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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/10/2024 TO 29/10/2024

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
2024/10/29	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/29	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/29	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/29	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/29	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/29	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/29	2025	07/11/2024		Bond Future	185.0883	185.0883	184.9418	0.079	0.0000	0.0000
2024/10/29	2029	07/11/2024		Bond Future	133.1735	133.1735	133.2887	0.087	0.0000	0.0000
2024/10/29	2029	06/02/2025		Bond Future	135.9269	135.9269	136.0450	0.087	0.0000	0.0000
2024/10/29	2029	06/02/2025	132.40 Call	Bond Future	3526.8700	3.5269	3645.0300	3.350	0.0000	0.0000
2024/10/29	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	2029	08/05/2025		Bond Future	137.3214	137.3214	137.4424	0.088	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	
2024/10/29	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	2029	08/05/2025	137.85 Put	Bond Future	528.6300	0.5286	407.6400	0.4076	22.887	0.0000	0.0000
2024/10/29	2029	07/08/2025		Bond Future	140.0733	140.0733	140.1974	140.1974	0.089	0.0000	0.0000
2024/10/29	2029	07/08/2025	137.41 Call	Bond Future	2663.3400	2.6633	2787.4100	2.7874	4.658	0.0000	0.0000
2024/10/29	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	2029	06/11/2025		Bond Future	141.3770	141.3770	141.5045	141.5045	0.090	0.0000	0.0000
2024/10/29	2029	06/11/2025	139.79 Call	Bond Future	1587.0200	1.5870	1714.5400	1.7145	8.035	0.0000	0.0000
2024/10/29	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	2030	07/11/2024		Bond Future	9.2867	97.0116	9.2660	97.0931	0.223	0.0000	0.0000
2024/10/29	2030	07/11/2024	10.21 Put	Bond Future	0.1600	0.0002	0.0600	0.0001	62.500	0.0000	0.0000
2024/10/29	2030	07/11/2024	10.21 Call	Bond Future	3546.2900	3.5463	3627.6700	3.6277	2.295	0.0000	0.0000
2024/10/29	2030	07/11/2024	10.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	2030	07/11/2024	10.71 Call	Bond Future	5398.0700	5.3981	5479.5500	5.4796	1.509	0.0000	0.0000
2024/10/29	2030	07/11/2024	11.91 Call	Bond Future	9656.1000	9.6561	9737.5800	9.7376	0.844	0.0000	0.0000
2024/10/29	2030	07/11/2024	11.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	2030	07/11/2024	10.75 Call	Bond Future	5544.2100	5.5442	5625.6900	5.6257	1.470	0.0000	0.0000
2024/10/29	2030	07/11/2024	10.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	2030	07/11/2024	10.76 Call	Bond Future	5580.6900	5.5807	5662.1700	5.6622	1.460	0.0000	0.0000
2024/10/29	2030	07/11/2024	10.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	2030	07/11/2024	10.74 Call	Bond Future	5507.7000	5.5077	5589.1800	5.5892	1.479	0.0000	0.0000
2024/10/29	2030	07/11/2024	10.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	2030	06/02/2025		Bond Future	9.3459	94.9834	9.3238	95.0669	0.236	0.0000	0.0000
2024/10/29	2030	06/02/2025	10.68 Call	Bond Future	4982.5500	4.9826	5058.2900	5.0583	1.520	0.0000	0.0000
2024/10/29	2030	06/02/2025	10.68 Put	Bond Future	105.2400	0.1052	97.4700	0.0975	7.383	0.0000	0.0000
2024/10/29	2030	06/02/2025	8.68 Put	Bond Future	2861.3900	2.8614	2790.4200	2.7904	2.480	0.0000	0.0000
2024/10/29	2030	06/02/2025	8.68 Call	Bond Future	304.8400	0.3048	317.3800	0.3174	4.114	0.0000	0.0000
2024/10/29	2030	06/02/2025	9.18 Put	Bond Future	1508.9400	1.5089	1455.3500	1.4554	3.551	0.0000	0.0000
2024/10/29	2030	06/02/2025	9.18 Call	Bond Future	879.7900	0.8798	909.7100	0.9097	3.401	0.0000	0.0000
2024/10/29	2030	06/02/2025	9.69 Call	Bond Future	1960.4200	1.9604	2011.4200	2.0114	2.601	0.0000	0.0000
2024/10/29	2030	06/02/2025	9.69 Put	Bond Future	671.8200	0.6718	639.3100	0.6393	4.839	0.0000	0.0000
2024/10/29	2030	08/05/2025	8.68 Put	Bond Future	3253.4100	3.2534	3186.0400	3.1860	2.071	0.0000	0.0000
2024/10/29	2030	08/05/2025	8.68 Call	Bond Future	534.4600	0.5345	552.5000	0.5525	3.375	0.0000	0.0000
2024/10/29	2030	08/05/2025	9.18 Put	Bond Future	2001.7600	2.0018	1948.5300	1.9485	2.659	0.0000	0.0000
2024/10/29	2030	08/05/2025	9.18 Call	Bond Future	1134.2300	1.1342	1166.4100	1.1664	2.837	0.0000	0.0000
2024/10/29	2030	08/05/2025	9.99 Call	Bond Future	2842.2100	2.8422	2898.5800	2.8986	1.983	0.0000	0.0000
2024/10/29	2030	08/05/2025	9.99 Put	Bond Future	801.3000	0.8013	772.2600	0.7723	3.624	0.0000	0.0000
2024/10/29	2030	08/05/2025	11.86 Call	Bond Future	8416.8000	8.4168	8498.4000	8.4984	0.969	0.0000	0.0000
2024/10/29	2030	08/05/2025	11.86 Put	Bond Future	67.2400	0.0672	63.4300	0.0634	5.666	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	
2024/10/29	2030	08/05/2025	10.31 Put	Bond Future	547.1100	0.5471	525.4100	0.5254	3.966	0.0000	0.0000
2024/10/29	2030	08/05/2025	10.31 Call	Bond Future	3706.9400	3.7069	3770.6500	3.7707	1.719	0.0000	0.0000
2024/10/29	2030	08/05/2025	12.28 Call	Bond Future	9722.6100	9.7226	9806.1100	9.8061	0.859	0.0000	0.0000
2024/10/29	2030	08/05/2025	12.28 Put	Bond Future	29.9000	0.0299	27.9900	0.0280	6.388	0.0000	0.0000
2024/10/29	2030	08/05/2025	10.69 Put	Bond Future	344.4700	0.3445	329.4900	0.3295	4.349	0.0000	0.0000
2024/10/29	2030	08/05/2025	10.69 Call	Bond Future	4811.4800	4.8115	4881.9100	4.8819	1.464	0.0000	0.0000
2024/10/29	2030	08/05/2025		Bond Future	9.4184	96.9268	9.3948	97.0122	0.250	0.0000	0.0000
2024/10/29	2030	08/05/2025	9.93 Call	Bond Future	2690.2400	2.6902	2745.0500	2.7451	2.037	0.0000	0.0000
2024/10/29	2030	08/05/2025	9.93 Put	Bond Future	861.0000	0.8610	830.4000	0.8304	3.554	0.0000	0.0000
2024/10/29	2030	07/08/2025		Bond Future	9.5176	94.8352	9.4923	94.9227	0.266	0.0000	0.0000
2024/10/29	2030	07/08/2025	11.11 Call	Bond Future	5761.0000	5.7610	5832.9100	5.8329	1.248	0.0000	0.0000
2024/10/29	2030	07/08/2025	11.11 Put	Bond Future	456.3900	0.4564	440.7600	0.4408	3.425	0.0000	0.0000
2024/10/29	2030	07/08/2025	12.12 Call	Bond Future	8623.9100	8.6239	8705.3500	8.7054	0.944	0.0000	0.0000
2024/10/29	2030	07/08/2025	12.12 Put	Bond Future	144.4700	0.1445	138.3700	0.1384	4.222	0.0000	0.0000
2024/10/29	2030	07/08/2025	10.48 Put	Bond Future	798.5800	0.7986	773.8900	0.7739	3.092	0.0000	0.0000
2024/10/29	2030	07/08/2025	10.48 Call	Bond Future	4049.4800	4.0495	4112.3300	4.1123	1.552	0.0000	0.0000
2024/10/29	2030	06/11/2025		Bond Future	9.6297	96.6717	9.6024	96.7614	0.283	0.0000	0.0000
2024/10/29	2030	06/11/2025	9.54 Call	Bond Future	1922.1700	1.9222	1963.4800	1.9635	2.149	0.0000	0.0000
2024/10/29	2030	06/11/2025	9.54 Put	Bond Future	2217.5600	2.2176	2169.1900	2.1692	2.181	0.0000	0.0000
2024/10/29	2032	07/11/2024	9.75 Put	Bond Future	821.2400	0.8212	730.0900	0.7301	11.099	0.0000	0.0000
2024/10/29	2032	07/11/2024	9.75 Call	Bond Future	188.0400	0.1880	198.8100	0.1988	5.728	0.0000	0.0000
2024/10/29	2032	07/11/2024	9.90 Put	Bond Future	410.8200	0.4108	342.2400	0.3422	16.693	0.0000	0.0000
2024/10/29	2032	07/11/2024	9.90 Call	Bond Future	511.6800	0.5117	545.0200	0.5450	6.516	0.0000	0.0000
2024/10/29	2032	07/11/2024	10.60 Call	Bond Future	3433.3100	3.4333	3533.3900	3.5334	2.915	0.0000	0.0000
2024/10/29	2032	07/11/2024	10.60 Put	Bond Future	3.6800	0.0037	1.8400	0.0018	50.000	0.0000	0.0000
2024/10/29	2032	07/11/2024	9.86 Call	Bond Future	406.9300	0.4069	433.3600	0.4334	6.495	0.0000	0.0000
2024/10/29	2032	07/11/2024	9.86 Put	Bond Future	501.0900	0.5011	425.6000	0.4256	15.065	0.0000	0.0000
2024/10/29	2032	07/11/2024		Bond Future	9.8793	92.5580	9.8584	92.6599	0.211	0.0000	0.0000
2024/10/29	2032	07/11/2024	13.36 Call	Bond Future	15132.5800	15.1326	15234.5000	15.2345	0.674	0.0000	0.0000
2024/10/29	2032	07/11/2024	13.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	2032	07/11/2024	11.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	2032	07/11/2024	11.64 Call	Bond Future	8094.2500	8.0943	8196.1700	8.1962	1.259	0.0000	0.0000
2024/10/29	2032	07/11/2024	11.11 Put	Bond Future	0.0500	0.0001	0.0200	0.0000	60.000	0.0000	0.0000
2024/10/29	2032	07/11/2024	11.11 Call	Bond Future	5757.8400	5.7578	5859.7300	5.8597	1.770	0.0000	0.0000
2024/10/29	2032	07/11/2024	11.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	2032	07/11/2024	11.61 Call	Bond Future	7964.2000	7.9642	8066.1200	8.0661	1.280	0.0000	0.0000
2024/10/29	2032	07/11/2024	12.95 Call	Bond Future	13526.9600	13.5270	13628.8800	13.6289	0.753	0.0000	0.0000
2024/10/29	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	
2024/10/29	2032	07/11/2024	11.48 Call	Bond Future	7397.6300	7.3976	7499.5500	7.4996	1.378	0.0000	0.0000
2024/10/29	2032	07/11/2024	11.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	2032	07/11/2024	11.49 Call	Bond Future	7441.3800	7.4414	7543.3000	7.5433	1.370	0.0000	0.0000
2024/10/29	2032	07/11/2024	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	2032	07/11/2024	11.47 Call	Bond Future	7353.8400	7.3538	7455.7600	7.4558	1.386	0.0000	0.0000
2024/10/29	2032	07/11/2024	11.47 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	2032	06/02/2025		Bond Future	9.9566	94.4487	9.9346	94.5531	0.221	0.0000	0.0000
2024/10/29	2032	06/02/2025	11.72 Call	Bond Future	7963.1700	7.9632	8062.5000	8.0625	1.247	0.0000	0.0000
2024/10/29	2032	06/02/2025	11.72 Put	Bond Future	62.2800	0.0623	57.2000	0.0572	8.157	0.0000	0.0000
2024/10/29	2032	06/02/2025	9.42 Put	Bond Future	3099.3500	3.0994	3015.1900	3.0152	2.715	0.0000	0.0000
2024/10/29	2032	06/02/2025	9.42 Call	Bond Future	507.7100	0.5077	527.9600	0.5280	3.988	0.0000	0.0000
2024/10/29	2032	06/02/2025	9.92 Put	Bond Future	1572.8600	1.5729	1512.7500	1.5128	3.822	0.0000	0.0000
2024/10/29	2032	06/02/2025	9.92 Call	Bond Future	1398.9100	1.3989	1443.2100	1.4432	3.167	0.0000	0.0000
2024/10/29	2032	06/02/2025	10.61 Call	Bond Future	3539.0700	3.5391	3615.6600	3.6157	2.164	0.0000	0.0000
2024/10/29	2032	06/02/2025	10.61 Put	Bond Future	504.7100	0.5047	476.8900	0.4769	5.512	0.0000	0.0000
2024/10/29	2032	08/05/2025	9.42 Put	Bond Future	3755.5300	3.7555	3675.4800	3.6755	2.132	0.0000	0.0000
2024/10/29	2032	08/05/2025	9.42 Call	Bond Future	848.5700	0.8486	875.2200	0.8752	3.141	0.0000	0.0000
2024/10/29	2032	08/05/2025	9.92 Put	Bond Future	2305.4900	2.3055	2243.9200	2.2439	2.671	0.0000	0.0000
2024/10/29	2032	08/05/2025	9.92 Call	Bond Future	1759.4800	1.7595	1804.6100	1.8046	2.565	0.0000	0.0000
2024/10/29	2032	08/05/2025	10.97 Call	Bond Future	4894.5200	4.8945	4974.1500	4.9742	1.627	0.0000	0.0000
2024/10/29	2032	08/05/2025	10.97 Put	Bond Future	721.4500	0.7215	694.3800	0.6944	3.752	0.0000	0.0000
2024/10/29	2032	08/05/2025		Bond Future	10.0380	92.2166	10.0148	92.3233	0.230	0.0000	0.0000
2024/10/29	2032	08/05/2025	10.91 Call	Bond Future	4685.0000	4.6850	4763.1400	4.7631	1.668	0.0000	0.0000
2024/10/29	2032	08/05/2025	10.91 Put	Bond Future	773.1800	0.7732	744.6200	0.7446	3.694	0.0000	0.0000
2024/10/29	2032	07/08/2025		Bond Future	10.1379	94.0415	10.1135	94.1507	0.241	0.0000	0.0000
2024/10/29	2032	07/08/2025	12.01 Call	Bond Future	8386.8100	8.3868	8479.9200	8.4799	1.110	0.0000	0.0000
2024/10/29	2032	07/08/2025	12.01 Put	Bond Future	476.7100	0.4767	460.5800	0.4606	3.384	0.0000	0.0000
2024/10/29	2032	06/11/2025		Bond Future	10.2562	91.7019	10.2304	91.8136	0.251	0.0000	0.0000
2024/10/29	2032	06/11/2025	10.42 Call	Bond Future	3383.5300	3.3835	3441.7200	3.4417	1.720	0.0000	0.0000
2024/10/29	2032	06/11/2025	10.42 Put	Bond Future	2677.5700	2.6776	2623.9800	2.6240	2.001	0.0000	0.0000
2024/10/29	2033	07/11/2024		Bond Future	126.0411	126.0411	126.2348	126.2348	0.154	0.0000	0.0000
2024/10/29	2033	06/02/2025		Bond Future	128.6470	128.6470	128.8453	128.8453	0.154	0.0000	0.0000
2024/10/29	2033	06/02/2025	124.94 Call	Bond Future	3706.9600	3.7070	3905.2700	3.9053	5.350	0.0000	0.0000
2024/10/29	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	2033	08/05/2025		Bond Future	129.7915	129.7915	129.9943	129.9943	0.156	0.0000	0.0000
2024/10/29	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	2033	08/05/2025	130.62 Put	Bond Future	828.5200	0.8285	625.6600	0.6257	24.485	0.0000	0.0000
2024/10/29	2033	07/08/2025		Bond Future	132.3926	132.3926	132.6001	132.6001	0.157	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	
2024/10/29	2033	07/08/2025	128.65 Call	Bond Future	3742.5900	3.7426	3950.0900	3.9501	5.544	0.0000	0.0000
2024/10/29	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	2033	06/11/2025		Bond Future	133.4442	133.4442	133.6566	133.6566	0.159	0.0000	0.0000
2024/10/29	2033	06/11/2025	133.14 Call	Bond Future	304.1500	0.3042	516.5700	0.5166	69.841	0.0000	0.0000
2024/10/29	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	2037	07/11/2024		Bond Future	10.8360	86.7556	10.8100	86.9103	0.240	0.0000	0.0000
2024/10/29	2037	07/11/2024	12.58 Call	Bond Future	9512.3300	9.5123	9667.0400	9.6670	1.626	0.0000	0.0000
2024/10/29	2037	07/11/2024	12.58 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	2037	07/11/2024	12.59 Call	Bond Future	9562.3400	9.5623	9717.0500	9.7171	1.618	0.0000	0.0000
2024/10/29	2037	07/11/2024	12.59 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	2037	07/11/2024	12.57 Call	Bond Future	9462.2800	9.4623	9616.9900	9.6170	1.635	0.0000	0.0000
2024/10/29	2037	07/11/2024	12.57 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	2037	06/02/2025		Bond Future	10.9253	84.2672	10.8982	84.4254	0.248	0.0000	0.0000
2024/10/29	2037	06/02/2025	12.76 Call	Bond Future	9891.2300	9.8912	10041.8100	10.0418	1.522	0.0000	0.0000
2024/10/29	2037	06/02/2025	12.76 Put	Bond Future	84.7300	0.0847	77.1300	0.0771	8.970	0.0000	0.0000
2024/10/29	2037	08/05/2025		Bond Future	11.0224	85.9912	10.9943	86.1529	0.255	0.0000	0.0000
2024/10/29	2037	08/05/2025	12.25 Call	Bond Future	7368.5500	7.3686	7497.9800	7.4980	1.757	0.0000	0.0000
2024/10/29	2037	08/05/2025	12.25 Put	Bond Future	729.1000	0.7291	696.9000	0.6969	4.416	0.0000	0.0000
2024/10/29	2037	08/05/2025	12.55 Put	Bond Future	526.7500	0.5268	502.1000	0.5021	4.680	0.0000	0.0000
2024/10/29	2037	08/05/2025	12.55 Call	Bond Future	8674.6900	8.6747	8811.6700	8.8117	1.579	0.0000	0.0000
2024/10/29	2037	08/05/2025	13.30 Put	Bond Future	207.6500	0.2077	196.2500	0.1963	5.490	0.0000	0.0000
2024/10/29	2037	08/05/2025	13.30 Call	Bond Future	11946.2500	11.9463	12096.4800	12.0965	1.258	0.0000	0.0000
2024/10/29	2037	08/05/2025	13.35 Put	Bond Future	192.2900	0.1923	181.5900	0.1816	5.565	0.0000	0.0000
2024/10/29	2037	08/05/2025	13.35 Call	Bond Future	12161.4500	12.1615	12312.3800	12.3124	1.241	0.0000	0.0000
2024/10/29	2037	07/08/2025		Bond Future	11.1357	83.4321	11.1064	83.5973	0.264	0.0000	0.0000
2024/10/29	2037	07/08/2025	13.01 Call	Bond Future	10339.6500	10.3397	10479.6900	10.4797	1.354	0.0000	0.0000
2024/10/29	2037	07/08/2025	13.01 Put	Bond Future	680.0700	0.6801	654.9100	0.6549	3.700	0.0000	0.0000
2024/10/29	2037	07/08/2025	12.17 Call	Bond Future	6909.7500	6.9098	7030.1300	7.0301	1.742	0.0000	0.0000
2024/10/29	2037	07/08/2025	12.17 Put	Bond Future	1371.5800	1.3716	1326.7600	1.3268	3.268	0.0000	0.0000
2024/10/29	2037	07/08/2025	11.42 Call	Bond Future	4136.0600	4.1361	4229.3400	4.2293	2.255	0.0000	0.0000
2024/10/29	2037	07/08/2025	11.42 Put	Bond Future	2559.9700	2.5600	2488.0500	2.4881	2.809	0.0000	0.0000
2024/10/29	2037	07/08/2025	10.55 Put	Bond Future	5119.0000	5.1190	5007.2900	5.0073	2.182	0.0000	0.0000
2024/10/29	2037	07/08/2025	10.55 Call	Bond Future	1734.9300	1.7349	1788.4200	1.7884	3.083	0.0000	0.0000
2024/10/29	2037	07/08/2025	11.82 Call	Bond Future	5560.8000	5.5608	5669.7200	5.6697	1.959	0.0000	0.0000
2024/10/29	2037	07/08/2025	11.82 Put	Bond Future	1837.0500	1.8371	1780.7700	1.7808	3.064	0.0000	0.0000
2024/10/29	2037	07/08/2025	11.07 Call	Bond Future	3034.1700	3.0342	3111.9200	3.1119	2.562	0.0000	0.0000
2024/10/29	2037	07/08/2025	11.07 Put	Bond Future	3404.6500	3.4047	3317.2000	3.3172	2.569	0.0000	0.0000
2024/10/29	2037	07/08/2025	10.34 Put	Bond Future	5976.3100	5.9763	5855.2600	5.8553	2.025	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	
2024/10/29	2037	07/08/2025	10.34 Call	Bond Future	1332.4000	1.3324	1376.5500	1.3766	3.314	0.0000	0.0000
2024/10/29	2037	07/08/2025	10.64 Put	Bond Future	4779.4200	4.7794	4671.8400	4.6718	2.251	0.0000	0.0000
2024/10/29	2037	07/08/2025	10.64 Call	Bond Future	1927.6200	1.9276	1985.2400	1.9852	2.989	0.0000	0.0000
2024/10/29	2037	06/11/2025		Bond Future	11.2533	85.0467	11.2227	85.2155	0.272	0.0000	0.0000
2024/10/29	2037	06/11/2025	11.63 Call	Bond Future	5163.6500	5.1637	5260.6400	5.2606	1.878	0.0000	0.0000
2024/10/29	2037	06/11/2025	11.63 Put	Bond Future	3123.6900	3.1237	3051.8800	3.0519	2.299	0.0000	0.0000
2024/10/29	2038	07/11/2024		Bond Future	137.9966	137.9966	138.4518	138.4518	0.330	0.0000	0.0000
2024/10/29	2038	06/02/2025		Bond Future	138.7486	138.7486	139.2136	139.2136	0.335	0.0000	0.0000
2024/10/29	2038	06/02/2025	135.23 Call	Bond Future	3518.5900	3.5186	3983.6000	3.9836	13.216	0.0000	0.0000
2024/10/29	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	2038	08/05/2025		Bond Future	141.6211	141.6211	142.0960	142.0960	0.335	0.0000	0.0000
2024/10/29	2038	08/05/2025	139.68 Call	Bond Future	1941.0700	1.9411	2416.0400	2.4160	24.469	0.0000	0.0000
2024/10/29	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	2038	07/08/2025		Bond Future	142.3145	142.3145	142.7998	142.7998	0.341	0.0000	0.0000
2024/10/29	2038	07/08/2025	139.56 Call	Bond Future	2754.5000	2.7545	3239.7900	3.2398	17.618	0.0000	0.0000
2024/10/29	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	2038	06/11/2025		Bond Future	145.1078	145.1078	145.6034	145.6034	0.341	0.0000	0.0000
2024/10/29	2038	06/11/2025	143.88 Call	Bond Future	1227.8400	1.2278	1723.3700	1.7234	40.358	0.0000	0.0000
2024/10/29	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	2040	07/11/2024	12.10 Put	Bond Future	0.1300	0.0001	0.0300	0.0000	76.923	0.0000	0.0000
2024/10/29	2040	07/11/2024	12.10 Call	Bond Future	6063.6100	6.0636	6295.8100	6.2958	3.829	0.0000	0.0000
2024/10/29	2040	07/11/2024	12.60 Call	Bond Future	8853.1000	8.8531	9085.4000	9.0854	2.624	0.0000	0.0000
2024/10/29	2040	07/11/2024	12.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	2040	07/11/2024	13.15 Call	Bond Future	11748.4300	11.7484	11980.7300	11.9807	1.977	0.0000	0.0000
2024/10/29	2040	07/11/2024	13.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	2040	07/11/2024		Bond Future	11.1013	87.2417	11.0652	87.4740	0.325	0.0000	0.0000
2024/10/29	2040	07/11/2024	12.85 Call	Bond Future	10190.9300	10.1909	10423.2300	10.4232	2.279	0.0000	0.0000
2024/10/29	2040	07/11/2024	12.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	2040	07/11/2024	12.86 Call	Bond Future	10243.6800	10.2437	10475.9800	10.4760	2.268	0.0000	0.0000
2024/10/29	2040	07/11/2024	12.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	2040	07/11/2024	12.84 Call	Bond Future	10138.1200	10.1381	10370.4200	10.3704	2.291	0.0000	0.0000
2024/10/29	2040	07/11/2024	12.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	2040	06/02/2025		Bond Future	11.1928	84.5127	11.1553	84.7500	0.335	0.0000	0.0000
2024/10/29	2040	06/02/2025	12.95 Call	Bond Future	10200.8300	10.2008	10425.8200	10.4258	2.206	0.0000	0.0000
2024/10/29	2040	06/02/2025	12.95 Put	Bond Future	113.5400	0.1135	101.1600	0.1012	10.904	0.0000	0.0000
2024/10/29	2040	06/02/2025	11.00 Put	Bond Future	2673.2300	2.6732	2526.6700	2.5267	5.483	0.0000	0.0000
2024/10/29	2040	06/02/2025	11.00 Call	Bond Future	1441.0900	1.4411	1531.9000	1.5319	6.301	0.0000	0.0000
2024/10/29	2040	06/02/2025	11.70 Call	Bond Future	4052.6600	4.0527	4218.8200	4.2188	4.100	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	
2024/10/29	2040	06/02/2025	11.70 Put	Bond Future	936.1200	0.9361	864.9100	0.8649	7.607	0.0000	0.0000
2024/10/29	2040	06/02/2025	12.20 Call	Bond Future	6431.6900	6.4317	6632.0400	6.6320	3.115	0.0000	0.0000
2024/10/29	2040	06/02/2025	12.20 Put	Bond Future	410.9100	0.4109	373.8900	0.3739	9.009	0.0000	0.0000
2024/10/29	2040	08/05/2025	13.43 Put	Bond Future	293.0400	0.2930	273.3200	0.2733	6.729	0.0000	0.0000
2024/10/29	2040	08/05/2025	13.43 Call	Bond Future	12151.3400	12.1513	12373.9700	12.3740	1.832	0.0000	0.0000
2024/10/29	2040	08/05/2025		Bond Future	11.2914	86.2417	11.2525	86.4840	0.344	0.0000	0.0000
2024/10/29	2040	08/05/2025	12.63 Call	Bond Future	8464.9200	8.4649	8665.0600	8.6651	2.364	0.0000	0.0000
2024/10/29	2040	08/05/2025	12.63 Put	Bond Future	722.7700	0.7228	680.5600	0.6806	5.840	0.0000	0.0000
2024/10/29	2040	08/05/2025	12.75 Put	Bond Future	636.9600	0.6370	599.0000	0.5990	5.960	0.0000	0.0000
2024/10/29	2040	08/05/2025	12.75 Call	Bond Future	9019.3900	9.0194	9223.7800	9.2238	2.266	0.0000	0.0000
2024/10/29	2040	08/05/2025	13.50 Put	Bond Future	264.7300	0.2647	246.5900	0.2466	6.852	0.0000	0.0000
2024/10/29	2040	08/05/2025	13.50 Call	Bond Future	12466.6700	12.4667	12690.8800	12.6909	1.798	0.0000	0.0000
2024/10/29	2040	07/08/2025		Bond Future	11.4049	83.4367	11.3645	83.6843	0.355	0.0000	0.0000
2024/10/29	2040	07/08/2025	13.29 Call	Bond Future	11172.8500	11.1729	11384.0300	11.3840	1.890	0.0000	0.0000
2024/10/29	2040	07/08/2025	13.29 Put	Bond Future	758.3900	0.7584	721.9600	0.7220	4.804	0.0000	0.0000
2024/10/29	2040	06/11/2025		Bond Future	11.5218	85.0509	11.4798	85.3038	0.365	0.0000	0.0000
2024/10/29	2040	06/11/2025	11.84 Call	Bond Future	5443.5200	5.4435	5588.6700	5.5887	2.666	0.0000	0.0000
2024/10/29	2040	06/11/2025	11.84 Put	Bond Future	3566.1300	3.5661	3458.4400	3.4584	3.020	0.0000	0.0000
2024/10/29	2044	07/11/2024	12.25 Call	Bond Future	6412.9600	6.4130	6618.1500	6.6182	3.200	0.0000	0.0000
2024/10/29	2044	07/11/2024	12.25 Put	Bond Future	0.1100	0.0001	0.0300	0.0000	72.727	0.0000	0.0000
2024/10/29	2044	07/11/2024	12.00 Call	Bond Future	4949.4400	4.9494	5153.7200	5.1537	4.127	0.0000	0.0000
2024/10/29	2044	07/11/2024	12.00 Put	Bond Future	1.5900	0.0016	0.6000	0.0006	62.264	0.0000	0.0000
2024/10/29	2044	07/11/2024	12.50 Call	Bond Future	7831.7400	7.8317	8037.0000	8.0370	2.621	0.0000	0.0000
2024/10/29	2044	07/11/2024	12.50 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/29	2044	07/11/2024		Bond Future	11.2109	83.1905	11.1799	83.3958	0.277	0.0000	0.0000
2024/10/29	2044	07/11/2024	12.91 Call	Bond Future	10063.4300	10.0634	10268.7000	10.2687	2.040	0.0000	0.0000
2024/10/29	2044	07/11/2024	12.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	2044	07/11/2024	12.92 Call	Bond Future	10116.4300	10.1164	10321.7000	10.3217	2.029	0.0000	0.0000
2024/10/29	2044	07/11/2024	12.92 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	2044	07/11/2024	12.90 Call	Bond Future	10010.3600	10.0104	10215.6300	10.2156	2.051	0.0000	0.0000
2024/10/29	2044	07/11/2024	12.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	2044	06/02/2025		Bond Future	11.2990	80.5040	11.2668	80.7138	0.285	0.0000	0.0000
2024/10/29	2044	06/02/2025	13.02 Call	Bond Future	10180.7600	10.1808	10377.7200	10.3777	1.935	0.0000	0.0000
2024/10/29	2044	06/02/2025	13.02 Put	Bond Future	135.8600	0.1359	123.0200	0.1230	9.451	0.0000	0.0000
2024/10/29	2044	06/02/2025	13.75 Call	Bond Future	13720.5800	13.7206	13926.9900	13.9270	1.504	0.0000	0.0000
2024/10/29	2044	06/02/2025	13.75 Put	Bond Future	28.8900	0.0289	25.5000	0.0255	11.734	0.0000	0.0000
2024/10/29	2044	06/02/2025	12.50 Put	Bond Future	321.9800	0.3220	295.2900	0.2953	8.289	0.0000	0.0000
2024/10/29	2044	06/02/2025	12.50 Call	Bond Future	7560.0000	7.5600	7743.1100	7.7431	2.422	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	
2024/10/29	2044	06/02/2025	12.00 Put	Bond Future	728.5200	0.7285	677.0300	0.6770	7.068	0.0000	0.0000
2024/10/29	2044	06/02/2025	12.00 Call	Bond Future	5088.1400	5.0881	5246.4500	5.2465	3.111	0.0000	0.0000
2024/10/29	2044	08/05/2025	Call	Bond Future	19.9600	0.0200	21.5300	0.0215	7.866	0.0000	0.0000
2024/10/29	2044	08/05/2025	Put	Bond Future	17869.0000	17.8690	17656.3100	17.6563	1.190	0.0000	0.0000
2024/10/29	2044	08/05/2025	12.40 Call	Bond Future	7077.5900	7.0776	7241.9400	7.2419	2.322	0.0000	0.0000
2024/10/29	2044	08/05/2025	12.40 Put	Bond Future	1020.6500	1.0207	970.7400	0.9707	4.890	0.0000	0.0000
2024/10/29	2044	08/05/2025	11.65 Call	Bond Future	3865.2700	3.8653	3988.1800	3.9882	3.180	0.0000	0.0000
2024/10/29	2044	08/05/2025	11.65 Put	Bond Future	2245.9100	2.2459	2154.5600	2.1546	4.067	0.0000	0.0000
2024/10/29	2044	08/05/2025	10.92 Put	Bond Future	4669.1400	4.6691	4523.2700	4.5233	3.124	0.0000	0.0000
2024/10/29	2044	08/05/2025	10.92 Call	Bond Future	1539.1600	1.5392	1607.5500	1.6076	4.443	0.0000	0.0000
2024/10/29	2044	08/05/2025		Bond Future	11.3933	82.1510	11.3599	82.3652	0.293	0.0000	0.0000
2024/10/29	2044	08/05/2025	12.72 Call	Bond Future	8554.2400	8.5542	8730.6600	8.7307	2.062	0.0000	0.0000
2024/10/29	2044	08/05/2025	12.72 Put	Bond Future	728.1000	0.7281	690.2600	0.6903	5.197	0.0000	0.0000
2024/10/29	2044	07/08/2025		Bond Future	11.5012	79.3904	11.4665	79.6093	0.301	0.0000	0.0000
2024/10/29	2044	07/08/2025	13.34 Call	Bond Future	11196.6000	11.1966	11380.8300	11.3808	1.645	0.0000	0.0000
2024/10/29	2044	07/08/2025	13.34 Put	Bond Future	844.2200	0.8442	809.5700	0.8096	4.104	0.0000	0.0000
2024/10/29	2044	06/11/2025		Bond Future	11.6116	80.9262	11.5757	81.1497	0.310	0.0000	0.0000
2024/10/29	2044	06/11/2025	11.88 Call	Bond Future	5376.4300	5.3764	5502.1400	5.5021	2.338	0.0000	0.0000
2024/10/29	2044	06/11/2025	11.88 Put	Bond Future	3739.0300	3.7390	3641.2200	3.6412	2.616	0.0000	0.0000
2024/10/29	2046	07/11/2024		Bond Future	118.5869	118.5869	118.5926	118.5926	0.005	0.0000	0.0000
2024/10/29	2046	06/02/2025		Bond Future	121.0386	121.0386	121.0449	121.0449	0.005	0.0000	0.0000
2024/10/29	2046	06/02/2025	114.01 Call	Bond Future	7028.6400	7.0286	7034.9400	7.0349	0.090	0.0000	0.0000
2024/10/29	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	2046	08/05/2025		Bond Future	121.3135	121.3135	121.3205	121.3205	0.006	0.0000	0.0000
2024/10/29	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	2046	08/05/2025	121.97 Put	Bond Future	656.5400	0.6565	649.4800	0.6495	1.075	0.0000	0.0000
2024/10/29	2046	07/08/2025		Bond Future	123.7440	123.7440	123.7516	123.7516	0.006	0.0000	0.0000
2024/10/29	2046	07/08/2025	118.69 Call	Bond Future	5054.0400	5.0540	5061.5600	5.0616	0.149	0.0000	0.0000
2024/10/29	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	2046	06/11/2025		Bond Future	123.8989	123.8989	123.9077	123.9077	0.007	0.0000	0.0000
2024/10/29	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	2046	06/11/2025	125.41 Put	Bond Future	1511.1400	1.5111	1502.2700	1.5023	0.587	0.0000	0.0000
2024/10/29	2050	07/11/2024		Bond Future	120.3249	120.3249	120.3305	120.3305	0.005	0.0000	0.0000
2024/10/29	2050	06/02/2025		Bond Future	120.4707	120.4707	120.4770	120.4770	0.005	0.0000	0.0000
2024/10/29	2050	06/02/2025	115.60 Call	Bond Future	4870.6600	4.8707	4876.9800	4.8770	0.130	0.0000	0.0000
2024/10/29	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	2050	08/05/2025		Bond Future	122.9650	122.9650	122.9715	122.9715	0.005	0.0000	0.0000
2024/10/29	2050	08/05/2025	121.16 Call	Bond Future	1804.9500	1.8050	1811.5200	1.8115	0.364	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
2024/10/29	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	2050	07/08/2025		Bond Future	123.0393	123.0393	123.0466	0.006	0.0000	0.0000
2024/10/29	2050	07/08/2025	119.89 Call	Bond Future	3149.3000	3.1493	3156.5500	3.1566	0.230	0.0000
2024/10/29	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	2050	06/11/2025		Bond Future	125.4542	125.4542	125.4622	125.4622	0.006	0.0000
2024/10/29	2050	06/11/2025	124.42 Call	Bond Future	1034.2100	1.0342	1042.1600	1.0422	0.769	0.0000
2024/10/29	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/29	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/29	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/29	AL37	07/11/2024		Index Future	1041.2830	1041.2830	1042.1110	1042.1110	0.080	0.0000
2024/10/29	AL37	06/02/2025		Index Future	1062.5610	1062.5610	1063.4100	1063.4100	0.080	0.0000
2024/10/29	AL37	08/05/2025		Index Future	1084.3150	1084.3150	1085.1830	1085.1830	0.080	0.0000
2024/10/29	AL37	07/08/2025		Index Future	1105.8140	1105.8140	1106.7040	1106.7040	0.080	0.0000
2024/10/29	AL37	06/11/2025		Index Future	1127.3140	1127.3140	1128.2260	1128.2260	0.081	0.0000
2024/10/29	AL7T	07/11/2024		Index Future	1253.6850	1253.6850	1255.3090	1255.3090	0.130	0.0000
2024/10/29	AL7T	06/02/2025		Index Future	1279.3040	1279.3040	1280.9650	1280.9650	0.130	0.0000
2024/10/29	AL7T	08/05/2025		Index Future	1305.4950	1305.4950	1307.1930	1307.1930	0.130	0.0000
2024/10/29	AL7T	07/08/2025		Index Future	1331.3800	1331.3800	1333.1170	1333.1170	0.130	0.0000
2024/10/29	AL7T	06/11/2025		Index Future	1357.2640	1357.2640	1359.0410	1359.0410	0.131	0.0000
2024/10/29	ALBI	07/11/2024		Index Future	1080.3780	1080.3780	1081.8150	1081.8150	0.133	0.0000
2024/10/29	ALBI	06/02/2025		Index Future	1102.4550	1102.4550	1103.9260	1103.9260	0.133	0.0000
2024/10/29	ALBI	08/05/2025		Index Future	1125.0260	1125.0260	1126.5290	1126.5290	0.134	0.0000
2024/10/29	ALBI	07/08/2025		Index Future	1147.3320	1147.3320	1148.8700	1148.8700	0.134	0.0000
2024/10/29	ALBI	06/11/2025		Index Future	1169.6380	1169.6380	1171.2110	1171.2110	0.134	0.0000
2024/10/29	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/29	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/29	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/29	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/29	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/29	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/29	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/10/29	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/29	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/29	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/29	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/29	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/29	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/29	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/10/29	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/29	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/29	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/29	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/29	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/29	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/10/29	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/29	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/29	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/29	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/29	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/29	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/29	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/29	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/29	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/29	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/29	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/29	ES33	07/11/2024		Bond Future	11.0342	81.5445	10.9928	81.7442	0.375	0.0000	0.0000
2024/10/29	ES33	06/02/2025		Bond Future	11.1496	83.2304	11.1063	83.4346	0.388	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	
2024/10/29	ES33	06/02/2025	13.34 Call	Bond Future	9498.8500	9.4989	9702.9600	9.7030	2.149	0.0000	0.0000
2024/10/29	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	ES33	08/05/2025		Bond Future	11.2661	81.1530	11.2209	81.3615	0.402	0.0000	0.0000
2024/10/29	ES33	08/05/2025	12.73 Call	Bond Future	6380.9800	6.3810	6589.4800	6.5895	3.268	0.0000	0.0000
2024/10/29	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	ES33	07/08/2025		Bond Future	11.4003	82.7775	11.3529	82.9906	0.416	0.0000	0.0000
2024/10/29	ES33	07/08/2025	13.56 Call	Bond Future	8972.9100	8.9729	9186.0200	9.1860	2.375	0.0000	0.0000
2024/10/29	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	ES33	06/11/2025		Bond Future	11.5559	80.6029	11.5062	80.8205	0.430	0.0000	0.0000
2024/10/29	ES33	06/11/2025	12.01 Call	Bond Future	1952.6700	1.9527	2170.3000	2.1703	11.145	0.0000	0.0000
2024/10/29	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	ES42	07/11/2024		Bond Future	11.4922	78.0774	11.4611	78.2687	0.271	0.0000	0.0000
2024/10/29	ES42	06/02/2025		Bond Future	11.5905	79.6917	11.5582	79.8873	0.279	0.0000	0.0000
2024/10/29	ES42	06/02/2025	13.71 Call	Bond Future	11298.1900	11.2982	11493.8200	11.4938	1.732	0.0000	0.0000
2024/10/29	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	ES42	08/05/2025		Bond Future	11.6938	77.0742	11.6602	77.2741	0.287	0.0000	0.0000
2024/10/29	ES42	08/05/2025	13.25 Call	Bond Future	8443.3200	8.4433	8643.1800	8.6432	2.367	0.0000	0.0000
2024/10/29	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	ES42	07/08/2025		Bond Future	11.8070	78.6159	11.7722	78.8201	0.295	0.0000	0.0000
2024/10/29	ES42	07/08/2025	13.79 Call	Bond Future	10343.7300	10.3437	10547.9400	10.5479	1.974	0.0000	0.0000
2024/10/29	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	ES42	06/11/2025		Bond Future	11.9329	75.8910	11.8967	76.0995	0.303	0.0000	0.0000
2024/10/29	ES42	06/11/2025	12.39 Call	Bond Future	2557.0900	2.5571	2765.6400	2.7656	8.156	0.0000	0.0000
2024/10/29	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	GOVI	07/11/2024	948.79 Call	GOVI	1148650.0000	114.8650	1162410.0000	116.2410	1.198	0.0000	0.0000
2024/10/29	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	GOVI	07/11/2024	948.80 Call	GOVI	1148550.0000	114.8550	1162310.0000	116.2310	1.198	0.0000	0.0000
2024/10/29	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	GOVI	07/11/2024	948.78 Call	GOVI	1148750.0000	114.8750	1162510.0000	116.2510	1.198	0.0000	0.0000
2024/10/29	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	GOVI	07/11/2024		GOVI	1063.6550	1063.6550	1065.0310	1065.0310	0.129	0.0000	0.0000
2024/10/29	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	GOVI	06/02/2025		GOVI	1085.3910	1085.3910	1086.7990	1086.7990	0.130	0.0000	0.0000
2024/10/29	GOVI	06/02/2025	972.00 Call	GOVI	1133910.0000	113.3910	1147990.0000	114.7990	1.242	0.0000	0.0000
2024/10/29	GOVI	08/05/2025		GOVI	1107.6120	1107.6120	1109.0510	1109.0510	0.130	0.0000	0.0000
2024/10/29	GOVI	08/05/2025	1,022.00 Call	GOVI	856120.0000	85.6120	870510.0000	87.0510	1.681	0.0000	0.0000
2024/10/29	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/10/29	GOVI	07/08/2025		GOVI	1129.5730	1129.5730	1131.0450	1131.0450	0.130	0.0000	0.0000
2024/10/29	GOVI	07/08/2025	1,011. Call 00	GOVI	1185730.0000	118.5730	1200450.0000	120.0450	1.241	0.0000	0.0000
2024/10/29	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	GOVI	06/11/2025		GOVI	1151.5340	1151.5340	1153.0400	1153.0400	0.131	0.0000	0.0000
2024/10/29	GOVI	06/11/2025	1,112. Call 00	GOVI	395340.0000	39.5340	410400.0000	41.0400	3.809	0.0000	0.0000
2024/10/29	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/10/29	IGOV	07/11/2024		Index Future	367.1340	367.1340	367.4560	367.4560	0.088	0.0000	0.0000
2024/10/29	IGOV	06/02/2025		Index Future	374.7270	374.7270	375.0570	375.0570	0.088	0.0000	0.0000
2024/10/29	IGOV	08/05/2025		Index Future	382.4880	382.4880	382.8260	382.8260	0.088	0.0000	0.0000
2024/10/29	IGOV	07/08/2025		Index Future	390.1590	390.1590	390.5060	390.5060	0.089	0.0000	0.0000
2024/10/29	IGOV	06/11/2025		Index Future	397.8310	397.8310	398.1850	398.1850	0.089	0.0000	0.0000
2024/10/29	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/10/29	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/10/29	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/10/29	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/10/29	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/10/29	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/10/29	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/10/29	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/10/29	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/10/29	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/10/29	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/10/29	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/10/29	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/10/29	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	8.3300	8.3300	91.6700	0.000	0.0000	0.0000
2024/10/29	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/10/29	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/10/29	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/10/29	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/10/29	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/10/29	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	
2024/10/29	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/10/29	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/10/29	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/10/29	R033	07/11/2024		Bond Future	10.1756	100.1845	10.1546	100.3004	0.206	0.0000	0.0000
2024/10/29	R033	07/11/2024	10.33 Call	Bond Future	1080.8000	1.0808	1144.6100	1.1446	5.904	0.0000	0.0000
2024/10/29	R033	07/11/2024	10.33 Put	Bond Future	233.7500	0.2338	181.6800	0.1817	22.276	0.0000	0.0000
2024/10/29	R033	06/02/2025		Bond Future	10.2628	102.2310	10.2408	102.3497	0.215	0.0000	0.0000
2024/10/29	R033	06/02/2025	10.33 Call	Bond Future	1903.6900	1.9037	1960.1500	1.9602	2.966	0.0000	0.0000
2024/10/29	R033	06/02/2025	10.33 Put	Bond Future	1543.2200	1.5432	1481.0200	1.4810	4.031	0.0000	0.0000
2024/10/29	R033	08/05/2025		Bond Future	10.3545	99.2735	10.3314	99.3948	0.224	0.0000	0.0000
2024/10/29	R033	08/05/2025	10.33 Call	Bond Future	2315.9100	2.3159	2371.2600	2.3713	2.390	0.0000	0.0000
2024/10/29	R033	08/05/2025	10.33 Put	Bond Future	2444.3000	2.4443	2378.3400	2.3783	2.699	0.0000	0.0000
2024/10/29	R033	07/08/2025		Bond Future	10.4640	101.2376	10.4396	101.3618	0.233	0.0000	0.0000
2024/10/29	R033	07/08/2025	10.33 Call	Bond Future	2499.0800	2.4991	2553.5500	2.5536	2.180	0.0000	0.0000
2024/10/29	R033	07/08/2025	10.33 Put	Bond Future	3184.0800	3.1841	3114.4000	3.1144	2.188	0.0000	0.0000
2024/10/29	R033	06/11/2025		Bond Future	10.5912	98.1540	10.5655	98.2810	0.243	0.0000	0.0000
2024/10/29	R033	06/11/2025	10.33 Call	Bond Future	2782.5200	2.7825	2836.3400	2.8363	1.934	0.0000	0.0000
2024/10/29	R033	06/11/2025	10.33 Put	Bond Future	4084.0000	4.0840	4010.8300	4.0108	1.792	0.0000	0.0000
2024/10/29	R035	07/11/2024	11.10 Call	Bond Future	3722.0600	3.7221	3842.0700	3.8421	3.224	0.0000	0.0000
2024/10/29	R035	07/11/2024	11.10 Put	Bond Future	4.0100	0.0040	1.9600	0.0020	51.122	0.0000	0.0000
2024/10/29	R035	07/11/2024	13.23 Call	Bond Future	14385.7300	14.3857	14507.7900	14.5078	0.848	0.0000	0.0000
2024/10/29	R035	07/11/2024	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	R035	07/11/2024	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	R035	07/11/2024	12.20 Call	Bond Future	9469.5400	9.4695	9591.6000	9.5916	1.289	0.0000	0.0000
2024/10/29	R035	07/11/2024		Bond Future	10.4409	92.0233	10.4198	92.1454	0.201	0.0000	0.0000
2024/10/29	R035	07/11/2024	12.18 Call	Bond Future	9369.7500	9.3698	9491.8100	9.4918	1.303	0.0000	0.0000
2024/10/29	R035	07/11/2024	12.18 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	R035	07/11/2024	12.19 Call	Bond Future	9419.6700	9.4197	9541.7300	9.5417	1.296	0.0000	0.0000
2024/10/29	R035	07/11/2024	12.19 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	R035	07/11/2024	12.17 Call	Bond Future	9319.7900	9.3198	9441.8500	9.4419	1.310	0.0000	0.0000
2024/10/29	R035	07/11/2024	12.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	R035	06/02/2025		Bond Future	10.5293	93.9031	10.5074	94.0280	0.208	0.0000	0.0000
2024/10/29	R035	06/02/2025	12.41 Call	Bond Future	9957.5400	9.9575	10076.4200	10.0764	1.194	0.0000	0.0000
2024/10/29	R035	06/02/2025	12.41 Put	Bond Future	75.5500	0.0756	69.5700	0.0696	7.915	0.0000	0.0000
2024/10/29	R035	06/02/2025	10.10 Put	Bond Future	3262.0600	3.2621	3166.8800	3.1669	2.918	0.0000	0.0000
2024/10/29	R035	06/02/2025	10.10 Call	Bond Future	775.5600	0.7756	805.2400	0.8052	3.827	0.0000	0.0000
2024/10/29	R035	06/02/2025	11.30 Call	Bond Future	4781.3800	4.7814	4876.4100	4.8764	1.988	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	
2024/10/29	R035	06/02/2025	11.30 Put	Bond Future	540.5200	0.5405	510.6900	0.5107	5.519	0.0000	0.0000
2024/10/29	R035	06/02/2025	10.65 Call	Bond Future	2210.3200	2.2103	2272.8900	2.2729	2.831	0.0000	0.0000
2024/10/29	R035	06/02/2025	10.65 Put	Bond Future	1527.7000	1.5277	1465.4100	1.4654	4.077	0.0000	0.0000
2024/10/29	R035	06/02/2025	10.34 Put	Bond Future	2382.7500	2.3828	2301.5300	2.3015	3.409	0.0000	0.0000
2024/10/29	R035	06/02/2025	10.34 Call	Bond Future	1297.5400	1.2975	1341.1800	1.3412	3.363	0.0000	0.0000
2024/10/29	R035	06/02/2025	10.26 Put	Bond Future	2653.7000	2.6537	2567.6700	2.5677	3.242	0.0000	0.0000
2024/10/29	R035	06/02/2025	10.26 Call	Bond Future	1104.6000	1.1046	1143.4300	1.1434	3.515	0.0000	0.0000
2024/10/29	R035	08/05/2025	11.70 Call	Bond Future	6545.6800	6.5457	6644.5000	6.6445	1.510	0.0000	0.0000
2024/10/29	R035	08/05/2025	11.70 Put	Bond Future	765.7500	0.7658	736.9800	0.7370	3.757	0.0000	0.0000
2024/10/29	R035	08/05/2025	10.95 Call	Bond Future	3590.2500	3.5903	3664.2200	3.6642	2.060	0.0000	0.0000
2024/10/29	R035	08/05/2025	10.95 Put	Bond Future	1750.6100	1.7506	1696.9900	1.6970	3.063	0.0000	0.0000
2024/10/29	R035	08/05/2025	10.44 Put	Bond Future	2983.4500	2.9835	2907.4300	2.9074	2.548	0.0000	0.0000
2024/10/29	R035	08/05/2025	10.44 Call	Bond Future	1999.2200	1.9992	2050.7900	2.0508	2.580	0.0000	0.0000
2024/10/29	R035	08/05/2025	13.35 Call	Bond Future	13722.0300	13.7220	13844.8700	13.8449	0.895	0.0000	0.0000
2024/10/29	R035	08/05/2025	13.35 Put	Bond Future	86.7700	0.0868	82.0200	0.0820	5.474	0.0000	0.0000
2024/10/29	R035	08/05/2025	12.70 Call	Bond Future	10912.5500	10.9126	11028.9000	11.0289	1.066	0.0000	0.0000
2024/10/29	R035	08/05/2025	12.70 Put	Bond Future	245.4900	0.2455	234.2500	0.2343	4.579	0.0000	0.0000
2024/10/29	R035	08/05/2025	11.46 Put	Bond Future	1001.3700	1.0014	965.9000	0.9659	3.542	0.0000	0.0000
2024/10/29	R035	08/05/2025	11.46 Call	Bond Future	5547.0500	5.5471	5639.1700	5.6392	1.661	0.0000	0.0000
2024/10/29	R035	08/05/2025		Bond Future	10.6153	91.3130	10.5924	91.4406	0.215	0.0000	0.0000
2024/10/29	R035	08/05/2025	11.78 Call	Bond Future	6885.7100	6.8857	6986.5200	6.9865	1.464	0.0000	0.0000
2024/10/29	R035	08/05/2025	11.78 Put	Bond Future	699.7900	0.6998	673.0100	0.6730	3.827	0.0000	0.0000
2024/10/29	R035	07/08/2025		Bond Future	10.7173	93.1204	10.6933	93.2509	0.223	0.0000	0.0000
2024/10/29	R035	07/08/2025	12.65 Call	Bond Future	10354.5900	10.3546	10465.6700	10.4657	1.073	0.0000	0.0000
2024/10/29	R035	07/08/2025	12.65 Put	Bond Future	605.9700	0.6060	586.5100	0.5865	3.211	0.0000	0.0000
2024/10/29	R035	06/11/2025		Bond Future	10.8368	90.4175	10.8118	90.5510	0.231	0.0000	0.0000
2024/10/29	R035	06/11/2025	11.20 Call	Bond Future	4830.0500	4.8301	4905.5400	4.9055	1.563	0.0000	0.0000
2024/10/29	R035	06/11/2025	11.20 Put	Bond Future	2923.5100	2.9235	2865.4900	2.8655	1.985	0.0000	0.0000
2024/10/29	R038	07/11/2024		Bond Future	11.0575	99.9986	11.0213	100.2467	0.327	0.0000	0.0000
2024/10/29	R038	07/11/2024	11.24 Call	Bond Future	1477.0900	1.4771	1648.1900	1.6482	11.584	0.0000	0.0000
2024/10/29	R038	07/11/2024	11.24 Put	Bond Future	240.7400	0.2407	163.7200	0.1637	31.993	0.0000	0.0000
2024/10/29	R038	06/02/2025		Bond Future	11.1590	102.0413	11.1213	102.2949	0.338	0.0000	0.0000
2024/10/29	R038	06/02/2025	11.24 Call	Bond Future	2472.4900	2.4725	2603.4800	2.6035	5.298	0.0000	0.0000
2024/10/29	R038	06/02/2025	11.24 Put	Bond Future	1930.7800	1.9308	1808.1900	1.8082	6.349	0.0000	0.0000
2024/10/29	R038	08/05/2025		Bond Future	11.2642	98.6381	11.2250	98.8970	0.348	0.0000	0.0000
2024/10/29	R038	08/05/2025	11.24 Call	Bond Future	2993.5700	2.9936	3118.6400	3.1186	4.178	0.0000	0.0000
2024/10/29	R038	08/05/2025	11.24 Put	Bond Future	3153.0400	3.1530	3019.2000	3.0192	4.245	0.0000	0.0000
2024/10/29	R038	07/08/2025		Bond Future	11.3833	100.5893	11.3424	100.8538	0.359	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	
2024/10/29	R038	07/08/2025	11.24 Call	Bond Future	3367.0800	3.3671	3488.8000	3.4888	3.615	0.0000	0.0000
2024/10/29	R038	07/08/2025	11.24 Put	Bond Future	4298.4200	4.2984	4155.6100	4.1556	3.322	0.0000	0.0000
2024/10/29	R038	06/11/2025		Bond Future	11.5163	97.0511	11.4736	97.3212	0.371	0.0000	0.0000
2024/10/29	R038	06/11/2025	11.24 Call	Bond Future	3844.6900	3.8447	3965.0100	3.9650	3.130	0.0000	0.0000
2024/10/29	R038	06/11/2025	11.24 Put	Bond Future	5613.0400	5.6130	5463.2400	5.4632	2.669	0.0000	0.0000
2024/10/29	R053	07/11/2024		Bond Future	11.1706	105.2265	11.1446	105.4567	0.233	0.0000	0.0000
2024/10/29	R053	07/11/2024	12.80 Call	Bond Future	12793.8700	12.7939	13024.1500	13.0242	1.800	0.0000	0.0000
2024/10/29	R053	07/11/2024	12.80 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	R053	07/11/2024	12.81 Call	Bond Future	12863.4300	12.8634	13093.7100	13.0937	1.790	0.0000	0.0000
2024/10/29	R053	07/11/2024	12.81 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	R053	07/11/2024	12.79 Call	Bond Future	12724.2200	12.7242	12954.5000	12.9545	1.810	0.0000	0.0000
2024/10/29	R053	07/11/2024	12.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	R053	06/02/2025		Bond Future	11.2560	107.3759	11.2291	107.6113	0.239	0.0000	0.0000
2024/10/29	R053	06/02/2025	12.94 Call	Bond Future	13195.0500	13.1951	13414.0000	13.4140	1.659	0.0000	0.0000
2024/10/29	R053	06/02/2025	12.94 Put	Bond Future	199.4200	0.1994	182.9800	0.1830	8.244	0.0000	0.0000
2024/10/29	R053	08/05/2025		Bond Future	11.3435	103.7044	11.3156	103.9448	0.246	0.0000	0.0000
2024/10/29	R053	08/05/2025	12.64 Call	Bond Future	11139.3600	11.1394	11334.9500	11.3350	1.756	0.0000	0.0000
2024/10/29	R053	08/05/2025	12.64 Put	Bond Future	1002.1700	1.0022	957.3400	0.9573	4.473	0.0000	0.0000
2024/10/29	R053	07/08/2025		Bond Future	11.4413	105.7558	11.4123	106.0015	0.253	0.0000	0.0000
2024/10/29	R053	07/08/2025	13.17 Call	Bond Future	14132.6300	14.1326	14335.5200	14.3355	1.436	0.0000	0.0000
2024/10/29	R053	07/08/2025	13.17 Put	Bond Future	1210.9200	1.2109	1168.1200	1.1681	3.535	0.0000	0.0000
2024/10/29	R053	06/11/2025		Bond Future	11.5491	101.9391	11.5190	102.1901	0.261	0.0000	0.0000
2024/10/29	R053	06/11/2025	11.76 Call	Bond Future	6533.7900	6.5338	6671.7700	6.6718	2.112	0.0000	0.0000
2024/10/29	R053	06/11/2025	11.76 Put	Bond Future	4808.9600	4.8090	4695.9900	4.6960	2.349	0.0000	0.0000
2024/10/29	R186	07/11/2024		Bond Future	8.3854	108.1200	8.4006	108.0905	0.181	0.0000	0.0000
2024/10/29	R186	07/11/2024	9.14 Call	Bond Future	1455.1900	1.4552	1425.6100	1.4256	2.033	0.0000	0.0000
2024/10/29	R186	07/11/2024	9.14 Put	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000	0.0000
2024/10/29	R186	07/11/2024	9.15 Call	Bond Future	1474.2800	1.4743	1444.7100	1.4447	2.006	0.0000	0.0000
2024/10/29	R186	07/11/2024	9.15 Put	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000	0.0000
2024/10/29	R186	07/11/2024	9.13 Call	Bond Future	1436.0800	1.4361	1406.5100	1.4065	2.059	0.0000	0.0000
2024/10/29	R186	07/11/2024	9.13 Put	Bond Future	0.0400	0.0000	0.0300	0.0000	25.000	0.0000	0.0000
2024/10/29	R186	06/02/2025		Bond Future	8.4021	105.0172	8.4193	104.9874	0.205	0.0000	0.0000
2024/10/29	R186	06/02/2025	9.03 Call	Bond Future	1227.9500	1.2280	1202.4500	1.2025	2.077	0.0000	0.0000
2024/10/29	R186	06/02/2025	9.03 Put	Bond Future	149.8500	0.1499	154.1000	0.1541	2.836	0.0000	0.0000
2024/10/29	R186	08/05/2025		Bond Future	8.4248	107.1662	8.4448	107.1361	0.237	0.0000	0.0000
2024/10/29	R186	08/05/2025	8.47 Call	Bond Future	642.8500	0.6429	625.7000	0.6257	2.668	0.0000	0.0000
2024/10/29	R186	08/05/2025	8.47 Put	Bond Future	574.7200	0.5747	587.6900	0.5877	2.257	0.0000	0.0000
2024/10/29	R186	07/08/2025		Bond Future	8.5060	103.9768	8.5296	103.9466	0.277	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
2024/10/29	R186	07/08/2025	9.68 Call	Bond Future		1719.1700	1.7192	1694.4100	1.6944	1.440	0.0000	0.0000
2024/10/29	R186	07/08/2025	9.68 Put	Bond Future		229.5000	0.2295	234.9800	0.2350	2.388	0.0000	0.0000
2024/10/29	R186	07/08/2025	10.25 Call	Bond Future		2316.5100	2.3165	2289.2700	2.2893	1.176	0.0000	0.0000
2024/10/29	R186	07/08/2025	10.25 Put	Bond Future		114.4900	0.1145	117.4900	0.1175	2.620	0.0000	0.0000
2024/10/29	R186	07/08/2025	9.22 Put	Bond Future		340.7300	0.3407	348.7900	0.3488	2.366	0.0000	0.0000
2024/10/29	R186	07/08/2025	9.22 Call	Bond Future		1250.3300	1.2503	1228.1500	1.2282	1.774	0.0000	0.0000
2024/10/29	R186	06/11/2025		Bond Future		8.6596	105.9909	8.6884	105.9605	0.333	0.0000	0.0000
2024/10/29	R186	06/11/2025	8.13 Call	Bond Future		324.4100	0.3244	313.3000	0.3133	3.425	0.0000	0.0000
2024/10/29	R186	06/11/2025	8.13 Put	Bond Future		884.4400	0.8844	903.6700	0.9037	2.174	0.0000	0.0000
2024/10/29	R202	07/11/2024		Bond Future		268.9821	268.9821	269.1961	269.1961	0.080	0.0000	0.0000
2024/10/29	R202	06/02/2025		Bond Future		269.3545	269.3545	269.5741	269.5741	0.082	0.0000	0.0000
2024/10/29	R202	06/02/2025	266.79 Call	Bond Future		2564.5100	2.5645	2784.0600	2.7841	8.561	0.0000	0.0000
2024/10/29	R202	06/02/2025	266.79 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	R202	08/05/2025		Bond Future		274.9314	274.9314	275.1561	275.1561	0.082	0.0000	0.0000
2024/10/29	R202	08/05/2025	272.31 Call	Bond Future		2621.4200	2.6214	2846.1200	2.8461	8.572	0.0000	0.0000
2024/10/29	R202	08/05/2025	272.31 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	R202	07/08/2025		Bond Future		275.1576	275.1576	275.3884	275.3884	0.084	0.0000	0.0000
2024/10/29	R202	07/08/2025	271.60 Call	Bond Future		3557.6200	3.5576	3788.3600	3.7884	6.486	0.0000	0.0000
2024/10/29	R202	07/08/2025	271.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	R202	06/11/2025		Bond Future		280.5594	280.5594	280.7959	280.7959	0.084	0.0000	0.0000
2024/10/29	R202	06/11/2025	275.64 Call	Bond Future		4919.3700	4.9194	5155.9100	5.1559	4.808	0.0000	0.0000
2024/10/29	R202	06/11/2025	275.64 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	R209	07/11/2024	10.55 Put	Bond Future		644.2600	0.6443	557.2900	0.5573	13.499	0.0000	0.0000
2024/10/29	R209	07/11/2024	10.55 Call	Bond Future		383.1900	0.3832	405.4500	0.4055	5.809	0.0000	0.0000
2024/10/29	R209	07/11/2024	11.00 Call	Bond Future		2081.6400	2.0816	2178.0900	2.1781	4.633	0.0000	0.0000
2024/10/29	R209	07/11/2024	11.00 Put	Bond Future		34.9800	0.0350	22.2000	0.0222	36.535	0.0000	0.0000
2024/10/29	R209	07/11/2024		Bond Future		10.5999	72.3522	10.5790	72.4614	0.197	0.0000	0.0000
2024/10/29	R209	07/11/2024	12.22 Call	Bond Future		7820.1800	7.8202	7929.4100	7.9294	1.397	0.0000	0.0000
2024/10/29	R209	07/11/2024	12.22 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	R209	07/11/2024	12.23 Call	Bond Future		7864.7600	7.8648	7973.9900	7.9740	1.389	0.0000	0.0000
2024/10/29	R209	07/11/2024	12.23 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	R209	07/11/2024	12.21 Call	Bond Future		7775.5500	7.7756	7884.7800	7.8848	1.405	0.0000	0.0000
2024/10/29	R209	07/11/2024	12.21 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	R209	06/02/2025		Bond Future		10.6803	73.8301	10.6586	73.9419	0.203	0.0000	0.0000
2024/10/29	R209	06/02/2025	12.44 Call	Bond Future		8402.0600	8.4021	8507.6300	8.5076	1.256	0.0000	0.0000
2024/10/29	R209	06/02/2025	12.44 Put	Bond Future		79.8800	0.0799	73.7100	0.0737	7.724	0.0000	0.0000
2024/10/29	R209	08/05/2025		Bond Future		10.7634	72.1858	10.7408	72.3000	0.210	0.0000	0.0000
2024/10/29	R209	08/05/2025	11.89 Call	Bond Future		6093.6500	6.0937	6182.6200	6.1826	1.460	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	
2024/10/29	R209	08/05/2025	11.89 Put	Bond Future	687.6600	0.6877	662.4500	0.6625	3.666	0.0000	0.0000
2024/10/29	R209	07/08/2025		Bond Future	10.8591	73.6143	10.8356	73.7311	0.216	0.0000	0.0000
2024/10/29	R209	07/08/2025	12.68 Call	Bond Future	8928.9500	8.9290	9027.1600	9.0272	1.100	0.0000	0.0000
2024/10/29	R209	07/08/2025	12.68 Put	Bond Future	592.8900	0.5929	574.3600	0.5744	3.125	0.0000	0.0000
2024/10/29	R209	06/11/2025		Bond Future	10.9670	71.8880	10.9426	72.0073	0.223	0.0000	0.0000
2024/10/29	R209	06/11/2025	11.27 Call	Bond Future	4289.5300	4.2895	4355.6300	4.3556	1.541	0.0000	0.0000
2024/10/29	R209	06/11/2025	11.27 Put	Bond Future	2830.7800	2.8308	2777.5200	2.7775	1.881	0.0000	0.0000
2024/10/29	R210	07/11/2024		Bond Future	241.6181	241.6181	241.3938	241.3938	0.093	0.0000	0.0000
2024/10/29	R210	06/02/2025		Bond Future	246.6137	246.6137	246.3856	246.3856	0.092	0.0000	0.0000
2024/10/29	R210	06/02/2025	239.61 Call	Bond Future	7003.6600	7.0037	6775.5500	6.7756	3.257	0.0000	0.0000
2024/10/29	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	R210	08/05/2025		Bond Future	248.3375	248.3375	248.1055	248.1055	0.093	0.0000	0.0000
2024/10/29	R210	08/05/2025	248.03 Call	Bond Future	307.5300	0.3075	75.5200	0.0755	75.443	0.0000	0.0000
2024/10/29	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	R210	07/08/2025		Bond Future	253.3137	253.3137	253.0782	253.0782	0.093	0.0000	0.0000
2024/10/29	R210	07/08/2025	248.44 Call	Bond Future	4873.6800	4.8737	4638.2100	4.6382	4.831	0.0000	0.0000
2024/10/29	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	R210	06/11/2025		Bond Future	254.8402	254.8402	254.6021	254.6021	0.093	0.0000	0.0000
2024/10/29	R210	06/11/2025	252.14 Call	Bond Future	2700.1800	2.7002	2462.1200	2.4621	8.816	0.0000	0.0000
2024/10/29	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	R213	07/11/2024		Bond Future	9.6390	89.1458	9.6231	89.2137	0.164	0.0000	0.0000
2024/10/29	R213	07/11/2024	11.22 Call	Bond Future	6457.5400	6.4575	6525.4300	6.5254	1.051	0.0000	0.0000
2024/10/29	R213	07/11/2024	11.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	R213	07/11/2024	11.23 Call	Bond Future	6496.4700	6.4965	6564.3600	6.5644	1.045	0.0000	0.0000
2024/10/29	R213	07/11/2024	11.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	R213	07/11/2024	11.21 Call	Bond Future	6418.5800	6.4186	6486.4700	6.4865	1.058	0.0000	0.0000
2024/10/29	R213	07/11/2024	11.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	R213	06/02/2025		Bond Future	9.7145	90.9668	9.6977	91.0364	0.173	0.0000	0.0000
2024/10/29	R213	06/02/2025	11.35 Call	Bond Future	6536.1300	6.5361	6601.2900	6.6013	0.997	0.0000	0.0000
2024/10/29	R213	06/02/2025	11.35 Put	Bond Future	65.9600	0.0660	61.5100	0.0615	6.747	0.0000	0.0000
2024/10/29	R213	08/05/2025		Bond Future	9.7879	89.2699	9.7702	89.3411	0.181	0.0000	0.0000
2024/10/29	R213	08/05/2025	10.52 Call	Bond Future	3656.7800	3.6568	3705.5600	3.7056	1.334	0.0000	0.0000
2024/10/29	R213	08/05/2025	10.52 Put	Bond Future	776.6600	0.7767	754.2100	0.7542	2.891	0.0000	0.0000
2024/10/29	R213	07/08/2025		Bond Future	9.8824	91.0372	9.8636	91.1102	0.191	0.0000	0.0000
2024/10/29	R213	07/08/2025	11.66 Call	Bond Future	7007.2300	7.0072	7068.2500	7.0683	0.871	0.0000	0.0000
2024/10/29	R213	07/08/2025	11.66 Put	Bond Future	437.0800	0.4371	425.0800	0.4251	2.745	0.0000	0.0000
2024/10/29	R213	06/11/2025		Bond Future	10.0023	89.2472	9.9823	89.3221	0.200	0.0000	0.0000
2024/10/29	R213	06/11/2025	10.05 Call	Bond Future	2578.7000	2.5787	2614.8700	2.6149	1.403	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	
2024/10/29	R213	06/11/2025	10.05 Put	Bond Future	2401.0800	2.4011	2362.3900	2.3624	1.611	0.0000	0.0000
2024/10/29	R214	07/11/2024		Bond Future	10.9704	67.6880	10.9394	67.8607	0.282	0.0000	0.0000
2024/10/29	R214	07/11/2024	12.61 Call	Bond Future	8251.3900	8.2514	8424.0300	8.4240	2.092	0.0000	0.0000
2024/10/29	R214	07/11/2024	12.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	R214	07/11/2024	12.62 Call	Bond Future	8296.8200	8.2968	8469.4600	8.4695	2.081	0.0000	0.0000
2024/10/29	R214	07/11/2024	12.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	R214	07/11/2024	12.60 Call	Bond Future	8205.9200	8.2059	8378.5600	8.3786	2.104	0.0000	0.0000
2024/10/29	R214	07/11/2024	12.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	R214	06/02/2025		Bond Future	11.0536	69.0708	11.0215	69.2471	0.290	0.0000	0.0000
2024/10/29	R214	06/02/2025	12.71 Call	Bond Future	8347.5700	8.3476	8512.7800	8.5128	1.979	0.0000	0.0000
2024/10/29	R214	06/02/2025	12.71 Put	Bond Future	117.4400	0.1174	106.2800	0.1063	9.503	0.0000	0.0000
2024/10/29	R214	06/02/2025	13.63 Call	Bond Future	12156.6100	12.1566	12331.0800	12.3311	1.435	0.0000	0.0000
2024/10/29	R214	06/02/2025	13.63 Put	Bond Future	15.1600	0.0152	13.2600	0.0133	12.533	0.0000	0.0000
2024/10/29	R214	06/02/2025	12.25 Put	Bond Future	258.6600	0.2587	236.8600	0.2369	8.428	0.0000	0.0000
2024/10/29	R214	06/02/2025	12.25 Call	Bond Future	6366.4100	6.3664	6520.9800	6.5210	2.428	0.0000	0.0000
2024/10/29	R214	06/02/2025	11.75 Put	Bond Future	597.8700	0.5979	555.0500	0.5551	7.162	0.0000	0.0000
2024/10/29	R214	06/02/2025	11.75 Call	Bond Future	4261.0700	4.2611	4394.6200	4.3946	3.134	0.0000	0.0000
2024/10/29	R214	08/05/2025		Bond Future	11.1340	67.1799	11.1008	67.3600	0.298	0.0000	0.0000
2024/10/29	R214	08/05/2025	12.40 Call	Bond Future	6983.4200	6.9834	7131.1600	7.1312	2.116	0.0000	0.0000
2024/10/29	R214	08/05/2025	12.40 Put	Bond Future	617.8900	0.6179	585.4900	0.5855	5.244	0.0000	0.0000
2024/10/29	R214	07/08/2025		Bond Future	11.2259	68.5095	11.1916	68.6935	0.306	0.0000	0.0000
2024/10/29	R214	07/08/2025	12.97 Call	Bond Future	9143.5000	9.1435	9297.5700	9.2976	1.685	0.0000	0.0000
2024/10/29	R214	07/08/2025	12.97 Put	Bond Future	721.0200	0.7210	691.0800	0.6911	4.152	0.0000	0.0000
2024/10/29	R214	06/11/2025		Bond Future	11.3301	66.5360	11.2945	66.7239	0.314	0.0000	0.0000
2024/10/29	R214	06/11/2025	11.64 Call	Bond Future	4609.7900	4.6098	4717.4800	4.7175	2.336	0.0000	0.0000
2024/10/29	R214	06/11/2025	11.64 Put	Bond Future	3006.1400	3.0061	2925.9500	2.9260	2.668	0.0000	0.0000
2024/10/29	R248	07/11/2024	12.79 Call	Bond Future	10158.7400	10.1587	10303.2400	10.3032	1.422	0.0000	0.0000
2024/10/29	R248	07/11/2024	12.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	R248	07/11/2024	12.80 Call	Bond Future	10213.0900	10.2131	10357.5900	10.3576	1.415	0.0000	0.0000
2024/10/29	R248	07/11/2024	12.80 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	R248	07/11/2024	12.78 Call	Bond Future	10104.3100	10.1043	10248.8100	10.2488	1.430	0.0000	0.0000
2024/10/29	R248	07/11/2024	12.78 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	R248	07/11/2024		Bond Future	11.1308	82.0617	11.1098	82.2062	0.188	0.0000	0.0000
2024/10/29	R248	06/02/2025		Bond Future	11.2171	83.7380	11.1953	83.8858	0.194	0.0000	0.0000
2024/10/29	R248	06/02/2025	12.71 Call	Bond Future	9318.7100	9.3187	9452.8800	9.4529	1.440	0.0000	0.0000
2024/10/29	R248	06/02/2025	12.71 Put	Bond Future	197.1000	0.1971	183.4800	0.1835	6.910	0.0000	0.0000
2024/10/29	R248	06/02/2025	10.30 Put	Bond Future	6876.7000	6.8767	6739.5700	6.7396	1.994	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	
2024/10/29	R248	06/02/2025	10.30 Call	Bond Future	221.8700	0.2219	232.5300	0.2325	4.805	0.0000	0.0000
2024/10/29	R248	06/02/2025	11.00 Put	Bond Future	2952.8200	2.9528	2854.9600	2.8550	3.314	0.0000	0.0000
2024/10/29	R248	06/02/2025	11.00 Call	Bond Future	1457.5300	1.4575	1507.4600	1.5075	3.426	0.0000	0.0000
2024/10/29	R248	06/02/2025	11.70 Call	Bond Future	4198.4400	4.1984	4296.2600	4.2963	2.330	0.0000	0.0000
2024/10/29	R248	06/02/2025	11.70 Put	Bond Future	1034.7800	1.0348	984.8100	0.9848	4.829	0.0000	0.0000
2024/10/29	R248	08/05/2025		Bond Future	11.3003	81.0034	11.2778	81.1544	0.199	0.0000	0.0000
2024/10/29	R248	08/05/2025	12.60 Call	Bond Future	8748.7200	8.7487	8870.0300	8.8700	1.387	0.0000	0.0000
2024/10/29	R248	08/05/2025	12.60 Put	Bond Future	801.8700	0.8019	772.2100	0.7722	3.699	0.0000	0.0000
2024/10/29	R248	07/08/2025		Bond Future	11.3951	82.6064	11.3717	82.7608	0.205	0.0000	0.0000
2024/10/29	R248	07/08/2025	13.21 Call	Bond Future	11426.9800	11.4270	11555.4800	11.5555	1.125	0.0000	0.0000
2024/10/29	R248	07/08/2025	13.21 Put	Bond Future	854.5400	0.8545	828.7100	0.8287	3.023	0.0000	0.0000
2024/10/29	R248	06/11/2025		Bond Future	11.5017	79.7628	11.4774	79.9206	0.211	0.0000	0.0000
2024/10/29	R248	06/11/2025	11.74 Call	Bond Future	5339.4700	5.3395	5425.6000	5.4256	1.613	0.0000	0.0000
2024/10/29	R248	06/11/2025	11.74 Put	Bond Future	3818.8600	3.8189	3747.2700	3.7473	1.875	0.0000	0.0000
2024/10/29	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/29	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

660

0

660

0

660

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