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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/10/2024 TO 30/10/2024

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
2024/10/30	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/30	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/30	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/30	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/30	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/30	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/30	2025	07/11/2024		Bond Future	184.9418	184.9418	184.9235	0.010	0.0000	0.0000
2024/10/30	2029	07/11/2024		Bond Future	133.2887	133.2887	133.0937	0.146	0.0000	0.0000
2024/10/30	2029	06/02/2025		Bond Future	136.0450	136.0450	135.8475	0.145	0.0000	0.0000
2024/10/30	2029	06/02/2025	132.40 Call	Bond Future	3645.0300	3.6450	3447.4800	5.420	0.0000	0.0000
2024/10/30	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	2029	08/05/2025		Bond Future	137.4424	137.4424	137.2417	0.146	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	
2024/10/30	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	2029	08/05/2025	137.85 Put	Bond Future	407.6400	0.4076	608.2600	0.6083	49.215	0.0000	0.0000
2024/10/30	2029	07/08/2025		Bond Future	140.1974	140.1974	139.9946	139.9946	0.145	0.0000	0.0000
2024/10/30	2029	07/08/2025	137.41 Call	Bond Future	2787.4100	2.7874	2584.5600	2.5846	7.277	0.0000	0.0000
2024/10/30	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	2029	06/11/2025		Bond Future	141.5045	141.5045	141.2996	141.2996	0.145	0.0000	0.0000
2024/10/30	2029	06/11/2025	139.79 Call	Bond Future	1714.5400	1.7145	1509.6000	1.5096	11.953	0.0000	0.0000
2024/10/30	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	2030	07/11/2024	10.21 Put	Bond Future	0.0600	0.0001	0.0200	0.0000	66.667	0.0000	0.0000
2024/10/30	2030	07/11/2024	10.21 Call	Bond Future	3627.6700	3.6277	3653.9200	3.6539	0.724	0.0000	0.0000
2024/10/30	2030	07/11/2024	10.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	2030	07/11/2024	10.71 Call	Bond Future	5479.5500	5.4796	5505.8400	5.5058	0.480	0.0000	0.0000
2024/10/30	2030	07/11/2024	11.91 Call	Bond Future	9737.5800	9.7376	9763.8700	9.7639	0.270	0.0000	0.0000
2024/10/30	2030	07/11/2024	11.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	2030	07/11/2024		Bond Future	9.2660	97.0931	9.2593	97.1194	0.072	0.0000	0.0000
2024/10/30	2030	07/11/2024	10.75 Call	Bond Future	5625.6900	5.6257	5651.9800	5.6520	0.467	0.0000	0.0000
2024/10/30	2030	07/11/2024	10.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	2030	07/11/2024	10.76 Call	Bond Future	5662.1700	5.6622	5688.4600	5.6885	0.464	0.0000	0.0000
2024/10/30	2030	07/11/2024	10.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	2030	07/11/2024	10.74 Call	Bond Future	5589.1800	5.5892	5615.4700	5.6155	0.470	0.0000	0.0000
2024/10/30	2030	07/11/2024	10.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	2030	06/02/2025		Bond Future	9.3238	95.0669	9.3164	95.0948	0.079	0.0000	0.0000
2024/10/30	2030	06/02/2025	10.68 Call	Bond Future	5058.2900	5.0583	5082.2900	5.0823	0.474	0.0000	0.0000
2024/10/30	2030	06/02/2025	10.68 Put	Bond Future	97.4700	0.0975	93.5600	0.0936	4.011	0.0000	0.0000
2024/10/30	2030	06/02/2025	8.68 Put	Bond Future	2790.4200	2.7904	2764.1000	2.7641	0.943	0.0000	0.0000
2024/10/30	2030	06/02/2025	8.68 Call	Bond Future	317.3800	0.3174	318.9700	0.3190	0.501	0.0000	0.0000
2024/10/30	2030	06/02/2025	9.18 Put	Bond Future	1455.3500	1.4554	1433.8100	1.4338	1.480	0.0000	0.0000
2024/10/30	2030	06/02/2025	9.18 Call	Bond Future	909.7100	0.9097	916.0800	0.9161	0.700	0.0000	0.0000
2024/10/30	2030	06/02/2025	9.69 Call	Bond Future	2011.4200	2.0114	2025.0600	2.0251	0.678	0.0000	0.0000
2024/10/30	2030	06/02/2025	9.69 Put	Bond Future	639.3100	0.6393	625.0400	0.6250	2.232	0.0000	0.0000
2024/10/30	2030	08/05/2025	8.68 Put	Bond Future	3186.0400	3.1860	3161.1000	3.1611	0.783	0.0000	0.0000
2024/10/30	2030	08/05/2025	8.68 Call	Bond Future	552.5000	0.5525	556.6900	0.5567	0.758	0.0000	0.0000
2024/10/30	2030	08/05/2025	9.18 Put	Bond Future	1948.5300	1.9485	1927.9500	1.9280	1.056	0.0000	0.0000
2024/10/30	2030	08/05/2025	9.18 Call	Bond Future	1166.4100	1.1664	1174.9600	1.1750	0.733	0.0000	0.0000
2024/10/30	2030	08/05/2025	9.99 Call	Bond Future	2898.5800	2.8986	2915.5400	2.9155	0.585	0.0000	0.0000
2024/10/30	2030	08/05/2025	9.99 Put	Bond Future	772.2600	0.7723	760.0900	0.7601	1.576	0.0000	0.0000
2024/10/30	2030	08/05/2025	12.28 Call	Bond Future	9806.1100	9.8061	9834.2800	9.8343	0.287	0.0000	0.0000
2024/10/30	2030	08/05/2025	12.28 Put	Bond Future	27.9900	0.0280	27.0300	0.0270	3.430	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	
2024/10/30	2030	08/05/2025	10.69 Put	Bond Future	329.4900	0.3295	322.7700	0.3228	2.040	0.0000	0.0000
2024/10/30	2030	08/05/2025	10.69 Call	Bond Future	4881.9100	4.8819	4904.3200	4.9043	0.459	0.0000	0.0000
2024/10/30	2030	08/05/2025	11.86 Call	Bond Future	8498.4000	8.4984	8525.6600	8.5257	0.321	0.0000	0.0000
2024/10/30	2030	08/05/2025	11.86 Put	Bond Future	63.4300	0.0634	61.5600	0.0616	2.948	0.0000	0.0000
2024/10/30	2030	08/05/2025	10.31 Put	Bond Future	525.4100	0.5254	516.0300	0.5160	1.785	0.0000	0.0000
2024/10/30	2030	08/05/2025	10.31 Call	Bond Future	3770.6500	3.7707	3790.4000	3.7904	0.524	0.0000	0.0000
2024/10/30	2030	08/05/2025		Bond Future	9.3948	97.0122	9.3868	97.0413	0.086	0.0000	0.0000
2024/10/30	2030	08/05/2025	9.93 Call	Bond Future	2745.0500	2.7451	2761.4200	2.7614	0.596	0.0000	0.0000
2024/10/30	2030	08/05/2025	9.93 Put	Bond Future	830.4000	0.8304	817.6400	0.8176	1.537	0.0000	0.0000
2024/10/30	2030	07/08/2025	12.12 Call	Bond Future	8705.3500	8.7054	8733.5200	8.7335	0.324	0.0000	0.0000
2024/10/30	2030	07/08/2025	12.12 Put	Bond Future	138.3700	0.1384	135.5400	0.1355	2.045	0.0000	0.0000
2024/10/30	2030	07/08/2025	10.48 Put	Bond Future	773.8900	0.7739	763.4200	0.7634	1.353	0.0000	0.0000
2024/10/30	2030	07/08/2025	10.48 Call	Bond Future	4112.3300	4.1123	4132.8600	4.1329	0.499	0.0000	0.0000
2024/10/30	2030	07/08/2025		Bond Future	9.4923	94.9227	9.4833	94.9537	0.094	0.0000	0.0000
2024/10/30	2030	07/08/2025	11.11 Call	Bond Future	5832.9100	5.8329	5857.0000	5.8570	0.413	0.0000	0.0000
2024/10/30	2030	07/08/2025	11.11 Put	Bond Future	440.7600	0.4408	433.8500	0.4339	1.568	0.0000	0.0000
2024/10/30	2030	06/11/2025		Bond Future	9.6024	96.7614	9.5924	96.7943	0.104	0.0000	0.0000
2024/10/30	2030	06/11/2025	9.54 Call	Bond Future	1963.4800	1.9635	1977.0200	1.9770	0.690	0.0000	0.0000
2024/10/30	2030	06/11/2025	9.54 Put	Bond Future	2169.1900	2.1692	2149.8500	2.1499	0.892	0.0000	0.0000
2024/10/30	2032	07/11/2024	9.75 Put	Bond Future	730.0900	0.7301	736.5700	0.7366	0.888	0.0000	0.0000
2024/10/30	2032	07/11/2024	9.75 Call	Bond Future	198.8100	0.1988	167.5600	0.1676	15.719	0.0000	0.0000
2024/10/30	2032	07/11/2024	9.90 Put	Bond Future	342.2400	0.3422	333.8500	0.3339	2.451	0.0000	0.0000
2024/10/30	2032	07/11/2024	9.90 Call	Bond Future	545.0200	0.5450	498.9000	0.4989	8.462	0.0000	0.0000
2024/10/30	2032	07/11/2024	10.60 Call	Bond Future	3533.3900	3.5334	3494.9600	3.4950	1.088	0.0000	0.0000
2024/10/30	2032	07/11/2024	10.60 Put	Bond Future	1.8400	0.0018	1.1400	0.0011	38.043	0.0000	0.0000
2024/10/30	2032	07/11/2024	9.86 Call	Bond Future	433.3600	0.4334	390.0200	0.3900	10.001	0.0000	0.0000
2024/10/30	2032	07/11/2024	9.86 Put	Bond Future	425.6000	0.4256	419.9900	0.4200	1.318	0.0000	0.0000
2024/10/30	2032	07/11/2024	11.11 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2024/10/30	2032	07/11/2024	11.11 Call	Bond Future	5859.7300	5.8597	5821.9900	5.8220	0.644	0.0000	0.0000
2024/10/30	2032	07/11/2024	11.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	2032	07/11/2024	11.61 Call	Bond Future	8066.1200	8.0661	8028.3900	8.0284	0.468	0.0000	0.0000
2024/10/30	2032	07/11/2024	12.95 Call	Bond Future	13628.8800	13.6289	13591.1500	13.5912	0.277	0.0000	0.0000
2024/10/30	2032	07/11/2024	12.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	2032	07/11/2024		Bond Future	9.8584	92.6599	9.8661	92.6222	0.078	0.0000	0.0000
2024/10/30	2032	07/11/2024	13.36 Call	Bond Future	15234.5000	15.2345	15196.7700	15.1968	0.248	0.0000	0.0000
2024/10/30	2032	07/11/2024	13.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	2032	07/11/2024	11.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	2032	07/11/2024	11.64 Call	Bond Future	8196.1700	8.1962	8158.4400	8.1584	0.460	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	
2024/10/30	2032	07/11/2024	11.48 Call	Bond Future	7499.5500	7.4996	7461.8200	7.4618	0.503	0.0000	0.0000
2024/10/30	2032	07/11/2024	11.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	2032	07/11/2024	11.49 Call	Bond Future	7543.3000	7.5433	7505.5700	7.5056	0.500	0.0000	0.0000
2024/10/30	2032	07/11/2024	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	2032	07/11/2024	11.47 Call	Bond Future	7455.7600	7.4558	7418.0300	7.4180	0.506	0.0000	0.0000
2024/10/30	2032	07/11/2024	11.47 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	2032	06/02/2025		Bond Future	9.9346	94.5531	9.9425	94.5156	0.080	0.0000	0.0000
2024/10/30	2032	06/02/2025	11.72 Call	Bond Future	8062.5000	8.0625	8024.5300	8.0245	0.471	0.0000	0.0000
2024/10/30	2032	06/02/2025	11.72 Put	Bond Future	57.2000	0.0572	56.7600	0.0568	0.769	0.0000	0.0000
2024/10/30	2032	06/02/2025	9.42 Put	Bond Future	3015.1900	3.0152	3037.6700	3.0377	0.746	0.0000	0.0000
2024/10/30	2032	06/02/2025	9.42 Call	Bond Future	527.9600	0.5280	512.9100	0.5129	2.851	0.0000	0.0000
2024/10/30	2032	06/02/2025	9.92 Put	Bond Future	1512.7500	1.5128	1524.1700	1.5242	0.755	0.0000	0.0000
2024/10/30	2032	06/02/2025	9.92 Call	Bond Future	1443.2100	1.4432	1417.1000	1.4171	1.809	0.0000	0.0000
2024/10/30	2032	06/02/2025	10.61 Call	Bond Future	3615.6600	3.6157	3580.1700	3.5802	0.982	0.0000	0.0000
2024/10/30	2032	06/02/2025	10.61 Put	Bond Future	476.8900	0.4769	478.9300	0.4789	0.428	0.0000	0.0000
2024/10/30	2032	08/05/2025	9.42 Put	Bond Future	3675.4800	3.6755	3697.7300	3.6977	0.605	0.0000	0.0000
2024/10/30	2032	08/05/2025	9.42 Call	Bond Future	875.2200	0.8752	859.8400	0.8598	1.757	0.0000	0.0000
2024/10/30	2032	08/05/2025	9.92 Put	Bond Future	2243.9200	2.2439	2258.4200	2.2584	0.646	0.0000	0.0000
2024/10/30	2032	08/05/2025	9.92 Call	Bond Future	1804.6100	1.8046	1781.4800	1.7815	1.282	0.0000	0.0000
2024/10/30	2032	08/05/2025	10.97 Call	Bond Future	4974.1500	4.9742	4940.1700	4.9402	0.683	0.0000	0.0000
2024/10/30	2032	08/05/2025	10.97 Put	Bond Future	694.3800	0.6944	698.0300	0.6980	0.526	0.0000	0.0000
2024/10/30	2032	08/05/2025		Bond Future	10.0148	92.3233	10.0230	92.2857	0.081	0.0000	0.0000
2024/10/30	2032	08/05/2025	10.91 Call	Bond Future	4763.1400	4.7631	4729.5300	4.7295	0.706	0.0000	0.0000
2024/10/30	2032	08/05/2025	10.91 Put	Bond Future	744.6200	0.7446	748.6400	0.7486	0.540	0.0000	0.0000
2024/10/30	2032	07/08/2025		Bond Future	10.1135	94.1507	10.1218	94.1136	0.082	0.0000	0.0000
2024/10/30	2032	07/08/2025	12.01 Call	Bond Future	8479.9200	8.4799	8444.6500	8.4447	0.416	0.0000	0.0000
2024/10/30	2032	07/08/2025	12.01 Put	Bond Future	460.5800	0.4606	462.4400	0.4624	0.404	0.0000	0.0000
2024/10/30	2032	06/11/2025		Bond Future	10.2304	91.8136	10.2388	91.7770	0.083	0.0000	0.0000
2024/10/30	2032	06/11/2025	10.42 Call	Bond Future	3441.7200	3.4417	3417.2300	3.4172	0.712	0.0000	0.0000
2024/10/30	2032	06/11/2025	10.42 Put	Bond Future	2623.9800	2.6240	2636.1400	2.6361	0.463	0.0000	0.0000
2024/10/30	2033	07/11/2024		Bond Future	126.2348	126.2348	126.1171	126.1171	0.093	0.0000	0.0000
2024/10/30	2033	06/02/2025		Bond Future	128.8453	128.8453	128.7266	128.7266	0.092	0.0000	0.0000
2024/10/30	2033	06/02/2025	124.94 Call	Bond Future	3905.2700	3.9053	3786.6300	3.7866	3.038	0.0000	0.0000
2024/10/30	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	2033	08/05/2025		Bond Future	129.9943	129.9943	129.8741	129.8741	0.093	0.0000	0.0000
2024/10/30	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	2033	08/05/2025	130.62 Put	Bond Future	625.6600	0.6257	745.9300	0.7459	19.223	0.0000	0.0000
2024/10/30	2033	07/08/2025		Bond Future	132.6001	132.6001	132.4792	132.4792	0.091	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	
2024/10/30	2033	07/08/2025	128.65 Call	Bond Future	3950.0900	3.9501	3829.1900	3.8292	3.061	0.0000	0.0000
2024/10/30	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	2033	06/11/2025		Bond Future	133.6566	133.6566	133.5351	133.5351	0.091	0.0000	0.0000
2024/10/30	2033	06/11/2025	133.14 Call	Bond Future	516.5700	0.5166	395.0700	0.3951	23.521	0.0000	0.0000
2024/10/30	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	2037	07/11/2024		Bond Future	10.8100	86.9103	10.8373	86.7476	0.253	0.0000	0.0000
2024/10/30	2037	07/11/2024	12.58 Call	Bond Future	9667.0400	9.6670	9504.3200	9.5043	1.683	0.0000	0.0000
2024/10/30	2037	07/11/2024	12.58 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	2037	07/11/2024	12.59 Call	Bond Future	9717.0500	9.7171	9554.3300	9.5543	1.675	0.0000	0.0000
2024/10/30	2037	07/11/2024	12.59 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	2037	07/11/2024	12.57 Call	Bond Future	9616.9900	9.6170	9454.2700	9.4543	1.692	0.0000	0.0000
2024/10/30	2037	07/11/2024	12.57 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	2037	06/02/2025		Bond Future	10.8982	84.4254	10.9264	84.2604	0.259	0.0000	0.0000
2024/10/30	2037	06/02/2025	12.76 Call	Bond Future	10041.8100	10.0418	9880.1300	9.8801	1.610	0.0000	0.0000
2024/10/30	2037	06/02/2025	12.76 Put	Bond Future	77.1300	0.0771	80.4600	0.0805	4.317	0.0000	0.0000
2024/10/30	2037	08/05/2025		Bond Future	10.9943	86.1529	11.0235	85.9850	0.266	0.0000	0.0000
2024/10/30	2037	08/05/2025	12.25 Call	Bond Future	7497.9800	7.4980	7353.2500	7.3533	1.930	0.0000	0.0000
2024/10/30	2037	08/05/2025	12.25 Put	Bond Future	696.9000	0.6969	720.0500	0.7201	3.322	0.0000	0.0000
2024/10/30	2037	08/05/2025	12.55 Put	Bond Future	502.1000	0.5021	518.9500	0.5190	3.356	0.0000	0.0000
2024/10/30	2037	08/05/2025	12.55 Call	Bond Future	8811.6700	8.8117	8660.6400	8.6606	1.714	0.0000	0.0000
2024/10/30	2037	08/05/2025	13.30 Put	Bond Future	196.2500	0.1963	203.1200	0.2031	3.501	0.0000	0.0000
2024/10/30	2037	08/05/2025	13.30 Call	Bond Future	12096.4800	12.0965	11935.4700	11.9355	1.331	0.0000	0.0000
2024/10/30	2037	08/05/2025	13.35 Put	Bond Future	181.5900	0.1816	187.9800	0.1880	3.519	0.0000	0.0000
2024/10/30	2037	08/05/2025	13.35 Call	Bond Future	12312.3800	12.3124	12150.8900	12.1509	1.312	0.0000	0.0000
2024/10/30	2037	07/08/2025		Bond Future	11.1064	83.5973	11.1366	83.4273	0.272	0.0000	0.0000
2024/10/30	2037	07/08/2025	13.01 Call	Bond Future	10479.6900	10.4797	10328.1100	10.3281	1.446	0.0000	0.0000
2024/10/30	2037	07/08/2025	13.01 Put	Bond Future	654.9100	0.6549	673.3600	0.6734	2.817	0.0000	0.0000
2024/10/30	2037	07/08/2025	12.17 Call	Bond Future	7030.1300	7.0301	6896.1300	6.8961	1.906	0.0000	0.0000
2024/10/30	2037	07/08/2025	12.17 Put	Bond Future	1326.7600	1.3268	1362.7900	1.3628	2.716	0.0000	0.0000
2024/10/30	2037	07/08/2025	11.42 Call	Bond Future	4229.3400	4.2293	4121.7700	4.1218	2.543	0.0000	0.0000
2024/10/30	2037	07/08/2025	11.42 Put	Bond Future	2488.0500	2.4881	2550.5100	2.5505	2.510	0.0000	0.0000
2024/10/30	2037	07/08/2025	10.55 Put	Bond Future	5007.2900	5.0073	5112.0100	5.1120	2.091	0.0000	0.0000
2024/10/30	2037	07/08/2025	10.55 Call	Bond Future	1788.4200	1.7884	1723.1100	1.7231	3.652	0.0000	0.0000
2024/10/30	2037	07/08/2025	11.82 Call	Bond Future	5669.7200	5.6697	5546.6400	5.5466	2.171	0.0000	0.0000
2024/10/30	2037	07/08/2025	11.82 Put	Bond Future	1780.7700	1.7808	1827.7200	1.8277	2.636	0.0000	0.0000
2024/10/30	2037	07/08/2025	11.07 Call	Bond Future	3111.9200	3.1119	3020.3900	3.0204	2.941	0.0000	0.0000
2024/10/30	2037	07/08/2025	11.07 Put	Bond Future	3317.2000	3.3172	3395.7000	3.3957	2.366	0.0000	0.0000
2024/10/30	2037	07/08/2025	10.34 Put	Bond Future	5855.2600	5.8553	5970.4900	5.9705	1.968	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	
2024/10/30	2037	07/08/2025	10.34 Call	Bond Future	1376.5500	1.3766	1321.7500	1.3218	3.981	0.0000	0.0000
2024/10/30	2037	07/08/2025	10.64 Put	Bond Future	4671.8400	4.6718	4772.0000	4.7720	2.144	0.0000	0.0000
2024/10/30	2037	07/08/2025	10.64 Call	Bond Future	1985.2400	1.9852	1915.3700	1.9154	3.519	0.0000	0.0000
2024/10/30	2037	06/11/2025		Bond Future	11.2227	85.2155	11.2539	85.0433	0.278	0.0000	0.0000
2024/10/30	2037	06/11/2025	11.63 Call	Bond Future	5260.6400	5.2606	5150.9800	5.1510	2.085	0.0000	0.0000
2024/10/30	2037	06/11/2025	11.63 Put	Bond Future	3051.8800	3.0519	3114.3800	3.1144	2.048	0.0000	0.0000
2024/10/30	2038	07/11/2024		Bond Future	138.4518	138.4518	137.8278	137.8278	0.451	0.0000	0.0000
2024/10/30	2038	06/02/2025		Bond Future	139.2136	139.2136	138.5783	138.5783	0.456	0.0000	0.0000
2024/10/30	2038	06/02/2025	135.23 Call	Bond Future	3983.6000	3.9836	3348.3300	3.3483	15.947	0.0000	0.0000
2024/10/30	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	2038	08/05/2025		Bond Future	142.0960	142.0960	141.4487	141.4487	0.456	0.0000	0.0000
2024/10/30	2038	08/05/2025	139.68 Call	Bond Future	2416.0400	2.4160	1768.6500	1.7687	26.796	0.0000	0.0000
2024/10/30	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	2038	07/08/2025		Bond Future	142.7998	142.7998	142.1414	142.1414	0.461	0.0000	0.0000
2024/10/30	2038	07/08/2025	139.56 Call	Bond Future	3239.7900	3.2398	2581.4300	2.5814	20.321	0.0000	0.0000
2024/10/30	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	2038	06/11/2025		Bond Future	145.6034	145.6034	144.9339	144.9339	0.460	0.0000	0.0000
2024/10/30	2038	06/11/2025	143.88 Call	Bond Future	1723.3700	1.7234	1053.9300	1.0539	38.845	0.0000	0.0000
2024/10/30	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	2040	07/11/2024	12.10 Put	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000	0.0000
2024/10/30	2040	07/11/2024	12.10 Call	Bond Future	6295.8100	6.2958	6120.0400	6.1200	2.792	0.0000	0.0000
2024/10/30	2040	07/11/2024	12.60 Call	Bond Future	9085.4000	9.0854	8909.6400	8.9096	1.935	0.0000	0.0000
2024/10/30	2040	07/11/2024	12.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	2040	07/11/2024	13.15 Call	Bond Future	11980.7300	11.9807	11804.9700	11.8050	1.467	0.0000	0.0000
2024/10/30	2040	07/11/2024	13.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	2040	07/11/2024		Bond Future	11.0652	87.4740	11.0925	87.2983	0.247	0.0000	0.0000
2024/10/30	2040	07/11/2024	12.85 Call	Bond Future	10423.2300	10.4232	10247.4700	10.2475	1.686	0.0000	0.0000
2024/10/30	2040	07/11/2024	12.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	2040	07/11/2024	12.86 Call	Bond Future	10475.9800	10.4760	10300.2200	10.3002	1.678	0.0000	0.0000
2024/10/30	2040	07/11/2024	12.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	2040	07/11/2024	12.84 Call	Bond Future	10370.4200	10.3704	10194.6600	10.1947	1.695	0.0000	0.0000
2024/10/30	2040	07/11/2024	12.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	2040	06/02/2025		Bond Future	11.1553	84.7500	11.1835	84.5717	0.252	0.0000	0.0000
2024/10/30	2040	06/02/2025	12.95 Call	Bond Future	10425.8200	10.4258	10251.7800	10.2518	1.669	0.0000	0.0000
2024/10/30	2040	06/02/2025	12.95 Put	Bond Future	101.1600	0.1012	105.4800	0.1055	4.270	0.0000	0.0000
2024/10/30	2040	06/02/2025	11.00 Put	Bond Future	2526.6700	2.5267	2619.4700	2.6195	3.673	0.0000	0.0000
2024/10/30	2040	06/02/2025	11.00 Call	Bond Future	1531.9000	1.5319	1446.3400	1.4463	5.585	0.0000	0.0000
2024/10/30	2040	06/02/2025	11.70 Call	Bond Future	4218.8200	4.2188	4077.9500	4.0780	3.339	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	
2024/10/30	2040	06/02/2025	11.70 Put	Bond Future	864.9100	0.8649	902.4000	0.9024	4.335	0.0000	0.0000
2024/10/30	2040	06/02/2025	12.20 Call	Bond Future	6632.0400	6.6320	6470.3800	6.4704	2.438	0.0000	0.0000
2024/10/30	2040	06/02/2025	12.20 Put	Bond Future	373.8900	0.3739	390.5900	0.3906	4.467	0.0000	0.0000
2024/10/30	2040	08/05/2025		Bond Future	11.2525	86.4840	11.2816	86.3026	0.258	0.0000	0.0000
2024/10/30	2040	08/05/2025	12.63 Call	Bond Future	8665.0600	8.6651	8505.9000	8.5059	1.837	0.0000	0.0000
2024/10/30	2040	08/05/2025	12.63 Put	Bond Future	680.5600	0.6806	702.8100	0.7028	3.269	0.0000	0.0000
2024/10/30	2040	08/05/2025	13.43 Put	Bond Future	273.3200	0.2733	282.5100	0.2825	3.362	0.0000	0.0000
2024/10/30	2040	08/05/2025	13.43 Call	Bond Future	12373.9700	12.3740	12201.7500	12.2018	1.392	0.0000	0.0000
2024/10/30	2040	08/05/2025	12.75 Put	Bond Future	599.0000	0.5990	618.6500	0.6187	3.280	0.0000	0.0000
2024/10/30	2040	08/05/2025	12.75 Call	Bond Future	9223.7800	9.2238	9062.0200	9.0620	1.754	0.0000	0.0000
2024/10/30	2040	08/05/2025	13.50 Put	Bond Future	246.5900	0.2466	254.9600	0.2550	3.394	0.0000	0.0000
2024/10/30	2040	08/05/2025	13.50 Call	Bond Future	12690.8800	12.6909	12517.8400	12.5178	1.363	0.0000	0.0000
2024/10/30	2040	07/08/2025		Bond Future	11.3645	83.6843	11.3945	83.5005	0.264	0.0000	0.0000
2024/10/30	2040	07/08/2025	13.29 Call	Bond Future	11384.0300	11.3840	11220.0700	11.2201	1.440	0.0000	0.0000
2024/10/30	2040	07/08/2025	13.29 Put	Bond Future	721.9600	0.7220	741.8500	0.7419	2.755	0.0000	0.0000
2024/10/30	2040	06/11/2025		Bond Future	11.4798	85.3038	11.5107	85.1175	0.270	0.0000	0.0000
2024/10/30	2040	06/11/2025	11.84 Call	Bond Future	5588.6700	5.5887	5471.3500	5.4714	2.099	0.0000	0.0000
2024/10/30	2040	06/11/2025	11.84 Put	Bond Future	3458.4400	3.4584	3527.4200	3.5274	1.995	0.0000	0.0000
2024/10/30	2044	07/11/2024	12.50 Call	Bond Future	8037.0000	8.0370	7888.9800	7.8890	1.842	0.0000	0.0000
2024/10/30	2044	07/11/2024	12.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	2044	07/11/2024	12.25 Call	Bond Future	6618.1500	6.6182	6470.1200	6.4701	2.237	0.0000	0.0000
2024/10/30	2044	07/11/2024	12.25 Put	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000	0.0000
2024/10/30	2044	07/11/2024	12.00 Call	Bond Future	5153.7200	5.1537	5005.5100	5.0055	2.876	0.0000	0.0000
2024/10/30	2044	07/11/2024	12.00 Put	Bond Future	0.6000	0.0006	0.4100	0.0004	31.667	0.0000	0.0000
2024/10/30	2044	07/11/2024	12.91 Call	Bond Future	10268.7000	10.2687	10120.6800	10.1207	1.441	0.0000	0.0000
2024/10/30	2044	07/11/2024	12.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	2044	07/11/2024	12.92 Call	Bond Future	10321.7000	10.3217	10173.6800	10.1737	1.434	0.0000	0.0000
2024/10/30	2044	07/11/2024	12.92 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	2044	07/11/2024	12.90 Call	Bond Future	10215.6300	10.2156	10067.6100	10.0676	1.449	0.0000	0.0000
2024/10/30	2044	07/11/2024	12.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	2044	07/11/2024		Bond Future	11.1799	83.3958	11.2023	83.2478	0.200	0.0000	0.0000
2024/10/30	2044	06/02/2025		Bond Future	11.2668	80.7138	11.2898	80.5637	0.204	0.0000	0.0000
2024/10/30	2044	06/02/2025	13.02 Call	Bond Future	10377.7200	10.3777	10231.2200	10.2312	1.412	0.0000	0.0000
2024/10/30	2044	06/02/2025	13.02 Put	Bond Future	123.0200	0.1230	126.6300	0.1266	2.934	0.0000	0.0000
2024/10/30	2044	06/02/2025	13.75 Call	Bond Future	13926.9900	13.9270	13777.5400	13.7775	1.073	0.0000	0.0000
2024/10/30	2044	06/02/2025	13.75 Put	Bond Future	25.5000	0.0255	26.1600	0.0262	2.588	0.0000	0.0000
2024/10/30	2044	06/02/2025	12.50 Put	Bond Future	295.2900	0.2953	304.7500	0.3048	3.204	0.0000	0.0000
2024/10/30	2044	06/02/2025	12.50 Call	Bond Future	7743.1100	7.7431	7602.4600	7.6025	1.816	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	
2024/10/30	2044	06/02/2025	12.00 Put	Bond Future	677.0300	0.6770	699.2800	0.6993	3.286	0.0000	0.0000
2024/10/30	2044	06/02/2025	12.00 Call	Bond Future	5246.4500	5.2465	5118.5900	5.1186	2.437	0.0000	0.0000
2024/10/30	2044	08/05/2025	Call	Bond Future	21.5300	0.0215	19.6600	0.0197	8.686	0.0000	0.0000
2024/10/30	2044	08/05/2025	Put	Bond Future	17656.3100	17.6563	17807.0400	17.8070	0.854	0.0000	0.0000
2024/10/30	2044	08/05/2025	12.40 Call	Bond Future	7241.9400	7.2419	7114.1800	7.1142	1.764	0.0000	0.0000
2024/10/30	2044	08/05/2025	12.40 Put	Bond Future	970.7400	0.9707	995.5800	0.9956	2.559	0.0000	0.0000
2024/10/30	2044	08/05/2025	11.65 Call	Bond Future	3988.1800	3.9882	3887.3800	3.8874	2.527	0.0000	0.0000
2024/10/30	2044	08/05/2025	11.65 Put	Bond Future	2154.5600	2.1546	2206.3600	2.2064	2.404	0.0000	0.0000
2024/10/30	2044	08/05/2025	10.92 Put	Bond Future	4523.2700	4.5233	4615.4000	4.6154	2.037	0.0000	0.0000
2024/10/30	2044	08/05/2025	10.92 Call	Bond Future	1607.5500	1.6076	1547.0800	1.5471	3.762	0.0000	0.0000
2024/10/30	2044	08/05/2025		Bond Future	11.3599	82.3652	11.3837	82.2126	0.209	0.0000	0.0000
2024/10/30	2044	08/05/2025	12.72 Call	Bond Future	8730.6600	8.7307	8595.8100	8.5958	1.545	0.0000	0.0000
2024/10/30	2044	08/05/2025	12.72 Put	Bond Future	690.2600	0.6903	708.0100	0.7080	2.571	0.0000	0.0000
2024/10/30	2044	07/08/2025		Bond Future	11.4665	79.6093	11.4910	79.4547	0.213	0.0000	0.0000
2024/10/30	2044	07/08/2025	13.34 Call	Bond Future	11380.8300	11.3808	11243.2300	11.2432	1.209	0.0000	0.0000
2024/10/30	2044	07/08/2025	13.34 Put	Bond Future	809.5700	0.8096	826.5400	0.8265	2.096	0.0000	0.0000
2024/10/30	2044	06/11/2025		Bond Future	11.5757	81.1497	11.6008	80.9932	0.217	0.0000	0.0000
2024/10/30	2044	06/11/2025	11.88 Call	Bond Future	5502.1400	5.5021	5403.8200	5.4038	1.787	0.0000	0.0000
2024/10/30	2044	06/11/2025	11.88 Put	Bond Future	3641.2200	3.6412	3699.3600	3.6994	1.597	0.0000	0.0000
2024/10/30	2046	07/11/2024		Bond Future	118.5926	118.5926	118.8380	118.8380	0.207	0.0000	0.0000
2024/10/30	2046	06/02/2025		Bond Future	121.0449	121.0449	121.2969	121.2969	0.208	0.0000	0.0000
2024/10/30	2046	06/02/2025	114.01 Call	Bond Future	7034.9400	7.0349	7286.9300	7.2869	3.582	0.0000	0.0000
2024/10/30	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	2046	08/05/2025		Bond Future	121.3205	121.3205	121.5785	121.5785	0.213	0.0000	0.0000
2024/10/30	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	2046	08/05/2025	121.97 Put	Bond Future	649.4800	0.6495	391.5500	0.3916	39.713	0.0000	0.0000
2024/10/30	2046	07/08/2025		Bond Future	123.7516	123.7516	124.0165	124.0165	0.214	0.0000	0.0000
2024/10/30	2046	07/08/2025	118.69 Call	Bond Future	5061.5600	5.0616	5326.5300	5.3265	5.235	0.0000	0.0000
2024/10/30	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	2046	06/11/2025		Bond Future	123.9077	123.9077	124.1795	124.1795	0.219	0.0000	0.0000
2024/10/30	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	2046	06/11/2025	125.41 Put	Bond Future	1502.2700	1.5023	1230.5400	1.2305	18.088	0.0000	0.0000
2024/10/30	2050	07/11/2024		Bond Future	120.3305	120.3305	119.9070	119.9070	0.352	0.0000	0.0000
2024/10/30	2050	06/02/2025		Bond Future	120.4770	120.4770	120.0462	120.0462	0.358	0.0000	0.0000
2024/10/30	2050	06/02/2025	115.60 Call	Bond Future	4876.9800	4.8770	4446.2400	4.4462	8.832	0.0000	0.0000
2024/10/30	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	2050	08/05/2025		Bond Future	122.9715	122.9715	122.5326	122.5326	0.357	0.0000	0.0000
2024/10/30	2050	08/05/2025	121.16 Call	Bond Future	1811.5200	1.8115	1372.6200	1.3726	24.228	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
2024/10/30	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	2050	07/08/2025		Bond Future	123.0466	123.0466	122.6007	0.362	0.0000	0.0000
2024/10/30	2050	07/08/2025	119.89 Call	Bond Future	3156.5500	3.1566	2710.7200	2.7107	14.124	0.0000
2024/10/30	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	2050	06/11/2025		Bond Future	125.4622	125.4622	125.0092	0.361	0.0000	0.0000
2024/10/30	2050	06/11/2025	124.42 Call	Bond Future	1042.1600	1.0422	589.2000	0.5892	43.464	0.0000
2024/10/30	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/30	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/30	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/30	AL37	07/11/2024		Index Future	1042.1110	1042.1110	1042.3470	0.023	0.0000	0.0000
2024/10/30	AL37	06/02/2025		Index Future	1063.4100	1063.4100	1063.6550	0.023	0.0000	0.0000
2024/10/30	AL37	08/05/2025		Index Future	1085.1830	1085.1830	1085.4360	0.023	0.0000	0.0000
2024/10/30	AL37	07/08/2025		Index Future	1106.7040	1106.7040	1106.9670	0.024	0.0000	0.0000
2024/10/30	AL37	06/11/2025		Index Future	1128.2260	1128.2260	1128.4970	0.024	0.0000	0.0000
2024/10/30	AL7T	07/11/2024		Index Future	1255.3090	1255.3090	1254.0190	0.103	0.0000	0.0000
2024/10/30	AL7T	06/02/2025		Index Future	1280.9650	1280.9650	1279.6540	0.102	0.0000	0.0000
2024/10/30	AL7T	08/05/2025		Index Future	1307.1930	1307.1930	1305.8580	0.102	0.0000	0.0000
2024/10/30	AL7T	07/08/2025		Index Future	1333.1170	1333.1170	1331.7610	0.102	0.0000	0.0000
2024/10/30	AL7T	06/11/2025		Index Future	1359.0410	1359.0410	1357.6640	0.101	0.0000	0.0000
2024/10/30	ALBI	07/11/2024		Index Future	1081.8150	1081.8150	1080.6530	0.107	0.0000	0.0000
2024/10/30	ALBI	06/02/2025		Index Future	1103.9260	1103.9260	1102.7440	0.107	0.0000	0.0000
2024/10/30	ALBI	08/05/2025		Index Future	1126.5290	1126.5290	1125.3250	0.107	0.0000	0.0000
2024/10/30	ALBI	07/08/2025		Index Future	1148.8700	1148.8700	1147.6470	0.106	0.0000	0.0000
2024/10/30	ALBI	06/11/2025		Index Future	1171.2110	1171.2110	1169.9690	0.106	0.0000	0.0000
2024/10/30	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/30	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/30	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/30	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/30	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/30	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/30	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	
2024/10/30	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/30	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/30	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/30	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/30	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/30	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/30	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/10/30	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/30	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/30	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/30	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/30	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/30	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/10/30	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/30	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/30	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/30	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/30	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/30	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/30	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/30	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/30	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/30	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/30	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/30	ES33	07/11/2024		Bond Future	10.9928	81.7442	11.0194	81.6157	0.242	0.0000	0.0000
2024/10/30	ES33	06/02/2025		Bond Future	11.1063	83.4346	11.1339	83.3043	0.249	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	
2024/10/30	ES33	06/02/2025	13.34 Call	Bond Future	9702.9600	9.7030	9572.7500	9.5728	1.342	0.0000	0.0000
2024/10/30	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	ES33	08/05/2025		Bond Future	11.2209	81.3615	11.2496	81.2292	0.256	0.0000	0.0000
2024/10/30	ES33	08/05/2025	12.73 Call	Bond Future	6589.4800	6.5895	6457.1600	6.4572	2.008	0.0000	0.0000
2024/10/30	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	ES33	07/08/2025		Bond Future	11.3529	82.9906	11.3826	82.8568	0.262	0.0000	0.0000
2024/10/30	ES33	07/08/2025	13.56 Call	Bond Future	9186.0200	9.1860	9052.1600	9.0522	1.457	0.0000	0.0000
2024/10/30	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	ES33	06/11/2025		Bond Future	11.5062	80.8205	11.5371	80.6852	0.269	0.0000	0.0000
2024/10/30	ES33	06/11/2025	12.01 Call	Bond Future	2170.3000	2.1703	2034.9600	2.0350	6.236	0.0000	0.0000
2024/10/30	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	ES42	07/11/2024		Bond Future	11.4611	78.2687	11.4831	78.1332	0.192	0.0000	0.0000
2024/10/30	ES42	06/02/2025		Bond Future	11.5582	79.8873	11.5809	79.7499	0.196	0.0000	0.0000
2024/10/30	ES42	06/02/2025	13.71 Call	Bond Future	11493.8200	11.4938	11356.4100	11.3564	1.196	0.0000	0.0000
2024/10/30	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	ES42	08/05/2025		Bond Future	11.6602	77.2741	11.6837	77.1343	0.201	0.0000	0.0000
2024/10/30	ES42	08/05/2025	13.25 Call	Bond Future	8643.1800	8.6432	8503.4300	8.5034	1.617	0.0000	0.0000
2024/10/30	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	ES42	07/08/2025		Bond Future	11.7722	78.8201	11.7963	78.6787	0.205	0.0000	0.0000
2024/10/30	ES42	07/08/2025	13.79 Call	Bond Future	10547.9400	10.5479	10406.5100	10.4065	1.341	0.0000	0.0000
2024/10/30	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	ES42	06/11/2025		Bond Future	11.8967	76.0995	11.9215	75.9564	0.209	0.0000	0.0000
2024/10/30	ES42	06/11/2025	12.39 Call	Bond Future	2765.6400	2.7656	2622.4800	2.6225	5.176	0.0000	0.0000
2024/10/30	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	GOVI	07/11/2024	948.79 Call	GOVI	1162410.0000	116.2410	1151200.0000	115.1200	0.964	0.0000	0.0000
2024/10/30	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	GOVI	07/11/2024	948.80 Call	GOVI	1162310.0000	116.2310	1151100.0000	115.1100	0.964	0.0000	0.0000
2024/10/30	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	GOVI	07/11/2024	948.78 Call	GOVI	1162510.0000	116.2510	1151300.0000	115.1300	0.964	0.0000	0.0000
2024/10/30	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	GOVI	07/11/2024		GOVI	1065.0310	1065.0310	1063.9100	1063.9100	0.105	0.0000	0.0000
2024/10/30	GOVI	06/02/2025		GOVI	1086.7990	1086.7990	1085.6580	1085.6580	0.105	0.0000	0.0000
2024/10/30	GOVI	06/02/2025	972.00 Call	GOVI	1147990.0000	114.7990	1136580.0000	113.6580	0.994	0.0000	0.0000
2024/10/30	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	GOVI	08/05/2025		GOVI	1109.0510	1109.0510	1107.8900	1107.8900	0.105	0.0000	0.0000
2024/10/30	GOVI	08/05/2025	1,022.00 Call	GOVI	870510.0000	87.0510	858900.0000	85.8900	1.334	0.0000	0.0000
2024/10/30	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	
2024/10/30	GOVI	07/08/2025		GOVI	1131.0450	1131.0450	1129.8660	1129.8660	0.104	0.0000	0.0000
2024/10/30	GOVI	07/08/2025	1,011. Call 00	GOVI	1200450.0000	120.0450	1188660.0000	118.8660	0.982	0.0000	0.0000
2024/10/30	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	GOVI	06/11/2025		GOVI	1153.0400	1153.0400	1151.8420	1151.8420	0.104	0.0000	0.0000
2024/10/30	GOVI	06/11/2025	1,112. Call 00	GOVI	410400.0000	41.0400	398420.0000	39.8420	2.919	0.0000	0.0000
2024/10/30	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/10/30	IGOV	07/11/2024		Index Future	367.4560	367.4560	367.0210	367.0210	0.118	0.0000	0.0000
2024/10/30	IGOV	06/02/2025		Index Future	375.0570	375.0570	374.6150	374.6150	0.118	0.0000	0.0000
2024/10/30	IGOV	08/05/2025		Index Future	382.8260	382.8260	382.3760	382.3760	0.118	0.0000	0.0000
2024/10/30	IGOV	07/08/2025		Index Future	390.5060	390.5060	390.0480	390.0480	0.117	0.0000	0.0000
2024/10/30	IGOV	06/11/2025		Index Future	398.1850	398.1850	397.7200	397.7200	0.117	0.0000	0.0000
2024/10/30	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/10/30	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/10/30	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/10/30	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/10/30	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/10/30	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/10/30	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/10/30	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/10/30	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/10/30	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/10/30	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/10/30	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/10/30	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/10/30	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	8.3300	8.3300	91.6700	0.000	0.0000	0.0000
2024/10/30	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/10/30	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/10/30	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/10/30	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/10/30	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/10/30	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/10/30	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/10/30	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/10/30	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/10/30	R033	07/11/2024		Bond Future	10.1546	100.3004	10.1670	100.2317	0.122	0.0000	0.0000
2024/10/30	R033	07/11/2024	10.33 Call	Bond Future	1144.6100	1.1446	1068.6500	1.0687	6.636	0.0000	0.0000
2024/10/30	R033	07/11/2024	10.33 Put	Bond Future	181.6800	0.1817	174.3600	0.1744	4.029	0.0000	0.0000
2024/10/30	R033	06/02/2025		Bond Future	10.2408	102.3497	10.2536	102.2807	0.125	0.0000	0.0000
2024/10/30	R033	06/02/2025	10.33 Call	Bond Future	1960.1500	1.9602	1913.7200	1.9137	2.369	0.0000	0.0000
2024/10/30	R033	06/02/2025	10.33 Put	Bond Future	1481.0200	1.4810	1503.5500	1.5036	1.521	0.0000	0.0000
2024/10/30	R033	08/05/2025		Bond Future	10.3314	99.3948	10.3447	99.3251	0.129	0.0000	0.0000
2024/10/30	R033	08/05/2025	10.33 Call	Bond Future	2371.2600	2.3713	2329.5400	2.3295	1.759	0.0000	0.0000
2024/10/30	R033	08/05/2025	10.33 Put	Bond Future	2378.3400	2.3783	2406.3400	2.4063	1.177	0.0000	0.0000
2024/10/30	R033	07/08/2025		Bond Future	10.4396	101.3618	10.4533	101.2921	0.131	0.0000	0.0000
2024/10/30	R033	07/08/2025	10.33 Call	Bond Future	2553.5500	2.5536	2515.0700	2.5151	1.507	0.0000	0.0000
2024/10/30	R033	07/08/2025	10.33 Put	Bond Future	3114.4000	3.1144	3145.6400	3.1456	1.003	0.0000	0.0000
2024/10/30	R033	06/11/2025		Bond Future	10.5655	98.2810	10.5796	98.2112	0.133	0.0000	0.0000
2024/10/30	R033	06/11/2025	10.33 Call	Bond Future	2836.3400	2.8363	2799.7400	2.7997	1.290	0.0000	0.0000
2024/10/30	R033	06/11/2025	10.33 Put	Bond Future	4010.8300	4.0108	4043.9600	4.0440	0.826	0.0000	0.0000
2024/10/30	R035	07/11/2024	11.10 Call	Bond Future	3842.0700	3.8421	3740.5200	3.7405	2.643	0.0000	0.0000
2024/10/30	R035	07/11/2024	11.10 Put	Bond Future	1.9600	0.0020	1.3900	0.0014	29.082	0.0000	0.0000
2024/10/30	R035	07/11/2024	13.23 Call	Bond Future	14507.7900	14.5078	14406.8100	14.4068	0.696	0.0000	0.0000
2024/10/30	R035	07/11/2024	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	R035	07/11/2024	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	R035	07/11/2024	12.20 Call	Bond Future	9591.6000	9.5916	9490.6200	9.4906	1.053	0.0000	0.0000
2024/10/30	R035	07/11/2024		Bond Future	10.4198	92.1454	10.4372	92.0444	0.167	0.0000	0.0000
2024/10/30	R035	07/11/2024	12.18 Call	Bond Future	9491.8100	9.4918	9390.8300	9.3908	1.064	0.0000	0.0000
2024/10/30	R035	07/11/2024	12.18 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	R035	07/11/2024	12.19 Call	Bond Future	9541.7300	9.5417	9440.7500	9.4408	1.058	0.0000	0.0000
2024/10/30	R035	07/11/2024	12.19 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	R035	07/11/2024	12.17 Call	Bond Future	9441.8500	9.4419	9340.8700	9.3409	1.069	0.0000	0.0000
2024/10/30	R035	07/11/2024	12.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	R035	06/02/2025		Bond Future	10.5074	94.0280	10.5253	93.9260	0.171	0.0000	0.0000
2024/10/30	R035	06/02/2025	12.41 Call	Bond Future	10076.4200	10.0764	9975.5600	9.9756	1.001	0.0000	0.0000
2024/10/30	R035	06/02/2025	12.41 Put	Bond Future	69.5700	0.0696	70.7100	0.0707	1.639	0.0000	0.0000
2024/10/30	R035	06/02/2025	10.10 Put	Bond Future	3166.8800	3.1669	3231.1300	3.2311	2.029	0.0000	0.0000
2024/10/30	R035	06/02/2025	10.10 Call	Bond Future	805.2400	0.8052	767.4900	0.7675	4.688	0.0000	0.0000
2024/10/30	R035	06/02/2025	11.30 Call	Bond Future	4876.4100	4.8764	4786.3800	4.7864	1.846	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	
2024/10/30	R035	06/02/2025	11.30 Put	Bond Future	510.6900	0.5107	522.6600	0.5227	2.344	0.0000	0.0000
2024/10/30	R035	06/02/2025	10.65 Call	Bond Future	2272.8900	2.2729	2205.1500	2.2052	2.980	0.0000	0.0000
2024/10/30	R035	06/02/2025	10.65 Put	Bond Future	1465.4100	1.4654	1499.6700	1.4997	2.338	0.0000	0.0000
2024/10/30	R035	06/02/2025	10.34 Put	Bond Future	2301.5300	2.3015	2352.0700	2.3521	2.196	0.0000	0.0000
2024/10/30	R035	06/02/2025	10.34 Call	Bond Future	1341.1800	1.3412	1289.7200	1.2897	3.837	0.0000	0.0000
2024/10/30	R035	06/02/2025	10.26 Put	Bond Future	2567.6700	2.5677	2622.7600	2.6228	2.146	0.0000	0.0000
2024/10/30	R035	06/02/2025	10.26 Call	Bond Future	1143.4300	1.1434	1096.5200	1.0965	4.103	0.0000	0.0000
2024/10/30	R035	08/05/2025	11.70 Call	Bond Future	6644.5000	6.6445	6555.2800	6.5553	1.343	0.0000	0.0000
2024/10/30	R035	08/05/2025	11.70 Put	Bond Future	736.9800	0.7370	751.2100	0.7512	1.931	0.0000	0.0000
2024/10/30	R035	08/05/2025	10.95 Call	Bond Future	3664.2200	3.6642	3592.5400	3.5925	1.956	0.0000	0.0000
2024/10/30	R035	08/05/2025	10.95 Put	Bond Future	1696.9900	1.6970	1728.7600	1.7288	1.872	0.0000	0.0000
2024/10/30	R035	08/05/2025	10.44 Put	Bond Future	2907.4300	2.9074	2957.5000	2.9575	1.722	0.0000	0.0000
2024/10/30	R035	08/05/2025	10.44 Call	Bond Future	2050.7900	2.0508	1997.4100	1.9974	2.603	0.0000	0.0000
2024/10/30	R035	08/05/2025	13.35 Call	Bond Future	13844.8700	13.8449	13742.9100	13.7429	0.736	0.0000	0.0000
2024/10/30	R035	08/05/2025	13.35 Put	Bond Future	82.0200	0.0820	83.5100	0.0835	1.817	0.0000	0.0000
2024/10/30	R035	08/05/2025	12.70 Call	Bond Future	11028.9000	11.0289	10929.6800	10.9297	0.900	0.0000	0.0000
2024/10/30	R035	08/05/2025	12.70 Put	Bond Future	234.2500	0.2343	238.4800	0.2385	1.806	0.0000	0.0000
2024/10/30	R035	08/05/2025	11.46 Put	Bond Future	965.9000	0.9659	984.5400	0.9845	1.930	0.0000	0.0000
2024/10/30	R035	08/05/2025	11.46 Call	Bond Future	5639.1700	5.6392	5554.3600	5.5544	1.504	0.0000	0.0000
2024/10/30	R035	08/05/2025		Bond Future	10.5924	91.4406	10.6110	91.3372	0.175	0.0000	0.0000
2024/10/30	R035	08/05/2025	11.78 Call	Bond Future	6986.5200	6.9865	6896.0400	6.8960	1.295	0.0000	0.0000
2024/10/30	R035	08/05/2025	11.78 Put	Bond Future	673.0100	0.6730	685.9800	0.6860	1.927	0.0000	0.0000
2024/10/30	R035	07/08/2025		Bond Future	10.6933	93.2509	10.7124	93.1466	0.179	0.0000	0.0000
2024/10/30	R035	07/08/2025	12.65 Call	Bond Future	10465.6700	10.4657	10370.8200	10.3708	0.906	0.0000	0.0000
2024/10/30	R035	07/08/2025	12.65 Put	Bond Future	586.5100	0.5865	595.9200	0.5959	1.604	0.0000	0.0000
2024/10/30	R035	06/11/2025		Bond Future	10.8118	90.5510	10.8315	90.4459	0.182	0.0000	0.0000
2024/10/30	R035	06/11/2025	11.20 Call	Bond Future	4905.5400	4.9055	4837.1400	4.8371	1.394	0.0000	0.0000
2024/10/30	R035	06/11/2025	11.20 Put	Bond Future	2865.4900	2.8655	2902.2100	2.9022	1.281	0.0000	0.0000
2024/10/30	R038	07/11/2024		Bond Future	11.0213	100.2467	11.0483	100.0616	0.245	0.0000	0.0000
2024/10/30	R038	07/11/2024	11.24 Call	Bond Future	1648.1900	1.6482	1472.5400	1.4725	10.657	0.0000	0.0000
2024/10/30	R038	07/11/2024	11.24 Put	Bond Future	163.7200	0.1637	173.1600	0.1732	5.766	0.0000	0.0000
2024/10/30	R038	06/02/2025		Bond Future	11.1213	102.2949	11.1492	102.1071	0.251	0.0000	0.0000
2024/10/30	R038	06/02/2025	11.24 Call	Bond Future	2603.4800	2.6035	2487.1700	2.4872	4.467	0.0000	0.0000
2024/10/30	R038	06/02/2025	11.24 Put	Bond Future	1808.1900	1.8082	1879.6400	1.8796	3.951	0.0000	0.0000
2024/10/30	R038	08/05/2025		Bond Future	11.2250	98.8970	11.2539	98.7061	0.258	0.0000	0.0000
2024/10/30	R038	08/05/2025	11.24 Call	Bond Future	3118.6400	3.1186	3012.1600	3.0122	3.414	0.0000	0.0000
2024/10/30	R038	08/05/2025	11.24 Put	Bond Future	3019.2000	3.0192	3103.6200	3.1036	2.796	0.0000	0.0000
2024/10/30	R038	07/08/2025		Bond Future	11.3424	100.8538	11.3723	100.6605	0.263	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	
2024/10/30	R038	07/08/2025	11.24 Call	Bond Future	3488.8000	3.4888	3387.9100	3.3879	2.892	0.0000	0.0000
2024/10/30	R038	07/08/2025	11.24 Put	Bond Future	4155.6100	4.1556	4248.0800	4.2481	2.225	0.0000	0.0000
2024/10/30	R038	06/11/2025		Bond Future	11.4736	97.3212	11.5045	97.1254	0.269	0.0000	0.0000
2024/10/30	R038	06/11/2025	11.24 Call	Bond Future	3965.0100	3.9650	3866.8800	3.8669	2.475	0.0000	0.0000
2024/10/30	R038	06/11/2025	11.24 Put	Bond Future	5463.2400	5.4632	5560.9100	5.5609	1.788	0.0000	0.0000
2024/10/30	R053	07/11/2024	12.80 Call	Bond Future	13024.1500	13.0242	12869.7000	12.8697	1.186	0.0000	0.0000
2024/10/30	R053	07/11/2024	12.80 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	R053	07/11/2024	12.81 Call	Bond Future	13093.7100	13.0937	12939.2600	12.9393	1.180	0.0000	0.0000
2024/10/30	R053	07/11/2024	12.81 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	R053	07/11/2024	12.79 Call	Bond Future	12954.5000	12.9545	12800.0500	12.8001	1.192	0.0000	0.0000
2024/10/30	R053	07/11/2024	12.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	R053	07/11/2024		Bond Future	11.1446	105.4567	11.1621	105.3023	0.156	0.0000	0.0000
2024/10/30	R053	06/02/2025		Bond Future	11.2291	107.6113	11.2470	107.4549	0.159	0.0000	0.0000
2024/10/30	R053	06/02/2025	12.94 Call	Bond Future	13414.0000	13.4140	13260.8000	13.2608	1.142	0.0000	0.0000
2024/10/30	R053	06/02/2025	12.94 Put	Bond Future	182.9800	0.1830	186.2300	0.1862	1.776	0.0000	0.0000
2024/10/30	R053	08/05/2025		Bond Future	11.3156	103.9448	11.3340	103.7859	0.163	0.0000	0.0000
2024/10/30	R053	08/05/2025	12.64 Call	Bond Future	11334.9500	11.3350	11193.6400	11.1936	1.247	0.0000	0.0000
2024/10/30	R053	08/05/2025	12.64 Put	Bond Future	957.3400	0.9573	974.9600	0.9750	1.841	0.0000	0.0000
2024/10/30	R053	07/08/2025		Bond Future	11.4123	106.0015	11.4312	105.8408	0.166	0.0000	0.0000
2024/10/30	R053	07/08/2025	13.17 Call	Bond Future	14335.5200	14.3355	14192.8700	14.1929	0.995	0.0000	0.0000
2024/10/30	R053	07/08/2025	13.17 Put	Bond Future	1168.1200	1.1681	1186.1400	1.1861	1.543	0.0000	0.0000
2024/10/30	R053	06/11/2025		Bond Future	11.5190	102.1901	11.5385	102.0277	0.169	0.0000	0.0000
2024/10/30	R053	06/11/2025	11.76 Call	Bond Future	6671.7700	6.6718	6569.9700	6.5700	1.526	0.0000	0.0000
2024/10/30	R053	06/11/2025	11.76 Put	Bond Future	4695.9900	4.6960	4756.6000	4.7566	1.291	0.0000	0.0000
2024/10/30	R186	07/11/2024		Bond Future	8.4006	108.0905	8.3700	108.1499	0.364	0.0000	0.0000
2024/10/30	R186	07/11/2024	9.14 Call	Bond Future	1425.6100	1.4256	1485.0200	1.4850	4.167	0.0000	0.0000
2024/10/30	R186	07/11/2024	9.14 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/30	R186	07/11/2024	9.15 Call	Bond Future	1444.7100	1.4447	1504.1200	1.5041	4.112	0.0000	0.0000
2024/10/30	R186	07/11/2024	9.15 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/30	R186	07/11/2024	9.13 Call	Bond Future	1406.5100	1.4065	1465.9200	1.4659	4.224	0.0000	0.0000
2024/10/30	R186	07/11/2024	9.13 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000	0.0000
2024/10/30	R186	06/02/2025		Bond Future	8.4193	104.9874	8.3835	105.0493	0.425	0.0000	0.0000
2024/10/30	R186	06/02/2025	9.03 Call	Bond Future	1202.4500	1.2025	1250.0600	1.2501	3.959	0.0000	0.0000
2024/10/30	R186	06/02/2025	9.03 Put	Bond Future	154.1000	0.1541	139.8500	0.1399	9.247	0.0000	0.0000
2024/10/30	R186	08/05/2025		Bond Future	8.4448	107.1361	8.4024	107.1999	0.501	0.0000	0.0000
2024/10/30	R186	08/05/2025	8.47 Call	Bond Future	625.7000	0.6257	657.3700	0.6574	5.062	0.0000	0.0000
2024/10/30	R186	08/05/2025	8.47 Put	Bond Future	587.6900	0.5877	555.5400	0.5555	5.471	0.0000	0.0000
2024/10/30	R186	07/08/2025		Bond Future	8.5296	103.9466	8.4777	104.0131	0.609	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/10/30	R186	07/08/2025	9.68 Call	Bond Future		1694.4100	1.6944	1745.9900	1.7460	3.044	0.0000	0.0000
2024/10/30	R186	07/08/2025	9.68 Put	Bond Future		234.9800	0.2350	220.0000	0.2200	6.375	0.0000	0.0000
2024/10/30	R186	07/08/2025	10.25 Call	Bond Future		2289.2700	2.2893	2347.1900	2.3472	2.530	0.0000	0.0000
2024/10/30	R186	07/08/2025	10.25 Put	Bond Future		117.4900	0.1175	108.8500	0.1089	7.354	0.0000	0.0000
2024/10/30	R186	07/08/2025	9.22 Put	Bond Future		348.7900	0.3488	327.8000	0.3278	6.018	0.0000	0.0000
2024/10/30	R186	07/08/2025	9.22 Call	Bond Future		1228.1500	1.2282	1273.7200	1.2737	3.710	0.0000	0.0000
2024/10/30	R186	06/11/2025		Bond Future		8.6884	105.9605	8.6226	106.0298	0.757	0.0000	0.0000
2024/10/30	R186	06/11/2025	8.13 Call	Bond Future		313.3000	0.3133	336.7400	0.3367	7.482	0.0000	0.0000
2024/10/30	R186	06/11/2025	8.13 Put	Bond Future		903.6700	0.9037	857.8300	0.8578	5.073	0.0000	0.0000
2024/10/30	R202	07/11/2024		Bond Future		269.1961	269.1961	269.1438	269.1438	0.019	0.0000	0.0000
2024/10/30	R202	06/02/2025		Bond Future		269.5741	269.5741	269.5236	269.5236	0.019	0.0000	0.0000
2024/10/30	R202	06/02/2025	266.79 Call	Bond Future		2784.0600	2.7841	2733.5900	2.7336	1.813	0.0000	0.0000
2024/10/30	R202	06/02/2025	266.79 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	R202	08/05/2025		Bond Future		275.1561	275.1561	275.1065	275.1065	0.018	0.0000	0.0000
2024/10/30	R202	08/05/2025	272.31 Call	Bond Future		2846.1200	2.8461	2796.5400	2.7965	1.742	0.0000	0.0000
2024/10/30	R202	08/05/2025	272.31 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	R202	07/08/2025		Bond Future		275.3884	275.3884	275.3418	275.3418	0.017	0.0000	0.0000
2024/10/30	R202	07/08/2025	271.60 Call	Bond Future		3788.3600	3.7884	3741.8000	3.7418	1.229	0.0000	0.0000
2024/10/30	R202	07/08/2025	271.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	R202	06/11/2025		Bond Future		280.7959	280.7959	280.7520	280.7520	0.016	0.0000	0.0000
2024/10/30	R202	06/11/2025	275.64 Call	Bond Future		5155.9100	5.1559	5111.9600	5.1120	0.852	0.0000	0.0000
2024/10/30	R202	06/11/2025	275.64 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	R209	07/11/2024	10.55 Put	Bond Future		557.2900	0.5573	613.2200	0.6132	10.036	0.0000	0.0000
2024/10/30	R209	07/11/2024	10.55 Call	Bond Future		405.4500	0.4055	317.1600	0.3172	21.776	0.0000	0.0000
2024/10/30	R209	07/11/2024	11.00 Call	Bond Future		2178.0900	2.1781	2033.4100	2.0334	6.643	0.0000	0.0000
2024/10/30	R209	07/11/2024	11.00 Put	Bond Future		22.2000	0.0222	21.7400	0.0217	2.072	0.0000	0.0000
2024/10/30	R209	07/11/2024		Bond Future		10.5790	72.4614	10.6066	72.3172	0.261	0.0000	0.0000
2024/10/30	R209	07/11/2024	12.22 Call	Bond Future		7929.4100	7.9294	7785.1900	7.7852	1.819	0.0000	0.0000
2024/10/30	R209	07/11/2024	12.22 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	R209	07/11/2024	12.23 Call	Bond Future		7973.9900	7.9740	7829.7700	7.8298	1.809	0.0000	0.0000
2024/10/30	R209	07/11/2024	12.23 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	R209	07/11/2024	12.21 Call	Bond Future		7884.7800	7.8848	7740.5600	7.7406	1.829	0.0000	0.0000
2024/10/30	R209	07/11/2024	12.21 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	R209	06/02/2025		Bond Future		10.6586	73.9419	10.6871	73.7955	0.267	0.0000	0.0000
2024/10/30	R209	06/02/2025	12.44 Call	Bond Future		8507.6300	8.5076	8364.6000	8.3646	1.681	0.0000	0.0000
2024/10/30	R209	06/02/2025	12.44 Put	Bond Future		73.7100	0.0737	77.0300	0.0770	4.504	0.0000	0.0000
2024/10/30	R209	08/05/2025		Bond Future		10.7408	72.3000	10.7702	72.1511	0.274	0.0000	0.0000
2024/10/30	R209	08/05/2025	11.89 Call	Bond Future		6182.6200	6.1826	6056.2400	6.0562	2.044	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	
2024/10/30	R209	08/05/2025	11.89 Put	Bond Future	662.4500	0.6625	684.9200	0.6849	3.392	0.0000	0.0000
2024/10/30	R209	07/08/2025		Bond Future	10.8356	73.7311	10.8659	73.5803	0.280	0.0000	0.0000
2024/10/30	R209	07/08/2025	12.68 Call	Bond Future	9027.1600	9.0272	8893.0200	8.8930	1.486	0.0000	0.0000
2024/10/30	R209	07/08/2025	12.68 Put	Bond Future	574.3600	0.5744	591.0400	0.5910	2.904	0.0000	0.0000
2024/10/30	R209	06/11/2025		Bond Future	10.9426	72.0073	10.9738	71.8545	0.286	0.0000	0.0000
2024/10/30	R209	06/11/2025	11.27 Call	Bond Future	4355.6300	4.3556	4260.5400	4.2605	2.183	0.0000	0.0000
2024/10/30	R209	06/11/2025	11.27 Put	Bond Future	2777.5200	2.7775	2835.2600	2.8353	2.079	0.0000	0.0000
2024/10/30	R210	07/11/2024		Bond Future	241.3938	241.3938	241.2604	241.2604	0.055	0.0000	0.0000
2024/10/30	R210	06/02/2025		Bond Future	246.3856	246.3856	246.2523	246.2523	0.054	0.0000	0.0000
2024/10/30	R210	06/02/2025	239.61 Call	Bond Future	6775.5500	6.7756	6642.2700	6.6423	1.967	0.0000	0.0000
2024/10/30	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	R210	08/05/2025		Bond Future	248.1055	248.1055	247.9712	247.9712	0.054	0.0000	0.0000
2024/10/30	R210	08/05/2025	248.03 Call	Bond Future	75.5200	0.0755	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/30	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	58.7600	0.0588	100.000	0.0000	0.0000
2024/10/30	R210	07/08/2025		Bond Future	253.0782	253.0782	252.9446	252.9446	0.053	0.0000	0.0000
2024/10/30	R210	07/08/2025	248.44 Call	Bond Future	4638.2100	4.6382	4504.5700	4.5046	2.881	0.0000	0.0000
2024/10/30	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	R210	06/11/2025		Bond Future	254.6021	254.6021	254.4694	254.4694	0.052	0.0000	0.0000
2024/10/30	R210	06/11/2025	252.14 Call	Bond Future	2462.1200	2.4621	2329.3500	2.3294	5.393	0.0000	0.0000
2024/10/30	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	R213	07/11/2024		Bond Future	9.6231	89.2137	9.6159	89.2448	0.075	0.0000	0.0000
2024/10/30	R213	07/11/2024	11.22 Call	Bond Future	6525.4300	6.5254	6556.5500	6.5566	0.477	0.0000	0.0000
2024/10/30	R213	07/11/2024	11.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	R213	07/11/2024	11.23 Call	Bond Future	6564.3600	6.5644	6595.4800	6.5955	0.474	0.0000	0.0000
2024/10/30	R213	07/11/2024	11.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	R213	07/11/2024	11.21 Call	Bond Future	6486.4700	6.4865	6517.5900	6.5176	0.480	0.0000	0.0000
2024/10/30	R213	07/11/2024	11.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	R213	06/02/2025		Bond Future	9.6977	91.0364	9.6898	91.0692	0.081	0.0000	0.0000
2024/10/30	R213	06/02/2025	11.35 Call	Bond Future	6601.2900	6.6013	6631.1900	6.6312	0.453	0.0000	0.0000
2024/10/30	R213	06/02/2025	11.35 Put	Bond Future	61.5100	0.0615	58.6500	0.0587	4.650	0.0000	0.0000
2024/10/30	R213	08/05/2025		Bond Future	9.7702	89.3411	9.7617	89.3751	0.086	0.0000	0.0000
2024/10/30	R213	08/05/2025	10.52 Call	Bond Future	3705.5600	3.7056	3726.8700	3.7269	0.575	0.0000	0.0000
2024/10/30	R213	08/05/2025	10.52 Put	Bond Future	754.2100	0.7542	741.5500	0.7416	1.679	0.0000	0.0000
2024/10/30	R213	07/08/2025		Bond Future	9.8636	91.1102	9.8543	91.1461	0.094	0.0000	0.0000
2024/10/30	R213	07/08/2025	11.66 Call	Bond Future	7068.2500	7.0683	7097.1400	7.0971	0.409	0.0000	0.0000
2024/10/30	R213	07/08/2025	11.66 Put	Bond Future	425.0800	0.4251	418.0700	0.4181	1.649	0.0000	0.0000
2024/10/30	R213	06/11/2025		Bond Future	9.9823	89.3221	9.9722	89.3598	0.101	0.0000	0.0000
2024/10/30	R213	06/11/2025	10.05 Call	Bond Future	2614.8700	2.6149	2631.5900	2.6316	0.639	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	
2024/10/30	R213	06/11/2025	10.05 Put	Bond Future	2362.3900	2.3624	2341.3700	2.3414	0.890	0.0000	0.0000
2024/10/30	R214	07/11/2024	12.61 Call	Bond Future	8424.0300	8.4240	8298.5600	8.2986	1.489	0.0000	0.0000
2024/10/30	R214	07/11/2024	12.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	R214	07/11/2024	12.62 Call	Bond Future	8469.4600	8.4695	8343.9900	8.3440	1.481	0.0000	0.0000
2024/10/30	R214	07/11/2024	12.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	R214	07/11/2024	12.60 Call	Bond Future	8378.5600	8.3786	8253.0900	8.2531	1.498	0.0000	0.0000
2024/10/30	R214	07/11/2024	12.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	R214	07/11/2024		Bond Future	10.9394	67.8607	10.9619	67.7352	0.206	0.0000	0.0000
2024/10/30	R214	06/02/2025		Bond Future	11.0215	69.2471	11.0447	69.1198	0.210	0.0000	0.0000
2024/10/30	R214	06/02/2025	12.71 Call	Bond Future	8512.7800	8.5128	8388.7800	8.3888	1.457	0.0000	0.0000
2024/10/30	R214	06/02/2025	12.71 Put	Bond Future	106.2800	0.1063	109.5600	0.1096	3.086	0.0000	0.0000
2024/10/30	R214	06/02/2025	13.63 Call	Bond Future	12331.0800	12.3311	12204.1600	12.2042	1.029	0.0000	0.0000
2024/10/30	R214	06/02/2025	13.63 Put	Bond Future	13.2600	0.0133	13.6200	0.0136	2.715	0.0000	0.0000
2024/10/30	R214	06/02/2025	12.25 Put	Bond Future	236.8600	0.2369	244.7100	0.2447	3.314	0.0000	0.0000
2024/10/30	R214	06/02/2025	12.25 Call	Bond Future	6520.9800	6.5210	6401.5500	6.4016	1.831	0.0000	0.0000
2024/10/30	R214	06/02/2025	11.75 Put	Bond Future	555.0500	0.5551	573.8400	0.5738	3.385	0.0000	0.0000
2024/10/30	R214	06/02/2025	11.75 Call	Bond Future	4394.6200	4.3946	4286.1300	4.2861	2.469	0.0000	0.0000
2024/10/30	R214	08/05/2025		Bond Future	11.1008	67.3600	11.1246	67.2306	0.214	0.0000	0.0000
2024/10/30	R214	08/05/2025	12.40 Call	Bond Future	7131.1600	7.1312	7017.2900	7.0173	1.597	0.0000	0.0000
2024/10/30	R214	08/05/2025	12.40 Put	Bond Future	585.4900	0.5855	601.0300	0.6010	2.654	0.0000	0.0000
2024/10/30	R214	07/08/2025		Bond Future	11.1916	68.6935	11.2160	68.5624	0.218	0.0000	0.0000
2024/10/30	R214	07/08/2025	12.97 Call	Bond Future	9297.5700	9.2976	9181.4800	9.1815	1.249	0.0000	0.0000
2024/10/30	R214	07/08/2025	12.97 Put	Bond Future	691.0800	0.6911	706.0700	0.7061	2.169	0.0000	0.0000
2024/10/30	R214	06/11/2025		Bond Future	11.2945	66.7239	11.3197	66.5912	0.222	0.0000	0.0000
2024/10/30	R214	06/11/2025	11.64 Call	Bond Future	4717.4800	4.7175	4632.8300	4.6328	1.794	0.0000	0.0000
2024/10/30	R214	06/11/2025	11.64 Put	Bond Future	2925.9500	2.9260	2974.0100	2.9740	1.643	0.0000	0.0000
2024/10/30	R248	07/11/2024		Bond Future	11.1098	82.2062	11.1422	81.9830	0.292	0.0000	0.0000
2024/10/30	R248	07/11/2024	12.79 Call	Bond Future	10303.2400	10.3032	10080.0600	10.0801	2.166	0.0000	0.0000
2024/10/30	R248	07/11/2024	12.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	R248	07/11/2024	12.80 Call	Bond Future	10357.5900	10.3576	10134.4100	10.1344	2.155	0.0000	0.0000
2024/10/30	R248	07/11/2024	12.80 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	R248	07/11/2024	12.78 Call	Bond Future	10248.8100	10.2488	10025.6300	10.0256	2.178	0.0000	0.0000
2024/10/30	R248	07/11/2024	12.78 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	R248	06/02/2025		Bond Future	11.1953	83.8858	11.2287	83.6589	0.299	0.0000	0.0000
2024/10/30	R248	06/02/2025	12.71 Call	Bond Future	9452.8800	9.4529	9236.4600	9.2365	2.289	0.0000	0.0000
2024/10/30	R248	06/02/2025	12.71 Put	Bond Future	183.4800	0.1835	193.9100	0.1939	5.685	0.0000	0.0000
2024/10/30	R248	06/02/2025	10.30 Put	Bond Future	6739.5700	6.7396	6939.8900	6.9399	2.972	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	
2024/10/30	R248	06/02/2025	10.30 Call	Bond Future	232.5300	0.2325	206.0000	0.2060	11.409	0.0000	0.0000
2024/10/30	R248	06/02/2025	11.00 Put	Bond Future	2854.9600	2.8550	2980.1900	2.9802	4.386	0.0000	0.0000
2024/10/30	R248	06/02/2025	11.00 Call	Bond Future	1507.4600	1.5075	1405.8400	1.4058	6.741	0.0000	0.0000
2024/10/30	R248	06/02/2025	11.70 Call	Bond Future	4296.2600	4.2963	4122.0100	4.1220	4.056	0.0000	0.0000
2024/10/30	R248	06/02/2025	11.70 Put	Bond Future	984.8100	0.9848	1037.4100	1.0374	5.341	0.0000	0.0000
2024/10/30	R248	08/05/2025		Bond Future	11.2778	81.1544	11.3123	80.9234	0.306	0.0000	0.0000
2024/10/30	R248	08/05/2025	12.60 Call	Bond Future	8870.0300	8.8700	8670.2300	8.6702	2.253	0.0000	0.0000
2024/10/30	R248	08/05/2025	12.60 Put	Bond Future	772.2100	0.7722	803.3600	0.8034	4.034	0.0000	0.0000
2024/10/30	R248	07/08/2025		Bond Future	11.3717	82.7608	11.4072	82.5263	0.312	0.0000	0.0000
2024/10/30	R248	07/08/2025	13.21 Call	Bond Future	11555.4800	11.5555	11349.3100	11.3493	1.784	0.0000	0.0000
2024/10/30	R248	07/08/2025	13.21 Put	Bond Future	828.7100	0.8287	856.9700	0.8570	3.410	0.0000	0.0000
2024/10/30	R248	06/11/2025		Bond Future	11.4774	79.9206	11.5140	79.6827	0.319	0.0000	0.0000
2024/10/30	R248	06/11/2025	11.74 Call	Bond Future	5425.6000	5.4256	5280.9400	5.2809	2.666	0.0000	0.0000
2024/10/30	R248	06/11/2025	11.74 Put	Bond Future	3747.2700	3.7473	3840.5000	3.8405	2.488	0.0000	0.0000
2024/10/30	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/30	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

660

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