6053	0.164	0.0000	0.0000
2024/10/11	2030	06/02/2025	10.68 Call	Bond Future	5623.1300	5.6231	5559.0700	5.5591	1.139	0.0000	0.0000
2024/10/11	2030	06/02/2025	10.68 Put	Bond Future	66.5500	0.0666	59.8500	0.0599	10.068	0.0000	0.0000
2024/10/11	2030	06/02/2025	8.68 Put	Bond Future	2323.2700	2.3233	2336.2900	2.3363	0.560	0.0000	0.0000
2024/10/11	2030	06/02/2025	8.68 Call	Bond Future	445.9900	0.4460	401.6500	0.4017	9.942	0.0000	0.0000
2024/10/11	2030	06/02/2025	9.18 Put	Bond Future	1132.9700	1.1330	1123.7300	1.1237	0.816	0.0000	0.0000
2024/10/11	2030	06/02/2025	9.18 Call	Bond Future	1183.0900	1.1831	1116.4900	1.1165	5.629	0.0000	0.0000
2024/10/11	2030	06/02/2025	9.69 Call	Bond Future	2435.3600	2.4354	2361.8000	2.3618	3.020	0.0000	0.0000
2024/10/11	2030	06/02/2025	9.69 Put	Bond Future	467.4900	0.4675	451.2900	0.4513	3.465	0.0000	0.0000
2024/10/11	2030	08/05/2025	8.68 Put	Bond Future	2759.9700	2.7600	2750.8800	2.7509	0.329	0.0000	0.0000
2024/10/11	2030	08/05/2025	8.68 Call	Bond Future	684.9100	0.6849	627.2000	0.6272	8.426	0.0000	0.0000
2024/10/11	2030	08/05/2025	9.18 Put	Bond Future	1650.2000	1.6502	1622.6300	1.6226	1.671	0.0000	0.0000
2024/10/11	2030	08/05/2025	9.18 Call	Bond Future	1426.5600	1.4266	1350.3700	1.3504	5.341	0.0000	0.0000
2024/10/11	2030	08/05/2025	9.99 Call	Bond Future	3332.0500	3.3321	3252.5100	3.2525	2.387	0.0000	0.0000
2024/10/11	2030	08/05/2025	9.99 Put	Bond Future	647.2500	0.6473	616.3300	0.6163	4.777	0.0000	0.0000
2024/10/11	2030	08/05/2025	11.86 Call	Bond Future	9039.0800	9.0391	8983.6700	8.9837	0.613	0.0000	0.0000
2024/10/11	2030	08/05/2025	11.86 Put	Bond Future	45.6300	0.0456	38.8400	0.0388	14.881	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	
2024/10/11	2030	08/05/2025	10.31 Put	Bond Future	439.3200	0.4393	412.2900	0.4123	6.153	0.0000	0.0000
2024/10/11	2030	08/05/2025	10.31 Call	Bond Future	4243.0400	4.2430	4167.3900	4.1674	1.783	0.0000	0.0000
2024/10/11	2030	08/05/2025	12.28 Call	Bond Future	10356.0100	10.3560	10303.8500	10.3039	0.504	0.0000	0.0000
2024/10/11	2030	08/05/2025	12.28 Put	Bond Future	19.4100	0.0194	15.8700	0.0159	18.238	0.0000	0.0000
2024/10/11	2030	08/05/2025	10.69 Put	Bond Future	275.9100	0.2759	254.1200	0.2541	7.898	0.0000	0.0000
2024/10/11	2030	08/05/2025	10.69 Call	Bond Future	5386.8100	5.3868	5316.4000	5.3164	1.307	0.0000	0.0000
2024/10/11	2030	08/05/2025		Bond Future	9.2412	97.5707	9.2545	97.5221	0.144	0.0000	0.0000
2024/10/11	2030	08/05/2025	9.93 Call	Bond Future	3168.4600	3.1685	3088.3200	3.0883	2.529	0.0000	0.0000
2024/10/11	2030	08/05/2025	9.93 Put	Bond Future	695.3300	0.6953	663.8100	0.6638	4.533	0.0000	0.0000
2024/10/11	2030	07/08/2025		Bond Future	9.3538	95.4026	9.3508	95.4133	0.033	0.0000	0.0000
2024/10/11	2030	07/08/2025	11.11 Call	Bond Future	6247.2600	6.2473	6257.7300	6.2577	0.168	0.0000	0.0000
2024/10/11	2030	07/08/2025	11.11 Put	Bond Future	375.2400	0.3752	375.0000	0.3750	0.064	0.0000	0.0000
2024/10/11	2030	07/08/2025	12.12 Call	Bond Future	9161.6800	9.1617	9158.7000	9.1587	0.033	0.0000	0.0000
2024/10/11	2030	07/08/2025	12.12 Put	Bond Future	114.8300	0.1148	101.1400	0.1011	11.922	0.0000	0.0000
2024/10/11	2030	07/08/2025	10.48 Put	Bond Future	664.7200	0.6647	664.4300	0.6644	0.044	0.0000	0.0000
2024/10/11	2030	07/08/2025	10.48 Call	Bond Future	4483.0300	4.4830	4493.4500	4.4935	0.232	0.0000	0.0000
2024/10/11	2030	06/11/2025		Bond Future	9.4821	97.1585	9.4594	97.2335	0.239	0.0000	0.0000
2024/10/11	2030	06/11/2025	9.54 Call	Bond Future	2181.1400	2.1811	2170.0900	2.1701	0.507	0.0000	0.0000
2024/10/11	2030	06/11/2025	9.54 Put	Bond Future	1989.7700	1.9898	1903.6700	1.9037	4.327	0.0000	0.0000
2024/10/11	2032	07/11/2024	9.75 Put	Bond Future	817.1400	0.8171	788.1300	0.7881	3.550	0.0000	0.0000
2024/10/11	2032	07/11/2024	9.75 Call	Bond Future	649.8100	0.6498	620.4500	0.6205	4.518	0.0000	0.0000
2024/10/11	2032	07/11/2024	9.90 Put	Bond Future	519.0700	0.5191	492.2900	0.4923	5.159	0.0000	0.0000
2024/10/11	2032	07/11/2024	9.90 Call	Bond Future	1085.8000	1.0858	1058.6700	1.0587	2.499	0.0000	0.0000
2024/10/11	2032	07/11/2024	10.60 Call	Bond Future	3940.5100	3.9405	3934.5500	3.9346	0.151	0.0000	0.0000
2024/10/11	2032	07/11/2024	10.60 Put	Bond Future	45.0100	0.0450	39.4000	0.0394	12.464	0.0000	0.0000
2024/10/11	2032	07/11/2024	9.86 Call	Bond Future	959.3800	0.9594	931.2500	0.9313	2.932	0.0000	0.0000
2024/10/11	2032	07/11/2024	9.86 Put	Bond Future	587.6700	0.5877	559.8900	0.5599	4.727	0.0000	0.0000
2024/10/11	2032	07/11/2024		Bond Future	9.7841	93.0239	9.7841	93.0235	0.001	0.0000	0.0000
2024/10/11	2032	07/11/2024	13.36 Call	Bond Future	15598.4500	15.5985	15598.1000	15.5981	0.002	0.0000	0.0000
2024/10/11	2032	07/11/2024	13.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/11	2032	07/11/2024	11.64 Put	Bond Future	0.8000	0.0008	0.6300	0.0006	21.250	0.0000	0.0000
2024/10/11	2032	07/11/2024	11.64 Call	Bond Future	8560.9200	8.5609	8560.4000	8.5604	0.006	0.0000	0.0000
2024/10/11	2032	07/11/2024	11.11 Put	Bond Future	6.2800	0.0063	5.1900	0.0052	17.357	0.0000	0.0000
2024/10/11	2032	07/11/2024	11.11 Call	Bond Future	6229.9400	6.2299	6228.5000	6.2285	0.023	0.0000	0.0000
2024/10/11	2032	07/11/2024	11.61 Put	Bond Future	0.9000	0.0009	0.7100	0.0007	21.111	0.0000	0.0000
2024/10/11	2032	07/11/2024	11.61 Call	Bond Future	8430.9700	8.4310	8430.4300	8.4304	0.006	0.0000	0.0000
2024/10/11	2032	07/11/2024	12.95 Call	Bond Future	13992.8300	13.9928	13992.4800	13.9925	0.003	0.0000	0.0000
2024/10/11	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	
2024/10/11	2032	07/11/2024	11.48 Call	Bond Future	7864.9800	7.8650	7864.3300	7.8643	0.008	0.0000	0.0000
2024/10/11	2032	07/11/2024	11.48 Put	Bond Future	1.4800	0.0015	1.1800	0.0012	20.270	0.0000	0.0000
2024/10/11	2032	07/11/2024	11.49 Call	Bond Future	7908.6800	7.9087	7908.0400	7.9080	0.008	0.0000	0.0000
2024/10/11	2032	07/11/2024	11.49 Put	Bond Future	1.4300	0.0014	1.1400	0.0011	20.280	0.0000	0.0000
2024/10/11	2032	07/11/2024	11.47 Call	Bond Future	7821.2500	7.8213	7820.5900	7.8206	0.008	0.0000	0.0000
2024/10/11	2032	07/11/2024	11.47 Put	Bond Future	1.5400	0.0015	1.2300	0.0012	20.130	0.0000	0.0000
2024/10/11	2032	06/02/2025		Bond Future	9.8544	94.9355	9.8572	94.9219	0.029	0.0000	0.0000
2024/10/11	2032	06/02/2025	11.72 Call	Bond Future	8438.7800	8.4388	8427.0200	8.4270	0.139	0.0000	0.0000
2024/10/11	2032	06/02/2025	11.72 Put	Bond Future	51.0700	0.0511	52.9200	0.0529	3.622	0.0000	0.0000
2024/10/11	2032	06/02/2025	9.42 Put	Bond Future	2735.6100	2.7356	2729.4000	2.7294	0.227	0.0000	0.0000
2024/10/11	2032	06/02/2025	9.42 Call	Bond Future	630.7900	0.6308	610.9700	0.6110	3.142	0.0000	0.0000
2024/10/11	2032	06/02/2025	9.92 Put	Bond Future	1334.5200	1.3345	1343.3200	1.3433	0.659	0.0000	0.0000
2024/10/11	2032	06/02/2025	9.92 Call	Bond Future	1647.3900	1.6474	1642.5800	1.6426	0.292	0.0000	0.0000
2024/10/11	2032	06/02/2025	10.61 Call	Bond Future	3934.4500	3.9345	3929.5600	3.9296	0.124	0.0000	0.0000
2024/10/11	2032	06/02/2025	10.61 Put	Bond Future	413.2700	0.4133	421.9900	0.4220	2.110	0.0000	0.0000
2024/10/11	2032	08/05/2025	9.42 Put	Bond Future	3431.0400	3.4310	3377.7600	3.3778	1.553	0.0000	0.0000
2024/10/11	2032	08/05/2025	9.42 Call	Bond Future	973.6400	0.9736	915.8100	0.9158	5.940	0.0000	0.0000
2024/10/11	2032	08/05/2025	9.92 Put	Bond Future	2064.4300	2.0644	2003.1500	2.0032	2.968	0.0000	0.0000
2024/10/11	2032	08/05/2025	9.92 Call	Bond Future	1967.9800	1.9680	1902.1500	1.9022	3.345	0.0000	0.0000
2024/10/11	2032	08/05/2025	10.97 Call	Bond Future	5250.2000	5.2502	5202.7900	5.2028	0.903	0.0000	0.0000
2024/10/11	2032	08/05/2025	10.97 Put	Bond Future	627.5700	0.6276	584.7100	0.5847	6.830	0.0000	0.0000
2024/10/11	2032	08/05/2025		Bond Future	9.9408	92.6662	9.9418	92.6616	0.010	0.0000	0.0000
2024/10/11	2032	08/05/2025	10.91 Call	Bond Future	5034.8900	5.0349	4985.9000	4.9859	0.973	0.0000	0.0000
2024/10/11	2032	08/05/2025	10.91 Put	Bond Future	673.5100	0.6735	629.0700	0.6291	6.598	0.0000	0.0000
2024/10/11	2032	07/08/2025		Bond Future	10.0547	94.4143	10.0429	94.4676	0.118	0.0000	0.0000
2024/10/11	2032	07/08/2025	12.01 Call	Bond Future	8770.6100	8.7706	8779.1800	8.7792	0.098	0.0000	0.0000
2024/10/11	2032	07/08/2025	12.01 Put	Bond Future	487.6800	0.4877	442.9000	0.4429	9.182	0.0000	0.0000
2024/10/11	2032	06/11/2025		Bond Future	10.1890	91.9935	10.1623	92.1097	0.262	0.0000	0.0000
2024/10/11	2032	06/11/2025	10.42 Call	Bond Future	3543.4600	3.5435	3538.8700	3.5389	0.130	0.0000	0.0000
2024/10/11	2032	06/11/2025	10.42 Put	Bond Future	2545.8500	2.5459	2425.0300	2.4250	4.746	0.0000	0.0000
2024/10/11	2033	07/11/2024		Bond Future	126.7093	126.7093	126.7099	126.7099	0.000	0.0000	0.0000
2024/10/11	2033	06/02/2025		Bond Future	129.3444	129.3444	129.3269	129.3269	0.013	0.0000	0.0000
2024/10/11	2033	06/02/2025	124.94 Call	Bond Future	4404.3900	4.4044	4386.9300	4.3869	0.396	0.0000	0.0000
2024/10/11	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/11	2033	08/05/2025		Bond Future	130.4348	130.4348	130.4296	130.4296	0.004	0.0000	0.0000
2024/10/11	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/11	2033	08/05/2025	130.62 Put	Bond Future	185.2400	0.1852	190.3900	0.1904	2.780	0.0000	0.0000
2024/10/11	2033	07/08/2025		Bond Future	132.9302	132.9302	133.0049	133.0049	0.056	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	
2024/10/11	2033	07/08/2025	128.65 Call	Bond Future	4280.2200	4.2802	4354.9100	4.3549	1.745	0.0000	0.0000
2024/10/11	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/11	2033	06/11/2025		Bond Future	133.8642	133.8642	134.0268	134.0268	0.121	0.0000	0.0000
2024/10/11	2033	06/11/2025	133.14 Call	Bond Future	724.2000	0.7242	886.7800	0.8868	22.450	0.0000	0.0000
2024/10/11	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/11	2037	07/11/2024		Bond Future	10.7891	87.0347	10.7635	87.1873	0.237	0.0000	0.0000
2024/10/11	2037	07/11/2024	12.58 Call	Bond Future	9791.5700	9.7916	9944.1100	9.9441	1.558	0.0000	0.0000
2024/10/11	2037	07/11/2024	12.58 Put	Bond Future	0.1500	0.0002	0.0700	0.0001	53.333	0.0000	0.0000
2024/10/11	2037	07/11/2024	12.59 Call	Bond Future	9841.5700	9.8416	9994.1200	9.9941	1.550	0.0000	0.0000
2024/10/11	2037	07/11/2024	12.59 Put	Bond Future	0.1400	0.0001	0.0700	0.0001	50.000	0.0000	0.0000
2024/10/11	2037	07/11/2024	12.57 Call	Bond Future	9741.5300	9.7415	9894.0700	9.8941	1.566	0.0000	0.0000
2024/10/11	2037	07/11/2024	12.57 Put	Bond Future	0.1600	0.0002	0.0800	0.0001	50.000	0.0000	0.0000
2024/10/11	2037	06/02/2025		Bond Future	10.8747	84.5626	10.8503	84.7060	0.225	0.0000	0.0000
2024/10/11	2037	06/02/2025	12.76 Call	Bond Future	10183.0100	10.1830	10313.6500	10.3137	1.283	0.0000	0.0000
2024/10/11	2037	06/02/2025	12.76 Put	Bond Future	81.1300	0.0811	68.3700	0.0684	15.728	0.0000	0.0000
2024/10/11	2037	08/05/2025		Bond Future	10.9776	86.2489	10.9507	86.4039	0.245	0.0000	0.0000
2024/10/11	2037	08/05/2025	12.25 Call	Bond Future	7572.1400	7.5721	7661.4600	7.6615	1.180	0.0000	0.0000
2024/10/11	2037	08/05/2025	12.25 Put	Bond Future	675.0700	0.6751	609.3400	0.6093	9.737	0.0000	0.0000
2024/10/11	2037	08/05/2025	12.55 Put	Bond Future	486.8700	0.4869	435.2000	0.4352	10.613	0.0000	0.0000
2024/10/11	2037	08/05/2025	12.55 Call	Bond Future	8892.4300	8.8924	8995.8100	8.9958	1.163	0.0000	0.0000
2024/10/11	2037	08/05/2025	13.30 Put	Bond Future	190.4900	0.1905	165.1100	0.1651	13.324	0.0000	0.0000
2024/10/11	2037	08/05/2025	13.30 Call	Bond Future	12186.7100	12.1867	12316.3800	12.3164	1.064	0.0000	0.0000
2024/10/11	2037	08/05/2025	13.35 Put	Bond Future	176.1900	0.1762	152.2600	0.1523	13.582	0.0000	0.0000
2024/10/11	2037	08/05/2025	13.35 Call	Bond Future	12402.9700	12.4030	12534.0900	12.5341	1.057	0.0000	0.0000
2024/10/11	2037	07/08/2025		Bond Future	11.1031	83.6158	11.0656	83.8273	0.337	0.0000	0.0000
2024/10/11	2037	07/08/2025	13.01 Call	Bond Future	10531.6600	10.5317	10707.0300	10.7070	1.665	0.0000	0.0000
2024/10/11	2037	07/08/2025	13.01 Put	Bond Future	688.4500	0.6885	652.3100	0.6523	5.249	0.0000	0.0000
2024/10/11	2037	07/08/2025	12.17 Call	Bond Future	7097.1600	7.0972	7248.8600	7.2489	2.137	0.0000	0.0000
2024/10/11	2037	07/08/2025	12.17 Put	Bond Future	1375.3600	1.3754	1315.5500	1.3156	4.349	0.0000	0.0000
2024/10/11	2037	07/08/2025	11.42 Call	Bond Future	4306.7500	4.3068	4416.9900	4.4170	2.560	0.0000	0.0000
2024/10/11	2037	07/08/2025	11.42 Put	Bond Future	2547.0300	2.5470	2445.7600	2.4458	3.976	0.0000	0.0000
2024/10/11	2037	07/08/2025	10.55 Put	Bond Future	5060.6300	5.0606	4877.1500	4.8772	3.626	0.0000	0.0000
2024/10/11	2037	07/08/2025	10.55 Call	Bond Future	1860.1900	1.8602	1888.2200	1.8882	1.507	0.0000	0.0000
2024/10/11	2037	07/08/2025	11.82 Call	Bond Future	5742.7500	5.7428	5878.6100	5.8786	2.366	0.0000	0.0000
2024/10/11	2037	07/08/2025	11.82 Put	Bond Future	1835.3700	1.8354	1759.7200	1.7597	4.122	0.0000	0.0000
2024/10/11	2037	07/08/2025	11.07 Call	Bond Future	3190.4500	3.1905	3272.2600	3.2723	2.564	0.0000	0.0000
2024/10/11	2037	07/08/2025	11.07 Put	Bond Future	3377.3000	3.3773	3247.6000	3.2476	3.840	0.0000	0.0000
2024/10/11	2037	07/08/2025	10.34 Put	Bond Future	5905.2400	5.9052	5708.0600	5.7081	3.339	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	
2024/10/11	2037	07/08/2025	10.34 Call	Bond Future	1444.9600	1.4450	1459.2900	1.4593	0.992	0.0000	0.0000
2024/10/11	2037	07/08/2025	10.64 Put	Bond Future	4725.9500	4.7260	4554.4700	4.5545	3.628	0.0000	0.0000
2024/10/11	2037	07/08/2025	10.64 Call	Bond Future	2057.7800	2.0578	2097.8100	2.0978	1.945	0.0000	0.0000
2024/10/11	2037	06/11/2025		Bond Future	11.2340	85.1530	11.1848	85.4252	0.438	0.0000	0.0000
2024/10/11	2037	06/11/2025	11.63 Call	Bond Future	5218.9100	5.2189	5313.0000	5.3130	1.803	0.0000	0.0000
2024/10/11	2037	06/11/2025	11.63 Put	Bond Future	3072.6100	3.0726	2894.5400	2.8945	5.795	0.0000	0.0000
2024/10/11	2038	07/11/2024		Bond Future	138.8038	138.8038	138.8043	138.8043	0.000	0.0000	0.0000
2024/10/11	2038	06/02/2025		Bond Future	139.5838	139.5838	139.5646	139.5646	0.014	0.0000	0.0000
2024/10/11	2038	06/02/2025	135.23 Call	Bond Future	4353.7700	4.3538	4334.5500	4.3346	0.441	0.0000	0.0000
2024/10/11	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/11	2038	08/05/2025		Bond Future	142.4031	142.4031	142.3973	142.3973	0.004	0.0000	0.0000
2024/10/11	2038	08/05/2025	139.68 Call	Bond Future	2723.0600	2.7231	2717.2900	2.7173	0.212	0.0000	0.0000
2024/10/11	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/11	2038	07/08/2025		Bond Future	142.9769	142.9769	143.0583	143.0583	0.057	0.0000	0.0000
2024/10/11	2038	07/08/2025	139.56 Call	Bond Future	3416.8700	3.4169	3498.2700	3.4983	2.382	0.0000	0.0000
2024/10/11	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/11	2038	06/11/2025		Bond Future	145.6484	145.6484	145.8254	145.8254	0.122	0.0000	0.0000
2024/10/11	2038	06/11/2025	143.88 Call	Bond Future	1768.3800	1.7684	1945.4300	1.9454	10.012	0.0000	0.0000
2024/10/11	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/11	2040	07/11/2024	12.10 Put	Bond Future	11.4500	0.0115	6.9900	0.0070	38.952	0.0000	0.0000
2024/10/11	2040	07/11/2024	12.10 Call	Bond Future	6373.5000	6.3735	6600.1200	6.6001	3.556	0.0000	0.0000
2024/10/11	2040	07/11/2024	12.60 Call	Bond Future	9152.4300	9.1524	9383.1400	9.3831	2.521	0.0000	0.0000
2024/10/11	2040	07/11/2024	12.60 Put	Bond Future	0.7600	0.0008	0.3900	0.0004	48.684	0.0000	0.0000
2024/10/11	2040	07/11/2024	13.15 Call	Bond Future	12047.0200	12.0470	12278.0900	12.2781	1.918	0.0000	0.0000
2024/10/11	2040	07/11/2024	13.15 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2024/10/11	2040	07/11/2024		Bond Future	11.0550	87.5403	11.0192	87.7714	0.323	0.0000	0.0000
2024/10/11	2040	07/11/2024	12.85 Call	Bond Future	10489.6800	10.4897	10720.6700	10.7207	2.202	0.0000	0.0000
2024/10/11	2040	07/11/2024	12.85 Put	Bond Future	0.1800	0.0002	0.0900	0.0001	50.000	0.0000	0.0000
2024/10/11	2040	07/11/2024	12.86 Call	Bond Future	10542.4200	10.5424	10773.4100	10.7734	2.191	0.0000	0.0000
2024/10/11	2040	07/11/2024	12.86 Put	Bond Future	0.1700	0.0002	0.0800	0.0001	52.941	0.0000	0.0000
2024/10/11	2040	07/11/2024	12.84 Call	Bond Future	10436.8900	10.4369	10667.8600	10.6679	2.213	0.0000	0.0000
2024/10/11	2040	07/11/2024	12.84 Put	Bond Future	0.2000	0.0002	0.0900	0.0001	55.000	0.0000	0.0000
2024/10/11	2040	06/02/2025		Bond Future	11.1431	84.8280	11.1080	85.0514	0.315	0.0000	0.0000
2024/10/11	2040	06/02/2025	12.95 Call	Bond Future	10508.9000	10.5089	10714.8000	10.7148	1.959	0.0000	0.0000
2024/10/11	2040	06/02/2025	12.95 Put	Bond Future	106.3000	0.1063	88.8100	0.0888	16.453	0.0000	0.0000
2024/10/11	2040	06/02/2025	11.00 Put	Bond Future	2490.5700	2.4906	2320.5200	2.3205	6.828	0.0000	0.0000
2024/10/11	2040	06/02/2025	11.00 Call	Bond Future	1573.7400	1.5737	1627.0800	1.6271	3.389	0.0000	0.0000
2024/10/11	2040	06/02/2025	11.70 Call	Bond Future	4292.5000	4.2925	4425.0800	4.4251	3.089	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	
2024/10/11	2040	06/02/2025	11.70 Put	Bond Future	860.6500	0.8607	769.8400	0.7698	10.551	0.0000	0.0000
2024/10/11	2040	06/02/2025	12.20 Call	Bond Future	6714.0000	6.7140	6888.4400	6.8884	2.598	0.0000	0.0000
2024/10/11	2040	06/02/2025	12.20 Put	Bond Future	377.9100	0.3779	328.9600	0.3290	12.953	0.0000	0.0000
2024/10/11	2040	08/05/2025	13.43 Put	Bond Future	265.5700	0.2656	230.7000	0.2307	13.130	0.0000	0.0000
2024/10/11	2040	08/05/2025	13.43 Call	Bond Future	12401.6000	12.4016	12603.4400	12.6034	1.628	0.0000	0.0000
2024/10/11	2040	08/05/2025		Bond Future	11.2469	86.5194	11.2091	86.7561	0.336	0.0000	0.0000
2024/10/11	2040	08/05/2025	12.63 Call	Bond Future	8682.0800	8.6821	8847.7200	8.8477	1.908	0.0000	0.0000
2024/10/11	2040	08/05/2025	12.63 Put	Bond Future	662.2000	0.6622	591.1300	0.5911	10.732	0.0000	0.0000
2024/10/11	2040	08/05/2025	12.75 Put	Bond Future	582.8400	0.5828	518.3800	0.5184	11.060	0.0000	0.0000
2024/10/11	2040	08/05/2025	12.75 Call	Bond Future	9243.0000	9.2430	9415.2500	9.4153	1.864	0.0000	0.0000
2024/10/11	2040	08/05/2025	13.50 Put	Bond Future	239.3900	0.2394	207.1600	0.2072	13.463	0.0000	0.0000
2024/10/11	2040	08/05/2025	13.50 Call	Bond Future	12719.0600	12.7191	12923.5400	12.9235	1.608	0.0000	0.0000
2024/10/11	2040	07/08/2025		Bond Future	11.3716	83.6406	11.3236	83.9356	0.422	0.0000	0.0000
2024/10/11	2040	07/08/2025	13.29 Call	Bond Future	11421.7400	11.4217	11625.9100	11.6259	1.788	0.0000	0.0000
2024/10/11	2040	07/08/2025	13.29 Put	Bond Future	803.4100	0.8034	712.5300	0.7125	11.312	0.0000	0.0000
2024/10/11	2040	06/11/2025		Bond Future	11.5007	85.1777	11.4415	85.5351	0.515	0.0000	0.0000
2024/10/11	2040	06/11/2025	11.84 Call	Bond Future	5489.5800	5.4896	5638.6600	5.6387	2.716	0.0000	0.0000
2024/10/11	2040	06/11/2025	11.84 Put	Bond Future	3485.4000	3.4854	3277.0800	3.2771	5.977	0.0000	0.0000
2024/10/11	2044	07/11/2024	12.25 Call	Bond Future	6731.1300	6.7311	6931.9200	6.9319	2.983	0.0000	0.0000
2024/10/11	2044	07/11/2024	12.25 Put	Bond Future	8.4600	0.0085	5.2400	0.0052	38.061	0.0000	0.0000
2024/10/11	2044	07/11/2024	12.00 Call	Bond Future	5287.9800	5.2880	5482.1800	5.4822	3.672	0.0000	0.0000
2024/10/11	2044	07/11/2024	12.00 Put	Bond Future	30.3100	0.0303	20.5000	0.0205	32.366	0.0000	0.0000
2024/10/11	2044	07/11/2024	12.50 Call	Bond Future	8143.7300	8.1437	8346.8000	8.3468	2.494	0.0000	0.0000
2024/10/11	2044	07/11/2024	12.50 Put	Bond Future	2.1800	0.0022	1.2400	0.0012	43.119	0.0000	0.0000
2024/10/11	2044	07/11/2024		Bond Future	11.1641	83.5003	11.1335	83.7044	0.275	0.0000	0.0000
2024/10/11	2044	07/11/2024	12.91 Call	Bond Future	10373.4700	10.3735	10577.3700	10.5774	1.966	0.0000	0.0000
2024/10/11	2044	07/11/2024	12.91 Put	Bond Future	0.2200	0.0002	0.1100	0.0001	50.000	0.0000	0.0000
2024/10/11	2044	07/11/2024	12.92 Call	Bond Future	10426.4600	10.4265	10630.3600	10.6304	1.956	0.0000	0.0000
2024/10/11	2044	07/11/2024	12.92 Put	Bond Future	0.2100	0.0002	0.1000	0.0001	52.381	0.0000	0.0000
2024/10/11	2044	07/11/2024	12.90 Call	Bond Future	10320.4100	10.3204	10524.3000	10.5243	1.976	0.0000	0.0000
2024/10/11	2044	07/11/2024	12.90 Put	Bond Future	0.2300	0.0002	0.1100	0.0001	52.174	0.0000	0.0000
2024/10/11	2044	06/02/2025		Bond Future	11.2490	80.8303	11.2191	81.0267	0.266	0.0000	0.0000
2024/10/11	2044	06/02/2025	13.02 Call	Bond Future	10498.6400	10.4986	10676.9200	10.6769	1.698	0.0000	0.0000
2024/10/11	2044	06/02/2025	13.02 Put	Bond Future	127.4500	0.1275	109.3400	0.1093	14.209	0.0000	0.0000
2024/10/11	2044	06/02/2025	13.75 Call	Bond Future	14045.4500	14.0455	14236.8300	14.2368	1.363	0.0000	0.0000
2024/10/11	2044	06/02/2025	13.75 Put	Bond Future	27.4700	0.0275	22.4600	0.0225	18.238	0.0000	0.0000
2024/10/11	2044	06/02/2025	12.50 Put	Bond Future	297.7600	0.2978	261.0400	0.2610	12.332	0.0000	0.0000
2024/10/11	2044	06/02/2025	12.50 Call	Bond Future	7862.0700	7.8621	8021.7400	8.0217	2.031	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
2024/10/11	2044	06/02/2025	12.00 Put	Bond Future		670.3400	0.6703	601.8500	0.6019	10.217	0.0000	0.0000
2024/10/11	2044	06/02/2025	12.00 Call	Bond Future		5356.2500	5.3563	5484.1500	5.4842	2.388	0.0000	0.0000
2024/10/11	2044	08/05/2025	Call	Bond Future		20.3900	0.0204	17.8000	0.0178	12.702	0.0000	0.0000
2024/10/11	2044	08/05/2025	Put	Bond Future		17578.4100	17.5784	17367.0500	17.3671	1.202	0.0000	0.0000
2024/10/11	2044	08/05/2025	12.40 Call	Bond Future		7351.1900	7.3512	7471.9900	7.4720	1.643	0.0000	0.0000
2024/10/11	2044	08/05/2025	12.40 Put	Bond Future		1003.2300	1.0032	915.2600	0.9153	8.769	0.0000	0.0000
2024/10/11	2044	08/05/2025	11.65 Call	Bond Future		4096.2800	4.0963	4159.9900	4.1600	1.555	0.0000	0.0000
2024/10/11	2044	08/05/2025	11.65 Put	Bond Future		2185.9000	2.1859	2040.8400	2.0408	6.636	0.0000	0.0000
2024/10/11	2044	08/05/2025	10.92 Put	Bond Future		4513.8200	4.5138	4313.3400	4.3133	4.441	0.0000	0.0000
2024/10/11	2044	08/05/2025	10.92 Call	Bond Future		1674.8600	1.6749	1683.1500	1.6832	0.495	0.0000	0.0000
2024/10/11	2044	08/05/2025		Bond Future		11.3480	82.4420	11.3157	82.6508	0.285	0.0000	0.0000
2024/10/11	2044	08/05/2025	12.72 Call	Bond Future		8836.0900	8.8361	8975.8900	8.9759	1.582	0.0000	0.0000
2024/10/11	2044	08/05/2025	12.72 Put	Bond Future		718.9300	0.7189	649.9600	0.6500	9.593	0.0000	0.0000
2024/10/11	2044	07/08/2025		Bond Future		11.4662	79.6115	11.4246	79.8754	0.362	0.0000	0.0000
2024/10/11	2044	07/08/2025	13.34 Call	Bond Future		11416.5700	11.4166	11592.3300	11.5923	1.540	0.0000	0.0000
2024/10/11	2044	07/08/2025	13.34 Put	Bond Future		843.0900	0.8431	754.8800	0.7549	10.463	0.0000	0.0000
2024/10/11	2044	06/11/2025		Bond Future		11.5878	81.0744	11.5360	81.3974	0.447	0.0000	0.0000
2024/10/11	2044	06/11/2025	11.88 Call	Bond Future		5525.6500	5.5257	5650.4000	5.6504	2.258	0.0000	0.0000
2024/10/11	2044	06/11/2025	11.88 Put	Bond Future		3740.0400	3.7400	3541.7100	3.5417	5.303	0.0000	0.0000
2024/10/11	2046	07/11/2024		Bond Future		119.7617	119.7617	119.2207	119.2207	0.452	0.0000	0.0000
2024/10/11	2046	06/02/2025		Bond Future		122.2523	122.2523	121.6830	121.6830	0.466	0.0000	0.0000
2024/10/11	2046	06/02/2025	114.01 Call	Bond Future		8242.2700	8.2423	7673.0200	7.6730	6.906	0.0000	0.0000
2024/10/11	2046	06/02/2025	114.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/11	2046	08/05/2025		Bond Future		122.4852	122.4852	121.9163	121.9163	0.464	0.0000	0.0000
2024/10/11	2046	08/05/2025	121.97 Call	Bond Future		515.1600	0.5152	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/11	2046	08/05/2025	121.97 Put	Bond Future		0.0000	0.0000	53.7400	0.0537	100.000	0.0000	0.0000
2024/10/11	2046	07/08/2025		Bond Future		124.8274	124.8274	124.3227	124.3227	0.404	0.0000	0.0000
2024/10/11	2046	07/08/2025	118.69 Call	Bond Future		6137.3700	6.1374	5632.6900	5.6327	8.223	0.0000	0.0000
2024/10/11	2046	07/08/2025	118.69 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/11	2046	06/11/2025		Bond Future		124.8812	124.8812	124.4482	124.4482	0.347	0.0000	0.0000
2024/10/11	2046	06/11/2025	125.41 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/11	2046	06/11/2025	125.41 Put	Bond Future		528.7600	0.5288	961.8100	0.9618	81.899	0.0000	0.0000
2024/10/11	2050	07/11/2024		Bond Future		121.4577	121.4577	121.0513	121.0513	0.335	0.0000	0.0000
2024/10/11	2050	06/02/2025		Bond Future		121.6363	121.6363	121.2044	121.2044	0.355	0.0000	0.0000
2024/10/11	2050	06/02/2025	115.60 Call	Bond Future		6036.2700	6.0363	5604.4200	5.6044	7.154	0.0000	0.0000
2024/10/11	2050	06/02/2025	115.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/11	2050	08/05/2025		Bond Future		124.0930	124.0930	123.6645	123.6645	0.345	0.0000	0.0000
2024/10/11	2050	08/05/2025	121.16 Call	Bond Future		2933.0000	2.9330	2504.4500	2.5045	14.611	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
2024/10/11	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/10/11	2050	07/08/2025		Bond Future	124.0714	124.0714	123.7102	123.7102	0.291	0.0000
2024/10/11	2050	07/08/2025	119.89 Call	Bond Future	4181.3800	4.1814	3820.1600	3.8202	8.639	0.0000
2024/10/11	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/10/11	2050	06/11/2025		Bond Future	126.3894	126.3894	126.1028	126.1028	0.227	0.0000
2024/10/11	2050	06/11/2025	124.42 Call	Bond Future	1969.3700	1.9694	1682.8100	1.6828	14.551	0.0000
2024/10/11	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/10/11	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/11	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/11	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/11	AL37	07/11/2024		Index Future	1048.0140	1048.0140	1047.5450	1047.5450	0.045	0.0000
2024/10/11	AL37	06/02/2025		Index Future	1069.5510	1069.5510	1068.9220	1068.9220	0.059	0.0000
2024/10/11	AL37	08/05/2025		Index Future	1090.9100	1090.9100	1090.3730	1090.3730	0.049	0.0000
2024/10/11	AL37	07/08/2025		Index Future	1111.5450	1111.5450	1111.6630	1111.6630	0.011	0.0000
2024/10/11	AL37	06/11/2025		Index Future	1132.1090	1132.1090	1132.9530	1132.9530	0.075	0.0000
2024/10/11	AL7T	07/11/2024		Index Future	1257.2320	1257.2320	1258.4960	1258.4960	0.101	0.0000
2024/10/11	AL7T	06/02/2025		Index Future	1283.0680	1283.0680	1284.1790	1284.1790	0.087	0.0000
2024/10/11	AL7T	08/05/2025		Index Future	1308.6910	1308.6910	1309.9490	1309.9490	0.096	0.0000
2024/10/11	AL7T	07/08/2025		Index Future	1333.4450	1333.4450	1335.5260	1335.5260	0.156	0.0000
2024/10/11	AL7T	06/11/2025		Index Future	1358.1140	1358.1140	1361.1040	1361.1040	0.220	0.0000
2024/10/11	ALBI	07/11/2024		Index Future	1085.1690	1085.1690	1086.6350	1086.6350	0.135	0.0000
2024/10/11	ALBI	06/02/2025		Index Future	1107.4690	1107.4690	1108.8100	1108.8100	0.121	0.0000
2024/10/11	ALBI	08/05/2025		Index Future	1129.5850	1129.5850	1131.0610	1131.0610	0.131	0.0000
2024/10/11	ALBI	07/08/2025		Index Future	1150.9520	1150.9520	1153.1450	1153.1450	0.191	0.0000
2024/10/11	ALBI	06/11/2025		Index Future	1172.2440	1172.2440	1175.2300	1175.2300	0.255	0.0000
2024/10/11	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/11	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/11	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/11	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/11	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/11	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/11	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	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	
2024/10/11	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/11	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/11	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/11	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/11	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/11	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/11	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/10/11	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/11	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/11	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/11	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/11	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/11	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/10/11	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/11	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/11	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/11	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/11	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/11	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/11	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/11	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/11	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/11	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/11	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/11	ES33	07/11/2024		Bond Future	10.9963	81.7270	10.9655	81.8761	0.280	0.0000	0.0000
2024/10/11	ES33	06/02/2025		Bond Future	11.1080	83.4266	11.0783	83.5671	0.268	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
2024/10/11	GOVI	07/08/2025		GOVI	1132.9830	1132.9830	1135.0720	0.184	0.0000	0.0000
2024/10/11	GOVI	07/08/2025	1,011. Call 00	GOVI	1219830.0000	121.9830	1240720.0000	1.713	0.0000	0.0000
2024/10/11	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/11	GOVI	06/11/2025		GOVI	1153.9430	1153.9430	1156.8110	0.249	0.0000	0.0000
2024/10/11	GOVI	06/11/2025	1,112. Call 00	GOVI	419430.0000	41.9430	448110.0000	6.838	0.0000	0.0000
2024/10/11	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/11	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/10/11	IGOV	07/11/2024		Index Future	369.2720	369.2720	368.6170	0.177	0.0000	0.0000
2024/10/11	IGOV	06/02/2025		Index Future	376.9520	376.9520	376.2300	0.192	0.0000	0.0000
2024/10/11	IGOV	08/05/2025		Index Future	384.5690	384.5690	383.8690	0.182	0.0000	0.0000
2024/10/11	IGOV	07/08/2025		Index Future	391.9300	391.9300	391.4520	0.122	0.0000	0.0000
2024/10/11	IGOV	06/11/2025		Index Future	399.2670	399.2670	399.0340	0.058	0.0000	0.0000
2024/10/11	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/10/11	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/10/11	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/10/11	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/10/11	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/10/11	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/10/11	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/10/11	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/10/11	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/10/11	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/10/11	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/10/11	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/10/11	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/10/11	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	0.000	0.0000	0.0000
2024/10/11	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	0.000	0.0000	0.0000
2024/10/11	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	0.000	0.0000	0.0000
2024/10/11	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	0.000	0.0000	0.0000
2024/10/11	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	0.000	0.0000	0.0000
2024/10/11	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	0.000	0.0000	0.0000
2024/10/11	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	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	
2024/10/11	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/10/11	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/10/11	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/10/11	R035	07/11/2024	11.10 Call	Bond Future	3869.9100	3.8699	4003.4000	4.0034	3.449	0.0000	0.0000
2024/10/11	R035	07/11/2024	11.10 Put	Bond Future	53.8700	0.0539	38.8500	0.0389	27.882	0.0000	0.0000
2024/10/11	R035	07/11/2024	13.23 Call	Bond Future	14483.7200	14.4837	14632.2300	14.6322	1.025	0.0000	0.0000
2024/10/11	R035	07/11/2024	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/11	R035	07/11/2024	12.20 Put	Bond Future	0.1000	0.0001	0.0500	0.0001	50.000	0.0000	0.0000
2024/10/11	R035	07/11/2024	12.20 Call	Bond Future	9567.6300	9.5676	9716.0900	9.7161	1.552	0.0000	0.0000
2024/10/11	R035	07/11/2024		Bond Future	10.4240	92.1213	10.3985	92.2698	0.245	0.0000	0.0000
2024/10/11	R035	07/11/2024	12.18 Call	Bond Future	9467.8500	9.4679	9616.3000	9.6163	1.568	0.0000	0.0000
2024/10/11	R035	07/11/2024	12.18 Put	Bond Future	0.1100	0.0001	0.0500	0.0001	54.545	0.0000	0.0000
2024/10/11	R035	07/11/2024	12.19 Call	Bond Future	9517.7700	9.5178	9666.2200	9.6662	1.560	0.0000	0.0000
2024/10/11	R035	07/11/2024	12.19 Put	Bond Future	0.1100	0.0001	0.0500	0.0001	54.545	0.0000	0.0000
2024/10/11	R035	07/11/2024	12.17 Call	Bond Future	9417.9000	9.4179	9566.3500	9.5664	1.576	0.0000	0.0000
2024/10/11	R035	07/11/2024	12.17 Put	Bond Future	0.1200	0.0001	0.0600	0.0001	50.000	0.0000	0.0000
2024/10/11	R035	06/02/2025		Bond Future	10.5098	94.0144	10.4855	94.1528	0.231	0.0000	0.0000
2024/10/11	R035	06/02/2025	12.41 Call	Bond Future	10071.9000	10.0719	10198.1800	10.1982	1.254	0.0000	0.0000
2024/10/11	R035	06/02/2025	12.41 Put	Bond Future	78.6600	0.0787	66.5100	0.0665	15.446	0.0000	0.0000
2024/10/11	R035	06/02/2025	11.30 Call	Bond Future	4885.8100	4.8858	4969.4100	4.9694	1.711	0.0000	0.0000
2024/10/11	R035	06/02/2025	11.30 Put	Bond Future	533.7000	0.5337	478.8700	0.4789	10.274	0.0000	0.0000
2024/10/11	R035	06/02/2025	10.65 Call	Bond Future	2284.4600	2.2845	2321.2800	2.3213	1.612	0.0000	0.0000
2024/10/11	R035	06/02/2025	10.65 Put	Bond Future	1490.5900	1.4906	1388.9800	1.3890	6.817	0.0000	0.0000
2024/10/11	R035	06/02/2025	10.34 Put	Bond Future	2325.6800	2.3257	2201.3800	2.2014	5.345	0.0000	0.0000
2024/10/11	R035	06/02/2025	10.34 Call	Bond Future	1351.7200	1.3517	1365.8500	1.3659	1.045	0.0000	0.0000
2024/10/11	R035	06/02/2025	10.26 Put	Bond Future	2591.0700	2.5911	2462.2000	2.4622	4.974	0.0000	0.0000
2024/10/11	R035	06/02/2025	10.26 Call	Bond Future	1153.2200	1.1532	1162.7800	1.1628	0.829	0.0000	0.0000
2024/10/11	R035	08/05/2025	11.70 Call	Bond Future	6640.4300	6.6404	6719.4200	6.7194	1.190	0.0000	0.0000
2024/10/11	R035	08/05/2025	11.70 Put	Bond Future	793.5200	0.7935	721.9800	0.7220	9.016	0.0000	0.0000
2024/10/11	R035	08/05/2025	10.95 Call	Bond Future	3684.7100	3.6847	3718.8800	3.7189	0.927	0.0000	0.0000
2024/10/11	R035	08/05/2025	10.95 Put	Bond Future	1778.0900	1.7781	1661.7300	1.6617	6.544	0.0000	0.0000
2024/10/11	R035	08/05/2025	10.44 Put	Bond Future	2990.9400	2.9909	2843.2200	2.8432	4.939	0.0000	0.0000
2024/10/11	R035	08/05/2025	10.44 Call	Bond Future	2073.6900	2.0737	2076.5000	2.0765	0.136	0.0000	0.0000
2024/10/11	R035	08/05/2025	13.35 Call	Bond Future	13785.5300	13.7855	13922.6400	13.9226	0.995	0.0000	0.0000
2024/10/11	R035	08/05/2025	13.35 Put	Bond Future	83.2900	0.0833	69.8700	0.0699	16.112	0.0000	0.0000
2024/10/11	R035	08/05/2025	12.70 Call	Bond Future	10976.5000	10.9765	11096.6200	11.0966	1.094	0.0000	0.0000
2024/10/11	R035	08/05/2025	12.70 Put	Bond Future	242.4600	0.2425	212.0500	0.2121	12.542	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	
2024/10/11	R035	08/05/2025	11.46 Put	Bond Future	1032.1200	1.0321	947.3200	0.9473	8.216	0.0000	0.0000
2024/10/11	R035	08/05/2025	11.46 Call	Bond Future	5644.7800	5.6448	5710.5100	5.7105	1.164	0.0000	0.0000
2024/10/11	R035	08/05/2025		Bond Future	10.6033	91.3800	10.5763	91.5305	0.254	0.0000	0.0000
2024/10/11	R035	08/05/2025	11.78 Call	Bond Future	6979.5300	6.9795	7062.6400	7.0626	1.191	0.0000	0.0000
2024/10/11	R035	08/05/2025	11.78 Put	Bond Future	726.6300	0.7266	659.2100	0.6592	9.278	0.0000	0.0000
2024/10/11	R035	07/08/2025		Bond Future	10.7202	93.1043	10.6817	93.3148	0.360	0.0000	0.0000
2024/10/11	R035	07/08/2025	12.65 Call	Bond Future	10375.5100	10.3755	10511.4600	10.5115	1.310	0.0000	0.0000
2024/10/11	R035	07/08/2025	12.65 Put	Bond Future	642.9200	0.6429	568.4000	0.5684	11.591	0.0000	0.0000
2024/10/11	R035	06/11/2025		Bond Future	10.8561	90.3149	10.8045	90.5898	0.475	0.0000	0.0000
2024/10/11	R035	06/11/2025	11.20 Call	Bond Future	4760.1400	4.7601	4940.9800	4.9410	3.799	0.0000	0.0000
2024/10/11	R035	06/11/2025	11.20 Put	Bond Future	2956.2700	2.9563	2862.1800	2.8622	3.183	0.0000	0.0000
2024/10/11	R053	07/11/2024		Bond Future	11.0932	105.9154	11.0524	106.2813	0.367	0.0000	0.0000
2024/10/11	R053	07/11/2024	12.80 Call	Bond Future	13483.3700	13.4834	13848.9200	13.8489	2.711	0.0000	0.0000
2024/10/11	R053	07/11/2024	12.80 Put	Bond Future	0.5700	0.0006	0.2600	0.0003	54.386	0.0000	0.0000
2024/10/11	R053	07/11/2024	12.81 Call	Bond Future	13552.9000	13.5529	13918.4700	13.9185	2.697	0.0000	0.0000
2024/10/11	R053	07/11/2024	12.81 Put	Bond Future	0.5400	0.0005	0.2500	0.0003	53.704	0.0000	0.0000
2024/10/11	R053	07/11/2024	12.79 Call	Bond Future	13413.7500	13.4138	13779.2900	13.7793	2.725	0.0000	0.0000
2024/10/11	R053	07/11/2024	12.79 Put	Bond Future	0.6000	0.0006	0.2800	0.0003	53.333	0.0000	0.0000
2024/10/11	R053	06/02/2025		Bond Future	11.1744	108.0920	11.1339	108.4501	0.362	0.0000	0.0000
2024/10/11	R053	06/02/2025	12.94 Call	Bond Future	13887.9000	13.8879	14215.7900	14.2158	2.361	0.0000	0.0000
2024/10/11	R053	06/02/2025	12.94 Put	Bond Future	176.2300	0.1762	145.9500	0.1460	17.182	0.0000	0.0000
2024/10/11	R053	08/05/2025		Bond Future	11.2651	104.3814	11.2220	104.7574	0.383	0.0000	0.0000
2024/10/11	R053	08/05/2025	12.64 Call	Bond Future	11763.7400	11.7637	12033.3900	12.0334	2.292	0.0000	0.0000
2024/10/11	R053	08/05/2025	12.64 Put	Bond Future	949.5500	0.9496	843.1800	0.8432	11.202	0.0000	0.0000
2024/10/11	R053	07/08/2025		Bond Future	11.3715	106.3492	11.3191	106.7983	0.461	0.0000	0.0000
2024/10/11	R053	07/08/2025	13.17 Call	Bond Future	14703.1000	14.7031	15034.9600	15.0350	2.257	0.0000	0.0000
2024/10/11	R053	07/08/2025	13.17 Put	Bond Future	1187.9900	1.1880	1070.7300	1.0707	9.870	0.0000	0.0000
2024/10/11	R053	06/11/2025		Bond Future	11.4886	102.4444	11.4260	102.9718	0.545	0.0000	0.0000
2024/10/11	R053	06/11/2025	11.76 Call	Bond Future	6869.9200	6.8699	7091.3200	7.0913	3.223	0.0000	0.0000
2024/10/11	R053	06/11/2025	11.76 Put	Bond Future	4639.8100	4.6398	4333.7800	4.3338	6.596	0.0000	0.0000
2024/10/11	R186	07/11/2024		Bond Future	8.1328	108.6132	8.1250	108.6284	0.095	0.0000	0.0000
2024/10/11	R186	07/11/2024	9.14 Call	Bond Future	1949.7700	1.9498	1964.5800	1.9646	0.760	0.0000	0.0000
2024/10/11	R186	07/11/2024	9.14 Put	Bond Future	1.4800	0.0015	1.0900	0.0011	26.351	0.0000	0.0000
2024/10/11	R186	07/11/2024	9.15 Call	Bond Future	1968.7900	1.9688	1983.6100	1.9836	0.753	0.0000	0.0000
2024/10/11	R186	07/11/2024	9.15 Put	Bond Future	1.4000	0.0014	1.0200	0.0010	27.143	0.0000	0.0000
2024/10/11	R186	07/11/2024	9.13 Call	Bond Future	1930.7500	1.9308	1945.5300	1.9455	0.766	0.0000	0.0000
2024/10/11	R186	07/11/2024	9.13 Put	Bond Future	1.5700	0.0016	1.1500	0.0012	26.752	0.0000	0.0000
2024/10/11	R186	06/02/2025		Bond Future	8.1046	105.5331	8.1044	105.5336	0.003	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/10/11	R186	06/02/2025	9.03 Call	Bond Future	1706.9400	1.7069	1705.2000	1.7052	0.102	0.0000	0.0000
2024/10/11	R186	06/02/2025	9.03 Put	Bond Future	112.8900	0.1129	110.7000	0.1107	1.940	0.0000	0.0000
2024/10/11	R186	08/05/2025		Bond Future	8.1121	107.6388	8.1048	107.6500	0.091	0.0000	0.0000
2024/10/11	R186	08/05/2025	8.47 Call	Bond Future	970.1000	0.9701	951.4800	0.9515	1.919	0.0000	0.0000
2024/10/11	R186	08/05/2025	8.47 Put	Bond Future	429.3900	0.4294	399.5800	0.3996	6.942	0.0000	0.0000
2024/10/11	R186	07/08/2025		Bond Future	8.2069	104.3613	8.1470	104.4386	0.731	0.0000	0.0000
2024/10/11	R186	07/08/2025	9.68 Call	Bond Future	2020.0700	2.0201	2081.1800	2.0812	3.025	0.0000	0.0000
2024/10/11	R186	07/08/2025	9.68 Put	Bond Future	145.9100	0.1459	129.7100	0.1297	11.103	0.0000	0.0000
2024/10/11	R186	07/08/2025	10.25 Call	Bond Future	2650.9300	2.6509	2719.5700	2.7196	2.589	0.0000	0.0000
2024/10/11	R186	07/08/2025	10.25 Put	Bond Future	64.4200	0.0644	55.7500	0.0558	13.459	0.0000	0.0000
2024/10/11	R186	07/08/2025	9.22 Put	Bond Future	258.0100	0.2580	233.6300	0.2336	9.449	0.0000	0.0000
2024/10/11	R186	07/08/2025	9.22 Call	Bond Future	1552.1000	1.5521	1605.0300	1.6050	3.410	0.0000	0.0000
2024/10/11	R186	06/11/2025		Bond Future	8.3833	106.2825	8.2427	106.4314	1.677	0.0000	0.0000
2024/10/11	R186	06/11/2025	8.13 Call	Bond Future	458.9900	0.4590	512.0900	0.5121	11.569	0.0000	0.0000
2024/10/11	R186	06/11/2025	8.13 Put	Bond Future	727.3700	0.7274	631.6100	0.6316	13.165	0.0000	0.0000
2024/10/11	R202	07/11/2024		Bond Future	269.8169	269.8169	269.2079	269.2079	0.226	0.0000	0.0000
2024/10/11	R202	06/02/2025		Bond Future	270.2361	270.2361	269.5765	269.5765	0.244	0.0000	0.0000
2024/10/11	R202	06/02/2025	266.79 Call	Bond Future	3446.1100	3.4461	2786.5400	2.7865	19.140	0.0000	0.0000
2024/10/11	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/11	R202	08/05/2025		Bond Future	275.6950	275.6950	275.0489	275.0489	0.234	0.0000	0.0000
2024/10/11	R202	08/05/2025	272.31 Call	Bond Future	3384.9700	3.3850	2738.9200	2.7389	19.086	0.0000	0.0000
2024/10/11	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/11	R202	07/08/2025		Bond Future	275.6737	275.6737	275.1827	275.1827	0.178	0.0000	0.0000
2024/10/11	R202	07/08/2025	271.60 Call	Bond Future	4073.7000	4.0737	3582.7400	3.5827	12.052	0.0000	0.0000
2024/10/11	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/11	R202	06/11/2025		Bond Future	280.8254	280.8254	280.5062	280.5062	0.114	0.0000	0.0000
2024/10/11	R202	06/11/2025	275.64 Call	Bond Future	5185.3800	5.1854	4866.2400	4.8662	6.155	0.0000	0.0000
2024/10/11	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/11	R209	07/11/2024	10.55 Put	Bond Future	842.7200	0.8427	734.7200	0.7347	12.816	0.0000	0.0000
2024/10/11	R209	07/11/2024	10.55 Call	Bond Future	754.4800	0.7545	806.5800	0.8066	6.905	0.0000	0.0000
2024/10/11	R209	07/11/2024	11.00 Call	Bond Future	2378.6500	2.3787	2502.0400	2.5020	5.187	0.0000	0.0000
2024/10/11	R209	07/11/2024	11.00 Put	Bond Future	159.1600	0.1592	122.4500	0.1225	23.065	0.0000	0.0000
2024/10/11	R209	07/11/2024		Bond Future	10.5669	72.5250	10.5363	72.6851	0.289	0.0000	0.0000
2024/10/11	R209	07/11/2024	12.22 Call	Bond Future	7993.2500	7.9933	8153.2300	8.1532	2.001	0.0000	0.0000
2024/10/11	R209	07/11/2024	12.22 Put	Bond Future	0.2400	0.0002	0.1200	0.0001	50.000	0.0000	0.0000
2024/10/11	R209	07/11/2024	12.23 Call	Bond Future	8037.8200	8.0378	8197.8000	8.1978	1.990	0.0000	0.0000
2024/10/11	R209	07/11/2024	12.23 Put	Bond Future	0.2300	0.0002	0.1100	0.0001	52.174	0.0000	0.0000
2024/10/11	R209	07/11/2024	12.21 Call	Bond Future	7948.6400	7.9486	8108.6100	8.1086	2.013	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	
2024/10/11	R209	07/11/2024	12.21 Put	Bond Future	0.2600	0.0003	0.1300	0.0001	50.000	0.0000	0.0000
2024/10/11	R209	06/02/2025		Bond Future	10.6443	74.0154	10.6147	74.1684	0.278	0.0000	0.0000
2024/10/11	R209	06/02/2025	12.44 Call	Bond Future	8586.2700	8.5863	8726.3200	8.7263	1.631	0.0000	0.0000
2024/10/11	R209	06/02/2025	12.44 Put	Bond Future	78.8000	0.0788	65.8600	0.0659	16.421	0.0000	0.0000
2024/10/11	R209	08/05/2025		Bond Future	10.7333	72.3380	10.7011	72.5014	0.300	0.0000	0.0000
2024/10/11	R209	08/05/2025	11.89 Call	Bond Future	6207.5200	6.2075	6306.0900	6.3061	1.588	0.0000	0.0000
2024/10/11	R209	08/05/2025	11.89 Put	Bond Future	649.2800	0.6493	584.4900	0.5845	9.979	0.0000	0.0000
2024/10/11	R209	07/08/2025		Bond Future	10.8413	73.7028	10.7989	73.9146	0.392	0.0000	0.0000
2024/10/11	R209	07/08/2025	12.68 Call	Bond Future	9074.7700	9.0748	9214.4900	9.2145	1.540	0.0000	0.0000
2024/10/11	R209	07/08/2025	12.68 Put	Bond Future	650.2600	0.6503	578.2100	0.5782	11.080	0.0000	0.0000
2024/10/11	R209	06/11/2025		Bond Future	10.9626	71.9092	10.9087	72.1732	0.492	0.0000	0.0000
2024/10/11	R209	06/11/2025	11.27 Call	Bond Future	4291.6300	4.2916	4390.1000	4.3901	2.294	0.0000	0.0000
2024/10/11	R209	06/11/2025	11.27 Put	Bond Future	2811.7000	2.8117	2646.1300	2.6461	5.889	0.0000	0.0000
2024/10/11	R210	07/11/2024		Bond Future	241.7444	241.7444	241.7420	241.7420	0.001	0.0000	0.0000
2024/10/11	R210	06/02/2025		Bond Future	246.7718	246.7718	246.7347	246.7347	0.015	0.0000	0.0000
2024/10/11	R210	06/02/2025	239.61 Call	Bond Future	7161.7800	7.1618	7124.7400	7.1247	0.517	0.0000	0.0000
2024/10/11	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/11	R210	08/05/2025		Bond Future	248.3664	248.3664	248.3528	248.3528	0.005	0.0000	0.0000
2024/10/11	R210	08/05/2025	248.03 Call	Bond Future	336.3700	0.3364	322.7500	0.3228	4.049	0.0000	0.0000
2024/10/11	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/11	R210	07/08/2025		Bond Future	253.1169	253.1169	253.2556	253.2556	0.055	0.0000	0.0000
2024/10/11	R210	07/08/2025	248.44 Call	Bond Future	4676.9300	4.6769	4815.6200	4.8156	2.965	0.0000	0.0000
2024/10/11	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/11	R210	06/11/2025		Bond Future	254.3945	254.3945	254.7009	254.7009	0.120	0.0000	0.0000
2024/10/11	R210	06/11/2025	252.14 Call	Bond Future	2254.4900	2.2545	2560.8700	2.5609	13.590	0.0000	0.0000
2024/10/11	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/11	R213	07/11/2024		Bond Future	9.5126	89.6889	9.5230	89.6443	0.109	0.0000	0.0000
2024/10/11	R213	07/11/2024	11.22 Call	Bond Future	7001.7700	7.0018	6957.0400	6.9570	0.639	0.0000	0.0000
2024/10/11	R213	07/11/2024	11.22 Put	Bond Future	1.1000	0.0011	0.9600	0.0010	12.727	0.0000	0.0000
2024/10/11	R213	07/11/2024	11.23 Call	Bond Future	7040.6600	7.0407	6995.9300	6.9959	0.635	0.0000	0.0000
2024/10/11	R213	07/11/2024	11.23 Put	Bond Future	1.0600	0.0011	0.9200	0.0009	13.208	0.0000	0.0000
2024/10/11	R213	07/11/2024	11.21 Call	Bond Future	6962.8600	6.9629	6918.1200	6.9181	0.643	0.0000	0.0000
2024/10/11	R213	07/11/2024	11.21 Put	Bond Future	1.1500	0.0012	1.0000	0.0010	13.043	0.0000	0.0000
2024/10/11	R213	06/02/2025		Bond Future	9.5787	91.5320	9.5927	91.4737	0.146	0.0000	0.0000
2024/10/11	R213	06/02/2025	11.35 Call	Bond Future	7092.2100	7.0922	7027.2300	7.0272	0.916	0.0000	0.0000
2024/10/11	R213	06/02/2025	11.35 Put	Bond Future	56.7900	0.0568	50.1300	0.0501	11.727	0.0000	0.0000
2024/10/11	R213	08/05/2025		Bond Future	9.6560	89.8013	9.6685	89.7508	0.129	0.0000	0.0000
2024/10/11	R213	08/05/2025	10.52 Call	Bond Future	4050.1600	4.0502	3960.9400	3.9609	2.203	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	
2024/10/11	R213	08/05/2025	10.52 Put	Bond Future	638.6600	0.6387	599.8700	0.5999	6.074	0.0000	0.0000
2024/10/11	R213	07/08/2025		Bond Future	9.7643	91.4966	9.7631	91.5010	0.011	0.0000	0.0000
2024/10/11	R213	07/08/2025	11.66 Call	Bond Future	7450.5600	7.4506	7420.2500	7.4203	0.407	0.0000	0.0000
2024/10/11	R213	07/08/2025	11.66 Put	Bond Future	421.0100	0.4210	386.3300	0.3863	8.237	0.0000	0.0000
2024/10/11	R213	06/11/2025		Bond Future	9.8999	89.6306	9.8829	89.6945	0.172	0.0000	0.0000
2024/10/11	R213	06/11/2025	10.05 Call	Bond Future	2777.6200	2.7776	2820.7100	2.8207	1.551	0.0000	0.0000
2024/10/11	R213	06/11/2025	10.05 Put	Bond Future	2216.6100	2.2166	2195.8200	2.1958	0.938	0.0000	0.0000
2024/10/11	R214	07/11/2024		Bond Future	10.8572	68.3217	10.8266	68.4946	0.282	0.0000	0.0000
2024/10/11	R214	07/11/2024	12.61 Call	Bond Future	8885.1900	8.8852	9057.9900	9.0580	1.945	0.0000	0.0000
2024/10/11	R214	07/11/2024	12.61 Put	Bond Future	0.1700	0.0002	0.0800	0.0001	52.941	0.0000	0.0000
2024/10/11	R214	07/11/2024	12.62 Call	Bond Future	8930.6100	8.9306	9103.4200	9.1034	1.935	0.0000	0.0000
2024/10/11	R214	07/11/2024	12.62 Put	Bond Future	0.1600	0.0002	0.0800	0.0001	50.000	0.0000	0.0000
2024/10/11	R214	07/11/2024	12.60 Call	Bond Future	8839.7300	8.8397	9012.5300	9.0125	1.955	0.0000	0.0000
2024/10/11	R214	07/11/2024	12.60 Put	Bond Future	0.1800	0.0002	0.0900	0.0001	50.000	0.0000	0.0000
2024/10/11	R214	06/02/2025		Bond Future	10.9351	69.7257	10.9053	69.8923	0.273	0.0000	0.0000
2024/10/11	R214	06/02/2025	12.71 Call	Bond Future	8977.3800	8.9774	9129.4200	9.1294	1.694	0.0000	0.0000
2024/10/11	R214	06/02/2025	12.71 Put	Bond Future	92.3400	0.0923	77.7100	0.0777	15.844	0.0000	0.0000
2024/10/11	R214	06/02/2025	13.63 Call	Bond Future	12808.0200	12.8080	12972.1200	12.9721	1.281	0.0000	0.0000
2024/10/11	R214	06/02/2025	13.63 Put	Bond Future	11.6600	0.0117	9.0900	0.0091	22.041	0.0000	0.0000
2024/10/11	R214	06/02/2025	12.25 Put	Bond Future	203.3400	0.2033	175.5300	0.1755	13.677	0.0000	0.0000
2024/10/11	R214	06/02/2025	12.25 Call	Bond Future	6966.0000	6.9660	7104.8600	7.1049	1.993	0.0000	0.0000
2024/10/11	R214	06/02/2025	11.75 Put	Bond Future	476.4100	0.4764	422.9600	0.4230	11.219	0.0000	0.0000
2024/10/11	R214	06/02/2025	11.75 Call	Bond Future	4794.5200	4.7945	4907.7400	4.9077	2.361	0.0000	0.0000
2024/10/11	R214	08/05/2025		Bond Future	11.0179	67.8136	10.9858	67.9906	0.291	0.0000	0.0000
2024/10/11	R214	08/05/2025	12.40 Call	Bond Future	7546.4500	7.5465	7666.7500	7.6668	1.594	0.0000	0.0000
2024/10/11	R214	08/05/2025	12.40 Put	Bond Future	547.1400	0.5471	490.5200	0.4905	10.348	0.0000	0.0000
2024/10/11	R214	07/08/2025		Bond Future	11.1175	69.0933	11.0765	69.3160	0.369	0.0000	0.0000
2024/10/11	R214	07/08/2025	12.97 Call	Bond Future	9710.3400	9.7103	9856.7800	9.8568	1.508	0.0000	0.0000
2024/10/11	R214	07/08/2025	12.97 Put	Bond Future	704.0500	0.7041	627.7900	0.6278	10.832	0.0000	0.0000
2024/10/11	R214	06/11/2025		Bond Future	11.2300	67.0670	11.1792	67.3388	0.452	0.0000	0.0000
2024/10/11	R214	06/11/2025	11.64 Call	Bond Future	4971.2300	4.9712	5080.0900	5.0801	2.190	0.0000	0.0000
2024/10/11	R214	06/11/2025	11.64 Put	Bond Future	2836.5400	2.8365	2673.6100	2.6736	5.744	0.0000	0.0000
2024/10/11	R248	07/11/2024	12.79 Call	Bond Future	10623.4800	10.6235	10942.5200	10.9425	3.003	0.0000	0.0000
2024/10/11	R248	07/11/2024	12.79 Put	Bond Future	0.3200	0.0003	0.1400	0.0001	56.250	0.0000	0.0000
2024/10/11	R248	07/11/2024	12.80 Call	Bond Future	10677.8100	10.6778	10996.8600	10.9969	2.988	0.0000	0.0000
2024/10/11	R248	07/11/2024	12.80 Put	Bond Future	0.3000	0.0003	0.1300	0.0001	56.667	0.0000	0.0000
2024/10/11	R248	07/11/2024	12.78 Call	Bond Future	10569.0600	10.5691	10888.1000	10.8881	3.019	0.0000	0.0000
2024/10/11	R248	07/11/2024	12.78 Put	Bond Future	0.3300	0.0003	0.1500	0.0002	54.545	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	
2024/10/11	R248	07/11/2024		Bond Future	11.0636	82.5261	11.0177	82.8454	0.414	0.0000	0.0000
2024/10/11	R248	06/02/2025		Bond Future	11.1461	84.2220	11.1004	84.5360	0.410	0.0000	0.0000
2024/10/11	R248	06/02/2025	12.71 Call	Bond Future	9805.1600	9.8052	10064.6800	10.0647	2.647	0.0000	0.0000
2024/10/11	R248	06/02/2025	12.71 Put	Bond Future	199.5500	0.1996	145.0700	0.1451	27.301	0.0000	0.0000
2024/10/11	R248	06/02/2025	10.30 Put	Bond Future	6471.5100	6.4715	6141.2300	6.1412	5.104	0.0000	0.0000
2024/10/11	R248	06/02/2025	10.30 Call	Bond Future	300.6800	0.3007	284.4000	0.2844	5.414	0.0000	0.0000
2024/10/11	R248	06/02/2025	11.00 Put	Bond Future	2751.8300	2.7518	2452.1000	2.4521	10.892	0.0000	0.0000
2024/10/11	R248	06/02/2025	11.00 Call	Bond Future	1740.5400	1.7405	1754.8100	1.7548	0.820	0.0000	0.0000
2024/10/11	R248	06/02/2025	11.70 Call	Bond Future	4630.5400	4.6305	4763.4500	4.7635	2.870	0.0000	0.0000
2024/10/11	R248	06/02/2025	11.70 Put	Bond Future	982.8800	0.9829	801.7900	0.8018	18.424	0.0000	0.0000
2024/10/11	R248	08/05/2025		Bond Future	11.2331	81.4556	11.1846	81.7843	0.431	0.0000	0.0000
2024/10/11	R248	08/05/2025	12.60 Call	Bond Future	9112.7100	9.1127	9356.2500	9.3563	2.673	0.0000	0.0000
2024/10/11	R248	08/05/2025	12.60 Put	Bond Future	713.6500	0.7137	628.4900	0.6285	11.933	0.0000	0.0000
2024/10/11	R248	07/08/2025		Bond Future	11.3368	82.9923	11.2790	83.3783	0.510	0.0000	0.0000
2024/10/11	R248	07/08/2025	13.21 Call	Bond Future	11825.5400	11.8255	12113.9500	12.1140	2.439	0.0000	0.0000
2024/10/11	R248	07/08/2025	13.21 Put	Bond Future	867.2700	0.8673	769.6400	0.7696	11.257	0.0000	0.0000
2024/10/11	R248	06/11/2025		Bond Future	11.4530	80.0793	11.3849	80.5266	0.595	0.0000	0.0000
2024/10/11	R248	06/11/2025	11.74 Call	Bond Future	5518.9500	5.5190	5720.6500	5.7207	3.655	0.0000	0.0000
2024/10/11	R248	06/11/2025	11.74 Put	Bond Future	3681.9100	3.6819	3436.3100	3.4363	6.670	0.0000	0.0000
2024/10/11	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/11	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/11	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/11	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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