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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/11/2024 TO 01/11/2024

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
2024/11/01	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/01	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/01	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/01	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/01	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/01	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/01	2025	07/11/2024		Bond Future	184.8957	184.8957	184.8467	0.026	0.0000	0.0000
2024/11/01	2029	07/11/2024		Bond Future	132.8642	132.8642	132.9092	0.034	0.0000	0.0000
2024/11/01	2029	06/02/2025		Bond Future	135.6137	135.6137	135.6575	0.032	0.0000	0.0000
2024/11/01	2029	06/02/2025	132.40 Call	Bond Future	3213.7200	3.2137	3257.5100	1.363	0.0000	0.0000
2024/11/01	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	2029	08/05/2025		Bond Future	137.0035	137.0035	137.0516	0.035	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
2024/11/01	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	2029	08/05/2025	137.85 Put	Bond Future	846.5200	0.8465	798.4000	0.7984	5.684	0.0000
2024/11/01	2029	07/08/2025		Bond Future	139.7522	139.7522	139.8018	139.8018	0.036	0.0000
2024/11/01	2029	07/08/2025	137.41 Call	Bond Future	2342.1600	2.3422	2391.8200	2.3918	2.120	0.0000
2024/11/01	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/01	2029	06/11/2025		Bond Future	141.0532	141.0532	141.1051	141.1051	0.037	0.0000
2024/11/01	2029	06/11/2025	139.79 Call	Bond Future	1263.2400	1.2632	1315.1200	1.3151	4.107	0.0000
2024/11/01	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/01	2030	07/11/2024		Bond Future	9.2739	97.0622	9.3135	96.9064	0.427	0.0000
2024/11/01	2030	07/11/2024	10.21 Put	Bond Future	0.2300	0.0002	0.1500	0.0002	34.783	0.0000
2024/11/01	2030	07/11/2024	10.21 Call	Bond Future	3596.9400	3.5969	3441.1300	3.4411	4.332	0.0000
2024/11/01	2030	07/11/2024	10.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/01	2030	07/11/2024	10.71 Call	Bond Future	5448.6500	5.4487	5292.9200	5.2929	2.858	0.0000
2024/11/01	2030	07/11/2024	11.91 Call	Bond Future	9706.6800	9.7067	9550.9500	9.5510	1.604	0.0000
2024/11/01	2030	07/11/2024	11.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/01	2030	07/11/2024	10.75 Call	Bond Future	5594.7900	5.5948	5439.0600	5.4391	2.783	0.0000
2024/11/01	2030	07/11/2024	10.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/01	2030	07/11/2024	10.76 Call	Bond Future	5631.2700	5.6313	5475.5400	5.4755	2.765	0.0000
2024/11/01	2030	07/11/2024	10.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/01	2030	07/11/2024	10.74 Call	Bond Future	5558.2800	5.5583	5402.5500	5.4026	2.802	0.0000
2024/11/01	2030	07/11/2024	10.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/01	2030	06/02/2025		Bond Future	9.3318	95.0368	9.3743	94.8763	0.456	0.0000
2024/11/01	2030	06/02/2025	10.68 Call	Bond Future	5025.2600	5.0253	4873.8100	4.8738	3.014	0.0000
2024/11/01	2030	06/02/2025	10.68 Put	Bond Future	94.4900	0.0945	103.5700	0.1036	9.609	0.0000
2024/11/01	2030	06/02/2025	8.68 Put	Bond Future	2807.8500	2.8079	2935.6100	2.9356	4.550	0.0000
2024/11/01	2030	06/02/2025	8.68 Call	Bond Future	304.7600	0.3048	271.9900	0.2720	10.753	0.0000
2024/11/01	2030	06/02/2025	9.18 Put	Bond Future	1461.0400	1.4610	1551.0100	1.5510	6.158	0.0000
2024/11/01	2030	06/02/2025	9.18 Call	Bond Future	885.3500	0.8854	814.7900	0.8148	7.970	0.0000
2024/11/01	2030	06/02/2025	9.69 Call	Bond Future	1980.0600	1.9801	1868.2100	1.8682	5.649	0.0000
2024/11/01	2030	06/02/2025	9.69 Put	Bond Future	638.0000	0.6380	686.6800	0.6867	7.630	0.0000
2024/11/01	2030	08/05/2025	8.68 Put	Bond Future	3206.6100	3.2066	3329.7200	3.3297	3.839	0.0000
2024/11/01	2030	08/05/2025	8.68 Call	Bond Future	543.2200	0.5432	504.8500	0.5049	7.063	0.0000
2024/11/01	2030	08/05/2025	9.18 Put	Bond Future	1961.1400	1.9611	2054.4100	2.0544	4.756	0.0000
2024/11/01	2030	08/05/2025	9.18 Call	Bond Future	1149.1700	1.1492	1080.9600	1.0810	5.936	0.0000
2024/11/01	2030	08/05/2025	9.99 Call	Bond Future	2872.4900	2.8725	2760.7900	2.7608	3.889	0.0000
2024/11/01	2030	08/05/2025	9.99 Put	Bond Future	776.0200	0.7760	825.8000	0.8258	6.415	0.0000
2024/11/01	2030	08/05/2025	11.86 Call	Bond Future	8468.1700	8.4682	8311.7200	8.3117	1.848	0.0000
2024/11/01	2030	08/05/2025	11.86 Put	Bond Future	63.0500	0.0631	68.0800	0.0681	7.978	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
2024/11/01	2030	08/05/2025	10.31 Put	Bond Future	527.3100	0.5273	562.3100	0.5623	6.637	0.0000	0.0000
2024/11/01	2030	08/05/2025	10.31 Call	Bond Future	3742.7000	3.7427	3616.2200	3.6162	3.379	0.0000	0.0000
2024/11/01	2030	08/05/2025	12.28 Call	Bond Future	9776.0000	9.7760	9616.9300	9.6169	1.627	0.0000	0.0000
2024/11/01	2030	08/05/2025	12.28 Put	Bond Future	27.7300	0.0277	30.1400	0.0301	8.691	0.0000	0.0000
2024/11/01	2030	08/05/2025	10.69 Put	Bond Future	330.0500	0.3301	352.6500	0.3527	6.847	0.0000	0.0000
2024/11/01	2030	08/05/2025	10.69 Call	Bond Future	4852.6200	4.8526	4713.7400	4.7137	2.862	0.0000	0.0000
2024/11/01	2030	08/05/2025		Bond Future	9.4031	96.9824	9.4477	96.8209	0.475	0.0000	0.0000
2024/11/01	2030	08/05/2025	9.93 Call	Bond Future	2719.3900	2.7194	2609.8500	2.6099	4.028	0.0000	0.0000
2024/11/01	2030	08/05/2025	9.93 Put	Bond Future	834.5900	0.8346	886.5300	0.8865	6.223	0.0000	0.0000
2024/11/01	2030	07/08/2025		Bond Future	9.5006	94.8940	9.5482	94.7298	0.501	0.0000	0.0000
2024/11/01	2030	07/08/2025	11.11 Call	Bond Future	5807.8600	5.8079	5668.6500	5.6687	2.397	0.0000	0.0000
2024/11/01	2030	07/08/2025	11.11 Put	Bond Future	444.3900	0.4444	469.4500	0.4695	5.639	0.0000	0.0000
2024/11/01	2030	07/08/2025	12.12 Call	Bond Future	8677.8500	8.6779	8522.8000	8.5228	1.787	0.0000	0.0000
2024/11/01	2030	07/08/2025	12.12 Put	Bond Future	139.5500	0.1396	148.7700	0.1488	6.607	0.0000	0.0000
2024/11/01	2030	07/08/2025	10.48 Put	Bond Future	780.4400	0.7804	821.7000	0.8217	5.287	0.0000	0.0000
2024/11/01	2030	07/08/2025	10.48 Call	Bond Future	4090.2000	4.0902	3967.1900	3.9672	3.007	0.0000	0.0000
2024/11/01	2030	06/11/2025		Bond Future	9.6108	96.7339	9.6616	96.5668	0.529	0.0000	0.0000
2024/11/01	2030	06/11/2025	9.54 Call	Bond Future	1932.7000	1.9327	1867.3600	1.8674	3.381	0.0000	0.0000
2024/11/01	2030	06/11/2025	9.54 Put	Bond Future	2165.9100	2.1659	2267.6200	2.2676	4.696	0.0000	0.0000
2024/11/01	2032	07/11/2024	9.75 Put	Bond Future	891.9300	0.8919	944.1000	0.9441	5.849	0.0000	0.0000
2024/11/01	2032	07/11/2024	9.75 Call	Bond Future	131.0000	0.1310	65.0000	0.0650	50.382	0.0000	0.0000
2024/11/01	2032	07/11/2024	9.90 Put	Bond Future	436.1000	0.4361	434.5300	0.4345	0.360	0.0000	0.0000
2024/11/01	2032	07/11/2024	9.90 Call	Bond Future	409.2300	0.4092	289.4900	0.2895	29.260	0.0000	0.0000
2024/11/01	2032	07/11/2024	10.60 Call	Bond Future	3303.7100	3.3037	3184.3600	3.1844	3.613	0.0000	0.0000
2024/11/01	2032	07/11/2024	10.60 Put	Bond Future	1.8100	0.0018	0.6300	0.0006	65.193	0.0000	0.0000
2024/11/01	2032	07/11/2024	9.86 Call	Bond Future	315.4500	0.3155	207.6900	0.2077	34.161	0.0000	0.0000
2024/11/01	2032	07/11/2024	9.86 Put	Bond Future	537.3400	0.5373	547.7500	0.5478	1.937	0.0000	0.0000
2024/11/01	2032	07/11/2024		Bond Future	9.9055	92.4303	9.9298	92.3121	0.245	0.0000	0.0000
2024/11/01	2032	07/11/2024	13.36 Call	Bond Future	15004.8500	15.0049	14886.6800	14.8867	0.788	0.0000	0.0000
2024/11/01	2032	07/11/2024	13.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	2032	07/11/2024	11.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	2032	07/11/2024	11.64 Call	Bond Future	7966.5200	7.9665	7848.3500	7.8484	1.483	0.0000	0.0000
2024/11/01	2032	07/11/2024	11.11 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/11/01	2032	07/11/2024	11.11 Call	Bond Future	5630.0700	5.6301	5511.8900	5.5119	2.099	0.0000	0.0000
2024/11/01	2032	07/11/2024	11.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	2032	07/11/2024	11.61 Call	Bond Future	7836.4700	7.8365	7718.3000	7.7183	1.508	0.0000	0.0000
2024/11/01	2032	07/11/2024	12.95 Call	Bond Future	13399.2300	13.3992	13281.0600	13.2811	0.882	0.0000	0.0000
2024/11/01	2032	07/11/2024	12.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/11/01	2032	07/11/2024	11.48 Call	Bond Future	7269.9000	7.2699	7151.7300	7.1517	1.625	0.0000	0.0000
2024/11/01	2032	07/11/2024	11.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	2032	07/11/2024	11.49 Call	Bond Future	7313.6500	7.3137	7195.4800	7.1955	1.616	0.0000	0.0000
2024/11/01	2032	07/11/2024	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	2032	07/11/2024	11.47 Call	Bond Future	7226.1100	7.2261	7107.9400	7.1079	1.635	0.0000	0.0000
2024/11/01	2032	07/11/2024	11.47 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	2032	06/02/2025		Bond Future	9.9837	94.3201	10.0096	94.1980	0.259	0.0000	0.0000
2024/11/01	2032	06/02/2025	11.72 Call	Bond Future	7834.0700	7.8341	7715.5600	7.7156	1.513	0.0000	0.0000
2024/11/01	2032	06/02/2025	11.72 Put	Bond Future	61.7400	0.0617	65.3700	0.0654	5.879	0.0000	0.0000
2024/11/01	2032	06/02/2025	9.42 Put	Bond Future	3180.9800	3.1810	3273.4700	3.2735	2.908	0.0000	0.0000
2024/11/01	2032	06/02/2025	9.42 Call	Bond Future	460.7800	0.4608	431.1300	0.4311	6.435	0.0000	0.0000
2024/11/01	2032	06/02/2025	9.92 Put	Bond Future	1617.2900	1.6173	1680.6200	1.6806	3.916	0.0000	0.0000
2024/11/01	2032	06/02/2025	9.92 Call	Bond Future	1314.7800	1.3148	1255.9700	1.2560	4.473	0.0000	0.0000
2024/11/01	2032	06/02/2025	10.61 Call	Bond Future	3420.8500	3.4209	3324.6300	3.3246	2.813	0.0000	0.0000
2024/11/01	2032	06/02/2025	10.61 Put	Bond Future	515.0500	0.5151	540.9700	0.5410	5.033	0.0000	0.0000
2024/11/01	2032	08/05/2025	9.42 Put	Bond Future	3845.0800	3.8451	3938.5500	3.9386	2.431	0.0000	0.0000
2024/11/01	2032	08/05/2025	9.42 Call	Bond Future	807.9100	0.8079	778.9400	0.7789	3.586	0.0000	0.0000
2024/11/01	2032	08/05/2025	9.92 Put	Bond Future	2370.2500	2.3703	2440.8700	2.4409	2.979	0.0000	0.0000
2024/11/01	2032	08/05/2025	9.92 Call	Bond Future	1694.0300	1.6940	1642.2100	1.6422	3.059	0.0000	0.0000
2024/11/01	2032	08/05/2025	10.97 Call	Bond Future	4787.5900	4.7876	4696.2800	4.6963	1.907	0.0000	0.0000
2024/11/01	2032	08/05/2025	10.97 Put	Bond Future	744.7300	0.7447	775.8600	0.7759	4.180	0.0000	0.0000
2024/11/01	2032	08/05/2025		Bond Future	10.0662	92.0864	10.0928	91.9640	0.264	0.0000	0.0000
2024/11/01	2032	08/05/2025	10.91 Call	Bond Future	4579.7100	4.5797	4490.1900	4.4902	1.955	0.0000	0.0000
2024/11/01	2032	08/05/2025	10.91 Put	Bond Future	798.1000	0.7981	831.0200	0.8310	4.125	0.0000	0.0000
2024/11/01	2032	07/08/2025		Bond Future	10.1671	93.9108	10.1950	93.7863	0.274	0.0000	0.0000
2024/11/01	2032	07/08/2025	12.01 Call	Bond Future	8301.6400	8.3016	8159.8600	8.1599	1.708	0.0000	0.0000
2024/11/01	2032	07/08/2025	12.01 Put	Bond Future	522.2400	0.5222	504.9100	0.5049	3.318	0.0000	0.0000
2024/11/01	2032	06/11/2025		Bond Future	10.2865	91.5707	10.3158	91.4442	0.285	0.0000	0.0000
2024/11/01	2032	06/11/2025	10.42 Call	Bond Future	3354.1500	3.3542	3299.6100	3.2996	1.626	0.0000	0.0000
2024/11/01	2032	06/11/2025	10.42 Put	Bond Future	2779.3700	2.7794	2851.2900	2.8513	2.588	0.0000	0.0000
2024/11/01	2033	07/11/2024		Bond Future	126.1092	126.1092	125.7269	125.7269	0.303	0.0000	0.0000
2024/11/01	2033	06/02/2025		Bond Future	128.7190	128.7190	128.3268	128.3268	0.305	0.0000	0.0000
2024/11/01	2033	06/02/2025	124.94 Call	Bond Future	3779.0200	3.7790	3386.7800	3.3868	10.379	0.0000	0.0000
2024/11/01	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	2033	08/05/2025		Bond Future	129.8666	129.8666	129.4695	129.4695	0.306	0.0000	0.0000
2024/11/01	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	2033	08/05/2025	130.62 Put	Bond Future	753.3700	0.7534	1150.5300	1.1505	52.718	0.0000	0.0000
2024/11/01	2033	07/08/2025		Bond Future	132.4722	132.4722	132.0677	132.0677	0.305	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	
2024/11/01	2033	07/08/2025	128.65 Call	Bond Future	3822.2300	3.8222	3417.6600	3.4177	10.585	0.0000	0.0000
2024/11/01	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	2033	06/11/2025		Bond Future	133.5288	133.5288	133.1174	133.1174	0.308	0.0000	0.0000
2024/11/01	2033	06/11/2025	133.14 Call	Bond Future	388.7600	0.3888	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/11/01	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	22.6200	0.0226	100.000	0.0000	0.0000
2024/11/01	2037	07/11/2024		Bond Future	10.9317	86.1902	10.9759	85.9311	0.404	0.0000	0.0000
2024/11/01	2037	07/11/2024	12.58 Call	Bond Future	8946.9800	8.9470	8687.8500	8.6879	2.896	0.0000	0.0000
2024/11/01	2037	07/11/2024	12.58 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	2037	07/11/2024	12.59 Call	Bond Future	8996.9900	8.9970	8737.8600	8.7379	2.880	0.0000	0.0000
2024/11/01	2037	07/11/2024	12.59 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	2037	07/11/2024	12.57 Call	Bond Future	8896.9300	8.8969	8637.8000	8.6378	2.913	0.0000	0.0000
2024/11/01	2037	07/11/2024	12.57 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	2037	06/02/2025		Bond Future	11.0243	83.6920	11.0705	83.4261	0.418	0.0000	0.0000
2024/11/01	2037	06/02/2025	12.76 Call	Bond Future	9329.5000	9.3295	9079.2800	9.0793	2.682	0.0000	0.0000
2024/11/01	2037	06/02/2025	12.76 Put	Bond Future	98.2200	0.0982	113.8600	0.1139	15.923	0.0000	0.0000
2024/11/01	2037	08/05/2025		Bond Future	11.1252	85.4051	11.1728	85.1359	0.427	0.0000	0.0000
2024/11/01	2037	08/05/2025	12.25 Call	Bond Future	6876.3100	6.8763	6671.4900	6.6715	2.979	0.0000	0.0000
2024/11/01	2037	08/05/2025	12.25 Put	Bond Future	822.9600	0.8230	887.3900	0.8874	7.829	0.0000	0.0000
2024/11/01	2037	08/05/2025	12.55 Put	Bond Future	596.5400	0.5965	646.5700	0.6466	8.387	0.0000	0.0000
2024/11/01	2037	08/05/2025	12.55 Call	Bond Future	8158.3800	8.1584	7939.1600	7.9392	2.687	0.0000	0.0000
2024/11/01	2037	08/05/2025	13.30 Put	Bond Future	237.7100	0.2377	261.7700	0.2618	10.122	0.0000	0.0000
2024/11/01	2037	08/05/2025	13.30 Call	Bond Future	11390.2100	11.3902	11145.0200	11.1450	2.153	0.0000	0.0000
2024/11/01	2037	08/05/2025	13.35 Put	Bond Future	220.3800	0.2204	243.0400	0.2430	10.282	0.0000	0.0000
2024/11/01	2037	08/05/2025	13.35 Call	Bond Future	11603.4400	11.6034	11356.8500	11.3569	2.125	0.0000	0.0000
2024/11/01	2037	07/08/2025		Bond Future	11.2423	82.8363	11.2917	82.5622	0.439	0.0000	0.0000
2024/11/01	2037	07/08/2025	13.01 Call	Bond Future	9803.9300	9.8039	9577.4000	9.5774	2.311	0.0000	0.0000
2024/11/01	2037	07/08/2025	13.01 Put	Bond Future	740.1600	0.7402	787.7900	0.7878	6.435	0.0000	0.0000
2024/11/01	2037	07/08/2025	12.17 Call	Bond Future	6435.6000	6.4356	6244.4100	6.2444	2.971	0.0000	0.0000
2024/11/01	2037	07/08/2025	12.17 Put	Bond Future	1493.2400	1.4932	1576.2100	1.5762	5.556	0.0000	0.0000
2024/11/01	2037	07/08/2025	11.42 Call	Bond Future	3752.5000	3.7525	3607.2400	3.6072	3.871	0.0000	0.0000
2024/11/01	2037	07/08/2025	11.42 Put	Bond Future	2772.2200	2.7722	2901.1200	2.9011	4.650	0.0000	0.0000
2024/11/01	2037	07/08/2025	10.55 Put	Bond Future	5479.9600	5.4800	5673.5700	5.6736	3.533	0.0000	0.0000
2024/11/01	2037	07/08/2025	10.55 Call	Bond Future	1500.0800	1.5001	1419.5300	1.4195	5.370	0.0000	0.0000
2024/11/01	2037	07/08/2025	11.82 Call	Bond Future	5123.2700	5.1233	4952.9700	4.9530	3.324	0.0000	0.0000
2024/11/01	2037	07/08/2025	11.82 Put	Bond Future	1995.3300	1.9953	2099.1900	2.0992	5.205	0.0000	0.0000
2024/11/01	2037	07/08/2025	11.07 Call	Bond Future	2707.4300	2.7074	2586.7800	2.5868	4.456	0.0000	0.0000
2024/11/01	2037	07/08/2025	11.07 Put	Bond Future	3673.7200	3.6737	3827.2300	3.8272	4.179	0.0000	0.0000
2024/11/01	2037	07/08/2025	10.34 Put	Bond Future	6375.9300	6.3759	6584.6900	6.5847	3.274	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	
2024/11/01	2037	07/08/2025	10.34 Call	Bond Future	1136.2100	1.1362	1070.8100	1.0708	5.756	0.0000	0.0000
2024/11/01	2037	07/08/2025	10.64 Put	Bond Future	5123.4700	5.1235	5310.3000	5.3103	3.647	0.0000	0.0000
2024/11/01	2037	07/08/2025	10.64 Call	Bond Future	1675.8600	1.6759	1588.5300	1.5885	5.211	0.0000	0.0000
2024/11/01	2037	06/11/2025		Bond Future	11.3638	84.4412	11.4151	84.1621	0.451	0.0000	0.0000
2024/11/01	2037	06/11/2025	11.63 Call	Bond Future	4929.2300	4.9292	4800.0900	4.8001	2.620	0.0000	0.0000
2024/11/01	2037	06/11/2025	11.63 Put	Bond Future	3494.7400	3.4947	3644.7400	3.6447	4.292	0.0000	0.0000
2024/11/01	2038	07/11/2024		Bond Future	137.5218	137.5218	137.0685	137.0685	0.330	0.0000	0.0000
2024/11/01	2038	06/02/2025		Bond Future	138.2665	138.2665	137.8018	137.8018	0.336	0.0000	0.0000
2024/11/01	2038	06/02/2025	135.23 Call	Bond Future	3036.5000	3.0365	2571.7500	2.5718	15.305	0.0000	0.0000
2024/11/01	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	2038	08/05/2025		Bond Future	141.1307	141.1307	140.6595	140.6595	0.334	0.0000	0.0000
2024/11/01	2038	08/05/2025	139.68 Call	Bond Future	1450.6500	1.4507	979.5100	0.9795	32.478	0.0000	0.0000
2024/11/01	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	2038	07/08/2025		Bond Future	141.8179	141.8179	141.3386	141.3386	0.338	0.0000	0.0000
2024/11/01	2038	07/08/2025	139.56 Call	Bond Future	2257.8800	2.2579	1778.6200	1.7786	21.226	0.0000	0.0000
2024/11/01	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	2038	06/11/2025		Bond Future	144.6047	144.6047	144.1167	144.1167	0.337	0.0000	0.0000
2024/11/01	2038	06/11/2025	143.88 Call	Bond Future	724.6600	0.7247	236.6500	0.2367	67.343	0.0000	0.0000
2024/11/01	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	2040	07/11/2024	12.10 Put	Bond Future	0.8900	0.0009	0.8500	0.0009	4.494	0.0000	0.0000
2024/11/01	2040	07/11/2024	12.10 Call	Bond Future	5326.8700	5.3269	4953.1500	4.9532	7.016	0.0000	0.0000
2024/11/01	2040	07/11/2024	12.60 Call	Bond Future	8115.6000	8.1156	7741.9200	7.7419	4.604	0.0000	0.0000
2024/11/01	2040	07/11/2024	12.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	2040	07/11/2024	13.15 Call	Bond Future	11010.9300	11.0109	10637.2500	10.6373	3.394	0.0000	0.0000
2024/11/01	2040	07/11/2024	13.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	2040	07/11/2024		Bond Future	11.2169	86.5042	11.2761	86.1305	0.527	0.0000	0.0000
2024/11/01	2040	07/11/2024	12.85 Call	Bond Future	9453.4300	9.4534	9079.7500	9.0798	3.953	0.0000	0.0000
2024/11/01	2040	07/11/2024	12.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	2040	07/11/2024	12.86 Call	Bond Future	9506.1800	9.5062	9132.5000	9.1325	3.931	0.0000	0.0000
2024/11/01	2040	07/11/2024	12.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	2040	07/11/2024	12.84 Call	Bond Future	9400.6200	9.4006	9026.9400	9.0269	3.975	0.0000	0.0000
2024/11/01	2040	07/11/2024	12.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	2040	06/02/2025		Bond Future	11.3124	83.7618	11.3740	83.3790	0.544	0.0000	0.0000
2024/11/01	2040	06/02/2025	12.95 Call	Bond Future	9473.6000	9.4736	9117.4900	9.1175	3.759	0.0000	0.0000
2024/11/01	2040	06/02/2025	12.95 Put	Bond Future	137.2200	0.1372	163.8500	0.1639	19.407	0.0000	0.0000
2024/11/01	2040	06/02/2025	11.00 Put	Bond Future	3097.8700	3.0979	3367.0000	3.3670	8.688	0.0000	0.0000
2024/11/01	2040	06/02/2025	11.00 Call	Bond Future	1114.8200	1.1148	1001.2100	1.0012	10.191	0.0000	0.0000
2024/11/01	2040	06/02/2025	11.70 Call	Bond Future	3484.0000	3.4840	3245.0800	3.2451	6.858	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	
2024/11/01	2040	06/02/2025	11.70 Put	Bond Future	1118.3700	1.1184	1262.1900	1.2622	12.860	0.0000	0.0000
2024/11/01	2040	06/02/2025	12.20 Call	Bond Future	5766.3400	5.7663	5460.9800	5.4610	5.296	0.0000	0.0000
2024/11/01	2040	06/02/2025	12.20 Put	Bond Future	496.4700	0.4965	573.8500	0.5739	15.586	0.0000	0.0000
2024/11/01	2040	08/05/2025	13.43 Put	Bond Future	342.9300	0.3429	374.2800	0.3743	9.142	0.0000	0.0000
2024/11/01	2040	08/05/2025	13.43 Call	Bond Future	11435.8700	11.4359	11078.6300	11.0786	3.124	0.0000	0.0000
2024/11/01	2040	08/05/2025		Bond Future	11.4153	85.4763	11.4788	85.0877	0.557	0.0000	0.0000
2024/11/01	2040	08/05/2025	12.63 Call	Bond Future	7812.9400	7.8129	7450.0700	7.4501	4.644	0.0000	0.0000
2024/11/01	2040	08/05/2025	12.63 Put	Bond Future	836.1500	0.8362	861.8700	0.8619	3.076	0.0000	0.0000
2024/11/01	2040	08/05/2025	12.75 Put	Bond Future	737.9700	0.7380	759.6200	0.7596	2.934	0.0000	0.0000
2024/11/01	2040	08/05/2025	12.75 Call	Bond Future	8355.0400	8.3550	7988.1000	7.9881	4.392	0.0000	0.0000
2024/11/01	2040	08/05/2025	13.50 Put	Bond Future	310.4200	0.3104	348.4000	0.3484	12.235	0.0000	0.0000
2024/11/01	2040	08/05/2025	13.50 Call	Bond Future	11747.0000	11.7470	11396.3900	11.3964	2.985	0.0000	0.0000
2024/11/01	2040	07/08/2025		Bond Future	11.5333	82.6581	11.5992	82.2623	0.572	0.0000	0.0000
2024/11/01	2040	07/08/2025	13.29 Call	Bond Future	10465.8400	10.4658	10152.6700	10.1527	2.992	0.0000	0.0000
2024/11/01	2040	07/08/2025	13.29 Put	Bond Future	829.9600	0.8300	912.6400	0.9126	9.962	0.0000	0.0000
2024/11/01	2040	06/11/2025		Bond Future	11.6547	84.2591	11.7231	83.8559	0.587	0.0000	0.0000
2024/11/01	2040	06/11/2025	11.84 Call	Bond Future	4806.9200	4.8069	4842.0500	4.8421	0.731	0.0000	0.0000
2024/11/01	2040	06/11/2025	11.84 Put	Bond Future	3721.3200	3.7213	4159.6500	4.1597	11.779	0.0000	0.0000
2024/11/01	2044	07/11/2024	12.25 Call	Bond Future	5720.5000	5.7205	5272.0100	5.2720	7.840	0.0000	0.0000
2024/11/01	2044	07/11/2024	12.25 Put	Bond Future	0.5300	0.0005	0.5200	0.0005	1.887	0.0000	0.0000
2024/11/01	2044	07/11/2024	12.00 Call	Bond Future	4262.4800	4.2625	3815.1200	3.8151	10.495	0.0000	0.0000
2024/11/01	2044	07/11/2024	12.00 Put	Bond Future	7.5100	0.0075	8.6300	0.0086	14.913	0.0000	0.0000
2024/11/01	2044	07/11/2024	12.50 Call	Bond Future	7138.8700	7.1389	6690.3900	6.6904	6.282	0.0000	0.0000
2024/11/01	2044	07/11/2024	12.50 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2024/11/01	2044	07/11/2024		Bond Future	11.3167	82.4976	11.3859	82.0492	0.612	0.0000	0.0000
2024/11/01	2044	07/11/2024	12.91 Call	Bond Future	9370.5500	9.3706	8922.0700	8.9221	4.786	0.0000	0.0000
2024/11/01	2044	07/11/2024	12.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	2044	07/11/2024	12.92 Call	Bond Future	9423.5500	9.4236	8975.0700	8.9751	4.759	0.0000	0.0000
2024/11/01	2044	07/11/2024	12.92 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	2044	07/11/2024	12.90 Call	Bond Future	9317.4800	9.3175	8869.0000	8.8690	4.813	0.0000	0.0000
2024/11/01	2044	07/11/2024	12.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	2044	06/02/2025		Bond Future	11.4082	79.7985	11.4801	79.3396	0.630	0.0000	0.0000
2024/11/01	2044	06/02/2025	13.02 Call	Bond Future	9499.7300	9.4997	9051.6900	9.0517	4.716	0.0000	0.0000
2024/11/01	2044	06/02/2025	13.02 Put	Bond Future	160.3100	0.1603	171.2200	0.1712	6.806	0.0000	0.0000
2024/11/01	2044	06/02/2025	13.75 Call	Bond Future	13020.3900	13.0204	12570.3200	12.5703	3.457	0.0000	0.0000
2024/11/01	2044	06/02/2025	13.75 Put	Bond Future	34.1800	0.0342	43.0600	0.0431	25.980	0.0000	0.0000
2024/11/01	2044	06/02/2025	12.50 Put	Bond Future	380.4100	0.3804	410.3000	0.4103	7.857	0.0000	0.0000
2024/11/01	2044	06/02/2025	12.50 Call	Bond Future	6912.9500	6.9130	6483.8900	6.4839	6.207	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	
2024/11/01	2044	06/02/2025	12.00 Put	Bond Future	855.8900	0.8559	926.0500	0.9261	8.197	0.0000	0.0000
2024/11/01	2044	06/02/2025	12.00 Call	Bond Future	4510.0300	4.5100	4121.2400	4.1212	8.621	0.0000	0.0000
2024/11/01	2044	08/05/2025	Call	Bond Future	13.3400	0.0133	10.9900	0.0110	17.616	0.0000	0.0000
2024/11/01	2044	08/05/2025	Put	Bond Future	18581.4300	18.5814	19045.4600	19.0455	2.497	0.0000	0.0000
2024/11/01	2044	08/05/2025	12.40 Call	Bond Future	6501.5000	6.5015	6157.4600	6.1575	5.292	0.0000	0.0000
2024/11/01	2044	08/05/2025	12.40 Put	Bond Future	1163.6100	1.1636	1285.9500	1.2860	10.514	0.0000	0.0000
2024/11/01	2044	08/05/2025	11.65 Call	Bond Future	3425.2300	3.4252	3177.5100	3.1775	7.232	0.0000	0.0000
2024/11/01	2044	08/05/2025	11.65 Put	Bond Future	2524.9200	2.5249	2743.5800	2.7436	8.660	0.0000	0.0000
2024/11/01	2044	08/05/2025	10.92 Put	Bond Future	5138.0900	5.1381	5474.6200	5.4746	6.550	0.0000	0.0000
2024/11/01	2044	08/05/2025	10.92 Call	Bond Future	1289.0600	1.2891	1159.2100	1.1592	10.073	0.0000	0.0000
2024/11/01	2044	08/05/2025		Bond Future	11.5062	81.4319	11.5804	80.9655	0.644	0.0000	0.0000
2024/11/01	2044	08/05/2025	12.72 Call	Bond Future	7940.5000	7.9405	7567.6300	7.5676	4.696	0.0000	0.0000
2024/11/01	2044	08/05/2025	12.72 Put	Bond Future	833.4100	0.8334	926.9200	0.9269	11.220	0.0000	0.0000
2024/11/01	2044	07/08/2025		Bond Future	11.6180	78.6589	11.6949	78.1836	0.662	0.0000	0.0000
2024/11/01	2044	07/08/2025	13.34 Call	Bond Future	10528.7500	10.5288	10152.2800	10.1523	3.576	0.0000	0.0000
2024/11/01	2044	07/08/2025	13.34 Put	Bond Future	907.8000	0.9078	1006.6600	1.0067	10.890	0.0000	0.0000
2024/11/01	2044	06/11/2025		Bond Future	11.7324	80.1823	11.8120	79.6982	0.679	0.0000	0.0000
2024/11/01	2044	06/11/2025	11.88 Call	Bond Future	4709.7700	4.7098	4853.9800	4.8540	3.062	0.0000	0.0000
2024/11/01	2044	06/11/2025	11.88 Put	Bond Future	3816.1800	3.8162	4444.5700	4.4446	16.466	0.0000	0.0000
2024/11/01	2046	07/11/2024		Bond Future	118.3852	118.3852	117.9344	117.9344	0.381	0.0000	0.0000
2024/11/01	2046	06/02/2025		Bond Future	120.8351	120.8351	120.3731	120.3731	0.382	0.0000	0.0000
2024/11/01	2046	06/02/2025	114.01 Call	Bond Future	6825.0500	6.8251	6363.0600	6.3631	6.769	0.0000	0.0000
2024/11/01	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	2046	08/05/2025		Bond Future	121.1074	121.1074	120.6390	120.6390	0.387	0.0000	0.0000
2024/11/01	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	2046	08/05/2025	121.97 Put	Bond Future	862.5800	0.8626	1330.9600	1.3310	54.300	0.0000	0.0000
2024/11/01	2046	07/08/2025		Bond Future	123.5366	123.5366	123.0593	123.0593	0.386	0.0000	0.0000
2024/11/01	2046	07/08/2025	118.69 Call	Bond Future	4846.5500	4.8466	4369.3300	4.3693	9.847	0.0000	0.0000
2024/11/01	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	2046	06/11/2025		Bond Future	123.6911	123.6911	123.2060	123.2060	0.392	0.0000	0.0000
2024/11/01	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	2046	06/11/2025	125.41 Put	Bond Future	1718.9000	1.7189	2204.0100	2.2040	28.222	0.0000	0.0000
2024/11/01	2050	07/11/2024		Bond Future	119.3025	119.3025	119.0969	119.0969	0.172	0.0000	0.0000
2024/11/01	2050	06/02/2025		Bond Future	119.4296	119.4296	119.2176	119.2176	0.178	0.0000	0.0000
2024/11/01	2050	06/02/2025	115.60 Call	Bond Future	3829.6200	3.8296	3617.6300	3.6176	5.536	0.0000	0.0000
2024/11/01	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	2050	08/05/2025		Bond Future	121.9035	121.9035	121.6901	121.6901	0.175	0.0000	0.0000
2024/11/01	2050	08/05/2025	121.16 Call	Bond Future	743.5000	0.7435	530.1000	0.5301	28.702	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
2024/11/01	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	2050	07/08/2025		Bond Future	121.9598	121.9598	121.7432	121.7432	0.178	0.0000
2024/11/01	2050	07/08/2025	119.89 Call	Bond Future	2069.8200	2.0698	1853.2300	1.8532	10.464	0.0000
2024/11/01	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/01	2050	06/11/2025		Bond Future	124.3561	124.3561	124.1360	124.1360	0.177	0.0000
2024/11/01	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/01	2050	06/11/2025	124.42 Put	Bond Future	63.8700	0.0639	283.9800	0.2840	344.622	0.0000
2024/11/01	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/11/01	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/11/01	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/11/01	AL37	07/11/2024		Index Future	1041.2670	1041.2670	1039.5990	1039.5990	0.160	0.0000
2024/11/01	AL37	06/02/2025		Index Future	1062.5570	1062.5570	1060.8370	1060.8370	0.162	0.0000
2024/11/01	AL37	08/05/2025		Index Future	1084.3180	1084.3180	1082.5870	1082.5870	0.160	0.0000
2024/11/01	AL37	07/08/2025		Index Future	1105.8310	1105.8310	1104.0710	1104.0710	0.159	0.0000
2024/11/01	AL37	06/11/2025		Index Future	1127.3440	1127.3440	1125.5550	1125.5550	0.159	0.0000
2024/11/01	AL7T	07/11/2024		Index Future	1247.6880	1247.6880	1245.4670	1245.4670	0.178	0.0000
2024/11/01	AL7T	06/02/2025		Index Future	1273.1980	1273.1980	1270.9120	1270.9120	0.180	0.0000
2024/11/01	AL7T	08/05/2025		Index Future	1299.2730	1299.2730	1296.9690	1296.9690	0.177	0.0000
2024/11/01	AL7T	07/08/2025		Index Future	1325.0510	1325.0510	1322.7070	1322.7070	0.177	0.0000
2024/11/01	AL7T	06/11/2025		Index Future	1350.8290	1350.8290	1348.4450	1348.4450	0.176	0.0000
2024/11/01	ALBI	07/11/2024		Index Future	1075.3760	1075.3760	1072.4780	1072.4780	0.269	0.0000
2024/11/01	ALBI	06/02/2025		Index Future	1097.3630	1097.3630	1094.3880	1094.3880	0.271	0.0000
2024/11/01	ALBI	08/05/2025		Index Future	1119.8360	1119.8360	1116.8260	1116.8260	0.269	0.0000
2024/11/01	ALBI	07/08/2025		Index Future	1142.0540	1142.0540	1138.9890	1138.9890	0.268	0.0000
2024/11/01	ALBI	06/11/2025		Index Future	1164.2730	1164.2730	1161.1520	1161.1520	0.268	0.0000
2024/11/01	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/11/01	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/11/01	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/11/01	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/11/01	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/11/01	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/11/01	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	
2024/11/01	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/01	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/01	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/01	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/01	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/01	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/01	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/11/01	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/01	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/01	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/01	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/01	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/01	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/11/01	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/01	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/01	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/01	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/01	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/01	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/01	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/01	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/01	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/01	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/01	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/01	ES33	07/11/2024		Bond Future	11.1135	81.1634	11.1575	80.9535	0.395	0.0000	0.0000
2024/11/01	ES33	06/02/2025		Bond Future	11.2322	82.8430	11.2783	82.6275	0.411	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	
2024/11/01	ES33	06/02/2025	13.34 Call	Bond Future	9111.4500	9.1115	8895.9200	8.8959	2.365	0.0000	0.0000
2024/11/01	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	ES33	08/05/2025		Bond Future	11.3521	80.7585	11.3999	80.5404	0.421	0.0000	0.0000
2024/11/01	ES33	08/05/2025	12.73 Call	Bond Future	5986.5000	5.9865	5768.4100	5.7684	3.643	0.0000	0.0000
2024/11/01	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	ES33	07/08/2025		Bond Future	11.4898	82.3770	11.5397	82.1549	0.434	0.0000	0.0000
2024/11/01	ES33	07/08/2025	13.56 Call	Bond Future	8572.4300	8.5724	8350.3300	8.3503	2.591	0.0000	0.0000
2024/11/01	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	ES33	06/11/2025		Bond Future	11.6492	80.1964	11.7014	79.9702	0.448	0.0000	0.0000
2024/11/01	ES33	06/11/2025	12.01 Call	Bond Future	1546.1300	1.5461	1320.0100	1.3200	14.625	0.0000	0.0000
2024/11/01	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	ES42	07/11/2024		Bond Future	11.5924	77.4669	11.6465	77.1405	0.467	0.0000	0.0000
2024/11/01	ES42	06/02/2025		Bond Future	11.6941	79.0700	11.7503	78.7356	0.481	0.0000	0.0000
2024/11/01	ES42	06/02/2025	13.71 Call	Bond Future	10676.5400	10.6765	10342.1400	10.3421	3.132	0.0000	0.0000
2024/11/01	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	ES42	08/05/2025		Bond Future	11.8010	76.4406	11.8590	76.1011	0.492	0.0000	0.0000
2024/11/01	ES42	08/05/2025	13.25 Call	Bond Future	7809.7100	7.8097	7470.1800	7.4702	4.348	0.0000	0.0000
2024/11/01	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	ES42	07/08/2025		Bond Future	11.9179	77.9714	11.9780	77.6254	0.505	0.0000	0.0000
2024/11/01	ES42	07/08/2025	13.79 Call	Bond Future	9699.2300	9.6992	9353.2200	9.3532	3.567	0.0000	0.0000
2024/11/01	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	ES42	06/11/2025		Bond Future	12.0477	75.2355	12.1101	74.8831	0.518	0.0000	0.0000
2024/11/01	ES42	06/11/2025	12.39 Call	Bond Future	1901.6400	1.9016	1549.1800	1.5492	18.535	0.0000	0.0000
2024/11/01	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	GOVI	07/11/2024	948.79 Call	GOVI	1100490.0000	110.0490	1072760.0000	107.2760	2.520	0.0000	0.0000
2024/11/01	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	GOVI	07/11/2024	948.80 Call	GOVI	1100390.0000	110.0390	1072660.0000	107.2660	2.520	0.0000	0.0000
2024/11/01	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	GOVI	07/11/2024	948.78 Call	GOVI	1100590.0000	110.0590	1072860.0000	107.2860	2.520	0.0000	0.0000
2024/11/01	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	GOVI	07/11/2024		GOVI	1058.8390	1058.8390	1056.0660	1056.0660	0.262	0.0000	0.0000
2024/11/01	GOVI	06/02/2025		GOVI	1080.4880	1080.4880	1077.6410	1077.6410	0.263	0.0000	0.0000
2024/11/01	GOVI	06/02/2025	972.00 Call	GOVI	1084880.0000	108.4880	1056410.0000	105.6410	2.624	0.0000	0.0000
2024/11/01	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	GOVI	08/05/2025		GOVI	1102.6160	1102.6160	1099.7360	1099.7360	0.261	0.0000	0.0000
2024/11/01	GOVI	08/05/2025	1,022.00 Call	GOVI	806160.0000	80.6160	777360.0000	77.7360	3.572	0.0000	0.0000
2024/11/01	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	
2024/11/01	GOVI	07/08/2025		GOVI	1124.4920	1124.4920	1121.5600	1121.5600	0.261	0.0000	0.0000
2024/11/01	GOVI	07/08/2025	1,011. Call 00	GOVI	1134920.0000	113.4920	1105600.0000	110.5600	2.583	0.0000	0.0000
2024/11/01	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	GOVI	06/11/2025		GOVI	1146.3690	1146.3690	1143.3840	1143.3840	0.260	0.0000	0.0000
2024/11/01	GOVI	06/11/2025	1,112. Call 00	GOVI	343690.0000	34.3690	313840.0000	31.3840	8.685	0.0000	0.0000
2024/11/01	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/11/01	IGOV	07/11/2024		Index Future	366.1400	366.1400	365.3920	365.3920	0.204	0.0000	0.0000
2024/11/01	IGOV	06/02/2025		Index Future	373.7170	373.7170	372.9480	372.9480	0.206	0.0000	0.0000
2024/11/01	IGOV	08/05/2025		Index Future	381.4600	381.4600	380.6830	380.6830	0.204	0.0000	0.0000
2024/11/01	IGOV	07/08/2025		Index Future	389.1160	389.1160	388.3250	388.3250	0.203	0.0000	0.0000
2024/11/01	IGOV	06/11/2025		Index Future	396.7710	396.7710	395.9670	395.9670	0.203	0.0000	0.0000
2024/11/01	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/11/01	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/11/01	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/11/01	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/11/01	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/11/01	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/11/01	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/11/01	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/11/01	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/11/01	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/11/01	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/11/01	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/11/01	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/11/01	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/11/01	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/11/01	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/11/01	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/11/01	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/11/01	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/11/01	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	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	
2024/11/01	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/11/01	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/11/01	R033	07/11/2024		Bond Future	10.2063	100.0154	10.2305	99.8823	0.237	0.0000	0.0000
2024/11/01	R033	07/11/2024	10.33 Call	Bond Future	881.6800	0.8817	758.9300	0.7589	13.922	0.0000	0.0000
2024/11/01	R033	07/11/2024	10.33 Put	Bond Future	203.7500	0.2038	214.0800	0.2141	5.070	0.0000	0.0000
2024/11/01	R033	06/02/2025		Bond Future	10.2946	102.0603	10.3202	101.9228	0.249	0.0000	0.0000
2024/11/01	R033	06/02/2025	10.33 Call	Bond Future	1789.0000	1.7890	1715.2200	1.7152	4.124	0.0000	0.0000
2024/11/01	R033	06/02/2025	10.33 Put	Bond Future	1599.2800	1.5993	1662.9200	1.6629	3.979	0.0000	0.0000
2024/11/01	R033	08/05/2025		Bond Future	10.3876	99.1004	10.4140	98.9626	0.254	0.0000	0.0000
2024/11/01	R033	08/05/2025	10.33 Call	Bond Future	2220.8100	2.2208	2094.4900	2.0945	5.688	0.0000	0.0000
2024/11/01	R033	08/05/2025	10.33 Put	Bond Future	2522.3200	2.5223	2533.8400	2.5338	0.457	0.0000	0.0000
2024/11/01	R033	07/08/2025		Bond Future	10.4982	101.0633	10.5259	100.9232	0.263	0.0000	0.0000
2024/11/01	R033	07/08/2025	10.33 Call	Bond Future	2417.3000	2.4173	2357.0600	2.3571	2.492	0.0000	0.0000
2024/11/01	R033	07/08/2025	10.33 Put	Bond Future	3276.6000	3.2766	3356.5000	3.3565	2.439	0.0000	0.0000
2024/11/01	R033	06/11/2025		Bond Future	10.6268	97.9785	10.6557	97.8361	0.272	0.0000	0.0000
2024/11/01	R033	06/11/2025	10.33 Call	Bond Future	2871.9600	2.8720	2759.3100	2.7593	3.922	0.0000	0.0000
2024/11/01	R033	06/11/2025	10.33 Put	Bond Future	4348.9200	4.3489	4378.6900	4.3787	0.685	0.0000	0.0000
2024/11/01	R035	07/11/2024	11.10 Call	Bond Future	3071.4300	3.0714	2901.1900	2.9012	5.543	0.0000	0.0000
2024/11/01	R035	07/11/2024	11.10 Put	Bond Future	22.2800	0.0223	19.2600	0.0193	13.555	0.0000	0.0000
2024/11/01	R035	07/11/2024	13.23 Call	Bond Future	13716.8300	13.7168	13549.6100	13.5496	1.219	0.0000	0.0000
2024/11/01	R035	07/11/2024	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	R035	07/11/2024	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	R035	07/11/2024	12.20 Call	Bond Future	8800.6400	8.8006	8633.4200	8.6334	1.900	0.0000	0.0000
2024/11/01	R035	07/11/2024		Bond Future	10.5567	91.3544	10.5858	91.1872	0.276	0.0000	0.0000
2024/11/01	R035	07/11/2024	12.18 Call	Bond Future	8700.8500	8.7009	8533.6300	8.5336	1.922	0.0000	0.0000
2024/11/01	R035	07/11/2024	12.18 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	R035	07/11/2024	12.19 Call	Bond Future	8750.7700	8.7508	8583.5500	8.5836	1.911	0.0000	0.0000
2024/11/01	R035	07/11/2024	12.19 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	R035	07/11/2024	12.17 Call	Bond Future	8650.8900	8.6509	8483.6700	8.4837	1.933	0.0000	0.0000
2024/11/01	R035	07/11/2024	12.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	R035	06/02/2025		Bond Future	10.6497	93.2222	10.6803	93.0501	0.288	0.0000	0.0000
2024/11/01	R035	06/02/2025	12.41 Call	Bond Future	9293.2500	9.2933	9119.8000	9.1198	1.866	0.0000	0.0000
2024/11/01	R035	06/02/2025	12.41 Put	Bond Future	92.1400	0.0921	90.8400	0.0908	1.411	0.0000	0.0000
2024/11/01	R035	06/02/2025	10.10 Put	Bond Future	3735.8100	3.7358	3846.2000	3.8462	2.955	0.0000	0.0000
2024/11/01	R035	06/02/2025	10.10 Call	Bond Future	568.4300	0.5684	506.6700	0.5067	10.865	0.0000	0.0000
2024/11/01	R035	06/02/2025	11.30 Call	Bond Future	4213.5400	4.2135	4048.2000	4.0482	3.924	0.0000	0.0000
2024/11/01	R035	06/02/2025	11.30 Put	Bond Future	653.5600	0.6536	660.3700	0.6604	1.042	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	
2024/11/01	R035	06/02/2025	10.65 Call	Bond Future	1807.8800	1.8079	1679.2800	1.6793	7.113	0.0000	0.0000
2024/11/01	R035	06/02/2025	10.65 Put	Bond Future	1806.1400	1.8061	1849.6900	1.8497	2.411	0.0000	0.0000
2024/11/01	R035	06/02/2025	10.34 Put	Bond Future	2770.3000	2.7703	2848.1200	2.8481	2.809	0.0000	0.0000
2024/11/01	R035	06/02/2025	10.34 Call	Bond Future	1004.2100	1.0042	909.8800	0.9099	9.393	0.0000	0.0000
2024/11/01	R035	06/02/2025	10.26 Put	Bond Future	3070.4500	3.0705	3157.7200	3.1577	2.842	0.0000	0.0000
2024/11/01	R035	06/02/2025	10.26 Call	Bond Future	840.4700	0.8405	755.5900	0.7556	10.099	0.0000	0.0000
2024/11/01	R035	08/05/2025	11.70 Call	Bond Future	6034.4800	6.0345	5858.5400	5.8585	2.916	0.0000	0.0000
2024/11/01	R035	08/05/2025	11.70 Put	Bond Future	948.3900	0.9484	945.9000	0.9459	0.263	0.0000	0.0000
2024/11/01	R035	08/05/2025	10.95 Call	Bond Future	3228.1400	3.2281	3071.0800	3.0711	4.865	0.0000	0.0000
2024/11/01	R035	08/05/2025	10.95 Put	Bond Future	2082.3400	2.0823	2098.7300	2.0987	0.787	0.0000	0.0000
2024/11/01	R035	08/05/2025	10.44 Put	Bond Future	3430.9200	3.4309	3484.4700	3.4845	1.561	0.0000	0.0000
2024/11/01	R035	08/05/2025	10.44 Call	Bond Future	1752.8500	1.7529	1632.9500	1.6330	6.840	0.0000	0.0000
2024/11/01	R035	08/05/2025	13.35 Call	Bond Future	13045.9500	13.0460	12882.8500	12.8829	1.250	0.0000	0.0000
2024/11/01	R035	08/05/2025	13.35 Put	Bond Future	104.5300	0.1045	114.8800	0.1149	9.901	0.0000	0.0000
2024/11/01	R035	08/05/2025	12.70 Call	Bond Future	10268.8600	10.2689	10112.7500	10.1128	1.520	0.0000	0.0000
2024/11/01	R035	08/05/2025	12.70 Put	Bond Future	295.6400	0.2956	312.9800	0.3130	5.865	0.0000	0.0000
2024/11/01	R035	08/05/2025	11.46 Put	Bond Future	1226.7100	1.2267	1225.8500	1.2259	0.070	0.0000	0.0000
2024/11/01	R035	08/05/2025	11.46 Call	Bond Future	5078.5500	5.0786	4904.2400	4.9042	3.432	0.0000	0.0000
2024/11/01	R035	08/05/2025		Bond Future	10.7404	90.6192	10.7719	90.4457	0.293	0.0000	0.0000
2024/11/01	R035	08/05/2025	11.78 Call	Bond Future	6361.8700	6.3619	6185.4200	6.1854	2.774	0.0000	0.0000
2024/11/01	R035	08/05/2025	11.78 Put	Bond Future	869.7900	0.8698	866.7900	0.8668	0.345	0.0000	0.0000
2024/11/01	R035	07/08/2025		Bond Future	10.8474	92.4148	10.8801	92.2383	0.302	0.0000	0.0000
2024/11/01	R035	07/08/2025	12.65 Call	Bond Future	9722.7900	9.7228	9585.4300	9.5854	1.413	0.0000	0.0000
2024/11/01	R035	07/08/2025	12.65 Put	Bond Future	679.7200	0.6797	718.8400	0.7188	5.755	0.0000	0.0000
2024/11/01	R035	06/11/2025		Bond Future	10.9722	89.7003	11.0063	89.5208	0.311	0.0000	0.0000
2024/11/01	R035	06/11/2025	11.20 Call	Bond Future	4519.3300	4.5193	4462.8500	4.4629	1.250	0.0000	0.0000
2024/11/01	R035	06/11/2025	11.20 Put	Bond Future	3330.0400	3.3300	3453.0800	3.4531	3.695	0.0000	0.0000
2024/11/01	R038	07/11/2024		Bond Future	11.1426	99.4196	11.1866	99.1217	0.395	0.0000	0.0000
2024/11/01	R038	07/11/2024	11.24 Call	Bond Future	961.7800	0.9618	732.7400	0.7327	23.814	0.0000	0.0000
2024/11/01	R038	07/11/2024	11.24 Put	Bond Future	304.4600	0.3045	373.3500	0.3734	22.627	0.0000	0.0000
2024/11/01	R038	06/02/2025		Bond Future	11.2471	101.4524	11.2931	101.1467	0.409	0.0000	0.0000
2024/11/01	R038	06/02/2025	11.24 Call	Bond Future	2117.9800	2.1180	1984.6200	1.9846	6.297	0.0000	0.0000
2024/11/01	R038	06/02/2025	11.24 Put	Bond Future	2165.1800	2.1652	2337.5300	2.3375	7.960	0.0000	0.0000
2024/11/01	R038	08/05/2025		Bond Future	11.3557	98.0382	11.4032	97.7286	0.419	0.0000	0.0000
2024/11/01	R038	08/05/2025	11.24 Call	Bond Future	2680.2900	2.6803	2547.0000	2.5470	4.973	0.0000	0.0000
2024/11/01	R038	08/05/2025	11.24 Put	Bond Future	3439.6700	3.4397	3615.9700	3.6160	5.125	0.0000	0.0000
2024/11/01	R038	07/08/2025		Bond Future	11.4782	99.9797	11.5276	99.6644	0.431	0.0000	0.0000
2024/11/01	R038	07/08/2025	11.24 Call	Bond Future	3027.6000	3.0276	2900.8600	2.9009	4.186	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	
2024/11/01	R038	07/08/2025	11.24 Put	Bond Future	4568.5200	4.5685	4757.0600	4.7571	4.127	0.0000	0.0000
2024/11/01	R038	06/11/2025		Bond Future	11.6148	96.4318	11.6662	96.1109	0.443	0.0000	0.0000
2024/11/01	R038	06/11/2025	11.24 Call	Bond Future	3645.5600	3.6456	3597.4500	3.5975	1.320	0.0000	0.0000
2024/11/01	R038	06/11/2025	11.24 Put	Bond Future	6033.1500	6.0332	6306.0100	6.3060	4.523	0.0000	0.0000
2024/11/01	R053	07/11/2024		Bond Future	11.2715	104.3416	11.3357	103.7850	0.570	0.0000	0.0000
2024/11/01	R053	07/11/2024	12.80 Call	Bond Future	11908.9900	11.9090	11352.4000	11.3524	4.674	0.0000	0.0000
2024/11/01	R053	07/11/2024	12.80 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	R053	07/11/2024	12.81 Call	Bond Future	11978.5500	11.9786	11421.9600	11.4220	4.647	0.0000	0.0000
2024/11/01	R053	07/11/2024	12.81 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	R053	07/11/2024	12.79 Call	Bond Future	11839.3400	11.8393	11282.7500	11.2828	4.701	0.0000	0.0000
2024/11/01	R053	07/11/2024	12.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	R053	06/02/2025		Bond Future	11.3602	106.4750	11.4269	105.9053	0.587	0.0000	0.0000
2024/11/01	R053	06/02/2025	12.94 Call	Bond Future	12328.8400	12.3288	11800.7600	11.8008	4.283	0.0000	0.0000
2024/11/01	R053	06/02/2025	12.94 Put	Bond Future	234.1800	0.2342	275.8000	0.2758	17.773	0.0000	0.0000
2024/11/01	R053	08/05/2025		Bond Future	11.4512	102.7862	11.5201	102.2073	0.601	0.0000	0.0000
2024/11/01	R053	08/05/2025	12.64 Call	Bond Future	10440.5500	10.4406	9894.8500	9.8949	5.227	0.0000	0.0000
2024/11/01	R053	08/05/2025	12.64 Put	Bond Future	1221.5700	1.2216	1254.7400	1.2547	2.715	0.0000	0.0000
2024/11/01	R053	07/08/2025		Bond Future	11.5527	104.8218	11.6240	104.2318	0.617	0.0000	0.0000
2024/11/01	R053	07/08/2025	13.17 Call	Bond Future	13348.9500	13.3490	12856.3900	12.8564	3.690	0.0000	0.0000
2024/11/01	R053	07/08/2025	13.17 Put	Bond Future	1361.2800	1.3613	1458.6700	1.4587	7.154	0.0000	0.0000
2024/11/01	R053	06/11/2025		Bond Future	11.6645	100.9892	11.7384	100.3883	0.634	0.0000	0.0000
2024/11/01	R053	06/11/2025	11.76 Call	Bond Future	6661.6400	6.6616	6242.0900	6.2421	6.298	0.0000	0.0000
2024/11/01	R053	06/11/2025	11.76 Put	Bond Future	5886.7100	5.8867	6068.1000	6.0681	3.081	0.0000	0.0000
2024/11/01	R186	07/11/2024		Bond Future	8.3448	108.1991	8.3549	108.1793	0.122	0.0000	0.0000
2024/11/01	R186	07/11/2024	9.14 Call	Bond Future	1534.2500	1.5343	1514.4400	1.5144	1.291	0.0000	0.0000
2024/11/01	R186	07/11/2024	9.14 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2024/11/01	R186	07/11/2024	9.15 Call	Bond Future	1553.3500	1.5534	1533.5400	1.5335	1.275	0.0000	0.0000
2024/11/01	R186	07/11/2024	9.15 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2024/11/01	R186	07/11/2024	9.13 Call	Bond Future	1515.1500	1.5152	1495.3300	1.4953	1.308	0.0000	0.0000
2024/11/01	R186	07/11/2024	9.13 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000	0.0000
2024/11/01	R186	06/02/2025		Bond Future	8.3542	105.0999	8.3669	105.0780	0.152	0.0000	0.0000
2024/11/01	R186	06/02/2025	9.03 Call	Bond Future	1290.8600	1.2909	1269.7400	1.2697	1.636	0.0000	0.0000
2024/11/01	R186	06/02/2025	9.03 Put	Bond Future	130.0300	0.1300	130.8500	0.1309	0.631	0.0000	0.0000
2024/11/01	R186	08/05/2025		Bond Future	8.3680	107.2518	8.3812	107.2319	0.157	0.0000	0.0000
2024/11/01	R186	08/05/2025	8.47 Call	Bond Future	654.2400	0.6542	672.8200	0.6728	2.840	0.0000	0.0000
2024/11/01	R186	08/05/2025	8.47 Put	Bond Future	500.5200	0.5005	538.9500	0.5390	7.678	0.0000	0.0000
2024/11/01	R186	07/08/2025		Bond Future	8.4361	104.0665	8.4515	104.0468	0.183	0.0000	0.0000
2024/11/01	R186	07/08/2025	9.68 Call	Bond Future	1792.7900	1.7928	1776.0200	1.7760	0.935	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	
2024/11/01	R186	07/08/2025	9.68 Put	Bond Future	213.3900	0.2134	216.3900	0.2164	1.406	0.0000	0.0000
2024/11/01	R186	07/08/2025	10.25 Call	Bond Future	2397.3700	2.3974	2379.1800	2.3792	0.759	0.0000	0.0000
2024/11/01	R186	07/08/2025	10.25 Put	Bond Future	105.6200	0.1056	107.2000	0.1072	1.496	0.0000	0.0000
2024/11/01	R186	07/08/2025	9.22 Put	Bond Future	317.5600	0.3176	322.1200	0.3221	1.436	0.0000	0.0000
2024/11/01	R186	07/08/2025	9.22 Call	Bond Future	1316.8900	1.3169	1301.6800	1.3017	1.155	0.0000	0.0000
2024/11/01	R186	06/11/2025		Bond Future	8.5705	106.0847	8.5892	106.0651	0.218	0.0000	0.0000
2024/11/01	R186	06/11/2025	8.13 Call	Bond Future	364.1600	0.3642	354.1200	0.3541	2.757	0.0000	0.0000
2024/11/01	R186	06/11/2025	8.13 Put	Bond Future	830.3300	0.8303	839.9600	0.8400	1.160	0.0000	0.0000
2024/11/01	R202	07/11/2024		Bond Future	268.5228	268.5228	268.3044	268.3044	0.081	0.0000	0.0000
2024/11/01	R202	06/02/2025		Bond Future	268.8909	268.8909	268.6637	268.6637	0.085	0.0000	0.0000
2024/11/01	R202	06/02/2025	266.79 Call	Bond Future	2100.9000	2.1009	1873.6500	1.8737	10.817	0.0000	0.0000
2024/11/01	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	R202	08/05/2025		Bond Future	274.4613	274.4613	274.2357	274.2357	0.082	0.0000	0.0000
2024/11/01	R202	08/05/2025	272.31 Call	Bond Future	2151.3300	2.1513	1925.7200	1.9257	10.487	0.0000	0.0000
2024/11/01	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	R202	07/08/2025		Bond Future	274.6853	274.6853	274.4577	274.4577	0.083	0.0000	0.0000
2024/11/01	R202	07/08/2025	271.60 Call	Bond Future	3085.2800	3.0853	2857.6900	2.8577	7.377	0.0000	0.0000
2024/11/01	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	R202	06/11/2025		Bond Future	280.0838	280.0838	279.8529	279.8529	0.082	0.0000	0.0000
2024/11/01	R202	06/11/2025	275.64 Call	Bond Future	4443.8200	4.4438	4212.8900	4.2129	5.197	0.0000	0.0000
2024/11/01	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	R209	07/11/2024	10.55 Put	Bond Future	1079.1000	1.0791	1211.5400	1.2115	12.273	0.0000	0.0000
2024/11/01	R209	07/11/2024	10.55 Call	Bond Future	293.1200	0.2931	197.5000	0.1975	32.621	0.0000	0.0000
2024/11/01	R209	07/11/2024	11.00 Call	Bond Future	1642.5500	1.6426	1427.0100	1.4270	13.122	0.0000	0.0000
2024/11/01	R209	07/11/2024	11.00 Put	Bond Future	120.8000	0.1208	133.3200	0.1333	10.364	0.0000	0.0000
2024/11/01	R209	07/11/2024		Bond Future	10.7011	71.8273	10.7453	71.5992	0.414	0.0000	0.0000
2024/11/01	R209	07/11/2024	12.22 Call	Bond Future	7295.2700	7.2953	7067.2100	7.0672	3.126	0.0000	0.0000
2024/11/01	R209	07/11/2024	12.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	R209	07/11/2024	12.23 Call	Bond Future	7339.8500	7.3399	7111.7900	7.1118	3.107	0.0000	0.0000
2024/11/01	R209	07/11/2024	12.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	R209	07/11/2024	12.21 Call	Bond Future	7250.6400	7.2506	7022.5800	7.0226	3.145	0.0000	0.0000
2024/11/01	R209	07/11/2024	12.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	R209	06/02/2025		Bond Future	10.7849	73.2958	10.8310	73.0620	0.427	0.0000	0.0000
2024/11/01	R209	06/02/2025	12.44 Call	Bond Future	7882.4800	7.8825	7663.6300	7.6636	2.776	0.0000	0.0000
2024/11/01	R209	06/02/2025	12.44 Put	Bond Future	94.5900	0.0946	109.6100	0.1096	15.879	0.0000	0.0000
2024/11/01	R209	08/05/2025		Bond Future	10.8716	71.6414	10.9191	71.4044	0.437	0.0000	0.0000
2024/11/01	R209	08/05/2025	11.89 Call	Bond Future	5645.4300	5.6454	5469.9400	5.4699	3.109	0.0000	0.0000
2024/11/01	R209	08/05/2025	11.89 Put	Bond Future	783.8800	0.7839	845.3900	0.8454	7.847	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	
2024/11/01	R209	07/08/2025		Bond Future	10.9710	73.0607	11.0202	72.8193	0.448	0.0000	0.0000
2024/11/01	R209	07/08/2025	12.68 Call	Bond Future	8478.5500	8.4786	8236.4700	8.2365	2.855	0.0000	0.0000
2024/11/01	R209	07/08/2025	12.68 Put	Bond Future	696.1400	0.6961	695.4000	0.6954	0.106	0.0000	0.0000
2024/11/01	R209	06/11/2025		Bond Future	11.0829	71.3252	11.1339	71.0794	0.460	0.0000	0.0000
2024/11/01	R209	06/11/2025	11.27 Call	Bond Future	4072.2000	4.0722	3964.1400	3.9641	2.654	0.0000	0.0000
2024/11/01	R209	06/11/2025	11.27 Put	Bond Future	3176.2600	3.1763	3313.9400	3.3139	4.335	0.0000	0.0000
2024/11/01	R210	07/11/2024		Bond Future	241.0493	241.0493	240.5697	240.5697	0.199	0.0000	0.0000
2024/11/01	R210	06/02/2025		Bond Future	246.0377	246.0377	245.5442	245.5442	0.201	0.0000	0.0000
2024/11/01	R210	06/02/2025	239.61 Call	Bond Future	6427.6800	6.4277	5934.1800	5.9342	7.678	0.0000	0.0000
2024/11/01	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	R210	08/05/2025		Bond Future	247.7530	247.7530	247.2555	247.2555	0.201	0.0000	0.0000
2024/11/01	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	R210	08/05/2025	248.03 Put	Bond Future	277.0100	0.2770	774.5400	0.7745	179.607	0.0000	0.0000
2024/11/01	R210	07/08/2025		Bond Future	252.7230	252.7230	252.2167	252.2167	0.200	0.0000	0.0000
2024/11/01	R210	07/08/2025	248.44 Call	Bond Future	4283.0300	4.2830	3776.6500	3.7767	11.823	0.0000	0.0000
2024/11/01	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	R210	06/11/2025		Bond Future	254.2450	254.2450	253.7313	253.7313	0.202	0.0000	0.0000
2024/11/01	R210	06/11/2025	252.14 Call	Bond Future	2104.9800	2.1050	1591.3000	1.5913	24.403	0.0000	0.0000
2024/11/01	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	R213	07/11/2024		Bond Future	9.6553	89.0760	9.6897	88.9291	0.356	0.0000	0.0000
2024/11/01	R213	07/11/2024	11.22 Call	Bond Future	6387.7500	6.3878	6240.8600	6.2409	2.300	0.0000	0.0000
2024/11/01	R213	07/11/2024	11.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	R213	07/11/2024	11.23 Call	Bond Future	6426.6800	6.4267	6279.7900	6.2798	2.286	0.0000	0.0000
2024/11/01	R213	07/11/2024	11.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	R213	07/11/2024	11.21 Call	Bond Future	6348.7900	6.3488	6201.9000	6.2019	2.314	0.0000	0.0000
2024/11/01	R213	07/11/2024	11.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	R213	06/02/2025		Bond Future	9.7313	90.8972	9.7679	90.7459	0.376	0.0000	0.0000
2024/11/01	R213	06/02/2025	11.35 Call	Bond Future	6464.7200	6.4647	6319.5100	6.3195	2.246	0.0000	0.0000
2024/11/01	R213	06/02/2025	11.35 Put	Bond Future	64.0900	0.0641	70.2200	0.0702	9.565	0.0000	0.0000
2024/11/01	R213	08/05/2025		Bond Future	9.8053	89.1999	9.8434	89.0476	0.388	0.0000	0.0000
2024/11/01	R213	08/05/2025	10.52 Call	Bond Future	3590.0000	3.5900	3488.2300	3.4882	2.835	0.0000	0.0000
2024/11/01	R213	08/05/2025	10.52 Put	Bond Future	779.9100	0.7799	830.4500	0.8305	6.480	0.0000	0.0000
2024/11/01	R213	07/08/2025		Bond Future	9.9003	90.9678	9.9404	90.8129	0.405	0.0000	0.0000
2024/11/01	R213	07/08/2025	11.66 Call	Bond Future	6973.8900	6.9739	6807.6800	6.8077	2.383	0.0000	0.0000
2024/11/01	R213	07/08/2025	11.66 Put	Bond Future	473.1700	0.4732	461.8700	0.4619	2.388	0.0000	0.0000
2024/11/01	R213	06/11/2025		Bond Future	10.0208	89.1785	10.0631	89.0209	0.422	0.0000	0.0000
2024/11/01	R213	06/11/2025	10.05 Call	Bond Future	2550.6400	2.5506	2462.4000	2.4624	3.460	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	
2024/11/01	R213	06/11/2025	10.05 Put	Bond Future	2441.7900	2.4418	2511.1400	2.5111	2.840	0.0000	0.0000
2024/11/01	R214	07/11/2024		Bond Future	11.0713	67.1304	11.1355	66.7791	0.580	0.0000	0.0000
2024/11/01	R214	07/11/2024	12.61 Call	Bond Future	7693.7600	7.6938	7342.4300	7.3424	4.566	0.0000	0.0000
2024/11/01	R214	07/11/2024	12.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	R214	07/11/2024	12.62 Call	Bond Future	7739.1900	7.7392	7387.8600	7.3879	4.540	0.0000	0.0000
2024/11/01	R214	07/11/2024	12.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	R214	07/11/2024	12.60 Call	Bond Future	7648.2900	7.6483	7296.9600	7.2970	4.594	0.0000	0.0000
2024/11/01	R214	07/11/2024	12.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	R214	06/02/2025		Bond Future	11.1577	68.5029	11.2244	68.1433	0.597	0.0000	0.0000
2024/11/01	R214	06/02/2025	12.71 Call	Bond Future	7799.4600	7.7995	7448.6200	7.4486	4.498	0.0000	0.0000
2024/11/01	R214	06/02/2025	12.71 Put	Bond Future	137.1500	0.1372	145.9300	0.1459	6.402	0.0000	0.0000
2024/11/01	R214	06/02/2025	13.63 Call	Bond Future	11591.3100	11.5913	11236.5100	11.2365	3.061	0.0000	0.0000
2024/11/01	R214	06/02/2025	13.63 Put	Bond Future	17.6800	0.0177	22.5000	0.0225	27.262	0.0000	0.0000
2024/11/01	R214	06/02/2025	12.25 Put	Bond Future	302.6800	0.3027	324.9200	0.3249	7.348	0.0000	0.0000
2024/11/01	R214	06/02/2025	12.25 Call	Bond Future	5842.6100	5.8426	5505.2300	5.5052	5.774	0.0000	0.0000
2024/11/01	R214	06/02/2025	11.75 Put	Bond Future	698.0000	0.6980	750.9000	0.7509	7.579	0.0000	0.0000
2024/11/01	R214	06/02/2025	11.75 Call	Bond Future	3793.3800	3.7934	3486.6600	3.4867	8.086	0.0000	0.0000
2024/11/01	R214	08/05/2025		Bond Future	11.2414	66.6012	11.3099	66.2358	0.610	0.0000	0.0000
2024/11/01	R214	08/05/2025	12.40 Call	Bond Future	6539.6000	6.5396	6201.2700	6.2013	5.174	0.0000	0.0000
2024/11/01	R214	08/05/2025	12.40 Put	Bond Future	752.7700	0.7528	779.8300	0.7798	3.595	0.0000	0.0000
2024/11/01	R214	07/08/2025		Bond Future	11.3367	67.9209	11.4075	67.5485	0.625	0.0000	0.0000
2024/11/01	R214	07/08/2025	12.97 Call	Bond Future	8606.9800	8.6070	8314.8500	8.3149	3.394	0.0000	0.0000
2024/11/01	R214	07/08/2025	12.97 Put	Bond Future	773.1300	0.7731	853.3700	0.8534	10.379	0.0000	0.0000
2024/11/01	R214	06/11/2025		Bond Future	11.4445	65.9374	11.5177	65.5581	0.640	0.0000	0.0000
2024/11/01	R214	06/11/2025	11.64 Call	Bond Future	4093.0400	4.0930	4189.9000	4.1899	2.366	0.0000	0.0000
2024/11/01	R214	06/11/2025	11.64 Put	Bond Future	3088.0200	3.0880	3564.1500	3.5642	15.419	0.0000	0.0000
2024/11/01	R248	07/11/2024	12.79 Call	Bond Future	9368.8900	9.3689	8936.6300	8.9366	4.614	0.0000	0.0000
2024/11/01	R248	07/11/2024	12.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	R248	07/11/2024	12.80 Call	Bond Future	9423.2400	9.4232	8990.9800	8.9910	4.587	0.0000	0.0000
2024/11/01	R248	07/11/2024	12.80 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	R248	07/11/2024	12.78 Call	Bond Future	9314.4600	9.3145	8882.2000	8.8822	4.641	0.0000	0.0000
2024/11/01	R248	07/11/2024	12.78 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	R248	07/11/2024		Bond Future	11.2466	81.2719	11.3108	80.8396	0.571	0.0000	0.0000
2024/11/01	R248	06/02/2025		Bond Future	11.3367	82.9336	11.4034	82.4911	0.588	0.0000	0.0000
2024/11/01	R248	06/02/2025	12.71 Call	Bond Future	8557.8000	8.5578	8157.9500	8.1580	4.672	0.0000	0.0000
2024/11/01	R248	06/02/2025	12.71 Put	Bond Future	240.6300	0.2406	283.1900	0.2832	17.687	0.0000	0.0000
2024/11/01	R248	06/02/2025	10.30 Put	Bond Future	7599.2400	7.5992	8017.4700	8.0175	5.504	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	
2024/11/01	R248	06/02/2025	10.30 Call	Bond Future	139.9700	0.1400	115.7900	0.1158	17.275	0.0000	0.0000
2024/11/01	R248	06/02/2025	11.00 Put	Bond Future	3422.7800	3.4228	3731.8400	3.7318	9.030	0.0000	0.0000
2024/11/01	R248	06/02/2025	11.00 Call	Bond Future	1123.0500	1.1231	989.7000	0.9897	11.874	0.0000	0.0000
2024/11/01	R248	06/02/2025	11.70 Call	Bond Future	3599.5000	3.5995	3318.0300	3.3180	7.820	0.0000	0.0000
2024/11/01	R248	06/02/2025	11.70 Put	Bond Future	1240.2800	1.2403	1401.2200	1.4012	12.976	0.0000	0.0000
2024/11/01	R248	08/05/2025		Bond Future	11.4239	80.1834	11.4926	79.7338	0.601	0.0000	0.0000
2024/11/01	R248	08/05/2025	12.60 Call	Bond Future	8058.6900	8.0587	7636.3800	7.6364	5.240	0.0000	0.0000
2024/11/01	R248	08/05/2025	12.60 Put	Bond Future	931.8800	0.9319	959.1000	0.9591	2.921	0.0000	0.0000
2024/11/01	R248	07/08/2025		Bond Future	11.5228	81.7720	11.5939	81.3138	0.617	0.0000	0.0000
2024/11/01	R248	07/08/2025	13.21 Call	Bond Future	10695.4400	10.6954	10320.5600	10.3206	3.505	0.0000	0.0000
2024/11/01	R248	07/08/2025	13.21 Put	Bond Future	957.4600	0.9575	1040.7300	1.0407	8.697	0.0000	0.0000
2024/11/01	R248	06/11/2025		Bond Future	11.6337	78.9139	11.7074	78.4473	0.633	0.0000	0.0000
2024/11/01	R248	06/11/2025	11.74 Call	Bond Future	4903.0800	4.9031	4856.3600	4.8564	0.953	0.0000	0.0000
2024/11/01	R248	06/11/2025	11.74 Put	Bond Future	4231.3800	4.2314	4651.3000	4.6513	9.924	0.0000	0.0000
2024/11/01	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/01	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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