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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/10/2024 TO 28/10/2024

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
2024/10/28	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/28	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/28	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/28	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/28	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/28	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/28	2025	07/11/2024		Bond Future	185.0756	185.0756	185.0883	0.007	0.0000	0.0000
2024/10/28	2029	07/11/2024		Bond Future	133.2239	133.2239	133.1735	0.038	0.0000	0.0000
2024/10/28	2029	06/02/2025		Bond Future	135.9778	135.9778	135.9269	0.037	0.0000	0.0000
2024/10/28	2029	06/02/2025	132.40 Call	Bond Future	3577.7900	3.5778	3526.8700	1.423	0.0000	0.0000
2024/10/28	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	2029	08/05/2025		Bond Future	137.3731	137.3731	137.3214	0.038	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	
2024/10/28	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	2029	08/05/2025	137.85 Put	Bond Future	476.9200	0.4769	528.6300	0.5286	10.842	0.0000	0.0000
2024/10/28	2029	07/08/2025		Bond Future	140.1255	140.1255	140.0733	140.0733	0.037	0.0000	0.0000
2024/10/28	2029	07/08/2025	137.41 Call	Bond Future	2715.5000	2.7155	2663.3400	2.6633	1.921	0.0000	0.0000
2024/10/28	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	2029	06/11/2025		Bond Future	141.4299	141.4299	141.3770	141.3770	0.037	0.0000	0.0000
2024/10/28	2029	06/11/2025	139.79 Call	Bond Future	1639.8500	1.6399	1587.0200	1.5870	3.222	0.0000	0.0000
2024/10/28	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	2030	07/11/2024		Bond Future	9.2722	97.0689	9.2867	97.0116	0.157	0.0000	0.0000
2024/10/28	2030	07/11/2024	10.21 Put	Bond Future	0.1800	0.0002	0.1600	0.0002	11.111	0.0000	0.0000
2024/10/28	2030	07/11/2024	10.21 Call	Bond Future	3603.5800	3.6036	3546.2900	3.5463	1.590	0.0000	0.0000
2024/10/28	2030	07/11/2024	10.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	2030	07/11/2024	10.71 Call	Bond Future	5455.3400	5.4553	5398.0700	5.3981	1.050	0.0000	0.0000
2024/10/28	2030	07/11/2024	11.91 Call	Bond Future	9713.3700	9.7134	9656.1000	9.6561	0.590	0.0000	0.0000
2024/10/28	2030	07/11/2024	11.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	2030	07/11/2024	10.75 Call	Bond Future	5601.4800	5.6015	5544.2100	5.5442	1.022	0.0000	0.0000
2024/10/28	2030	07/11/2024	10.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	2030	07/11/2024	10.76 Call	Bond Future	5637.9600	5.6380	5580.6900	5.5807	1.016	0.0000	0.0000
2024/10/28	2030	07/11/2024	10.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	2030	07/11/2024	10.74 Call	Bond Future	5564.9700	5.5650	5507.7000	5.5077	1.029	0.0000	0.0000
2024/10/28	2030	07/11/2024	10.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	2030	06/02/2025		Bond Future	9.3305	95.0415	9.3459	94.9834	0.165	0.0000	0.0000
2024/10/28	2030	06/02/2025	10.68 Call	Bond Future	5003.7000	5.0037	4982.5500	4.9826	0.423	0.0000	0.0000
2024/10/28	2030	06/02/2025	10.68 Put	Bond Future	68.2800	0.0683	105.2400	0.1052	54.130	0.0000	0.0000
2024/10/28	2030	06/02/2025	8.68 Put	Bond Future	2736.2100	2.7362	2861.3900	2.8614	4.575	0.0000	0.0000
2024/10/28	2030	06/02/2025	8.68 Call	Bond Future	237.7700	0.2378	304.8400	0.3048	28.208	0.0000	0.0000
2024/10/28	2030	06/02/2025	9.18 Put	Bond Future	1362.6000	1.3626	1508.9400	1.5089	10.740	0.0000	0.0000
2024/10/28	2030	06/02/2025	9.18 Call	Bond Future	791.5600	0.7916	879.7900	0.8798	11.146	0.0000	0.0000
2024/10/28	2030	06/02/2025	9.69 Call	Bond Future	1897.9000	1.8979	1960.4200	1.9604	3.294	0.0000	0.0000
2024/10/28	2030	06/02/2025	9.69 Put	Bond Future	551.1900	0.5512	671.8200	0.6718	21.885	0.0000	0.0000
2024/10/28	2030	08/05/2025	8.68 Put	Bond Future	3112.4100	3.1124	3253.4100	3.2534	4.530	0.0000	0.0000
2024/10/28	2030	08/05/2025	8.68 Call	Bond Future	452.5000	0.4525	534.4600	0.5345	18.113	0.0000	0.0000
2024/10/28	2030	08/05/2025	9.18 Put	Bond Future	1843.9600	1.8440	2001.7600	2.0018	8.558	0.0000	0.0000
2024/10/28	2030	08/05/2025	9.18 Call	Bond Future	1035.4700	1.0355	1134.2300	1.1342	9.538	0.0000	0.0000
2024/10/28	2030	08/05/2025	9.99 Call	Bond Future	2778.3600	2.7784	2842.2100	2.8422	2.298	0.0000	0.0000
2024/10/28	2030	08/05/2025	9.99 Put	Bond Future	678.4100	0.6784	801.3000	0.8013	18.114	0.0000	0.0000
2024/10/28	2030	08/05/2025	11.86 Call	Bond Future	8453.1600	8.4532	8416.8000	8.4168	0.430	0.0000	0.0000
2024/10/28	2030	08/05/2025	11.86 Put	Bond Future	44.5600	0.0446	67.2400	0.0672	50.898	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
2024/10/28	2030	08/05/2025	10.31 Put	Bond Future	446.5800	0.4466	547.1100	0.5471	22.511	0.0000	0.0000
2024/10/28	2030	08/05/2025	10.31 Call	Bond Future	3665.4500	3.6655	3706.9400	3.7069	1.132	0.0000	0.0000
2024/10/28	2030	08/05/2025	12.28 Call	Bond Future	9769.8000	9.7698	9722.6100	9.7226	0.483	0.0000	0.0000
2024/10/28	2030	08/05/2025	12.28 Put	Bond Future	18.0500	0.0181	29.9000	0.0299	65.651	0.0000	0.0000
2024/10/28	2030	08/05/2025	10.69 Put	Bond Future	268.9600	0.2690	344.4700	0.3445	28.075	0.0000	0.0000
2024/10/28	2030	08/05/2025	10.69 Call	Bond Future	4795.0100	4.7950	4811.4800	4.8115	0.343	0.0000	0.0000
2024/10/28	2030	08/05/2025		Bond Future	9.4021	96.9858	9.4184	96.9268	0.173	0.0000	0.0000
2024/10/28	2030	08/05/2025	9.93 Call	Bond Future	2621.6200	2.6216	2690.2400	2.6902	2.617	0.0000	0.0000
2024/10/28	2030	08/05/2025	9.93 Put	Bond Future	733.3400	0.7333	861.0000	0.8610	17.408	0.0000	0.0000
2024/10/28	2030	07/08/2025		Bond Future	9.5003	94.8950	9.5176	94.8352	0.182	0.0000	0.0000
2024/10/28	2030	07/08/2025	11.11 Call	Bond Future	5755.4600	5.7555	5761.0000	5.7610	0.096	0.0000	0.0000
2024/10/28	2030	07/08/2025	11.11 Put	Bond Future	391.0500	0.3911	456.3900	0.4564	16.709	0.0000	0.0000
2024/10/28	2030	07/08/2025	12.12 Call	Bond Future	8653.8200	8.6538	8623.9100	8.6239	0.346	0.0000	0.0000
2024/10/28	2030	07/08/2025	12.12 Put	Bond Future	114.5800	0.1146	144.4700	0.1445	26.087	0.0000	0.0000
2024/10/28	2030	07/08/2025	10.48 Put	Bond Future	707.9700	0.7080	798.5800	0.7986	12.799	0.0000	0.0000
2024/10/28	2030	07/08/2025	10.48 Call	Bond Future	4018.6700	4.0187	4049.4800	4.0495	0.767	0.0000	0.0000
2024/10/28	2030	06/11/2025		Bond Future	9.6113	96.7322	9.6297	96.6717	0.192	0.0000	0.0000
2024/10/28	2030	06/11/2025	9.54 Call	Bond Future	1814.2500	1.8143	1922.1700	1.9222	5.948	0.0000	0.0000
2024/10/28	2030	06/11/2025	9.54 Put	Bond Future	2049.1100	2.0491	2217.5600	2.2176	8.221	0.0000	0.0000
2024/10/28	2032	07/11/2024	9.75 Put	Bond Future	876.5100	0.8765	821.2400	0.8212	6.306	0.0000	0.0000
2024/10/28	2032	07/11/2024	9.75 Call	Bond Future	165.9200	0.1659	188.0400	0.1880	13.332	0.0000	0.0000
2024/10/28	2032	07/11/2024	9.90 Put	Bond Future	450.4900	0.4505	410.8200	0.4108	8.806	0.0000	0.0000
2024/10/28	2032	07/11/2024	9.90 Call	Bond Future	473.9600	0.4740	511.6800	0.5117	7.958	0.0000	0.0000
2024/10/28	2032	07/11/2024	10.60 Call	Bond Future	3357.9400	3.3579	3433.3100	3.4333	2.245	0.0000	0.0000
2024/10/28	2032	07/11/2024	10.60 Put	Bond Future	5.7000	0.0057	3.6800	0.0037	35.439	0.0000	0.0000
2024/10/28	2032	07/11/2024	9.86 Call	Bond Future	373.2800	0.3733	406.9300	0.4069	9.015	0.0000	0.0000
2024/10/28	2032	07/11/2024	9.86 Put	Bond Future	544.8300	0.5448	501.0900	0.5011	8.028	0.0000	0.0000
2024/10/28	2032	07/11/2024		Bond Future	9.8952	92.4806	9.8793	92.5580	0.160	0.0000	0.0000
2024/10/28	2032	07/11/2024	13.36 Call	Bond Future	15055.1900	15.0552	15132.5800	15.1326	0.514	0.0000	0.0000
2024/10/28	2032	07/11/2024	13.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	2032	07/11/2024	11.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	2032	07/11/2024	11.64 Call	Bond Future	8016.8600	8.0169	8094.2500	8.0943	0.965	0.0000	0.0000
2024/10/28	2032	07/11/2024	11.11 Put	Bond Future	0.1200	0.0001	0.0500	0.0001	58.333	0.0000	0.0000
2024/10/28	2032	07/11/2024	11.11 Call	Bond Future	5680.5200	5.6805	5757.8400	5.7578	1.361	0.0000	0.0000
2024/10/28	2032	07/11/2024	11.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	2032	07/11/2024	11.61 Call	Bond Future	7886.8100	7.8868	7964.2000	7.9642	0.981	0.0000	0.0000
2024/10/28	2032	07/11/2024	12.95 Call	Bond Future	13449.5700	13.4496	13526.9600	13.5270	0.575	0.0000	0.0000
2024/10/28	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/10/28	2032	07/11/2024	11.48 Call	Bond Future	7320.2500	7.3203	7397.6300	7.3976	1.057	0.0000	0.0000
2024/10/28	2032	07/11/2024	11.48 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/28	2032	07/11/2024	11.49 Call	Bond Future	7364.0000	7.3640	7441.3800	7.4414	1.051	0.0000	0.0000
2024/10/28	2032	07/11/2024	11.49 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/28	2032	07/11/2024	11.47 Call	Bond Future	7276.4600	7.2765	7353.8400	7.3538	1.063	0.0000	0.0000
2024/10/28	2032	07/11/2024	11.47 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/28	2032	06/02/2025		Bond Future	9.9733	94.3694	9.9566	94.4487	0.168	0.0000	0.0000
2024/10/28	2032	06/02/2025	11.72 Call	Bond Future	7864.0800	7.8641	7963.1700	7.9632	1.260	0.0000	0.0000
2024/10/28	2032	06/02/2025	11.72 Put	Bond Future	42.4800	0.0425	62.2800	0.0623	46.610	0.0000	0.0000
2024/10/28	2032	06/02/2025	9.42 Put	Bond Future	3054.6000	3.0546	3099.3500	3.0994	1.465	0.0000	0.0000
2024/10/28	2032	06/02/2025	9.42 Call	Bond Future	383.6700	0.3837	507.7100	0.5077	32.330	0.0000	0.0000
2024/10/28	2032	06/02/2025	9.92 Put	Bond Future	1476.9700	1.4770	1572.8600	1.5729	6.492	0.0000	0.0000
2024/10/28	2032	06/02/2025	9.92 Call	Bond Future	1223.7300	1.2237	1398.9100	1.3989	14.315	0.0000	0.0000
2024/10/28	2032	06/02/2025	10.61 Call	Bond Future	3379.0200	3.3790	3539.0700	3.5391	4.737	0.0000	0.0000
2024/10/28	2032	06/02/2025	10.61 Put	Bond Future	423.9500	0.4240	504.7100	0.5047	19.049	0.0000	0.0000
2024/10/28	2032	08/05/2025	9.42 Put	Bond Future	3674.9300	3.6749	3755.5300	3.7555	2.193	0.0000	0.0000
2024/10/28	2032	08/05/2025	9.42 Call	Bond Future	686.8500	0.6869	848.5700	0.8486	23.545	0.0000	0.0000
2024/10/28	2032	08/05/2025	9.92 Put	Bond Future	2156.8700	2.1569	2305.4900	2.3055	6.891	0.0000	0.0000
2024/10/28	2032	08/05/2025	9.92 Call	Bond Future	1529.7400	1.5297	1759.4800	1.7595	15.018	0.0000	0.0000
2024/10/28	2032	08/05/2025	10.97 Call	Bond Future	4679.6800	4.6797	4894.5200	4.8945	4.591	0.0000	0.0000
2024/10/28	2032	08/05/2025	10.97 Put	Bond Future	587.7300	0.5877	721.4500	0.7215	22.752	0.0000	0.0000
2024/10/28	2032	08/05/2025		Bond Future	10.0556	92.1355	10.0380	92.2166	0.175	0.0000	0.0000
2024/10/28	2032	08/05/2025	10.91 Call	Bond Future	4465.6400	4.4656	4685.0000	4.6850	4.912	0.0000	0.0000
2024/10/28	2032	08/05/2025	10.91 Put	Bond Future	634.9400	0.6349	773.1800	0.7732	21.772	0.0000	0.0000
2024/10/28	2032	07/08/2025		Bond Future	10.1565	93.9583	10.1379	94.0415	0.183	0.0000	0.0000
2024/10/28	2032	07/08/2025	12.01 Call	Bond Future	8259.4500	8.2595	8386.8100	8.3868	1.542	0.0000	0.0000
2024/10/28	2032	07/08/2025	12.01 Put	Bond Future	432.5200	0.4325	476.7100	0.4767	10.217	0.0000	0.0000
2024/10/28	2032	06/11/2025		Bond Future	10.2759	91.6167	10.2562	91.7019	0.192	0.0000	0.0000
2024/10/28	2032	06/11/2025	10.42 Call	Bond Future	3173.1500	3.1732	3383.5300	3.3835	6.630	0.0000	0.0000
2024/10/28	2032	06/11/2025	10.42 Put	Bond Future	2552.3600	2.5524	2677.5700	2.6776	4.906	0.0000	0.0000
2024/10/28	2033	07/11/2024		Bond Future	126.0350	126.0350	126.0411	126.0411	0.005	0.0000	0.0000
2024/10/28	2033	06/02/2025		Bond Future	128.6403	128.6403	128.6470	128.6470	0.005	0.0000	0.0000
2024/10/28	2033	06/02/2025	124.94 Call	Bond Future	3700.3300	3.7003	3706.9600	3.7070	0.179	0.0000	0.0000
2024/10/28	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	2033	08/05/2025		Bond Future	129.7844	129.7844	129.7915	129.7915	0.005	0.0000	0.0000
2024/10/28	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	2033	08/05/2025	130.62 Put	Bond Future	835.5900	0.8356	828.5200	0.8285	0.846	0.0000	0.0000
2024/10/28	2033	07/08/2025		Bond Future	132.3848	132.3848	132.3926	132.3926	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	
2024/10/28	2033	07/08/2025	128.65 Call	Bond Future	3734.8300	3.7348	3742.5900	3.7426	0.208	0.0000	0.0000
2024/10/28	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	2033	06/11/2025		Bond Future	133.4360	133.4360	133.4442	133.4442	0.006	0.0000	0.0000
2024/10/28	2033	06/11/2025	133.14 Call	Bond Future	295.9700	0.2960	304.1500	0.3042	2.764	0.0000	0.0000
2024/10/28	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	2037	07/11/2024		Bond Future	10.8721	86.5416	10.8360	86.7556	0.332	0.0000	0.0000
2024/10/28	2037	07/11/2024	12.58 Call	Bond Future	9298.3800	9.2984	9512.3300	9.5123	2.301	0.0000	0.0000
2024/10/28	2037	07/11/2024	12.58 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	2037	07/11/2024	12.59 Call	Bond Future	9348.3900	9.3484	9562.3400	9.5623	2.289	0.0000	0.0000
2024/10/28	2037	07/11/2024	12.59 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	2037	07/11/2024	12.57 Call	Bond Future	9248.3300	9.2483	9462.2800	9.4623	2.313	0.0000	0.0000
2024/10/28	2037	07/11/2024	12.57 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	2037	06/02/2025		Bond Future	10.9628	84.0486	10.9253	84.2672	0.342	0.0000	0.0000
2024/10/28	2037	06/02/2025	12.76 Call	Bond Future	9649.9000	9.6499	9891.2300	9.8912	2.501	0.0000	0.0000
2024/10/28	2037	06/02/2025	12.76 Put	Bond Future	62.0000	0.0620	84.7300	0.0847	36.661	0.0000	0.0000
2024/10/28	2037	08/05/2025		Bond Future	11.0615	85.7679	11.0224	85.9912	0.353	0.0000	0.0000
2024/10/28	2037	08/05/2025	12.25 Call	Bond Future	7016.1000	7.0161	7368.5500	7.3686	5.023	0.0000	0.0000
2024/10/28	2037	08/05/2025	12.25 Put	Bond Future	599.9400	0.5999	729.1000	0.7291	21.529	0.0000	0.0000
2024/10/28	2037	08/05/2025	12.55 Put	Bond Future	419.3700	0.4194	526.7500	0.5268	25.605	0.0000	0.0000
2024/10/28	2037	08/05/2025	12.55 Call	Bond Future	8344.0200	8.3440	8674.6900	8.6747	3.963	0.0000	0.0000
2024/10/28	2037	08/05/2025	13.30 Put	Bond Future	169.7400	0.1697	207.6500	0.2077	22.334	0.0000	0.0000
2024/10/28	2037	08/05/2025	13.30 Call	Bond Future	11685.0500	11.6851	11946.2500	11.9463	2.235	0.0000	0.0000
2024/10/28	2037	08/05/2025	13.35 Put	Bond Future	156.2200	0.1562	192.2900	0.1923	23.089	0.0000	0.0000
2024/10/28	2037	08/05/2025	13.35 Call	Bond Future	11902.0900	11.9021	12161.4500	12.1615	2.179	0.0000	0.0000
2024/10/28	2037	07/08/2025		Bond Future	11.1764	83.2040	11.1357	83.4321	0.364	0.0000	0.0000
2024/10/28	2037	07/08/2025	13.01 Call	Bond Future	10065.0200	10.0650	10339.6500	10.3397	2.729	0.0000	0.0000
2024/10/28	2037	07/08/2025	13.01 Put	Bond Future	633.5200	0.6335	680.0700	0.6801	7.348	0.0000	0.0000
2024/10/28	2037	07/08/2025	12.17 Call	Bond Future	6624.9300	6.6249	6909.7500	6.9098	4.299	0.0000	0.0000
2024/10/28	2037	07/08/2025	12.17 Put	Bond Future	1314.8400	1.3148	1371.5800	1.3716	4.315	0.0000	0.0000
2024/10/28	2037	07/08/2025	11.42 Call	Bond Future	3857.8800	3.8579	4136.0600	4.1361	7.211	0.0000	0.0000
2024/10/28	2037	07/08/2025	11.42 Put	Bond Future	2509.8700	2.5099	2559.9700	2.5600	1.996	0.0000	0.0000
2024/10/28	2037	07/08/2025	10.55 Put	Bond Future	5133.9400	5.1339	5119.0000	5.1190	0.291	0.0000	0.0000
2024/10/28	2037	07/08/2025	10.55 Call	Bond Future	1521.7900	1.5218	1734.9300	1.7349	14.006	0.0000	0.0000
2024/10/28	2037	07/08/2025	11.82 Call	Bond Future	5276.6300	5.2766	5560.8000	5.5608	5.385	0.0000	0.0000
2024/10/28	2037	07/08/2025	11.82 Put	Bond Future	1780.9600	1.7810	1837.0500	1.8371	3.149	0.0000	0.0000
2024/10/28	2037	07/08/2025	11.07 Call	Bond Future	2773.6500	2.7737	3034.1700	3.0342	9.393	0.0000	0.0000
2024/10/28	2037	07/08/2025	11.07 Put	Bond Future	3372.2100	3.3722	3404.6500	3.4047	0.962	0.0000	0.0000
2024/10/28	2037	07/08/2025	10.34 Put	Bond Future	6016.5100	6.0165	5976.3100	5.9763	0.668	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	
2024/10/28	2037	07/08/2025	10.34 Call	Bond Future	1144.5200	1.1445	1332.4000	1.3324	16.416	0.0000	0.0000
2024/10/28	2037	07/08/2025	10.64 Put	Bond Future	4784.2600	4.7843	4779.4200	4.7794	0.101	0.0000	0.0000
2024/10/28	2037	07/08/2025	10.64 Call	Bond Future	1704.3800	1.7044	1927.6200	1.9276	13.098	0.0000	0.0000
2024/10/28	2037	06/11/2025		Bond Future	11.2957	84.8138	11.2533	85.0467	0.375	0.0000	0.0000
2024/10/28	2037	06/11/2025	11.63 Call	Bond Future	4836.4500	4.8365	5163.6500	5.1637	6.765	0.0000	0.0000
2024/10/28	2037	06/11/2025	11.63 Put	Bond Future	3029.4000	3.0294	3123.6900	3.1237	3.112	0.0000	0.0000
2024/10/28	2038	07/11/2024		Bond Future	139.1906	139.1906	137.9966	137.9966	0.858	0.0000	0.0000
2024/10/28	2038	06/02/2025		Bond Future	139.9666	139.9666	138.7486	138.7486	0.870	0.0000	0.0000
2024/10/28	2038	06/02/2025	135.23 Call	Bond Future	4736.6000	4.7366	3518.5900	3.5186	25.715	0.0000	0.0000
2024/10/28	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	2038	08/05/2025		Bond Future	142.8641	142.8641	141.6211	141.6211	0.870	0.0000	0.0000
2024/10/28	2038	08/05/2025	139.68 Call	Bond Future	3184.0900	3.1841	1941.0700	1.9411	39.038	0.0000	0.0000
2024/10/28	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	2038	07/08/2025		Bond Future	143.5820	143.5820	142.3145	142.3145	0.883	0.0000	0.0000
2024/10/28	2038	07/08/2025	139.56 Call	Bond Future	4021.9600	4.0220	2754.5000	2.7545	31.513	0.0000	0.0000
2024/10/28	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	2038	06/11/2025		Bond Future	146.3998	146.3998	145.1078	145.1078	0.882	0.0000	0.0000
2024/10/28	2038	06/11/2025	143.88 Call	Bond Future	2519.7500	2.5198	1227.8400	1.2278	51.271	0.0000	0.0000
2024/10/28	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	2040	07/11/2024	12.10 Put	Bond Future	0.3500	0.0004	0.1300	0.0001	62.857	0.0000	0.0000
2024/10/28	2040	07/11/2024	12.10 Call	Bond Future	5768.0400	5.7680	6063.6100	6.0636	5.124	0.0000	0.0000
2024/10/28	2040	07/11/2024	12.60 Call	Bond Future	8557.3100	8.5573	8853.1000	8.8531	3.457	0.0000	0.0000
2024/10/28	2040	07/11/2024	12.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	2040	07/11/2024	13.15 Call	Bond Future	11452.6400	11.4526	11748.4300	11.7484	2.583	0.0000	0.0000
2024/10/28	2040	07/11/2024	13.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	2040	07/11/2024		Bond Future	11.1475	86.9459	11.1013	87.2417	0.414	0.0000	0.0000
2024/10/28	2040	07/11/2024	12.85 Call	Bond Future	9895.1400	9.8951	10190.9300	10.1909	2.989	0.0000	0.0000
2024/10/28	2040	07/11/2024	12.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	2040	07/11/2024	12.86 Call	Bond Future	9947.8900	9.9479	10243.6800	10.2437	2.973	0.0000	0.0000
2024/10/28	2040	07/11/2024	12.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	2040	07/11/2024	12.84 Call	Bond Future	9842.3300	9.8423	10138.1200	10.1381	3.005	0.0000	0.0000
2024/10/28	2040	07/11/2024	12.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	2040	06/02/2025		Bond Future	11.2407	84.2106	11.1928	84.5127	0.426	0.0000	0.0000
2024/10/28	2040	06/02/2025	12.95 Call	Bond Future	9858.1200	9.8581	10200.8300	10.2008	3.476	0.0000	0.0000
2024/10/28	2040	06/02/2025	12.95 Put	Bond Future	72.9400	0.0729	113.5400	0.1135	55.662	0.0000	0.0000
2024/10/28	2040	06/02/2025	11.00 Put	Bond Future	2610.8500	2.6109	2673.2300	2.6732	2.389	0.0000	0.0000
2024/10/28	2040	06/02/2025	11.00 Call	Bond Future	1076.6000	1.0766	1441.0900	1.4411	33.856	0.0000	0.0000
2024/10/28	2040	06/02/2025	11.70 Call	Bond Future	3615.0600	3.6151	4052.6600	4.0527	12.105	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	
2024/10/28	2040	06/02/2025	11.70 Put	Bond Future	800.6300	0.8006	936.1200	0.9361	16.923	0.0000	0.0000
2024/10/28	2040	06/02/2025	12.20 Call	Bond Future	6032.2400	6.0322	6431.6900	6.4317	6.622	0.0000	0.0000
2024/10/28	2040	06/02/2025	12.20 Put	Bond Future	313.5700	0.3136	410.9100	0.4109	31.043	0.0000	0.0000
2024/10/28	2040	08/05/2025	13.43 Put	Bond Future	238.8700	0.2389	293.0400	0.2930	22.678	0.0000	0.0000
2024/10/28	2040	08/05/2025	13.43 Call	Bond Future	11788.6400	11.7886	12151.3400	12.1513	3.077	0.0000	0.0000
2024/10/28	2040	08/05/2025		Bond Future	11.3411	85.9332	11.2914	86.2417	0.438	0.0000	0.0000
2024/10/28	2040	08/05/2025	12.63 Call	Bond Future	8029.6300	8.0296	8464.9200	8.4649	5.421	0.0000	0.0000
2024/10/28	2040	08/05/2025	12.63 Put	Bond Future	596.0100	0.5960	722.7700	0.7228	21.268	0.0000	0.0000
2024/10/28	2040	08/05/2025	12.75 Put	Bond Future	518.5900	0.5186	636.9600	0.6370	22.825	0.0000	0.0000
2024/10/28	2040	08/05/2025	12.75 Call	Bond Future	8592.4900	8.5925	9019.3900	9.0194	4.968	0.0000	0.0000
2024/10/28	2040	08/05/2025	13.50 Put	Bond Future	220.9900	0.2210	264.7300	0.2647	19.793	0.0000	0.0000
2024/10/28	2040	08/05/2025	13.50 Call	Bond Future	12114.4000	12.1144	12466.6700	12.4667	2.908	0.0000	0.0000
2024/10/28	2040	07/08/2025		Bond Future	11.4566	83.1217	11.4049	83.4367	0.451	0.0000	0.0000
2024/10/28	2040	07/08/2025	13.29 Call	Bond Future	10813.3300	10.8133	11172.8500	11.1729	3.325	0.0000	0.0000
2024/10/28	2040	07/08/2025	13.29 Put	Bond Future	713.8300	0.7138	758.3900	0.7584	6.242	0.0000	0.0000
2024/10/28	2040	06/11/2025		Bond Future	11.5755	84.7294	11.5218	85.0509	0.464	0.0000	0.0000
2024/10/28	2040	06/11/2025	11.84 Call	Bond Future	5038.9600	5.0390	5443.5200	5.4435	8.029	0.0000	0.0000
2024/10/28	2040	06/11/2025	11.84 Put	Bond Future	3483.0700	3.4831	3566.1300	3.5661	2.385	0.0000	0.0000
2024/10/28	2044	07/11/2024	12.25 Call	Bond Future	6076.5500	6.0766	6412.9600	6.4130	5.536	0.0000	0.0000
2024/10/28	2044	07/11/2024	12.25 Put	Bond Future	0.2000	0.0002	0.1100	0.0001	45.000	0.0000	0.0000
2024/10/28	2044	07/11/2024	12.00 Call	Bond Future	4613.8400	4.6138	4949.4400	4.9494	7.274	0.0000	0.0000
2024/10/28	2044	07/11/2024	12.00 Put	Bond Future	2.4900	0.0025	1.5900	0.0016	36.145	0.0000	0.0000
2024/10/28	2044	07/11/2024	12.50 Call	Bond Future	7495.2400	7.4952	7831.7400	7.8317	4.490	0.0000	0.0000
2024/10/28	2044	07/11/2024	12.50 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2024/10/28	2044	07/11/2024		Bond Future	11.2621	82.8540	11.2109	83.1905	0.454	0.0000	0.0000
2024/10/28	2044	07/11/2024	12.91 Call	Bond Future	9726.9300	9.7269	10063.4300	10.0634	3.459	0.0000	0.0000
2024/10/28	2044	07/11/2024	12.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	2044	07/11/2024	12.92 Call	Bond Future	9779.9300	9.7799	10116.4300	10.1164	3.441	0.0000	0.0000
2024/10/28	2044	07/11/2024	12.92 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	2044	07/11/2024	12.90 Call	Bond Future	9673.8600	9.6739	10010.3600	10.0104	3.478	0.0000	0.0000
2024/10/28	2044	07/11/2024	12.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	2044	06/02/2025		Bond Future	11.3520	80.1604	11.2990	80.5040	0.467	0.0000	0.0000
2024/10/28	2044	06/02/2025	13.02 Call	Bond Future	9791.6900	9.7917	10180.7600	10.1808	3.973	0.0000	0.0000
2024/10/28	2044	06/02/2025	13.02 Put	Bond Future	90.4100	0.0904	135.8600	0.1359	50.271	0.0000	0.0000
2024/10/28	2044	06/02/2025	13.75 Call	Bond Future	13367.2900	13.3673	13720.5800	13.7206	2.643	0.0000	0.0000
2024/10/28	2044	06/02/2025	13.75 Put	Bond Future	19.2200	0.0192	28.8900	0.0289	50.312	0.0000	0.0000
2024/10/28	2044	06/02/2025	12.50 Put	Bond Future	240.5000	0.2405	321.9800	0.3220	33.879	0.0000	0.0000
2024/10/28	2044	06/02/2025	12.50 Call	Bond Future	7134.9000	7.1349	7560.0000	7.5600	5.958	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	
2024/10/28	2044	06/02/2025	12.00 Put	Bond Future	604.8700	0.6049	728.5200	0.7285	20.442	0.0000	0.0000
2024/10/28	2044	06/02/2025	12.00 Call	Bond Future	4620.8700	4.6209	5088.1400	5.0881	10.112	0.0000	0.0000
2024/10/28	2044	08/05/2025	Call	Bond Future	7.7000	0.0077	19.9600	0.0200	159.221	0.0000	0.0000
2024/10/28	2044	08/05/2025	Put	Bond Future	18207.6100	18.2076	17869.0000	17.8690	1.860	0.0000	0.0000
2024/10/28	2044	08/05/2025	12.40 Call	Bond Future	6641.6000	6.6416	7077.5900	7.0776	6.565	0.0000	0.0000
2024/10/28	2044	08/05/2025	12.40 Put	Bond Future	935.5300	0.9355	1020.6500	1.0207	9.099	0.0000	0.0000
2024/10/28	2044	08/05/2025	11.65 Call	Bond Future	3442.0700	3.4421	3865.2700	3.8653	12.295	0.0000	0.0000
2024/10/28	2044	08/05/2025	11.65 Put	Bond Future	2173.5800	2.1736	2245.9100	2.2459	3.328	0.0000	0.0000
2024/10/28	2044	08/05/2025	10.92 Put	Bond Future	4705.7700	4.7058	4669.1400	4.6691	0.778	0.0000	0.0000
2024/10/28	2044	08/05/2025	10.92 Call	Bond Future	1224.9200	1.2249	1539.1600	1.5392	25.654	0.0000	0.0000
2024/10/28	2044	08/05/2025		Bond Future	11.4482	81.8001	11.3933	82.1510	0.480	0.0000	0.0000
2024/10/28	2044	08/05/2025	12.72 Call	Bond Future	8126.9100	8.1269	8554.2400	8.5542	5.258	0.0000	0.0000
2024/10/28	2044	08/05/2025	12.72 Put	Bond Future	651.6400	0.6516	728.1000	0.7281	11.733	0.0000	0.0000
2024/10/28	2044	07/08/2025		Bond Future	11.5582	79.0322	11.5012	79.3904	0.493	0.0000	0.0000
2024/10/28	2044	07/08/2025	13.34 Call	Bond Future	10738.0400	10.7380	11196.6000	11.1966	4.270	0.0000	0.0000
2024/10/28	2044	07/08/2025	13.34 Put	Bond Future	743.8800	0.7439	844.2200	0.8442	13.489	0.0000	0.0000
2024/10/28	2044	06/11/2025		Bond Future	11.6708	80.5606	11.6116	80.9262	0.507	0.0000	0.0000
2024/10/28	2044	06/11/2025	11.88 Call	Bond Future	5028.5000	5.0285	5376.4300	5.3764	6.919	0.0000	0.0000
2024/10/28	2044	06/11/2025	11.88 Put	Bond Future	3756.6300	3.7566	3739.0300	3.7390	0.469	0.0000	0.0000
2024/10/28	2046	07/11/2024		Bond Future	118.5811	118.5811	118.5869	118.5869	0.005	0.0000	0.0000
2024/10/28	2046	06/02/2025		Bond Future	121.0323	121.0323	121.0386	121.0386	0.005	0.0000	0.0000
2024/10/28	2046	06/02/2025	114.01 Call	Bond Future	7022.3000	7.0223	7028.6400	7.0286	0.090	0.0000	0.0000
2024/10/28	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	2046	08/05/2025		Bond Future	121.3070	121.3070	121.3135	121.3135	0.005	0.0000	0.0000
2024/10/28	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	2046	08/05/2025	121.97 Put	Bond Future	663.0000	0.6630	656.5400	0.6565	0.974	0.0000	0.0000
2024/10/28	2046	07/08/2025		Bond Future	123.7368	123.7368	123.7440	123.7440	0.006	0.0000	0.0000
2024/10/28	2046	07/08/2025	118.69 Call	Bond Future	5046.7500	5.0468	5054.0400	5.0540	0.144	0.0000	0.0000
2024/10/28	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	2046	06/11/2025		Bond Future	123.8913	123.8913	123.8989	123.8989	0.006	0.0000	0.0000
2024/10/28	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	2046	06/11/2025	125.41 Put	Bond Future	1518.7000	1.5187	1511.1400	1.5111	0.498	0.0000	0.0000
2024/10/28	2050	07/11/2024		Bond Future	120.1187	120.1187	120.3249	120.3249	0.172	0.0000	0.0000
2024/10/28	2050	06/02/2025		Bond Future	120.2598	120.2598	120.4707	120.4707	0.175	0.0000	0.0000
2024/10/28	2050	06/02/2025	115.60 Call	Bond Future	4659.7700	4.6598	4870.6600	4.8707	4.526	0.0000	0.0000
2024/10/28	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	2050	08/05/2025		Bond Future	122.7495	122.7495	122.9650	122.9650	0.176	0.0000	0.0000
2024/10/28	2050	08/05/2025	121.16 Call	Bond Future	1589.5100	1.5895	1804.9500	1.8050	13.554	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
2024/10/28	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/10/28	2050	07/08/2025		Bond Future	122.8191	122.8191	123.0393	123.0393	0.179	0.0000
2024/10/28	2050	07/08/2025	119.89 Call	Bond Future	2929.1400	2.9291	3149.3000	3.1493	7.516	0.0000
2024/10/28	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/10/28	2050	06/11/2025		Bond Future	125.2291	125.2291	125.4542	125.4542	0.180	0.0000
2024/10/28	2050	06/11/2025	124.42 Call	Bond Future	809.0500	0.8091	1034.2100	1.0342	27.830	0.0000
2024/10/28	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/10/28	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/28	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/28	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/28	AL37	07/11/2024		Index Future	1041.5190	1041.5190	1041.2830	1041.2830	0.023	0.0000
2024/10/28	AL37	06/02/2025		Index Future	1062.7900	1062.7900	1062.5610	1062.5610	0.022	0.0000
2024/10/28	AL37	08/05/2025		Index Future	1084.5420	1084.5420	1084.3150	1084.3150	0.021	0.0000
2024/10/28	AL37	07/08/2025		Index Future	1106.0320	1106.0320	1105.8140	1105.8140	0.020	0.0000
2024/10/28	AL37	06/11/2025		Index Future	1127.5210	1127.5210	1127.3140	1127.3140	0.018	0.0000
2024/10/28	AL7T	07/11/2024		Index Future	1251.2580	1251.2580	1253.6850	1253.6850	0.194	0.0000
2024/10/28	AL7T	06/02/2025		Index Future	1276.8130	1276.8130	1279.3040	1279.3040	0.195	0.0000
2024/10/28	AL7T	08/05/2025		Index Future	1302.9450	1302.9450	1305.4950	1305.4950	0.196	0.0000
2024/10/28	AL7T	07/08/2025		Index Future	1328.7620	1328.7620	1331.3800	1331.3800	0.197	0.0000
2024/10/28	AL7T	06/11/2025		Index Future	1354.5800	1354.5800	1357.2640	1357.2640	0.198	0.0000
2024/10/28	ALBI	07/11/2024		Index Future	1078.3470	1078.3470	1080.3780	1080.3780	0.188	0.0000
2024/10/28	ALBI	06/02/2025		Index Future	1100.3700	1100.3700	1102.4550	1102.4550	0.189	0.0000
2024/10/28	ALBI	08/05/2025		Index Future	1122.8910	1122.8910	1125.0260	1125.0260	0.190	0.0000
2024/10/28	ALBI	07/08/2025		Index Future	1145.1410	1145.1410	1147.3320	1147.3320	0.191	0.0000
2024/10/28	ALBI	06/11/2025		Index Future	1167.3900	1167.3900	1169.6380	1169.6380	0.193	0.0000
2024/10/28	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/28	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/28	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/28	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/28	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/28	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/28	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/10/28	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/28	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/28	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/28	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/28	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/28	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/28	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/10/28	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/28	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/28	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/28	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/28	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/28	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/10/28	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/28	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/28	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/28	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/28	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/28	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/28	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/28	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/28	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/28	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/28	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/28	ES33	07/11/2024		Bond Future	11.0706	81.3694	11.0342	81.5445	0.329	0.0000	0.0000
2024/10/28	ES33	06/02/2025		Bond Future	11.1877	83.0514	11.1496	83.2304	0.340	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	
2024/10/28	ES33	06/02/2025	13.34 Call	Bond Future	9319.8200	9.3198	9498.8500	9.4989	1.921	0.0000	0.0000
2024/10/28	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	ES33	08/05/2025		Bond Future	11.3059	80.9701	11.2661	81.1530	0.352	0.0000	0.0000
2024/10/28	ES33	08/05/2025	12.73 Call	Bond Future	6198.0800	6.1981	6380.9800	6.3810	2.951	0.0000	0.0000
2024/10/28	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	ES33	07/08/2025		Bond Future	11.4420	82.5906	11.4003	82.7775	0.365	0.0000	0.0000
2024/10/28	ES33	07/08/2025	13.56 Call	Bond Future	8785.9900	8.7860	8972.9100	8.9729	2.127	0.0000	0.0000
2024/10/28	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	ES33	06/11/2025		Bond Future	11.5997	80.4119	11.5559	80.6029	0.377	0.0000	0.0000
2024/10/28	ES33	06/11/2025	12.01 Call	Bond Future	1761.6700	1.7617	1952.6700	1.9527	10.842	0.0000	0.0000
2024/10/28	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	ES42	07/11/2024		Bond Future	11.5385	77.7946	11.4922	78.0774	0.401	0.0000	0.0000
2024/10/28	ES42	06/02/2025		Bond Future	11.6385	79.4027	11.5905	79.6917	0.412	0.0000	0.0000
2024/10/28	ES42	06/02/2025	13.71 Call	Bond Future	11009.2300	11.0092	11298.1900	11.2982	2.625	0.0000	0.0000
2024/10/28	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	ES42	08/05/2025		Bond Future	11.7435	76.7791	11.6938	77.0742	0.424	0.0000	0.0000
2024/10/28	ES42	08/05/2025	13.25 Call	Bond Future	8148.2100	8.1482	8443.3200	8.4433	3.622	0.0000	0.0000
2024/10/28	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	ES42	07/08/2025		Bond Future	11.8587	78.3146	11.8070	78.6159	0.436	0.0000	0.0000
2024/10/28	ES42	07/08/2025	13.79 Call	Bond Future	10042.3900	10.0424	10343.7300	10.3437	3.001	0.0000	0.0000
2024/10/28	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	ES42	06/11/2025		Bond Future	11.9866	75.5833	11.9329	75.8910	0.448	0.0000	0.0000
2024/10/28	ES42	06/11/2025	12.39 Call	Bond Future	2249.4000	2.2494	2557.0900	2.5571	13.679	0.0000	0.0000
2024/10/28	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	GOVI	07/11/2024	948.79 Call	GOVI	1129380.0000	112.9380	1148650.0000	114.8650	1.706	0.0000	0.0000
2024/10/28	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	GOVI	07/11/2024	948.80 Call	GOVI	1129280.0000	112.9280	1148550.0000	114.8550	1.706	0.0000	0.0000
2024/10/28	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	GOVI	07/11/2024	948.78 Call	GOVI	1129480.0000	112.9480	1148750.0000	114.8750	1.706	0.0000	0.0000
2024/10/28	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	GOVI	07/11/2024		GOVI	1061.7280	1061.7280	1063.6550	1063.6550	0.181	0.0000	0.0000
2024/10/28	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	GOVI	06/02/2025		GOVI	1083.4120	1083.4120	1085.3910	1085.3910	0.183	0.0000	0.0000
2024/10/28	GOVI	06/02/2025	972.00 Call	GOVI	1114120.0000	111.4120	1133910.0000	113.3910	1.776	0.0000	0.0000
2024/10/28	GOVI	08/05/2025		GOVI	1105.5860	1105.5860	1107.6120	1107.6120	0.183	0.0000	0.0000
2024/10/28	GOVI	08/05/2025	1,022.00 Call	GOVI	835860.0000	83.5860	856120.0000	85.6120	2.424	0.0000	0.0000
2024/10/28	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/10/28	GOVI	07/08/2025		GOVI	1127.4930	1127.4930	1129.5730	1129.5730	0.184	0.0000	0.0000
2024/10/28	GOVI	07/08/2025	1,011. Call 00	GOVI	1164930.0000	116.4930	1185730.0000	118.5730	1.786	0.0000	0.0000
2024/10/28	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	GOVI	06/11/2025		GOVI	1149.3990	1149.3990	1151.5340	1151.5340	0.186	0.0000	0.0000
2024/10/28	GOVI	06/11/2025	1,112. Call 00	GOVI	373990.0000	37.3990	395340.0000	39.5340	5.709	0.0000	0.0000
2024/10/28	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/10/28	IGOV	07/11/2024		Index Future	367.5810	367.5810	367.1340	367.1340	0.122	0.0000	0.0000
2024/10/28	IGOV	06/02/2025		Index Future	375.1800	375.1800	374.7270	374.7270	0.121	0.0000	0.0000
2024/10/28	IGOV	08/05/2025		Index Future	382.9480	382.9480	382.4880	382.4880	0.120	0.0000	0.0000
2024/10/28	IGOV	07/08/2025		Index Future	390.6230	390.6230	390.1590	390.1590	0.119	0.0000	0.0000
2024/10/28	IGOV	06/11/2025		Index Future	398.2980	398.2980	397.8310	397.8310	0.117	0.0000	0.0000
2024/10/28	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/10/28	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/10/28	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/10/28	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/10/28	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/10/28	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/10/28	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/10/28	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/10/28	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/10/28	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/10/28	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/10/28	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/10/28	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/10/28	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	8.3300	8.3300	91.6700	0.000	0.0000	0.0000
2024/10/28	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/10/28	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/10/28	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/10/28	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/10/28	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/10/28	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/10/28	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/10/28	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/10/28	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/10/28	R033	07/11/2024		Bond Future	10.3300	99.3374	10.1756	100.1845	1.495	0.0000	0.0000
2024/10/28	R033	07/11/2024	10.33 Call	Bond Future	0.0000	0.0000	1080.8000	1.0808	100.000	0.0000	0.0000
2024/10/28	R033	07/11/2024	10.33 Put	Bond Future	0.0000	0.0000	233.7500	0.2338	100.000	0.0000	0.0000
2024/10/28	R033	06/02/2025		Bond Future	10.3300	101.8705	10.2628	102.2310	0.651	0.0000	0.0000
2024/10/28	R033	06/02/2025	10.33 Call	Bond Future	0.0000	0.0000	1903.6900	1.9037	100.000	0.0000	0.0000
2024/10/28	R033	06/02/2025	10.33 Put	Bond Future	0.0000	0.0000	1543.2200	1.5432	100.000	0.0000	0.0000
2024/10/28	R033	08/05/2025		Bond Future	10.3300	99.4019	10.3545	99.2735	0.237	0.0000	0.0000
2024/10/28	R033	08/05/2025	10.33 Call	Bond Future	0.0000	0.0000	2315.9100	2.3159	100.000	0.0000	0.0000
2024/10/28	R033	08/05/2025	10.33 Put	Bond Future	0.0000	0.0000	2444.3000	2.4443	100.000	0.0000	0.0000
2024/10/28	R033	07/08/2025		Bond Future	10.3300	101.9226	10.4640	101.2376	1.297	0.0000	0.0000
2024/10/28	R033	07/08/2025	10.33 Call	Bond Future	0.0000	0.0000	2499.0800	2.4991	100.000	0.0000	0.0000
2024/10/28	R033	07/08/2025	10.33 Put	Bond Future	0.0000	0.0000	3184.0800	3.1841	100.000	0.0000	0.0000
2024/10/28	R033	06/11/2025		Bond Future	10.3300	99.4554	10.5912	98.1540	2.529	0.0000	0.0000
2024/10/28	R033	06/11/2025	10.33 Call	Bond Future	0.0000	0.0000	2782.5200	2.7825	100.000	0.0000	0.0000
2024/10/28	R033	06/11/2025	10.33 Put	Bond Future	0.0000	0.0000	4084.0000	4.0840	100.000	0.0000	0.0000
2024/10/28	R035	07/11/2024	11.10 Call	Bond Future	3485.4400	3.4854	3722.0600	3.7221	6.789	0.0000	0.0000
2024/10/28	R035	07/11/2024	11.10 Put	Bond Future	5.6800	0.0057	4.0100	0.0040	29.401	0.0000	0.0000
2024/10/28	R035	07/11/2024	13.23 Call	Bond Future	14147.4400	14.1474	14385.7300	14.3857	1.684	0.0000	0.0000
2024/10/28	R035	07/11/2024	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	R035	07/11/2024	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	R035	07/11/2024	12.20 Call	Bond Future	9231.2500	9.2313	9469.5400	9.4695	2.581	0.0000	0.0000
2024/10/28	R035	07/11/2024		Bond Future	10.4820	91.7850	10.4409	92.0233	0.392	0.0000	0.0000
2024/10/28	R035	07/11/2024	12.18 Call	Bond Future	9131.4600	9.1315	9369.7500	9.3698	2.610	0.0000	0.0000
2024/10/28	R035	07/11/2024	12.18 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	R035	07/11/2024	12.19 Call	Bond Future	9181.3800	9.1814	9419.6700	9.4197	2.595	0.0000	0.0000
2024/10/28	R035	07/11/2024	12.19 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	R035	07/11/2024	12.17 Call	Bond Future	9081.5000	9.0815	9319.7900	9.3198	2.624	0.0000	0.0000
2024/10/28	R035	07/11/2024	12.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	R035	06/02/2025		Bond Future	10.5722	93.6596	10.5293	93.9031	0.406	0.0000	0.0000
2024/10/28	R035	06/02/2025	12.41 Call	Bond Future	9686.1500	9.6862	9957.5400	9.9575	2.802	0.0000	0.0000
2024/10/28	R035	06/02/2025	12.41 Put	Bond Future	47.6900	0.0477	75.5500	0.0756	58.419	0.0000	0.0000
2024/10/28	R035	06/02/2025	11.30 Call	Bond Future	4433.8000	4.4338	4781.3800	4.7814	7.839	0.0000	0.0000
2024/10/28	R035	06/02/2025	11.30 Put	Bond Future	436.4700	0.4365	540.5200	0.5405	23.839	0.0000	0.0000
2024/10/28	R035	06/02/2025	10.65 Call	Bond Future	1852.9400	1.8529	2210.3200	2.2103	19.287	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	
2024/10/28	R035	06/02/2025	10.65 Put	Bond Future	1413.8500	1.4139	1527.7000	1.5277	8.052	0.0000	0.0000
2024/10/28	R035	06/02/2025	10.34 Put	Bond Future	2318.1000	2.3181	2382.7500	2.3828	2.789	0.0000	0.0000
2024/10/28	R035	06/02/2025	10.34 Call	Bond Future	989.3600	0.9894	1297.5400	1.2975	31.149	0.0000	0.0000
2024/10/28	R035	06/02/2025	10.26 Put	Bond Future	2608.8900	2.6089	2653.7000	2.6537	1.718	0.0000	0.0000
2024/10/28	R035	06/02/2025	10.26 Call	Bond Future	816.2600	0.8163	1104.6000	1.1046	35.325	0.0000	0.0000
2024/10/28	R035	08/05/2025	11.70 Call	Bond Future	6227.4900	6.2275	6545.6800	6.5457	5.109	0.0000	0.0000
2024/10/28	R035	08/05/2025	11.70 Put	Bond Future	696.2900	0.6963	765.7500	0.7658	9.976	0.0000	0.0000
2024/10/28	R035	08/05/2025	10.95 Call	Bond Future	3269.8000	3.2698	3590.2500	3.5903	9.800	0.0000	0.0000
2024/10/28	R035	08/05/2025	10.95 Put	Bond Future	1678.8900	1.6789	1750.6100	1.7506	4.272	0.0000	0.0000
2024/10/28	R035	08/05/2025	10.44 Put	Bond Future	2947.4800	2.9475	2983.4500	2.9835	1.220	0.0000	0.0000
2024/10/28	R035	08/05/2025	10.44 Call	Bond Future	1714.5200	1.7145	1999.2200	1.9992	16.605	0.0000	0.0000
2024/10/28	R035	08/05/2025	13.35 Call	Bond Future	13454.6400	13.4546	13722.0300	13.7220	1.987	0.0000	0.0000
2024/10/28	R035	08/05/2025	13.35 Put	Bond Future	68.1100	0.0681	86.7700	0.0868	27.397	0.0000	0.0000
2024/10/28	R035	08/05/2025	12.70 Call	Bond Future	10626.6400	10.6266	10912.5500	10.9126	2.691	0.0000	0.0000
2024/10/28	R035	08/05/2025	12.70 Put	Bond Future	208.3100	0.2083	245.4900	0.2455	17.848	0.0000	0.0000
2024/10/28	R035	08/05/2025	11.46 Put	Bond Future	926.6600	0.9267	1001.3700	1.0014	8.062	0.0000	0.0000
2024/10/28	R035	08/05/2025	11.46 Call	Bond Future	5223.6100	5.2236	5547.0500	5.5471	6.192	0.0000	0.0000
2024/10/28	R035	08/05/2025		Bond Future	10.6600	91.0643	10.6153	91.3130	0.419	0.0000	0.0000
2024/10/28	R035	08/05/2025	11.78 Call	Bond Future	6569.7600	6.5698	6885.7100	6.8857	4.809	0.0000	0.0000
2024/10/28	R035	08/05/2025	11.78 Put	Bond Future	632.5700	0.6326	699.7900	0.6998	10.626	0.0000	0.0000
2024/10/28	R035	07/08/2025		Bond Future	10.7640	92.8663	10.7173	93.1204	0.434	0.0000	0.0000
2024/10/28	R035	07/08/2025	12.65 Call	Bond Future	10029.0000	10.0290	10354.5900	10.3546	3.246	0.0000	0.0000
2024/10/28	R035	07/08/2025	12.65 Put	Bond Future	534.4500	0.5345	605.9700	0.6060	13.382	0.0000	0.0000
2024/10/28	R035	06/11/2025		Bond Future	10.8856	90.1581	10.8368	90.4175	0.448	0.0000	0.0000
2024/10/28	R035	06/11/2025	11.20 Call	Bond Future	4569.6000	4.5696	4830.0500	4.8301	5.700	0.0000	0.0000
2024/10/28	R035	06/11/2025	11.20 Put	Bond Future	2922.4900	2.9225	2923.5100	2.9235	0.035	0.0000	0.0000
2024/10/28	R038	07/11/2024		Bond Future	11.2400	98.7623	11.0575	99.9986	1.623	0.0000	0.0000
2024/10/28	R038	07/11/2024	11.24 Call	Bond Future	0.0000	0.0000	1477.0900	1.4771	100.000	0.0000	0.0000
2024/10/28	R038	07/11/2024	11.24 Put	Bond Future	0.0000	0.0000	240.7400	0.2407	100.000	0.0000	0.0000
2024/10/28	R038	06/02/2025		Bond Future	11.2400	101.4996	11.1590	102.0413	0.721	0.0000	0.0000
2024/10/28	R038	06/02/2025	11.24 Call	Bond Future	0.0000	0.0000	2472.4900	2.4725	100.000	0.0000	0.0000
2024/10/28	R038	06/02/2025	11.24 Put	Bond Future	0.0000	0.0000	1930.7800	1.9308	100.000	0.0000	0.0000
2024/10/28	R038	08/05/2025		Bond Future	11.2400	98.7975	11.2642	98.6381	0.215	0.0000	0.0000
2024/10/28	R038	08/05/2025	11.24 Call	Bond Future	0.0000	0.0000	2993.5700	2.9936	100.000	0.0000	0.0000
2024/10/28	R038	08/05/2025	11.24 Put	Bond Future	0.0000	0.0000	3153.0400	3.1530	100.000	0.0000	0.0000
2024/10/28	R038	07/08/2025		Bond Future	11.2400	101.5206	11.3833	100.5893	1.275	0.0000	0.0000
2024/10/28	R038	07/08/2025	11.24 Call	Bond Future	0.0000	0.0000	3367.0800	3.3671	100.000	0.0000	0.0000
2024/10/28	R038	07/08/2025	11.24 Put	Bond Future	0.0000	0.0000	4298.4200	4.2984	100.000	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	
2024/10/28	R038	06/11/2025		Bond Future	11.2400	98.8194	11.5163	97.0511	2.458	0.0000	0.0000
2024/10/28	R038	06/11/2025	11.24 Call	Bond Future	0.0000	0.0000	3844.6900	3.8447	100.000	0.0000	0.0000
2024/10/28	R038	06/11/2025	11.24 Put	Bond Future	0.0000	0.0000	5613.0400	5.6130	100.000	0.0000	0.0000
2024/10/28	R053	07/11/2024		Bond Future	11.2167	104.8202	11.1706	105.2265	0.411	0.0000	0.0000
2024/10/28	R053	07/11/2024	12.80 Call	Bond Future	12387.5700	12.3876	12793.8700	12.7939	3.280	0.0000	0.0000
2024/10/28	R053	07/11/2024	12.80 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	R053	07/11/2024	12.81 Call	Bond Future	12457.1300	12.4571	12863.4300	12.8634	3.262	0.0000	0.0000
2024/10/28	R053	07/11/2024	12.81 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	R053	07/11/2024	12.79 Call	Bond Future	12317.9200	12.3179	12724.2200	12.7242	3.298	0.0000	0.0000
2024/10/28	R053	07/11/2024	12.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	R053	06/02/2025		Bond Future	11.3038	106.9610	11.2560	107.3759	0.423	0.0000	0.0000
2024/10/28	R053	06/02/2025	12.94 Call	Bond Future	12710.7800	12.7108	13195.0500	13.1951	3.810	0.0000	0.0000
2024/10/28	R053	06/02/2025	12.94 Put	Bond Future	130.1200	0.1301	199.4200	0.1994	53.259	0.0000	0.0000
2024/10/28	R053	08/05/2025		Bond Future	11.3930	103.2807	11.3435	103.7044	0.435	0.0000	0.0000
2024/10/28	R053	08/05/2025	12.64 Call	Bond Future	10597.9600	10.5980	11139.3600	11.1394	5.109	0.0000	0.0000
2024/10/28	R053	08/05/2025	12.64 Put	Bond Future	884.4900	0.8845	1002.1700	1.0022	13.305	0.0000	0.0000
2024/10/28	R053	07/08/2025		Bond Future	11.4927	105.3232	11.4413	105.7558	0.447	0.0000	0.0000
2024/10/28	R053	07/08/2025	13.17 Call	Bond Future	13595.7900	13.5958	14132.6300	14.1326	3.949	0.0000	0.0000
2024/10/28	R053	07/08/2025	13.17 Put	Bond Future	1106.6800	1.1067	1210.9200	1.2109	9.419	0.0000	0.0000
2024/10/28	R053	06/11/2025		Bond Future	11.6025	101.4977	11.5491	101.9391	0.460	0.0000	0.0000
2024/10/28	R053	06/11/2025	11.76 Call	Bond Future	5987.2600	5.9873	6533.7900	6.5338	9.128	0.0000	0.0000
2024/10/28	R053	06/11/2025	11.76 Put	Bond Future	4703.8900	4.7039	4808.9600	4.8090	2.234	0.0000	0.0000
2024/10/28	R186	07/11/2024		Bond Future	8.3549	108.1794	8.3854	108.1200	0.365	0.0000	0.0000
2024/10/28	R186	07/11/2024	9.14 Call	Bond Future	1514.7200	1.5147	1455.1900	1.4552	3.930	0.0000	0.0000
2024/10/28	R186	07/11/2024	9.14 Put	Bond Future	0.1600	0.0002	0.0400	0.0000	75.000	0.0000	0.0000
2024/10/28	R186	07/11/2024	9.15 Call	Bond Future	1533.8100	1.5338	1474.2800	1.4743	3.881	0.0000	0.0000
2024/10/28	R186	07/11/2024	9.15 Put	Bond Future	0.1500	0.0002	0.0300	0.0000	80.000	0.0000	0.0000
2024/10/28	R186	07/11/2024	9.13 Call	Bond Future	1495.6300	1.4956	1436.0800	1.4361	3.982	0.0000	0.0000
2024/10/28	R186	07/11/2024	9.13 Put	Bond Future	0.1800	0.0002	0.0400	0.0000	77.778	0.0000	0.0000
2024/10/28	R186	06/02/2025		Bond Future	8.3673	105.0774	8.4021	105.0172	0.416	0.0000	0.0000
2024/10/28	R186	06/02/2025	9.03 Call	Bond Future	1289.2200	1.2892	1227.9500	1.2280	4.752	0.0000	0.0000
2024/10/28	R186	06/02/2025	9.03 Put	Bond Future	150.9000	0.1509	149.8500	0.1499	0.696	0.0000	0.0000
2024/10/28	R186	08/05/2025		Bond Future	8.3842	107.2274	8.4248	107.1662	0.484	0.0000	0.0000
2024/10/28	R186	08/05/2025	8.47 Call	Bond Future	658.1400	0.6581	642.8500	0.6429	2.323	0.0000	0.0000
2024/10/28	R186	08/05/2025	8.47 Put	Bond Future	528.7900	0.5288	574.7200	0.5747	8.686	0.0000	0.0000
2024/10/28	R186	07/08/2025		Bond Future	8.4577	104.0388	8.5060	103.9768	0.571	0.0000	0.0000
2024/10/28	R186	07/08/2025	9.68 Call	Bond Future	1748.0300	1.7480	1719.1700	1.7192	1.651	0.0000	0.0000
2024/10/28	R186	07/08/2025	9.68 Put	Bond Future	196.4200	0.1964	229.5000	0.2295	16.841	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	
2024/10/28	R186	07/08/2025	10.25 Call	Bond Future	2354.1900	2.3542	2316.5100	2.3165	1.601	0.0000	0.0000
2024/10/28	R186	07/08/2025	10.25 Put	Bond Future	90.2300	0.0902	114.4900	0.1145	26.887	0.0000	0.0000
2024/10/28	R186	07/08/2025	9.22 Put	Bond Future	315.0400	0.3150	340.7300	0.3407	8.155	0.0000	0.0000
2024/10/28	R186	07/08/2025	9.22 Call	Bond Future	1286.5800	1.2866	1250.3300	1.2503	2.818	0.0000	0.0000
2024/10/28	R186	06/11/2025		Bond Future	8.6001	106.0536	8.6596	105.9909	0.692	0.0000	0.0000
2024/10/28	R186	06/11/2025	8.13 Call	Bond Future	336.6800	0.3367	324.4100	0.3244	3.644	0.0000	0.0000
2024/10/28	R186	06/11/2025	8.13 Put	Bond Future	834.0300	0.8340	884.4400	0.8844	6.044	0.0000	0.0000
2024/10/28	R202	07/11/2024		Bond Future	269.5757	269.5757	268.9821	268.9821	0.220	0.0000	0.0000
2024/10/28	R202	06/02/2025		Bond Future	269.9594	269.9594	269.3545	269.3545	0.224	0.0000	0.0000
2024/10/28	R202	06/02/2025	266.79 Call	Bond Future	3169.3600	3.1694	2564.5100	2.5645	19.084	0.0000	0.0000
2024/10/28	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	R202	08/05/2025		Bond Future	275.5483	275.5483	274.9314	274.9314	0.224	0.0000	0.0000
2024/10/28	R202	08/05/2025	272.31 Call	Bond Future	3238.3200	3.2383	2621.4200	2.6214	19.050	0.0000	0.0000
2024/10/28	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	R202	07/08/2025		Bond Future	275.7860	275.7860	275.1576	275.1576	0.228	0.0000	0.0000
2024/10/28	R202	07/08/2025	271.60 Call	Bond Future	4186.0200	4.1860	3557.6200	3.5576	15.012	0.0000	0.0000
2024/10/28	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	R202	06/11/2025		Bond Future	281.1990	281.1990	280.5594	280.5594	0.227	0.0000	0.0000
2024/10/28	R202	06/11/2025	275.64 Call	Bond Future	5559.0200	5.5590	4919.3700	4.9194	11.507	0.0000	0.0000
2024/10/28	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	R209	07/11/2024	10.55 Put	Bond Future	762.8400	0.7628	644.2600	0.6443	15.545	0.0000	0.0000
2024/10/28	R209	07/11/2024	10.55 Call	Bond Future	314.3200	0.3143	383.1900	0.3832	21.911	0.0000	0.0000
2024/10/28	R209	07/11/2024	11.00 Call	Bond Future	1910.7600	1.9108	2081.6400	2.0816	8.943	0.0000	0.0000
2024/10/28	R209	07/11/2024	11.00 Put	Bond Future	51.5500	0.0516	34.9800	0.0350	32.144	0.0000	0.0000
2024/10/28	R209	07/11/2024		Bond Future	10.6359	72.1647	10.5999	72.3522	0.338	0.0000	0.0000
2024/10/28	R209	07/11/2024	12.22 Call	Bond Future	7632.7300	7.6327	7820.1800	7.8202	2.456	0.0000	0.0000
2024/10/28	R209	07/11/2024	12.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	R209	07/11/2024	12.23 Call	Bond Future	7677.3100	7.6773	7864.7600	7.8648	2.442	0.0000	0.0000
2024/10/28	R209	07/11/2024	12.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	R209	07/11/2024	12.21 Call	Bond Future	7588.1000	7.5881	7775.5500	7.7756	2.470	0.0000	0.0000
2024/10/28	R209	07/11/2024	12.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	R209	06/02/2025		Bond Future	10.7177	73.6386	10.6803	73.8301	0.349	0.0000	0.0000
2024/10/28	R209	06/02/2025	12.44 Call	Bond Future	8189.8300	8.1898	8402.0600	8.4021	2.591	0.0000	0.0000
2024/10/28	R209	06/02/2025	12.44 Put	Bond Future	59.2000	0.0592	79.8800	0.0799	34.932	0.0000	0.0000
2024/10/28	R209	08/05/2025		Bond Future	10.8022	71.9901	10.7634	72.1858	0.359	0.0000	0.0000
2024/10/28	R209	08/05/2025	11.89 Call	Bond Future	5782.8700	5.7829	6093.6500	6.0937	5.374	0.0000	0.0000
2024/10/28	R209	08/05/2025	11.89 Put	Bond Future	572.5500	0.5726	687.6600	0.6877	20.105	0.0000	0.0000
2024/10/28	R209	07/08/2025		Bond Future	10.8994	73.4144	10.8591	73.6143	0.370	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	
2024/10/28	R209	07/08/2025	12.68 Call	Bond Future	8690.7800	8.6908	8928.9500	8.9290	2.740	0.0000	0.0000
2024/10/28	R209	07/08/2025	12.68 Put	Bond Future	554.6100	0.5546	592.8900	0.5929	6.902	0.0000	0.0000
2024/10/28	R209	06/11/2025		Bond Future	11.0089	71.6839	10.9670	71.8880	0.381	0.0000	0.0000
2024/10/28	R209	06/11/2025	11.27 Call	Bond Future	4010.0900	4.0101	4289.5300	4.2895	6.968	0.0000	0.0000
2024/10/28	R209	06/11/2025	11.27 Put	Bond Future	2755.3900	2.7554	2830.7800	2.8308	2.736	0.0000	0.0000
2024/10/28	R210	07/11/2024		Bond Future	241.3778	241.3778	241.6181	241.6181	0.100	0.0000	0.0000
2024/10/28	R210	06/02/2025		Bond Future	246.3674	246.3674	246.6137	246.6137	0.100	0.0000	0.0000
2024/10/28	R210	06/02/2025	239.61 Call	Bond Future	6757.4000	6.7574	7003.6600	7.0037	3.644	0.0000	0.0000
2024/10/28	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	R210	08/05/2025		Bond Future	248.0858	248.0858	248.3375	248.3375	0.101	0.0000	0.0000
2024/10/28	R210	08/05/2025	248.03 Call	Bond Future	55.7800	0.0558	307.5300	0.3075	451.327	0.0000	0.0000
2024/10/28	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	R210	07/08/2025		Bond Future	253.0558	253.0558	253.3137	253.3137	0.102	0.0000	0.0000
2024/10/28	R210	07/08/2025	248.44 Call	Bond Future	4615.8300	4.6158	4873.6800	4.8737	5.586	0.0000	0.0000
2024/10/28	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	R210	06/11/2025		Bond Future	254.5767	254.5767	254.8402	254.8402	0.103	0.0000	0.0000
2024/10/28	R210	06/11/2025	252.14 Call	Bond Future	2436.7100	2.4367	2700.1800	2.7002	10.813	0.0000	0.0000
2024/10/28	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	R213	07/11/2024		Bond Future	9.6448	89.1210	9.6390	89.1458	0.060	0.0000	0.0000
2024/10/28	R213	07/11/2024	11.22 Call	Bond Future	6432.7700	6.4328	6457.5400	6.4575	0.385	0.0000	0.0000
2024/10/28	R213	07/11/2024	11.22 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/28	R213	07/11/2024	11.23 Call	Bond Future	6471.7000	6.4717	6496.4700	6.4965	0.383	0.0000	0.0000
2024/10/28	R213	07/11/2024	11.23 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/28	R213	07/11/2024	11.21 Call	Bond Future	6393.8100	6.3938	6418.5800	6.4186	0.387	0.0000	0.0000
2024/10/28	R213	07/11/2024	11.21 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/28	R213	06/02/2025		Bond Future	9.7207	90.9412	9.7145	90.9668	0.064	0.0000	0.0000
2024/10/28	R213	06/02/2025	11.35 Call	Bond Future	6488.7800	6.4888	6536.1300	6.5361	0.730	0.0000	0.0000
2024/10/28	R213	06/02/2025	11.35 Put	Bond Future	44.2300	0.0442	65.9600	0.0660	49.130	0.0000	0.0000
2024/10/28	R213	08/05/2025		Bond Future	9.7945	89.2436	9.7879	89.2699	0.067	0.0000	0.0000
2024/10/28	R213	08/05/2025	10.52 Call	Bond Future	3489.7800	3.4898	3656.7800	3.6568	4.785	0.0000	0.0000
2024/10/28	R213	08/05/2025	10.52 Put	Bond Future	635.9900	0.6360	776.6600	0.7767	22.118	0.0000	0.0000
2024/10/28	R213	07/08/2025		Bond Future	9.8894	91.0099	9.8824	91.0372	0.071	0.0000	0.0000
2024/10/28	R213	07/08/2025	11.66 Call	Bond Future	6931.6600	6.9317	7007.2300	7.0072	1.090	0.0000	0.0000
2024/10/28	R213	07/08/2025	11.66 Put	Bond Future	388.7900	0.3888	437.0800	0.4371	12.421	0.0000	0.0000
2024/10/28	R213	06/11/2025		Bond Future	10.0099	89.2190	10.0023	89.2472	0.076	0.0000	0.0000
2024/10/28	R213	06/11/2025	10.05 Call	Bond Future	2476.3600	2.4764	2578.7000	2.5787	4.133	0.0000	0.0000
2024/10/28	R213	06/11/2025	10.05 Put	Bond Future	2326.9400	2.3269	2401.0800	2.4011	3.186	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	
2024/10/28	R214	07/11/2024		Bond Future	11.0164	67.4326	10.9704	67.6880	0.418	0.0000	0.0000
2024/10/28	R214	07/11/2024	12.61 Call	Bond Future	7995.9900	7.9960	8251.3900	8.2514	3.194	0.0000	0.0000
2024/10/28	R214	07/11/2024	12.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	R214	07/11/2024	12.62 Call	Bond Future	8041.4200	8.0414	8296.8200	8.2968	3.176	0.0000	0.0000
2024/10/28	R214	07/11/2024	12.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	R214	07/11/2024	12.60 Call	Bond Future	7950.5200	7.9505	8205.9200	8.2059	3.212	0.0000	0.0000
2024/10/28	R214	07/11/2024	12.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	R214	06/02/2025		Bond Future	11.1013	68.8098	11.0536	69.0708	0.430	0.0000	0.0000
2024/10/28	R214	06/02/2025	12.71 Call	Bond Future	8046.4600	8.0465	8347.5700	8.3476	3.742	0.0000	0.0000
2024/10/28	R214	06/02/2025	12.71 Put	Bond Future	77.2600	0.0773	117.4400	0.1174	52.006	0.0000	0.0000
2024/10/28	R214	06/02/2025	13.63 Call	Bond Future	11889.9500	11.8900	12156.6100	12.1566	2.243	0.0000	0.0000
2024/10/28	R214	06/02/2025	13.63 Put	Bond Future	9.4300	0.0094	15.1600	0.0152	60.764	0.0000	0.0000
2024/10/28	R214	06/02/2025	12.25 Put	Bond Future	189.4400	0.1894	258.6600	0.2587	36.539	0.0000	0.0000
2024/10/28	R214	06/02/2025	12.25 Call	Bond Future	6036.2600	6.0363	6366.4100	6.3664	5.469	0.0000	0.0000
2024/10/28	R214	06/02/2025	11.75 Put	Bond Future	491.0400	0.4910	597.8700	0.5979	21.756	0.0000	0.0000
2024/10/28	R214	06/02/2025	11.75 Call	Bond Future	3893.3100	3.8933	4261.0700	4.2611	9.446	0.0000	0.0000
2024/10/28	R214	08/05/2025		Bond Future	11.1832	66.9135	11.1340	67.1799	0.441	0.0000	0.0000
2024/10/28	R214	08/05/2025	12.40 Call	Bond Future	6650.7400	6.6507	6983.4200	6.9834	5.002	0.0000	0.0000
2024/10/28	R214	08/05/2025	12.40 Put	Bond Future	551.6100	0.5516	617.8900	0.6179	12.016	0.0000	0.0000
2024/10/28	R214	07/08/2025		Bond Future	11.2769	68.2375	11.2259	68.5095	0.452	0.0000	0.0000
2024/10/28	R214	07/08/2025	12.97 Call	Bond Future	8782.1400	8.7821	9143.5000	9.1435	4.115	0.0000	0.0000
2024/10/28	R214	07/08/2025	12.97 Put	Bond Future	631.6300	0.6316	721.0200	0.7210	14.152	0.0000	0.0000
2024/10/28	R214	06/11/2025		Bond Future	11.3829	66.2584	11.3301	66.5360	0.464	0.0000	0.0000
2024/10/28	R214	06/11/2025	11.64 Call	Bond Future	4333.2500	4.3333	4609.7900	4.6098	6.382	0.0000	0.0000
2024/10/28	R214	06/11/2025	11.64 Put	Bond Future	3007.1800	3.0072	3006.1400	3.0061	0.035	0.0000	0.0000
2024/10/28	R248	07/11/2024	12.79 Call	Bond Future	9842.6200	9.8426	10158.7400	10.1587	3.212	0.0000	0.0000
2024/10/28	R248	07/11/2024	12.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	R248	07/11/2024	12.80 Call	Bond Future	9896.9700	9.8970	10213.0900	10.2131	3.194	0.0000	0.0000
2024/10/28	R248	07/11/2024	12.80 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	R248	07/11/2024	12.78 Call	Bond Future	9788.1900	9.7882	10104.3100	10.1043	3.230	0.0000	0.0000
2024/10/28	R248	07/11/2024	12.78 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	R248	07/11/2024		Bond Future	11.1769	81.7456	11.1308	82.0617	0.413	0.0000	0.0000
2024/10/28	R248	06/02/2025		Bond Future	11.2648	83.4152	11.2171	83.7380	0.424	0.0000	0.0000
2024/10/28	R248	06/02/2025	12.71 Call	Bond Future	8932.1700	8.9322	9318.7100	9.3187	4.328	0.0000	0.0000
2024/10/28	R248	06/02/2025	12.71 Put	Bond Future	133.3700	0.1334	197.1000	0.1971	47.784	0.0000	0.0000
2024/10/28	R248	06/02/2025	10.30 Put	Bond Future	7091.9000	7.0919	6876.7000	6.8767	3.034	0.0000	0.0000
2024/10/28	R248	06/02/2025	10.30 Call	Bond Future	114.2600	0.1143	221.8700	0.2219	94.180	0.0000	0.0000
2024/10/28	R248	06/02/2025	11.00 Put	Bond Future	2890.4500	2.8905	2952.8200	2.9528	2.158	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	
2024/10/28	R248	06/02/2025	11.00 Call	Bond Future	1072.3500	1.0724	1457.5300	1.4575	35.919	0.0000	0.0000
2024/10/28	R248	06/02/2025	11.70 Call	Bond Future	3725.4800	3.7255	4198.4400	4.1984	12.695	0.0000	0.0000
2024/10/28	R248	06/02/2025	11.70 Put	Bond Future	884.6300	0.8846	1034.7800	1.0348	16.973	0.0000	0.0000
2024/10/28	R248	08/05/2025		Bond Future	11.3497	80.6738	11.3003	81.0034	0.435	0.0000	0.0000
2024/10/28	R248	08/05/2025	12.60 Call	Bond Future	8275.5300	8.2755	8748.7200	8.7487	5.718	0.0000	0.0000
2024/10/28	R248	08/05/2025	12.60 Put	Bond Future	658.2800	0.6583	801.8700	0.8019	21.813	0.0000	0.0000
2024/10/28	R248	07/08/2025		Bond Future	11.4463	82.2699	11.3951	82.6064	0.448	0.0000	0.0000
2024/10/28	R248	07/08/2025	13.21 Call	Bond Future	11024.2100	11.0242	11426.9800	11.4270	3.654	0.0000	0.0000
2024/10/28	R248	07/08/2025	13.21 Put	Bond Future	788.3000	0.7883	854.5400	0.8545	8.403	0.0000	0.0000
2024/10/28	R248	06/11/2025		Bond Future	11.5548	79.4194	11.5017	79.7628	0.460	0.0000	0.0000
2024/10/28	R248	06/11/2025	11.74 Call	Bond Future	4909.3400	4.9093	5339.4700	5.3395	8.761	0.0000	0.0000
2024/10/28	R248	06/11/2025	11.74 Put	Bond Future	3732.1700	3.7322	3818.8600	3.8189	2.323	0.0000	0.0000
2024/10/28	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/28	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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