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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/10/2024 TO 22/10/2024

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
2024/10/22	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/22	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/22	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/22	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/22	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/22	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/22	2025	07/11/2024		Bond Future	185.0374	185.0374	185.0496	0.007	0.0000	0.0000
2024/10/22	2029	07/11/2024		Bond Future	133.4190	133.4190	133.5069	0.066	0.0000	0.0000
2024/10/22	2029	06/02/2025		Bond Future	136.1826	136.1826	136.2728	0.066	0.0000	0.0000
2024/10/22	2029	06/02/2025	132.40 Call	Bond Future	3782.5600	3.7826	3872.8300	2.386	0.0000	0.0000
2024/10/22	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	2029	08/05/2025		Bond Future	137.5651	137.5651	137.6577	0.067	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
2024/10/22	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	2029	08/05/2025	137.85 Put	Bond Future	284.8800	0.2849	192.2900	0.1923	32.501	0.0000
2024/10/22	2029	07/08/2025		Bond Future	140.3177	140.3177	140.4128	140.4128	0.068	0.0000
2024/10/22	2029	07/08/2025	137.41 Call	Bond Future	2907.6800	2.9077	3002.7500	3.0028	3.270	0.0000
2024/10/22	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/10/22	2029	06/11/2025		Bond Future	141.6189	141.6189	141.7164	141.7164	0.069	0.0000
2024/10/22	2029	06/11/2025	139.79 Call	Bond Future	1828.9000	1.8289	1926.3900	1.9264	5.331	0.0000
2024/10/22	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/10/22	2030	07/11/2024		Bond Future	9.3308	96.8385	9.3251	96.8606	0.060	0.0000
2024/10/22	2030	07/11/2024	10.21 Put	Bond Future	1.5900	0.0016	1.1100	0.0011	30.189	0.0000
2024/10/22	2030	07/11/2024	10.21 Call	Bond Future	3374.6300	3.3746	3396.2800	3.3963	0.642	0.0000
2024/10/22	2030	07/11/2024	10.71 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000
2024/10/22	2030	07/11/2024	10.71 Call	Bond Future	5225.0000	5.2250	5247.1200	5.2471	0.423	0.0000
2024/10/22	2030	07/11/2024	11.91 Call	Bond Future	9483.0100	9.4830	9505.1400	9.5051	0.233	0.0000
2024/10/22	2030	07/11/2024	11.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/10/22	2030	07/11/2024	10.75 Call	Bond Future	5371.1300	5.3711	5393.2600	5.3933	0.412	0.0000
2024/10/22	2030	07/11/2024	10.75 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000
2024/10/22	2030	07/11/2024	10.76 Call	Bond Future	5407.6100	5.4076	5429.7400	5.4297	0.409	0.0000
2024/10/22	2030	07/11/2024	10.76 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000
2024/10/22	2030	07/11/2024	10.74 Call	Bond Future	5334.6200	5.3346	5356.7500	5.3568	0.415	0.0000
2024/10/22	2030	07/11/2024	10.74 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000
2024/10/22	2030	06/02/2025		Bond Future	9.3917	94.8105	9.3856	94.8335	0.065	0.0000
2024/10/22	2030	06/02/2025	10.68 Call	Bond Future	4792.7200	4.7927	4812.4400	4.8124	0.411	0.0000
2024/10/22	2030	06/02/2025	10.68 Put	Bond Future	88.2600	0.0883	85.0300	0.0850	3.660	0.0000
2024/10/22	2030	06/02/2025	8.68 Put	Bond Future	2941.3300	2.9413	2919.0500	2.9191	0.757	0.0000
2024/10/22	2030	06/02/2025	8.68 Call	Bond Future	211.9300	0.2119	212.6000	0.2126	0.316	0.0000
2024/10/22	2030	06/02/2025	9.18 Put	Bond Future	1519.6900	1.5197	1500.9200	1.5009	1.235	0.0000
2024/10/22	2030	06/02/2025	9.18 Call	Bond Future	717.6900	0.7177	721.8700	0.7219	0.582	0.0000
2024/10/22	2030	06/02/2025	9.69 Call	Bond Future	1760.4400	1.7604	1770.8800	1.7709	0.593	0.0000
2024/10/22	2030	06/02/2025	9.69 Put	Bond Future	644.6900	0.6447	632.1800	0.6322	1.940	0.0000
2024/10/22	2030	08/05/2025	8.68 Put	Bond Future	3314.0100	3.3140	3292.7700	3.2928	0.641	0.0000
2024/10/22	2030	08/05/2025	8.68 Call	Bond Future	409.0300	0.4090	411.5100	0.4115	0.606	0.0000
2024/10/22	2030	08/05/2025	9.18 Put	Bond Future	2004.0600	2.0041	1986.2100	1.9862	0.891	0.0000
2024/10/22	2030	08/05/2025	9.18 Call	Bond Future	950.5000	0.9505	956.3700	0.9564	0.618	0.0000
2024/10/22	2030	08/05/2025	9.99 Call	Bond Future	2618.5700	2.6186	2631.7000	2.6317	0.501	0.0000
2024/10/22	2030	08/05/2025	9.99 Put	Bond Future	763.6900	0.7637	753.1000	0.7531	1.387	0.0000
2024/10/22	2030	08/05/2025	11.86 Call	Bond Future	8217.8200	8.2178	8240.0600	8.2401	0.271	0.0000
2024/10/22	2030	08/05/2025	11.86 Put	Bond Future	54.2900	0.0543	52.8100	0.0528	2.726	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
2024/10/22	2030	08/05/2025	10.31 Put	Bond Future	509.2300	0.5092	501.1300	0.5011	1.591	0.0000	0.0000
2024/10/22	2030	08/05/2025	10.31 Call	Bond Future	3483.0300	3.4830	3498.6500	3.4987	0.448	0.0000	0.0000
2024/10/22	2030	08/05/2025	12.28 Call	Bond Future	9529.3200	9.5293	9552.3100	9.5523	0.241	0.0000	0.0000
2024/10/22	2030	08/05/2025	12.28 Put	Bond Future	22.6400	0.0226	21.9100	0.0219	3.224	0.0000	0.0000
2024/10/22	2030	08/05/2025	10.69 Put	Bond Future	311.2300	0.3112	305.5100	0.3055	1.838	0.0000	0.0000
2024/10/22	2030	08/05/2025	10.69 Call	Bond Future	4592.2100	4.5922	4610.2100	4.6102	0.392	0.0000	0.0000
2024/10/22	2030	08/05/2025		Bond Future	9.4699	96.7408	9.4633	96.7645	0.069	0.0000	0.0000
2024/10/22	2030	08/05/2025	9.93 Call	Bond Future	2466.6600	2.4667	2479.2800	2.4793	0.512	0.0000	0.0000
2024/10/22	2030	08/05/2025	9.93 Put	Bond Future	823.4500	0.8235	812.3500	0.8124	1.348	0.0000	0.0000
2024/10/22	2030	07/08/2025		Bond Future	9.5735	94.6425	9.5664	94.6670	0.075	0.0000	0.0000
2024/10/22	2030	07/08/2025	11.11 Call	Bond Future	5548.7100	5.5487	5567.3600	5.5674	0.336	0.0000	0.0000
2024/10/22	2030	07/08/2025	11.11 Put	Bond Future	436.8300	0.4368	430.8900	0.4309	1.360	0.0000	0.0000
2024/10/22	2030	07/08/2025	12.12 Call	Bond Future	8418.4600	8.4185	8440.6500	8.4407	0.264	0.0000	0.0000
2024/10/22	2030	07/08/2025	12.12 Put	Bond Future	131.7500	0.1318	129.3500	0.1294	1.822	0.0000	0.0000
2024/10/22	2030	07/08/2025	10.48 Put	Bond Future	781.2300	0.7812	772.2200	0.7722	1.153	0.0000	0.0000
2024/10/22	2030	07/08/2025	10.48 Call	Bond Future	3839.4000	3.8394	3854.9800	3.8550	0.406	0.0000	0.0000
2024/10/22	2030	06/11/2025		Bond Future	9.6905	96.4723	9.6827	96.4978	0.080	0.0000	0.0000
2024/10/22	2030	06/11/2025	9.54 Call	Bond Future	1699.6300	1.6996	1709.1000	1.7091	0.557	0.0000	0.0000
2024/10/22	2030	06/11/2025	9.54 Put	Bond Future	2194.4600	2.1945	2178.4200	2.1784	0.731	0.0000	0.0000
2024/10/22	2032	07/11/2024	9.75 Put	Bond Future	1409.2100	1.4092	1355.7300	1.3557	3.795	0.0000	0.0000
2024/10/22	2032	07/11/2024	9.75 Call	Bond Future	89.4800	0.0895	88.8100	0.0888	0.749	0.0000	0.0000
2024/10/22	2032	07/11/2024	9.90 Put	Bond Future	870.5500	0.8706	821.1500	0.8212	5.675	0.0000	0.0000
2024/10/22	2032	07/11/2024	9.90 Call	Bond Future	284.8800	0.2849	288.2900	0.2883	1.197	0.0000	0.0000
2024/10/22	2032	07/11/2024	10.60 Call	Bond Future	2778.7700	2.7788	2824.2700	2.8243	1.637	0.0000	0.0000
2024/10/22	2032	07/11/2024	10.60 Put	Bond Future	35.6700	0.0357	28.3600	0.0284	20.493	0.0000	0.0000
2024/10/22	2032	07/11/2024	9.86 Call	Bond Future	218.0200	0.2180	219.8200	0.2198	0.826	0.0000	0.0000
2024/10/22	2032	07/11/2024	9.86 Put	Bond Future	998.7100	0.9987	947.7000	0.9477	5.108	0.0000	0.0000
2024/10/22	2032	07/11/2024		Bond Future	10.0208	91.8715	10.0099	91.9243	0.109	0.0000	0.0000
2024/10/22	2032	07/11/2024	13.36 Call	Bond Future	14446.0500	14.4461	14498.8600	14.4989	0.366	0.0000	0.0000
2024/10/22	2032	07/11/2024	13.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	2032	07/11/2024	11.64 Put	Bond Future	0.0900	0.0001	0.0500	0.0001	44.444	0.0000	0.0000
2024/10/22	2032	07/11/2024	11.64 Call	Bond Future	7407.8100	7.4078	7460.5800	7.4606	0.712	0.0000	0.0000
2024/10/22	2032	07/11/2024	11.11 Put	Bond Future	2.0400	0.0020	1.3700	0.0014	32.843	0.0000	0.0000
2024/10/22	2032	07/11/2024	11.11 Call	Bond Future	5073.3000	5.0733	5125.4400	5.1254	1.028	0.0000	0.0000
2024/10/22	2032	07/11/2024	11.61 Put	Bond Future	0.1000	0.0001	0.0600	0.0001	40.000	0.0000	0.0000
2024/10/22	2032	07/11/2024	11.61 Call	Bond Future	7277.7700	7.2778	7330.5400	7.3305	0.725	0.0000	0.0000
2024/10/22	2032	07/11/2024	12.95 Call	Bond Future	12840.4300	12.8404	12893.2400	12.8932	0.411	0.0000	0.0000
2024/10/22	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	
2024/10/22	2032	07/11/2024	11.48 Call	Bond Future	6711.3200	6.7113	6764.0400	0.786	0.0000	0.0000	
2024/10/22	2032	07/11/2024	11.48 Put	Bond Future	0.2200	0.0002	0.1300	40.909	0.0000	0.0000	
2024/10/22	2032	07/11/2024	11.49 Call	Bond Future	6755.0600	6.7551	6807.7800	0.780	0.0000	0.0000	
2024/10/22	2032	07/11/2024	11.49 Put	Bond Future	0.2100	0.0002	0.1200	42.857	0.0000	0.0000	
2024/10/22	2032	07/11/2024	11.47 Call	Bond Future	6667.5500	6.6676	6720.2600	0.791	0.0000	0.0000	
2024/10/22	2032	07/11/2024	11.47 Put	Bond Future	0.2400	0.0002	0.1400	41.667	0.0000	0.0000	
2024/10/22	2032	06/02/2025		Bond Future	10.1042	93.7518	10.0927	93.8060	0.114	0.0000	0.0000
2024/10/22	2032	06/02/2025	11.72 Call	Bond Future	7272.0100	7.2720	7322.5500	0.695	0.0000	0.0000	
2024/10/22	2032	06/02/2025	11.72 Put	Bond Future	68.0300	0.0680	64.3300	5.439	0.0000	0.0000	
2024/10/22	2032	06/02/2025	9.42 Put	Bond Future	3572.3500	3.5724	3523.3800	1.371	0.0000	0.0000	
2024/10/22	2032	06/02/2025	9.42 Call	Bond Future	283.8000	0.2838	289.0700	1.857	0.0000	0.0000	
2024/10/22	2032	06/02/2025	9.92 Put	Bond Future	1847.0400	1.8470	1808.8600	1.8089	2.067	0.0000	0.0000
2024/10/22	2032	06/02/2025	9.92 Call	Bond Future	976.1800	0.9762	992.2400	0.9922	1.645	0.0000	0.0000
2024/10/22	2032	06/02/2025	10.61 Call	Bond Future	2923.7400	2.9237	2958.6900	1.195	0.0000	0.0000	
2024/10/22	2032	06/02/2025	10.61 Put	Bond Future	586.2900	0.5863	567.0000	3.290	0.0000	0.0000	
2024/10/22	2032	08/05/2025	9.42 Put	Bond Future	4174.6500	4.1747	4127.9800	1.118	0.0000	0.0000	
2024/10/22	2032	08/05/2025	9.42 Call	Bond Future	547.3600	0.5474	556.3200	1.637	0.0000	0.0000	
2024/10/22	2032	08/05/2025	9.92 Put	Bond Future	2540.5700	2.5406	2502.9400	1.481	0.0000	0.0000	
2024/10/22	2032	08/05/2025	9.92 Call	Bond Future	1274.2300	1.2742	1292.2300	1.2922	1.413	0.0000	0.0000
2024/10/22	2032	08/05/2025	10.97 Call	Bond Future	4195.7300	4.1957	4234.2000	4.2342	0.917	0.0000	0.0000
2024/10/22	2032	08/05/2025	10.97 Put	Bond Future	742.9900	0.7430	725.8300	0.7258	2.310	0.0000	0.0000
2024/10/22	2032	08/05/2025		Bond Future	10.1949	91.4963	10.1828	91.5519	0.119	0.0000	0.0000
2024/10/22	2032	08/05/2025	10.91 Call	Bond Future	3991.3200	3.9913	4028.8500	4.0289	0.940	0.0000	0.0000
2024/10/22	2032	08/05/2025	10.91 Put	Bond Future	799.8300	0.7998	781.7300	0.7817	2.263	0.0000	0.0000
2024/10/22	2032	07/08/2025		Bond Future	10.3036	93.3040	10.2907	93.3611	0.125	0.0000	0.0000
2024/10/22	2032	07/08/2025	12.01 Call	Bond Future	7700.1600	7.7002	7746.6400	7.7466	0.604	0.0000	0.0000
2024/10/22	2032	07/08/2025	12.01 Put	Bond Future	527.5500	0.5276	516.8900	0.5169	2.021	0.0000	0.0000
2024/10/22	2032	06/11/2025		Bond Future	10.4314	90.9473	10.4177	91.0059	0.131	0.0000	0.0000
2024/10/22	2032	06/11/2025	10.42 Call	Bond Future	2832.3500	2.8324	2858.7700	2.8588	0.933	0.0000	0.0000
2024/10/22	2032	06/11/2025	10.42 Put	Bond Future	2881.0000	2.8810	2848.7800	2.8488	1.118	0.0000	0.0000
2024/10/22	2033	07/11/2024		Bond Future	126.2831	126.2831	126.3833	126.3833	0.079	0.0000	0.0000
2024/10/22	2033	06/02/2025		Bond Future	128.8989	128.8989	129.0017	129.0017	0.080	0.0000	0.0000
2024/10/22	2033	06/02/2025	124.94 Call	Bond Future	3958.8800	3.9589	4061.7000	4.0617	2.597	0.0000	0.0000
2024/10/22	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	2033	08/05/2025		Bond Future	130.0321	130.0321	130.1374	130.1374	0.081	0.0000	0.0000
2024/10/22	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	2033	08/05/2025	130.62 Put	Bond Future	587.8800	0.5879	482.6400	0.4826	17.902	0.0000	0.0000
2024/10/22	2033	07/08/2025		Bond Future	132.6340	132.6340	132.7420	132.7420	0.081	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	
2024/10/22	2033	07/08/2025	128.65 Call	Bond Future	3983.9900	3.9840	4092.0200	4.0920	2.712	0.0000	0.0000
2024/10/22	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	2033	06/11/2025		Bond Future	133.6826	133.6826	133.7932	133.7932	0.083	0.0000	0.0000
2024/10/22	2033	06/11/2025	133.14 Call	Bond Future	542.5500	0.5426	653.1600	0.6532	20.387	0.0000	0.0000
2024/10/22	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	2037	07/11/2024		Bond Future	11.0236	85.6523	11.0176	85.6874	0.055	0.0000	0.0000
2024/10/22	2037	07/11/2024	12.58 Call	Bond Future	8409.0500	8.4091	8444.1800	8.4442	0.418	0.0000	0.0000
2024/10/22	2037	07/11/2024	12.58 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/22	2037	07/11/2024	12.59 Call	Bond Future	8459.0600	8.4591	8494.1900	8.4942	0.415	0.0000	0.0000
2024/10/22	2037	07/11/2024	12.59 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/22	2037	07/11/2024	12.57 Call	Bond Future	8359.0000	8.3590	8394.1300	8.3941	0.420	0.0000	0.0000
2024/10/22	2037	07/11/2024	12.57 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/22	2037	06/02/2025		Bond Future	11.1195	83.1447	11.1132	83.1809	0.057	0.0000	0.0000
2024/10/22	2037	06/02/2025	12.76 Call	Bond Future	8787.0000	8.7870	8819.2300	8.8192	0.367	0.0000	0.0000
2024/10/22	2037	06/02/2025	12.76 Put	Bond Future	102.9700	0.1030	99.0100	0.0990	3.846	0.0000	0.0000
2024/10/22	2037	08/05/2025		Bond Future	11.2257	84.8373	11.2191	84.8744	0.059	0.0000	0.0000
2024/10/22	2037	08/05/2025	12.25 Call	Bond Future	6268.0900	6.2681	6293.1800	6.2932	0.400	0.0000	0.0000
2024/10/22	2037	08/05/2025	12.25 Put	Bond Future	782.5500	0.7826	770.5300	0.7705	1.536	0.0000	0.0000
2024/10/22	2037	08/05/2025	12.55 Put	Bond Future	555.5300	0.5555	546.0800	0.5461	1.701	0.0000	0.0000
2024/10/22	2037	08/05/2025	12.55 Call	Bond Future	7549.5600	7.5496	7577.2200	7.5772	0.366	0.0000	0.0000
2024/10/22	2037	08/05/2025	13.30 Put	Bond Future	232.9400	0.2329	228.0100	0.2280	2.116	0.0000	0.0000
2024/10/22	2037	08/05/2025	13.30 Call	Bond Future	10817.6300	10.8176	10849.8100	10.8498	0.297	0.0000	0.0000
2024/10/22	2037	08/05/2025	13.35 Put	Bond Future	215.3400	0.2153	210.7000	0.2107	2.155	0.0000	0.0000
2024/10/22	2037	08/05/2025	13.35 Call	Bond Future	11030.5900	11.0306	11063.0600	11.0631	0.294	0.0000	0.0000
2024/10/22	2037	07/08/2025		Bond Future	11.3478	82.2526	11.3408	82.2909	0.061	0.0000	0.0000
2024/10/22	2037	07/08/2025	13.01 Call	Bond Future	9262.4200	9.2624	9291.0300	9.2910	0.309	0.0000	0.0000
2024/10/22	2037	07/08/2025	13.01 Put	Bond Future	782.3400	0.7823	772.7100	0.7727	1.231	0.0000	0.0000
2024/10/22	2037	07/08/2025	12.17 Call	Bond Future	5943.6200	5.9436	5966.1100	5.9661	0.378	0.0000	0.0000
2024/10/22	2037	07/08/2025	12.17 Put	Bond Future	1584.9500	1.5850	1569.2000	1.5692	0.994	0.0000	0.0000
2024/10/22	2037	07/08/2025	11.42 Call	Bond Future	3343.8900	3.3439	3359.1400	3.3591	0.456	0.0000	0.0000
2024/10/22	2037	07/08/2025	11.42 Put	Bond Future	2947.3000	2.9473	2924.3100	2.9243	0.780	0.0000	0.0000
2024/10/22	2037	07/08/2025	10.55 Put	Bond Future	5809.9800	5.8100	5778.4300	5.7784	0.543	0.0000	0.0000
2024/10/22	2037	07/08/2025	10.55 Call	Bond Future	1246.4100	1.2464	1253.1000	1.2531	0.537	0.0000	0.0000
2024/10/22	2037	07/08/2025	11.82 Call	Bond Future	4666.2900	4.6663	4685.5600	4.6856	0.413	0.0000	0.0000
2024/10/22	2037	07/08/2025	11.82 Put	Bond Future	2122.0400	2.1220	2103.0700	2.1031	0.894	0.0000	0.0000
2024/10/22	2037	07/08/2025	11.07 Call	Bond Future	2354.4400	2.3544	2366.0500	2.3661	0.493	0.0000	0.0000
2024/10/22	2037	07/08/2025	11.07 Put	Bond Future	3904.4200	3.9044	3877.7900	3.8778	0.682	0.0000	0.0000
2024/10/22	2037	07/08/2025	10.34 Put	Bond Future	6746.0400	6.7460	6712.8400	6.7128	0.492	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	
2024/10/22	2037	07/08/2025	10.34 Call	Bond Future	922.6300	0.9226	927.6700	0.9277	0.546	0.0000	0.0000
2024/10/22	2037	07/08/2025	10.64 Put	Bond Future	5436.2800	5.4363	5405.5000	5.4055	0.566	0.0000	0.0000
2024/10/22	2037	07/08/2025	10.64 Call	Bond Future	1404.9800	1.4050	1412.4400	1.4124	0.531	0.0000	0.0000
2024/10/22	2037	06/11/2025		Bond Future	11.4742	83.8416	11.4670	83.8810	0.064	0.0000	0.0000
2024/10/22	2037	06/11/2025	11.63 Call	Bond Future	4295.7400	4.2957	4312.6700	4.3127	0.394	0.0000	0.0000
2024/10/22	2037	06/11/2025	11.63 Put	Bond Future	3460.8300	3.4608	3438.3900	3.4384	0.648	0.0000	0.0000
2024/10/22	2038	07/11/2024		Bond Future	138.5529	138.5529	137.9599	137.9599	0.428	0.0000	0.0000
2024/10/22	2038	06/02/2025		Bond Future	139.3164	139.3164	138.7118	138.7118	0.434	0.0000	0.0000
2024/10/22	2038	06/02/2025	135.23 Call	Bond Future	4086.3900	4.0864	3481.7500	3.4818	14.796	0.0000	0.0000
2024/10/22	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	2038	08/05/2025		Bond Future	142.1869	142.1869	141.5702	141.5702	0.434	0.0000	0.0000
2024/10/22	2038	08/05/2025	139.68 Call	Bond Future	2506.9000	2.5069	1890.2300	1.8902	24.599	0.0000	0.0000
2024/10/22	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	2038	07/08/2025		Bond Future	142.8817	142.8817	142.2533	142.2533	0.440	0.0000	0.0000
2024/10/22	2038	07/08/2025	139.56 Call	Bond Future	3321.6600	3.3217	2693.2700	2.6933	18.918	0.0000	0.0000
2024/10/22	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	2038	06/11/2025		Bond Future	145.6819	145.6819	145.0418	145.0418	0.439	0.0000	0.0000
2024/10/22	2038	06/11/2025	143.88 Call	Bond Future	1801.8800	1.8019	1161.7500	1.1618	35.526	0.0000	0.0000
2024/10/22	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	2040	07/11/2024	12.10 Put	Bond Future	6.4200	0.0064	4.5200	0.0045	29.595	0.0000	0.0000
2024/10/22	2040	07/11/2024	12.10 Call	Bond Future	4845.2700	4.8453	4913.0800	4.9131	1.400	0.0000	0.0000
2024/10/22	2040	07/11/2024	12.60 Call	Bond Future	7628.5800	7.6286	7698.2400	7.6982	0.913	0.0000	0.0000
2024/10/22	2040	07/11/2024	12.60 Put	Bond Future	0.1100	0.0001	0.0600	0.0001	45.455	0.0000	0.0000
2024/10/22	2040	07/11/2024	13.15 Call	Bond Future	10523.8000	10.5238	10593.5100	10.5935	0.662	0.0000	0.0000
2024/10/22	2040	07/11/2024	13.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	2040	07/11/2024		Bond Future	11.2941	86.0171	11.2830	86.0868	0.098	0.0000	0.0000
2024/10/22	2040	07/11/2024	12.85 Call	Bond Future	8966.3100	8.9663	9036.0200	9.0360	0.777	0.0000	0.0000
2024/10/22	2040	07/11/2024	12.85 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2024/10/22	2040	07/11/2024	12.86 Call	Bond Future	9019.0600	9.0191	9088.7700	9.0888	0.773	0.0000	0.0000
2024/10/22	2040	07/11/2024	12.86 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2024/10/22	2040	07/11/2024	12.84 Call	Bond Future	8913.5000	8.9135	8983.2100	8.9832	0.782	0.0000	0.0000
2024/10/22	2040	07/11/2024	12.84 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2024/10/22	2040	06/02/2025		Bond Future	11.3922	83.2664	11.3806	83.3378	0.101	0.0000	0.0000
2024/10/22	2040	06/02/2025	12.95 Call	Bond Future	8960.8900	8.9609	9026.2600	9.0263	0.730	0.0000	0.0000
2024/10/22	2040	06/02/2025	12.95 Put	Bond Future	119.8600	0.1199	113.7900	0.1138	5.064	0.0000	0.0000
2024/10/22	2040	06/02/2025	11.00 Put	Bond Future	3269.9900	3.2700	3212.8700	3.2129	1.747	0.0000	0.0000
2024/10/22	2040	06/02/2025	11.00 Call	Bond Future	791.5900	0.7916	805.9100	0.8059	1.809	0.0000	0.0000
2024/10/22	2040	06/02/2025	11.70 Call	Bond Future	2986.8500	2.9869	3026.2400	3.0262	1.319	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	
2024/10/22	2040	06/02/2025	11.70 Put	Bond Future	1116.5700	1.1166	1084.5200	1.0845	2.870	0.0000	0.0000
2024/10/22	2040	06/02/2025	12.20 Call	Bond Future	5243.8700	5.2439	5297.7300	5.2977	1.027	0.0000	0.0000
2024/10/22	2040	06/02/2025	12.20 Put	Bond Future	469.3500	0.4694	451.7700	0.4518	3.746	0.0000	0.0000
2024/10/22	2040	08/05/2025	13.43 Put	Bond Future	320.2400	0.3202	311.2500	0.3113	2.807	0.0000	0.0000
2024/10/22	2040	08/05/2025	13.43 Call	Bond Future	10898.2400	10.8982	10962.3700	10.9624	0.588	0.0000	0.0000
2024/10/22	2040	08/05/2025		Bond Future	11.4996	84.9614	11.4875	85.0345	0.105	0.0000	0.0000
2024/10/22	2040	08/05/2025	12.63 Call	Bond Future	7233.7300	7.2337	7288.9200	7.2889	0.763	0.0000	0.0000
2024/10/22	2040	08/05/2025	12.63 Put	Bond Future	771.8800	0.7719	753.9500	0.7540	2.323	0.0000	0.0000
2024/10/22	2040	08/05/2025	12.75 Put	Bond Future	675.4900	0.6755	659.2800	0.6593	2.400	0.0000	0.0000
2024/10/22	2040	08/05/2025	12.75 Call	Bond Future	7777.6200	7.7776	7834.5300	7.8345	0.732	0.0000	0.0000
2024/10/22	2040	08/05/2025	13.50 Put	Bond Future	297.0400	0.2970	288.5900	0.2886	2.845	0.0000	0.0000
2024/10/22	2040	08/05/2025	13.50 Call	Bond Future	11218.6800	11.2187	11283.3500	11.2834	0.576	0.0000	0.0000
2024/10/22	2040	07/08/2025		Bond Future	11.6216	82.1284	11.6091	82.2033	0.108	0.0000	0.0000
2024/10/22	2040	07/08/2025	13.29 Call	Bond Future	9978.4500	9.9785	10037.6800	10.0377	0.594	0.0000	0.0000
2024/10/22	2040	07/08/2025	13.29 Put	Bond Future	872.3400	0.8723	856.5900	0.8566	1.805	0.0000	0.0000
2024/10/22	2040	06/11/2025		Bond Future	11.7472	83.7145	11.7341	83.7913	0.112	0.0000	0.0000
2024/10/22	2040	06/11/2025	11.84 Call	Bond Future	4488.2000	4.4882	4524.6900	4.5247	0.813	0.0000	0.0000
2024/10/22	2040	06/11/2025	11.84 Put	Bond Future	3947.2100	3.9472	3906.9100	3.9069	1.021	0.0000	0.0000
2024/10/22	2044	07/11/2024	12.25 Call	Bond Future	5162.3600	5.1624	5264.4800	5.2645	1.978	0.0000	0.0000
2024/10/22	2044	07/11/2024	12.25 Put	Bond Future	4.1900	0.0042	2.7300	0.0027	34.845	0.0000	0.0000
2024/10/22	2044	07/11/2024	12.00 Call	Bond Future	3719.1300	3.7191	3815.7700	3.8158	2.598	0.0000	0.0000
2024/10/22	2044	07/11/2024	12.00 Put	Bond Future	25.9600	0.0260	19.0200	0.0190	26.733	0.0000	0.0000
2024/10/22	2044	07/11/2024	12.50 Call	Bond Future	6577.6200	6.5776	6680.9600	6.6810	1.571	0.0000	0.0000
2024/10/22	2044	07/11/2024	12.50 Put	Bond Future	0.5700	0.0006	0.3300	0.0003	42.105	0.0000	0.0000
2024/10/22	2044	07/11/2024		Bond Future	11.4035	81.9358	11.3874	82.0394	0.141	0.0000	0.0000
2024/10/22	2044	07/11/2024	12.91 Call	Bond Future	8808.7700	8.8088	8912.3400	8.9123	1.176	0.0000	0.0000
2024/10/22	2044	07/11/2024	12.91 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2024/10/22	2044	07/11/2024	12.92 Call	Bond Future	8861.7700	8.8618	8965.3400	8.9653	1.169	0.0000	0.0000
2024/10/22	2044	07/11/2024	12.92 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2024/10/22	2044	07/11/2024	12.90 Call	Bond Future	8755.7000	8.7557	8859.2700	8.8593	1.183	0.0000	0.0000
2024/10/22	2044	07/11/2024	12.90 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2024/10/22	2044	06/02/2025		Bond Future	11.4978	79.2269	11.4811	79.3329	0.145	0.0000	0.0000
2024/10/22	2044	06/02/2025	13.02 Call	Bond Future	8911.7300	8.9117	9008.9800	9.0090	1.091	0.0000	0.0000
2024/10/22	2044	06/02/2025	13.02 Put	Bond Future	143.9200	0.1439	135.1800	0.1352	6.073	0.0000	0.0000
2024/10/22	2044	06/02/2025	13.75 Call	Bond Future	12448.2600	12.4483	12551.6900	12.5517	0.831	0.0000	0.0000
2024/10/22	2044	06/02/2025	13.75 Put	Bond Future	33.6600	0.0337	31.1000	0.0311	7.605	0.0000	0.0000
2024/10/22	2044	06/02/2025	12.50 Put	Bond Future	360.5200	0.3605	342.1500	0.3422	5.095	0.0000	0.0000
2024/10/22	2044	06/02/2025	12.50 Call	Bond Future	6321.4500	6.3215	6409.0700	6.4091	1.386	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
2024/10/22	2044	06/02/2025	12.00 Put	Bond Future		850.9100	0.8509	815.7800	0.8158	4.129	0.0000	0.0000
2024/10/22	2044	06/02/2025	12.00 Call	Bond Future		3933.4400	3.9334	4004.3000	4.0043	1.801	0.0000	0.0000
2024/10/22	2044	08/05/2025	Call	Bond Future		5.0500	0.0051	5.2200	0.0052	3.366	0.0000	0.0000
2024/10/22	2044	08/05/2025	Put	Bond Future		19165.4300	19.1654	19057.2100	19.0572	0.565	0.0000	0.0000
2024/10/22	2044	08/05/2025	12.40 Call	Bond Future		5921.8600	5.9219	5997.7600	5.9978	1.282	0.0000	0.0000
2024/10/22	2044	08/05/2025	12.40 Put	Bond Future		1176.2600	1.1763	1143.7700	1.1438	2.762	0.0000	0.0000
2024/10/22	2044	08/05/2025	11.65 Call	Bond Future		2930.0400	2.9300	2981.3700	2.9814	1.752	0.0000	0.0000
2024/10/22	2044	08/05/2025	11.65 Put	Bond Future		2622.0200	2.6220	2564.9600	2.5650	2.176	0.0000	0.0000
2024/10/22	2044	08/05/2025	10.92 Put	Bond Future		5413.7600	5.4138	5328.7500	5.3288	1.570	0.0000	0.0000
2024/10/22	2044	08/05/2025	10.92 Call	Bond Future		972.4400	0.9724	995.8200	0.9958	2.404	0.0000	0.0000
2024/10/22	2044	08/05/2025		Bond Future		11.6005	80.8396	11.5832	80.9480	0.149	0.0000	0.0000
2024/10/22	2044	08/05/2025	12.72 Call	Bond Future		7346.7500	7.3468	7430.2400	7.4302	1.136	0.0000	0.0000
2024/10/22	2044	08/05/2025	12.72 Put	Bond Future		831.9500	0.8320	807.0500	0.8071	2.993	0.0000	0.0000
2024/10/22	2044	07/08/2025		Bond Future		11.7166	78.0505	11.6985	78.1613	0.154	0.0000	0.0000
2024/10/22	2044	07/08/2025	13.34 Call	Bond Future		9916.4800	9.9165	10005.7100	10.0057	0.900	0.0000	0.0000
2024/10/22	2044	07/08/2025	13.34 Put	Bond Future		904.0000	0.9040	882.3600	0.8824	2.394	0.0000	0.0000
2024/10/22	2044	06/11/2025		Bond Future		11.8353	79.5577	11.8165	79.6711	0.159	0.0000	0.0000
2024/10/22	2044	06/11/2025	11.88 Call	Bond Future		4494.5300	4.4945	4549.9800	4.5500	1.234	0.0000	0.0000
2024/10/22	2044	06/11/2025	11.88 Put	Bond Future		4225.5800	4.2256	4167.6100	4.1676	1.372	0.0000	0.0000
2024/10/22	2046	07/11/2024		Bond Future		119.0854	119.0854	119.0910	119.0910	0.005	0.0000	0.0000
2024/10/22	2046	06/02/2025		Bond Future		121.5521	121.5521	121.5584	121.5584	0.005	0.0000	0.0000
2024/10/22	2046	06/02/2025	114.01 Call	Bond Future		7542.0900	7.5421	7548.3800	7.5484	0.083	0.0000	0.0000
2024/10/22	2046	06/02/2025	114.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	2046	08/05/2025		Bond Future		121.8197	121.8197	121.8264	121.8264	0.005	0.0000	0.0000
2024/10/22	2046	08/05/2025	121.97 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	2046	08/05/2025	121.97 Put	Bond Future		150.2900	0.1503	143.6100	0.1436	4.445	0.0000	0.0000
2024/10/22	2046	07/08/2025		Bond Future		124.2566	124.2566	124.2638	124.2638	0.006	0.0000	0.0000
2024/10/22	2046	07/08/2025	118.69 Call	Bond Future		5566.5500	5.5666	5573.7800	5.5738	0.130	0.0000	0.0000
2024/10/22	2046	07/08/2025	118.69 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	2046	06/11/2025		Bond Future		124.4127	124.4127	124.4209	124.4209	0.007	0.0000	0.0000
2024/10/22	2046	06/11/2025	125.41 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	2046	06/11/2025	125.41 Put	Bond Future		997.2700	0.9973	989.1100	0.9891	0.818	0.0000	0.0000
2024/10/22	2050	07/11/2024		Bond Future		120.6902	120.6902	120.6956	120.6956	0.004	0.0000	0.0000
2024/10/22	2050	06/02/2025		Bond Future		120.8430	120.8430	120.8491	120.8491	0.005	0.0000	0.0000
2024/10/22	2050	06/02/2025	115.60 Call	Bond Future		5243.0000	5.2430	5249.0700	5.2491	0.116	0.0000	0.0000
2024/10/22	2050	06/02/2025	115.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	2050	08/05/2025		Bond Future		123.3329	123.3329	123.3396	123.3396	0.005	0.0000	0.0000
2024/10/22	2050	08/05/2025	121.16 Call	Bond Future		2172.8900	2.1729	2179.5900	2.1796	0.308	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	
2024/10/22	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	2050	07/08/2025		Bond Future	123.4046	123.4046	123.4119	123.4119	0.006	0.0000	0.0000
2024/10/22	2050	07/08/2025	119.89 Call	Bond Future	3514.5500	3.5146	3521.9100	3.5219	0.209	0.0000	0.0000
2024/10/22	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	2050	06/11/2025		Bond Future	125.8229	125.8229	125.8309	125.8309	0.006	0.0000	0.0000
2024/10/22	2050	06/11/2025	124.42 Call	Bond Future	1402.8600	1.4029	1410.8600	1.4109	0.570	0.0000	0.0000
2024/10/22	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	AL37	07/11/2024		Index Future	1038.1730	1038.1730	1038.4940	1038.4940	0.031	0.0000	0.0000
2024/10/22	AL37	06/02/2025		Index Future	1059.4290	1059.4290	1059.7610	1059.7610	0.031	0.0000	0.0000
2024/10/22	AL37	08/05/2025		Index Future	1081.0170	1081.0170	1081.3590	1081.3590	0.032	0.0000	0.0000
2024/10/22	AL37	07/08/2025		Index Future	1102.4180	1102.4180	1102.7710	1102.7710	0.032	0.0000	0.0000
2024/10/22	AL37	06/11/2025		Index Future	1123.8200	1123.8200	1124.1840	1124.1840	0.032	0.0000	0.0000
2024/10/22	AL7T	07/11/2024		Index Future	1240.1060	1240.1060	1240.6850	1240.6850	0.047	0.0000	0.0000
2024/10/22	AL7T	06/02/2025		Index Future	1265.4960	1265.4960	1266.0920	1266.0920	0.047	0.0000	0.0000
2024/10/22	AL7T	08/05/2025		Index Future	1291.2840	1291.2840	1291.8950	1291.8950	0.047	0.0000	0.0000
2024/10/22	AL7T	07/08/2025		Index Future	1316.8480	1316.8480	1317.4760	1317.4760	0.048	0.0000	0.0000
2024/10/22	AL7T	06/11/2025		Index Future	1342.4110	1342.4110	1343.0580	1343.0580	0.048	0.0000	0.0000
2024/10/22	ALBI	07/11/2024		Index Future	1070.4360	1070.4360	1070.9980	1070.9980	0.053	0.0000	0.0000
2024/10/22	ALBI	06/02/2025		Index Future	1092.3530	1092.3530	1092.9300	1092.9300	0.053	0.0000	0.0000
2024/10/22	ALBI	08/05/2025		Index Future	1114.6120	1114.6120	1115.2040	1115.2040	0.053	0.0000	0.0000
2024/10/22	ALBI	07/08/2025		Index Future	1136.6780	1136.6780	1137.2870	1137.2870	0.054	0.0000	0.0000
2024/10/22	ALBI	06/11/2025		Index Future	1158.7440	1158.7440	1159.3690	1159.3690	0.054	0.0000	0.0000
2024/10/22	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/10/22	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/22	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/22	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/22	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/22	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/22	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/22	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/10/22	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/22	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/22	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/22	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/22	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/22	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/10/22	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/22	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/22	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/22	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/22	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/22	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/22	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/22	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/22	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/22	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/22	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/22	ES33	07/11/2024		Bond Future	11.2490	80.5182	11.2427	80.5481	0.056	0.0000	0.0000
2024/10/22	ES33	06/02/2025		Bond Future	11.3734	82.1860	11.3667	82.2169	0.059	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/10/22	ES33	06/02/2025	13.34 Call	Bond Future	8454.4400	8.4544	8485.3200	8.4853	0.365	0.0000	0.0000
2024/10/22	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	ES33	08/05/2025		Bond Future	11.5017	80.0789	11.4946	80.1106	0.061	0.0000	0.0000
2024/10/22	ES33	08/05/2025	12.73 Call	Bond Future	5306.8900	5.3069	5338.6300	5.3386	0.598	0.0000	0.0000
2024/10/22	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	ES33	07/08/2025		Bond Future	11.6472	81.6793	11.6398	81.7121	0.064	0.0000	0.0000
2024/10/22	ES33	07/08/2025	13.56 Call	Bond Future	7874.7200	7.8747	7907.4700	7.9075	0.416	0.0000	0.0000
2024/10/22	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	ES33	06/11/2025		Bond Future	11.8151	79.4806	11.8073	79.5143	0.067	0.0000	0.0000
2024/10/22	ES33	06/11/2025	12.01 Call	Bond Future	830.3600	0.8304	864.0900	0.8641	4.062	0.0000	0.0000
2024/10/22	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	ES42	07/11/2024		Bond Future	11.6754	76.9666	11.6694	77.0031	0.052	0.0000	0.0000
2024/10/22	ES42	06/02/2025		Bond Future	11.7799	78.5608	11.7735	78.5984	0.054	0.0000	0.0000
2024/10/22	ES42	06/02/2025	13.71 Call	Bond Future	10167.2900	10.1673	10204.9200	10.2049	0.370	0.0000	0.0000
2024/10/22	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	ES42	08/05/2025		Bond Future	11.8915	75.9122	11.8848	75.9509	0.056	0.0000	0.0000
2024/10/22	ES42	08/05/2025	13.25 Call	Bond Future	7281.3500	7.2814	7319.9900	7.3200	0.531	0.0000	0.0000
2024/10/22	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	ES42	07/08/2025		Bond Future	12.0125	77.4282	12.0055	77.4679	0.058	0.0000	0.0000
2024/10/22	ES42	07/08/2025	13.79 Call	Bond Future	9155.9900	9.1560	9195.7400	9.1957	0.434	0.0000	0.0000
2024/10/22	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	ES42	06/11/2025		Bond Future	12.1468	74.6774	12.1395	74.7183	0.060	0.0000	0.0000
2024/10/22	ES42	06/11/2025	12.39 Call	Bond Future	1343.5400	1.3435	1384.4100	1.3844	3.042	0.0000	0.0000
2024/10/22	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	GOVI	07/11/2024	948.79 Call	GOVI	1052060.0000	105.2060	1058000.0000	105.8000	0.565	0.0000	0.0000
2024/10/22	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	GOVI	07/11/2024	948.80 Call	GOVI	1051960.0000	105.1960	1057900.0000	105.7900	0.565	0.0000	0.0000
2024/10/22	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	GOVI	07/11/2024	948.78 Call	GOVI	1052160.0000	105.2160	1058100.0000	105.8100	0.565	0.0000	0.0000
2024/10/22	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	GOVI	07/11/2024		GOVI	1053.9960	1053.9960	1054.5900	1054.5900	0.056	0.0000	0.0000
2024/10/22	GOVI	06/02/2025		GOVI	1075.5760	1075.5760	1076.1860	1076.1860	0.057	0.0000	0.0000
2024/10/22	GOVI	06/02/2025	972.00 Call	GOVI	1035760.0000	103.5760	1041860.0000	104.1860	0.589	0.0000	0.0000
2024/10/22	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	GOVI	08/05/2025		GOVI	1097.4930	1097.4930	1098.1190	1098.1190	0.057	0.0000	0.0000
2024/10/22	GOVI	08/05/2025	1,022.00 Call	GOVI	754930.0000	75.4930	761190.0000	76.1190	0.829	0.0000	0.0000
2024/10/22	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/10/22	GOVI	07/08/2025		GOVI	1119.2210	1119.2210	1119.8630	1119.8630	0.057	0.0000	0.0000
2024/10/22	GOVI	07/08/2025	1,011. Call 00	GOVI	1082210.0000	108.2210	1088630.0000	108.8630	0.593	0.0000	0.0000
2024/10/22	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	GOVI	06/11/2025		GOVI	1140.9480	1140.9480	1141.6080	1141.6080	0.058	0.0000	0.0000
2024/10/22	GOVI	06/11/2025	1,112. Call 00	GOVI	289480.0000	28.9480	296080.0000	29.6080	2.280	0.0000	0.0000
2024/10/22	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/10/22	IGOV	07/11/2024		Index Future	367.9860	367.9860	367.8460	367.8460	0.038	0.0000	0.0000
2024/10/22	IGOV	06/02/2025		Index Future	375.6110	375.6110	375.4700	375.4700	0.038	0.0000	0.0000
2024/10/22	IGOV	08/05/2025		Index Future	383.3540	383.3540	383.2110	383.2110	0.037	0.0000	0.0000
2024/10/22	IGOV	07/08/2025		Index Future	391.0310	391.0310	390.8870	390.8870	0.037	0.0000	0.0000
2024/10/22	IGOV	06/11/2025		Index Future	398.7080	398.7080	398.5630	398.5630	0.036	0.0000	0.0000
2024/10/22	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/10/22	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/10/22	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/10/22	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/10/22	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/10/22	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/10/22	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/10/22	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/10/22	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/10/22	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/10/22	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/10/22	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/10/22	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/10/22	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	8.3300	8.3300	91.6700	0.000	0.0000	0.0000
2024/10/22	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/10/22	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/10/22	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/10/22	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/10/22	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/10/22	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/10/22	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/10/22	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/10/22	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/10/22	R035	07/11/2024	11.10 Call	Bond Future	2551.5000	2.5515	2576.5800	2.5766	0.983	0.0000	0.0000
2024/10/22	R035	07/11/2024	11.10 Put	Bond Future	57.3400	0.0573	48.0600	0.0481	16.184	0.0000	0.0000
2024/10/22	R035	07/11/2024	13.23 Call	Bond Future	13161.8400	13.1618	13196.2000	13.1962	0.261	0.0000	0.0000
2024/10/22	R035	07/11/2024	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	R035	07/11/2024	12.20 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/22	R035	07/11/2024	12.20 Call	Bond Future	8245.6600	8.2457	8280.0100	8.2800	0.417	0.0000	0.0000
2024/10/22	R035	07/11/2024		Bond Future	10.6537	90.7994	10.6477	90.8338	0.057	0.0000	0.0000
2024/10/22	R035	07/11/2024	12.18 Call	Bond Future	8145.8700	8.1459	8180.2200	8.1802	0.422	0.0000	0.0000
2024/10/22	R035	07/11/2024	12.18 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/22	R035	07/11/2024	12.19 Call	Bond Future	8195.7900	8.1958	8230.1400	8.2301	0.419	0.0000	0.0000
2024/10/22	R035	07/11/2024	12.19 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/22	R035	07/11/2024	12.17 Call	Bond Future	8095.9100	8.0959	8130.2600	8.1303	0.424	0.0000	0.0000
2024/10/22	R035	07/11/2024	12.17 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/22	R035	06/02/2025		Bond Future	10.7504	92.6578	10.7441	92.6932	0.059	0.0000	0.0000
2024/10/22	R035	06/02/2025	12.41 Call	Bond Future	8722.6800	8.7227	8754.6700	8.7547	0.367	0.0000	0.0000
2024/10/22	R035	06/02/2025	12.41 Put	Bond Future	86.0000	0.0860	82.5500	0.0826	4.012	0.0000	0.0000
2024/10/22	R035	06/02/2025	11.30 Call	Bond Future	3665.5400	3.6655	3685.8400	3.6858	0.554	0.0000	0.0000
2024/10/22	R035	06/02/2025	11.30 Put	Bond Future	669.9900	0.6700	654.8500	0.6549	2.260	0.0000	0.0000
2024/10/22	R035	06/02/2025	10.65 Call	Bond Future	1379.9500	1.3800	1388.5400	1.3885	0.622	0.0000	0.0000
2024/10/22	R035	06/02/2025	10.65 Put	Bond Future	1942.6400	1.9426	1915.7900	1.9158	1.382	0.0000	0.0000
2024/10/22	R035	06/02/2025	10.34 Put	Bond Future	3016.3000	3.0163	2984.8200	2.9848	1.044	0.0000	0.0000
2024/10/22	R035	06/02/2025	10.34 Call	Bond Future	685.7800	0.6858	689.7400	0.6897	0.577	0.0000	0.0000
2024/10/22	R035	06/02/2025	10.26 Put	Bond Future	3348.4100	3.3484	3316.0300	3.3160	0.967	0.0000	0.0000
2024/10/22	R035	06/02/2025	10.26 Call	Bond Future	554.0000	0.5540	557.0600	0.5571	0.552	0.0000	0.0000
2024/10/22	R035	08/05/2025	11.70 Call	Bond Future	5430.2600	5.4303	5453.1900	5.4532	0.422	0.0000	0.0000
2024/10/22	R035	08/05/2025	11.70 Put	Bond Future	930.1600	0.9302	916.6700	0.9167	1.450	0.0000	0.0000
2024/10/22	R035	08/05/2025	10.95 Call	Bond Future	2691.5200	2.6915	2705.5900	2.7056	0.523	0.0000	0.0000
2024/10/22	R035	08/05/2025	10.95 Put	Bond Future	2131.7100	2.1317	2109.3600	2.1094	1.048	0.0000	0.0000
2024/10/22	R035	08/05/2025	10.44 Put	Bond Future	3596.3400	3.5963	3567.6700	3.5677	0.797	0.0000	0.0000
2024/10/22	R035	08/05/2025	10.44 Call	Bond Future	1332.2800	1.3323	1340.0300	1.3400	0.582	0.0000	0.0000
2024/10/22	R035	08/05/2025	13.35 Call	Bond Future	12457.9100	12.4579	12491.7100	12.4917	0.271	0.0000	0.0000
2024/10/22	R035	08/05/2025	13.35 Put	Bond Future	102.4800	0.1025	99.8600	0.0999	2.557	0.0000	0.0000
2024/10/22	R035	08/05/2025	12.70 Call	Bond Future	9681.1400	9.6811	9711.6800	9.7117	0.315	0.0000	0.0000
2024/10/22	R035	08/05/2025	12.70 Put	Bond Future	293.9100	0.2939	288.0300	0.2880	2.001	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	
2024/10/22	R035	08/05/2025	11.46 Put	Bond Future	1219.1900	1.2192	1203.1200	1.2031	1.318	0.0000	0.0000
2024/10/22	R035	08/05/2025	11.46 Call	Bond Future	4485.0400	4.4850	4505.3900	4.5054	0.454	0.0000	0.0000
2024/10/22	R035	08/05/2025		Bond Future	10.8472	90.0332	10.8405	90.0696	0.061	0.0000	0.0000
2024/10/22	R035	08/05/2025	11.78 Call	Bond Future	5755.2700	5.7553	5779.0000	5.7790	0.412	0.0000	0.0000
2024/10/22	R035	08/05/2025	11.78 Put	Bond Future	849.1800	0.8492	836.4900	0.8365	1.494	0.0000	0.0000
2024/10/22	R035	07/08/2025		Bond Future	10.9596	91.8123	10.9526	91.8498	0.064	0.0000	0.0000
2024/10/22	R035	07/08/2025	12.65 Call	Bond Future	9126.8300	9.1268	9155.4800	9.1555	0.314	0.0000	0.0000
2024/10/22	R035	07/08/2025	12.65 Put	Bond Future	686.2700	0.6863	677.3900	0.6774	1.294	0.0000	0.0000
2024/10/22	R035	06/11/2025		Bond Future	11.0903	89.0812	11.0829	89.1199	0.067	0.0000	0.0000
2024/10/22	R035	06/11/2025	11.20 Call	Bond Future	3977.0500	3.9771	3993.3500	3.9934	0.410	0.0000	0.0000
2024/10/22	R035	06/11/2025	11.20 Put	Bond Future	3406.8100	3.4068	3384.4200	3.3844	0.657	0.0000	0.0000
2024/10/22	R053	07/11/2024		Bond Future	11.3429	103.7234	11.3369	103.7749	0.053	0.0000	0.0000
2024/10/22	R053	07/11/2024	12.80 Call	Bond Future	11290.8300	11.2908	11342.3400	11.3423	0.456	0.0000	0.0000
2024/10/22	R053	07/11/2024	12.80 Put	Bond Future	0.0600	0.0001	0.0300	0.0000	50.000	0.0000	0.0000
2024/10/22	R053	07/11/2024	12.81 Call	Bond Future	11360.3900	11.3604	11411.9000	11.4119	0.453	0.0000	0.0000
2024/10/22	R053	07/11/2024	12.81 Put	Bond Future	0.0600	0.0001	0.0300	0.0000	50.000	0.0000	0.0000
2024/10/22	R053	07/11/2024	12.79 Call	Bond Future	11221.1900	11.2212	11272.7000	11.2727	0.459	0.0000	0.0000
2024/10/22	R053	07/11/2024	12.79 Put	Bond Future	0.0700	0.0001	0.0400	0.0000	42.857	0.0000	0.0000
2024/10/22	R053	06/02/2025		Bond Future	11.4339	105.8462	11.4277	105.8992	0.055	0.0000	0.0000
2024/10/22	R053	06/02/2025	12.94 Call	Bond Future	11664.8000	11.6648	11710.6900	11.7107	0.393	0.0000	0.0000
2024/10/22	R053	06/02/2025	12.94 Put	Bond Future	198.9300	0.1989	191.7600	0.1918	3.604	0.0000	0.0000
2024/10/22	R053	08/05/2025		Bond Future	11.5290	102.1331	11.5225	102.1875	0.056	0.0000	0.0000
2024/10/22	R053	08/05/2025	12.64 Call	Bond Future	9670.4900	9.6705	9707.9600	9.7080	0.387	0.0000	0.0000
2024/10/22	R053	08/05/2025	12.64 Put	Bond Future	1104.6200	1.1046	1087.6800	1.0877	1.534	0.0000	0.0000
2024/10/22	R053	07/08/2025		Bond Future	11.6340	104.1500	11.6272	104.2060	0.059	0.0000	0.0000
2024/10/22	R053	07/08/2025	13.17 Call	Bond Future	12632.7400	12.6327	12673.2600	12.6733	0.321	0.0000	0.0000
2024/10/22	R053	07/08/2025	13.17 Put	Bond Future	1316.8200	1.3168	1301.3700	1.3014	1.173	0.0000	0.0000
2024/10/22	R053	06/11/2025		Bond Future	11.7495	100.2990	11.7424	100.3565	0.061	0.0000	0.0000
2024/10/22	R053	06/11/2025	11.76 Call	Bond Future	5359.8400	5.3598	5383.3200	5.3833	0.438	0.0000	0.0000
2024/10/22	R053	06/11/2025	11.76 Put	Bond Future	5275.1300	5.2751	5241.1500	5.2412	0.644	0.0000	0.0000
2024/10/22	R186	07/11/2024		Bond Future	8.3284	108.2311	8.3335	108.2210	0.062	0.0000	0.0000
2024/10/22	R186	07/11/2024	9.14 Call	Bond Future	1566.7400	1.5667	1556.5100	1.5565	0.653	0.0000	0.0000
2024/10/22	R186	07/11/2024	9.14 Put	Bond Future	0.5100	0.0005	0.4000	0.0004	21.569	0.0000	0.0000
2024/10/22	R186	07/11/2024	9.15 Call	Bond Future	1585.8000	1.5858	1575.5700	1.5756	0.645	0.0000	0.0000
2024/10/22	R186	07/11/2024	9.15 Put	Bond Future	0.4700	0.0005	0.3600	0.0004	23.404	0.0000	0.0000
2024/10/22	R186	07/11/2024	9.13 Call	Bond Future	1547.6800	1.5477	1537.4400	1.5374	0.662	0.0000	0.0000
2024/10/22	R186	07/11/2024	9.13 Put	Bond Future	0.5600	0.0006	0.4400	0.0004	21.429	0.0000	0.0000
2024/10/22	R186	06/02/2025		Bond Future	8.3342	105.1346	8.3399	105.1247	0.069	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
2024/10/22	R186	06/02/2025	9.03 Call	Bond Future		1342.4200	1.3424	1332.6500	1.3327	0.728	0.0000	0.0000
2024/10/22	R186	06/02/2025	9.03 Put	Bond Future		146.9100	0.1469	147.0500	0.1471	0.095	0.0000	0.0000
2024/10/22	R186	08/05/2025		Bond Future		8.3523	107.2754	8.3588	107.2657	0.078	0.0000	0.0000
2024/10/22	R186	08/05/2025	8.47 Call	Bond Future		690.2500	0.6903	683.3900	0.6834	0.994	0.0000	0.0000
2024/10/22	R186	08/05/2025	8.47 Put	Bond Future		512.8700	0.5129	515.7900	0.5158	0.569	0.0000	0.0000
2024/10/22	R186	07/08/2025		Bond Future		8.4218	104.0848	8.4292	104.0753	0.088	0.0000	0.0000
2024/10/22	R186	07/08/2025	9.68 Call	Bond Future		1788.7800	1.7888	1780.2200	1.7802	0.479	0.0000	0.0000
2024/10/22	R186	07/08/2025	9.68 Put	Bond Future		191.0900	0.1911	192.0200	0.1920	0.487	0.0000	0.0000
2024/10/22	R186	07/08/2025	10.25 Call	Bond Future		2397.8400	2.3978	2388.7500	2.3888	0.379	0.0000	0.0000
2024/10/22	R186	07/08/2025	10.25 Put	Bond Future		87.8000	0.0878	88.2000	0.0882	0.456	0.0000	0.0000
2024/10/22	R186	07/08/2025	9.22 Put	Bond Future		306.1700	0.3062	307.7900	0.3078	0.529	0.0000	0.0000
2024/10/22	R186	07/08/2025	9.22 Call	Bond Future		1323.7900	1.3238	1315.9200	1.3159	0.595	0.0000	0.0000
2024/10/22	R186	06/11/2025		Bond Future		8.5583	106.0977	8.5670	106.0885	0.102	0.0000	0.0000
2024/10/22	R186	06/11/2025	8.13 Call	Bond Future		355.6600	0.3557	351.5400	0.3515	1.158	0.0000	0.0000
2024/10/22	R186	06/11/2025	8.13 Put	Bond Future		808.8900	0.8089	813.9800	0.8140	0.629	0.0000	0.0000
2024/10/22	R202	07/11/2024		Bond Future		268.8995	268.8995	269.1139	269.1139	0.080	0.0000	0.0000
2024/10/22	R202	06/02/2025		Bond Future		269.2780	269.2780	269.4979	269.4979	0.082	0.0000	0.0000
2024/10/22	R202	06/02/2025	266.79 Call	Bond Future		2488.0000	2.4880	2707.8700	2.7079	8.837	0.0000	0.0000
2024/10/22	R202	06/02/2025	266.79 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	R202	08/05/2025		Bond Future		274.8269	274.8269	275.0520	275.0520	0.082	0.0000	0.0000
2024/10/22	R202	08/05/2025	272.31 Call	Bond Future		2516.9000	2.5169	2741.9900	2.7420	8.943	0.0000	0.0000
2024/10/22	R202	08/05/2025	272.31 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	R202	07/08/2025		Bond Future		275.0282	275.0282	275.2593	275.2593	0.084	0.0000	0.0000
2024/10/22	R202	07/08/2025	271.60 Call	Bond Future		3428.2100	3.4282	3659.2600	3.6593	6.740	0.0000	0.0000
2024/10/22	R202	07/08/2025	271.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	R202	06/11/2025		Bond Future		280.4189	280.4189	280.6556	280.6556	0.084	0.0000	0.0000
2024/10/22	R202	06/11/2025	275.64 Call	Bond Future		4778.9400	4.7789	5015.6300	5.0156	4.953	0.0000	0.0000
2024/10/22	R202	06/11/2025	275.64 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	R209	07/11/2024	10.55 Put	Bond Future		1407.4200	1.4074	1371.1800	1.3712	2.575	0.0000	0.0000
2024/10/22	R209	07/11/2024	10.55 Call	Bond Future		154.3800	0.1544	148.5000	0.1485	3.809	0.0000	0.0000
2024/10/22	R209	07/11/2024	11.00 Call	Bond Future		1277.7500	1.2778	1286.7600	1.2868	0.705	0.0000	0.0000
2024/10/22	R209	07/11/2024	11.00 Put	Bond Future		223.0600	0.2231	201.7100	0.2017	9.571	0.0000	0.0000
2024/10/22	R209	07/11/2024		Bond Future		10.7919	71.3602	10.7860	71.3906	0.055	0.0000	0.0000
2024/10/22	R209	07/11/2024	12.22 Call	Bond Future		6828.2300	6.8282	6858.5800	6.8586	0.444	0.0000	0.0000
2024/10/22	R209	07/11/2024	12.22 Put	Bond Future		0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2024/10/22	R209	07/11/2024	12.23 Call	Bond Future		6872.8100	6.8728	6903.1600	6.9032	0.442	0.0000	0.0000
2024/10/22	R209	07/11/2024	12.23 Put	Bond Future		0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2024/10/22	R209	07/11/2024	12.21 Call	Bond Future		6783.6000	6.7836	6813.9500	6.8140	0.447	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	
2024/10/22	R209	07/11/2024	12.21 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2024/10/22	R209	06/02/2025		Bond Future	10.8787	72.8207	10.8725	72.8520	0.057	0.0000	0.0000
2024/10/22	R209	06/02/2025	12.44 Call	Bond Future	7412.1300	7.4121	7439.7100	7.4397	0.372	0.0000	0.0000
2024/10/22	R209	06/02/2025	12.44 Put	Bond Future	99.3600	0.0994	95.6400	0.0956	3.744	0.0000	0.0000
2024/10/22	R209	08/05/2025		Bond Future	10.9705	71.1487	10.9640	71.1808	0.059	0.0000	0.0000
2024/10/22	R209	08/05/2025	11.89 Call	Bond Future	5119.3800	5.1194	5140.3400	5.1403	0.409	0.0000	0.0000
2024/10/22	R209	08/05/2025	11.89 Put	Bond Future	750.5200	0.7505	739.3900	0.7394	1.483	0.0000	0.0000
2024/10/22	R209	07/08/2025		Bond Future	11.0745	72.5544	11.0677	72.5874	0.061	0.0000	0.0000
2024/10/22	R209	07/08/2025	12.68 Call	Bond Future	7966.4300	7.9664	7991.0300	7.9910	0.309	0.0000	0.0000
2024/10/22	R209	07/08/2025	12.68 Put	Bond Future	690.3300	0.6903	681.8800	0.6819	1.224	0.0000	0.0000
2024/10/22	R209	06/11/2025		Bond Future	11.1911	70.8052	11.1840	70.8392	0.064	0.0000	0.0000
2024/10/22	R209	06/11/2025	11.27 Call	Bond Future	3533.7000	3.5337	3547.7600	3.5478	0.398	0.0000	0.0000
2024/10/22	R209	06/11/2025	11.27 Put	Bond Future	3157.7100	3.1577	3137.7600	3.1378	0.632	0.0000	0.0000
2024/10/22	R210	07/11/2024		Bond Future	241.6452	241.6452	241.6529	241.6529	0.003	0.0000	0.0000
2024/10/22	R210	06/02/2025		Bond Future	246.6506	246.6506	246.6593	246.6593	0.004	0.0000	0.0000
2024/10/22	R210	06/02/2025	239.61 Call	Bond Future	7040.6400	7.0406	7049.3200	7.0493	0.123	0.0000	0.0000
2024/10/22	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	R210	08/05/2025		Bond Future	248.3419	248.3419	248.3516	248.3516	0.004	0.0000	0.0000
2024/10/22	R210	08/05/2025	248.03 Call	Bond Future	311.8900	0.3119	321.5500	0.3216	3.097	0.0000	0.0000
2024/10/22	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	R210	07/08/2025		Bond Future	253.3104	253.3104	253.3214	253.3214	0.004	0.0000	0.0000
2024/10/22	R210	07/08/2025	248.44 Call	Bond Future	4870.4400	4.8704	4881.3700	4.8814	0.224	0.0000	0.0000
2024/10/22	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	R210	06/11/2025		Bond Future	254.8218	254.8218	254.8341	254.8341	0.005	0.0000	0.0000
2024/10/22	R210	06/11/2025	252.14 Call	Bond Future	2681.8100	2.6818	2694.0700	2.6941	0.457	0.0000	0.0000
2024/10/22	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	R213	07/11/2024		Bond Future	9.7501	88.6719	9.7392	88.7182	0.112	0.0000	0.0000
2024/10/22	R213	07/11/2024	11.22 Call	Bond Future	5983.7900	5.9838	6030.0400	6.0300	0.773	0.0000	0.0000
2024/10/22	R213	07/11/2024	11.22 Put	Bond Future	0.1700	0.0002	0.1000	0.0001	41.176	0.0000	0.0000
2024/10/22	R213	07/11/2024	11.23 Call	Bond Future	6022.7100	6.0227	6068.9600	6.0690	0.768	0.0000	0.0000
2024/10/22	R213	07/11/2024	11.23 Put	Bond Future	0.1600	0.0002	0.0900	0.0001	43.750	0.0000	0.0000
2024/10/22	R213	07/11/2024	11.21 Call	Bond Future	5944.8400	5.9448	5991.0900	5.9911	0.778	0.0000	0.0000
2024/10/22	R213	07/11/2024	11.21 Put	Bond Future	0.1800	0.0002	0.1100	0.0001	38.889	0.0000	0.0000
2024/10/22	R213	06/02/2025		Bond Future	9.8307	90.4867	9.8191	90.5343	0.118	0.0000	0.0000
2024/10/22	R213	06/02/2025	11.35 Call	Bond Future	6056.7000	6.0567	6100.7800	6.1008	0.728	0.0000	0.0000
2024/10/22	R213	06/02/2025	11.35 Put	Bond Future	66.6500	0.0667	63.0600	0.0631	5.386	0.0000	0.0000
2024/10/22	R213	08/05/2025		Bond Future	9.9126	88.7711	9.9003	88.8200	0.124	0.0000	0.0000
2024/10/22	R213	08/05/2025	10.52 Call	Bond Future	3155.2600	3.1553	3186.8700	3.1869	1.002	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	
2024/10/22	R213	08/05/2025	10.52 Put	Bond Future	773.9300	0.7739	756.6400	0.7566	2.234	0.0000	0.0000
2024/10/22	R213	07/08/2025		Bond Future	10.0148	90.5258	10.0018	90.5760	0.130	0.0000	0.0000
2024/10/22	R213	07/08/2025	11.66 Call	Bond Future	6521.6500	6.5217	6562.3500	6.5624	0.624	0.0000	0.0000
2024/10/22	R213	07/08/2025	11.66 Put	Bond Future	462.9600	0.4630	453.4200	0.4534	2.061	0.0000	0.0000
2024/10/22	R213	06/11/2025		Bond Future	10.1433	88.7231	10.1294	88.7748	0.137	0.0000	0.0000
2024/10/22	R213	06/11/2025	10.05 Call	Bond Future	2237.6000	2.2376	2259.8800	2.2599	0.996	0.0000	0.0000
2024/10/22	R213	06/11/2025	10.05 Put	Bond Future	2584.1200	2.5841	2554.7400	2.5547	1.137	0.0000	0.0000
2024/10/22	R214	07/11/2024		Bond Future	11.1524	66.6872	11.1465	66.7196	0.053	0.0000	0.0000
2024/10/22	R214	07/11/2024	12.61 Call	Bond Future	7250.5400	7.2505	7282.9500	7.2830	0.447	0.0000	0.0000
2024/10/22	R214	07/11/2024	12.61 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2024/10/22	R214	07/11/2024	12.62 Call	Bond Future	7295.9700	7.2960	7328.3800	7.3284	0.444	0.0000	0.0000
2024/10/22	R214	07/11/2024	12.62 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2024/10/22	R214	07/11/2024	12.60 Call	Bond Future	7205.0800	7.2051	7237.4800	7.2375	0.450	0.0000	0.0000
2024/10/22	R214	07/11/2024	12.60 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2024/10/22	R214	06/02/2025		Bond Future	11.2414	68.0521	11.2351	68.0854	0.055	0.0000	0.0000
2024/10/22	R214	06/02/2025	12.71 Call	Bond Future	7333.4200	7.3334	7362.3100	7.3623	0.394	0.0000	0.0000
2024/10/22	R214	06/02/2025	12.71 Put	Bond Future	121.9900	0.1220	117.5600	0.1176	3.631	0.0000	0.0000
2024/10/22	R214	06/02/2025	13.63 Call	Bond Future	11139.7200	11.1397	11172.1300	11.1721	0.291	0.0000	0.0000
2024/10/22	R214	06/02/2025	13.63 Put	Bond Future	16.9700	0.0170	16.0600	0.0161	5.362	0.0000	0.0000
2024/10/22	R214	06/02/2025	12.25 Put	Bond Future	283.1200	0.2831	274.8700	0.2749	2.914	0.0000	0.0000
2024/10/22	R214	06/02/2025	12.25 Call	Bond Future	5372.1700	5.3722	5397.2400	5.3972	0.467	0.0000	0.0000
2024/10/22	R214	06/02/2025	11.75 Put	Bond Future	687.5900	0.6876	672.6800	0.6727	2.168	0.0000	0.0000
2024/10/22	R214	06/02/2025	11.75 Call	Bond Future	3332.0900	3.3321	3350.5000	3.3505	0.553	0.0000	0.0000
2024/10/22	R214	08/05/2025		Bond Future	11.3292	66.1336	11.3227	66.1679	0.057	0.0000	0.0000
2024/10/22	R214	08/05/2025	12.40 Call	Bond Future	6019.9500	6.0200	6043.4400	6.0434	0.390	0.0000	0.0000
2024/10/22	R214	08/05/2025	12.40 Put	Bond Future	700.6300	0.7006	689.8900	0.6899	1.533	0.0000	0.0000
2024/10/22	R214	07/08/2025		Bond Future	11.4282	67.4405	11.4215	67.4757	0.059	0.0000	0.0000
2024/10/22	R214	07/08/2025	12.97 Call	Bond Future	8118.5300	8.1185	8144.4300	8.1444	0.319	0.0000	0.0000
2024/10/22	R214	07/08/2025	12.97 Put	Bond Future	765.0300	0.7650	755.7900	0.7558	1.208	0.0000	0.0000
2024/10/22	R214	06/11/2025		Bond Future	11.5399	65.4442	11.5328	65.4803	0.061	0.0000	0.0000
2024/10/22	R214	06/11/2025	11.64 Call	Bond Future	3890.0500	3.8901	3905.1900	3.9052	0.389	0.0000	0.0000
2024/10/22	R214	06/11/2025	11.64 Put	Bond Future	3378.2200	3.3782	3357.2600	3.3573	0.620	0.0000	0.0000
2024/10/22	R248	07/11/2024	12.79 Call	Bond Future	8853.8000	8.8538	8961.3100	8.9613	1.214	0.0000	0.0000
2024/10/22	R248	07/11/2024	12.79 Put	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000	0.0000
2024/10/22	R248	07/11/2024	12.80 Call	Bond Future	8908.1500	8.9082	9015.6600	9.0157	1.207	0.0000	0.0000
2024/10/22	R248	07/11/2024	12.80 Put	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000	0.0000
2024/10/22	R248	07/11/2024	12.78 Call	Bond Future	8799.3800	8.7994	8906.8800	8.9069	1.222	0.0000	0.0000
2024/10/22	R248	07/11/2024	12.78 Put	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/10/22	R248	07/11/2024		Bond Future	11.3232	80.7567	11.3071	80.8643	0.142	0.0000	0.0000
2024/10/22	R248	06/02/2025		Bond Future	11.4158	82.4096	11.3991	82.5196	0.146	0.0000	0.0000
2024/10/22	R248	06/02/2025	12.71 Call	Bond Future	8005.3100	8.0053	8103.1200	8.1031	1.222	0.0000	0.0000
2024/10/22	R248	06/02/2025	12.71 Put	Bond Future	212.1400	0.2121	199.9000	0.1999	5.770	0.0000	0.0000
2024/10/22	R248	06/02/2025	10.30 Put	Bond Future	8054.4700	8.0545	7947.2500	7.9473	1.331	0.0000	0.0000
2024/10/22	R248	06/02/2025	10.30 Call	Bond Future	71.2000	0.0712	74.0300	0.0740	3.975	0.0000	0.0000
2024/10/22	R248	06/02/2025	11.00 Put	Bond Future	3606.3100	3.6063	3520.4600	3.5205	2.381	0.0000	0.0000
2024/10/22	R248	06/02/2025	11.00 Call	Bond Future	782.5800	0.7826	806.7800	0.8068	3.092	0.0000	0.0000
2024/10/22	R248	06/02/2025	11.70 Call	Bond Future	3065.5800	3.0656	3129.2100	3.1292	2.076	0.0000	0.0000
2024/10/22	R248	06/02/2025	11.70 Put	Bond Future	1230.3600	1.2304	1183.9400	1.1839	3.773	0.0000	0.0000
2024/10/22	R248	08/05/2025		Bond Future	11.5071	79.6398	11.4898	79.7523	0.150	0.0000	0.0000
2024/10/22	R248	08/05/2025	12.60 Call	Bond Future	7434.1700	7.4342	7520.8400	7.5208	1.166	0.0000	0.0000
2024/10/22	R248	08/05/2025	12.60 Put	Bond Future	850.9500	0.8510	825.1300	0.8251	3.034	0.0000	0.0000
2024/10/22	R248	07/08/2025		Bond Future	11.6096	81.2132	11.5916	81.3283	0.155	0.0000	0.0000
2024/10/22	R248	07/08/2025	13.21 Call	Bond Future	10142.8400	10.1428	10235.0100	10.2350	0.909	0.0000	0.0000
2024/10/22	R248	07/08/2025	13.21 Put	Bond Future	963.6600	0.9637	940.6900	0.9407	2.384	0.0000	0.0000
2024/10/22	R248	06/11/2025		Bond Future	11.7244	78.3400	11.7057	78.4578	0.159	0.0000	0.0000
2024/10/22	R248	06/11/2025	11.74 Call	Bond Future	4337.4000	4.3374	4394.5500	4.3946	1.318	0.0000	0.0000
2024/10/22	R248	06/11/2025	11.74 Put	Bond Future	4239.6100	4.2396	4179.0300	4.1790	1.429	0.0000	0.0000
2024/10/22	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/22	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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