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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/10/2024 TO 23/10/2024

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
2024/10/23	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/23	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/23	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/23	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/23	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/23	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/23	2025	07/11/2024		Bond Future	185.0496	185.0496	185.0528	0.002	0.0000	0.0000
2024/10/23	2029	07/11/2024		Bond Future	133.5069	133.5069	133.4375	0.052	0.0000	0.0000
2024/10/23	2029	06/02/2025		Bond Future	136.2728	136.2728	136.2036	0.051	0.0000	0.0000
2024/10/23	2029	06/02/2025	132.40 Call	Bond Future	3872.8300	3.8728	3803.5800	1.788	0.0000	0.0000
2024/10/23	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	2029	08/05/2025		Bond Future	137.6577	137.6577	137.5920	0.048	0.0000	0.0000

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Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/10/23	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	2029	08/05/2025	137.85 Put	Bond Future	192.2900	0.1923	258.0100	0.2580	34.178	0.0000	0.0000
2024/10/23	2029	07/08/2025		Bond Future	140.4128	140.4128	140.3475	140.3475	0.046	0.0000	0.0000
2024/10/23	2029	07/08/2025	137.41 Call	Bond Future	3002.7500	3.0028	2937.5400	2.9375	2.172	0.0000	0.0000
2024/10/23	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	2029	06/11/2025		Bond Future	141.7164	141.7164	141.6547	141.6547	0.044	0.0000	0.0000
2024/10/23	2029	06/11/2025	139.79 Call	Bond Future	1926.3900	1.9264	1864.7400	1.8647	3.200	0.0000	0.0000
2024/10/23	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	2030	07/11/2024		Bond Future	9.3251	96.8606	9.4547	96.3539	1.389	0.0000	0.0000
2024/10/23	2030	07/11/2024	10.21 Put	Bond Future	1.1100	0.0011	3.0400	0.0030	173.874	0.0000	0.0000
2024/10/23	2030	07/11/2024	10.21 Call	Bond Future	3396.2800	3.3963	2891.5100	2.8915	14.862	0.0000	0.0000
2024/10/23	2030	07/11/2024	10.71 Put	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0.0000	0.0000
2024/10/23	2030	07/11/2024	10.71 Call	Bond Future	5247.1200	5.2471	4740.4400	4.7404	9.656	0.0000	0.0000
2024/10/23	2030	07/11/2024	11.91 Call	Bond Future	9505.1400	9.5051	8998.4400	8.9984	5.331	0.0000	0.0000
2024/10/23	2030	07/11/2024	11.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	2030	07/11/2024	10.75 Call	Bond Future	5393.2600	5.3933	4886.5700	4.8866	9.395	0.0000	0.0000
2024/10/23	2030	07/11/2024	10.75 Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0.0000	0.0000
2024/10/23	2030	07/11/2024	10.76 Call	Bond Future	5429.7400	5.4297	4923.0500	4.9231	9.332	0.0000	0.0000
2024/10/23	2030	07/11/2024	10.76 Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0.0000	0.0000
2024/10/23	2030	07/11/2024	10.74 Call	Bond Future	5356.7500	5.3568	4850.0600	4.8501	9.459	0.0000	0.0000
2024/10/23	2030	07/11/2024	10.74 Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0.0000	0.0000
2024/10/23	2030	06/02/2025		Bond Future	9.3856	94.8335	9.5230	94.3175	1.463	0.0000	0.0000
2024/10/23	2030	06/02/2025	10.68 Call	Bond Future	4812.4400	4.8124	4331.3500	4.3314	9.997	0.0000	0.0000
2024/10/23	2030	06/02/2025	10.68 Put	Bond Future	85.0300	0.0850	119.8700	0.1199	40.974	0.0000	0.0000
2024/10/23	2030	06/02/2025	8.68 Put	Bond Future	2919.0500	2.9191	3363.0300	3.3630	15.210	0.0000	0.0000
2024/10/23	2030	06/02/2025	8.68 Call	Bond Future	212.6000	0.2126	140.6500	0.1407	33.843	0.0000	0.0000
2024/10/23	2030	06/02/2025	9.18 Put	Bond Future	1500.9200	1.5009	1829.6600	1.8297	21.903	0.0000	0.0000
2024/10/23	2030	06/02/2025	9.18 Call	Bond Future	721.8700	0.7219	534.6800	0.5347	25.931	0.0000	0.0000
2024/10/23	2030	06/02/2025	9.69 Call	Bond Future	1770.8800	1.7709	1440.9000	1.4409	18.634	0.0000	0.0000
2024/10/23	2030	06/02/2025	9.69 Put	Bond Future	632.1800	0.6322	818.1300	0.8181	29.414	0.0000	0.0000
2024/10/23	2030	08/05/2025	8.68 Put	Bond Future	3292.7700	3.2928	3715.7100	3.7157	12.845	0.0000	0.0000
2024/10/23	2030	08/05/2025	8.68 Call	Bond Future	411.5100	0.4115	308.8400	0.3088	24.950	0.0000	0.0000
2024/10/23	2030	08/05/2025	9.18 Put	Bond Future	1986.2100	1.9862	2317.1700	2.3172	16.663	0.0000	0.0000
2024/10/23	2030	08/05/2025	9.18 Call	Bond Future	956.3700	0.9564	761.7200	0.7617	20.353	0.0000	0.0000
2024/10/23	2030	08/05/2025	9.99 Call	Bond Future	2631.7000	2.6317	2274.6700	2.2747	13.567	0.0000	0.0000
2024/10/23	2030	08/05/2025	9.99 Put	Bond Future	753.1000	0.7531	921.6800	0.9217	22.385	0.0000	0.0000
2024/10/23	2030	08/05/2025	11.86 Call	Bond Future	8240.0600	8.2401	7731.1000	7.7311	6.177	0.0000	0.0000
2024/10/23	2030	08/05/2025	11.86 Put	Bond Future	52.8100	0.0528	69.4600	0.0695	31.528	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	
2024/10/23	2030	08/05/2025	10.31 Put	Bond Future	501.1300	0.5011	622.0400	0.6220	24.127	0.0000	0.0000
2024/10/23	2030	08/05/2025	10.31 Call	Bond Future	3498.6500	3.4987	3093.9500	3.0940	11.567	0.0000	0.0000
2024/10/23	2030	08/05/2025	12.28 Call	Bond Future	9552.3100	9.5523	9034.4000	9.0344	5.422	0.0000	0.0000
2024/10/23	2030	08/05/2025	12.28 Put	Bond Future	21.9100	0.0219	29.6100	0.0296	35.144	0.0000	0.0000
2024/10/23	2030	08/05/2025	10.69 Put	Bond Future	305.5100	0.3055	384.5900	0.3846	25.885	0.0000	0.0000
2024/10/23	2030	08/05/2025	10.69 Call	Bond Future	4610.2100	4.6102	4163.6800	4.1637	9.686	0.0000	0.0000
2024/10/23	2030	08/05/2025		Bond Future	9.4633	96.7645	9.6094	96.2389	1.543	0.0000	0.0000
2024/10/23	2030	08/05/2025	9.93 Call	Bond Future	2479.2800	2.4793	2132.5300	2.1325	13.986	0.0000	0.0000
2024/10/23	2030	08/05/2025	9.93 Put	Bond Future	812.3500	0.8124	991.2100	0.9912	22.018	0.0000	0.0000
2024/10/23	2030	07/08/2025		Bond Future	9.5664	94.6670	9.7222	94.1323	1.629	0.0000	0.0000
2024/10/23	2030	07/08/2025	11.11 Call	Bond Future	5567.3600	5.5674	5118.4600	5.1185	8.063	0.0000	0.0000
2024/10/23	2030	07/08/2025	11.11 Put	Bond Future	430.8900	0.4309	516.7000	0.5167	19.915	0.0000	0.0000
2024/10/23	2030	07/08/2025	12.12 Call	Bond Future	8440.6500	8.4407	7936.7000	7.9367	5.971	0.0000	0.0000
2024/10/23	2030	07/08/2025	12.12 Put	Bond Future	129.3500	0.1294	160.1100	0.1601	23.780	0.0000	0.0000
2024/10/23	2030	07/08/2025	10.48 Put	Bond Future	772.2200	0.7722	914.7500	0.9148	18.457	0.0000	0.0000
2024/10/23	2030	07/08/2025	10.48 Call	Bond Future	3854.9800	3.8550	3462.8000	3.4628	10.173	0.0000	0.0000
2024/10/23	2030	06/11/2025		Bond Future	9.6827	96.4978	9.8491	95.9540	1.719	0.0000	0.0000
2024/10/23	2030	06/11/2025	9.54 Call	Bond Future	1709.1000	1.7091	1462.3900	1.4624	14.435	0.0000	0.0000
2024/10/23	2030	06/11/2025	9.54 Put	Bond Future	2178.4200	2.1784	2475.5300	2.4755	13.639	0.0000	0.0000
2024/10/23	2032	07/11/2024	9.75 Put	Bond Future	1355.7300	1.3557	1864.2900	1.8643	37.512	0.0000	0.0000
2024/10/23	2032	07/11/2024	9.75 Call	Bond Future	88.8100	0.0888	27.3600	0.0274	69.193	0.0000	0.0000
2024/10/23	2032	07/11/2024	9.90 Put	Bond Future	821.1500	0.8212	1228.9600	1.2290	49.663	0.0000	0.0000
2024/10/23	2032	07/11/2024	9.90 Call	Bond Future	288.2900	0.2883	126.0900	0.1261	56.263	0.0000	0.0000
2024/10/23	2032	07/11/2024	10.60 Call	Bond Future	2824.2700	2.8243	2281.1800	2.2812	19.229	0.0000	0.0000
2024/10/23	2032	07/11/2024	10.60 Put	Bond Future	28.3600	0.0284	55.2800	0.0553	94.922	0.0000	0.0000
2024/10/23	2032	07/11/2024	9.86 Call	Bond Future	219.8200	0.2198	88.6800	0.0887	59.658	0.0000	0.0000
2024/10/23	2032	07/11/2024	9.86 Put	Bond Future	947.7000	0.9477	1386.5700	1.3866	46.309	0.0000	0.0000
2024/10/23	2032	07/11/2024		Bond Future	10.0099	91.9243	10.1283	91.3543	1.183	0.0000	0.0000
2024/10/23	2032	07/11/2024	13.36 Call	Bond Future	14498.8600	14.4989	13928.8500	13.9289	3.931	0.0000	0.0000
2024/10/23	2032	07/11/2024	13.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	2032	07/11/2024	11.64 Put	Bond Future	0.0500	0.0001	0.0900	0.0001	80.000	0.0000	0.0000
2024/10/23	2032	07/11/2024	11.64 Call	Bond Future	7460.5800	7.4606	6890.6100	6.8906	7.640	0.0000	0.0000
2024/10/23	2032	07/11/2024	11.11 Put	Bond Future	1.3700	0.0014	2.7300	0.0027	99.270	0.0000	0.0000
2024/10/23	2032	07/11/2024	11.11 Call	Bond Future	5125.4400	5.1254	4556.7900	4.5568	11.095	0.0000	0.0000
2024/10/23	2032	07/11/2024	11.61 Put	Bond Future	0.0600	0.0001	0.1100	0.0001	83.333	0.0000	0.0000
2024/10/23	2032	07/11/2024	11.61 Call	Bond Future	7330.5400	7.3305	6760.5800	6.7606	7.775	0.0000	0.0000
2024/10/23	2032	07/11/2024	12.95 Call	Bond Future	12893.2400	12.8932	12323.2300	12.3232	4.421	0.0000	0.0000
2024/10/23	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	
2024/10/23	2032	07/11/2024	11.48 Call	Bond Future	6764.0400	6.7640	6194.1500	6.1942	8.425	0.0000	0.0000
2024/10/23	2032	07/11/2024	11.48 Put	Bond Future	0.1300	0.0001	0.2500	0.0003	92.308	0.0000	0.0000
2024/10/23	2032	07/11/2024	11.49 Call	Bond Future	6807.7800	6.8078	6237.8800	6.2379	8.371	0.0000	0.0000
2024/10/23	2032	07/11/2024	11.49 Put	Bond Future	0.1200	0.0001	0.2300	0.0002	91.667	0.0000	0.0000
2024/10/23	2032	07/11/2024	11.47 Call	Bond Future	6720.2600	6.7203	6150.3800	6.1504	8.480	0.0000	0.0000
2024/10/23	2032	07/11/2024	11.47 Put	Bond Future	0.1400	0.0001	0.2700	0.0003	92.857	0.0000	0.0000
2024/10/23	2032	06/02/2025		Bond Future	10.0927	93.8060	10.2167	93.2254	1.228	0.0000	0.0000
2024/10/23	2032	06/02/2025	11.72 Call	Bond Future	7322.5500	7.3226	6764.8600	6.7649	7.616	0.0000	0.0000
2024/10/23	2032	06/02/2025	11.72 Put	Bond Future	64.3300	0.0643	87.2600	0.0873	35.644	0.0000	0.0000
2024/10/23	2032	06/02/2025	9.42 Put	Bond Future	3523.3800	3.5234	4015.0800	4.0151	13.955	0.0000	0.0000
2024/10/23	2032	06/02/2025	9.42 Call	Bond Future	289.0700	0.2891	200.1500	0.2002	30.761	0.0000	0.0000
2024/10/23	2032	06/02/2025	9.92 Put	Bond Future	1808.8600	1.8089	2163.1900	2.1632	19.589	0.0000	0.0000
2024/10/23	2032	06/02/2025	9.92 Call	Bond Future	992.2400	0.9922	765.9500	0.7660	22.806	0.0000	0.0000
2024/10/23	2032	06/02/2025	10.61 Call	Bond Future	2958.6900	2.9587	2532.5600	2.5326	14.403	0.0000	0.0000
2024/10/23	2032	06/02/2025	10.61 Put	Bond Future	567.0000	0.5670	721.4900	0.7215	27.247	0.0000	0.0000
2024/10/23	2032	08/05/2025	9.42 Put	Bond Future	4127.9800	4.1280	4596.3800	4.5964	11.347	0.0000	0.0000
2024/10/23	2032	08/05/2025	9.42 Call	Bond Future	556.3200	0.5563	433.0400	0.4330	22.160	0.0000	0.0000
2024/10/23	2032	08/05/2025	9.92 Put	Bond Future	2502.9400	2.5029	2864.9500	2.8650	14.463	0.0000	0.0000
2024/10/23	2032	08/05/2025	9.92 Call	Bond Future	1292.2300	1.2922	1062.5600	1.0626	17.773	0.0000	0.0000
2024/10/23	2032	08/05/2025	10.97 Call	Bond Future	4234.2000	4.2342	3787.8200	3.7878	10.542	0.0000	0.0000
2024/10/23	2032	08/05/2025	10.97 Put	Bond Future	725.8300	0.7258	871.1300	0.8711	20.018	0.0000	0.0000
2024/10/23	2032	08/05/2025		Bond Future	10.1828	91.5519	10.3128	90.9603	1.277	0.0000	0.0000
2024/10/23	2032	08/05/2025	10.91 Call	Bond Future	4028.8500	4.0289	3591.7000	3.5917	10.850	0.0000	0.0000
2024/10/23	2032	08/05/2025	10.91 Put	Bond Future	781.7300	0.7817	936.2600	0.9363	19.768	0.0000	0.0000
2024/10/23	2032	07/08/2025		Bond Future	10.2907	93.3611	10.4271	92.7590	1.326	0.0000	0.0000
2024/10/23	2032	07/08/2025	12.01 Call	Bond Future	7746.6400	7.7466	7230.2300	7.2302	6.666	0.0000	0.0000
2024/10/23	2032	07/08/2025	12.01 Put	Bond Future	516.8900	0.5169	602.6000	0.6026	16.582	0.0000	0.0000
2024/10/23	2032	06/11/2025		Bond Future	10.4177	91.0059	10.5611	90.3933	1.377	0.0000	0.0000
2024/10/23	2032	06/11/2025	10.42 Call	Bond Future	2858.7700	2.8588	2549.2500	2.5493	10.827	0.0000	0.0000
2024/10/23	2032	06/11/2025	10.42 Put	Bond Future	2848.7800	2.8488	3151.9000	3.1519	10.640	0.0000	0.0000
2024/10/23	2033	07/11/2024		Bond Future	126.3833	126.3833	126.2126	126.2126	0.135	0.0000	0.0000
2024/10/23	2033	06/02/2025		Bond Future	129.0017	129.0017	128.8289	128.8289	0.134	0.0000	0.0000
2024/10/23	2033	06/02/2025	124.94 Call	Bond Future	4061.7000	4.0617	3888.9100	3.8889	4.254	0.0000	0.0000
2024/10/23	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	2033	08/05/2025		Bond Future	130.1374	130.1374	129.9661	129.9661	0.132	0.0000	0.0000
2024/10/23	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	2033	08/05/2025	130.62 Put	Bond Future	482.6400	0.4826	653.9500	0.6540	35.494	0.0000	0.0000
2024/10/23	2033	07/08/2025		Bond Future	132.7420	132.7420	132.5689	132.5689	0.130	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	
2024/10/23	2033	07/08/2025	128.65 Call	Bond Future	4092.0200	4.0920	3918.9300	3.9189	4.230	0.0000	0.0000
2024/10/23	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	2033	06/11/2025		Bond Future	133.7932	133.7932	133.6222	133.6222	0.128	0.0000	0.0000
2024/10/23	2033	06/11/2025	133.14 Call	Bond Future	653.1600	0.6532	482.2100	0.4822	26.173	0.0000	0.0000
2024/10/23	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	2037	07/11/2024		Bond Future	11.0176	85.6874	11.1404	84.9757	1.115	0.0000	0.0000
2024/10/23	2037	07/11/2024	12.58 Call	Bond Future	8444.1800	8.4442	7732.4500	7.7325	8.429	0.0000	0.0000
2024/10/23	2037	07/11/2024	12.58 Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2024/10/23	2037	07/11/2024	12.59 Call	Bond Future	8494.1900	8.4942	7782.4600	7.7825	8.379	0.0000	0.0000
2024/10/23	2037	07/11/2024	12.59 Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2024/10/23	2037	07/11/2024	12.57 Call	Bond Future	8394.1300	8.3941	7682.4000	7.6824	8.479	0.0000	0.0000
2024/10/23	2037	07/11/2024	12.57 Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2024/10/23	2037	06/02/2025		Bond Future	11.1132	83.1809	11.2406	82.4556	1.147	0.0000	0.0000
2024/10/23	2037	06/02/2025	12.76 Call	Bond Future	8819.2300	8.8192	8127.1200	8.1271	7.848	0.0000	0.0000
2024/10/23	2037	06/02/2025	12.76 Put	Bond Future	99.0100	0.0990	132.2200	0.1322	33.542	0.0000	0.0000
2024/10/23	2037	08/05/2025		Bond Future	11.2191	84.8744	11.3514	84.1351	1.179	0.0000	0.0000
2024/10/23	2037	08/05/2025	12.25 Call	Bond Future	6293.1800	6.2932	5702.9000	5.7029	9.380	0.0000	0.0000
2024/10/23	2037	08/05/2025	12.25 Put	Bond Future	770.5300	0.7705	919.5400	0.9195	19.339	0.0000	0.0000
2024/10/23	2037	08/05/2025	12.55 Put	Bond Future	546.0800	0.5461	656.3900	0.6564	20.200	0.0000	0.0000
2024/10/23	2037	08/05/2025	12.55 Call	Bond Future	7577.2200	7.5772	6948.2400	6.9482	8.301	0.0000	0.0000
2024/10/23	2037	08/05/2025	13.30 Put	Bond Future	228.0100	0.2280	278.0600	0.2781	21.951	0.0000	0.0000
2024/10/23	2037	08/05/2025	13.30 Call	Bond Future	10849.8100	10.8498	10160.5700	10.1606	6.353	0.0000	0.0000
2024/10/23	2037	08/05/2025	13.35 Put	Bond Future	210.7000	0.2107	257.5300	0.2575	22.226	0.0000	0.0000
2024/10/23	2037	08/05/2025	13.35 Call	Bond Future	11063.0600	11.0631	10370.6000	10.3706	6.259	0.0000	0.0000
2024/10/23	2037	07/08/2025		Bond Future	11.3408	82.2909	11.4783	81.5381	1.212	0.0000	0.0000
2024/10/23	2037	07/08/2025	13.01 Call	Bond Future	9291.0300	9.2910	8656.2800	8.6563	6.832	0.0000	0.0000
2024/10/23	2037	07/08/2025	13.01 Put	Bond Future	772.7100	0.7727	890.7400	0.8907	15.275	0.0000	0.0000
2024/10/23	2037	07/08/2025	12.17 Call	Bond Future	5966.1100	5.9661	5430.8100	5.4308	8.972	0.0000	0.0000
2024/10/23	2037	07/08/2025	12.17 Put	Bond Future	1569.2000	1.5692	1786.6800	1.7867	13.859	0.0000	0.0000
2024/10/23	2037	07/08/2025	11.42 Call	Bond Future	3359.1400	3.3591	2960.7500	2.9608	11.860	0.0000	0.0000
2024/10/23	2037	07/08/2025	11.42 Put	Bond Future	2924.3100	2.9243	3278.7000	3.2787	12.119	0.0000	0.0000
2024/10/23	2037	07/08/2025	10.55 Put	Bond Future	5778.4300	5.7784	6323.6600	6.3237	9.436	0.0000	0.0000
2024/10/23	2037	07/08/2025	10.55 Call	Bond Future	1253.1000	1.2531	1045.5500	1.0456	16.563	0.0000	0.0000
2024/10/23	2037	07/08/2025	11.82 Call	Bond Future	4685.5600	4.6856	4208.4700	4.2085	10.182	0.0000	0.0000
2024/10/23	2037	07/08/2025	11.82 Put	Bond Future	2103.0700	2.1031	2378.7600	2.3788	13.109	0.0000	0.0000
2024/10/23	2037	07/08/2025	11.07 Call	Bond Future	2366.0500	2.3661	2044.3200	2.0443	13.598	0.0000	0.0000
2024/10/23	2037	07/08/2025	11.07 Put	Bond Future	3877.7900	3.8778	4308.8400	4.3088	11.116	0.0000	0.0000
2024/10/23	2037	07/08/2025	10.34 Put	Bond Future	6712.8400	6.7128	7299.7900	7.2998	8.744	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	
2024/10/23	2037	07/08/2025	10.34 Call	Bond Future	927.6700	0.9277	761.8400	0.7618	17.876	0.0000	0.0000
2024/10/23	2037	07/08/2025	10.64 Put	Bond Future	5405.5000	5.4055	5931.8700	5.9319	9.738	0.0000	0.0000
2024/10/23	2037	07/08/2025	10.64 Call	Bond Future	1412.4400	1.4124	1186.0300	1.1860	16.030	0.0000	0.0000
2024/10/23	2037	06/11/2025		Bond Future	11.4670	83.8810	11.6097	83.1147	1.245	0.0000	0.0000
2024/10/23	2037	06/11/2025	11.63 Call	Bond Future	4312.6700	4.3127	3891.2800	3.8913	9.771	0.0000	0.0000
2024/10/23	2037	06/11/2025	11.63 Put	Bond Future	3438.3900	3.4384	3783.3100	3.7833	10.031	0.0000	0.0000
2024/10/23	2038	07/11/2024		Bond Future	137.9599	137.9599	138.1286	138.1286	0.122	0.0000	0.0000
2024/10/23	2038	06/02/2025		Bond Future	138.7118	138.7118	138.8905	138.8905	0.129	0.0000	0.0000
2024/10/23	2038	06/02/2025	135.23 Call	Bond Future	3481.7500	3.4818	3660.5400	3.6605	5.135	0.0000	0.0000
2024/10/23	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	2038	08/05/2025		Bond Future	141.5702	141.5702	141.7540	141.7540	0.130	0.0000	0.0000
2024/10/23	2038	08/05/2025	139.68 Call	Bond Future	1890.2300	1.8902	2074.0300	2.0740	9.724	0.0000	0.0000
2024/10/23	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	2038	07/08/2025		Bond Future	142.2533	142.2533	142.4479	142.4479	0.137	0.0000	0.0000
2024/10/23	2038	07/08/2025	139.56 Call	Bond Future	2693.2700	2.6933	2887.9400	2.8879	7.228	0.0000	0.0000
2024/10/23	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	2038	06/11/2025		Bond Future	145.0418	145.0418	145.2421	145.2421	0.138	0.0000	0.0000
2024/10/23	2038	06/11/2025	143.88 Call	Bond Future	1161.7500	1.1618	1362.1100	1.3621	17.246	0.0000	0.0000
2024/10/23	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	2040	07/11/2024	12.10 Put	Bond Future	4.5200	0.0045	8.9600	0.0090	98.230	0.0000	0.0000
2024/10/23	2040	07/11/2024	12.10 Call	Bond Future	4913.0800	4.9131	4275.8900	4.2759	12.969	0.0000	0.0000
2024/10/23	2040	07/11/2024	12.60 Call	Bond Future	7698.2400	7.6982	7056.6800	7.0567	8.334	0.0000	0.0000
2024/10/23	2040	07/11/2024	12.60 Put	Bond Future	0.0600	0.0001	0.1300	0.0001	116.667	0.0000	0.0000
2024/10/23	2040	07/11/2024	13.15 Call	Bond Future	10593.5100	10.5935	9951.8800	9.9519	6.057	0.0000	0.0000
2024/10/23	2040	07/11/2024	13.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	2040	07/11/2024		Bond Future	11.2830	86.0868	11.3856	85.4452	0.909	0.0000	0.0000
2024/10/23	2040	07/11/2024	12.85 Call	Bond Future	9036.0200	9.0360	8394.3900	8.3944	7.101	0.0000	0.0000
2024/10/23	2040	07/11/2024	12.85 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2024/10/23	2040	07/11/2024	12.86 Call	Bond Future	9088.7700	9.0888	8447.1400	8.4471	7.060	0.0000	0.0000
2024/10/23	2040	07/11/2024	12.86 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2024/10/23	2040	07/11/2024	12.84 Call	Bond Future	8983.2100	8.9832	8341.5800	8.3416	7.143	0.0000	0.0000
2024/10/23	2040	07/11/2024	12.84 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2024/10/23	2040	06/02/2025		Bond Future	11.3806	83.3378	11.4869	82.6841	0.934	0.0000	0.0000
2024/10/23	2040	06/02/2025	12.95 Call	Bond Future	9026.2600	9.0263	8403.8300	8.4038	6.896	0.0000	0.0000
2024/10/23	2040	06/02/2025	12.95 Put	Bond Future	113.7900	0.1138	145.1200	0.1451	27.533	0.0000	0.0000
2024/10/23	2040	06/02/2025	11.00 Put	Bond Future	3212.8700	3.2129	3680.2600	3.6803	14.547	0.0000	0.0000
2024/10/23	2040	06/02/2025	11.00 Call	Bond Future	805.9100	0.8059	619.5400	0.6195	23.125	0.0000	0.0000
2024/10/23	2040	06/02/2025	11.70 Call	Bond Future	3026.2400	3.0262	2596.8800	2.5969	14.188	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	
2024/10/23	2040	06/02/2025	11.70 Put	Bond Future	1084.5200	1.0845	1308.9200	1.3089	20.691	0.0000	0.0000
2024/10/23	2040	06/02/2025	12.20 Call	Bond Future	5297.7300	5.2977	4752.7800	4.7528	10.286	0.0000	0.0000
2024/10/23	2040	06/02/2025	12.20 Put	Bond Future	451.7700	0.4518	560.5800	0.5606	24.085	0.0000	0.0000
2024/10/23	2040	08/05/2025	13.43 Put	Bond Future	311.2500	0.3113	364.6100	0.3646	17.144	0.0000	0.0000
2024/10/23	2040	08/05/2025	13.43 Call	Bond Future	10962.3700	10.9624	10349.4000	10.3494	5.592	0.0000	0.0000
2024/10/23	2040	08/05/2025		Bond Future	11.4875	85.0345	11.5977	84.3682	0.959	0.0000	0.0000
2024/10/23	2040	08/05/2025	12.63 Call	Bond Future	7288.9200	7.2889	6741.7600	6.7418	7.507	0.0000	0.0000
2024/10/23	2040	08/05/2025	12.63 Put	Bond Future	753.9500	0.7540	873.1200	0.8731	15.806	0.0000	0.0000
2024/10/23	2040	08/05/2025	12.75 Put	Bond Future	659.2800	0.6593	765.1400	0.7651	16.057	0.0000	0.0000
2024/10/23	2040	08/05/2025	12.75 Call	Bond Future	7834.5300	7.8345	7274.0600	7.2741	7.154	0.0000	0.0000
2024/10/23	2040	08/05/2025	13.50 Put	Bond Future	288.5900	0.2886	338.2900	0.3383	17.222	0.0000	0.0000
2024/10/23	2040	08/05/2025	13.50 Call	Bond Future	11283.3500	11.2834	10666.7200	10.6667	5.465	0.0000	0.0000
2024/10/23	2040	07/08/2025		Bond Future	11.6091	82.2033	11.7233	81.5250	0.984	0.0000	0.0000
2024/10/23	2040	07/08/2025	13.29 Call	Bond Future	10037.6800	10.0377	9464.4700	9.4645	5.711	0.0000	0.0000
2024/10/23	2040	07/08/2025	13.29 Put	Bond Future	856.5900	0.8566	961.7400	0.9617	12.275	0.0000	0.0000
2024/10/23	2040	06/11/2025		Bond Future	11.7341	83.7913	11.8525	83.1009	1.009	0.0000	0.0000
2024/10/23	2040	06/11/2025	11.84 Call	Bond Future	4524.6900	4.5247	4149.4900	4.1495	8.292	0.0000	0.0000
2024/10/23	2040	06/11/2025	11.84 Put	Bond Future	3906.9100	3.9069	4222.1100	4.2221	8.068	0.0000	0.0000
2024/10/23	2044	07/11/2024	12.25 Call	Bond Future	5264.4800	5.2645	4641.3300	4.6413	11.837	0.0000	0.0000
2024/10/23	2044	07/11/2024	12.25 Put	Bond Future	2.7300	0.0027	5.3200	0.0053	94.872	0.0000	0.0000
2024/10/23	2044	07/11/2024	12.00 Call	Bond Future	3815.7700	3.8158	3206.5400	3.2065	15.966	0.0000	0.0000
2024/10/23	2044	07/11/2024	12.00 Put	Bond Future	19.0200	0.0190	35.5300	0.0355	86.803	0.0000	0.0000
2024/10/23	2044	07/11/2024	12.50 Call	Bond Future	6680.9600	6.6810	6055.5400	6.0555	9.361	0.0000	0.0000
2024/10/23	2044	07/11/2024	12.50 Put	Bond Future	0.3300	0.0003	0.6500	0.0007	96.970	0.0000	0.0000
2024/10/23	2044	07/11/2024		Bond Future	11.3874	82.0394	11.4850	81.4137	0.858	0.0000	0.0000
2024/10/23	2044	07/11/2024	12.91 Call	Bond Future	8912.3400	8.9123	8286.6000	8.2866	7.021	0.0000	0.0000
2024/10/23	2044	07/11/2024	12.91 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2024/10/23	2044	07/11/2024	12.92 Call	Bond Future	8965.3400	8.9653	8339.6000	8.3396	6.980	0.0000	0.0000
2024/10/23	2044	07/11/2024	12.92 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2024/10/23	2044	07/11/2024	12.90 Call	Bond Future	8859.2700	8.8593	8233.5400	8.2335	7.063	0.0000	0.0000
2024/10/23	2044	07/11/2024	12.90 Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0.0000	0.0000
2024/10/23	2044	06/02/2025		Bond Future	11.4811	79.3329	11.5821	78.6953	0.880	0.0000	0.0000
2024/10/23	2044	06/02/2025	13.02 Call	Bond Future	9008.9800	9.0090	8405.2900	8.4053	6.701	0.0000	0.0000
2024/10/23	2044	06/02/2025	13.02 Put	Bond Future	135.1800	0.1352	169.0600	0.1691	25.063	0.0000	0.0000
2024/10/23	2044	06/02/2025	13.75 Call	Bond Future	12551.6900	12.5517	11922.8300	11.9228	5.010	0.0000	0.0000
2024/10/23	2044	06/02/2025	13.75 Put	Bond Future	31.1000	0.0311	39.8100	0.0398	28.006	0.0000	0.0000
2024/10/23	2044	06/02/2025	12.50 Put	Bond Future	342.1500	0.3422	421.1300	0.4211	23.083	0.0000	0.0000
2024/10/23	2044	06/02/2025	12.50 Call	Bond Future	6409.0700	6.4091	5850.4800	5.8505	8.716	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	
2024/10/23	2044	06/02/2025	12.00 Put	Bond Future	815.7800	0.8158	982.5000	0.9825	20.437	0.0000	0.0000
2024/10/23	2044	06/02/2025	12.00 Call	Bond Future	4004.3000	4.0043	3533.4500	3.5335	11.759	0.0000	0.0000
2024/10/23	2044	08/05/2025	Call	Bond Future	5.2200	0.0052	3.5200	0.0035	32.567	0.0000	0.0000
2024/10/23	2044	08/05/2025	Put	Bond Future	19057.2100	19.0572	19705.3100	19.7053	3.401	0.0000	0.0000
2024/10/23	2044	08/05/2025	12.40 Call	Bond Future	5997.7600	5.9978	5507.3600	5.5074	8.176	0.0000	0.0000
2024/10/23	2044	08/05/2025	12.40 Put	Bond Future	1143.7700	1.1438	1303.1700	1.3032	13.936	0.0000	0.0000
2024/10/23	2044	08/05/2025	11.65 Call	Bond Future	2981.3700	2.9814	2634.9700	2.6350	11.619	0.0000	0.0000
2024/10/23	2044	08/05/2025	11.65 Put	Bond Future	2564.9600	2.5650	2868.3600	2.8684	11.829	0.0000	0.0000
2024/10/23	2044	08/05/2025	10.92 Put	Bond Future	5328.7500	5.3288	5811.0100	5.8110	9.050	0.0000	0.0000
2024/10/23	2044	08/05/2025	10.92 Call	Bond Future	995.8200	0.9958	828.2800	0.8283	16.824	0.0000	0.0000
2024/10/23	2044	08/05/2025		Bond Future	11.5832	80.9480	11.6877	80.2982	0.903	0.0000	0.0000
2024/10/23	2044	08/05/2025	12.72 Call	Bond Future	7430.2400	7.4302	6898.3400	6.8983	7.159	0.0000	0.0000
2024/10/23	2044	08/05/2025	12.72 Put	Bond Future	807.0500	0.8071	924.9500	0.9250	14.609	0.0000	0.0000
2024/10/23	2044	07/08/2025		Bond Future	11.6985	78.1613	11.8068	77.4998	0.926	0.0000	0.0000
2024/10/23	2044	07/08/2025	13.34 Call	Bond Future	10005.7100	10.0057	9447.7100	9.4477	5.577	0.0000	0.0000
2024/10/23	2044	07/08/2025	13.34 Put	Bond Future	882.3600	0.8824	985.9300	0.9859	11.738	0.0000	0.0000
2024/10/23	2044	06/11/2025		Bond Future	11.8165	79.6711	11.9287	78.9978	0.949	0.0000	0.0000
2024/10/23	2044	06/11/2025	11.88 Call	Bond Future	4549.9800	4.5500	4188.0200	4.1880	7.955	0.0000	0.0000
2024/10/23	2044	06/11/2025	11.88 Put	Bond Future	4167.6100	4.1676	4479.0200	4.4790	7.472	0.0000	0.0000
2024/10/23	2046	07/11/2024		Bond Future	119.0910	119.0910	118.5713	118.5713	0.436	0.0000	0.0000
2024/10/23	2046	06/02/2025		Bond Future	121.5584	121.5584	121.0292	121.0292	0.435	0.0000	0.0000
2024/10/23	2046	06/02/2025	114.01 Call	Bond Future	7548.3800	7.5484	7019.1800	7.0192	7.011	0.0000	0.0000
2024/10/23	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	2046	08/05/2025		Bond Future	121.8264	121.8264	121.2934	121.2934	0.438	0.0000	0.0000
2024/10/23	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	2046	08/05/2025	121.97 Put	Bond Future	143.6100	0.1436	676.6400	0.6766	371.165	0.0000	0.0000
2024/10/23	2046	07/08/2025		Bond Future	124.2638	124.2638	123.7218	123.7218	0.436	0.0000	0.0000
2024/10/23	2046	07/08/2025	118.69 Call	Bond Future	5573.7800	5.5738	5031.7700	5.0318	9.724	0.0000	0.0000
2024/10/23	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	2046	06/11/2025		Bond Future	124.4209	124.4209	123.8743	123.8743	0.439	0.0000	0.0000
2024/10/23	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	2046	06/11/2025	125.41 Put	Bond Future	989.1100	0.9891	1535.6600	1.5357	55.257	0.0000	0.0000
2024/10/23	2050	07/11/2024		Bond Future	120.6956	120.6956	120.1091	120.1091	0.486	0.0000	0.0000
2024/10/23	2050	06/02/2025		Bond Future	120.8491	120.8491	120.2569	120.2569	0.490	0.0000	0.0000
2024/10/23	2050	06/02/2025	115.60 Call	Bond Future	5249.0700	5.2491	4656.8700	4.6569	11.282	0.0000	0.0000
2024/10/23	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	2050	08/05/2025		Bond Future	123.3396	123.3396	122.7361	122.7361	0.489	0.0000	0.0000
2024/10/23	2050	08/05/2025	121.16 Call	Bond Future	2179.5900	2.1796	1576.1300	1.5761	27.687	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	
2024/10/23	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	2050	07/08/2025		Bond Future	123.4119	123.4119	122.8042	122.8042	0.492	0.0000	0.0000
2024/10/23	2050	07/08/2025	119.89 Call	Bond Future	3521.9100	3.5219	2914.1700	2.9142	17.256	0.0000	0.0000
2024/10/23	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	2050	06/11/2025		Bond Future	125.8309	125.8309	125.2128	125.2128	0.491	0.0000	0.0000
2024/10/23	2050	06/11/2025	124.42 Call	Bond Future	1410.8600	1.4109	792.8300	0.7928	43.805	0.0000	0.0000
2024/10/23	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	AL37	07/11/2024		Index Future	1038.4940	1038.4940	1032.7760	1032.7760	0.551	0.0000	0.0000
2024/10/23	AL37	06/02/2025		Index Future	1059.7610	1059.7610	1053.9300	1053.9300	0.550	0.0000	0.0000
2024/10/23	AL37	08/05/2025		Index Future	1081.3590	1081.3590	1075.4120	1075.4120	0.550	0.0000	0.0000
2024/10/23	AL37	07/08/2025		Index Future	1102.7710	1102.7710	1096.7110	1096.7110	0.550	0.0000	0.0000
2024/10/23	AL37	06/11/2025		Index Future	1124.1840	1124.1840	1118.0110	1118.0110	0.549	0.0000	0.0000
2024/10/23	AL7T	07/11/2024		Index Future	1240.6850	1240.6850	1232.1230	1232.1230	0.690	0.0000	0.0000
2024/10/23	AL7T	06/02/2025		Index Future	1266.0920	1266.0920	1257.3600	1257.3600	0.690	0.0000	0.0000
2024/10/23	AL7T	08/05/2025		Index Future	1291.8950	1291.8950	1282.9880	1282.9880	0.689	0.0000	0.0000
2024/10/23	AL7T	07/08/2025		Index Future	1317.4760	1317.4760	1308.3990	1308.3990	0.689	0.0000	0.0000
2024/10/23	AL7T	06/11/2025		Index Future	1343.0580	1343.0580	1333.8100	1333.8100	0.689	0.0000	0.0000
2024/10/23	ALBI	07/11/2024		Index Future	1070.9980	1070.9980	1064.1100	1064.1100	0.643	0.0000	0.0000
2024/10/23	ALBI	06/02/2025		Index Future	1092.9300	1092.9300	1085.9050	1085.9050	0.643	0.0000	0.0000
2024/10/23	ALBI	08/05/2025		Index Future	1115.2040	1115.2040	1108.0390	1108.0390	0.642	0.0000	0.0000
2024/10/23	ALBI	07/08/2025		Index Future	1137.2870	1137.2870	1129.9850	1129.9850	0.642	0.0000	0.0000
2024/10/23	ALBI	06/11/2025		Index Future	1159.3690	1159.3690	1151.9310	1151.9310	0.642	0.0000	0.0000
2024/10/23	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/10/23	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/23	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/23	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/23	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/23	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/23	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/23	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/10/23	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/23	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/23	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/23	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/23	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/23	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/10/23	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/23	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/23	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/23	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/23	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/23	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/23	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/23	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/23	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/23	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/23	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/23	ES33	07/11/2024		Bond Future	11.2427	80.5481	11.3396	80.0907	0.862	0.0000	0.0000
2024/10/23	ES33	06/02/2025		Bond Future	11.3667	82.2169	11.4677	81.7510	0.889	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	
2024/10/23	ES33	06/02/2025	13.34 Call	Bond Future	8485.3200	8.4853	8019.3700	8.0194	5.491	0.0000	0.0000
2024/10/23	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	ES33	08/05/2025		Bond Future	11.4946	80.1106	11.6001	79.6358	0.917	0.0000	0.0000
2024/10/23	ES33	08/05/2025	12.73 Call	Bond Future	5338.6300	5.3386	4863.7800	4.8638	8.895	0.0000	0.0000
2024/10/23	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	ES33	07/08/2025		Bond Future	11.6398	81.7121	11.7498	81.2288	0.945	0.0000	0.0000
2024/10/23	ES33	07/08/2025	13.56 Call	Bond Future	7907.4700	7.9075	7424.2300	7.4242	6.111	0.0000	0.0000
2024/10/23	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	ES33	06/11/2025		Bond Future	11.8073	79.5143	11.9223	79.0227	0.974	0.0000	0.0000
2024/10/23	ES33	06/11/2025	12.01 Call	Bond Future	864.0900	0.8641	372.4600	0.3725	56.896	0.0000	0.0000
2024/10/23	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	ES42	07/11/2024		Bond Future	11.6694	77.0031	11.7667	76.4227	0.834	0.0000	0.0000
2024/10/23	ES42	06/02/2025		Bond Future	11.7735	78.5984	11.8742	78.0069	0.856	0.0000	0.0000
2024/10/23	ES42	06/02/2025	13.71 Call	Bond Future	10204.9200	10.2049	9613.3900	9.6134	5.797	0.0000	0.0000
2024/10/23	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	ES42	08/05/2025		Bond Future	11.8848	75.9509	11.9892	75.3478	0.879	0.0000	0.0000
2024/10/23	ES42	08/05/2025	13.25 Call	Bond Future	7319.9900	7.3200	6716.8900	6.7169	8.239	0.0000	0.0000
2024/10/23	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	ES42	07/08/2025		Bond Future	12.0055	77.4679	12.1137	76.8538	0.901	0.0000	0.0000
2024/10/23	ES42	07/08/2025	13.79 Call	Bond Future	9195.7400	9.1957	8581.6700	8.5817	6.678	0.0000	0.0000
2024/10/23	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	ES42	06/11/2025		Bond Future	12.1395	74.7183	12.2517	74.0932	0.924	0.0000	0.0000
2024/10/23	ES42	06/11/2025	12.39 Call	Bond Future	1384.4100	1.3844	759.3400	0.7593	45.151	0.0000	0.0000
2024/10/23	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	GOVI	07/11/2024	948.79 Call	GOVI	1058000.0000	105.8000	990070.0000	99.0070	6.421	0.0000	0.0000
2024/10/23	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	GOVI	07/11/2024	948.80 Call	GOVI	1057900.0000	105.7900	989970.0000	98.9970	6.421	0.0000	0.0000
2024/10/23	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	GOVI	07/11/2024	948.78 Call	GOVI	1058100.0000	105.8100	990170.0000	99.0170	6.420	0.0000	0.0000
2024/10/23	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	GOVI	07/11/2024		GOVI	1054.5900	1054.5900	1047.7970	1047.7970	0.644	0.0000	0.0000
2024/10/23	GOVI	06/02/2025		GOVI	1076.1860	1076.1860	1069.2590	1069.2590	0.644	0.0000	0.0000
2024/10/23	GOVI	06/02/2025	972.00 Call	GOVI	1041860.0000	104.1860	972590.0000	97.2590	6.649	0.0000	0.0000
2024/10/23	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	GOVI	08/05/2025		GOVI	1098.1190	1098.1190	1091.0530	1091.0530	0.643	0.0000	0.0000
2024/10/23	GOVI	08/05/2025	1,022.00 Call	GOVI	761190.0000	76.1190	690530.0000	69.0530	9.283	0.0000	0.0000
2024/10/23	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	
2024/10/23	GOVI	07/08/2025		GOVI	1119.8630	1119.8630	1112.6620	1112.6620	0.643	0.0000	0.0000
2024/10/23	GOVI	07/08/2025	1,011. Call 00	GOVI	1088630.0000	108.8630	1016620.0000	101.6620	6.615	0.0000	0.0000
2024/10/23	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	GOVI	06/11/2025		GOVI	1141.6080	1141.6080	1134.2720	1134.2720	0.643	0.0000	0.0000
2024/10/23	GOVI	06/11/2025	1,112. Call 00	GOVI	296080.0000	29.6080	222720.0000	22.2720	24.777	0.0000	0.0000
2024/10/23	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/10/23	IGOV	07/11/2024		Index Future	367.8460	367.8460	367.2270	367.2270	0.168	0.0000	0.0000
2024/10/23	IGOV	06/02/2025		Index Future	375.4700	375.4700	374.8390	374.8390	0.168	0.0000	0.0000
2024/10/23	IGOV	08/05/2025		Index Future	383.2110	383.2110	382.5690	382.5690	0.168	0.0000	0.0000
2024/10/23	IGOV	07/08/2025		Index Future	390.8870	390.8870	390.2330	390.2330	0.167	0.0000	0.0000
2024/10/23	IGOV	06/11/2025		Index Future	398.5630	398.5630	397.8980	397.8980	0.167	0.0000	0.0000
2024/10/23	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/10/23	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/10/23	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/10/23	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/10/23	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/10/23	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/10/23	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/10/23	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/10/23	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/10/23	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/10/23	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/10/23	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/10/23	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/10/23	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	8.3300	8.3300	91.6700	0.000	0.0000	0.0000
2024/10/23	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/10/23	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/10/23	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/10/23	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/10/23	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/10/23	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/10/23	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/10/23	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/10/23	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/10/23	R035	07/11/2024	11.10 Call	Bond Future	2576.5800	2.5766	1985.3600	1.9854	22.946	0.0000	0.0000
2024/10/23	R035	07/11/2024	11.10 Put	Bond Future	48.0600	0.0481	96.7000	0.0967	101.207	0.0000	0.0000
2024/10/23	R035	07/11/2024	13.23 Call	Bond Future	13196.2000	13.1962	12556.3400	12.5563	4.849	0.0000	0.0000
2024/10/23	R035	07/11/2024	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	R035	07/11/2024	12.20 Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2024/10/23	R035	07/11/2024	12.20 Call	Bond Future	8280.0100	8.2800	7640.1600	7.6402	7.728	0.0000	0.0000
2024/10/23	R035	07/11/2024		Bond Future	10.6477	90.8338	10.7605	90.1939	1.059	0.0000	0.0000
2024/10/23	R035	07/11/2024	12.18 Call	Bond Future	8180.2200	8.1802	7540.3700	7.5404	7.822	0.0000	0.0000
2024/10/23	R035	07/11/2024	12.18 Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2024/10/23	R035	07/11/2024	12.19 Call	Bond Future	8230.1400	8.2301	7590.2900	7.5903	7.774	0.0000	0.0000
2024/10/23	R035	07/11/2024	12.19 Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2024/10/23	R035	07/11/2024	12.17 Call	Bond Future	8130.2600	8.1303	7490.4100	7.4904	7.870	0.0000	0.0000
2024/10/23	R035	07/11/2024	12.17 Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2024/10/23	R035	06/02/2025		Bond Future	10.7441	92.6932	10.8615	92.0413	1.093	0.0000	0.0000
2024/10/23	R035	06/02/2025	12.41 Call	Bond Future	8754.6700	8.7547	8128.9600	8.1290	7.147	0.0000	0.0000
2024/10/23	R035	06/02/2025	12.41 Put	Bond Future	82.5500	0.0826	108.8200	0.1088	31.823	0.0000	0.0000
2024/10/23	R035	06/02/2025	11.30 Call	Bond Future	3685.8400	3.6858	3198.3400	3.1983	13.226	0.0000	0.0000
2024/10/23	R035	06/02/2025	11.30 Put	Bond Future	654.8500	0.6549	819.3300	0.8193	25.117	0.0000	0.0000
2024/10/23	R035	06/02/2025	10.65 Call	Bond Future	1388.5400	1.3885	1103.2800	1.1033	20.544	0.0000	0.0000
2024/10/23	R035	06/02/2025	10.65 Put	Bond Future	1915.7900	1.9158	2282.5100	2.2825	19.142	0.0000	0.0000
2024/10/23	R035	06/02/2025	10.34 Put	Bond Future	2984.8200	2.9848	3461.3400	3.4613	15.965	0.0000	0.0000
2024/10/23	R035	06/02/2025	10.34 Call	Bond Future	689.7400	0.6897	514.2800	0.5143	25.439	0.0000	0.0000
2024/10/23	R035	06/02/2025	10.26 Put	Bond Future	3316.0300	3.3160	3818.4300	3.8184	15.151	0.0000	0.0000
2024/10/23	R035	06/02/2025	10.26 Call	Bond Future	557.0600	0.5571	407.4800	0.4075	26.852	0.0000	0.0000
2024/10/23	R035	08/05/2025	11.70 Call	Bond Future	5453.1900	5.4532	4946.3700	4.9464	9.294	0.0000	0.0000
2024/10/23	R035	08/05/2025	11.70 Put	Bond Future	916.6700	0.9167	1074.2800	1.0743	17.194	0.0000	0.0000
2024/10/23	R035	08/05/2025	10.95 Call	Bond Future	2705.5900	2.7056	2346.8600	2.3469	13.259	0.0000	0.0000
2024/10/23	R035	08/05/2025	10.95 Put	Bond Future	2109.3600	2.1094	2415.0600	2.4151	14.493	0.0000	0.0000
2024/10/23	R035	08/05/2025	10.44 Put	Bond Future	3567.6700	3.5677	4002.1200	4.0021	12.177	0.0000	0.0000
2024/10/23	R035	08/05/2025	10.44 Call	Bond Future	1340.0300	1.3400	1110.0500	1.1101	17.162	0.0000	0.0000
2024/10/23	R035	08/05/2025	13.35 Call	Bond Future	12491.7100	12.4917	11850.0600	11.8501	5.137	0.0000	0.0000
2024/10/23	R035	08/05/2025	13.35 Put	Bond Future	99.8600	0.0999	122.6400	0.1226	22.812	0.0000	0.0000
2024/10/23	R035	08/05/2025	12.70 Call	Bond Future	9711.6800	9.7117	9103.7100	9.1037	6.260	0.0000	0.0000
2024/10/23	R035	08/05/2025	12.70 Put	Bond Future	288.0300	0.2880	344.4900	0.3445	19.602	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	
2024/10/23	R035	08/05/2025	11.46 Put	Bond Future	1203.1200	1.2031	1400.7000	1.4007	16.422	0.0000	0.0000
2024/10/23	R035	08/05/2025	11.46 Call	Bond Future	4505.3900	4.5054	4038.5400	4.0385	10.362	0.0000	0.0000
2024/10/23	R035	08/05/2025		Bond Future	10.8405	90.0696	10.9626	89.4052	1.126	0.0000	0.0000
2024/10/23	R035	08/05/2025	11.78 Call	Bond Future	5779.0000	5.7790	5260.4000	5.2604	8.974	0.0000	0.0000
2024/10/23	R035	08/05/2025	11.78 Put	Bond Future	836.4900	0.8365	982.3200	0.9823	17.434	0.0000	0.0000
2024/10/23	R035	07/08/2025		Bond Future	10.9526	91.8498	11.0797	91.1735	1.161	0.0000	0.0000
2024/10/23	R035	07/08/2025	12.65 Call	Bond Future	9155.4800	9.1555	8579.0300	8.5790	6.296	0.0000	0.0000
2024/10/23	R035	07/08/2025	12.65 Put	Bond Future	677.3900	0.6774	777.2900	0.7773	14.748	0.0000	0.0000
2024/10/23	R035	06/11/2025		Bond Future	11.0829	89.1199	11.2154	88.4316	1.196	0.0000	0.0000
2024/10/23	R035	06/11/2025	11.20 Call	Bond Future	3993.3500	3.9934	3622.2600	3.6223	9.293	0.0000	0.0000
2024/10/23	R035	06/11/2025	11.20 Put	Bond Future	3384.4200	3.3844	3701.6300	3.7016	9.373	0.0000	0.0000
2024/10/23	R053	07/11/2024		Bond Future	11.3369	103.7749	11.4447	102.8530	0.951	0.0000	0.0000
2024/10/23	R053	07/11/2024	12.80 Call	Bond Future	11342.3400	11.3423	10420.4600	10.4205	8.128	0.0000	0.0000
2024/10/23	R053	07/11/2024	12.80 Put	Bond Future	0.0300	0.0000	0.0700	0.0001	133.333	0.0000	0.0000
2024/10/23	R053	07/11/2024	12.81 Call	Bond Future	11411.9000	11.4119	10490.0100	10.4900	8.078	0.0000	0.0000
2024/10/23	R053	07/11/2024	12.81 Put	Bond Future	0.0300	0.0000	0.0600	0.0001	100.000	0.0000	0.0000
2024/10/23	R053	07/11/2024	12.79 Call	Bond Future	11272.7000	11.2727	10350.8200	10.3508	8.178	0.0000	0.0000
2024/10/23	R053	07/11/2024	12.79 Put	Bond Future	0.0400	0.0000	0.0800	0.0001	100.000	0.0000	0.0000
2024/10/23	R053	06/02/2025		Bond Future	11.4277	105.8992	11.5392	104.9596	0.976	0.0000	0.0000
2024/10/23	R053	06/02/2025	12.94 Call	Bond Future	11710.6900	11.7107	10825.4000	10.8254	7.560	0.0000	0.0000
2024/10/23	R053	06/02/2025	12.94 Put	Bond Future	191.7600	0.1918	246.0700	0.2461	28.322	0.0000	0.0000
2024/10/23	R053	08/05/2025		Bond Future	11.5225	102.1875	11.6380	101.2296	1.003	0.0000	0.0000
2024/10/23	R053	08/05/2025	12.64 Call	Bond Future	9707.9600	9.7080	8928.3800	8.9284	8.030	0.0000	0.0000
2024/10/23	R053	08/05/2025	12.64 Put	Bond Future	1087.6800	1.0877	1265.9900	1.2660	16.394	0.0000	0.0000
2024/10/23	R053	07/08/2025		Bond Future	11.6272	104.2060	11.7468	103.2305	1.029	0.0000	0.0000
2024/10/23	R053	07/08/2025	13.17 Call	Bond Future	12673.2600	12.6733	11866.1400	11.8661	6.369	0.0000	0.0000
2024/10/23	R053	07/08/2025	13.17 Put	Bond Future	1301.3700	1.3014	1469.7000	1.4697	12.935	0.0000	0.0000
2024/10/23	R053	06/11/2025		Bond Future	11.7424	100.3565	11.8665	99.3635	1.057	0.0000	0.0000
2024/10/23	R053	06/11/2025	11.76 Call	Bond Future	5383.3200	5.3833	4864.1500	4.8642	9.644	0.0000	0.0000
2024/10/23	R053	06/11/2025	11.76 Put	Bond Future	5241.1500	5.2412	5714.9500	5.7150	9.040	0.0000	0.0000
2024/10/23	R186	07/11/2024		Bond Future	8.3335	108.2210	8.4563	107.9821	1.474	0.0000	0.0000
2024/10/23	R186	07/11/2024	9.14 Call	Bond Future	1556.5100	1.5565	1318.3800	1.3184	15.299	0.0000	0.0000
2024/10/23	R186	07/11/2024	9.14 Put	Bond Future	0.4000	0.0004	1.1900	0.0012	197.500	0.0000	0.0000
2024/10/23	R186	07/11/2024	9.15 Call	Bond Future	1575.5700	1.5756	1337.3800	1.3374	15.118	0.0000	0.0000
2024/10/23	R186	07/11/2024	9.15 Put	Bond Future	0.3600	0.0004	1.0900	0.0011	202.778	0.0000	0.0000
2024/10/23	R186	07/11/2024	9.13 Call	Bond Future	1537.4400	1.5374	1299.3800	1.2994	15.484	0.0000	0.0000
2024/10/23	R186	07/11/2024	9.13 Put	Bond Future	0.4400	0.0004	1.3000	0.0013	195.455	0.0000	0.0000
2024/10/23	R186	06/02/2025		Bond Future	8.3399	105.1247	8.4803	104.8821	1.683	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
2024/10/23	R186	06/02/2025	9.03 Call	Bond Future		1332.6500	1.3327	1140.7500	1.1408	14.400	0.0000	0.0000
2024/10/23	R186	06/02/2025	9.03 Put	Bond Future		147.0500	0.1471	197.7100	0.1977	34.451	0.0000	0.0000
2024/10/23	R186	08/05/2025		Bond Future		8.3588	107.2657	8.5225	107.0191	1.958	0.0000	0.0000
2024/10/23	R186	08/05/2025	8.47 Call	Bond Future		683.3900	0.6834	555.0100	0.5550	18.786	0.0000	0.0000
2024/10/23	R186	08/05/2025	8.47 Put	Bond Future		515.7900	0.5158	633.9800	0.6340	22.914	0.0000	0.0000
2024/10/23	R186	07/08/2025		Bond Future		8.4292	104.0753	8.6243	103.8254	2.314	0.0000	0.0000
2024/10/23	R186	07/08/2025	9.68 Call	Bond Future		1780.2200	1.7802	1581.3200	1.5813	11.173	0.0000	0.0000
2024/10/23	R186	07/08/2025	9.68 Put	Bond Future		192.0200	0.1920	243.1100	0.2431	26.607	0.0000	0.0000
2024/10/23	R186	07/08/2025	10.25 Call	Bond Future		2388.7500	2.3888	2166.4600	2.1665	9.306	0.0000	0.0000
2024/10/23	R186	07/08/2025	10.25 Put	Bond Future		88.2000	0.0882	115.9000	0.1159	31.406	0.0000	0.0000
2024/10/23	R186	07/08/2025	9.22 Put	Bond Future		307.7900	0.3078	382.7600	0.3828	24.358	0.0000	0.0000
2024/10/23	R186	07/08/2025	9.22 Call	Bond Future		1315.9200	1.3159	1140.9000	1.1409	13.300	0.0000	0.0000
2024/10/23	R186	06/11/2025		Bond Future		8.5670	106.0885	8.8077	105.8351	2.810	0.0000	0.0000
2024/10/23	R186	06/11/2025	8.13 Call	Bond Future		351.5400	0.3515	265.3300	0.2653	24.524	0.0000	0.0000
2024/10/23	R186	06/11/2025	8.13 Put	Bond Future		813.9800	0.8140	981.1800	0.9812	20.541	0.0000	0.0000
2024/10/23	R202	07/11/2024		Bond Future		269.1139	269.1139	269.1504	269.1504	0.014	0.0000	0.0000
2024/10/23	R202	06/02/2025		Bond Future		269.4979	269.4979	269.5406	269.5406	0.016	0.0000	0.0000
2024/10/23	R202	06/02/2025	266.79 Call	Bond Future		2707.8700	2.7079	2750.6100	2.7506	1.578	0.0000	0.0000
2024/10/23	R202	06/02/2025	266.79 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	R202	08/05/2025		Bond Future		275.0520	275.0520	275.0981	275.0981	0.017	0.0000	0.0000
2024/10/23	R202	08/05/2025	272.31 Call	Bond Future		2741.9900	2.7420	2788.1200	2.7881	1.682	0.0000	0.0000
2024/10/23	R202	08/05/2025	272.31 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	R202	07/08/2025		Bond Future		275.2593	275.2593	275.3237	275.3237	0.023	0.0000	0.0000
2024/10/23	R202	07/08/2025	271.60 Call	Bond Future		3659.2600	3.6593	3723.6900	3.7237	1.761	0.0000	0.0000
2024/10/23	R202	07/08/2025	271.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	R202	06/11/2025		Bond Future		280.6556	280.6556	280.7251	280.7251	0.025	0.0000	0.0000
2024/10/23	R202	06/11/2025	275.64 Call	Bond Future		5015.6300	5.0156	5085.0600	5.0851	1.384	0.0000	0.0000
2024/10/23	R202	06/11/2025	275.64 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	R209	07/11/2024	10.55 Put	Bond Future		1371.1800	1.3712	1879.3400	1.8793	37.060	0.0000	0.0000
2024/10/23	R209	07/11/2024	10.55 Call	Bond Future		148.5000	0.1485	55.5800	0.0556	62.572	0.0000	0.0000
2024/10/23	R209	07/11/2024	11.00 Call	Bond Future		1286.7600	1.2868	845.9000	0.8459	34.261	0.0000	0.0000
2024/10/23	R209	07/11/2024	11.00 Put	Bond Future		201.7100	0.2017	361.9300	0.3619	79.431	0.0000	0.0000
2024/10/23	R209	07/11/2024		Bond Future		10.7860	71.3906	10.9040	70.7895	1.094	0.0000	0.0000
2024/10/23	R209	07/11/2024	12.22 Call	Bond Future		6858.5800	6.8586	6257.5200	6.2575	8.764	0.0000	0.0000
2024/10/23	R209	07/11/2024	12.22 Put	Bond Future		0.0100	0.0000	0.0300	0.0000	200.000	0.0000	0.0000
2024/10/23	R209	07/11/2024	12.23 Call	Bond Future		6903.1600	6.9032	6302.0900	6.3021	8.707	0.0000	0.0000
2024/10/23	R209	07/11/2024	12.23 Put	Bond Future		0.0100	0.0000	0.0200	0.0000	100.000	0.0000	0.0000
2024/10/23	R209	07/11/2024	12.21 Call	Bond Future		6813.9500	6.8140	6212.8900	6.2129	8.821	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	
2024/10/23	R209	07/11/2024	12.21 Put	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0.0000	0.0000
2024/10/23	R209	06/02/2025		Bond Future	10.8725	72.8520	10.9947	72.2394	1.124	0.0000	0.0000
2024/10/23	R209	06/02/2025	12.44 Call	Bond Future	7439.7100	7.4397	6857.8200	6.8578	7.821	0.0000	0.0000
2024/10/23	R209	06/02/2025	12.44 Put	Bond Future	95.6400	0.0956	126.3600	0.1264	32.120	0.0000	0.0000
2024/10/23	R209	08/05/2025		Bond Future	10.9640	71.1808	11.0906	70.5563	1.155	0.0000	0.0000
2024/10/23	R209	08/05/2025	11.89 Call	Bond Future	5140.3400	5.1403	4652.4300	4.6524	9.492	0.0000	0.0000
2024/10/23	R209	08/05/2025	11.89 Put	Bond Future	739.3900	0.7394	875.9000	0.8759	18.463	0.0000	0.0000
2024/10/23	R209	07/08/2025		Bond Future	11.0677	72.5874	11.1989	71.9516	1.185	0.0000	0.0000
2024/10/23	R209	07/08/2025	12.68 Call	Bond Future	7991.0300	7.9910	7456.2900	7.4563	6.692	0.0000	0.0000
2024/10/23	R209	07/08/2025	12.68 Put	Bond Future	681.8800	0.6819	782.9800	0.7830	14.827	0.0000	0.0000
2024/10/23	R209	06/11/2025		Bond Future	11.1840	70.8392	11.3201	70.1920	1.217	0.0000	0.0000
2024/10/23	R209	06/11/2025	11.27 Call	Bond Future	3547.7600	3.5478	3201.8300	3.2018	9.751	0.0000	0.0000
2024/10/23	R209	06/11/2025	11.27 Put	Bond Future	3137.7600	3.1378	3439.0600	3.4391	9.602	0.0000	0.0000
2024/10/23	R210	07/11/2024		Bond Future	241.6529	241.6529	241.6756	241.6756	0.009	0.0000	0.0000
2024/10/23	R210	06/02/2025		Bond Future	246.6593	246.6593	246.6855	246.6855	0.011	0.0000	0.0000
2024/10/23	R210	06/02/2025	239.61 Call	Bond Future	7049.3200	7.0493	7075.4900	7.0755	0.371	0.0000	0.0000
2024/10/23	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	R210	08/05/2025		Bond Future	248.3516	248.3516	248.3895	248.3895	0.015	0.0000	0.0000
2024/10/23	R210	08/05/2025	248.03 Call	Bond Future	321.5500	0.3216	359.5000	0.3595	11.802	0.0000	0.0000
2024/10/23	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	R210	07/08/2025		Bond Future	253.3214	253.3214	253.3634	253.3634	0.017	0.0000	0.0000
2024/10/23	R210	07/08/2025	248.44 Call	Bond Future	4881.3700	4.8814	4923.4000	4.9234	0.861	0.0000	0.0000
2024/10/23	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	R210	06/11/2025		Bond Future	254.8341	254.8341	254.8873	254.8873	0.021	0.0000	0.0000
2024/10/23	R210	06/11/2025	252.14 Call	Bond Future	2694.0700	2.6941	2747.2900	2.7473	1.975	0.0000	0.0000
2024/10/23	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	R213	07/11/2024		Bond Future	9.7392	88.7182	9.8628	88.1939	1.270	0.0000	0.0000
2024/10/23	R213	07/11/2024	11.22 Call	Bond Future	6030.0400	6.0300	5505.8600	5.5059	8.693	0.0000	0.0000
2024/10/23	R213	07/11/2024	11.22 Put	Bond Future	0.1000	0.0001	0.2000	0.0002	100.000	0.0000	0.0000
2024/10/23	R213	07/11/2024	11.23 Call	Bond Future	6068.9600	6.0690	5544.7800	5.5448	8.637	0.0000	0.0000
2024/10/23	R213	07/11/2024	11.23 Put	Bond Future	0.0900	0.0001	0.1900	0.0002	111.111	0.0000	0.0000
2024/10/23	R213	07/11/2024	11.21 Call	Bond Future	5991.0900	5.9911	5466.9100	5.4669	8.749	0.0000	0.0000
2024/10/23	R213	07/11/2024	11.21 Put	Bond Future	0.1100	0.0001	0.2100	0.0002	90.909	0.0000	0.0000
2024/10/23	R213	06/02/2025		Bond Future	9.8191	90.5343	9.9492	90.0003	1.325	0.0000	0.0000
2024/10/23	R213	06/02/2025	11.35 Call	Bond Future	6100.7800	6.1008	5590.9800	5.5910	8.356	0.0000	0.0000
2024/10/23	R213	06/02/2025	11.35 Put	Bond Future	63.0600	0.0631	87.2700	0.0873	38.392	0.0000	0.0000
2024/10/23	R213	08/05/2025		Bond Future	9.9003	88.8200	10.0372	88.2759	1.383	0.0000	0.0000
2024/10/23	R213	08/05/2025	10.52 Call	Bond Future	3186.8700	3.1869	2801.0000	2.8010	12.108	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	
2024/10/23	R213	08/05/2025	10.52 Put	Bond Future	756.6400	0.7566	914.8700	0.9149	20.912	0.0000	0.0000
2024/10/23	R213	07/08/2025		Bond Future	10.0018	90.5760	10.1461	90.0223	1.443	0.0000	0.0000
2024/10/23	R213	07/08/2025	11.66 Call	Bond Future	6562.3500	6.5624	6090.3200	6.0903	7.193	0.0000	0.0000
2024/10/23	R213	07/08/2025	11.66 Put	Bond Future	453.4200	0.4534	535.0800	0.5351	18.010	0.0000	0.0000
2024/10/23	R213	06/11/2025		Bond Future	10.1294	88.7748	10.2819	88.2115	1.506	0.0000	0.0000
2024/10/23	R213	06/11/2025	10.05 Call	Bond Future	2259.8800	2.2599	1989.0000	1.9890	11.986	0.0000	0.0000
2024/10/23	R213	06/11/2025	10.05 Put	Bond Future	2554.7400	2.5547	2847.1600	2.8472	11.446	0.0000	0.0000
2024/10/23	R214	07/11/2024		Bond Future	11.1465	66.7196	11.2443	66.1909	0.877	0.0000	0.0000
2024/10/23	R214	07/11/2024	12.61 Call	Bond Future	7282.9500	7.2830	6754.3000	6.7543	7.259	0.0000	0.0000
2024/10/23	R214	07/11/2024	12.61 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2024/10/23	R214	07/11/2024	12.62 Call	Bond Future	7328.3800	7.3284	6799.7300	6.7997	7.214	0.0000	0.0000
2024/10/23	R214	07/11/2024	12.62 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2024/10/23	R214	07/11/2024	12.60 Call	Bond Future	7237.4800	7.2375	6708.8400	6.7088	7.304	0.0000	0.0000
2024/10/23	R214	07/11/2024	12.60 Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0.0000	0.0000
2024/10/23	R214	06/02/2025		Bond Future	11.2351	68.0854	11.3361	67.5467	0.899	0.0000	0.0000
2024/10/23	R214	06/02/2025	12.71 Call	Bond Future	7362.3100	7.3623	6853.7600	6.8538	6.907	0.0000	0.0000
2024/10/23	R214	06/02/2025	12.71 Put	Bond Future	117.5600	0.1176	147.6800	0.1477	25.621	0.0000	0.0000
2024/10/23	R214	06/02/2025	13.63 Call	Bond Future	11172.1300	11.1721	10638.2800	10.6383	4.778	0.0000	0.0000
2024/10/23	R214	06/02/2025	13.63 Put	Bond Future	16.0600	0.0161	20.8800	0.0209	30.012	0.0000	0.0000
2024/10/23	R214	06/02/2025	12.25 Put	Bond Future	274.8700	0.2749	340.0100	0.3400	23.698	0.0000	0.0000
2024/10/23	R214	06/02/2025	12.25 Call	Bond Future	5397.2400	5.3972	4923.7100	4.9237	8.774	0.0000	0.0000
2024/10/23	R214	06/02/2025	11.75 Put	Bond Future	672.6800	0.6727	812.9900	0.8130	20.858	0.0000	0.0000
2024/10/23	R214	06/02/2025	11.75 Call	Bond Future	3350.5000	3.3505	2952.1400	2.9521	11.890	0.0000	0.0000
2024/10/23	R214	08/05/2025		Bond Future	11.3227	66.1679	11.4270	65.6188	0.921	0.0000	0.0000
2024/10/23	R214	08/05/2025	12.40 Call	Bond Future	6043.4400	6.0434	5596.9200	5.5969	7.389	0.0000	0.0000
2024/10/23	R214	08/05/2025	12.40 Put	Bond Future	689.8900	0.6899	792.4500	0.7925	14.866	0.0000	0.0000
2024/10/23	R214	07/08/2025		Bond Future	11.4215	67.4757	11.5292	66.9167	0.943	0.0000	0.0000
2024/10/23	R214	07/08/2025	12.97 Call	Bond Future	8144.4300	8.1444	7676.1500	7.6762	5.750	0.0000	0.0000
2024/10/23	R214	07/08/2025	12.97 Put	Bond Future	755.7900	0.7558	846.5200	0.8465	12.005	0.0000	0.0000
2024/10/23	R214	06/11/2025		Bond Future	11.5328	65.4803	11.6442	64.9113	0.965	0.0000	0.0000
2024/10/23	R214	06/11/2025	11.64 Call	Bond Future	3905.1900	3.9052	3593.5700	3.5936	7.980	0.0000	0.0000
2024/10/23	R214	06/11/2025	11.64 Put	Bond Future	3357.2600	3.3573	3614.6500	3.6147	7.667	0.0000	0.0000
2024/10/23	R248	07/11/2024	12.79 Call	Bond Future	8961.3100	8.9613	8311.0900	8.3111	7.256	0.0000	0.0000
2024/10/23	R248	07/11/2024	12.79 Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0.0000	0.0000
2024/10/23	R248	07/11/2024	12.80 Call	Bond Future	9015.6600	9.0157	8365.4400	8.3654	7.212	0.0000	0.0000
2024/10/23	R248	07/11/2024	12.80 Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0.0000	0.0000
2024/10/23	R248	07/11/2024	12.78 Call	Bond Future	8906.8800	8.9069	8256.6600	8.2567	7.300	0.0000	0.0000
2024/10/23	R248	07/11/2024	12.78 Put	Bond Future	0.0200	0.0000	0.0300	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	
2024/10/23	R248	07/11/2024		Bond Future	11.3071	80.8643	11.4048	80.2140	0.864	0.0000	0.0000
2024/10/23	R248	06/02/2025		Bond Future	11.3991	82.5196	11.5002	81.8570	0.886	0.0000	0.0000
2024/10/23	R248	06/02/2025	12.71 Call	Bond Future	8103.1200	8.1031	7490.5100	7.4905	7.560	0.0000	0.0000
2024/10/23	R248	06/02/2025	12.71 Put	Bond Future	199.9000	0.1999	249.9400	0.2499	25.033	0.0000	0.0000
2024/10/23	R248	06/02/2025	10.30 Put	Bond Future	7947.2500	7.9473	8584.3700	8.5844	8.017	0.0000	0.0000
2024/10/23	R248	06/02/2025	10.30 Call	Bond Future	74.0300	0.0740	48.5000	0.0485	34.486	0.0000	0.0000
2024/10/23	R248	06/02/2025	11.00 Put	Bond Future	3520.4600	3.5205	4000.7100	4.0007	13.642	0.0000	0.0000
2024/10/23	R248	06/02/2025	11.00 Call	Bond Future	806.7800	0.8068	624.3800	0.6244	22.608	0.0000	0.0000
2024/10/23	R248	06/02/2025	11.70 Call	Bond Future	3129.2100	3.1292	2697.7100	2.6977	13.789	0.0000	0.0000
2024/10/23	R248	06/02/2025	11.70 Put	Bond Future	1183.9400	1.1839	1415.0900	1.4151	19.524	0.0000	0.0000
2024/10/23	R248	08/05/2025		Bond Future	11.4898	79.7523	11.5942	79.0768	0.909	0.0000	0.0000
2024/10/23	R248	08/05/2025	12.60 Call	Bond Future	7520.8400	7.5208	6968.6600	6.9687	7.342	0.0000	0.0000
2024/10/23	R248	08/05/2025	12.60 Put	Bond Future	825.1300	0.8251	948.3800	0.9484	14.937	0.0000	0.0000
2024/10/23	R248	07/08/2025		Bond Future	11.5916	81.3283	11.6997	80.6406	0.932	0.0000	0.0000
2024/10/23	R248	07/08/2025	13.21 Call	Bond Future	10235.0100	10.2350	9657.6600	9.6577	5.641	0.0000	0.0000
2024/10/23	R248	07/08/2025	13.21 Put	Bond Future	940.6900	0.9407	1051.0600	1.0511	11.733	0.0000	0.0000
2024/10/23	R248	06/11/2025		Bond Future	11.7057	78.4578	11.8177	77.7577	0.956	0.0000	0.0000
2024/10/23	R248	06/11/2025	11.74 Call	Bond Future	4394.5500	4.3946	4023.2800	4.0233	8.448	0.0000	0.0000
2024/10/23	R248	06/11/2025	11.74 Put	Bond Future	4179.0300	4.1790	4507.8000	4.5078	7.867	0.0000	0.0000
2024/10/23	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/23	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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