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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/10/2024 TO 31/10/2024

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
2024/10/31	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/31	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/31	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/31	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/31	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/31	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/31	2025	07/11/2024		Bond Future	184.9235	184.9235	184.8957	0.015	0.0000	0.0000
2024/10/31	2029	07/11/2024		Bond Future	133.0937	133.0937	132.8642	0.172	0.0000	0.0000
2024/10/31	2029	06/02/2025		Bond Future	135.8475	135.8475	135.6137	0.172	0.0000	0.0000
2024/10/31	2029	06/02/2025	132.40 Call	Bond Future	3447.4800	3.4475	3213.7200	6.781	0.0000	0.0000
2024/10/31	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	2029	08/05/2025		Bond Future	137.2417	137.2417	137.0035	0.174	0.0000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/10/31	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	2029	08/05/2025	137.85 Put	Bond Future	608.2600	0.6083	846.5200	0.8465	39.171	0.0000
2024/10/31	2029	07/08/2025		Bond Future	139.9946	139.9946	139.7522	139.7522	0.173	0.0000
2024/10/31	2029	07/08/2025	137.41 Call	Bond Future	2584.5600	2.5846	2342.1600	2.3422	9.379	0.0000
2024/10/31	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/10/31	2029	06/11/2025		Bond Future	141.2996	141.2996	141.0532	141.0532	0.174	0.0000
2024/10/31	2029	06/11/2025	139.79 Call	Bond Future	1509.6000	1.5096	1263.2400	1.2632	16.320	0.0000
2024/10/31	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/10/31	2030	07/11/2024		Bond Future	9.2593	97.1194	9.2739	97.0622	0.157	0.0000
2024/10/31	2030	07/11/2024	10.21 Put	Bond Future	0.0200	0.0000	0.2300	0.0002	1,050.000	0.0000
2024/10/31	2030	07/11/2024	10.21 Call	Bond Future	3653.9200	3.6539	3596.9400	3.5969	1.559	0.0000
2024/10/31	2030	07/11/2024	10.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/10/31	2030	07/11/2024	10.71 Call	Bond Future	5505.8400	5.5058	5448.6500	5.4487	1.039	0.0000
2024/10/31	2030	07/11/2024	11.91 Call	Bond Future	9763.8700	9.7639	9706.6800	9.7067	0.586	0.0000
2024/10/31	2030	07/11/2024	11.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/10/31	2030	07/11/2024	10.75 Call	Bond Future	5651.9800	5.6520	5594.7900	5.5948	1.012	0.0000
2024/10/31	2030	07/11/2024	10.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/10/31	2030	07/11/2024	10.76 Call	Bond Future	5688.4600	5.6885	5631.2700	5.6313	1.005	0.0000
2024/10/31	2030	07/11/2024	10.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/10/31	2030	07/11/2024	10.74 Call	Bond Future	5615.4700	5.6155	5558.2800	5.5583	1.018	0.0000
2024/10/31	2030	07/11/2024	10.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/10/31	2030	06/02/2025		Bond Future	9.3164	95.0948	9.3318	95.0368	0.165	0.0000
2024/10/31	2030	06/02/2025	10.68 Call	Bond Future	5082.2900	5.0823	5025.2600	5.0253	1.122	0.0000
2024/10/31	2030	06/02/2025	10.68 Put	Bond Future	93.5600	0.0936	94.4900	0.0945	0.994	0.0000
2024/10/31	2030	06/02/2025	8.68 Put	Bond Future	2764.1000	2.7641	2807.8500	2.8079	1.583	0.0000
2024/10/31	2030	06/02/2025	8.68 Call	Bond Future	318.9700	0.3190	304.7600	0.3048	4.455	0.0000
2024/10/31	2030	06/02/2025	9.18 Put	Bond Future	1433.8100	1.4338	1461.0400	1.4610	1.899	0.0000
2024/10/31	2030	06/02/2025	9.18 Call	Bond Future	916.0800	0.9161	885.3500	0.8854	3.355	0.0000
2024/10/31	2030	06/02/2025	9.69 Call	Bond Future	2025.0600	2.0251	1980.0600	1.9801	2.222	0.0000
2024/10/31	2030	06/02/2025	9.69 Put	Bond Future	625.0400	0.6250	638.0000	0.6380	2.073	0.0000
2024/10/31	2030	08/05/2025	8.68 Put	Bond Future	3161.1000	3.1611	3206.6100	3.2066	1.440	0.0000
2024/10/31	2030	08/05/2025	8.68 Call	Bond Future	556.6900	0.5567	543.2200	0.5432	2.420	0.0000
2024/10/31	2030	08/05/2025	9.18 Put	Bond Future	1927.9500	1.9280	1961.1400	1.9611	1.722	0.0000
2024/10/31	2030	08/05/2025	9.18 Call	Bond Future	1174.9600	1.1750	1149.1700	1.1492	2.195	0.0000
2024/10/31	2030	08/05/2025	9.99 Call	Bond Future	2915.5400	2.9155	2872.4900	2.8725	1.477	0.0000
2024/10/31	2030	08/05/2025	9.99 Put	Bond Future	760.0900	0.7601	776.0200	0.7760	2.096	0.0000
2024/10/31	2030	08/05/2025	11.86 Call	Bond Future	8525.6600	8.5257	8468.1700	8.4682	0.674	0.0000
2024/10/31	2030	08/05/2025	11.86 Put	Bond Future	61.5600	0.0616	63.0500	0.0631	2.420	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
2024/10/31	2030	08/05/2025	10.31 Put	Bond Future	516.0300	0.5160	527.3100	0.5273	2.186	0.0000	0.0000
2024/10/31	2030	08/05/2025	10.31 Call	Bond Future	3790.4000	3.7904	3742.7000	3.7427	1.258	0.0000	0.0000
2024/10/31	2030	08/05/2025	12.28 Call	Bond Future	9834.2800	9.8343	9776.0000	9.7760	0.593	0.0000	0.0000
2024/10/31	2030	08/05/2025	12.28 Put	Bond Future	27.0300	0.0270	27.7300	0.0277	2.590	0.0000	0.0000
2024/10/31	2030	08/05/2025	10.69 Put	Bond Future	322.7700	0.3228	330.0500	0.3301	2.255	0.0000	0.0000
2024/10/31	2030	08/05/2025	10.69 Call	Bond Future	4904.3200	4.9043	4852.6200	4.8526	1.054	0.0000	0.0000
2024/10/31	2030	08/05/2025		Bond Future	9.3868	97.0413	9.4031	96.9824	0.173	0.0000	0.0000
2024/10/31	2030	08/05/2025	9.93 Call	Bond Future	2761.4200	2.7614	2719.3900	2.7194	1.522	0.0000	0.0000
2024/10/31	2030	08/05/2025	9.93 Put	Bond Future	817.6400	0.8176	834.5900	0.8346	2.073	0.0000	0.0000
2024/10/31	2030	07/08/2025		Bond Future	9.4833	94.9537	9.5006	94.8940	0.182	0.0000	0.0000
2024/10/31	2030	07/08/2025	11.11 Call	Bond Future	5857.0000	5.8570	5807.8600	5.8079	0.839	0.0000	0.0000
2024/10/31	2030	07/08/2025	11.11 Put	Bond Future	433.8500	0.4339	444.3900	0.4444	2.429	0.0000	0.0000
2024/10/31	2030	07/08/2025	12.12 Call	Bond Future	8733.5200	8.7335	8677.8500	8.6779	0.637	0.0000	0.0000
2024/10/31	2030	07/08/2025	12.12 Put	Bond Future	135.5400	0.1355	139.5500	0.1396	2.959	0.0000	0.0000
2024/10/31	2030	07/08/2025	10.48 Put	Bond Future	763.4200	0.7634	780.4400	0.7804	2.229	0.0000	0.0000
2024/10/31	2030	07/08/2025	10.48 Call	Bond Future	4132.8600	4.1329	4090.2000	4.0902	1.032	0.0000	0.0000
2024/10/31	2030	06/11/2025		Bond Future	9.5924	96.7943	9.6108	96.7339	0.191	0.0000	0.0000
2024/10/31	2030	06/11/2025	9.54 Call	Bond Future	1977.0200	1.9770	1932.7000	1.9327	2.242	0.0000	0.0000
2024/10/31	2030	06/11/2025	9.54 Put	Bond Future	2149.8500	2.1499	2165.9100	2.1659	0.747	0.0000	0.0000
2024/10/31	2032	07/11/2024	9.75 Put	Bond Future	736.5700	0.7366	891.9300	0.8919	21.092	0.0000	0.0000
2024/10/31	2032	07/11/2024	9.75 Call	Bond Future	167.5600	0.1676	131.0000	0.1310	21.819	0.0000	0.0000
2024/10/31	2032	07/11/2024	9.90 Put	Bond Future	333.8500	0.3339	436.1000	0.4361	30.628	0.0000	0.0000
2024/10/31	2032	07/11/2024	9.90 Call	Bond Future	498.9000	0.4989	409.2300	0.4092	17.974	0.0000	0.0000
2024/10/31	2032	07/11/2024	10.60 Call	Bond Future	3494.9600	3.4950	3303.7100	3.3037	5.472	0.0000	0.0000
2024/10/31	2032	07/11/2024	10.60 Put	Bond Future	1.1400	0.0011	1.8100	0.0018	58.772	0.0000	0.0000
2024/10/31	2032	07/11/2024	9.86 Call	Bond Future	390.0200	0.3900	315.4500	0.3155	19.120	0.0000	0.0000
2024/10/31	2032	07/11/2024	9.86 Put	Bond Future	419.9900	0.4200	537.3400	0.5373	27.941	0.0000	0.0000
2024/10/31	2032	07/11/2024		Bond Future	9.8661	92.6222	9.9055	92.4303	0.399	0.0000	0.0000
2024/10/31	2032	07/11/2024	13.36 Call	Bond Future	15196.7700	15.1968	15004.8500	15.0049	1.263	0.0000	0.0000
2024/10/31	2032	07/11/2024	13.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	2032	07/11/2024	11.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	2032	07/11/2024	11.64 Call	Bond Future	8158.4400	8.1584	7966.5200	7.9665	2.352	0.0000	0.0000
2024/10/31	2032	07/11/2024	11.11 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2024/10/31	2032	07/11/2024	11.11 Call	Bond Future	5821.9900	5.8220	5630.0700	5.6301	3.296	0.0000	0.0000
2024/10/31	2032	07/11/2024	11.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	2032	07/11/2024	11.61 Call	Bond Future	8028.3900	8.0284	7836.4700	7.8365	2.391	0.0000	0.0000
2024/10/31	2032	07/11/2024	12.95 Call	Bond Future	13591.1500	13.5912	13399.2300	13.3992	1.412	0.0000	0.0000
2024/10/31	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	
2024/10/31	2032	07/11/2024	11.48 Call	Bond Future	7461.8200	7.4618	7269.9000	7.2699	2.572	0.0000	0.0000
2024/10/31	2032	07/11/2024	11.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	2032	07/11/2024	11.49 Call	Bond Future	7505.5700	7.5056	7313.6500	7.3137	2.557	0.0000	0.0000
2024/10/31	2032	07/11/2024	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	2032	07/11/2024	11.47 Call	Bond Future	7418.0300	7.4180	7226.1100	7.2261	2.587	0.0000	0.0000
2024/10/31	2032	07/11/2024	11.47 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	2032	06/02/2025		Bond Future	9.9425	94.5156	9.9837	94.3201	0.414	0.0000	0.0000
2024/10/31	2032	06/02/2025	11.72 Call	Bond Future	8024.5300	8.0245	7834.0700	7.8341	2.373	0.0000	0.0000
2024/10/31	2032	06/02/2025	11.72 Put	Bond Future	56.7600	0.0568	61.7400	0.0617	8.774	0.0000	0.0000
2024/10/31	2032	06/02/2025	9.42 Put	Bond Future	3037.6700	3.0377	3180.9800	3.1810	4.718	0.0000	0.0000
2024/10/31	2032	06/02/2025	9.42 Call	Bond Future	512.9100	0.5129	460.7800	0.4608	10.164	0.0000	0.0000
2024/10/31	2032	06/02/2025	9.92 Put	Bond Future	1524.1700	1.5242	1617.2900	1.6173	6.110	0.0000	0.0000
2024/10/31	2032	06/02/2025	9.92 Call	Bond Future	1417.1000	1.4171	1314.7800	1.3148	7.220	0.0000	0.0000
2024/10/31	2032	06/02/2025	10.61 Call	Bond Future	3580.1700	3.5802	3420.8500	3.4209	4.450	0.0000	0.0000
2024/10/31	2032	06/02/2025	10.61 Put	Bond Future	478.9300	0.4789	515.0500	0.5151	7.542	0.0000	0.0000
2024/10/31	2032	08/05/2025	9.42 Put	Bond Future	3697.7300	3.6977	3845.0800	3.8451	3.985	0.0000	0.0000
2024/10/31	2032	08/05/2025	9.42 Call	Bond Future	859.8400	0.8598	807.9100	0.8079	6.039	0.0000	0.0000
2024/10/31	2032	08/05/2025	9.92 Put	Bond Future	2258.4200	2.2584	2370.2500	2.3703	4.952	0.0000	0.0000
2024/10/31	2032	08/05/2025	9.92 Call	Bond Future	1781.4800	1.7815	1694.0300	1.6940	4.909	0.0000	0.0000
2024/10/31	2032	08/05/2025	10.97 Call	Bond Future	4940.1700	4.9402	4787.5900	4.7876	3.089	0.0000	0.0000
2024/10/31	2032	08/05/2025	10.97 Put	Bond Future	698.0300	0.6980	744.7300	0.7447	6.690	0.0000	0.0000
2024/10/31	2032	08/05/2025		Bond Future	10.0230	92.2857	10.0662	92.0864	0.431	0.0000	0.0000
2024/10/31	2032	08/05/2025	10.91 Call	Bond Future	4729.5300	4.7295	4579.7100	4.5797	3.168	0.0000	0.0000
2024/10/31	2032	08/05/2025	10.91 Put	Bond Future	748.6400	0.7486	798.1000	0.7981	6.607	0.0000	0.0000
2024/10/31	2032	07/08/2025		Bond Future	10.1218	94.1136	10.1671	93.9108	0.448	0.0000	0.0000
2024/10/31	2032	07/08/2025	12.01 Call	Bond Future	8444.6500	8.4447	8301.6400	8.3016	1.693	0.0000	0.0000
2024/10/31	2032	07/08/2025	12.01 Put	Bond Future	462.4400	0.4624	522.2400	0.5222	12.931	0.0000	0.0000
2024/10/31	2032	06/11/2025		Bond Future	10.2388	91.7770	10.2865	91.5707	0.465	0.0000	0.0000
2024/10/31	2032	06/11/2025	10.42 Call	Bond Future	3417.2300	3.4172	3354.1500	3.3542	1.846	0.0000	0.0000
2024/10/31	2032	06/11/2025	10.42 Put	Bond Future	2636.1400	2.6361	2779.3700	2.7794	5.433	0.0000	0.0000
2024/10/31	2033	07/11/2024		Bond Future	126.1171	126.1171	126.1092	126.1092	0.006	0.0000	0.0000
2024/10/31	2033	06/02/2025		Bond Future	128.7266	128.7266	128.7190	128.7190	0.006	0.0000	0.0000
2024/10/31	2033	06/02/2025	124.94 Call	Bond Future	3786.6300	3.7866	3779.0200	3.7790	0.201	0.0000	0.0000
2024/10/31	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	2033	08/05/2025		Bond Future	129.8741	129.8741	129.8666	129.8666	0.006	0.0000	0.0000
2024/10/31	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	2033	08/05/2025	130.62 Put	Bond Future	745.9300	0.7459	753.3700	0.7534	0.997	0.0000	0.0000
2024/10/31	2033	07/08/2025		Bond Future	132.4792	132.4792	132.4722	132.4722	0.005	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	
2024/10/31	2033	07/08/2025	128.65 Call	Bond Future	3829.1900	3.8292	3822.2300	3.8222	0.182	0.0000	0.0000
2024/10/31	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	2033	06/11/2025		Bond Future	133.5351	133.5351	133.5288	133.5288	0.005	0.0000	0.0000
2024/10/31	2033	06/11/2025	133.14 Call	Bond Future	395.0700	0.3951	388.7600	0.3888	1.597	0.0000	0.0000
2024/10/31	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	2037	07/11/2024		Bond Future	10.8373	86.7476	10.9317	86.1902	0.871	0.0000	0.0000
2024/10/31	2037	07/11/2024	12.58 Call	Bond Future	9504.3200	9.5043	8946.9800	8.9470	5.864	0.0000	0.0000
2024/10/31	2037	07/11/2024	12.58 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	2037	07/11/2024	12.59 Call	Bond Future	9554.3300	9.5543	8996.9900	8.9970	5.833	0.0000	0.0000
2024/10/31	2037	07/11/2024	12.59 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	2037	07/11/2024	12.57 Call	Bond Future	9454.2700	9.4543	8896.9300	8.8969	5.895	0.0000	0.0000
2024/10/31	2037	07/11/2024	12.57 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	2037	06/02/2025		Bond Future	10.9264	84.2604	11.0243	83.6920	0.896	0.0000	0.0000
2024/10/31	2037	06/02/2025	12.76 Call	Bond Future	9880.1300	9.8801	9329.5000	9.3295	5.573	0.0000	0.0000
2024/10/31	2037	06/02/2025	12.76 Put	Bond Future	80.4600	0.0805	98.2200	0.0982	22.073	0.0000	0.0000
2024/10/31	2037	08/05/2025		Bond Future	11.0235	85.9850	11.1252	85.4051	0.922	0.0000	0.0000
2024/10/31	2037	08/05/2025	12.25 Call	Bond Future	7353.2500	7.3533	6876.3100	6.8763	6.486	0.0000	0.0000
2024/10/31	2037	08/05/2025	12.25 Put	Bond Future	720.0500	0.7201	822.9600	0.8230	14.292	0.0000	0.0000
2024/10/31	2037	08/05/2025	12.55 Put	Bond Future	518.9500	0.5190	596.5400	0.5965	14.951	0.0000	0.0000
2024/10/31	2037	08/05/2025	12.55 Call	Bond Future	8660.6400	8.6606	8158.3800	8.1584	5.799	0.0000	0.0000
2024/10/31	2037	08/05/2025	13.30 Put	Bond Future	203.1200	0.2031	237.7100	0.2377	17.029	0.0000	0.0000
2024/10/31	2037	08/05/2025	13.30 Call	Bond Future	11935.4700	11.9355	11390.2100	11.3902	4.568	0.0000	0.0000
2024/10/31	2037	08/05/2025	13.35 Put	Bond Future	187.9800	0.1880	220.3800	0.2204	17.236	0.0000	0.0000
2024/10/31	2037	08/05/2025	13.35 Call	Bond Future	12150.8900	12.1509	11603.4400	11.6034	4.505	0.0000	0.0000
2024/10/31	2037	07/08/2025		Bond Future	11.1366	83.4273	11.2423	82.8363	0.949	0.0000	0.0000
2024/10/31	2037	07/08/2025	13.01 Call	Bond Future	10328.1100	10.3281	9803.9300	9.8039	5.075	0.0000	0.0000
2024/10/31	2037	07/08/2025	13.01 Put	Bond Future	673.3600	0.6734	740.1600	0.7402	9.920	0.0000	0.0000
2024/10/31	2037	07/08/2025	12.17 Call	Bond Future	6896.1300	6.8961	6435.6000	6.4356	6.678	0.0000	0.0000
2024/10/31	2037	07/08/2025	12.17 Put	Bond Future	1362.7900	1.3628	1493.2400	1.4932	9.572	0.0000	0.0000
2024/10/31	2037	07/08/2025	11.42 Call	Bond Future	4121.7700	4.1218	3752.5000	3.7525	8.959	0.0000	0.0000
2024/10/31	2037	07/08/2025	11.42 Put	Bond Future	2550.5100	2.5505	2772.2200	2.7722	8.693	0.0000	0.0000
2024/10/31	2037	07/08/2025	10.55 Put	Bond Future	5112.0100	5.1120	5479.9600	5.4800	7.198	0.0000	0.0000
2024/10/31	2037	07/08/2025	10.55 Call	Bond Future	1723.1100	1.7231	1500.0800	1.5001	12.943	0.0000	0.0000
2024/10/31	2037	07/08/2025	11.82 Call	Bond Future	5546.6400	5.5466	5123.2700	5.1233	7.633	0.0000	0.0000
2024/10/31	2037	07/08/2025	11.82 Put	Bond Future	1827.7200	1.8277	1995.3300	1.9953	9.170	0.0000	0.0000
2024/10/31	2037	07/08/2025	11.07 Call	Bond Future	3020.3900	3.0204	2707.4300	2.7074	10.362	0.0000	0.0000
2024/10/31	2037	07/08/2025	11.07 Put	Bond Future	3395.7000	3.3957	3673.7200	3.6737	8.187	0.0000	0.0000
2024/10/31	2037	07/08/2025	10.34 Put	Bond Future	5970.4900	5.9705	6375.9300	6.3759	6.791	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	
2024/10/31	2037	07/08/2025	10.34 Call	Bond Future	1321.7500	1.3218	1136.2100	1.1362	14.037	0.0000	0.0000
2024/10/31	2037	07/08/2025	10.64 Put	Bond Future	4772.0000	4.7720	5123.4700	5.1235	7.365	0.0000	0.0000
2024/10/31	2037	07/08/2025	10.64 Call	Bond Future	1915.3700	1.9154	1675.8600	1.6759	12.505	0.0000	0.0000
2024/10/31	2037	06/11/2025		Bond Future	11.2539	85.0433	11.3638	84.4412	0.976	0.0000	0.0000
2024/10/31	2037	06/11/2025	11.63 Call	Bond Future	5150.9800	5.1510	4929.2300	4.9292	4.305	0.0000	0.0000
2024/10/31	2037	06/11/2025	11.63 Put	Bond Future	3114.3800	3.1144	3494.7400	3.4947	12.213	0.0000	0.0000
2024/10/31	2038	07/11/2024		Bond Future	137.8278	137.8278	137.5218	137.5218	0.222	0.0000	0.0000
2024/10/31	2038	06/02/2025		Bond Future	138.5783	138.5783	138.2665	138.2665	0.225	0.0000	0.0000
2024/10/31	2038	06/02/2025	135.23 Call	Bond Future	3348.3300	3.3483	3036.5000	3.0365	9.313	0.0000	0.0000
2024/10/31	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	2038	08/05/2025		Bond Future	141.4487	141.4487	141.1307	141.1307	0.225	0.0000	0.0000
2024/10/31	2038	08/05/2025	139.68 Call	Bond Future	1768.6500	1.7687	1450.6500	1.4507	17.980	0.0000	0.0000
2024/10/31	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	2038	07/08/2025		Bond Future	142.1414	142.1414	141.8179	141.8179	0.228	0.0000	0.0000
2024/10/31	2038	07/08/2025	139.56 Call	Bond Future	2581.4300	2.5814	2257.8800	2.2579	12.534	0.0000	0.0000
2024/10/31	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	2038	06/11/2025		Bond Future	144.9339	144.9339	144.6047	144.6047	0.227	0.0000	0.0000
2024/10/31	2038	06/11/2025	143.88 Call	Bond Future	1053.9300	1.0539	724.6600	0.7247	31.242	0.0000	0.0000
2024/10/31	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	2040	07/11/2024	12.10 Put	Bond Future	0.0200	0.0000	0.8900	0.0009	4,350.000	0.0000	0.0000
2024/10/31	2040	07/11/2024	12.10 Call	Bond Future	6120.0400	6.1200	5326.8700	5.3269	12.960	0.0000	0.0000
2024/10/31	2040	07/11/2024	12.60 Call	Bond Future	8909.6400	8.9096	8115.6000	8.1156	8.912	0.0000	0.0000
2024/10/31	2040	07/11/2024	12.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	2040	07/11/2024	13.15 Call	Bond Future	11804.9700	11.8050	11010.9300	11.0109	6.726	0.0000	0.0000
2024/10/31	2040	07/11/2024	13.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	2040	07/11/2024		Bond Future	11.0925	87.2983	11.2169	86.5042	1.121	0.0000	0.0000
2024/10/31	2040	07/11/2024	12.85 Call	Bond Future	10247.4700	10.2475	9453.4300	9.4534	7.749	0.0000	0.0000
2024/10/31	2040	07/11/2024	12.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	2040	07/11/2024	12.86 Call	Bond Future	10300.2200	10.3002	9506.1800	9.5062	7.709	0.0000	0.0000
2024/10/31	2040	07/11/2024	12.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	2040	07/11/2024	12.84 Call	Bond Future	10194.6600	10.1947	9400.6200	9.4006	7.789	0.0000	0.0000
2024/10/31	2040	07/11/2024	12.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	2040	06/02/2025		Bond Future	11.1835	84.5717	11.3124	83.7618	1.153	0.0000	0.0000
2024/10/31	2040	06/02/2025	12.95 Call	Bond Future	10251.7800	10.2518	9473.6000	9.4736	7.591	0.0000	0.0000
2024/10/31	2040	06/02/2025	12.95 Put	Bond Future	105.4800	0.1055	137.2200	0.1372	30.091	0.0000	0.0000
2024/10/31	2040	06/02/2025	11.00 Put	Bond Future	2619.4700	2.6195	3097.8700	3.0979	18.263	0.0000	0.0000
2024/10/31	2040	06/02/2025	11.00 Call	Bond Future	1446.3400	1.4463	1114.8200	1.1148	22.921	0.0000	0.0000
2024/10/31	2040	06/02/2025	11.70 Call	Bond Future	4077.9500	4.0780	3484.0000	3.4840	14.565	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	
2024/10/31	2040	06/02/2025	11.70 Put	Bond Future	902.4000	0.9024	1118.3700	1.1184	23.933	0.0000	0.0000
2024/10/31	2040	06/02/2025	12.20 Call	Bond Future	6470.3800	6.4704	5766.3400	5.7663	10.881	0.0000	0.0000
2024/10/31	2040	06/02/2025	12.20 Put	Bond Future	390.5900	0.3906	496.4700	0.4965	27.108	0.0000	0.0000
2024/10/31	2040	08/05/2025	13.43 Put	Bond Future	282.5100	0.2825	342.9300	0.3429	21.387	0.0000	0.0000
2024/10/31	2040	08/05/2025	13.43 Call	Bond Future	12201.7500	12.2018	11435.8700	11.4359	6.277	0.0000	0.0000
2024/10/31	2040	08/05/2025		Bond Future	11.2816	86.3026	11.4153	85.4763	1.185	0.0000	0.0000
2024/10/31	2040	08/05/2025	12.63 Call	Bond Future	8505.9000	8.5059	7812.9400	7.8129	8.147	0.0000	0.0000
2024/10/31	2040	08/05/2025	12.63 Put	Bond Future	702.8100	0.7028	836.1500	0.8362	18.972	0.0000	0.0000
2024/10/31	2040	08/05/2025	12.75 Put	Bond Future	618.6500	0.6187	737.9700	0.7380	19.287	0.0000	0.0000
2024/10/31	2040	08/05/2025	12.75 Call	Bond Future	9062.0200	9.0620	8355.0400	8.3550	7.802	0.0000	0.0000
2024/10/31	2040	08/05/2025	13.50 Put	Bond Future	254.9600	0.2550	310.4200	0.3104	21.752	0.0000	0.0000
2024/10/31	2040	08/05/2025	13.50 Call	Bond Future	12517.8400	12.5178	11747.0000	11.7470	6.158	0.0000	0.0000
2024/10/31	2040	07/08/2025		Bond Future	11.3945	83.5005	11.5333	82.6581	1.218	0.0000	0.0000
2024/10/31	2040	07/08/2025	13.29 Call	Bond Future	11220.0700	11.2201	10465.8400	10.4658	6.722	0.0000	0.0000
2024/10/31	2040	07/08/2025	13.29 Put	Bond Future	741.8500	0.7419	829.9600	0.8300	11.877	0.0000	0.0000
2024/10/31	2040	06/11/2025		Bond Future	11.5107	85.1175	11.6547	84.2591	1.251	0.0000	0.0000
2024/10/31	2040	06/11/2025	11.84 Call	Bond Future	5471.3500	5.4714	4806.9200	4.8069	12.144	0.0000	0.0000
2024/10/31	2040	06/11/2025	11.84 Put	Bond Future	3527.4200	3.5274	3721.3200	3.7213	5.497	0.0000	0.0000
2024/10/31	2044	07/11/2024	12.25 Call	Bond Future	6470.1200	6.4701	5720.5000	5.7205	11.586	0.0000	0.0000
2024/10/31	2044	07/11/2024	12.25 Put	Bond Future	0.0200	0.0000	0.5300	0.0005	2,550.000	0.0000	0.0000
2024/10/31	2044	07/11/2024	12.00 Call	Bond Future	5005.5100	5.0055	4262.4800	4.2625	14.844	0.0000	0.0000
2024/10/31	2044	07/11/2024	12.00 Put	Bond Future	0.4100	0.0004	7.5100	0.0075	1,731.707	0.0000	0.0000
2024/10/31	2044	07/11/2024	12.50 Call	Bond Future	7888.9800	7.8890	7138.8700	7.1389	9.508	0.0000	0.0000
2024/10/31	2044	07/11/2024	12.50 Put	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0.0000	0.0000
2024/10/31	2044	07/11/2024		Bond Future	11.2023	83.2478	11.3167	82.4976	1.021	0.0000	0.0000
2024/10/31	2044	07/11/2024	12.91 Call	Bond Future	10120.6800	10.1207	9370.5500	9.3706	7.412	0.0000	0.0000
2024/10/31	2044	07/11/2024	12.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	2044	07/11/2024	12.92 Call	Bond Future	10173.6800	10.1737	9423.5500	9.4236	7.373	0.0000	0.0000
2024/10/31	2044	07/11/2024	12.92 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	2044	07/11/2024	12.90 Call	Bond Future	10067.6100	10.0676	9317.4800	9.3175	7.451	0.0000	0.0000
2024/10/31	2044	07/11/2024	12.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	2044	06/02/2025		Bond Future	11.2898	80.5637	11.4082	79.7985	1.049	0.0000	0.0000
2024/10/31	2044	06/02/2025	13.02 Call	Bond Future	10231.2200	10.2312	9499.7300	9.4997	7.150	0.0000	0.0000
2024/10/31	2044	06/02/2025	13.02 Put	Bond Future	126.6300	0.1266	160.3100	0.1603	26.597	0.0000	0.0000
2024/10/31	2044	06/02/2025	13.75 Call	Bond Future	13777.5400	13.7775	13020.3900	13.0204	5.496	0.0000	0.0000
2024/10/31	2044	06/02/2025	13.75 Put	Bond Future	26.1600	0.0262	34.1800	0.0342	30.657	0.0000	0.0000
2024/10/31	2044	06/02/2025	12.50 Put	Bond Future	304.7500	0.3048	380.4100	0.3804	24.827	0.0000	0.0000
2024/10/31	2044	06/02/2025	12.50 Call	Bond Future	7602.4600	7.6025	6912.9500	6.9130	9.070	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
2024/10/31	2044	06/02/2025	12.00 Put	Bond Future		699.2800	0.6993	855.8900	0.8559	22.396	0.0000	0.0000
2024/10/31	2044	06/02/2025	12.00 Call	Bond Future		5118.5900	5.1186	4510.0300	4.5100	11.889	0.0000	0.0000
2024/10/31	2044	08/05/2025	Call	Bond Future		19.6600	0.0197	13.3400	0.0133	32.146	0.0000	0.0000
2024/10/31	2044	08/05/2025	Put	Bond Future		17807.0400	17.8070	18581.4300	18.5814	4.349	0.0000	0.0000
2024/10/31	2044	08/05/2025	12.40 Call	Bond Future		7114.1800	7.1142	6501.5000	6.5015	8.612	0.0000	0.0000
2024/10/31	2044	08/05/2025	12.40 Put	Bond Future		995.5800	0.9956	1163.6100	1.1636	16.878	0.0000	0.0000
2024/10/31	2044	08/05/2025	11.65 Call	Bond Future		3887.3800	3.8874	3425.2300	3.4252	11.888	0.0000	0.0000
2024/10/31	2044	08/05/2025	11.65 Put	Bond Future		2206.3600	2.2064	2524.9200	2.5249	14.438	0.0000	0.0000
2024/10/31	2044	08/05/2025	10.92 Put	Bond Future		4615.4000	4.6154	5138.0900	5.1381	11.325	0.0000	0.0000
2024/10/31	2044	08/05/2025	10.92 Call	Bond Future		1547.0800	1.5471	1289.0600	1.2891	16.678	0.0000	0.0000
2024/10/31	2044	08/05/2025		Bond Future		11.3837	82.2126	11.5062	81.4319	1.077	0.0000	0.0000
2024/10/31	2044	08/05/2025	12.72 Call	Bond Future		8595.8100	8.5958	7940.5000	7.9405	7.624	0.0000	0.0000
2024/10/31	2044	08/05/2025	12.72 Put	Bond Future		708.0100	0.7080	833.4100	0.8334	17.712	0.0000	0.0000
2024/10/31	2044	07/08/2025		Bond Future		11.4910	79.4547	11.6180	78.6589	1.106	0.0000	0.0000
2024/10/31	2044	07/08/2025	13.34 Call	Bond Future		11243.2300	11.2432	10528.7500	10.5288	6.355	0.0000	0.0000
2024/10/31	2044	07/08/2025	13.34 Put	Bond Future		826.5400	0.8265	907.8000	0.9078	9.831	0.0000	0.0000
2024/10/31	2044	06/11/2025		Bond Future		11.6008	80.9932	11.7324	80.1823	1.134	0.0000	0.0000
2024/10/31	2044	06/11/2025	11.88 Call	Bond Future		5403.8200	5.4038	4709.7700	4.7098	12.844	0.0000	0.0000
2024/10/31	2044	06/11/2025	11.88 Put	Bond Future		3699.3600	3.6994	3816.1800	3.8162	3.158	0.0000	0.0000
2024/10/31	2046	07/11/2024		Bond Future		118.8380	118.8380	118.3852	118.3852	0.381	0.0000	0.0000
2024/10/31	2046	06/02/2025		Bond Future		121.2969	121.2969	120.8351	120.8351	0.381	0.0000	0.0000
2024/10/31	2046	06/02/2025	114.01 Call	Bond Future		7286.9300	7.2869	6825.0500	6.8251	6.338	0.0000	0.0000
2024/10/31	2046	06/02/2025	114.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	2046	08/05/2025		Bond Future		121.5785	121.5785	121.1074	121.1074	0.387	0.0000	0.0000
2024/10/31	2046	08/05/2025	121.97 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	2046	08/05/2025	121.97 Put	Bond Future		391.5500	0.3916	862.5800	0.8626	120.299	0.0000	0.0000
2024/10/31	2046	07/08/2025		Bond Future		124.0165	124.0165	123.5366	123.5366	0.387	0.0000	0.0000
2024/10/31	2046	07/08/2025	118.69 Call	Bond Future		5326.5300	5.3265	4846.5500	4.8466	9.011	0.0000	0.0000
2024/10/31	2046	07/08/2025	118.69 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	2046	06/11/2025		Bond Future		124.1795	124.1795	123.6911	123.6911	0.393	0.0000	0.0000
2024/10/31	2046	06/11/2025	125.41 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	2046	06/11/2025	125.41 Put	Bond Future		1230.5400	1.2305	1718.9000	1.7189	39.687	0.0000	0.0000
2024/10/31	2050	07/11/2024		Bond Future		119.9070	119.9070	119.3025	119.3025	0.504	0.0000	0.0000
2024/10/31	2050	06/02/2025		Bond Future		120.0462	120.0462	119.4296	119.4296	0.514	0.0000	0.0000
2024/10/31	2050	06/02/2025	115.60 Call	Bond Future		4446.2400	4.4462	3829.6200	3.8296	13.868	0.0000	0.0000
2024/10/31	2050	06/02/2025	115.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	2050	08/05/2025		Bond Future		122.5326	122.5326	121.9035	121.9035	0.513	0.0000	0.0000
2024/10/31	2050	08/05/2025	121.16 Call	Bond Future		1372.6200	1.3726	743.5000	0.7435	45.834	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
2024/10/31	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/10/31	2050	07/08/2025		Bond Future	122.6007	122.6007	121.9598	121.9598	0.523	0.0000
2024/10/31	2050	07/08/2025	119.89 Call	Bond Future	2710.7200	2.7107	2069.8200	2.0698	23.643	0.0000
2024/10/31	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/10/31	2050	06/11/2025		Bond Future	125.0092	125.0092	124.3561	124.3561	0.522	0.0000
2024/10/31	2050	06/11/2025	124.42 Call	Bond Future	589.2000	0.5892	0.0000	0.0000	(100.000)	0.0000
2024/10/31	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	63.8700	0.0639	100.000	0.0000
2024/10/31	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/31	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/31	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/31	AL37	07/11/2024		Index Future	1042.3470	1042.3470	1041.2670	1041.2670	0.104	0.0000
2024/10/31	AL37	06/02/2025		Index Future	1063.6550	1063.6550	1062.5570	1062.5570	0.103	0.0000
2024/10/31	AL37	08/05/2025		Index Future	1085.4360	1085.4360	1084.3180	1084.3180	0.103	0.0000
2024/10/31	AL37	07/08/2025		Index Future	1106.9670	1106.9670	1105.8310	1105.8310	0.103	0.0000
2024/10/31	AL37	06/11/2025		Index Future	1128.4970	1128.4970	1127.3440	1127.3440	0.102	0.0000
2024/10/31	AL7T	07/11/2024		Index Future	1254.0190	1254.0190	1247.6880	1247.6880	0.505	0.0000
2024/10/31	AL7T	06/02/2025		Index Future	1279.6540	1279.6540	1273.1980	1273.1980	0.505	0.0000
2024/10/31	AL7T	08/05/2025		Index Future	1305.8580	1305.8580	1299.2730	1299.2730	0.504	0.0000
2024/10/31	AL7T	07/08/2025		Index Future	1331.7610	1331.7610	1325.0510	1325.0510	0.504	0.0000
2024/10/31	AL7T	06/11/2025		Index Future	1357.6640	1357.6640	1350.8290	1350.8290	0.503	0.0000
2024/10/31	ALBI	07/11/2024		Index Future	1080.6530	1080.6530	1075.3760	1075.3760	0.488	0.0000
2024/10/31	ALBI	06/02/2025		Index Future	1102.7440	1102.7440	1097.3630	1097.3630	0.488	0.0000
2024/10/31	ALBI	08/05/2025		Index Future	1125.3250	1125.3250	1119.8360	1119.8360	0.488	0.0000
2024/10/31	ALBI	07/08/2025		Index Future	1147.6470	1147.6470	1142.0540	1142.0540	0.487	0.0000
2024/10/31	ALBI	06/11/2025		Index Future	1169.9690	1169.9690	1164.2730	1164.2730	0.487	0.0000
2024/10/31	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/31	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/31	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/31	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/31	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/31	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/31	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/10/31	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/31	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/31	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/31	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/31	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/31	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/31	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/10/31	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/31	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/31	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/31	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/31	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/31	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/10/31	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/31	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/31	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/31	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/31	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/31	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/31	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/31	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/31	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/31	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/31	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/31	ES33	07/11/2024		Bond Future	11.0194	81.6157	11.1135	81.1634	0.854	0.0000	0.0000
2024/10/31	ES33	06/02/2025		Bond Future	11.1339	83.3043	11.2322	82.8430	0.882	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/10/31	ES33	06/02/2025	13.34 Call	Bond Future	9572.7500	9.5728	9111.4500	9.1115	4.819	0.0000	0.0000
2024/10/31	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	ES33	08/05/2025		Bond Future	11.2496	81.2292	11.3521	80.7585	0.912	0.0000	0.0000
2024/10/31	ES33	08/05/2025	12.73 Call	Bond Future	6457.1600	6.4572	5986.5000	5.9865	7.289	0.0000	0.0000
2024/10/31	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	ES33	07/08/2025		Bond Future	11.3826	82.8568	11.4898	82.3770	0.942	0.0000	0.0000
2024/10/31	ES33	07/08/2025	13.56 Call	Bond Future	9052.1600	9.0522	8572.4300	8.5724	5.300	0.0000	0.0000
2024/10/31	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	ES33	06/11/2025		Bond Future	11.5371	80.6852	11.6492	80.1964	0.972	0.0000	0.0000
2024/10/31	ES33	06/11/2025	12.01 Call	Bond Future	2034.9600	2.0350	1546.1300	1.5461	24.022	0.0000	0.0000
2024/10/31	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	ES42	07/11/2024		Bond Future	11.4831	78.1332	11.5924	77.4669	0.952	0.0000	0.0000
2024/10/31	ES42	06/02/2025		Bond Future	11.5809	79.7499	11.6941	79.0700	0.977	0.0000	0.0000
2024/10/31	ES42	06/02/2025	13.71 Call	Bond Future	11356.4100	11.3564	10676.5400	10.6765	5.987	0.0000	0.0000
2024/10/31	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	ES42	08/05/2025		Bond Future	11.6837	77.1343	11.8010	76.4406	1.004	0.0000	0.0000
2024/10/31	ES42	08/05/2025	13.25 Call	Bond Future	8503.4300	8.5034	7809.7100	7.8097	8.158	0.0000	0.0000
2024/10/31	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	ES42	07/08/2025		Bond Future	11.7963	78.6787	11.9179	77.9714	1.031	0.0000	0.0000
2024/10/31	ES42	07/08/2025	13.79 Call	Bond Future	10406.5100	10.4065	9699.2300	9.6992	6.797	0.0000	0.0000
2024/10/31	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	ES42	06/11/2025		Bond Future	11.9215	75.9564	12.0477	75.2355	1.059	0.0000	0.0000
2024/10/31	ES42	06/11/2025	12.39 Call	Bond Future	2622.4800	2.6225	1901.6400	1.9016	27.487	0.0000	0.0000
2024/10/31	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	GOVI	07/11/2024	948.79 Call	GOVI	1151200.0000	115.1200	1100490.0000	110.0490	4.405	0.0000	0.0000
2024/10/31	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	GOVI	07/11/2024	948.80 Call	GOVI	1151100.0000	115.1100	1100390.0000	110.0390	4.405	0.0000	0.0000
2024/10/31	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	GOVI	07/11/2024	948.78 Call	GOVI	1151300.0000	115.1300	1100590.0000	110.0590	4.405	0.0000	0.0000
2024/10/31	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	GOVI	07/11/2024		GOVI	1063.9100	1063.9100	1058.8390	1058.8390	0.477	0.0000	0.0000
2024/10/31	GOVI	06/02/2025		GOVI	1085.6580	1085.6580	1080.4880	1080.4880	0.476	0.0000	0.0000
2024/10/31	GOVI	06/02/2025	972.00 Call	GOVI	1136580.0000	113.6580	1084880.0000	108.4880	4.549	0.0000	0.0000
2024/10/31	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	GOVI	08/05/2025		GOVI	1107.8900	1107.8900	1102.6160	1102.6160	0.476	0.0000	0.0000
2024/10/31	GOVI	08/05/2025	1,022.00 Call	GOVI	858900.0000	85.8900	806160.0000	80.6160	6.140	0.0000	0.0000
2024/10/31	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/10/31	GOVI	07/08/2025		GOVI	1129.8660	1129.8660	1124.4920	1124.4920	0.476	0.0000	0.0000
2024/10/31	GOVI	07/08/2025	1,011. Call 00	GOVI	1188660.0000	118.8660	1134920.0000	113.4920	4.521	0.0000	0.0000
2024/10/31	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	GOVI	06/11/2025		GOVI	1151.8420	1151.8420	1146.3690	1146.3690	0.475	0.0000	0.0000
2024/10/31	GOVI	06/11/2025	1,112. Call 00	GOVI	398420.0000	39.8420	343690.0000	34.3690	13.737	0.0000	0.0000
2024/10/31	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/10/31	IGOV	07/11/2024		Index Future	367.0210	367.0210	366.1400	366.1400	0.240	0.0000	0.0000
2024/10/31	IGOV	06/02/2025		Index Future	374.6150	374.6150	373.7170	373.7170	0.240	0.0000	0.0000
2024/10/31	IGOV	08/05/2025		Index Future	382.3760	382.3760	381.4600	381.4600	0.240	0.0000	0.0000
2024/10/31	IGOV	07/08/2025		Index Future	390.0480	390.0480	389.1160	389.1160	0.239	0.0000	0.0000
2024/10/31	IGOV	06/11/2025		Index Future	397.7200	397.7200	396.7710	396.7710	0.239	0.0000	0.0000
2024/10/31	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/10/31	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/10/31	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/10/31	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/10/31	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/10/31	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/10/31	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/10/31	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/10/31	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/10/31	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/10/31	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/10/31	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/10/31	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/10/31	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/10/31	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/10/31	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/10/31	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/10/31	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/10/31	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/10/31	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	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	
2024/10/31	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/10/31	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/10/31	R033	07/11/2024		Bond Future	10.1670	100.2317	10.2063	100.0154	0.386	0.0000	0.0000
2024/10/31	R033	07/11/2024	10.33 Call	Bond Future	1068.6500	1.0687	881.6800	0.8817	17.496	0.0000	0.0000
2024/10/31	R033	07/11/2024	10.33 Put	Bond Future	174.3600	0.1744	203.7500	0.2038	16.856	0.0000	0.0000
2024/10/31	R033	06/02/2025		Bond Future	10.2536	102.2807	10.2946	102.0603	0.400	0.0000	0.0000
2024/10/31	R033	06/02/2025	10.33 Call	Bond Future	1913.7200	1.9137	1789.0000	1.7890	6.517	0.0000	0.0000
2024/10/31	R033	06/02/2025	10.33 Put	Bond Future	1503.5500	1.5036	1599.2800	1.5993	6.367	0.0000	0.0000
2024/10/31	R033	08/05/2025		Bond Future	10.3447	99.3251	10.3876	99.1004	0.415	0.0000	0.0000
2024/10/31	R033	08/05/2025	10.33 Call	Bond Future	2329.5400	2.3295	2220.8100	2.2208	4.667	0.0000	0.0000
2024/10/31	R033	08/05/2025	10.33 Put	Bond Future	2406.3400	2.4063	2522.3200	2.5223	4.820	0.0000	0.0000
2024/10/31	R033	07/08/2025		Bond Future	10.4533	101.2921	10.4982	101.0633	0.430	0.0000	0.0000
2024/10/31	R033	07/08/2025	10.33 Call	Bond Future	2515.0700	2.5151	2417.3000	2.4173	3.887	0.0000	0.0000
2024/10/31	R033	07/08/2025	10.33 Put	Bond Future	3145.6400	3.1456	3276.6000	3.2766	4.163	0.0000	0.0000
2024/10/31	R033	06/11/2025		Bond Future	10.5796	98.2112	10.6268	97.9785	0.446	0.0000	0.0000
2024/10/31	R033	06/11/2025	10.33 Call	Bond Future	2799.7400	2.7997	2871.9600	2.8720	2.580	0.0000	0.0000
2024/10/31	R033	06/11/2025	10.33 Put	Bond Future	4043.9600	4.0440	4348.9200	4.3489	7.541	0.0000	0.0000
2024/10/31	R035	07/11/2024	11.10 Call	Bond Future	3740.5200	3.7405	3071.4300	3.0714	17.888	0.0000	0.0000
2024/10/31	R035	07/11/2024	11.10 Put	Bond Future	1.3900	0.0014	22.2800	0.0223	1,502.878	0.0000	0.0000
2024/10/31	R035	07/11/2024	13.23 Call	Bond Future	14406.8100	14.4068	13716.8300	13.7168	4.789	0.0000	0.0000
2024/10/31	R035	07/11/2024	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	R035	07/11/2024	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	R035	07/11/2024	12.20 Call	Bond Future	9490.6200	9.4906	8800.6400	8.8006	7.270	0.0000	0.0000
2024/10/31	R035	07/11/2024		Bond Future	10.4372	92.0444	10.5567	91.3544	1.145	0.0000	0.0000
2024/10/31	R035	07/11/2024	12.18 Call	Bond Future	9390.8300	9.3908	8700.8500	8.7009	7.347	0.0000	0.0000
2024/10/31	R035	07/11/2024	12.18 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	R035	07/11/2024	12.19 Call	Bond Future	9440.7500	9.4408	8750.7700	8.7508	7.309	0.0000	0.0000
2024/10/31	R035	07/11/2024	12.19 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	R035	07/11/2024	12.17 Call	Bond Future	9340.8700	9.3409	8650.8900	8.6509	7.387	0.0000	0.0000
2024/10/31	R035	07/11/2024	12.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	R035	06/02/2025		Bond Future	10.5253	93.9260	10.6497	93.2222	1.182	0.0000	0.0000
2024/10/31	R035	06/02/2025	12.41 Call	Bond Future	9975.5600	9.9756	9293.2500	9.2933	6.840	0.0000	0.0000
2024/10/31	R035	06/02/2025	12.41 Put	Bond Future	70.7100	0.0707	92.1400	0.0921	30.307	0.0000	0.0000
2024/10/31	R035	06/02/2025	10.10 Put	Bond Future	3231.1300	3.2311	3735.8100	3.7358	15.619	0.0000	0.0000
2024/10/31	R035	06/02/2025	10.10 Call	Bond Future	767.4900	0.7675	568.4300	0.5684	25.936	0.0000	0.0000
2024/10/31	R035	06/02/2025	11.30 Call	Bond Future	4786.3800	4.7864	4213.5400	4.2135	11.968	0.0000	0.0000
2024/10/31	R035	06/02/2025	11.30 Put	Bond Future	522.6600	0.5227	653.5600	0.6536	25.045	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	
2024/10/31	R035	06/02/2025	10.65 Call	Bond Future	2205.1500	2.2052	1807.8800	1.8079	18.016	0.0000	0.0000
2024/10/31	R035	06/02/2025	10.65 Put	Bond Future	1499.6700	1.4997	1806.1400	1.8061	20.436	0.0000	0.0000
2024/10/31	R035	06/02/2025	10.34 Put	Bond Future	2352.0700	2.3521	2770.3000	2.7703	17.781	0.0000	0.0000
2024/10/31	R035	06/02/2025	10.34 Call	Bond Future	1289.7200	1.2897	1004.2100	1.0042	22.137	0.0000	0.0000
2024/10/31	R035	06/02/2025	10.26 Put	Bond Future	2622.7600	2.6228	3070.4500	3.0705	17.069	0.0000	0.0000
2024/10/31	R035	06/02/2025	10.26 Call	Bond Future	1096.5200	1.0965	840.4700	0.8405	23.351	0.0000	0.0000
2024/10/31	R035	08/05/2025	11.70 Call	Bond Future	6555.2800	6.5553	6034.4800	6.0345	7.945	0.0000	0.0000
2024/10/31	R035	08/05/2025	11.70 Put	Bond Future	751.2100	0.7512	948.3900	0.9484	26.248	0.0000	0.0000
2024/10/31	R035	08/05/2025	10.95 Call	Bond Future	3592.5400	3.5925	3228.1400	3.2281	10.143	0.0000	0.0000
2024/10/31	R035	08/05/2025	10.95 Put	Bond Future	1728.7600	1.7288	2082.3400	2.0823	20.453	0.0000	0.0000
2024/10/31	R035	08/05/2025	10.44 Put	Bond Future	2957.5000	2.9575	3430.9200	3.4309	16.007	0.0000	0.0000
2024/10/31	R035	08/05/2025	10.44 Call	Bond Future	1997.4100	1.9974	1752.8500	1.7529	12.244	0.0000	0.0000
2024/10/31	R035	08/05/2025	13.35 Call	Bond Future	13742.9100	13.7429	13045.9500	13.0460	5.071	0.0000	0.0000
2024/10/31	R035	08/05/2025	13.35 Put	Bond Future	83.5100	0.0835	104.5300	0.1045	25.171	0.0000	0.0000
2024/10/31	R035	08/05/2025	12.70 Call	Bond Future	10929.6800	10.9297	10268.8600	10.2689	6.046	0.0000	0.0000
2024/10/31	R035	08/05/2025	12.70 Put	Bond Future	238.4800	0.2385	295.6400	0.2956	23.968	0.0000	0.0000
2024/10/31	R035	08/05/2025	11.46 Put	Bond Future	984.5400	0.9845	1226.7100	1.2267	24.597	0.0000	0.0000
2024/10/31	R035	08/05/2025	11.46 Call	Bond Future	5554.3600	5.5544	5078.5500	5.0786	8.566	0.0000	0.0000
2024/10/31	R035	08/05/2025		Bond Future	10.6110	91.3372	10.7404	90.6192	1.220	0.0000	0.0000
2024/10/31	R035	08/05/2025	11.78 Call	Bond Future	6896.0400	6.8960	6361.8700	6.3619	7.746	0.0000	0.0000
2024/10/31	R035	08/05/2025	11.78 Put	Bond Future	685.9800	0.6860	869.7900	0.8698	26.795	0.0000	0.0000
2024/10/31	R035	07/08/2025		Bond Future	10.7124	93.1466	10.8474	92.4148	1.259	0.0000	0.0000
2024/10/31	R035	07/08/2025	12.65 Call	Bond Future	10370.8200	10.3708	9722.7900	9.7228	6.249	0.0000	0.0000
2024/10/31	R035	07/08/2025	12.65 Put	Bond Future	595.9200	0.5959	679.7200	0.6797	14.062	0.0000	0.0000
2024/10/31	R035	06/11/2025		Bond Future	10.8315	90.4459	10.9722	89.7003	1.299	0.0000	0.0000
2024/10/31	R035	06/11/2025	11.20 Call	Bond Future	4837.1400	4.8371	4519.3300	4.5193	6.570	0.0000	0.0000
2024/10/31	R035	06/11/2025	11.20 Put	Bond Future	2902.2100	2.9022	3330.0400	3.3300	14.742	0.0000	0.0000
2024/10/31	R038	07/11/2024		Bond Future	11.0483	100.0616	11.1426	99.4196	0.853	0.0000	0.0000
2024/10/31	R038	07/11/2024	11.24 Call	Bond Future	1472.5400	1.4725	961.7800	0.9618	34.686	0.0000	0.0000
2024/10/31	R038	07/11/2024	11.24 Put	Bond Future	173.1600	0.1732	304.4600	0.3045	75.826	0.0000	0.0000
2024/10/31	R038	06/02/2025		Bond Future	11.1492	102.1071	11.2471	101.4524	0.878	0.0000	0.0000
2024/10/31	R038	06/02/2025	11.24 Call	Bond Future	2487.1700	2.4872	2117.9800	2.1180	14.844	0.0000	0.0000
2024/10/31	R038	06/02/2025	11.24 Put	Bond Future	1879.6400	1.8796	2165.1800	2.1652	15.191	0.0000	0.0000
2024/10/31	R038	08/05/2025		Bond Future	11.2539	98.7061	11.3557	98.0382	0.905	0.0000	0.0000
2024/10/31	R038	08/05/2025	11.24 Call	Bond Future	3012.1600	3.0122	2680.2900	2.6803	11.018	0.0000	0.0000
2024/10/31	R038	08/05/2025	11.24 Put	Bond Future	3103.6200	3.1036	3439.6700	3.4397	10.828	0.0000	0.0000
2024/10/31	R038	07/08/2025		Bond Future	11.3723	100.6605	11.4782	99.9797	0.931	0.0000	0.0000
2024/10/31	R038	07/08/2025	11.24 Call	Bond Future	3387.9100	3.3879	3027.6000	3.0276	10.635	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	
2024/10/31	R038	07/08/2025	11.24 Put	Bond Future	4248.0800	4.2481	4568.5200	4.5685	7.543	0.0000	0.0000
2024/10/31	R038	06/11/2025		Bond Future	11.5045	97.1254	11.6148	96.4318	0.958	0.0000	0.0000
2024/10/31	R038	06/11/2025	11.24 Call	Bond Future	3866.8800	3.8669	3645.5600	3.6456	5.723	0.0000	0.0000
2024/10/31	R038	06/11/2025	11.24 Put	Bond Future	5560.9100	5.5609	6033.1500	6.0332	8.492	0.0000	0.0000
2024/10/31	R053	07/11/2024		Bond Future	11.1621	105.3023	11.2715	104.3416	0.980	0.0000	0.0000
2024/10/31	R053	07/11/2024	12.80 Call	Bond Future	12869.7000	12.8697	11908.9900	11.9090	7.465	0.0000	0.0000
2024/10/31	R053	07/11/2024	12.80 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	R053	07/11/2024	12.81 Call	Bond Future	12939.2600	12.9393	11978.5500	11.9786	7.425	0.0000	0.0000
2024/10/31	R053	07/11/2024	12.81 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	R053	07/11/2024	12.79 Call	Bond Future	12800.0500	12.8001	11839.3400	11.8393	7.506	0.0000	0.0000
2024/10/31	R053	07/11/2024	12.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	R053	06/02/2025		Bond Future	11.2470	107.4549	11.3602	106.4750	1.007	0.0000	0.0000
2024/10/31	R053	06/02/2025	12.94 Call	Bond Future	13260.8000	13.2608	12328.8400	12.3288	7.028	0.0000	0.0000
2024/10/31	R053	06/02/2025	12.94 Put	Bond Future	186.2300	0.1862	234.1800	0.2342	25.748	0.0000	0.0000
2024/10/31	R053	08/05/2025		Bond Future	11.3340	103.7859	11.4512	102.7862	1.034	0.0000	0.0000
2024/10/31	R053	08/05/2025	12.64 Call	Bond Future	11193.6400	11.1936	10440.5500	10.4406	6.728	0.0000	0.0000
2024/10/31	R053	08/05/2025	12.64 Put	Bond Future	974.9600	0.9750	1221.5700	1.2216	25.294	0.0000	0.0000
2024/10/31	R053	07/08/2025		Bond Future	11.4312	105.8408	11.5527	104.8218	1.063	0.0000	0.0000
2024/10/31	R053	07/08/2025	13.17 Call	Bond Future	14192.8700	14.1929	13348.9500	13.3490	5.946	0.0000	0.0000
2024/10/31	R053	07/08/2025	13.17 Put	Bond Future	1186.1400	1.1861	1361.2800	1.3613	14.766	0.0000	0.0000
2024/10/31	R053	06/11/2025		Bond Future	11.5385	102.0277	11.6645	100.9892	1.092	0.0000	0.0000
2024/10/31	R053	06/11/2025	11.76 Call	Bond Future	6569.9700	6.5700	6661.6400	6.6616	1.395	0.0000	0.0000
2024/10/31	R053	06/11/2025	11.76 Put	Bond Future	4756.6000	4.7566	5886.7100	5.8867	23.759	0.0000	0.0000
2024/10/31	R186	07/11/2024		Bond Future	8.3700	108.1499	8.3448	108.1991	0.302	0.0000	0.0000
2024/10/31	R186	07/11/2024	9.14 Call	Bond Future	1485.0200	1.4850	1534.2500	1.5343	3.315	0.0000	0.0000
2024/10/31	R186	07/11/2024	9.14 Put	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0.0000	0.0000
2024/10/31	R186	07/11/2024	9.15 Call	Bond Future	1504.1200	1.5041	1553.3500	1.5534	3.273	0.0000	0.0000
2024/10/31	R186	07/11/2024	9.15 Put	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0.0000	0.0000
2024/10/31	R186	07/11/2024	9.13 Call	Bond Future	1465.9200	1.4659	1515.1500	1.5152	3.358	0.0000	0.0000
2024/10/31	R186	07/11/2024	9.13 Put	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0.0000	0.0000
2024/10/31	R186	06/02/2025		Bond Future	8.3835	105.0493	8.3542	105.0999	0.349	0.0000	0.0000
2024/10/31	R186	06/02/2025	9.03 Call	Bond Future	1250.0600	1.2501	1290.8600	1.2909	3.264	0.0000	0.0000
2024/10/31	R186	06/02/2025	9.03 Put	Bond Future	139.8500	0.1399	130.0300	0.1300	7.022	0.0000	0.0000
2024/10/31	R186	08/05/2025		Bond Future	8.4024	107.1999	8.3680	107.2518	0.410	0.0000	0.0000
2024/10/31	R186	08/05/2025	8.47 Call	Bond Future	657.3700	0.6574	654.2400	0.6542	0.476	0.0000	0.0000
2024/10/31	R186	08/05/2025	8.47 Put	Bond Future	555.5400	0.5555	500.5200	0.5005	9.904	0.0000	0.0000
2024/10/31	R186	07/08/2025		Bond Future	8.4777	104.0131	8.4361	104.0665	0.491	0.0000	0.0000
2024/10/31	R186	07/08/2025	9.68 Call	Bond Future	1745.9900	1.7460	1792.7900	1.7928	2.680	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	
2024/10/31	R186	07/08/2025	9.68 Put	Bond Future	220.0000	0.2200	213.3900	0.2134	3.005	0.0000	0.0000
2024/10/31	R186	07/08/2025	10.25 Call	Bond Future	2347.1900	2.3472	2397.3700	2.3974	2.138	0.0000	0.0000
2024/10/31	R186	07/08/2025	10.25 Put	Bond Future	108.8500	0.1089	105.6200	0.1056	2.967	0.0000	0.0000
2024/10/31	R186	07/08/2025	9.22 Put	Bond Future	327.8000	0.3278	317.5600	0.3176	3.124	0.0000	0.0000
2024/10/31	R186	07/08/2025	9.22 Call	Bond Future	1273.7200	1.2737	1316.8900	1.3169	3.389	0.0000	0.0000
2024/10/31	R186	06/11/2025		Bond Future	8.6226	106.0298	8.5705	106.0847	0.604	0.0000	0.0000
2024/10/31	R186	06/11/2025	8.13 Call	Bond Future	336.7400	0.3367	364.1600	0.3642	8.143	0.0000	0.0000
2024/10/31	R186	06/11/2025	8.13 Put	Bond Future	857.8300	0.8578	830.3300	0.8303	3.206	0.0000	0.0000
2024/10/31	R202	07/11/2024		Bond Future	269.1438	269.1438	268.5228	268.5228	0.231	0.0000	0.0000
2024/10/31	R202	06/02/2025		Bond Future	269.5236	269.5236	268.8909	268.8909	0.235	0.0000	0.0000
2024/10/31	R202	06/02/2025	266.79 Call	Bond Future	2733.5900	2.7336	2100.9000	2.1009	23.145	0.0000	0.0000
2024/10/31	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	R202	08/05/2025		Bond Future	275.1065	275.1065	274.4613	274.4613	0.235	0.0000	0.0000
2024/10/31	R202	08/05/2025	272.31 Call	Bond Future	2796.5400	2.7965	2151.3300	2.1513	23.072	0.0000	0.0000
2024/10/31	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	R202	07/08/2025		Bond Future	275.3418	275.3418	274.6853	274.6853	0.238	0.0000	0.0000
2024/10/31	R202	07/08/2025	271.60 Call	Bond Future	3741.8000	3.7418	3085.2800	3.0853	17.546	0.0000	0.0000
2024/10/31	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	R202	06/11/2025		Bond Future	280.7520	280.7520	280.0838	280.0838	0.238	0.0000	0.0000
2024/10/31	R202	06/11/2025	275.64 Call	Bond Future	5111.9600	5.1120	4443.8200	4.4438	13.070	0.0000	0.0000
2024/10/31	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	R209	07/11/2024	10.55 Put	Bond Future	613.2200	0.6132	1079.1000	1.0791	75.973	0.0000	0.0000
2024/10/31	R209	07/11/2024	10.55 Call	Bond Future	317.1600	0.3172	293.1200	0.2931	7.580	0.0000	0.0000
2024/10/31	R209	07/11/2024	11.00 Call	Bond Future	2033.4100	2.0334	1642.5500	1.6426	19.222	0.0000	0.0000
2024/10/31	R209	07/11/2024	11.00 Put	Bond Future	21.7400	0.0217	120.8000	0.1208	455.658	0.0000	0.0000
2024/10/31	R209	07/11/2024		Bond Future	10.6066	72.3172	10.7011	71.8273	0.890	0.0000	0.0000
2024/10/31	R209	07/11/2024	12.22 Call	Bond Future	7785.1900	7.7852	7295.2700	7.2953	6.293	0.0000	0.0000
2024/10/31	R209	07/11/2024	12.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	R209	07/11/2024	12.23 Call	Bond Future	7829.7700	7.8298	7339.8500	7.3399	6.257	0.0000	0.0000
2024/10/31	R209	07/11/2024	12.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	R209	07/11/2024	12.21 Call	Bond Future	7740.5600	7.7406	7250.6400	7.2506	6.329	0.0000	0.0000
2024/10/31	R209	07/11/2024	12.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	R209	06/02/2025		Bond Future	10.6871	73.7955	10.7849	73.2958	0.915	0.0000	0.0000
2024/10/31	R209	06/02/2025	12.44 Call	Bond Future	8364.6000	8.3646	7882.4800	7.8825	5.764	0.0000	0.0000
2024/10/31	R209	06/02/2025	12.44 Put	Bond Future	77.0300	0.0770	94.5900	0.0946	22.796	0.0000	0.0000
2024/10/31	R209	08/05/2025		Bond Future	10.7702	72.1511	10.8716	71.6414	0.941	0.0000	0.0000
2024/10/31	R209	08/05/2025	11.89 Call	Bond Future	6056.2400	6.0562	5645.4300	5.6454	6.783	0.0000	0.0000
2024/10/31	R209	08/05/2025	11.89 Put	Bond Future	684.9200	0.6849	783.8800	0.7839	14.448	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	
2024/10/31	R209	07/08/2025		Bond Future	10.8659	73.5803	10.9710	73.0607	0.967	0.0000	0.0000
2024/10/31	R209	07/08/2025	12.68 Call	Bond Future	8893.0200	8.8930	8478.5500	8.4786	4.661	0.0000	0.0000
2024/10/31	R209	07/08/2025	12.68 Put	Bond Future	591.0400	0.5910	696.1400	0.6961	17.782	0.0000	0.0000
2024/10/31	R209	06/11/2025		Bond Future	10.9738	71.8545	11.0829	71.3252	0.994	0.0000	0.0000
2024/10/31	R209	06/11/2025	11.27 Call	Bond Future	4260.5400	4.2605	4072.2000	4.0722	4.421	0.0000	0.0000
2024/10/31	R209	06/11/2025	11.27 Put	Bond Future	2835.2600	2.8353	3176.2600	3.1763	12.027	0.0000	0.0000
2024/10/31	R210	07/11/2024		Bond Future	241.2604	241.2604	241.0493	241.0493	0.088	0.0000	0.0000
2024/10/31	R210	06/02/2025		Bond Future	246.2523	246.2523	246.0377	246.0377	0.087	0.0000	0.0000
2024/10/31	R210	06/02/2025	239.61 Call	Bond Future	6642.2700	6.6423	6427.6800	6.4277	3.231	0.0000	0.0000
2024/10/31	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	R210	08/05/2025		Bond Future	247.9712	247.9712	247.7530	247.7530	0.088	0.0000	0.0000
2024/10/31	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	R210	08/05/2025	248.03 Put	Bond Future	58.7600	0.0588	277.0100	0.2770	371.426	0.0000	0.0000
2024/10/31	R210	07/08/2025		Bond Future	252.9446	252.9446	252.7230	252.7230	0.088	0.0000	0.0000
2024/10/31	R210	07/08/2025	248.44 Call	Bond Future	4504.5700	4.5046	4283.0300	4.2830	4.918	0.0000	0.0000
2024/10/31	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	R210	06/11/2025		Bond Future	254.4694	254.4694	254.2450	254.2450	0.088	0.0000	0.0000
2024/10/31	R210	06/11/2025	252.14 Call	Bond Future	2329.3500	2.3294	2104.9800	2.1050	9.632	0.0000	0.0000
2024/10/31	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	R213	07/11/2024		Bond Future	9.6159	89.2448	9.6553	89.0760	0.410	0.0000	0.0000
2024/10/31	R213	07/11/2024	11.22 Call	Bond Future	6556.5500	6.5566	6387.7500	6.3878	2.575	0.0000	0.0000
2024/10/31	R213	07/11/2024	11.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	R213	07/11/2024	11.23 Call	Bond Future	6595.4800	6.5955	6426.6800	6.4267	2.559	0.0000	0.0000
2024/10/31	R213	07/11/2024	11.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	R213	07/11/2024	11.21 Call	Bond Future	6517.5900	6.5176	6348.7900	6.3488	2.590	0.0000	0.0000
2024/10/31	R213	07/11/2024	11.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	R213	06/02/2025		Bond Future	9.6898	91.0692	9.7313	90.8972	0.428	0.0000	0.0000
2024/10/31	R213	06/02/2025	11.35 Call	Bond Future	6631.1900	6.6312	6464.7200	6.4647	2.510	0.0000	0.0000
2024/10/31	R213	06/02/2025	11.35 Put	Bond Future	58.6500	0.0587	64.0900	0.0641	9.275	0.0000	0.0000
2024/10/31	R213	08/05/2025		Bond Future	9.7617	89.3751	9.8053	89.1999	0.447	0.0000	0.0000
2024/10/31	R213	08/05/2025	10.52 Call	Bond Future	3726.8700	3.7269	3590.0000	3.5900	3.673	0.0000	0.0000
2024/10/31	R213	08/05/2025	10.52 Put	Bond Future	741.5500	0.7416	779.9100	0.7799	5.173	0.0000	0.0000
2024/10/31	R213	07/08/2025		Bond Future	9.8543	91.1461	9.9003	90.9678	0.467	0.0000	0.0000
2024/10/31	R213	07/08/2025	11.66 Call	Bond Future	7097.1400	7.0971	6973.8900	6.9739	1.737	0.0000	0.0000
2024/10/31	R213	07/08/2025	11.66 Put	Bond Future	418.0700	0.4181	473.1700	0.4732	13.180	0.0000	0.0000
2024/10/31	R213	06/11/2025		Bond Future	9.9722	89.3598	10.0208	89.1785	0.487	0.0000	0.0000
2024/10/31	R213	06/11/2025	10.05 Call	Bond Future	2631.5900	2.6316	2550.6400	2.5506	3.076	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	
2024/10/31	R213	06/11/2025	10.05 Put	Bond Future	2341.3700	2.3414	2441.7900	2.4418	4.289	0.0000	0.0000
2024/10/31	R214	07/11/2024		Bond Future	10.9619	67.7352	11.0713	67.1304	0.998	0.0000	0.0000
2024/10/31	R214	07/11/2024	12.61 Call	Bond Future	8298.5600	8.2986	7693.7600	7.6938	7.288	0.0000	0.0000
2024/10/31	R214	07/11/2024	12.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	R214	07/11/2024	12.62 Call	Bond Future	8343.9900	8.3440	7739.1900	7.7392	7.248	0.0000	0.0000
2024/10/31	R214	07/11/2024	12.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	R214	07/11/2024	12.60 Call	Bond Future	8253.0900	8.2531	7648.2900	7.6483	7.328	0.0000	0.0000
2024/10/31	R214	07/11/2024	12.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	R214	06/02/2025		Bond Future	11.0447	69.1198	11.1577	68.5029	1.024	0.0000	0.0000
2024/10/31	R214	06/02/2025	12.71 Call	Bond Future	8388.7800	8.3888	7799.4600	7.7995	7.025	0.0000	0.0000
2024/10/31	R214	06/02/2025	12.71 Put	Bond Future	109.5600	0.1096	137.1500	0.1372	25.183	0.0000	0.0000
2024/10/31	R214	06/02/2025	13.63 Call	Bond Future	12204.1600	12.2042	11591.3100	11.5913	5.022	0.0000	0.0000
2024/10/31	R214	06/02/2025	13.63 Put	Bond Future	13.6200	0.0136	17.6800	0.0177	29.809	0.0000	0.0000
2024/10/31	R214	06/02/2025	12.25 Put	Bond Future	244.7100	0.2447	302.6800	0.3027	23.689	0.0000	0.0000
2024/10/31	R214	06/02/2025	12.25 Call	Bond Future	6401.5500	6.4016	5842.6100	5.8426	8.731	0.0000	0.0000
2024/10/31	R214	06/02/2025	11.75 Put	Bond Future	573.8400	0.5738	698.0000	0.6980	21.637	0.0000	0.0000
2024/10/31	R214	06/02/2025	11.75 Call	Bond Future	4286.1300	4.2861	3793.3800	3.7934	11.496	0.0000	0.0000
2024/10/31	R214	08/05/2025		Bond Future	11.1246	67.2306	11.2414	66.6012	1.050	0.0000	0.0000
2024/10/31	R214	08/05/2025	12.40 Call	Bond Future	7017.2900	7.0173	6539.6000	6.5396	6.807	0.0000	0.0000
2024/10/31	R214	08/05/2025	12.40 Put	Bond Future	601.0300	0.6010	752.7700	0.7528	25.247	0.0000	0.0000
2024/10/31	R214	07/08/2025		Bond Future	11.2160	68.5624	11.3367	67.9209	1.076	0.0000	0.0000
2024/10/31	R214	07/08/2025	12.97 Call	Bond Future	9181.4800	9.1815	8606.9800	8.6070	6.257	0.0000	0.0000
2024/10/31	R214	07/08/2025	12.97 Put	Bond Future	706.0700	0.7061	773.1300	0.7731	9.498	0.0000	0.0000
2024/10/31	R214	06/11/2025		Bond Future	11.3197	66.5912	11.4445	65.9374	1.103	0.0000	0.0000
2024/10/31	R214	06/11/2025	11.64 Call	Bond Future	4632.8300	4.6328	4093.0400	4.0930	11.651	0.0000	0.0000
2024/10/31	R214	06/11/2025	11.64 Put	Bond Future	2974.0100	2.9740	3088.0200	3.0880	3.834	0.0000	0.0000
2024/10/31	R248	07/11/2024	12.79 Call	Bond Future	10080.0600	10.0801	9368.8900	9.3689	7.055	0.0000	0.0000
2024/10/31	R248	07/11/2024	12.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	R248	07/11/2024	12.80 Call	Bond Future	10134.4100	10.1344	9423.2400	9.4232	7.017	0.0000	0.0000
2024/10/31	R248	07/11/2024	12.80 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	R248	07/11/2024	12.78 Call	Bond Future	10025.6300	10.0256	9314.4600	9.3145	7.094	0.0000	0.0000
2024/10/31	R248	07/11/2024	12.78 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	R248	07/11/2024		Bond Future	11.1422	81.9830	11.2466	81.2719	0.937	0.0000	0.0000
2024/10/31	R248	06/02/2025		Bond Future	11.2287	83.6589	11.3367	82.9336	0.962	0.0000	0.0000
2024/10/31	R248	06/02/2025	12.71 Call	Bond Future	9236.4600	9.2365	8557.8000	8.5578	7.348	0.0000	0.0000
2024/10/31	R248	06/02/2025	12.71 Put	Bond Future	193.9100	0.1939	240.6300	0.2406	24.094	0.0000	0.0000
2024/10/31	R248	06/02/2025	10.30 Put	Bond Future	6939.8900	6.9399	7599.2400	7.5992	9.501	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	
2024/10/31	R248	06/02/2025	10.30 Call	Bond Future	206.0000	0.2060	139.9700	0.1400	32.053	0.0000	0.0000
2024/10/31	R248	06/02/2025	11.00 Put	Bond Future	2980.1900	2.9802	3422.7800	3.4228	14.851	0.0000	0.0000
2024/10/31	R248	06/02/2025	11.00 Call	Bond Future	1405.8400	1.4058	1123.0500	1.1231	20.115	0.0000	0.0000
2024/10/31	R248	06/02/2025	11.70 Call	Bond Future	4122.0100	4.1220	3599.5000	3.5995	12.676	0.0000	0.0000
2024/10/31	R248	06/02/2025	11.70 Put	Bond Future	1037.4100	1.0374	1240.2800	1.2403	19.555	0.0000	0.0000
2024/10/31	R248	08/05/2025		Bond Future	11.3123	80.9234	11.4239	80.1834	0.987	0.0000	0.0000
2024/10/31	R248	08/05/2025	12.60 Call	Bond Future	8670.2300	8.6702	8058.6900	8.0587	7.053	0.0000	0.0000
2024/10/31	R248	08/05/2025	12.60 Put	Bond Future	803.3600	0.8034	931.8800	0.9319	15.998	0.0000	0.0000
2024/10/31	R248	07/08/2025		Bond Future	11.4072	82.5263	11.5228	81.7720	1.013	0.0000	0.0000
2024/10/31	R248	07/08/2025	13.21 Call	Bond Future	11349.3100	11.3493	10695.4400	10.6954	5.761	0.0000	0.0000
2024/10/31	R248	07/08/2025	13.21 Put	Bond Future	856.9700	0.8570	957.4600	0.9575	11.726	0.0000	0.0000
2024/10/31	R248	06/11/2025		Bond Future	11.5140	79.6827	11.6337	78.9139	1.040	0.0000	0.0000
2024/10/31	R248	06/11/2025	11.74 Call	Bond Future	5280.9400	5.2809	4903.0800	4.9031	7.155	0.0000	0.0000
2024/10/31	R248	06/11/2025	11.74 Put	Bond Future	3840.5000	3.8405	4231.3800	4.2314	10.178	0.0000	0.0000
2024/10/31	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/31	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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