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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/10/2024 TO 16/10/2024

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
2024/10/16	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/16	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/16	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/16	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/16	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/16	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/16	2025	07/11/2024		Bond Future	185.0070	185.0070	185.0424	0.019	0.0000	0.0000
2024/10/16	2029	07/11/2024		Bond Future	133.6149	133.6149	133.5170	0.073	0.0000	0.0000
2024/10/16	2029	06/02/2025		Bond Future	136.3757	136.3757	136.2775	0.072	0.0000	0.0000
2024/10/16	2029	06/02/2025	132.40 Call	Bond Future	3975.6600	3.9757	3877.4600	2.470	0.0000	0.0000
2024/10/16	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/16	2029	08/05/2025		Bond Future	137.7219	137.7219	137.6234	0.072	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	
2024/10/16	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/16	2029	08/05/2025	137.85 Put	Bond Future	128.0700	0.1281	226.6000	0.2266	76.934	0.0000	0.0000
2024/10/16	2029	07/08/2025		Bond Future	140.4424	140.4424	140.3440	140.3440	0.070	0.0000	0.0000
2024/10/16	2029	07/08/2025	137.41 Call	Bond Future	3032.4300	3.0324	2933.9500	2.9340	3.248	0.0000	0.0000
2024/10/16	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/16	2029	06/11/2025		Bond Future	141.7118	141.7118	141.6132	141.6132	0.070	0.0000	0.0000
2024/10/16	2029	06/11/2025	139.79 Call	Bond Future	1921.7800	1.9218	1823.2300	1.8232	5.128	0.0000	0.0000
2024/10/16	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/16	2030	07/11/2024		Bond Future	9.2122	97.3050	9.2259	97.2510	0.149	0.0000	0.0000
2024/10/16	2030	07/11/2024	10.21 Put	Bond Future	3.0400	0.0030	2.7800	0.0028	8.553	0.0000	0.0000
2024/10/16	2030	07/11/2024	10.21 Call	Bond Future	3842.6200	3.8426	3788.3100	3.7883	1.413	0.0000	0.0000
2024/10/16	2030	07/11/2024	10.71 Put	Bond Future	0.1000	0.0001	0.0800	0.0001	20.000	0.0000	0.0000
2024/10/16	2030	07/11/2024	10.71 Call	Bond Future	5691.6200	5.6916	5637.5500	5.6376	0.950	0.0000	0.0000
2024/10/16	2030	07/11/2024	11.91 Call	Bond Future	9949.5500	9.9496	9895.5000	9.8955	0.543	0.0000	0.0000
2024/10/16	2030	07/11/2024	11.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/16	2030	07/11/2024	10.75 Call	Bond Future	5837.7400	5.8377	5783.6700	5.7837	0.926	0.0000	0.0000
2024/10/16	2030	07/11/2024	10.75 Put	Bond Future	0.0800	0.0001	0.0600	0.0001	25.000	0.0000	0.0000
2024/10/16	2030	07/11/2024	10.76 Call	Bond Future	5874.2100	5.8742	5820.1500	5.8202	0.920	0.0000	0.0000
2024/10/16	2030	07/11/2024	10.76 Put	Bond Future	0.0700	0.0001	0.0600	0.0001	14.286	0.0000	0.0000
2024/10/16	2030	07/11/2024	10.74 Call	Bond Future	5801.2300	5.8012	5747.1700	5.7472	0.932	0.0000	0.0000
2024/10/16	2030	07/11/2024	10.74 Put	Bond Future	0.0800	0.0001	0.0700	0.0001	12.500	0.0000	0.0000
2024/10/16	2030	06/02/2025		Bond Future	9.2671	95.2817	9.2813	95.2277	0.154	0.0000	0.0000
2024/10/16	2030	06/02/2025	10.68 Call	Bond Future	5245.0200	5.2450	5192.2800	5.1923	1.006	0.0000	0.0000
2024/10/16	2030	06/02/2025	10.68 Put	Bond Future	69.3800	0.0694	70.6100	0.0706	1.773	0.0000	0.0000
2024/10/16	2030	06/02/2025	8.68 Put	Bond Future	2571.8400	2.5718	2611.3800	2.6114	1.537	0.0000	0.0000
2024/10/16	2030	06/02/2025	8.68 Call	Bond Future	313.6200	0.3136	299.1900	0.2992	4.601	0.0000	0.0000
2024/10/16	2030	06/02/2025	9.18 Put	Bond Future	1272.4100	1.2724	1297.1000	1.2971	1.940	0.0000	0.0000
2024/10/16	2030	06/02/2025	9.18 Call	Bond Future	941.5900	0.9416	912.3100	0.9123	3.110	0.0000	0.0000
2024/10/16	2030	06/02/2025	9.69 Call	Bond Future	2108.3500	2.1084	2065.5700	2.0656	2.029	0.0000	0.0000
2024/10/16	2030	06/02/2025	9.69 Put	Bond Future	521.4200	0.5214	532.6100	0.5326	2.146	0.0000	0.0000
2024/10/16	2030	08/05/2025	8.68 Put	Bond Future	2980.1700	2.9802	3017.7800	3.0178	1.262	0.0000	0.0000
2024/10/16	2030	08/05/2025	8.68 Call	Bond Future	527.2100	0.5272	510.9900	0.5110	3.077	0.0000	0.0000
2024/10/16	2030	08/05/2025	9.18 Put	Bond Future	1786.1600	1.7862	1812.8100	1.8128	1.492	0.0000	0.0000
2024/10/16	2030	08/05/2025	9.18 Call	Bond Future	1184.6200	1.1846	1157.4400	1.1574	2.294	0.0000	0.0000
2024/10/16	2030	08/05/2025	9.99 Call	Bond Future	2996.5200	2.9965	2954.2500	2.9543	1.411	0.0000	0.0000
2024/10/16	2030	08/05/2025	9.99 Put	Bond Future	689.6200	0.6896	701.1800	0.7012	1.676	0.0000	0.0000
2024/10/16	2030	08/05/2025	11.86 Call	Bond Future	8659.5600	8.6596	8606.4100	8.6064	0.614	0.0000	0.0000
2024/10/16	2030	08/05/2025	11.86 Put	Bond Future	44.0100	0.0440	44.6900	0.0447	1.545	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/10/16	2030	08/05/2025	10.31 Put	Bond Future	462.7200	0.4627	470.5100	0.4705	1.684	0.0000	0.0000
2024/10/16	2030	08/05/2025	10.31 Call	Bond Future	3888.5400	3.8885	3842.5000	3.8425	1.184	0.0000	0.0000
2024/10/16	2030	08/05/2025	12.28 Call	Bond Future	9976.7600	9.9768	9923.2000	9.9232	0.537	0.0000	0.0000
2024/10/16	2030	08/05/2025	12.28 Put	Bond Future	18.0600	0.0181	18.3300	0.0183	1.495	0.0000	0.0000
2024/10/16	2030	08/05/2025	10.69 Put	Bond Future	285.6600	0.2857	290.3800	0.2904	1.652	0.0000	0.0000
2024/10/16	2030	08/05/2025	10.69 Call	Bond Future	5018.6600	5.0187	4969.5500	4.9696	0.979	0.0000	0.0000
2024/10/16	2030	08/05/2025		Bond Future	9.3450	97.1928	9.3599	97.1390	0.159	0.0000	0.0000
2024/10/16	2030	08/05/2025	9.93 Call	Bond Future	2837.4300	2.8374	2796.0000	2.7960	1.460	0.0000	0.0000
2024/10/16	2030	08/05/2025	9.93 Put	Bond Future	742.2000	0.7422	754.6000	0.7546	1.671	0.0000	0.0000
2024/10/16	2030	07/08/2025		Bond Future	9.4472	95.0785	9.4627	95.0251	0.164	0.0000	0.0000
2024/10/16	2030	07/08/2025	11.11 Call	Bond Future	5960.6400	5.9606	5912.7400	5.9127	0.804	0.0000	0.0000
2024/10/16	2030	07/08/2025	11.11 Put	Bond Future	412.6800	0.4127	418.2500	0.4183	1.350	0.0000	0.0000
2024/10/16	2030	07/08/2025	12.12 Call	Bond Future	8835.5000	8.8355	8783.6600	8.7837	0.587	0.0000	0.0000
2024/10/16	2030	07/08/2025	12.12 Put	Bond Future	112.7100	0.1127	114.3400	0.1143	1.446	0.0000	0.0000
2024/10/16	2030	07/08/2025	10.48 Put	Bond Future	729.8900	0.7299	739.9000	0.7399	1.371	0.0000	0.0000
2024/10/16	2030	07/08/2025	10.48 Call	Bond Future	4224.1400	4.2241	4180.6800	4.1807	1.029	0.0000	0.0000
2024/10/16	2030	06/11/2025		Bond Future	9.5624	96.8932	9.5786	96.8400	0.169	0.0000	0.0000
2024/10/16	2030	06/11/2025	9.54 Call	Bond Future	1983.4200	1.9834	1954.0600	1.9541	1.480	0.0000	0.0000
2024/10/16	2030	06/11/2025	9.54 Put	Bond Future	2057.2900	2.0573	2081.1500	2.0812	1.160	0.0000	0.0000
2024/10/16	2032	07/11/2024	9.75 Put	Bond Future	1025.6900	1.0257	1070.9000	1.0709	4.408	0.0000	0.0000
2024/10/16	2032	07/11/2024	9.75 Call	Bond Future	369.7700	0.3698	327.7400	0.3277	11.367	0.0000	0.0000
2024/10/16	2032	07/11/2024	9.90 Put	Bond Future	644.0400	0.6440	671.6500	0.6717	4.287	0.0000	0.0000
2024/10/16	2032	07/11/2024	9.90 Call	Bond Future	722.1800	0.7222	662.5500	0.6626	8.257	0.0000	0.0000
2024/10/16	2032	07/11/2024	10.60 Call	Bond Future	3451.5300	3.4515	3363.8400	3.3638	2.541	0.0000	0.0000
2024/10/16	2032	07/11/2024	10.60 Put	Bond Future	44.6200	0.0446	44.1700	0.0442	1.009	0.0000	0.0000
2024/10/16	2032	07/11/2024	9.86 Call	Bond Future	615.7200	0.6157	560.4300	0.5604	8.980	0.0000	0.0000
2024/10/16	2032	07/11/2024	9.86 Put	Bond Future	732.6000	0.7326	764.5500	0.7646	4.361	0.0000	0.0000
2024/10/16	2032	07/11/2024		Bond Future	9.8840	92.5353	9.9019	92.4481	0.181	0.0000	0.0000
2024/10/16	2032	07/11/2024	13.36 Call	Bond Future	15109.8600	15.1099	15022.6200	15.0226	0.577	0.0000	0.0000
2024/10/16	2032	07/11/2024	13.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/16	2032	07/11/2024	11.64 Put	Bond Future	0.4400	0.0004	0.3700	0.0004	15.909	0.0000	0.0000
2024/10/16	2032	07/11/2024	11.64 Call	Bond Future	8071.9700	8.0720	7984.6600	7.9847	1.082	0.0000	0.0000
2024/10/16	2032	07/11/2024	11.11 Put	Bond Future	4.7400	0.0047	4.3800	0.0044	7.595	0.0000	0.0000
2024/10/16	2032	07/11/2024	11.11 Call	Bond Future	5739.8100	5.7398	5652.2100	5.6522	1.526	0.0000	0.0000
2024/10/16	2032	07/11/2024	11.61 Put	Bond Future	0.5000	0.0005	0.4300	0.0004	14.000	0.0000	0.0000
2024/10/16	2032	07/11/2024	11.61 Call	Bond Future	7941.9800	7.9420	7854.6700	7.8547	1.099	0.0000	0.0000
2024/10/16	2032	07/11/2024	12.95 Call	Bond Future	13504.2400	13.5042	13417.0000	13.4170	0.646	0.0000	0.0000
2024/10/16	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	
2024/10/16	2032	07/11/2024	11.48 Call	Bond Future	7375.8000	7.3758	7288.4500	7.2885	1.184	0.0000	0.0000
2024/10/16	2032	07/11/2024	11.48 Put	Bond Future	0.8900	0.0009	0.7800	0.0008	12.360	0.0000	0.0000
2024/10/16	2032	07/11/2024	11.49 Call	Bond Future	7419.5100	7.4195	7332.1600	7.3322	1.177	0.0000	0.0000
2024/10/16	2032	07/11/2024	11.49 Put	Bond Future	0.8500	0.0009	0.7400	0.0007	12.941	0.0000	0.0000
2024/10/16	2032	07/11/2024	11.47 Call	Bond Future	7332.0500	7.3321	7244.6900	7.2447	1.191	0.0000	0.0000
2024/10/16	2032	07/11/2024	11.47 Put	Bond Future	0.9300	0.0009	0.8100	0.0008	12.903	0.0000	0.0000
2024/10/16	2032	06/02/2025		Bond Future	9.9617	94.4245	9.9803	94.3366	0.186	0.0000	0.0000
2024/10/16	2032	06/02/2025	11.72 Call	Bond Future	7939.6100	7.9396	7853.2400	7.8532	1.088	0.0000	0.0000
2024/10/16	2032	06/02/2025	11.72 Put	Bond Future	62.9200	0.0629	64.4300	0.0644	2.400	0.0000	0.0000
2024/10/16	2032	06/02/2025	9.42 Put	Bond Future	3079.0000	3.0790	3142.1400	3.1421	2.051	0.0000	0.0000
2024/10/16	2032	06/02/2025	9.42 Call	Bond Future	463.1600	0.4632	438.4200	0.4384	5.342	0.0000	0.0000
2024/10/16	2032	06/02/2025	9.92 Put	Bond Future	1560.1100	1.5601	1599.3000	1.5993	2.512	0.0000	0.0000
2024/10/16	2032	06/02/2025	9.92 Call	Bond Future	1361.9600	1.3620	1313.2700	1.3133	3.575	0.0000	0.0000
2024/10/16	2032	06/02/2025	10.61 Call	Bond Future	3512.1800	3.5122	3438.3200	3.4383	2.103	0.0000	0.0000
2024/10/16	2032	06/02/2025	10.61 Put	Bond Future	502.0200	0.5020	516.0400	0.5160	2.793	0.0000	0.0000
2024/10/16	2032	08/05/2025	9.42 Put	Bond Future	3721.1900	3.7212	3782.1900	3.7822	1.639	0.0000	0.0000
2024/10/16	2032	08/05/2025	9.42 Call	Bond Future	752.6400	0.7526	725.1300	0.7251	3.655	0.0000	0.0000
2024/10/16	2032	08/05/2025	9.92 Put	Bond Future	2247.1800	2.2472	2290.6100	2.2906	1.933	0.0000	0.0000
2024/10/16	2032	08/05/2025	9.92 Call	Bond Future	1639.5800	1.6396	1594.5000	1.5945	2.749	0.0000	0.0000
2024/10/16	2032	08/05/2025	10.97 Call	Bond Future	4782.3100	4.7823	4708.8200	4.7088	1.537	0.0000	0.0000
2024/10/16	2032	08/05/2025	10.97 Put	Bond Future	670.8300	0.6708	685.8500	0.6859	2.239	0.0000	0.0000
2024/10/16	2032	08/05/2025		Bond Future	10.0513	92.1550	10.0705	92.0665	0.191	0.0000	0.0000
2024/10/16	2032	08/05/2025	10.91 Call	Bond Future	4571.4200	4.5714	4499.0100	4.4990	1.584	0.0000	0.0000
2024/10/16	2032	08/05/2025	10.91 Put	Bond Future	721.1900	0.7212	737.2900	0.7373	2.232	0.0000	0.0000
2024/10/16	2032	07/08/2025		Bond Future	10.1579	93.9520	10.1778	93.8631	0.196	0.0000	0.0000
2024/10/16	2032	07/08/2025	12.01 Call	Bond Future	8316.2900	8.3163	8236.2700	8.2363	0.962	0.0000	0.0000
2024/10/16	2032	07/08/2025	12.01 Put	Bond Future	495.6600	0.4957	504.5100	0.5045	1.785	0.0000	0.0000
2024/10/16	2032	06/11/2025		Bond Future	10.2832	91.5851	10.3039	91.4957	0.201	0.0000	0.0000
2024/10/16	2032	06/11/2025	10.42 Call	Bond Future	3229.0700	3.2291	3176.5500	3.1766	1.626	0.0000	0.0000
2024/10/16	2032	06/11/2025	10.42 Put	Bond Future	2639.8900	2.6399	2676.7300	2.6767	1.396	0.0000	0.0000
2024/10/16	2033	07/11/2024		Bond Future	126.2481	126.2481	126.4548	126.4548	0.164	0.0000	0.0000
2024/10/16	2033	06/02/2025		Bond Future	128.8567	128.8567	129.0693	129.0693	0.165	0.0000	0.0000
2024/10/16	2033	06/02/2025	124.94 Call	Bond Future	3916.6800	3.9167	4129.3200	4.1293	5.429	0.0000	0.0000
2024/10/16	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/16	2033	08/05/2025		Bond Future	129.9510	129.9510	130.1696	130.1696	0.168	0.0000	0.0000
2024/10/16	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/16	2033	08/05/2025	130.62 Put	Bond Future	669.0300	0.6690	450.4500	0.4505	32.671	0.0000	0.0000
2024/10/16	2033	07/08/2025		Bond Future	132.5181	132.5181	132.7428	132.7428	0.170	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	
2024/10/16	2033	07/08/2025	128.65 Call	Bond Future	3868.1100	3.8681	4092.7800	4.0928	5.808	0.0000	0.0000
2024/10/16	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/16	2033	06/11/2025		Bond Future	133.5321	133.5321	133.7629	133.7629	0.173	0.0000	0.0000
2024/10/16	2033	06/11/2025	133.14 Call	Bond Future	392.0900	0.3921	622.8700	0.6229	58.859	0.0000	0.0000
2024/10/16	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/16	2037	07/11/2024		Bond Future	10.8577	86.6267	10.8903	86.4342	0.300	0.0000	0.0000
2024/10/16	2037	07/11/2024	12.58 Call	Bond Future	9383.5300	9.3835	9190.9900	9.1910	2.052	0.0000	0.0000
2024/10/16	2037	07/11/2024	12.58 Put	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0.0000	0.0000
2024/10/16	2037	07/11/2024	12.59 Call	Bond Future	9433.5400	9.4335	9241.0000	9.2410	2.041	0.0000	0.0000
2024/10/16	2037	07/11/2024	12.59 Put	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0.0000	0.0000
2024/10/16	2037	07/11/2024	12.57 Call	Bond Future	9333.4900	9.3335	9140.9400	9.1409	2.063	0.0000	0.0000
2024/10/16	2037	07/11/2024	12.57 Put	Bond Future	0.0500	0.0001	0.0400	0.0000	20.000	0.0000	0.0000
2024/10/16	2037	06/02/2025		Bond Future	10.9480	84.1347	10.9816	83.9394	0.307	0.0000	0.0000
2024/10/16	2037	06/02/2025	12.76 Call	Bond Future	9753.3900	9.7534	9562.9300	9.5629	1.953	0.0000	0.0000
2024/10/16	2037	06/02/2025	12.76 Put	Bond Future	79.3400	0.0793	84.2600	0.0843	6.201	0.0000	0.0000
2024/10/16	2037	08/05/2025		Bond Future	11.0520	85.8219	11.0868	85.6237	0.314	0.0000	0.0000
2024/10/16	2037	08/05/2025	12.25 Call	Bond Future	7155.1300	7.1551	6986.3700	6.9864	2.359	0.0000	0.0000
2024/10/16	2037	08/05/2025	12.25 Put	Bond Future	684.9800	0.6850	714.4500	0.7145	4.302	0.0000	0.0000
2024/10/16	2037	08/05/2025	12.55 Put	Bond Future	489.5500	0.4896	510.9900	0.5110	4.380	0.0000	0.0000
2024/10/16	2037	08/05/2025	12.55 Call	Bond Future	8468.1900	8.4682	8291.4000	8.2914	2.088	0.0000	0.0000
2024/10/16	2037	08/05/2025	13.30 Put	Bond Future	186.4800	0.1865	195.1900	0.1952	4.671	0.0000	0.0000
2024/10/16	2037	08/05/2025	13.30 Call	Bond Future	11755.7800	11.7558	11566.2600	11.5663	1.612	0.0000	0.0000
2024/10/16	2037	08/05/2025	13.35 Put	Bond Future	172.0900	0.1721	180.2000	0.1802	4.713	0.0000	0.0000
2024/10/16	2037	08/05/2025	13.35 Call	Bond Future	11971.9500	11.9720	11781.8300	11.7818	1.588	0.0000	0.0000
2024/10/16	2037	07/08/2025		Bond Future	11.1709	83.2348	11.2068	83.0339	0.322	0.0000	0.0000
2024/10/16	2037	07/08/2025	13.01 Call	Bond Future	10178.6200	10.1786	10002.1700	10.0022	1.734	0.0000	0.0000
2024/10/16	2037	07/08/2025	13.01 Put	Bond Future	716.3800	0.7164	740.8100	0.7408	3.410	0.0000	0.0000
2024/10/16	2037	07/08/2025	12.17 Call	Bond Future	6781.2100	6.7812	6626.8600	6.6269	2.276	0.0000	0.0000
2024/10/16	2037	07/08/2025	12.17 Put	Bond Future	1440.3800	1.4404	1486.9100	1.4869	3.230	0.0000	0.0000
2024/10/16	2037	07/08/2025	11.42 Call	Bond Future	4040.1300	4.0401	3917.9000	3.9179	3.025	0.0000	0.0000
2024/10/16	2037	07/08/2025	11.42 Put	Bond Future	2661.3800	2.6614	2740.0300	2.7400	2.955	0.0000	0.0000
2024/10/16	2037	07/08/2025	10.55 Put	Bond Future	5239.6400	5.2396	5368.3400	5.3683	2.456	0.0000	0.0000
2024/10/16	2037	07/08/2025	10.55 Call	Bond Future	1658.2300	1.6582	1586.0500	1.5861	4.353	0.0000	0.0000
2024/10/16	2037	07/08/2025	11.82 Call	Bond Future	5448.4900	5.4485	5307.5300	5.3075	2.587	0.0000	0.0000
2024/10/16	2037	07/08/2025	11.82 Put	Bond Future	1922.0800	1.9221	1982.0000	1.9820	3.117	0.0000	0.0000
2024/10/16	2037	07/08/2025	11.07 Call	Bond Future	2950.7000	2.9507	2847.5800	2.8476	3.495	0.0000	0.0000
2024/10/16	2037	07/08/2025	11.07 Put	Bond Future	3518.5200	3.5185	3616.2800	3.6163	2.778	0.0000	0.0000
2024/10/16	2037	07/08/2025	10.34 Put	Bond Future	6107.3300	6.1073	6248.1900	6.2482	2.306	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	
2024/10/16	2037	07/08/2025	10.34 Call	Bond Future	1266.0800	1.2661	1206.0600	1.2061	4.741	0.0000	0.0000
2024/10/16	2037	07/08/2025	10.64 Put	Bond Future	4900.8000	4.9008	5024.1000	5.0241	2.516	0.0000	0.0000
2024/10/16	2037	07/08/2025	10.64 Call	Bond Future	1851.6600	1.8517	1774.0800	1.7741	4.190	0.0000	0.0000
2024/10/16	2037	06/11/2025		Bond Future	11.2941	84.8221	11.3313	84.6185	0.329	0.0000	0.0000
2024/10/16	2037	06/11/2025	11.63 Call	Bond Future	4926.9600	4.9270	4801.4600	4.8015	2.547	0.0000	0.0000
2024/10/16	2037	06/11/2025	11.63 Put	Bond Future	3111.5600	3.1116	3189.6500	3.1897	2.510	0.0000	0.0000
2024/10/16	2038	07/11/2024		Bond Future	138.8169	138.8169	138.8356	138.8356	0.013	0.0000	0.0000
2024/10/16	2038	06/02/2025		Bond Future	139.5787	139.5787	139.5997	139.5997	0.015	0.0000	0.0000
2024/10/16	2038	06/02/2025	135.23 Call	Bond Future	4348.7100	4.3487	4369.6700	4.3697	0.482	0.0000	0.0000
2024/10/16	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/16	2038	08/05/2025		Bond Future	142.4130	142.4130	142.4361	142.4361	0.016	0.0000	0.0000
2024/10/16	2038	08/05/2025	139.68 Call	Bond Future	2732.9600	2.7330	2756.0800	2.7561	0.846	0.0000	0.0000
2024/10/16	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/16	2038	07/08/2025		Bond Future	143.0758	143.0758	143.1015	143.1015	0.018	0.0000	0.0000
2024/10/16	2038	07/08/2025	139.56 Call	Bond Future	3515.8400	3.5158	3541.5400	3.5415	0.731	0.0000	0.0000
2024/10/16	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/16	2038	06/11/2025		Bond Future	145.8447	145.8447	145.8728	145.8728	0.019	0.0000	0.0000
2024/10/16	2038	06/11/2025	143.88 Call	Bond Future	1964.6600	1.9647	1992.7700	1.9928	1.431	0.0000	0.0000
2024/10/16	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/16	2040	07/11/2024	12.10 Put	Bond Future	7.6000	0.0076	10.1000	0.0101	32.895	0.0000	0.0000
2024/10/16	2040	07/11/2024	12.10 Call	Bond Future	5929.2700	5.9293	5531.4400	5.5314	6.710	0.0000	0.0000
2024/10/16	2040	07/11/2024	12.60 Call	Bond Future	8711.6000	8.7116	8311.3600	8.3114	4.594	0.0000	0.0000
2024/10/16	2040	07/11/2024	12.60 Put	Bond Future	0.3100	0.0003	0.4000	0.0004	29.032	0.0000	0.0000
2024/10/16	2040	07/11/2024	13.15 Call	Bond Future	11606.6300	11.6066	11206.3000	11.2063	3.449	0.0000	0.0000
2024/10/16	2040	07/11/2024	13.15 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2024/10/16	2040	07/11/2024		Bond Future	11.1234	87.0999	11.1862	86.6996	0.564	0.0000	0.0000
2024/10/16	2040	07/11/2024	12.85 Call	Bond Future	10049.1800	10.0492	9648.8600	9.6489	3.984	0.0000	0.0000
2024/10/16	2040	07/11/2024	12.85 Put	Bond Future	0.0600	0.0001	0.0700	0.0001	16.667	0.0000	0.0000
2024/10/16	2040	07/11/2024	12.86 Call	Bond Future	10101.9200	10.1019	9701.6100	9.7016	3.963	0.0000	0.0000
2024/10/16	2040	07/11/2024	12.86 Put	Bond Future	0.0500	0.0001	0.0700	0.0001	40.000	0.0000	0.0000
2024/10/16	2040	07/11/2024	12.84 Call	Bond Future	9996.3700	9.9964	9596.0600	9.5961	4.005	0.0000	0.0000
2024/10/16	2040	07/11/2024	12.84 Put	Bond Future	0.0600	0.0001	0.0800	0.0001	33.333	0.0000	0.0000
2024/10/16	2040	06/02/2025		Bond Future	11.2159	84.3670	11.2807	83.9596	0.578	0.0000	0.0000
2024/10/16	2040	06/02/2025	12.95 Call	Bond Future	10047.2100	10.0472	9655.0400	9.6550	3.903	0.0000	0.0000
2024/10/16	2040	06/02/2025	12.95 Put	Bond Future	105.6300	0.1056	120.8500	0.1209	14.409	0.0000	0.0000
2024/10/16	2040	06/02/2025	11.00 Put	Bond Future	2680.4800	2.6805	2924.6900	2.9247	9.111	0.0000	0.0000
2024/10/16	2040	06/02/2025	11.00 Call	Bond Future	1302.6300	1.3026	1139.4500	1.1395	12.527	0.0000	0.0000
2024/10/16	2040	06/02/2025	11.70 Call	Bond Future	3884.7900	3.8848	3585.8700	3.5859	7.695	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	
2024/10/16	2040	06/02/2025	11.70 Put	Bond Future	913.9600	0.9140	1022.4300	1.0224	11.868	0.0000	0.0000
2024/10/16	2040	06/02/2025	12.20 Call	Bond Future	6268.2100	6.2682	5912.7800	5.9128	5.670	0.0000	0.0000
2024/10/16	2040	06/02/2025	12.20 Put	Bond Future	393.1400	0.3931	445.1000	0.4451	13.217	0.0000	0.0000
2024/10/16	2040	08/05/2025	13.43 Put	Bond Future	264.0000	0.2640	290.1000	0.2901	9.886	0.0000	0.0000
2024/10/16	2040	08/05/2025	13.43 Call	Bond Future	11939.3200	11.9393	11550.9400	11.5509	3.253	0.0000	0.0000
2024/10/16	2040	08/05/2025		Bond Future	11.3208	86.0587	11.3879	85.6442	0.593	0.0000	0.0000
2024/10/16	2040	08/05/2025	12.63 Call	Bond Future	8232.9700	8.2330	7879.5800	7.8796	4.292	0.0000	0.0000
2024/10/16	2040	08/05/2025	12.63 Put	Bond Future	673.8000	0.6738	734.8900	0.7349	9.066	0.0000	0.0000
2024/10/16	2040	08/05/2025	12.75 Put	Bond Future	591.1200	0.5911	645.3400	0.6453	9.172	0.0000	0.0000
2024/10/16	2040	08/05/2025	12.75 Call	Bond Future	8790.5700	8.7906	8430.3100	8.4303	4.098	0.0000	0.0000
2024/10/16	2040	08/05/2025	13.50 Put	Bond Future	237.3800	0.2374	261.1900	0.2612	10.030	0.0000	0.0000
2024/10/16	2040	08/05/2025	13.50 Call	Bond Future	12256.3400	12.2563	11865.6700	11.8657	3.187	0.0000	0.0000
2024/10/16	2040	07/08/2025		Bond Future	11.4396	83.2254	11.5091	82.8040	0.608	0.0000	0.0000
2024/10/16	2040	07/08/2025	13.29 Call	Bond Future	10993.9100	10.9939	10628.5600	10.6286	3.323	0.0000	0.0000
2024/10/16	2040	07/08/2025	13.29 Put	Bond Future	790.8000	0.7908	846.8300	0.8468	7.085	0.0000	0.0000
2024/10/16	2040	06/11/2025		Bond Future	11.5617	84.8121	11.6336	84.3838	0.622	0.0000	0.0000
2024/10/16	2040	06/11/2025	11.84 Call	Bond Future	5184.3300	5.1843	4931.3800	4.9314	4.879	0.0000	0.0000
2024/10/16	2040	06/11/2025	11.84 Put	Bond Future	3545.7900	3.5458	3721.1000	3.7211	4.944	0.0000	0.0000
2024/10/16	2044	07/11/2024	12.25 Call	Bond Future	6275.2100	6.2752	5832.9400	5.8329	7.048	0.0000	0.0000
2024/10/16	2044	07/11/2024	12.25 Put	Bond Future	5.4300	0.0054	7.5600	0.0076	39.227	0.0000	0.0000
2024/10/16	2044	07/11/2024	12.00 Call	Bond Future	4828.6100	4.8286	4393.3900	4.3934	9.013	0.0000	0.0000
2024/10/16	2044	07/11/2024	12.00 Put	Bond Future	23.8300	0.0238	33.0100	0.0330	38.523	0.0000	0.0000
2024/10/16	2044	07/11/2024	12.50 Call	Bond Future	7689.7700	7.6898	7245.8000	7.2458	5.774	0.0000	0.0000
2024/10/16	2044	07/11/2024	12.50 Put	Bond Future	1.1100	0.0011	1.5400	0.0015	38.739	0.0000	0.0000
2024/10/16	2044	07/11/2024		Bond Future	11.2326	83.0475	11.3005	82.6031	0.604	0.0000	0.0000
2024/10/16	2044	07/11/2024	12.91 Call	Bond Future	9920.4300	9.9204	9476.0600	9.4761	4.479	0.0000	0.0000
2024/10/16	2044	07/11/2024	12.91 Put	Bond Future	0.0700	0.0001	0.1000	0.0001	42.857	0.0000	0.0000
2024/10/16	2044	07/11/2024	12.92 Call	Bond Future	9973.4300	9.9734	9529.0500	9.5291	4.456	0.0000	0.0000
2024/10/16	2044	07/11/2024	12.92 Put	Bond Future	0.0700	0.0001	0.0900	0.0001	28.571	0.0000	0.0000
2024/10/16	2044	07/11/2024	12.90 Call	Bond Future	9867.3700	9.8674	9422.9900	9.4230	4.504	0.0000	0.0000
2024/10/16	2044	07/11/2024	12.90 Put	Bond Future	0.0800	0.0001	0.1000	0.0001	25.000	0.0000	0.0000
2024/10/16	2044	06/02/2025		Bond Future	11.3216	80.3571	11.3917	79.9046	0.619	0.0000	0.0000
2024/10/16	2044	06/02/2025	13.02 Call	Bond Future	10025.9100	10.0259	9593.0200	9.5930	4.318	0.0000	0.0000
2024/10/16	2044	06/02/2025	13.02 Put	Bond Future	127.8900	0.1279	147.5200	0.1475	15.349	0.0000	0.0000
2024/10/16	2044	06/02/2025	13.75 Call	Bond Future	13571.0300	13.5710	13123.1000	13.1231	3.301	0.0000	0.0000
2024/10/16	2044	06/02/2025	13.75 Put	Bond Future	26.2200	0.0262	30.8100	0.0308	17.506	0.0000	0.0000
2024/10/16	2044	06/02/2025	12.50 Put	Bond Future	307.0300	0.3070	351.6400	0.3516	14.530	0.0000	0.0000
2024/10/16	2044	06/02/2025	12.50 Call	Bond Future	7398.1700	7.3982	6990.2600	6.9903	5.514	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	
2024/10/16	2044	06/02/2025	12.00 Put	Bond Future	706.6400	0.7066	800.4000	0.8004	13.268	0.0000	0.0000
2024/10/16	2044	06/02/2025	12.00 Call	Bond Future	4919.3800	4.9194	4560.6200	4.5606	7.293	0.0000	0.0000
2024/10/16	2044	08/05/2025	Call	Bond Future	11.7400	0.0117	9.0800	0.0091	22.658	0.0000	0.0000
2024/10/16	2044	08/05/2025	Put	Bond Future	18043.3300	18.0433	18501.2100	18.5012	2.538	0.0000	0.0000
2024/10/16	2044	08/05/2025	12.40 Call	Bond Future	6904.8200	6.9048	6539.9200	6.5399	5.285	0.0000	0.0000
2024/10/16	2044	08/05/2025	12.40 Put	Bond Future	1030.4300	1.0304	1126.0700	1.1261	9.282	0.0000	0.0000
2024/10/16	2044	08/05/2025	11.65 Call	Bond Future	3714.5300	3.7145	3439.0100	3.4390	7.417	0.0000	0.0000
2024/10/16	2044	08/05/2025	11.65 Put	Bond Future	2277.7200	2.2777	2462.7400	2.4627	8.123	0.0000	0.0000
2024/10/16	2044	08/05/2025	10.92 Put	Bond Future	4731.9200	4.7319	5039.6800	5.0397	6.504	0.0000	0.0000
2024/10/16	2044	08/05/2025	10.92 Call	Bond Future	1419.3900	1.4194	1266.6100	1.2666	10.764	0.0000	0.0000
2024/10/16	2044	08/05/2025		Bond Future	11.4218	81.9684	11.4942	81.5079	0.634	0.0000	0.0000
2024/10/16	2044	08/05/2025	12.72 Call	Bond Future	8376.4700	8.3765	7986.5800	7.9866	4.655	0.0000	0.0000
2024/10/16	2044	08/05/2025	12.72 Put	Bond Future	732.8800	0.7329	803.5300	0.8035	9.640	0.0000	0.0000
2024/10/16	2044	07/08/2025		Bond Future	11.5345	79.1806	11.6094	78.7122	0.650	0.0000	0.0000
2024/10/16	2044	07/08/2025	13.34 Call	Bond Future	10975.6800	10.9757	10571.7700	10.5718	3.680	0.0000	0.0000
2024/10/16	2044	07/08/2025	13.34 Put	Bond Future	833.1000	0.8331	897.5500	0.8976	7.736	0.0000	0.0000
2024/10/16	2044	06/11/2025		Bond Future	11.6498	80.6900	11.7273	80.2138	0.665	0.0000	0.0000
2024/10/16	2044	06/11/2025	11.88 Call	Bond Future	5210.6800	5.2107	4933.9500	4.9340	5.311	0.0000	0.0000
2024/10/16	2044	06/11/2025	11.88 Put	Bond Future	3809.4300	3.8094	4008.9400	4.0089	5.237	0.0000	0.0000
2024/10/16	2046	07/11/2024		Bond Future	119.1421	119.1421	119.1590	119.1590	0.014	0.0000	0.0000
2024/10/16	2046	06/02/2025		Bond Future	121.6038	121.6038	121.6225	121.6225	0.015	0.0000	0.0000
2024/10/16	2046	06/02/2025	114.01 Call	Bond Future	7593.8100	7.5938	7612.5100	7.6125	0.246	0.0000	0.0000
2024/10/16	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/16	2046	08/05/2025		Bond Future	121.8365	121.8365	121.8573	121.8573	0.017	0.0000	0.0000
2024/10/16	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/16	2046	08/05/2025	121.97 Put	Bond Future	133.5100	0.1335	112.7500	0.1128	15.549	0.0000	0.0000
2024/10/16	2046	07/08/2025		Bond Future	124.2424	124.2424	124.2652	124.2652	0.018	0.0000	0.0000
2024/10/16	2046	07/08/2025	118.69 Call	Bond Future	5552.3800	5.5524	5575.1800	5.5752	0.411	0.0000	0.0000
2024/10/16	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/16	2046	06/11/2025		Bond Future	124.3682	124.3682	124.3930	124.3930	0.020	0.0000	0.0000
2024/10/16	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/16	2046	06/11/2025	125.41 Put	Bond Future	1041.8000	1.0418	1017.0200	1.0170	2.379	0.0000	0.0000
2024/10/16	2050	07/11/2024		Bond Future	120.6576	120.6576	120.6741	120.6741	0.014	0.0000	0.0000
2024/10/16	2050	06/02/2025		Bond Future	120.8035	120.8035	120.8220	120.8220	0.015	0.0000	0.0000
2024/10/16	2050	06/02/2025	115.60 Call	Bond Future	5203.5400	5.2035	5221.9700	5.2220	0.354	0.0000	0.0000
2024/10/16	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/16	2050	08/05/2025		Bond Future	123.2566	123.2566	123.2769	123.2769	0.017	0.0000	0.0000
2024/10/16	2050	08/05/2025	121.16 Call	Bond Future	2096.5800	2.0966	2116.9400	2.1169	0.971	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
2024/10/16	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/16	2050	07/08/2025		Bond Future	123.2954	123.2954	123.3179	0.018	0.0000	0.0000
2024/10/16	2050	07/08/2025	119.89 Call	Bond Future	3405.4200	3.4054	3427.8900	3.4279	0.660	0.0000
2024/10/16	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/16	2050	06/11/2025		Bond Future	125.6811	125.6811	125.7059	125.7059	0.020	0.0000
2024/10/16	2050	06/11/2025	124.42 Call	Bond Future	1261.0600	1.2611	1285.8500	1.2859	1.966	0.0000
2024/10/16	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/16	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/16	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/16	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/16	AL37	07/11/2024		Index Future	1043.7160	1043.7160	1042.9650	1042.9650	0.072	0.0000
2024/10/16	AL37	06/02/2025		Index Future	1065.0330	1065.0330	1064.2720	1064.2720	0.071	0.0000
2024/10/16	AL37	08/05/2025		Index Future	1086.4230	1086.4230	1085.6500	1085.6500	0.071	0.0000
2024/10/16	AL37	07/08/2025		Index Future	1107.6550	1107.6550	1106.8730	1106.8730	0.071	0.0000
2024/10/16	AL37	06/11/2025		Index Future	1128.8880	1128.8880	1128.0950	1128.0950	0.070	0.0000
2024/10/16	AL7T	07/11/2024		Index Future	1251.2550	1251.2550	1249.3460	1249.3460	0.153	0.0000
2024/10/16	AL7T	06/02/2025		Index Future	1276.8110	1276.8110	1274.8690	1274.8690	0.152	0.0000
2024/10/16	AL7T	08/05/2025		Index Future	1302.4540	1302.4540	1300.4780	1300.4780	0.152	0.0000
2024/10/16	AL7T	07/08/2025		Index Future	1327.9080	1327.9080	1325.9000	1325.9000	0.151	0.0000
2024/10/16	AL7T	06/11/2025		Index Future	1353.3630	1353.3630	1351.3210	1351.3210	0.151	0.0000
2024/10/16	ALBI	07/11/2024		Index Future	1080.4490	1080.4490	1077.5960	1077.5960	0.264	0.0000
2024/10/16	ALBI	06/02/2025		Index Future	1102.5160	1102.5160	1099.6090	1099.6090	0.264	0.0000
2024/10/16	ALBI	08/05/2025		Index Future	1124.6590	1124.6590	1121.6980	1121.6980	0.263	0.0000
2024/10/16	ALBI	07/08/2025		Index Future	1146.6390	1146.6390	1143.6250	1143.6250	0.263	0.0000
2024/10/16	ALBI	06/11/2025		Index Future	1168.6190	1168.6190	1165.5520	1165.5520	0.262	0.0000
2024/10/16	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/16	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/16	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/16	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/16	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/16	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/16	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	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	
2024/10/16	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/16	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/16	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/16	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/16	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/16	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/16	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/10/16	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/16	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/16	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/16	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/16	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/16	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/10/16	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/16	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/16	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/16	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/16	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/16	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/16	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/16	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/16	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/16	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/16	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/16	ES33	07/11/2024		Bond Future	11.0593	81.4234	11.0861	81.2950	0.242	0.0000	0.0000
2024/10/16	ES33	06/02/2025		Bond Future	11.1761	83.1058	11.2038	82.9758	0.248	0.0000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/10/16	ES33	06/02/2025	13.34 Call	Bond Future	9374.2400	9.3742	9244.1600	9.2442	1.388	0.0000	0.0000
2024/10/16	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/16	ES33	08/05/2025		Bond Future	11.3009	80.9933	11.3296	80.8616	0.254	0.0000	0.0000
2024/10/16	ES33	08/05/2025	12.73 Call	Bond Future	6221.2900	6.2213	6089.6100	6.0896	2.117	0.0000	0.0000
2024/10/16	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/16	ES33	07/08/2025		Bond Future	11.4419	82.5912	11.4717	82.4580	0.260	0.0000	0.0000
2024/10/16	ES33	07/08/2025	13.56 Call	Bond Future	8786.5700	8.7866	8653.4400	8.6534	1.515	0.0000	0.0000
2024/10/16	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/16	ES33	06/11/2025		Bond Future	11.6046	80.3904	11.6356	80.2558	0.267	0.0000	0.0000
2024/10/16	ES33	06/11/2025	12.01 Call	Bond Future	1740.1600	1.7402	1605.5900	1.6056	7.733	0.0000	0.0000
2024/10/16	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/16	ES42	07/11/2024		Bond Future	11.4647	78.2463	11.5374	77.8011	0.634	0.0000	0.0000
2024/10/16	ES42	06/02/2025		Bond Future	11.5622	79.8631	11.6373	79.4097	0.650	0.0000	0.0000
2024/10/16	ES42	06/02/2025	13.71 Call	Bond Future	11469.6200	11.4696	11016.1900	11.0162	3.953	0.0000	0.0000
2024/10/16	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/16	ES42	08/05/2025		Bond Future	11.6697	77.2178	11.7474	76.7562	0.666	0.0000	0.0000
2024/10/16	ES42	08/05/2025	13.25 Call	Bond Future	8586.8900	8.5869	8125.2800	8.1253	5.376	0.0000	0.0000
2024/10/16	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/16	ES42	07/08/2025		Bond Future	11.7859	78.7398	11.8663	78.2703	0.682	0.0000	0.0000
2024/10/16	ES42	07/08/2025	13.79 Call	Bond Future	10467.6700	10.4677	9998.0900	9.9981	4.486	0.0000	0.0000
2024/10/16	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/16	ES42	06/11/2025		Bond Future	11.9147	75.9956	11.9981	75.5180	0.699	0.0000	0.0000
2024/10/16	ES42	06/11/2025	12.39 Call	Bond Future	2661.6800	2.6617	2184.0600	2.1841	17.944	0.0000	0.0000
2024/10/16	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/16	GOVI	07/11/2024	948.79 Call	GOVI	1148180.0000	114.8180	1121420.0000	112.1420	2.331	0.0000	0.0000
2024/10/16	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/16	GOVI	07/11/2024	948.80 Call	GOVI	1148080.0000	114.8080	1121320.0000	112.1320	2.331	0.0000	0.0000
2024/10/16	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/16	GOVI	07/11/2024	948.78 Call	GOVI	1148280.0000	114.8280	1121520.0000	112.1520	2.330	0.0000	0.0000
2024/10/16	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/16	GOVI	07/11/2024		GOVI	1063.6080	1063.6080	1060.9320	1060.9320	0.252	0.0000	0.0000
2024/10/16	GOVI	06/02/2025		GOVI	1085.3310	1085.3310	1082.6050	1082.6050	0.251	0.0000	0.0000
2024/10/16	GOVI	06/02/2025	972.00 Call	GOVI	1133310.0000	113.3310	1106050.0000	110.6050	2.405	0.0000	0.0000
2024/10/16	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/16	GOVI	08/05/2025		GOVI	1107.1290	1107.1290	1104.3520	1104.3520	0.251	0.0000	0.0000
2024/10/16	GOVI	08/05/2025	1,022.00 Call	GOVI	851290.0000	85.1290	823520.0000	82.3520	3.262	0.0000	0.0000
2024/10/16	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/10/16	GOVI	07/08/2025		GOVI	1128.7660	1128.7660	1125.9400	1125.9400	0.250	0.0000	0.0000
2024/10/16	GOVI	07/08/2025	1,011. Call 00	GOVI	1177660.0000	117.7660	1149400.0000	114.9400	2.400	0.0000	0.0000
2024/10/16	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/16	GOVI	06/11/2025		GOVI	1150.4030	1150.4030	1147.5280	1147.5280	0.250	0.0000	0.0000
2024/10/16	GOVI	06/11/2025	1,112. Call 00	GOVI	384030.0000	38.4030	355280.0000	35.5280	7.486	0.0000	0.0000
2024/10/16	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/16	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/10/16	IGOV	07/11/2024		Index Future	368.1260	368.1260	368.2510	368.2510	0.034	0.0000	0.0000
2024/10/16	IGOV	06/02/2025		Index Future	375.7360	375.7360	375.8650	375.8650	0.034	0.0000	0.0000
2024/10/16	IGOV	08/05/2025		Index Future	383.3710	383.3710	383.5040	383.5040	0.035	0.0000	0.0000
2024/10/16	IGOV	07/08/2025		Index Future	390.9500	390.9500	391.0880	391.0880	0.035	0.0000	0.0000
2024/10/16	IGOV	06/11/2025		Index Future	398.5300	398.5300	398.6730	398.6730	0.036	0.0000	0.0000
2024/10/16	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/10/16	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/10/16	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/10/16	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/10/16	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/10/16	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/10/16	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/10/16	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/10/16	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/10/16	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/10/16	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/10/16	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/10/16	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/10/16	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/10/16	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/10/16	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/10/16	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/10/16	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/10/16	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/10/16	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	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	
2024/10/16	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/10/16	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/10/16	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/10/16	R035	07/11/2024	11.10 Call	Bond Future	3436.4300	3.4364	3281.1500	3.2812	4.519	0.0000	0.0000
2024/10/16	R035	07/11/2024	11.10 Put	Bond Future	48.1000	0.0481	51.5700	0.0516	7.214	0.0000	0.0000
2024/10/16	R035	07/11/2024	13.23 Call	Bond Future	14056.0100	14.0560	13897.2600	13.8973	1.129	0.0000	0.0000
2024/10/16	R035	07/11/2024	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/16	R035	07/11/2024	12.20 Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0.0000	0.0000
2024/10/16	R035	07/11/2024	12.20 Call	Bond Future	9139.8500	9.1399	8981.1000	8.9811	1.737	0.0000	0.0000
2024/10/16	R035	07/11/2024		Bond Future	10.4978	91.6936	10.5253	91.5348	0.262	0.0000	0.0000
2024/10/16	R035	07/11/2024	12.18 Call	Bond Future	9040.0600	9.0401	8881.3100	8.8813	1.756	0.0000	0.0000
2024/10/16	R035	07/11/2024	12.18 Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0.0000	0.0000
2024/10/16	R035	07/11/2024	12.19 Call	Bond Future	9089.9800	9.0900	8931.2300	8.9312	1.746	0.0000	0.0000
2024/10/16	R035	07/11/2024	12.19 Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0.0000	0.0000
2024/10/16	R035	07/11/2024	12.17 Call	Bond Future	8990.1100	8.9901	8831.3500	8.8314	1.766	0.0000	0.0000
2024/10/16	R035	07/11/2024	12.17 Put	Bond Future	0.0400	0.0000	0.0300	0.0000	25.000	0.0000	0.0000
2024/10/16	R035	06/02/2025		Bond Future	10.5888	93.5656	10.6173	93.4048	0.269	0.0000	0.0000
2024/10/16	R035	06/02/2025	12.41 Call	Bond Future	9622.6600	9.6227	9465.5600	9.4656	1.633	0.0000	0.0000
2024/10/16	R035	06/02/2025	12.41 Put	Bond Future	78.1700	0.0782	81.9200	0.0819	4.797	0.0000	0.0000
2024/10/16	R035	06/02/2025	11.30 Call	Bond Future	4468.8800	4.4689	4334.8900	4.3349	2.998	0.0000	0.0000
2024/10/16	R035	06/02/2025	11.30 Put	Bond Future	565.5200	0.5655	592.3800	0.5924	4.750	0.0000	0.0000
2024/10/16	R035	06/02/2025	10.65 Call	Bond Future	1958.4400	1.9584	1864.8700	1.8649	4.778	0.0000	0.0000
2024/10/16	R035	06/02/2025	10.65 Put	Bond Future	1613.3200	1.6133	1680.6000	1.6806	4.170	0.0000	0.0000
2024/10/16	R035	06/02/2025	10.34 Put	Bond Future	2521.0300	2.5210	2615.0000	2.6150	3.727	0.0000	0.0000
2024/10/16	R035	06/02/2025	10.34 Call	Bond Future	1098.3200	1.0983	1031.4400	1.0314	6.089	0.0000	0.0000
2024/10/16	R035	06/02/2025	10.26 Put	Bond Future	2807.8500	2.8079	2908.9100	2.9089	3.599	0.0000	0.0000
2024/10/16	R035	06/02/2025	10.26 Call	Bond Future	921.2500	0.9213	861.4600	0.8615	6.490	0.0000	0.0000
2024/10/16	R035	08/05/2025	11.70 Call	Bond Future	6216.9700	6.2170	6082.5500	6.0826	2.162	0.0000	0.0000
2024/10/16	R035	08/05/2025	11.70 Put	Bond Future	817.7400	0.8177	846.2700	0.8463	3.489	0.0000	0.0000
2024/10/16	R035	08/05/2025	10.95 Call	Bond Future	3323.1400	3.3231	3219.3800	3.2194	3.122	0.0000	0.0000
2024/10/16	R035	08/05/2025	10.95 Put	Bond Future	1864.2000	1.8642	1923.3900	1.9234	3.175	0.0000	0.0000
2024/10/16	R035	08/05/2025	10.44 Put	Bond Future	3153.1000	3.1531	3242.2200	3.2422	2.826	0.0000	0.0000
2024/10/16	R035	08/05/2025	10.44 Call	Bond Future	1788.1700	1.7882	1714.3400	1.7143	4.129	0.0000	0.0000
2024/10/16	R035	08/05/2025	13.35 Call	Bond Future	13335.1300	13.3351	13175.4900	13.1755	1.197	0.0000	0.0000
2024/10/16	R035	08/05/2025	13.35 Put	Bond Future	80.5700	0.0806	83.8800	0.0839	4.108	0.0000	0.0000
2024/10/16	R035	08/05/2025	12.70 Call	Bond Future	10528.1400	10.5281	10374.2200	10.3742	1.462	0.0000	0.0000
2024/10/16	R035	08/05/2025	12.70 Put	Bond Future	241.7800	0.2418	250.8100	0.2508	3.735	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	
2024/10/16	R035	08/05/2025	11.46 Put	Bond Future	1070.4900	1.0705	1106.9900	1.1070	3.410	0.0000	0.0000
2024/10/16	R035	08/05/2025	11.46 Call	Bond Future	5235.4700	5.2355	5109.0200	5.1090	2.415	0.0000	0.0000
2024/10/16	R035	08/05/2025		Bond Future	10.6838	90.9323	10.7132	90.7694	0.276	0.0000	0.0000
2024/10/16	R035	08/05/2025	11.78 Call	Bond Future	6552.3100	6.5523	6415.5900	6.4156	2.087	0.0000	0.0000
2024/10/16	R035	08/05/2025	11.78 Put	Bond Future	747.0900	0.7471	773.3200	0.7733	3.511	0.0000	0.0000
2024/10/16	R035	07/08/2025		Bond Future	10.7935	92.7058	10.8240	92.5410	0.282	0.0000	0.0000
2024/10/16	R035	07/08/2025	12.65 Call	Bond Future	9965.8600	9.9659	9819.6000	9.8196	1.468	0.0000	0.0000
2024/10/16	R035	07/08/2025	12.65 Put	Bond Future	631.7800	0.6318	650.3500	0.6504	2.939	0.0000	0.0000
2024/10/16	R035	06/11/2025		Bond Future	10.9211	89.9699	10.9527	89.8032	0.289	0.0000	0.0000
2024/10/16	R035	06/11/2025	11.20 Call	Bond Future	4553.3400	4.5533	4452.0200	4.4520	2.225	0.0000	0.0000
2024/10/16	R035	06/11/2025	11.20 Put	Bond Future	3094.4100	3.0944	3159.8500	3.1599	2.115	0.0000	0.0000
2024/10/16	R053	07/11/2024		Bond Future	11.1618	105.3050	11.2347	104.6623	0.654	0.0000	0.0000
2024/10/16	R053	07/11/2024	12.80 Call	Bond Future	12872.5700	12.8726	12230.0200	12.2300	4.992	0.0000	0.0000
2024/10/16	R053	07/11/2024	12.80 Put	Bond Future	0.2100	0.0002	0.2900	0.0003	38.095	0.0000	0.0000
2024/10/16	R053	07/11/2024	12.81 Call	Bond Future	12942.1100	12.9421	12299.5600	12.2996	4.965	0.0000	0.0000
2024/10/16	R053	07/11/2024	12.81 Put	Bond Future	0.1900	0.0002	0.2700	0.0003	42.105	0.0000	0.0000
2024/10/16	R053	07/11/2024	12.79 Call	Bond Future	12802.9300	12.8029	12160.3900	12.1604	5.019	0.0000	0.0000
2024/10/16	R053	07/11/2024	12.79 Put	Bond Future	0.2200	0.0002	0.3100	0.0003	40.909	0.0000	0.0000
2024/10/16	R053	06/02/2025		Bond Future	11.2470	107.4549	11.3224	106.8005	0.670	0.0000	0.0000
2024/10/16	R053	06/02/2025	12.94 Call	Bond Future	13250.1800	13.2502	12625.5200	12.6255	4.714	0.0000	0.0000
2024/10/16	R053	06/02/2025	12.94 Put	Bond Future	175.6100	0.1756	205.3400	0.2053	16.930	0.0000	0.0000
2024/10/16	R053	08/05/2025		Bond Future	11.3390	103.7432	11.4169	103.0769	0.688	0.0000	0.0000
2024/10/16	R053	08/05/2025	12.64 Call	Bond Future	11143.2200	11.1432	10579.2300	10.5792	5.061	0.0000	0.0000
2024/10/16	R053	08/05/2025	12.64 Put	Bond Future	967.2800	0.9673	1069.5900	1.0696	10.577	0.0000	0.0000
2024/10/16	R053	07/08/2025		Bond Future	11.4402	105.7651	11.5208	105.0874	0.705	0.0000	0.0000
2024/10/16	R053	07/08/2025	13.17 Call	Bond Future	14128.3800	14.1284	13551.1400	13.5511	4.086	0.0000	0.0000
2024/10/16	R053	07/08/2025	13.17 Put	Bond Future	1197.3700	1.1974	1297.8600	1.2979	8.393	0.0000	0.0000
2024/10/16	R053	06/11/2025		Bond Future	11.5515	101.9198	11.6350	101.2305	0.723	0.0000	0.0000
2024/10/16	R053	06/11/2025	11.76 Call	Bond Future	6442.0400	6.4420	6044.6100	6.0446	6.169	0.0000	0.0000
2024/10/16	R053	06/11/2025	11.76 Put	Bond Future	4736.4800	4.7365	5028.3900	5.0284	6.163	0.0000	0.0000
2024/10/16	R186	07/11/2024		Bond Future	8.2086	108.4648	8.2351	108.4131	0.323	0.0000	0.0000
2024/10/16	R186	07/11/2024	9.14 Call	Bond Future	1801.0200	1.8010	1749.3200	1.7493	2.871	0.0000	0.0000
2024/10/16	R186	07/11/2024	9.14 Put	Bond Future	1.0500	0.0011	1.0900	0.0011	3.810	0.0000	0.0000
2024/10/16	R186	07/11/2024	9.15 Call	Bond Future	1820.0500	1.8201	1768.3400	1.7683	2.841	0.0000	0.0000
2024/10/16	R186	07/11/2024	9.15 Put	Bond Future	0.9800	0.0010	1.0100	0.0010	3.061	0.0000	0.0000
2024/10/16	R186	07/11/2024	9.13 Call	Bond Future	1781.9900	1.7820	1730.2900	1.7303	2.901	0.0000	0.0000
2024/10/16	R186	07/11/2024	9.13 Put	Bond Future	1.1300	0.0011	1.1700	0.0012	3.540	0.0000	0.0000
2024/10/16	R186	06/02/2025		Bond Future	8.1998	105.3677	8.2294	105.3163	0.361	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	
2024/10/16	R186	06/02/2025	9.03 Call	Bond Future	1558.5700	1.5586	1514.1700	1.5142	2.849	0.0000	0.0000
2024/10/16	R186	06/02/2025	9.03 Put	Bond Future	130.0000	0.1300	137.0000	0.1370	5.385	0.0000	0.0000
2024/10/16	R186	08/05/2025		Bond Future	8.2159	107.4816	8.2497	107.4305	0.411	0.0000	0.0000
2024/10/16	R186	08/05/2025	8.47 Call	Bond Future	841.4900	0.8415	809.7200	0.8097	3.775	0.0000	0.0000
2024/10/16	R186	08/05/2025	8.47 Put	Bond Future	457.9700	0.4580	477.2800	0.4773	4.216	0.0000	0.0000
2024/10/16	R186	07/08/2025		Bond Future	8.2794	104.2680	8.3186	104.2175	0.474	0.0000	0.0000
2024/10/16	R186	07/08/2025	9.68 Call	Bond Future	1933.0700	1.9331	1889.9600	1.8900	2.230	0.0000	0.0000
2024/10/16	R186	07/08/2025	9.68 Put	Bond Future	152.2200	0.1522	159.6400	0.1596	4.875	0.0000	0.0000
2024/10/16	R186	07/08/2025	10.25 Call	Bond Future	2559.9400	2.5599	2513.1200	2.5131	1.829	0.0000	0.0000
2024/10/16	R186	07/08/2025	10.25 Put	Bond Future	66.7400	0.0667	70.4500	0.0705	5.559	0.0000	0.0000
2024/10/16	R186	07/08/2025	9.22 Put	Bond Future	269.9900	0.2700	281.8100	0.2818	4.378	0.0000	0.0000
2024/10/16	R186	07/08/2025	9.22 Call	Bond Future	1470.7700	1.4708	1432.0600	1.4321	2.632	0.0000	0.0000
2024/10/16	R186	06/11/2025		Bond Future	8.4060	106.2585	8.4534	106.2084	0.563	0.0000	0.0000
2024/10/16	R186	06/11/2025	8.13 Call	Bond Future	432.2300	0.4322	410.7900	0.4108	4.960	0.0000	0.0000
2024/10/16	R186	06/11/2025	8.13 Put	Bond Future	724.6700	0.7247	753.2700	0.7533	3.947	0.0000	0.0000
2024/10/16	R202	07/11/2024		Bond Future	268.6244	268.6244	269.0662	269.0662	0.164	0.0000	0.0000
2024/10/16	R202	06/02/2025		Bond Future	268.9836	268.9836	269.4379	269.4379	0.169	0.0000	0.0000
2024/10/16	R202	06/02/2025	266.79 Call	Bond Future	2193.5800	2.1936	2647.8700	2.6479	20.710	0.0000	0.0000
2024/10/16	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/16	R202	08/05/2025		Bond Future	274.4462	274.4462	274.9131	274.9131	0.170	0.0000	0.0000
2024/10/16	R202	08/05/2025	272.31 Call	Bond Future	2136.1800	2.1362	2603.1200	2.6031	21.859	0.0000	0.0000
2024/10/16	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/16	R202	07/08/2025		Bond Future	274.5705	274.5705	275.0507	275.0507	0.175	0.0000	0.0000
2024/10/16	R202	07/08/2025	271.60 Call	Bond Future	2970.5200	2.9705	3450.6700	3.4507	16.164	0.0000	0.0000
2024/10/16	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/16	R202	06/11/2025		Bond Future	279.8846	279.8846	280.3777	280.3777	0.176	0.0000	0.0000
2024/10/16	R202	06/11/2025	275.64 Call	Bond Future	4244.5800	4.2446	4737.7300	4.7377	11.618	0.0000	0.0000
2024/10/16	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/16	R209	07/11/2024	10.55 Put	Bond Future	938.6400	0.9386	1011.0200	1.0110	7.711	0.0000	0.0000
2024/10/16	R209	07/11/2024	10.55 Call	Bond Future	517.7300	0.5177	445.9900	0.4460	13.857	0.0000	0.0000
2024/10/16	R209	07/11/2024	11.00 Call	Bond Future	2041.4100	2.0414	1910.2700	1.9103	6.424	0.0000	0.0000
2024/10/16	R209	07/11/2024	11.00 Put	Bond Future	154.5900	0.1546	167.5700	0.1676	8.396	0.0000	0.0000
2024/10/16	R209	07/11/2024		Bond Future	10.6306	72.1923	10.6584	72.0482	0.261	0.0000	0.0000
2024/10/16	R209	07/11/2024	12.22 Call	Bond Future	7660.4200	7.6604	7516.2900	7.5163	1.881	0.0000	0.0000
2024/10/16	R209	07/11/2024	12.22 Put	Bond Future	0.0800	0.0001	0.0700	0.0001	12.500	0.0000	0.0000
2024/10/16	R209	07/11/2024	12.23 Call	Bond Future	7704.9900	7.7050	7560.8700	7.5609	1.870	0.0000	0.0000
2024/10/16	R209	07/11/2024	12.23 Put	Bond Future	0.0700	0.0001	0.0700	0.0001	0.000	0.0000	0.0000
2024/10/16	R209	07/11/2024	12.21 Call	Bond Future	7615.8000	7.6158	7471.6700	7.4717	1.893	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	
2024/10/16	R209	07/11/2024	12.21 Put	Bond Future	0.0900	0.0001	0.0800	0.0001	11.111	0.0000	0.0000
2024/10/16	R209	06/02/2025		Bond Future	10.7123	73.6662	10.7409	73.5201	0.267	0.0000	0.0000
2024/10/16	R209	06/02/2025	12.44 Call	Bond Future	8235.0000	8.2350	8092.6800	8.0927	1.728	0.0000	0.0000
2024/10/16	R209	06/02/2025	12.44 Put	Bond Future	76.7300	0.0767	80.5600	0.0806	4.992	0.0000	0.0000
2024/10/16	R209	08/05/2025		Bond Future	10.8022	71.9898	10.8317	71.8416	0.273	0.0000	0.0000
2024/10/16	R209	08/05/2025	11.89 Call	Bond Future	5867.7900	5.8678	5743.1000	5.7431	2.125	0.0000	0.0000
2024/10/16	R209	08/05/2025	11.89 Put	Bond Future	657.8200	0.6578	681.3300	0.6813	3.574	0.0000	0.0000
2024/10/16	R209	07/08/2025		Bond Future	10.9036	73.3936	10.9339	73.2435	0.278	0.0000	0.0000
2024/10/16	R209	07/08/2025	12.68 Call	Bond Future	8751.2800	8.7513	8619.3600	8.6194	1.507	0.0000	0.0000
2024/10/16	R209	07/08/2025	12.68 Put	Bond Future	635.9600	0.6360	654.1200	0.6541	2.856	0.0000	0.0000
2024/10/16	R209	06/11/2025		Bond Future	11.0173	71.6430	11.0486	71.4910	0.284	0.0000	0.0000
2024/10/16	R209	06/11/2025	11.27 Call	Bond Future	4058.9400	4.0589	3966.9300	3.9669	2.267	0.0000	0.0000
2024/10/16	R209	06/11/2025	11.27 Put	Bond Future	2845.2100	2.8452	2905.1900	2.9052	2.108	0.0000	0.0000
2024/10/16	R210	07/11/2024		Bond Future	241.6004	241.6004	241.6233	241.6233	0.009	0.0000	0.0000
2024/10/16	R210	06/02/2025		Bond Future	246.5923	246.5923	246.6190	246.6190	0.011	0.0000	0.0000
2024/10/16	R210	06/02/2025	239.61 Call	Bond Future	6982.3400	6.9823	7008.9700	7.0090	0.381	0.0000	0.0000
2024/10/16	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/16	R210	08/05/2025		Bond Future	248.2096	248.2096	248.2398	248.2398	0.012	0.0000	0.0000
2024/10/16	R210	08/05/2025	248.03 Call	Bond Future	179.6100	0.1796	209.8400	0.2098	16.831	0.0000	0.0000
2024/10/16	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/16	R210	07/08/2025		Bond Future	253.1120	253.1120	253.1464	253.1464	0.014	0.0000	0.0000
2024/10/16	R210	07/08/2025	248.44 Call	Bond Future	4672.0100	4.6720	4706.3600	4.7064	0.735	0.0000	0.0000
2024/10/16	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/16	R210	06/11/2025		Bond Future	254.5577	254.5577	254.5960	254.5960	0.015	0.0000	0.0000
2024/10/16	R210	06/11/2025	252.14 Call	Bond Future	2417.6900	2.4177	2456.0300	2.4560	1.586	0.0000	0.0000
2024/10/16	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/16	R213	07/11/2024		Bond Future	9.6179	89.2361	9.6360	89.1587	0.188	0.0000	0.0000
2024/10/16	R213	07/11/2024	11.22 Call	Bond Future	6548.5100	6.5485	6471.0300	6.4710	1.183	0.0000	0.0000
2024/10/16	R213	07/11/2024	11.22 Put	Bond Future	0.7000	0.0007	0.6000	0.0006	14.286	0.0000	0.0000
2024/10/16	R213	07/11/2024	11.23 Call	Bond Future	6587.4000	6.5874	6509.9400	6.5099	1.176	0.0000	0.0000
2024/10/16	R213	07/11/2024	11.23 Put	Bond Future	0.6600	0.0007	0.5800	0.0006	12.121	0.0000	0.0000
2024/10/16	R213	07/11/2024	11.21 Call	Bond Future	6509.5800	6.5096	6432.1000	6.4321	1.190	0.0000	0.0000
2024/10/16	R213	07/11/2024	11.21 Put	Bond Future	0.7300	0.0007	0.6300	0.0006	13.699	0.0000	0.0000
2024/10/16	R213	06/02/2025		Bond Future	9.6925	91.0579	9.7113	90.9801	0.193	0.0000	0.0000
2024/10/16	R213	06/02/2025	11.35 Call	Bond Future	6620.6600	6.6207	6544.4100	6.5444	1.152	0.0000	0.0000
2024/10/16	R213	06/02/2025	11.35 Put	Bond Future	59.3700	0.0594	60.9300	0.0609	2.628	0.0000	0.0000
2024/10/16	R213	08/05/2025		Bond Future	9.7736	89.3274	9.7931	89.2491	0.199	0.0000	0.0000
2024/10/16	R213	08/05/2025	10.52 Call	Bond Future	3623.0300	3.6230	3560.7900	3.5608	1.718	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	
2024/10/16	R213	08/05/2025	10.52 Put	Bond Future	685.3900	0.6854	701.4200	0.7014	2.339	0.0000	0.0000
2024/10/16	R213	07/08/2025		Bond Future	9.8739	91.0702	9.8942	90.9916	0.205	0.0000	0.0000
2024/10/16	R213	07/08/2025	11.66 Call	Bond Future	7034.6400	7.0346	6964.2200	6.9642	1.001	0.0000	0.0000
2024/10/16	R213	07/08/2025	11.66 Put	Bond Future	431.5400	0.4315	439.6800	0.4397	1.886	0.0000	0.0000
2024/10/16	R213	06/11/2025		Bond Future	9.9999	89.2562	10.0211	89.1774	0.211	0.0000	0.0000
2024/10/16	R213	06/11/2025	10.05 Call	Bond Future	2571.3800	2.5714	2526.9300	2.5269	1.729	0.0000	0.0000
2024/10/16	R213	06/11/2025	10.05 Put	Bond Future	2384.8000	2.3848	2419.1600	2.4192	1.441	0.0000	0.0000
2024/10/16	R214	07/11/2024		Bond Future	10.9410	67.8516	11.0140	67.4459	0.668	0.0000	0.0000
2024/10/16	R214	07/11/2024	12.61 Call	Bond Future	8414.9900	8.4150	8009.2900	8.0093	4.821	0.0000	0.0000
2024/10/16	R214	07/11/2024	12.61 Put	Bond Future	0.0600	0.0001	0.0900	0.0001	50.000	0.0000	0.0000
2024/10/16	R214	07/11/2024	12.62 Call	Bond Future	8460.4200	8.4604	8054.7100	8.0547	4.795	0.0000	0.0000
2024/10/16	R214	07/11/2024	12.62 Put	Bond Future	0.0600	0.0001	0.0800	0.0001	33.333	0.0000	0.0000
2024/10/16	R214	07/11/2024	12.60 Call	Bond Future	8369.5300	8.3695	7963.8200	7.9638	4.847	0.0000	0.0000
2024/10/16	R214	07/11/2024	12.60 Put	Bond Future	0.0700	0.0001	0.0900	0.0001	28.571	0.0000	0.0000
2024/10/16	R214	06/02/2025		Bond Future	11.0234	69.2368	11.0987	68.8236	0.684	0.0000	0.0000
2024/10/16	R214	06/02/2025	12.71 Call	Bond Future	8491.4600	8.4915	8095.0400	8.0950	4.668	0.0000	0.0000
2024/10/16	R214	06/02/2025	12.71 Put	Bond Future	95.2700	0.0953	112.0400	0.1120	17.603	0.0000	0.0000
2024/10/16	R214	06/02/2025	13.63 Call	Bond Future	12318.7100	12.3187	11907.8600	11.9079	3.335	0.0000	0.0000
2024/10/16	R214	06/02/2025	13.63 Put	Bond Future	11.2000	0.0112	13.5400	0.0135	20.893	0.0000	0.0000
2024/10/16	R214	06/02/2025	12.25 Put	Bond Future	215.7000	0.2157	251.6700	0.2517	16.676	0.0000	0.0000
2024/10/16	R214	06/02/2025	12.25 Call	Bond Future	6489.5100	6.4895	6112.2900	6.1123	5.813	0.0000	0.0000
2024/10/16	R214	06/02/2025	11.75 Put	Bond Future	517.0500	0.5171	595.5400	0.5955	15.180	0.0000	0.0000
2024/10/16	R214	06/02/2025	11.75 Call	Bond Future	4346.3100	4.3463	4011.6100	4.0116	7.701	0.0000	0.0000
2024/10/16	R214	08/05/2025		Bond Future	11.1077	67.3224	11.1854	66.9018	0.699	0.0000	0.0000
2024/10/16	R214	08/05/2025	12.40 Call	Bond Future	7077.4700	7.0775	6718.9700	6.7190	5.065	0.0000	0.0000
2024/10/16	R214	08/05/2025	12.40 Put	Bond Future	569.3500	0.5694	631.4800	0.6315	10.912	0.0000	0.0000
2024/10/16	R214	07/08/2025		Bond Future	11.2024	68.6355	11.2825	68.2076	0.715	0.0000	0.0000
2024/10/16	R214	07/08/2025	12.97 Call	Bond Future	9254.8700	9.2549	8886.7100	8.8867	3.978	0.0000	0.0000
2024/10/16	R214	07/08/2025	12.97 Put	Bond Future	706.4000	0.7064	766.1200	0.7661	8.454	0.0000	0.0000
2024/10/16	R214	06/11/2025		Bond Future	11.3093	66.6459	11.3921	66.2107	0.732	0.0000	0.0000
2024/10/16	R214	06/11/2025	11.64 Call	Bond Future	4635.6800	4.6357	4373.5000	4.3735	5.656	0.0000	0.0000
2024/10/16	R214	06/11/2025	11.64 Put	Bond Future	2922.1000	2.9221	3095.1200	3.0951	5.921	0.0000	0.0000
2024/10/16	R248	07/11/2024	12.79 Call	Bond Future	10149.6300	10.1496	9650.8700	9.6509	4.914	0.0000	0.0000
2024/10/16	R248	07/11/2024	12.79 Put	Bond Future	0.1100	0.0001	0.1500	0.0002	36.364	0.0000	0.0000
2024/10/16	R248	07/11/2024	12.80 Call	Bond Future	10203.9700	10.2040	9705.2100	9.7052	4.888	0.0000	0.0000
2024/10/16	R248	07/11/2024	12.80 Put	Bond Future	0.1000	0.0001	0.1400	0.0001	40.000	0.0000	0.0000
2024/10/16	R248	07/11/2024	12.78 Call	Bond Future	10095.2100	10.0952	9596.4500	9.5965	4.941	0.0000	0.0000
2024/10/16	R248	07/11/2024	12.78 Put	Bond Future	0.1200	0.0001	0.1600	0.0002	33.333	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	
2024/10/16	R248	07/11/2024		Bond Future	11.1321	82.0525	11.2050	81.5537	0.655	0.0000	0.0000
2024/10/16	R248	06/02/2025		Bond Future	11.2186	83.7277	11.2939	83.2197	0.672	0.0000	0.0000
2024/10/16	R248	06/02/2025	12.71 Call	Bond Future	9289.1200	9.2891	8811.3100	8.8113	5.144	0.0000	0.0000
2024/10/16	R248	06/02/2025	12.71 Put	Bond Future	177.8100	0.1778	208.0000	0.2080	16.979	0.0000	0.0000
2024/10/16	R248	06/02/2025	10.30 Put	Bond Future	6849.8200	6.8498	7314.5500	7.3146	6.785	0.0000	0.0000
2024/10/16	R248	06/02/2025	10.30 Call	Bond Future	184.6900	0.1847	141.4200	0.1414	23.428	0.0000	0.0000
2024/10/16	R248	06/02/2025	11.00 Put	Bond Future	2880.1000	2.8801	3188.5100	3.1885	10.708	0.0000	0.0000
2024/10/16	R248	06/02/2025	11.00 Call	Bond Future	1374.5100	1.3745	1174.9200	1.1749	14.521	0.0000	0.0000
2024/10/16	R248	06/02/2025	11.70 Call	Bond Future	4126.8500	4.1269	3756.4700	3.7565	8.975	0.0000	0.0000
2024/10/16	R248	06/02/2025	11.70 Put	Bond Future	973.4900	0.9735	1111.1100	1.1111	14.137	0.0000	0.0000
2024/10/16	R248	08/05/2025		Bond Future	11.3067	80.9604	11.3845	80.4432	0.688	0.0000	0.0000
2024/10/16	R248	08/05/2025	12.60 Call	Bond Future	8632.2500	8.6323	8193.3500	8.1934	5.084	0.0000	0.0000
2024/10/16	R248	08/05/2025	12.60 Put	Bond Future	728.3500	0.7284	806.6600	0.8067	10.752	0.0000	0.0000
2024/10/16	R248	07/08/2025		Bond Future	11.4053	82.5392	11.4857	82.0130	0.705	0.0000	0.0000
2024/10/16	R248	07/08/2025	13.21 Call	Bond Future	11371.4000	11.3714	10918.4200	10.9184	3.984	0.0000	0.0000
2024/10/16	R248	07/08/2025	13.21 Put	Bond Future	866.2300	0.8662	939.4100	0.9394	8.448	0.0000	0.0000
2024/10/16	R248	06/11/2025		Bond Future	11.5157	79.6721	11.5988	79.1369	0.722	0.0000	0.0000
2024/10/16	R248	06/11/2025	11.74 Call	Bond Future	5190.9300	5.1909	4880.4900	4.8805	5.980	0.0000	0.0000
2024/10/16	R248	06/11/2025	11.74 Put	Bond Future	3761.1100	3.7611	3985.8200	3.9858	5.975	0.0000	0.0000
2024/10/16	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/16	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/16	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/16	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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