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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/10/2024 TO 24/10/2024

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
2024/10/24	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/24	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/24	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/24	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/24	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/24	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/24	2025	07/11/2024		Bond Future	185.0528	185.0528	185.0653	0.007	0.0000	0.0000
2024/10/24	2029	07/11/2024		Bond Future	133.4375	133.4375	133.4420	0.003	0.0000	0.0000
2024/10/24	2029	06/02/2025		Bond Future	136.2036	136.2036	136.2088	0.004	0.0000	0.0000
2024/10/24	2029	06/02/2025	132.40 Call	Bond Future	3803.5800	3.8036	3808.7700	0.136	0.0000	0.0000
2024/10/24	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	2029	08/05/2025		Bond Future	137.5920	137.5920	137.5978	0.004	0.0000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/10/24	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	2029	08/05/2025	137.85 Put	Bond Future	258.0100	0.2580	252.2200	0.2522	2.244	0.0000	0.0000
2024/10/24	2029	07/08/2025		Bond Future	140.3475	140.3475	140.3541	140.3541	0.005	0.0000	0.0000
2024/10/24	2029	07/08/2025	137.41 Call	Bond Future	2937.5400	2.9375	2944.0700	2.9441	0.222	0.0000	0.0000
2024/10/24	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	2029	06/11/2025		Bond Future	141.6547	141.6547	141.6622	141.6622	0.005	0.0000	0.0000
2024/10/24	2029	06/11/2025	139.79 Call	Bond Future	1864.7400	1.8647	1872.1700	1.8722	0.398	0.0000	0.0000
2024/10/24	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	2030	07/11/2024		Bond Future	9.4547	96.3539	9.3885	96.6126	0.701	0.0000	0.0000
2024/10/24	2030	07/11/2024	10.21 Put	Bond Future	3.0400	0.0030	1.1200	0.0011	63.158	0.0000	0.0000
2024/10/24	2030	07/11/2024	10.21 Call	Bond Future	2891.5100	2.8915	3148.2500	3.1483	8.879	0.0000	0.0000
2024/10/24	2030	07/11/2024	10.71 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000	0.0000
2024/10/24	2030	07/11/2024	10.71 Call	Bond Future	4740.4400	4.7404	4999.0800	4.9991	5.456	0.0000	0.0000
2024/10/24	2030	07/11/2024	11.91 Call	Bond Future	8998.4400	8.9984	9257.1000	9.2571	2.874	0.0000	0.0000
2024/10/24	2030	07/11/2024	11.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	2030	07/11/2024	10.75 Call	Bond Future	4886.5700	4.8866	5145.2100	5.1452	5.293	0.0000	0.0000
2024/10/24	2030	07/11/2024	10.75 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/24	2030	07/11/2024	10.76 Call	Bond Future	4923.0500	4.9231	5181.6900	5.1817	5.254	0.0000	0.0000
2024/10/24	2030	07/11/2024	10.76 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/24	2030	07/11/2024	10.74 Call	Bond Future	4850.0600	4.8501	5108.7100	5.1087	5.333	0.0000	0.0000
2024/10/24	2030	07/11/2024	10.74 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2024/10/24	2030	06/02/2025		Bond Future	9.5230	94.3175	9.4525	94.5819	0.740	0.0000	0.0000
2024/10/24	2030	06/02/2025	10.68 Call	Bond Future	4331.3500	4.3314	4573.5200	4.5735	5.591	0.0000	0.0000
2024/10/24	2030	06/02/2025	10.68 Put	Bond Future	119.8700	0.1199	97.6700	0.0977	18.520	0.0000	0.0000
2024/10/24	2030	06/02/2025	8.68 Put	Bond Future	3363.0300	3.3630	3128.6200	3.1286	6.970	0.0000	0.0000
2024/10/24	2030	06/02/2025	8.68 Call	Bond Future	140.6500	0.1407	170.6100	0.1706	21.301	0.0000	0.0000
2024/10/24	2030	06/02/2025	9.18 Put	Bond Future	1829.6600	1.8297	1649.4300	1.6494	9.850	0.0000	0.0000
2024/10/24	2030	06/02/2025	9.18 Call	Bond Future	534.6800	0.5347	618.8200	0.6188	15.737	0.0000	0.0000
2024/10/24	2030	06/02/2025	9.69 Call	Bond Future	1440.9000	1.4409	1598.0700	1.5981	10.908	0.0000	0.0000
2024/10/24	2030	06/02/2025	9.69 Put	Bond Future	818.1300	0.8181	710.9300	0.7109	13.103	0.0000	0.0000
2024/10/24	2030	08/05/2025	8.68 Put	Bond Future	3715.7100	3.7157	3492.0200	3.4920	6.020	0.0000	0.0000
2024/10/24	2030	08/05/2025	8.68 Call	Bond Future	308.8400	0.3088	355.1700	0.3552	15.001	0.0000	0.0000
2024/10/24	2030	08/05/2025	9.18 Put	Bond Future	2317.1700	2.3172	2138.3500	2.1384	7.717	0.0000	0.0000
2024/10/24	2030	08/05/2025	9.18 Call	Bond Future	761.7200	0.7617	852.9200	0.8529	11.973	0.0000	0.0000
2024/10/24	2030	08/05/2025	9.99 Call	Bond Future	2274.6700	2.2747	2449.6000	2.4496	7.690	0.0000	0.0000
2024/10/24	2030	08/05/2025	9.99 Put	Bond Future	921.6800	0.9217	826.5900	0.8266	10.317	0.0000	0.0000
2024/10/24	2030	08/05/2025	11.86 Call	Bond Future	7731.1000	7.7311	7990.7600	7.9908	3.359	0.0000	0.0000
2024/10/24	2030	08/05/2025	11.86 Put	Bond Future	69.4600	0.0695	59.1000	0.0591	14.915	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	
2024/10/24	2030	08/05/2025	10.31 Put	Bond Future	622.0400	0.6220	552.6400	0.5526	11.157	0.0000	0.0000
2024/10/24	2030	08/05/2025	10.31 Call	Bond Future	3093.9500	3.0940	3294.5700	3.2946	6.484	0.0000	0.0000
2024/10/24	2030	08/05/2025	12.28 Call	Bond Future	9034.4000	9.0344	9299.5200	9.2995	2.935	0.0000	0.0000
2024/10/24	2030	08/05/2025	12.28 Put	Bond Future	29.6100	0.0296	24.7100	0.0247	16.548	0.0000	0.0000
2024/10/24	2030	08/05/2025	10.69 Put	Bond Future	384.5900	0.3846	338.2800	0.3383	12.041	0.0000	0.0000
2024/10/24	2030	08/05/2025	10.69 Call	Bond Future	4163.6800	4.1637	4387.3900	4.3874	5.373	0.0000	0.0000
2024/10/24	2030	08/05/2025		Bond Future	9.6094	96.2389	9.5342	96.5089	0.782	0.0000	0.0000
2024/10/24	2030	08/05/2025	9.93 Call	Bond Future	2132.5300	2.1325	2301.9900	2.3020	7.946	0.0000	0.0000
2024/10/24	2030	08/05/2025	9.93 Put	Bond Future	991.2100	0.9912	890.6500	0.8907	10.145	0.0000	0.0000
2024/10/24	2030	07/08/2025		Bond Future	9.7222	94.1323	9.6417	94.4082	0.828	0.0000	0.0000
2024/10/24	2030	07/08/2025	11.11 Call	Bond Future	5118.4600	5.1185	5344.9800	5.3450	4.426	0.0000	0.0000
2024/10/24	2030	07/08/2025	11.11 Put	Bond Future	516.7000	0.5167	467.3900	0.4674	9.543	0.0000	0.0000
2024/10/24	2030	07/08/2025	12.12 Call	Bond Future	7936.7000	7.9367	8194.2300	8.1942	3.245	0.0000	0.0000
2024/10/24	2030	07/08/2025	12.12 Put	Bond Future	160.1100	0.1601	141.8100	0.1418	11.430	0.0000	0.0000
2024/10/24	2030	07/08/2025	10.48 Put	Bond Future	914.7500	0.9148	834.5800	0.8346	8.764	0.0000	0.0000
2024/10/24	2030	07/08/2025	10.48 Call	Bond Future	3462.8000	3.4628	3658.4600	3.6585	5.650	0.0000	0.0000
2024/10/24	2030	06/11/2025		Bond Future	9.8491	95.9540	9.7628	96.2356	0.876	0.0000	0.0000
2024/10/24	2030	06/11/2025	9.54 Call	Bond Future	1462.3900	1.4624	1583.2700	1.5833	8.266	0.0000	0.0000
2024/10/24	2030	06/11/2025	9.54 Put	Bond Future	2475.5300	2.4755	2314.8200	2.3148	6.492	0.0000	0.0000
2024/10/24	2032	07/11/2024	9.75 Put	Bond Future	1864.2900	1.8643	1496.8900	1.4969	19.707	0.0000	0.0000
2024/10/24	2032	07/11/2024	9.75 Call	Bond Future	27.3600	0.0274	51.5700	0.0516	88.487	0.0000	0.0000
2024/10/24	2032	07/11/2024	9.90 Put	Bond Future	1228.9600	1.2290	915.1800	0.9152	25.532	0.0000	0.0000
2024/10/24	2032	07/11/2024	9.90 Call	Bond Future	126.0900	0.1261	203.9200	0.2039	61.726	0.0000	0.0000
2024/10/24	2032	07/11/2024	10.60 Call	Bond Future	2281.1800	2.2812	2643.8100	2.6438	15.897	0.0000	0.0000
2024/10/24	2032	07/11/2024	10.60 Put	Bond Future	55.2800	0.0553	26.3000	0.0263	52.424	0.0000	0.0000
2024/10/24	2032	07/11/2024	9.86 Call	Bond Future	88.6800	0.0887	148.8300	0.1488	67.828	0.0000	0.0000
2024/10/24	2032	07/11/2024	9.86 Put	Bond Future	1386.5700	1.3866	1055.1100	1.0551	23.905	0.0000	0.0000
2024/10/24	2032	07/11/2024		Bond Future	10.1283	91.3543	10.0468	91.7459	0.804	0.0000	0.0000
2024/10/24	2032	07/11/2024	13.36 Call	Bond Future	13928.8500	13.9289	14320.4600	14.3205	2.812	0.0000	0.0000
2024/10/24	2032	07/11/2024	13.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	2032	07/11/2024	11.64 Put	Bond Future	0.0900	0.0001	0.0200	0.0000	77.778	0.0000	0.0000
2024/10/24	2032	07/11/2024	11.64 Call	Bond Future	6890.6100	6.8906	7282.1500	7.2822	5.682	0.0000	0.0000
2024/10/24	2032	07/11/2024	11.11 Put	Bond Future	2.7300	0.0027	0.9400	0.0009	65.568	0.0000	0.0000
2024/10/24	2032	07/11/2024	11.11 Call	Bond Future	4556.7900	4.5568	4946.6100	4.9466	8.555	0.0000	0.0000
2024/10/24	2032	07/11/2024	11.61 Put	Bond Future	0.1100	0.0001	0.0300	0.0000	72.727	0.0000	0.0000
2024/10/24	2032	07/11/2024	11.61 Call	Bond Future	6760.5800	6.7606	7152.1100	7.1521	5.791	0.0000	0.0000
2024/10/24	2032	07/11/2024	12.95 Call	Bond Future	12323.2300	12.3232	12714.8400	12.7148	3.178	0.0000	0.0000
2024/10/24	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	
2024/10/24	2032	07/11/2024	11.48 Call	Bond Future	6194.1500	6.1942	6585.5800	6.5856	6.319	0.0000	0.0000
2024/10/24	2032	07/11/2024	11.48 Put	Bond Future	0.2500	0.0003	0.0700	0.0001	72.000	0.0000	0.0000
2024/10/24	2032	07/11/2024	11.49 Call	Bond Future	6237.8800	6.2379	6629.3200	6.6293	6.275	0.0000	0.0000
2024/10/24	2032	07/11/2024	11.49 Put	Bond Future	0.2300	0.0002	0.0600	0.0001	73.913	0.0000	0.0000
2024/10/24	2032	07/11/2024	11.47 Call	Bond Future	6150.3800	6.1504	6541.7900	6.5418	6.364	0.0000	0.0000
2024/10/24	2032	07/11/2024	11.47 Put	Bond Future	0.2700	0.0003	0.0700	0.0001	74.074	0.0000	0.0000
2024/10/24	2032	06/02/2025		Bond Future	10.2167	93.2254	10.1311	93.6254	0.837	0.0000	0.0000
2024/10/24	2032	06/02/2025	11.72 Call	Bond Future	6764.8600	6.7649	7145.4900	7.1455	5.627	0.0000	0.0000
2024/10/24	2032	06/02/2025	11.72 Put	Bond Future	87.2600	0.0873	67.8900	0.0679	22.198	0.0000	0.0000
2024/10/24	2032	06/02/2025	9.42 Put	Bond Future	4015.0800	4.0151	3667.4800	3.6675	8.657	0.0000	0.0000
2024/10/24	2032	06/02/2025	9.42 Call	Bond Future	200.1500	0.2002	252.5500	0.2526	26.180	0.0000	0.0000
2024/10/24	2032	06/02/2025	9.92 Put	Bond Future	2163.1900	2.1632	1904.6000	1.9046	11.954	0.0000	0.0000
2024/10/24	2032	06/02/2025	9.92 Call	Bond Future	765.9500	0.7660	907.3600	0.9074	18.462	0.0000	0.0000
2024/10/24	2032	06/02/2025	10.61 Call	Bond Future	2532.5600	2.5326	2813.3500	2.8134	11.087	0.0000	0.0000
2024/10/24	2032	06/02/2025	10.61 Put	Bond Future	721.4900	0.7215	602.2800	0.6023	16.523	0.0000	0.0000
2024/10/24	2032	08/05/2025	9.42 Put	Bond Future	4596.3800	4.5964	4265.0700	4.2651	7.208	0.0000	0.0000
2024/10/24	2032	08/05/2025	9.42 Call	Bond Future	433.0400	0.4330	510.1900	0.5102	17.816	0.0000	0.0000
2024/10/24	2032	08/05/2025	9.92 Put	Bond Future	2864.9500	2.8650	2604.3700	2.6044	9.095	0.0000	0.0000
2024/10/24	2032	08/05/2025	9.92 Call	Bond Future	1062.5600	1.0626	1210.4400	1.2104	13.917	0.0000	0.0000
2024/10/24	2032	08/05/2025	10.97 Call	Bond Future	3787.8200	3.7878	4086.8100	4.0868	7.893	0.0000	0.0000
2024/10/24	2032	08/05/2025	10.97 Put	Bond Future	871.1300	0.8711	761.6600	0.7617	12.566	0.0000	0.0000
2024/10/24	2032	08/05/2025		Bond Future	10.3128	90.9603	10.2229	91.3687	0.872	0.0000	0.0000
2024/10/24	2032	08/05/2025	10.91 Call	Bond Future	3591.7000	3.5917	3884.0400	3.8840	8.139	0.0000	0.0000
2024/10/24	2032	08/05/2025	10.91 Put	Bond Future	936.2600	0.9363	820.1400	0.8201	12.403	0.0000	0.0000
2024/10/24	2032	07/08/2025		Bond Future	10.4271	92.7590	10.3325	93.1759	0.907	0.0000	0.0000
2024/10/24	2032	07/08/2025	12.01 Call	Bond Future	7230.2300	7.2302	7581.8700	7.5819	4.863	0.0000	0.0000
2024/10/24	2032	07/08/2025	12.01 Put	Bond Future	602.6000	0.6026	537.3400	0.5373	10.830	0.0000	0.0000
2024/10/24	2032	06/11/2025		Bond Future	10.5611	90.3933	10.4614	90.8187	0.945	0.0000	0.0000
2024/10/24	2032	06/11/2025	10.42 Call	Bond Future	2549.2500	2.5493	2755.5900	2.7556	8.094	0.0000	0.0000
2024/10/24	2032	06/11/2025	10.42 Put	Bond Future	3151.9000	3.1519	2932.8200	2.9328	6.951	0.0000	0.0000
2024/10/24	2033	07/11/2024		Bond Future	126.2126	126.2126	126.2185	126.2185	0.005	0.0000	0.0000
2024/10/24	2033	06/02/2025		Bond Future	128.8289	128.8289	128.8355	128.8355	0.005	0.0000	0.0000
2024/10/24	2033	06/02/2025	124.94 Call	Bond Future	3888.9100	3.8889	3895.4500	3.8955	0.168	0.0000	0.0000
2024/10/24	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	2033	08/05/2025		Bond Future	129.9661	129.9661	129.9731	129.9731	0.005	0.0000	0.0000
2024/10/24	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	2033	08/05/2025	130.62 Put	Bond Future	653.9500	0.6540	646.8700	0.6469	1.083	0.0000	0.0000
2024/10/24	2033	07/08/2025		Bond Future	132.5689	132.5689	132.5768	132.5768	0.006	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	
2024/10/24	2033	07/08/2025	128.65 Call	Bond Future	3918.9300	3.9189	3926.7700	3.9268	0.200	0.0000	0.0000
2024/10/24	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	2033	06/11/2025		Bond Future	133.6222	133.6222	133.6309	133.6309	0.007	0.0000	0.0000
2024/10/24	2033	06/11/2025	133.14 Call	Bond Future	482.2100	0.4822	490.9200	0.4909	1.806	0.0000	0.0000
2024/10/24	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	2037	07/11/2024		Bond Future	11.1404	84.9757	11.0388	85.5639	0.912	0.0000	0.0000
2024/10/24	2037	07/11/2024	12.58 Call	Bond Future	7732.4500	7.7325	8320.6100	8.3206	7.606	0.0000	0.0000
2024/10/24	2037	07/11/2024	12.58 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/24	2037	07/11/2024	12.59 Call	Bond Future	7782.4600	7.7825	8370.6200	8.3706	7.558	0.0000	0.0000
2024/10/24	2037	07/11/2024	12.59 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/24	2037	07/11/2024	12.57 Call	Bond Future	7682.4000	7.6824	8270.5600	8.2706	7.656	0.0000	0.0000
2024/10/24	2037	07/11/2024	12.57 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/24	2037	06/02/2025		Bond Future	11.2406	82.4556	11.1350	83.0561	0.940	0.0000	0.0000
2024/10/24	2037	06/02/2025	12.76 Call	Bond Future	8127.1200	8.1271	8695.1300	8.6951	6.989	0.0000	0.0000
2024/10/24	2037	06/02/2025	12.76 Put	Bond Future	132.2200	0.1322	99.7000	0.0997	24.595	0.0000	0.0000
2024/10/24	2037	08/05/2025		Bond Future	11.3514	84.1351	11.2416	84.7481	0.967	0.0000	0.0000
2024/10/24	2037	08/05/2025	12.25 Call	Bond Future	5702.9000	5.7029	6181.8800	6.1819	8.399	0.0000	0.0000
2024/10/24	2037	08/05/2025	12.25 Put	Bond Future	919.5400	0.9195	785.5400	0.7855	14.573	0.0000	0.0000
2024/10/24	2037	08/05/2025	12.55 Put	Bond Future	656.3900	0.6564	556.1000	0.5561	15.279	0.0000	0.0000
2024/10/24	2037	08/05/2025	12.55 Call	Bond Future	6948.2400	6.9482	7460.9300	7.4609	7.379	0.0000	0.0000
2024/10/24	2037	08/05/2025	13.30 Put	Bond Future	278.0600	0.2781	231.3100	0.2313	16.813	0.0000	0.0000
2024/10/24	2037	08/05/2025	13.30 Call	Bond Future	10160.5700	10.1606	10726.8000	10.7268	5.573	0.0000	0.0000
2024/10/24	2037	08/05/2025	13.35 Put	Bond Future	257.5300	0.2575	213.7100	0.2137	17.015	0.0000	0.0000
2024/10/24	2037	08/05/2025	13.35 Call	Bond Future	10370.6000	10.3706	10939.7600	10.9398	5.488	0.0000	0.0000
2024/10/24	2037	07/08/2025		Bond Future	11.4783	81.5381	11.3639	82.1636	0.996	0.0000	0.0000
2024/10/24	2037	07/08/2025	13.01 Call	Bond Future	8656.2800	8.6563	9175.7300	9.1757	6.001	0.0000	0.0000
2024/10/24	2037	07/08/2025	13.01 Put	Bond Future	890.7400	0.8907	784.6500	0.7847	11.910	0.0000	0.0000
2024/10/24	2037	07/08/2025	12.17 Call	Bond Future	5430.8100	5.4308	5864.8600	5.8649	7.992	0.0000	0.0000
2024/10/24	2037	07/08/2025	12.17 Put	Bond Future	1786.6800	1.7867	1595.1900	1.5952	10.718	0.0000	0.0000
2024/10/24	2037	07/08/2025	11.42 Call	Bond Future	2960.7500	2.9608	3279.8500	3.2799	10.778	0.0000	0.0000
2024/10/24	2037	07/08/2025	11.42 Put	Bond Future	3278.7000	3.2787	2972.2600	2.9723	9.346	0.0000	0.0000
2024/10/24	2037	07/08/2025	10.55 Put	Bond Future	6323.6600	6.3237	5860.9300	5.8609	7.317	0.0000	0.0000
2024/10/24	2037	07/08/2025	10.55 Call	Bond Future	1045.5500	1.0456	1208.3600	1.2084	15.572	0.0000	0.0000
2024/10/24	2037	07/08/2025	11.82 Call	Bond Future	4208.4700	4.2085	4593.3300	4.5933	9.145	0.0000	0.0000
2024/10/24	2037	07/08/2025	11.82 Put	Bond Future	2378.7600	2.3788	2138.0800	2.1381	10.118	0.0000	0.0000
2024/10/24	2037	07/08/2025	11.07 Call	Bond Future	2044.3200	2.0443	2300.1000	2.3001	12.512	0.0000	0.0000
2024/10/24	2037	07/08/2025	11.07 Put	Bond Future	4308.8400	4.3088	3939.0800	3.9391	8.581	0.0000	0.0000
2024/10/24	2037	07/08/2025	10.34 Put	Bond Future	7299.7900	7.2998	6803.5300	6.8035	6.798	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	
2024/10/24	2037	07/08/2025	10.34 Call	Bond Future	761.8400	0.7618	891.1200	0.8911	16.969	0.0000	0.0000
2024/10/24	2037	07/08/2025	10.64 Put	Bond Future	5931.8700	5.9319	5484.3800	5.4844	7.544	0.0000	0.0000
2024/10/24	2037	07/08/2025	10.64 Call	Bond Future	1186.0300	1.1860	1364.0800	1.3641	15.012	0.0000	0.0000
2024/10/24	2037	06/11/2025		Bond Future	11.6097	83.1147	11.4907	83.7528	1.025	0.0000	0.0000
2024/10/24	2037	06/11/2025	11.63 Call	Bond Future	3891.2800	3.8913	4231.2100	4.2312	8.736	0.0000	0.0000
2024/10/24	2037	06/11/2025	11.63 Put	Bond Future	3783.3100	3.7833	3485.1500	3.4852	7.881	0.0000	0.0000
2024/10/24	2038	07/11/2024		Bond Future	138.1286	138.1286	137.9855	137.9855	0.104	0.0000	0.0000
2024/10/24	2038	06/02/2025		Bond Future	138.8905	138.8905	138.7452	138.7452	0.105	0.0000	0.0000
2024/10/24	2038	06/02/2025	135.23 Call	Bond Future	3660.5400	3.6605	3515.1600	3.5152	3.972	0.0000	0.0000
2024/10/24	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	2038	08/05/2025		Bond Future	141.7540	141.7540	141.6059	141.6059	0.105	0.0000	0.0000
2024/10/24	2038	08/05/2025	139.68 Call	Bond Future	2074.0300	2.0740	1925.8600	1.9259	7.144	0.0000	0.0000
2024/10/24	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	2038	07/08/2025		Bond Future	142.4479	142.4479	142.2978	142.2978	0.105	0.0000	0.0000
2024/10/24	2038	07/08/2025	139.56 Call	Bond Future	2887.9400	2.8879	2737.7900	2.7378	5.199	0.0000	0.0000
2024/10/24	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	2038	06/11/2025		Bond Future	145.2421	145.2421	145.0895	145.0895	0.105	0.0000	0.0000
2024/10/24	2038	06/11/2025	143.88 Call	Bond Future	1362.1100	1.3621	1209.5400	1.2095	11.201	0.0000	0.0000
2024/10/24	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	2040	07/11/2024	12.10 Put	Bond Future	8.9600	0.0090	2.7800	0.0028	68.973	0.0000	0.0000
2024/10/24	2040	07/11/2024	12.10 Call	Bond Future	4275.8900	4.2759	4841.8200	4.8418	13.235	0.0000	0.0000
2024/10/24	2040	07/11/2024	12.60 Call	Bond Future	7056.6800	7.0567	7628.6800	7.6287	8.106	0.0000	0.0000
2024/10/24	2040	07/11/2024	12.60 Put	Bond Future	0.1300	0.0001	0.0200	0.0000	84.615	0.0000	0.0000
2024/10/24	2040	07/11/2024	13.15 Call	Bond Future	9951.8800	9.9519	10523.9900	10.5240	5.749	0.0000	0.0000
2024/10/24	2040	07/11/2024	13.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	2040	07/11/2024		Bond Future	11.3856	85.4452	11.2941	86.0173	0.804	0.0000	0.0000
2024/10/24	2040	07/11/2024	12.85 Call	Bond Future	8394.3900	8.3944	8966.4900	8.9665	6.815	0.0000	0.0000
2024/10/24	2040	07/11/2024	12.85 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/24	2040	07/11/2024	12.86 Call	Bond Future	8447.1400	8.4471	9019.2400	9.0192	6.773	0.0000	0.0000
2024/10/24	2040	07/11/2024	12.86 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/24	2040	07/11/2024	12.84 Call	Bond Future	8341.5800	8.3416	8913.6800	8.9137	6.858	0.0000	0.0000
2024/10/24	2040	07/11/2024	12.84 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/24	2040	06/02/2025		Bond Future	11.4869	82.6841	11.3919	83.2683	0.827	0.0000	0.0000
2024/10/24	2040	06/02/2025	12.95 Call	Bond Future	8403.8300	8.4038	8954.6600	8.9547	6.555	0.0000	0.0000
2024/10/24	2040	06/02/2025	12.95 Put	Bond Future	145.1200	0.1451	111.7800	0.1118	22.974	0.0000	0.0000
2024/10/24	2040	06/02/2025	11.00 Put	Bond Future	3680.2600	3.6803	3247.7000	3.2477	11.754	0.0000	0.0000
2024/10/24	2040	06/02/2025	11.00 Call	Bond Future	619.5400	0.6195	771.1500	0.7712	24.471	0.0000	0.0000
2024/10/24	2040	06/02/2025	11.70 Call	Bond Future	2596.8800	2.5969	2963.3900	2.9634	14.113	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	
2024/10/24	2040	06/02/2025	11.70 Put	Bond Future	1308.9200	1.3089	1091.2600	1.0913	16.629	0.0000	0.0000
2024/10/24	2040	06/02/2025	12.20 Call	Bond Future	4752.7800	4.7528	5227.4400	5.2274	9.987	0.0000	0.0000
2024/10/24	2040	06/02/2025	12.20 Put	Bond Future	560.5800	0.5606	451.0700	0.4511	19.535	0.0000	0.0000
2024/10/24	2040	08/05/2025	13.43 Put	Bond Future	364.6100	0.3646	310.5500	0.3106	14.827	0.0000	0.0000
2024/10/24	2040	08/05/2025	13.43 Call	Bond Future	10349.4000	10.3494	10891.7100	10.8917	5.240	0.0000	0.0000
2024/10/24	2040	08/05/2025		Bond Future	11.5977	84.3682	11.4990	84.9645	0.850	0.0000	0.0000
2024/10/24	2040	08/05/2025	12.63 Call	Bond Future	6741.7600	6.7418	7221.2500	7.2213	7.112	0.0000	0.0000
2024/10/24	2040	08/05/2025	12.63 Put	Bond Future	873.1200	0.8731	756.2400	0.7562	13.386	0.0000	0.0000
2024/10/24	2040	08/05/2025	12.75 Put	Bond Future	765.1400	0.7651	660.8100	0.6608	13.635	0.0000	0.0000
2024/10/24	2040	08/05/2025	12.75 Call	Bond Future	7274.0600	7.2741	7766.1000	7.7661	6.764	0.0000	0.0000
2024/10/24	2040	08/05/2025	13.50 Put	Bond Future	338.2900	0.3383	287.7900	0.2878	14.928	0.0000	0.0000
2024/10/24	2040	08/05/2025	13.50 Call	Bond Future	10666.7200	10.6667	11212.5900	11.2126	5.118	0.0000	0.0000
2024/10/24	2040	07/08/2025		Bond Future	11.7233	81.5250	11.6208	82.1335	0.875	0.0000	0.0000
2024/10/24	2040	07/08/2025	13.29 Call	Bond Future	9464.4700	9.4645	9970.2500	9.9703	5.344	0.0000	0.0000
2024/10/24	2040	07/08/2025	13.29 Put	Bond Future	961.7400	0.9617	859.0100	0.8590	10.682	0.0000	0.0000
2024/10/24	2040	06/11/2025		Bond Future	11.8525	83.1009	11.7460	83.7216	0.899	0.0000	0.0000
2024/10/24	2040	06/11/2025	11.84 Call	Bond Future	4149.4900	4.1495	4475.5000	4.4755	7.857	0.0000	0.0000
2024/10/24	2040	06/11/2025	11.84 Put	Bond Future	4222.1100	4.2221	3927.4200	3.9274	6.980	0.0000	0.0000
2024/10/24	2044	07/11/2024	12.25 Call	Bond Future	4641.3300	4.6413	5158.8800	5.1589	11.151	0.0000	0.0000
2024/10/24	2044	07/11/2024	12.25 Put	Bond Future	5.3200	0.0053	1.6800	0.0017	68.421	0.0000	0.0000
2024/10/24	2044	07/11/2024	12.00 Call	Bond Future	3206.5400	3.2065	3706.6200	3.7066	15.596	0.0000	0.0000
2024/10/24	2044	07/11/2024	12.00 Put	Bond Future	35.5300	0.0355	14.4200	0.0144	59.415	0.0000	0.0000
2024/10/24	2044	07/11/2024	12.50 Call	Bond Future	6055.5400	6.0555	6576.2400	6.5762	8.599	0.0000	0.0000
2024/10/24	2044	07/11/2024	12.50 Put	Bond Future	0.6500	0.0007	0.1600	0.0002	75.385	0.0000	0.0000
2024/10/24	2044	07/11/2024		Bond Future	11.4850	81.4137	11.4036	81.9349	0.709	0.0000	0.0000
2024/10/24	2044	07/11/2024	12.91 Call	Bond Future	8286.6000	8.2866	8807.7800	8.8078	6.289	0.0000	0.0000
2024/10/24	2044	07/11/2024	12.91 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/24	2044	07/11/2024	12.92 Call	Bond Future	8339.6000	8.3396	8860.7800	8.8608	6.249	0.0000	0.0000
2024/10/24	2044	07/11/2024	12.92 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/24	2044	07/11/2024	12.90 Call	Bond Future	8233.5400	8.2335	8754.7100	8.7547	6.330	0.0000	0.0000
2024/10/24	2044	07/11/2024	12.90 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/24	2044	06/02/2025		Bond Future	11.5821	78.6953	11.4977	79.2276	0.729	0.0000	0.0000
2024/10/24	2044	06/02/2025	13.02 Call	Bond Future	8405.2900	8.4053	8903.1800	8.9032	5.924	0.0000	0.0000
2024/10/24	2044	06/02/2025	13.02 Put	Bond Future	169.0600	0.1691	134.7300	0.1347	20.306	0.0000	0.0000
2024/10/24	2044	06/02/2025	13.75 Call	Bond Future	11922.8300	11.9228	12445.7100	12.4457	4.386	0.0000	0.0000
2024/10/24	2044	06/02/2025	13.75 Put	Bond Future	39.8100	0.0398	30.4700	0.0305	23.461	0.0000	0.0000
2024/10/24	2044	06/02/2025	12.50 Put	Bond Future	421.1300	0.4211	344.4300	0.3444	18.213	0.0000	0.0000
2024/10/24	2044	06/02/2025	12.50 Call	Bond Future	5850.4800	5.8505	6306.0000	6.3060	7.786	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low
2024/10/24	2044	06/02/2025	12.00 Put	Bond Future		982.5000	0.9825	827.1600	0.8272	15.811	0.0000	0.0000
2024/10/24	2044	06/02/2025	12.00 Call	Bond Future		3533.4500	3.5335	3910.3300	3.9103	10.666	0.0000	0.0000
2024/10/24	2044	08/05/2025	Call	Bond Future		3.5200	0.0035	4.6700	0.0047	32.670	0.0000	0.0000
2024/10/24	2044	08/05/2025	Put	Bond Future		19705.3100	19.7053	19163.1800	19.1632	2.751	0.0000	0.0000
2024/10/24	2044	08/05/2025	12.40 Call	Bond Future		5507.3600	5.5074	5905.0300	5.9050	7.221	0.0000	0.0000
2024/10/24	2044	08/05/2025	12.40 Put	Bond Future		1303.1700	1.3032	1157.5600	1.1576	11.174	0.0000	0.0000
2024/10/24	2044	08/05/2025	11.65 Call	Bond Future		2634.9700	2.6350	2910.0900	2.9101	10.441	0.0000	0.0000
2024/10/24	2044	08/05/2025	11.65 Put	Bond Future		2868.3600	2.8684	2600.2000	2.6002	9.349	0.0000	0.0000
2024/10/24	2044	08/05/2025	10.92 Put	Bond Future		5811.0100	5.8110	5396.6800	5.3967	7.130	0.0000	0.0000
2024/10/24	2044	08/05/2025	10.92 Call	Bond Future		828.2800	0.8283	957.2300	0.9572	15.568	0.0000	0.0000
2024/10/24	2044	08/05/2025		Bond Future		11.6877	80.2982	11.6002	80.8415	0.749	0.0000	0.0000
2024/10/24	2044	08/05/2025	12.72 Call	Bond Future		6898.3400	6.8983	7332.3600	7.3324	6.292	0.0000	0.0000
2024/10/24	2044	08/05/2025	12.72 Put	Bond Future		924.9500	0.9250	815.6900	0.8157	11.813	0.0000	0.0000
2024/10/24	2044	07/08/2025		Bond Future		11.8068	77.4998	11.7160	78.0542	0.770	0.0000	0.0000
2024/10/24	2044	07/08/2025	13.34 Call	Bond Future		9447.7100	9.4477	9906.7800	9.9068	4.859	0.0000	0.0000
2024/10/24	2044	07/08/2025	13.34 Put	Bond Future		985.9300	0.9859	890.6200	0.8906	9.667	0.0000	0.0000
2024/10/24	2044	06/11/2025		Bond Future		11.9287	78.9978	11.8344	79.5633	0.790	0.0000	0.0000
2024/10/24	2044	06/11/2025	11.88 Call	Bond Future		4188.0200	4.1880	4480.3500	4.4804	6.980	0.0000	0.0000
2024/10/24	2044	06/11/2025	11.88 Put	Bond Future		4479.0200	4.4790	4205.8500	4.2059	6.099	0.0000	0.0000
2024/10/24	2046	07/11/2024		Bond Future		118.5713	118.5713	118.5768	118.5768	0.005	0.0000	0.0000
2024/10/24	2046	06/02/2025		Bond Future		121.0292	121.0292	121.0354	121.0354	0.005	0.0000	0.0000
2024/10/24	2046	06/02/2025	114.01 Call	Bond Future		7019.1800	7.0192	7025.3700	7.0254	0.088	0.0000	0.0000
2024/10/24	2046	06/02/2025	114.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	2046	08/05/2025		Bond Future		121.2934	121.2934	121.3001	121.3001	0.006	0.0000	0.0000
2024/10/24	2046	08/05/2025	121.97 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	2046	08/05/2025	121.97 Put	Bond Future		676.6400	0.6766	669.9000	0.6699	0.996	0.0000	0.0000
2024/10/24	2046	07/08/2025		Bond Future		123.7218	123.7218	123.7292	123.7292	0.006	0.0000	0.0000
2024/10/24	2046	07/08/2025	118.69 Call	Bond Future		5031.7700	5.0318	5039.2400	5.0392	0.148	0.0000	0.0000
2024/10/24	2046	07/08/2025	118.69 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	2046	06/11/2025		Bond Future		123.8743	123.8743	123.8829	123.8829	0.007	0.0000	0.0000
2024/10/24	2046	06/11/2025	125.41 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	2046	06/11/2025	125.41 Put	Bond Future		1535.6600	1.5357	1527.0600	1.5271	0.560	0.0000	0.0000
2024/10/24	2050	07/11/2024		Bond Future		120.1091	120.1091	120.1145	120.1145	0.004	0.0000	0.0000
2024/10/24	2050	06/02/2025		Bond Future		120.2569	120.2569	120.2630	120.2630	0.005	0.0000	0.0000
2024/10/24	2050	06/02/2025	115.60 Call	Bond Future		4656.8700	4.6569	4662.9500	4.6630	0.131	0.0000	0.0000
2024/10/24	2050	06/02/2025	115.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	2050	08/05/2025		Bond Future		122.7361	122.7361	122.7429	122.7429	0.006	0.0000	0.0000
2024/10/24	2050	08/05/2025	121.16 Call	Bond Future		1576.1300	1.5761	1582.9100	1.5829	0.430	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	
2024/10/24	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	2050	07/08/2025		Bond Future	122.8042	122.8042	122.8116	122.8116	0.006	0.0000	0.0000
2024/10/24	2050	07/08/2025	119.89 Call	Bond Future	2914.1700	2.9142	2921.6400	2.9216	0.256	0.0000	0.0000
2024/10/24	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	2050	06/11/2025		Bond Future	125.2128	125.2128	125.2209	125.2209	0.006	0.0000	0.0000
2024/10/24	2050	06/11/2025	124.42 Call	Bond Future	792.8300	0.7928	800.8700	0.8009	1.014	0.0000	0.0000
2024/10/24	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	AL37	07/11/2024		Index Future	1032.7760	1032.7760	1035.8940	1035.8940	0.302	0.0000	0.0000
2024/10/24	AL37	06/02/2025		Index Future	1053.9300	1053.9300	1057.1150	1057.1150	0.302	0.0000	0.0000
2024/10/24	AL37	08/05/2025		Index Future	1075.4120	1075.4120	1078.6660	1078.6660	0.303	0.0000	0.0000
2024/10/24	AL37	07/08/2025		Index Future	1096.7110	1096.7110	1100.0340	1100.0340	0.303	0.0000	0.0000
2024/10/24	AL37	06/11/2025		Index Future	1118.0110	1118.0110	1121.4030	1121.4030	0.303	0.0000	0.0000
2024/10/24	AL7T	07/11/2024		Index Future	1232.1230	1232.1230	1239.3400	1239.3400	0.586	0.0000	0.0000
2024/10/24	AL7T	06/02/2025		Index Future	1257.3600	1257.3600	1264.7290	1264.7290	0.586	0.0000	0.0000
2024/10/24	AL7T	08/05/2025		Index Future	1282.9880	1282.9880	1290.5120	1290.5120	0.586	0.0000	0.0000
2024/10/24	AL7T	07/08/2025		Index Future	1308.3990	1308.3990	1316.0770	1316.0770	0.587	0.0000	0.0000
2024/10/24	AL7T	06/11/2025		Index Future	1333.8100	1333.8100	1341.6420	1341.6420	0.587	0.0000	0.0000
2024/10/24	ALBI	07/11/2024		Index Future	1064.1100	1064.1100	1069.4280	1069.4280	0.500	0.0000	0.0000
2024/10/24	ALBI	06/02/2025		Index Future	1085.9050	1085.9050	1091.3370	1091.3370	0.500	0.0000	0.0000
2024/10/24	ALBI	08/05/2025		Index Future	1108.0390	1108.0390	1113.5840	1113.5840	0.500	0.0000	0.0000
2024/10/24	ALBI	07/08/2025		Index Future	1129.9850	1129.9850	1135.6450	1135.6450	0.501	0.0000	0.0000
2024/10/24	ALBI	06/11/2025		Index Future	1151.9310	1151.9310	1157.7050	1157.7050	0.501	0.0000	0.0000
2024/10/24	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	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	
2024/10/24	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/24	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/24	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/24	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/24	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/24	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/24	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/10/24	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/24	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/24	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/24	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/24	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/24	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/10/24	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/24	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/24	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/24	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/24	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/24	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/24	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/24	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/24	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/24	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/24	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/24	ES33	07/11/2024		Bond Future	11.3396	80.0907	11.2376	80.5722	0.899	0.0000	0.0000
2024/10/24	ES33	06/02/2025		Bond Future	11.4677	81.7510	11.3611	82.2428	0.930	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	
2024/10/24	ES33	06/02/2025	13.34 Call	Bond Future	8019.3700	8.0194	8511.1600	8.5112	6.133	0.0000	0.0000
2024/10/24	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	ES33	08/05/2025		Bond Future	11.6001	79.6358	11.4886	80.1380	0.961	0.0000	0.0000
2024/10/24	ES33	08/05/2025	12.73 Call	Bond Future	4863.7800	4.8638	5366.0000	5.3660	10.326	0.0000	0.0000
2024/10/24	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	ES33	07/08/2025		Bond Future	11.7498	81.2288	11.6331	81.7415	0.993	0.0000	0.0000
2024/10/24	ES33	07/08/2025	13.56 Call	Bond Future	7424.2300	7.4242	7936.8500	7.9369	6.905	0.0000	0.0000
2024/10/24	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	ES33	06/11/2025		Bond Future	11.9223	79.0227	11.7999	79.5458	1.026	0.0000	0.0000
2024/10/24	ES33	06/11/2025	12.01 Call	Bond Future	372.4600	0.3725	895.5200	0.8955	140.434	0.0000	0.0000
2024/10/24	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	ES42	07/11/2024		Bond Future	11.7667	76.4227	11.6851	76.9084	0.693	0.0000	0.0000
2024/10/24	ES42	06/02/2025		Bond Future	11.8742	78.0069	11.7896	78.5031	0.712	0.0000	0.0000
2024/10/24	ES42	06/02/2025	13.71 Call	Bond Future	9613.3900	9.6134	10109.5900	10.1096	5.162	0.0000	0.0000
2024/10/24	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	ES42	08/05/2025		Bond Future	11.9892	75.3478	11.9014	75.8545	0.732	0.0000	0.0000
2024/10/24	ES42	08/05/2025	13.25 Call	Bond Future	6716.8900	6.7169	7223.6000	7.2236	7.544	0.0000	0.0000
2024/10/24	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	ES42	07/08/2025		Bond Future	12.1137	76.8538	12.0225	77.3710	0.753	0.0000	0.0000
2024/10/24	ES42	07/08/2025	13.79 Call	Bond Future	8581.6700	8.5817	9098.8100	9.0988	6.026	0.0000	0.0000
2024/10/24	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	ES42	06/11/2025		Bond Future	12.2517	74.0932	12.1569	74.6209	0.774	0.0000	0.0000
2024/10/24	ES42	06/11/2025	12.39 Call	Bond Future	759.3400	0.7593	1286.9900	1.2870	69.488	0.0000	0.0000
2024/10/24	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	GOVI	07/11/2024	948.79 Call	GOVI	990070.0000	99.0070	1042200.0000	104.2200	5.265	0.0000	0.0000
2024/10/24	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	GOVI	07/11/2024	948.80 Call	GOVI	989970.0000	98.9970	1042100.0000	104.2100	5.266	0.0000	0.0000
2024/10/24	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	GOVI	07/11/2024	948.78 Call	GOVI	990170.0000	99.0170	1042300.0000	104.2300	5.265	0.0000	0.0000
2024/10/24	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	GOVI	07/11/2024		GOVI	1047.7970	1047.7970	1053.0100	1053.0100	0.498	0.0000	0.0000
2024/10/24	GOVI	06/02/2025		GOVI	1069.2590	1069.2590	1074.5820	1074.5820	0.498	0.0000	0.0000
2024/10/24	GOVI	06/02/2025	972.00 Call	GOVI	972590.0000	97.2590	1025820.0000	102.5820	5.473	0.0000	0.0000
2024/10/24	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	GOVI	08/05/2025		GOVI	1091.0530	1091.0530	1096.4880	1096.4880	0.498	0.0000	0.0000
2024/10/24	GOVI	08/05/2025	1,022.00 Call	GOVI	690530.0000	69.0530	744880.0000	74.4880	7.871	0.0000	0.0000
2024/10/24	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/10/24	GOVI	07/08/2025		GOVI	1112.6620	1112.6620	1118.2100	1118.2100	0.499	0.0000	0.0000
2024/10/24	GOVI	07/08/2025	1,011. Call 00	GOVI	1016620.0000	101.6620	1072100.0000	107.2100	5.457	0.0000	0.0000
2024/10/24	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	GOVI	06/11/2025		GOVI	1134.2720	1134.2720	1139.9310	1139.9310	0.499	0.0000	0.0000
2024/10/24	GOVI	06/11/2025	1,112. Call 00	GOVI	222720.0000	22.2720	279310.0000	27.9310	25.409	0.0000	0.0000
2024/10/24	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/10/24	IGOV	07/11/2024		Index Future	367.2270	367.2270	367.1550	367.1550	0.020	0.0000	0.0000
2024/10/24	IGOV	06/02/2025		Index Future	374.8390	374.8390	374.7680	374.7680	0.019	0.0000	0.0000
2024/10/24	IGOV	08/05/2025		Index Future	382.5690	382.5690	382.4970	382.4970	0.019	0.0000	0.0000
2024/10/24	IGOV	07/08/2025		Index Future	390.2330	390.2330	390.1610	390.1610	0.018	0.0000	0.0000
2024/10/24	IGOV	06/11/2025		Index Future	397.8980	397.8980	397.8260	397.8260	0.018	0.0000	0.0000
2024/10/24	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/10/24	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/10/24	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/10/24	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/10/24	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/10/24	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/10/24	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/10/24	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/10/24	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/10/24	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/10/24	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/10/24	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/10/24	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/10/24	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	8.3300	8.3300	91.6700	0.000	0.0000	0.0000
2024/10/24	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/10/24	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/10/24	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/10/24	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/10/24	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/10/24	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/10/24	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/10/24	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/10/24	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/10/24	R035	07/11/2024	11.10 Call	Bond Future	1985.3600	1.9854	2557.9600	2.5580	28.841	0.0000	0.0000
2024/10/24	R035	07/11/2024	11.10 Put	Bond Future	96.7000	0.0967	35.6000	0.0356	63.185	0.0000	0.0000
2024/10/24	R035	07/11/2024	13.23 Call	Bond Future	12556.3400	12.5563	13190.0400	13.1900	5.047	0.0000	0.0000
2024/10/24	R035	07/11/2024	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	R035	07/11/2024	12.20 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/24	R035	07/11/2024	12.20 Call	Bond Future	7640.1600	7.6402	8273.8500	8.2739	8.294	0.0000	0.0000
2024/10/24	R035	07/11/2024		Bond Future	10.7605	90.1939	10.6487	90.8276	1.038	0.0000	0.0000
2024/10/24	R035	07/11/2024	12.18 Call	Bond Future	7540.3700	7.5404	8174.0600	8.1741	8.404	0.0000	0.0000
2024/10/24	R035	07/11/2024	12.18 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/24	R035	07/11/2024	12.19 Call	Bond Future	7590.2900	7.5903	8223.9800	8.2240	8.349	0.0000	0.0000
2024/10/24	R035	07/11/2024	12.19 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/24	R035	07/11/2024	12.17 Call	Bond Future	7490.4100	7.4904	8124.1000	8.1241	8.460	0.0000	0.0000
2024/10/24	R035	07/11/2024	12.17 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/24	R035	06/02/2025		Bond Future	10.8615	92.0413	10.7450	92.6883	1.073	0.0000	0.0000
2024/10/24	R035	06/02/2025	12.41 Call	Bond Future	8128.9600	8.1290	8745.9000	8.7459	7.589	0.0000	0.0000
2024/10/24	R035	06/02/2025	12.41 Put	Bond Future	108.8200	0.1088	78.6900	0.0787	27.688	0.0000	0.0000
2024/10/24	R035	06/02/2025	11.30 Call	Bond Future	3198.3400	3.1983	3668.9300	3.6689	14.714	0.0000	0.0000
2024/10/24	R035	06/02/2025	11.30 Put	Bond Future	819.3300	0.8193	642.8500	0.6429	21.540	0.0000	0.0000
2024/10/24	R035	06/02/2025	10.65 Call	Bond Future	1103.2800	1.1033	1371.0400	1.3710	24.269	0.0000	0.0000
2024/10/24	R035	06/02/2025	10.65 Put	Bond Future	2282.5100	2.2825	1903.2000	1.9032	16.618	0.0000	0.0000
2024/10/24	R035	06/02/2025	10.34 Put	Bond Future	3461.3400	3.4613	2975.8200	2.9758	14.027	0.0000	0.0000
2024/10/24	R035	06/02/2025	10.34 Call	Bond Future	514.2800	0.5143	675.8300	0.6758	31.413	0.0000	0.0000
2024/10/24	R035	06/02/2025	10.26 Put	Bond Future	3818.4300	3.8184	3308.2900	3.3083	13.360	0.0000	0.0000
2024/10/24	R035	06/02/2025	10.26 Call	Bond Future	407.4800	0.4075	544.4100	0.5444	33.604	0.0000	0.0000
2024/10/24	R035	08/05/2025	11.70 Call	Bond Future	4946.3700	4.9464	5439.9900	5.4400	9.979	0.0000	0.0000
2024/10/24	R035	08/05/2025	11.70 Put	Bond Future	1074.2800	1.0743	907.4100	0.9074	15.533	0.0000	0.0000
2024/10/24	R035	08/05/2025	10.95 Call	Bond Future	2346.8600	2.3469	2691.3500	2.6914	14.679	0.0000	0.0000
2024/10/24	R035	08/05/2025	10.95 Put	Bond Future	2415.0600	2.4151	2099.0600	2.0991	13.085	0.0000	0.0000
2024/10/24	R035	08/05/2025	10.44 Put	Bond Future	4002.1200	4.0021	3559.4900	3.5595	11.060	0.0000	0.0000
2024/10/24	R035	08/05/2025	10.44 Call	Bond Future	1110.0500	1.1101	1327.9100	1.3279	19.626	0.0000	0.0000
2024/10/24	R035	08/05/2025	13.35 Call	Bond Future	11850.0600	11.8501	12485.1300	12.4851	5.359	0.0000	0.0000
2024/10/24	R035	08/05/2025	13.35 Put	Bond Future	122.6400	0.1226	97.2200	0.0972	20.727	0.0000	0.0000
2024/10/24	R035	08/05/2025	12.70 Call	Bond Future	9103.7100	9.1037	9702.3800	9.7024	6.576	0.0000	0.0000
2024/10/24	R035	08/05/2025	12.70 Put	Bond Future	344.4900	0.3445	282.6700	0.2827	17.945	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	
2024/10/24	R035	08/05/2025	11.46 Put	Bond Future	1400.7000	1.4007	1193.1500	1.1932	14.818	0.0000	0.0000
2024/10/24	R035	08/05/2025	11.46 Call	Bond Future	4038.5400	4.0385	4491.4800	4.4915	11.215	0.0000	0.0000
2024/10/24	R035	08/05/2025		Bond Future	10.9626	89.4052	10.8412	90.0657	1.107	0.0000	0.0000
2024/10/24	R035	08/05/2025	11.78 Call	Bond Future	5260.4000	5.2604	5766.0900	5.7661	9.613	0.0000	0.0000
2024/10/24	R035	08/05/2025	11.78 Put	Bond Future	982.3200	0.9823	827.5200	0.8275	15.759	0.0000	0.0000
2024/10/24	R035	07/08/2025		Bond Future	11.0797	91.1735	10.9530	91.8474	1.143	0.0000	0.0000
2024/10/24	R035	07/08/2025	12.65 Call	Bond Future	8579.0300	8.5790	9146.5200	9.1465	6.615	0.0000	0.0000
2024/10/24	R035	07/08/2025	12.65 Put	Bond Future	777.2900	0.7773	670.8400	0.6708	13.695	0.0000	0.0000
2024/10/24	R035	06/11/2025		Bond Future	11.2154	88.4316	11.0830	89.1191	1.180	0.0000	0.0000
2024/10/24	R035	06/11/2025	11.20 Call	Bond Future	3622.2600	3.6223	3983.2200	3.9832	9.965	0.0000	0.0000
2024/10/24	R035	06/11/2025	11.20 Put	Bond Future	3701.6300	3.7016	3375.1300	3.3751	8.820	0.0000	0.0000
2024/10/24	R053	07/11/2024		Bond Future	11.4447	102.8530	11.3582	103.5909	0.755	0.0000	0.0000
2024/10/24	R053	07/11/2024	12.80 Call	Bond Future	10420.4600	10.4205	11158.3600	11.1584	7.081	0.0000	0.0000
2024/10/24	R053	07/11/2024	12.80 Put	Bond Future	0.0700	0.0001	0.0100	0.0000	85.714	0.0000	0.0000
2024/10/24	R053	07/11/2024	12.81 Call	Bond Future	10490.0100	10.4900	11227.9200	11.2279	7.034	0.0000	0.0000
2024/10/24	R053	07/11/2024	12.81 Put	Bond Future	0.0600	0.0001	0.0100	0.0000	83.333	0.0000	0.0000
2024/10/24	R053	07/11/2024	12.79 Call	Bond Future	10350.8200	10.3508	11088.7100	11.0887	7.129	0.0000	0.0000
2024/10/24	R053	07/11/2024	12.79 Put	Bond Future	0.0800	0.0001	0.0100	0.0000	87.500	0.0000	0.0000
2024/10/24	R053	06/02/2025		Bond Future	11.5392	104.9596	11.4496	105.7132	0.777	0.0000	0.0000
2024/10/24	R053	06/02/2025	12.94 Call	Bond Future	10825.4000	10.8254	11526.7800	11.5268	6.479	0.0000	0.0000
2024/10/24	R053	06/02/2025	12.94 Put	Bond Future	246.0700	0.2461	193.9000	0.1939	21.201	0.0000	0.0000
2024/10/24	R053	08/05/2025		Bond Future	11.6380	101.2296	11.5451	101.9988	0.799	0.0000	0.0000
2024/10/24	R053	08/05/2025	12.64 Call	Bond Future	8928.3800	8.9284	9539.7900	9.5398	6.848	0.0000	0.0000
2024/10/24	R053	08/05/2025	12.64 Put	Bond Future	1265.9900	1.2660	1108.1900	1.1082	12.465	0.0000	0.0000
2024/10/24	R053	07/08/2025		Bond Future	11.7468	103.2305	11.6504	104.0154	0.821	0.0000	0.0000
2024/10/24	R053	07/08/2025	13.17 Call	Bond Future	11866.1400	11.8661	12503.4200	12.5034	5.371	0.0000	0.0000
2024/10/24	R053	07/08/2025	13.17 Put	Bond Future	1469.7000	1.4697	1322.0700	1.3221	10.045	0.0000	0.0000
2024/10/24	R053	06/11/2025		Bond Future	11.8665	99.3635	11.7662	100.1641	0.845	0.0000	0.0000
2024/10/24	R053	06/11/2025	11.76 Call	Bond Future	4864.1500	4.8642	5267.8000	5.2678	8.298	0.0000	0.0000
2024/10/24	R053	06/11/2025	11.76 Put	Bond Future	5714.9500	5.7150	5318.0300	5.3180	6.945	0.0000	0.0000
2024/10/24	R186	07/11/2024		Bond Future	8.4563	107.9821	8.4103	108.0715	0.544	0.0000	0.0000
2024/10/24	R186	07/11/2024	9.14 Call	Bond Future	1318.3800	1.3184	1407.1500	1.4072	6.733	0.0000	0.0000
2024/10/24	R186	07/11/2024	9.14 Put	Bond Future	1.1900	0.0012	0.5100	0.0005	57.143	0.0000	0.0000
2024/10/24	R186	07/11/2024	9.15 Call	Bond Future	1337.3800	1.3374	1426.2000	1.4262	6.641	0.0000	0.0000
2024/10/24	R186	07/11/2024	9.15 Put	Bond Future	1.0900	0.0011	0.4600	0.0005	57.798	0.0000	0.0000
2024/10/24	R186	07/11/2024	9.13 Call	Bond Future	1299.3800	1.2994	1388.0900	1.3881	6.827	0.0000	0.0000
2024/10/24	R186	07/11/2024	9.13 Put	Bond Future	1.3000	0.0013	0.5600	0.0006	56.923	0.0000	0.0000
2024/10/24	R186	06/02/2025		Bond Future	8.4803	104.8821	8.4272	104.9738	0.626	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	
2024/10/24	R186	06/02/2025	9.03 Call	Bond Future	1140.7500	1.1408	1209.2300	1.2092	6.003	0.0000	0.0000
2024/10/24	R186	06/02/2025	9.03 Put	Bond Future	197.7100	0.1977	174.4800	0.1745	11.750	0.0000	0.0000
2024/10/24	R186	08/05/2025		Bond Future	8.5225	107.0191	8.4601	107.1130	0.732	0.0000	0.0000
2024/10/24	R186	08/05/2025	8.47 Call	Bond Future	555.0100	0.5550	599.9200	0.5999	8.092	0.0000	0.0000
2024/10/24	R186	08/05/2025	8.47 Put	Bond Future	633.9800	0.6340	584.9700	0.5850	7.731	0.0000	0.0000
2024/10/24	R186	07/08/2025		Bond Future	8.6243	103.8254	8.5491	103.9216	0.872	0.0000	0.0000
2024/10/24	R186	07/08/2025	9.68 Call	Bond Future	1581.3200	1.5813	1655.4900	1.6555	4.690	0.0000	0.0000
2024/10/24	R186	07/08/2025	9.68 Put	Bond Future	243.1100	0.2431	221.0200	0.2210	9.086	0.0000	0.0000
2024/10/24	R186	07/08/2025	10.25 Call	Bond Future	2166.4600	2.1665	2250.4400	2.2504	3.876	0.0000	0.0000
2024/10/24	R186	07/08/2025	10.25 Put	Bond Future	115.9000	0.1159	103.6200	0.1036	10.595	0.0000	0.0000
2024/10/24	R186	07/08/2025	9.22 Put	Bond Future	382.7600	0.3828	350.9400	0.3509	8.313	0.0000	0.0000
2024/10/24	R186	07/08/2025	9.22 Call	Bond Future	1140.9000	1.1409	1205.3400	1.2053	5.648	0.0000	0.0000
2024/10/24	R186	06/11/2025		Bond Future	8.8077	105.8351	8.7140	105.9336	1.065	0.0000	0.0000
2024/10/24	R186	06/11/2025	8.13 Call	Bond Future	265.3300	0.2653	295.9300	0.2959	11.533	0.0000	0.0000
2024/10/24	R186	06/11/2025	8.13 Put	Bond Future	981.1800	0.9812	913.1900	0.9132	6.929	0.0000	0.0000
2024/10/24	R202	07/11/2024		Bond Future	269.1504	269.1504	269.1625	269.1625	0.004	0.0000	0.0000
2024/10/24	R202	06/02/2025		Bond Future	269.5406	269.5406	269.5542	269.5542	0.005	0.0000	0.0000
2024/10/24	R202	06/02/2025	266.79 Call	Bond Future	2750.6100	2.7506	2764.2300	2.7642	0.495	0.0000	0.0000
2024/10/24	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	R202	08/05/2025		Bond Future	275.0981	275.0981	275.1126	275.1126	0.005	0.0000	0.0000
2024/10/24	R202	08/05/2025	272.31 Call	Bond Future	2788.1200	2.7881	2802.6200	2.8026	0.520	0.0000	0.0000
2024/10/24	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	R202	07/08/2025		Bond Future	275.3237	275.3237	275.3402	275.3402	0.006	0.0000	0.0000
2024/10/24	R202	07/08/2025	271.60 Call	Bond Future	3723.6900	3.7237	3740.1600	3.7402	0.442	0.0000	0.0000
2024/10/24	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	R202	06/11/2025		Bond Future	280.7251	280.7251	280.7430	280.7430	0.006	0.0000	0.0000
2024/10/24	R202	06/11/2025	275.64 Call	Bond Future	5085.0600	5.0851	5103.0200	5.1030	0.353	0.0000	0.0000
2024/10/24	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	R209	07/11/2024	10.55 Put	Bond Future	1879.3400	1.8793	1417.3500	1.4174	24.583	0.0000	0.0000
2024/10/24	R209	07/11/2024	10.55 Call	Bond Future	55.5800	0.0556	110.0200	0.1100	97.949	0.0000	0.0000
2024/10/24	R209	07/11/2024	11.00 Call	Bond Future	845.9000	0.8459	1192.2400	1.1922	40.943	0.0000	0.0000
2024/10/24	R209	07/11/2024	11.00 Put	Bond Future	361.9300	0.3619	191.8400	0.1918	46.995	0.0000	0.0000
2024/10/24	R209	07/11/2024		Bond Future	10.9040	70.7895	10.8025	71.3059	0.931	0.0000	0.0000
2024/10/24	R209	07/11/2024	12.22 Call	Bond Future	6257.5200	6.2575	6773.9200	6.7739	8.252	0.0000	0.0000
2024/10/24	R209	07/11/2024	12.22 Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/24	R209	07/11/2024	12.23 Call	Bond Future	6302.0900	6.3021	6818.5000	6.8185	8.194	0.0000	0.0000
2024/10/24	R209	07/11/2024	12.23 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/24	R209	07/11/2024	12.21 Call	Bond Future	6212.8900	6.2129	6729.2900	6.7293	8.312	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
2024/10/24	R209	07/11/2024	12.21 Put	Bond Future	0.0300	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/24	R209	06/02/2025		Bond Future	10.9947	72.2394	10.8895	72.7667	0.957	0.0000
2024/10/24	R209	06/02/2025	12.44 Call	Bond Future	6857.8200	6.8578	7354.0700	7.3541	7.236	0.0000
2024/10/24	R209	06/02/2025	12.44 Put	Bond Future	126.3600	0.1264	95.3000	0.0953	24.581	0.0000
2024/10/24	R209	08/05/2025		Bond Future	11.0906	70.5563	10.9814	71.0945	0.985	0.0000
2024/10/24	R209	08/05/2025	11.89 Call	Bond Future	4652.4300	4.6524	5063.6800	5.0637	8.839	0.0000
2024/10/24	R209	08/05/2025	11.89 Put	Bond Future	875.9000	0.8759	748.9400	0.7489	14.495	0.0000
2024/10/24	R209	07/08/2025		Bond Future	11.1989	71.9516	11.0855	72.5008	1.013	0.0000
2024/10/24	R209	07/08/2025	12.68 Call	Bond Future	7456.2900	7.4563	7911.2600	7.9113	6.102	0.0000
2024/10/24	R209	07/08/2025	12.68 Put	Bond Future	782.9800	0.7830	688.7400	0.6887	12.036	0.0000
2024/10/24	R209	06/11/2025		Bond Future	11.3201	70.1920	11.2022	70.7522	1.041	0.0000
2024/10/24	R209	06/11/2025	11.27 Call	Bond Future	3201.8300	3.2018	3491.9100	3.4919	9.060	0.0000
2024/10/24	R209	06/11/2025	11.27 Put	Bond Future	3439.0600	3.4391	3168.9300	3.1689	7.855	0.0000
2024/10/24	R210	07/11/2024		Bond Future	241.6756	241.6756	241.5279	241.5279	0.061	0.0000
2024/10/24	R210	06/02/2025		Bond Future	246.6855	246.6855	246.5357	246.5357	0.061	0.0000
2024/10/24	R210	06/02/2025	239.61 Call	Bond Future	7075.4900	7.0755	6925.6800	6.9257	2.117	0.0000
2024/10/24	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/10/24	R210	08/05/2025		Bond Future	248.3895	248.3895	248.2374	248.2374	0.061	0.0000
2024/10/24	R210	08/05/2025	248.03 Call	Bond Future	359.5000	0.3595	207.4400	0.2074	42.298	0.0000
2024/10/24	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/10/24	R210	07/08/2025		Bond Future	253.3634	253.3634	253.2095	253.2095	0.061	0.0000
2024/10/24	R210	07/08/2025	248.44 Call	Bond Future	4923.4000	4.9234	4769.4500	4.7695	3.127	0.0000
2024/10/24	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/10/24	R210	06/11/2025		Bond Future	254.8873	254.8873	254.7319	254.7319	0.061	0.0000
2024/10/24	R210	06/11/2025	252.14 Call	Bond Future	2747.2900	2.7473	2591.8500	2.5919	5.658	0.0000
2024/10/24	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/10/24	R213	07/11/2024		Bond Future	9.8628	88.1939	9.7864	88.5176	0.775	0.0000
2024/10/24	R213	07/11/2024	11.22 Call	Bond Future	5505.8600	5.5059	5829.3900	5.8294	5.876	0.0000
2024/10/24	R213	07/11/2024	11.22 Put	Bond Future	0.2000	0.0002	0.0600	0.0001	70.000	0.0000
2024/10/24	R213	07/11/2024	11.23 Call	Bond Future	5544.7800	5.5448	5868.3100	5.8683	5.835	0.0000
2024/10/24	R213	07/11/2024	11.23 Put	Bond Future	0.1900	0.0002	0.0500	0.0001	73.684	0.0000
2024/10/24	R213	07/11/2024	11.21 Call	Bond Future	5466.9100	5.4669	5790.4300	5.7904	5.918	0.0000
2024/10/24	R213	07/11/2024	11.21 Put	Bond Future	0.2100	0.0002	0.0600	0.0001	71.429	0.0000
2024/10/24	R213	06/02/2025		Bond Future	9.9492	90.0003	9.8685	90.3310	0.811	0.0000
2024/10/24	R213	06/02/2025	11.35 Call	Bond Future	5590.9800	5.5910	5903.1400	5.9031	5.583	0.0000
2024/10/24	R213	06/02/2025	11.35 Put	Bond Future	87.2700	0.0873	68.7700	0.0688	21.199	0.0000
2024/10/24	R213	08/05/2025		Bond Future	10.0372	88.2759	9.9521	88.6135	0.848	0.0000
2024/10/24	R213	08/05/2025	10.52 Call	Bond Future	2801.0000	2.8010	3031.6300	3.0316	8.234	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	
2024/10/24	R213	08/05/2025	10.52 Put	Bond Future	914.8700	0.9149	807.8600	0.8079	11.697	0.0000	0.0000
2024/10/24	R213	07/08/2025		Bond Future	10.1461	90.0223	10.0561	90.3671	0.887	0.0000	0.0000
2024/10/24	R213	07/08/2025	11.66 Call	Bond Future	6090.3200	6.0903	6378.9200	6.3789	4.739	0.0000	0.0000
2024/10/24	R213	07/08/2025	11.66 Put	Bond Future	535.0800	0.5351	478.9400	0.4789	10.492	0.0000	0.0000
2024/10/24	R213	06/11/2025		Bond Future	10.2819	88.2115	10.1865	88.5633	0.928	0.0000	0.0000
2024/10/24	R213	06/11/2025	10.05 Call	Bond Future	1989.0000	1.9890	2150.5800	2.1506	8.124	0.0000	0.0000
2024/10/24	R213	06/11/2025	10.05 Put	Bond Future	2847.1600	2.8472	2656.9100	2.6569	6.682	0.0000	0.0000
2024/10/24	R214	07/11/2024		Bond Future	11.2443	66.1909	11.1629	66.6303	0.724	0.0000	0.0000
2024/10/24	R214	07/11/2024	12.61 Call	Bond Future	6754.3000	6.7543	7193.6700	7.1937	6.505	0.0000	0.0000
2024/10/24	R214	07/11/2024	12.61 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/24	R214	07/11/2024	12.62 Call	Bond Future	6799.7300	6.7997	7239.1000	7.2391	6.462	0.0000	0.0000
2024/10/24	R214	07/11/2024	12.62 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/24	R214	07/11/2024	12.60 Call	Bond Future	6708.8400	6.7088	7148.2000	7.1482	6.549	0.0000	0.0000
2024/10/24	R214	07/11/2024	12.60 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/24	R214	06/02/2025		Bond Future	11.3361	67.5467	11.2519	67.9954	0.743	0.0000	0.0000
2024/10/24	R214	06/02/2025	12.71 Call	Bond Future	6853.7600	6.8538	7272.1300	7.2721	6.104	0.0000	0.0000
2024/10/24	R214	06/02/2025	12.71 Put	Bond Future	147.6800	0.1477	117.4000	0.1174	20.504	0.0000	0.0000
2024/10/24	R214	06/02/2025	13.63 Call	Bond Future	10638.2800	10.6383	11081.7300	11.0817	4.168	0.0000	0.0000
2024/10/24	R214	06/02/2025	13.63 Put	Bond Future	20.8800	0.0209	15.6800	0.0157	24.904	0.0000	0.0000
2024/10/24	R214	06/02/2025	12.25 Put	Bond Future	340.0100	0.3400	276.9400	0.2769	18.549	0.0000	0.0000
2024/10/24	R214	06/02/2025	12.25 Call	Bond Future	4923.7100	4.9237	5309.2900	5.3093	7.831	0.0000	0.0000
2024/10/24	R214	06/02/2025	11.75 Put	Bond Future	812.9900	0.8130	682.6700	0.6827	16.030	0.0000	0.0000
2024/10/24	R214	06/02/2025	11.75 Call	Bond Future	2952.1400	2.9521	3270.4700	3.2705	10.783	0.0000	0.0000
2024/10/24	R214	08/05/2025		Bond Future	11.4270	65.6188	11.3399	66.0768	0.762	0.0000	0.0000
2024/10/24	R214	08/05/2025	12.40 Call	Bond Future	5596.9200	5.5969	5960.3300	5.9603	6.493	0.0000	0.0000
2024/10/24	R214	08/05/2025	12.40 Put	Bond Future	792.4500	0.7925	697.9000	0.6979	11.931	0.0000	0.0000
2024/10/24	R214	07/08/2025		Bond Future	11.5292	66.9167	11.4390	67.3840	0.782	0.0000	0.0000
2024/10/24	R214	07/08/2025	12.97 Call	Bond Future	7676.1500	7.6762	8060.4200	8.0604	5.006	0.0000	0.0000
2024/10/24	R214	07/08/2025	12.97 Put	Bond Future	846.5200	0.8465	763.4700	0.7635	9.811	0.0000	0.0000
2024/10/24	R214	06/11/2025		Bond Future	11.6442	64.9113	11.5508	65.3880	0.802	0.0000	0.0000
2024/10/24	R214	06/11/2025	11.64 Call	Bond Future	3593.5700	3.5936	3844.9300	3.8449	6.995	0.0000	0.0000
2024/10/24	R214	06/11/2025	11.64 Put	Bond Future	3614.6500	3.6147	3389.3100	3.3893	6.234	0.0000	0.0000
2024/10/24	R248	07/11/2024	12.79 Call	Bond Future	8311.0900	8.3111	8885.8900	8.8859	6.916	0.0000	0.0000
2024/10/24	R248	07/11/2024	12.79 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000	0.0000
2024/10/24	R248	07/11/2024	12.80 Call	Bond Future	8365.4400	8.3654	8940.2300	8.9402	6.871	0.0000	0.0000
2024/10/24	R248	07/11/2024	12.80 Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/24	R248	07/11/2024	12.78 Call	Bond Future	8256.6600	8.2567	8831.4600	8.8315	6.962	0.0000	0.0000
2024/10/24	R248	07/11/2024	12.78 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	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	
2024/10/24	R248	07/11/2024		Bond Future	11.4048	80.2140	11.3184	80.7889	0.758	0.0000	0.0000
2024/10/24	R248	06/02/2025		Bond Future	11.5002	81.8570	11.4106	82.4439	0.779	0.0000	0.0000
2024/10/24	R248	06/02/2025	12.71 Call	Bond Future	7490.5100	7.4905	8025.2900	8.0253	7.139	0.0000	0.0000
2024/10/24	R248	06/02/2025	12.71 Put	Bond Future	249.9400	0.2499	197.7700	0.1978	20.873	0.0000	0.0000
2024/10/24	R248	06/02/2025	10.30 Put	Bond Future	8584.3700	8.5844	8016.2400	8.0162	6.618	0.0000	0.0000
2024/10/24	R248	06/02/2025	10.30 Call	Bond Future	48.5000	0.0485	67.3200	0.0673	38.804	0.0000	0.0000
2024/10/24	R248	06/02/2025	11.00 Put	Bond Future	4000.7100	4.0007	3559.9400	3.5599	11.017	0.0000	0.0000
2024/10/24	R248	06/02/2025	11.00 Call	Bond Future	624.3800	0.6244	770.5600	0.7706	23.412	0.0000	0.0000
2024/10/24	R248	06/02/2025	11.70 Call	Bond Future	2697.7100	2.6977	3061.7500	3.0618	13.494	0.0000	0.0000
2024/10/24	R248	06/02/2025	11.70 Put	Bond Future	1415.0900	1.4151	1192.1800	1.1922	15.752	0.0000	0.0000
2024/10/24	R248	08/05/2025		Bond Future	11.5942	79.0768	11.5015	79.6760	0.800	0.0000	0.0000
2024/10/24	R248	08/05/2025	12.60 Call	Bond Future	6968.6600	6.9687	7447.5800	7.4476	6.872	0.0000	0.0000
2024/10/24	R248	08/05/2025	12.60 Put	Bond Future	948.3800	0.9484	828.1500	0.8282	12.677	0.0000	0.0000
2024/10/24	R248	07/08/2025		Bond Future	11.6997	80.6406	11.6036	81.2520	0.822	0.0000	0.0000
2024/10/24	R248	07/08/2025	13.21 Call	Bond Future	9657.6600	9.6577	10161.9300	10.1619	5.221	0.0000	0.0000
2024/10/24	R248	07/08/2025	13.21 Put	Bond Future	1051.0600	1.0511	943.9800	0.9440	10.188	0.0000	0.0000
2024/10/24	R248	06/11/2025		Bond Future	11.8177	77.7577	11.7179	78.3814	0.844	0.0000	0.0000
2024/10/24	R248	06/11/2025	11.74 Call	Bond Future	4023.2800	4.0233	4342.4900	4.3425	7.934	0.0000	0.0000
2024/10/24	R248	06/11/2025	11.74 Put	Bond Future	4507.8000	4.5078	4203.3700	4.2034	6.753	0.0000	0.0000
2024/10/24	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/24	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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