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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/11/2024 TO 04/11/2024

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
2024/11/04	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/04	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/04	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/04	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/04	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/04	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/04	2025	07/11/2024		Bond Future	184.8467	184.8467	184.7141	0.072	0.0000	0.0000
2024/11/04	2029	07/11/2024		Bond Future	132.9092	132.9092	132.1890	0.542	0.0000	0.0000
2024/11/04	2029	06/02/2025		Bond Future	135.6575	135.6575	134.9230	0.541	0.0000	0.0000
2024/11/04	2029	06/02/2025	132.40 Call	Bond Future	3257.5100	3.2575	2522.9700	22.549	0.0000	0.0000
2024/11/04	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	2029	08/05/2025		Bond Future	137.0516	137.0516	136.3023	0.547	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
2024/11/04	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/11/04	2029	08/05/2025	137.85 Put	Bond Future	798.4000	0.7984	1547.6900	1.5477	93.849	0.0000
2024/11/04	2029	07/08/2025		Bond Future	139.8018	139.8018	139.0382	139.0382	0.546	0.0000
2024/11/04	2029	07/08/2025	137.41 Call	Bond Future	2391.8200	2.3918	1628.1600	1.6282	31.928	0.0000
2024/11/04	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/11/04	2029	06/11/2025		Bond Future	141.1051	141.1051	140.3279	140.3279	0.551	0.0000
2024/11/04	2029	06/11/2025	139.79 Call	Bond Future	1315.1200	1.3151	537.8800	0.5379	59.100	0.0000
2024/11/04	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/11/04	2030	07/11/2024		Bond Future	9.3135	96.9064	9.2928	96.9875	0.222	0.0000
2024/11/04	2030	07/11/2024	10.21 Put	Bond Future	0.1500	0.0002	0.0000	0.0000	(100.000)	0.0000
2024/11/04	2030	07/11/2024	10.21 Call	Bond Future	3441.1300	3.4411	3522.0700	3.5221	2.352	0.0000
2024/11/04	2030	07/11/2024	10.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/11/04	2030	07/11/2024	10.71 Call	Bond Future	5292.9200	5.2929	5374.0100	5.3740	1.532	0.0000
2024/11/04	2030	07/11/2024	11.91 Call	Bond Future	9550.9500	9.5510	9632.0400	9.6320	0.849	0.0000
2024/11/04	2030	07/11/2024	11.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/11/04	2030	07/11/2024	10.75 Call	Bond Future	5439.0600	5.4391	5520.1500	5.5202	1.491	0.0000
2024/11/04	2030	07/11/2024	10.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/11/04	2030	07/11/2024	10.76 Call	Bond Future	5475.5400	5.4755	5556.6300	5.5566	1.481	0.0000
2024/11/04	2030	07/11/2024	10.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/11/04	2030	07/11/2024	10.74 Call	Bond Future	5402.5500	5.4026	5483.6400	5.4836	1.501	0.0000
2024/11/04	2030	07/11/2024	10.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/11/04	2030	06/02/2025		Bond Future	9.3743	94.8763	9.3523	94.9594	0.235	0.0000
2024/11/04	2030	06/02/2025	10.68 Call	Bond Future	4873.8100	4.8738	4944.7500	4.9448	1.456	0.0000
2024/11/04	2030	06/02/2025	10.68 Put	Bond Future	103.5700	0.1036	91.3800	0.0914	11.770	0.0000
2024/11/04	2030	06/02/2025	8.68 Put	Bond Future	2935.6100	2.9356	2855.9700	2.8560	2.713	0.0000
2024/11/04	2030	06/02/2025	8.68 Call	Bond Future	271.9900	0.2720	275.4800	0.2755	1.283	0.0000
2024/11/04	2030	06/02/2025	9.18 Put	Bond Future	1551.0100	1.5510	1484.5900	1.4846	4.282	0.0000
2024/11/04	2030	06/02/2025	9.18 Call	Bond Future	814.7900	0.8148	831.5000	0.8315	2.051	0.0000
2024/11/04	2030	06/02/2025	9.69 Call	Bond Future	1868.2100	1.8682	1906.6800	1.9067	2.059	0.0000
2024/11/04	2030	06/02/2025	9.69 Put	Bond Future	686.6800	0.6867	642.0200	0.6420	6.504	0.0000
2024/11/04	2030	08/05/2025	8.68 Put	Bond Future	3329.7200	3.3297	3255.6000	3.2556	2.226	0.0000
2024/11/04	2030	08/05/2025	8.68 Call	Bond Future	504.8500	0.5049	515.7400	0.5157	2.157	0.0000
2024/11/04	2030	08/05/2025	9.18 Put	Bond Future	2054.4100	2.0544	1992.5000	1.9925	3.014	0.0000
2024/11/04	2030	08/05/2025	9.18 Call	Bond Future	1080.9600	1.0810	1104.0600	1.1041	2.137	0.0000
2024/11/04	2030	08/05/2025	9.99 Call	Bond Future	2760.7900	2.7608	2808.4900	2.8085	1.728	0.0000
2024/11/04	2030	08/05/2025	9.99 Put	Bond Future	825.8000	0.8258	788.4900	0.7885	4.518	0.0000
2024/11/04	2030	08/05/2025	11.86 Call	Bond Future	8311.7200	8.3117	8390.9500	8.3910	0.953	0.0000
2024/11/04	2030	08/05/2025	11.86 Put	Bond Future	68.0800	0.0681	62.3000	0.0623	8.490	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
2024/11/04	2030	08/05/2025	10.31 Put	Bond Future	562.3100	0.5623	533.4300	0.5334	5.136	0.0000	0.0000
2024/11/04	2030	08/05/2025	10.31 Call	Bond Future	3616.2200	3.6162	3672.3500	3.6724	1.552	0.0000	0.0000
2024/11/04	2030	08/05/2025	12.28 Call	Bond Future	9616.9300	9.6169	9698.9700	9.6990	0.853	0.0000	0.0000
2024/11/04	2030	08/05/2025	12.28 Put	Bond Future	30.1400	0.0301	27.1700	0.0272	9.854	0.0000	0.0000
2024/11/04	2030	08/05/2025	10.69 Put	Bond Future	352.6500	0.3527	331.9300	0.3319	5.876	0.0000	0.0000
2024/11/04	2030	08/05/2025	10.69 Call	Bond Future	4713.7400	4.7137	4778.0300	4.7780	1.364	0.0000	0.0000
2024/11/04	2030	08/05/2025		Bond Future	9.4477	96.8209	9.4242	96.9059	0.249	0.0000	0.0000
2024/11/04	2030	08/05/2025	9.93 Call	Bond Future	2609.8500	2.6099	2655.8300	2.6558	1.762	0.0000	0.0000
2024/11/04	2030	08/05/2025	9.93 Put	Bond Future	886.5300	0.8865	847.5000	0.8475	4.403	0.0000	0.0000
2024/11/04	2030	07/08/2025		Bond Future	9.5482	94.7298	9.5229	94.8169	0.265	0.0000	0.0000
2024/11/04	2030	07/08/2025	11.11 Call	Bond Future	5668.6500	5.6687	5735.1200	5.7351	1.173	0.0000	0.0000
2024/11/04	2030	07/08/2025	11.11 Put	Bond Future	469.4500	0.4695	448.7700	0.4488	4.405	0.0000	0.0000
2024/11/04	2030	07/08/2025	12.12 Call	Bond Future	8522.8000	8.5228	8601.3400	8.6013	0.922	0.0000	0.0000
2024/11/04	2030	07/08/2025	12.12 Put	Bond Future	148.7700	0.1488	140.1600	0.1402	5.787	0.0000	0.0000
2024/11/04	2030	07/08/2025	10.48 Put	Bond Future	821.7000	0.8217	790.6000	0.7906	3.785	0.0000	0.0000
2024/11/04	2030	07/08/2025	10.48 Call	Bond Future	3967.1900	3.9672	4023.2400	4.0232	1.413	0.0000	0.0000
2024/11/04	2030	06/11/2025		Bond Future	9.6616	96.5668	9.6345	96.6561	0.281	0.0000	0.0000
2024/11/04	2030	06/11/2025	9.54 Call	Bond Future	1867.3600	1.8674	1902.1300	1.9021	1.862	0.0000	0.0000
2024/11/04	2030	06/11/2025	9.54 Put	Bond Future	2267.6200	2.2676	2213.1300	2.2131	2.403	0.0000	0.0000
2024/11/04	2032	07/11/2024	9.75 Put	Bond Future	944.1000	0.9441	871.5400	0.8715	7.686	0.0000	0.0000
2024/11/04	2032	07/11/2024	9.75 Call	Bond Future	65.0000	0.0650	20.7200	0.0207	68.123	0.0000	0.0000
2024/11/04	2032	07/11/2024	9.90 Put	Bond Future	434.5300	0.4345	315.3700	0.3154	27.423	0.0000	0.0000
2024/11/04	2032	07/11/2024	9.90 Call	Bond Future	289.4900	0.2895	198.6100	0.1986	31.393	0.0000	0.0000
2024/11/04	2032	07/11/2024	10.60 Call	Bond Future	3184.3600	3.1844	3212.0100	3.2120	0.868	0.0000	0.0000
2024/11/04	2032	07/11/2024	10.60 Put	Bond Future	0.6300	0.0006	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/11/04	2032	07/11/2024	9.86 Call	Bond Future	207.6900	0.2077	123.4300	0.1234	40.570	0.0000	0.0000
2024/11/04	2032	07/11/2024	9.86 Put	Bond Future	547.7500	0.5478	435.2100	0.4352	20.546	0.0000	0.0000
2024/11/04	2032	07/11/2024		Bond Future	9.9298	92.3121	9.9240	92.3404	0.059	0.0000	0.0000
2024/11/04	2032	07/11/2024	13.36 Call	Bond Future	14886.6800	14.8867	14914.9600	14.9150	0.190	0.0000	0.0000
2024/11/04	2032	07/11/2024	13.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	2032	07/11/2024	11.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	2032	07/11/2024	11.64 Call	Bond Future	7848.3500	7.8484	7876.6300	7.8766	0.360	0.0000	0.0000
2024/11/04	2032	07/11/2024	11.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	2032	07/11/2024	11.11 Call	Bond Future	5511.8900	5.5119	5540.1700	5.5402	0.513	0.0000	0.0000
2024/11/04	2032	07/11/2024	11.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	2032	07/11/2024	11.61 Call	Bond Future	7718.3000	7.7183	7746.5800	7.7466	0.366	0.0000	0.0000
2024/11/04	2032	07/11/2024	12.95 Call	Bond Future	13281.0600	13.2811	13309.3400	13.3093	0.213	0.0000	0.0000
2024/11/04	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	
2024/11/04	2032	07/11/2024	11.48 Call	Bond Future	7151.7300	7.1517	7180.0100	7.1800	0.395	0.0000	0.0000
2024/11/04	2032	07/11/2024	11.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	2032	07/11/2024	11.49 Call	Bond Future	7195.4800	7.1955	7223.7600	7.2238	0.393	0.0000	0.0000
2024/11/04	2032	07/11/2024	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	2032	07/11/2024	11.47 Call	Bond Future	7107.9400	7.1079	7136.2200	7.1362	0.398	0.0000	0.0000
2024/11/04	2032	07/11/2024	11.47 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	2032	06/02/2025		Bond Future	10.0096	94.1980	10.0034	94.2272	0.062	0.0000	0.0000
2024/11/04	2032	06/02/2025	11.72 Call	Bond Future	7715.5600	7.7156	7738.4100	7.7384	0.296	0.0000	0.0000
2024/11/04	2032	06/02/2025	11.72 Put	Bond Future	65.3700	0.0654	58.9900	0.0590	9.760	0.0000	0.0000
2024/11/04	2032	06/02/2025	9.42 Put	Bond Future	3273.4700	3.2735	3234.4800	3.2345	1.191	0.0000	0.0000
2024/11/04	2032	06/02/2025	9.42 Call	Bond Future	431.1300	0.4311	421.3700	0.4214	2.264	0.0000	0.0000
2024/11/04	2032	06/02/2025	9.92 Put	Bond Future	1680.6200	1.6806	1642.3300	1.6423	2.278	0.0000	0.0000
2024/11/04	2032	06/02/2025	9.92 Call	Bond Future	1255.9700	1.2560	1246.9100	1.2469	0.721	0.0000	0.0000
2024/11/04	2032	06/02/2025	10.61 Call	Bond Future	3324.6300	3.3246	3328.6100	3.3286	0.120	0.0000	0.0000
2024/11/04	2032	06/02/2025	10.61 Put	Bond Future	540.9700	0.5410	515.7200	0.5157	4.668	0.0000	0.0000
2024/11/04	2032	08/05/2025	9.42 Put	Bond Future	3938.5500	3.9386	3903.8200	3.9038	0.882	0.0000	0.0000
2024/11/04	2032	08/05/2025	9.42 Call	Bond Future	778.9400	0.7789	774.1800	0.7742	0.611	0.0000	0.0000
2024/11/04	2032	08/05/2025	9.92 Put	Bond Future	2440.8700	2.4409	2408.4000	2.4084	1.330	0.0000	0.0000
2024/11/04	2032	08/05/2025	9.92 Call	Bond Future	1642.2100	1.6422	1639.7100	1.6397	0.152	0.0000	0.0000
2024/11/04	2032	08/05/2025	10.97 Call	Bond Future	4696.2800	4.6963	4705.7600	4.7058	0.202	0.0000	0.0000
2024/11/04	2032	08/05/2025	10.97 Put	Bond Future	775.8600	0.7759	755.3700	0.7554	2.641	0.0000	0.0000
2024/11/04	2032	08/05/2025		Bond Future	10.0928	91.9640	10.0863	91.9940	0.065	0.0000	0.0000
2024/11/04	2032	08/05/2025	10.91 Call	Bond Future	4490.1900	4.4902	4498.9100	4.4989	0.194	0.0000	0.0000
2024/11/04	2032	08/05/2025	10.91 Put	Bond Future	831.0200	0.8310	809.7700	0.8098	2.557	0.0000	0.0000
2024/11/04	2032	07/08/2025		Bond Future	10.1950	93.7863	10.1880	93.8173	0.068	0.0000	0.0000
2024/11/04	2032	07/08/2025	12.01 Call	Bond Future	8159.8600	8.1599	8178.3600	8.1784	0.227	0.0000	0.0000
2024/11/04	2032	07/08/2025	12.01 Put	Bond Future	504.9100	0.5049	492.4200	0.4924	2.474	0.0000	0.0000
2024/11/04	2032	06/11/2025		Bond Future	10.3158	91.4442	10.3084	91.4762	0.072	0.0000	0.0000
2024/11/04	2032	06/11/2025	10.42 Call	Bond Future	3299.6100	3.2996	3304.4700	3.3045	0.147	0.0000	0.0000
2024/11/04	2032	06/11/2025	10.42 Put	Bond Future	2851.2900	2.8513	2824.1700	2.8242	0.951	0.0000	0.0000
2024/11/04	2033	07/11/2024		Bond Future	125.7269	125.7269	125.1605	125.1605	0.451	0.0000	0.0000
2024/11/04	2033	06/02/2025		Bond Future	128.3268	128.3268	127.7491	127.7491	0.450	0.0000	0.0000
2024/11/04	2033	06/02/2025	124.94 Call	Bond Future	3386.7800	3.3868	2809.0600	2.8091	17.058	0.0000	0.0000
2024/11/04	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	2033	08/05/2025		Bond Future	129.4695	129.4695	128.8803	128.8803	0.455	0.0000	0.0000
2024/11/04	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	2033	08/05/2025	130.62 Put	Bond Future	1150.5300	1.1505	1739.7300	1.7397	51.211	0.0000	0.0000
2024/11/04	2033	07/08/2025		Bond Future	132.0677	132.0677	131.4672	131.4672	0.455	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	
2024/11/04	2033	07/08/2025	128.65 Call	Bond Future	3417.6600	3.4177	2817.2000	2.8172	17.569	0.0000	0.0000
2024/11/04	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	2033	06/11/2025		Bond Future	133.1174	133.1174	132.5066	132.5066	0.459	0.0000	0.0000
2024/11/04	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	2033	06/11/2025	133.14 Put	Bond Future	22.6200	0.0226	633.4500	0.6335	2,700.398	0.0000	0.0000
2024/11/04	2037	07/11/2024		Bond Future	10.9759	85.9311	10.9598	86.0249	0.146	0.0000	0.0000
2024/11/04	2037	07/11/2024	12.58 Call	Bond Future	8687.8500	8.6879	8781.6400	8.7816	1.080	0.0000	0.0000
2024/11/04	2037	07/11/2024	12.58 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	2037	07/11/2024	12.59 Call	Bond Future	8737.8600	8.7379	8831.6500	8.8317	1.073	0.0000	0.0000
2024/11/04	2037	07/11/2024	12.59 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	2037	07/11/2024	12.57 Call	Bond Future	8637.8000	8.6378	8731.5900	8.7316	1.086	0.0000	0.0000
2024/11/04	2037	07/11/2024	12.57 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	2037	06/02/2025		Bond Future	11.0705	83.4261	11.0538	83.5221	0.151	0.0000	0.0000
2024/11/04	2037	06/02/2025	12.76 Call	Bond Future	9079.2800	9.0793	9162.5700	9.1626	0.917	0.0000	0.0000
2024/11/04	2037	06/02/2025	12.76 Put	Bond Future	113.8600	0.1139	101.1300	0.1011	11.180	0.0000	0.0000
2024/11/04	2037	08/05/2025		Bond Future	11.1728	85.1359	11.1554	85.2340	0.155	0.0000	0.0000
2024/11/04	2037	08/05/2025	12.25 Call	Bond Future	6671.4900	6.6715	6733.2800	6.7333	0.926	0.0000	0.0000
2024/11/04	2037	08/05/2025	12.25 Put	Bond Future	887.3900	0.8874	851.0200	0.8510	4.099	0.0000	0.0000
2024/11/04	2037	08/05/2025	12.55 Put	Bond Future	646.5700	0.6466	617.2000	0.6172	4.542	0.0000	0.0000
2024/11/04	2037	08/05/2025	12.55 Call	Bond Future	7939.1600	7.9392	8007.9500	8.0080	0.866	0.0000	0.0000
2024/11/04	2037	08/05/2025	13.30 Put	Bond Future	261.7700	0.2618	246.4400	0.2464	5.856	0.0000	0.0000
2024/11/04	2037	08/05/2025	13.30 Call	Bond Future	11145.0200	11.1450	11227.8500	11.2279	0.743	0.0000	0.0000
2024/11/04	2037	08/05/2025	13.35 Put	Bond Future	243.0400	0.2430	228.5400	0.2285	5.966	0.0000	0.0000
2024/11/04	2037	08/05/2025	13.35 Call	Bond Future	11356.8500	11.3569	11440.5100	11.4405	0.737	0.0000	0.0000
2024/11/04	2037	07/08/2025		Bond Future	11.2917	82.5622	11.2736	82.6626	0.161	0.0000	0.0000
2024/11/04	2037	07/08/2025	13.01 Call	Bond Future	9577.4000	9.5774	9650.9300	9.6509	0.768	0.0000	0.0000
2024/11/04	2037	07/08/2025	13.01 Put	Bond Future	787.7900	0.7878	760.8500	0.7609	3.420	0.0000	0.0000
2024/11/04	2037	07/08/2025	12.17 Call	Bond Future	6244.4100	6.2444	6301.7200	6.3017	0.918	0.0000	0.0000
2024/11/04	2037	07/08/2025	12.17 Put	Bond Future	1576.2100	1.5762	1533.0500	1.5331	2.738	0.0000	0.0000
2024/11/04	2037	07/08/2025	11.42 Call	Bond Future	3607.2400	3.6072	3645.7800	3.6458	1.068	0.0000	0.0000
2024/11/04	2037	07/08/2025	11.42 Put	Bond Future	2901.1200	2.9011	2839.1900	2.8392	2.135	0.0000	0.0000
2024/11/04	2037	07/08/2025	10.55 Put	Bond Future	5673.5700	5.6736	5589.8000	5.5898	1.476	0.0000	0.0000
2024/11/04	2037	07/08/2025	10.55 Call	Bond Future	1419.5300	1.4195	1436.2300	1.4362	1.176	0.0000	0.0000
2024/11/04	2037	07/08/2025	11.82 Call	Bond Future	4952.9700	4.9530	5001.9000	5.0019	0.988	0.0000	0.0000
2024/11/04	2037	07/08/2025	11.82 Put	Bond Future	2099.1900	2.0992	2047.6500	2.0477	2.455	0.0000	0.0000
2024/11/04	2037	07/08/2025	11.07 Call	Bond Future	2586.7800	2.5868	2616.0300	2.6160	1.131	0.0000	0.0000
2024/11/04	2037	07/08/2025	11.07 Put	Bond Future	3827.2300	3.8272	3756.0100	3.7560	1.861	0.0000	0.0000
2024/11/04	2037	07/08/2025	10.34 Put	Bond Future	6584.6900	6.5847	6496.7500	6.4968	1.336	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	
2024/11/04	2037	07/08/2025	10.34 Call	Bond Future	1070.8100	1.0708	1083.3400	1.0833	1.170	0.0000	0.0000
2024/11/04	2037	07/08/2025	10.64 Put	Bond Future	5310.3000	5.3103	5228.5000	5.2285	1.540	0.0000	0.0000
2024/11/04	2037	07/08/2025	10.64 Call	Bond Future	1588.5300	1.5885	1607.2000	1.6072	1.175	0.0000	0.0000
2024/11/04	2037	06/11/2025		Bond Future	11.4151	84.1621	11.3961	84.2649	0.166	0.0000	0.0000
2024/11/04	2037	06/11/2025	11.63 Call	Bond Future	4800.0900	4.8001	4841.8400	4.8418	0.870	0.0000	0.0000
2024/11/04	2037	06/11/2025	11.63 Put	Bond Future	3644.7400	3.6447	3583.6400	3.5836	1.676	0.0000	0.0000
2024/11/04	2038	07/11/2024		Bond Future	137.0685	137.0685	136.0297	136.0297	0.758	0.0000	0.0000
2024/11/04	2038	06/02/2025		Bond Future	137.8018	137.8018	136.7422	136.7422	0.769	0.0000	0.0000
2024/11/04	2038	06/02/2025	135.23 Call	Bond Future	2571.7500	2.5718	1512.1700	1.5122	41.201	0.0000	0.0000
2024/11/04	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	2038	08/05/2025		Bond Future	140.6595	140.6595	139.5783	139.5783	0.769	0.0000	0.0000
2024/11/04	2038	08/05/2025	139.68 Call	Bond Future	979.5100	0.9795	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/11/04	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	101.6700	0.1017	100.000	0.0000	0.0000
2024/11/04	2038	07/08/2025		Bond Future	141.3386	141.3386	140.2374	140.2374	0.779	0.0000	0.0000
2024/11/04	2038	07/08/2025	139.56 Call	Bond Future	1778.6200	1.7786	677.3500	0.6774	61.917	0.0000	0.0000
2024/11/04	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	2038	06/11/2025		Bond Future	144.1167	144.1167	142.9943	142.9943	0.779	0.0000	0.0000
2024/11/04	2038	06/11/2025	143.88 Call	Bond Future	236.6500	0.2367	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/11/04	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	885.7000	0.8857	100.000	0.0000	0.0000
2024/11/04	2040	07/11/2024	12.10 Put	Bond Future	0.8500	0.0009	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/11/04	2040	07/11/2024	12.10 Call	Bond Future	4953.1500	4.9532	5116.5900	5.1166	3.300	0.0000	0.0000
2024/11/04	2040	07/11/2024	12.60 Call	Bond Future	7741.9200	7.7419	7906.2100	7.9062	2.122	0.0000	0.0000
2024/11/04	2040	07/11/2024	12.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	2040	07/11/2024	13.15 Call	Bond Future	10637.2500	10.6373	10801.5400	10.8015	1.544	0.0000	0.0000
2024/11/04	2040	07/11/2024	13.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	2040	07/11/2024		Bond Future	11.2761	86.1305	11.2500	86.2948	0.231	0.0000	0.0000
2024/11/04	2040	07/11/2024	12.85 Call	Bond Future	9079.7500	9.0798	9244.0400	9.2440	1.809	0.0000	0.0000
2024/11/04	2040	07/11/2024	12.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	2040	07/11/2024	12.86 Call	Bond Future	9132.5000	9.1325	9296.7900	9.2968	1.799	0.0000	0.0000
2024/11/04	2040	07/11/2024	12.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	2040	07/11/2024	12.84 Call	Bond Future	9026.9400	9.0269	9191.2300	9.1912	1.820	0.0000	0.0000
2024/11/04	2040	07/11/2024	12.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	2040	06/02/2025		Bond Future	11.3740	83.3790	11.3469	83.5470	0.238	0.0000	0.0000
2024/11/04	2040	06/02/2025	12.95 Call	Bond Future	9117.4900	9.1175	9264.9400	9.2649	1.617	0.0000	0.0000
2024/11/04	2040	06/02/2025	12.95 Put	Bond Future	163.8500	0.1639	143.3100	0.1433	12.536	0.0000	0.0000
2024/11/04	2040	06/02/2025	11.00 Put	Bond Future	3367.0000	3.3670	3227.1200	3.2271	4.154	0.0000	0.0000
2024/11/04	2040	06/02/2025	11.00 Call	Bond Future	1001.2100	1.0012	1029.3200	1.0293	2.808	0.0000	0.0000
2024/11/04	2040	06/02/2025	11.70 Call	Bond Future	3245.0800	3.2451	3326.4000	3.3264	2.506	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	
2024/11/04	2040	06/02/2025	11.70 Put	Bond Future	1262.1900	1.2622	1175.5200	1.1755	6.867	0.0000	0.0000
2024/11/04	2040	06/02/2025	12.20 Call	Bond Future	5460.9800	5.4610	5576.8600	5.5769	2.122	0.0000	0.0000
2024/11/04	2040	06/02/2025	12.20 Put	Bond Future	573.8500	0.5739	521.7400	0.5217	9.081	0.0000	0.0000
2024/11/04	2040	08/05/2025	13.43 Put	Bond Future	374.2800	0.3743	348.4700	0.3485	6.896	0.0000	0.0000
2024/11/04	2040	08/05/2025	13.43 Call	Bond Future	11078.6300	11.0786	11224.4900	11.2245	1.317	0.0000	0.0000
2024/11/04	2040	08/05/2025		Bond Future	11.4788	85.0877	11.4507	85.2594	0.245	0.0000	0.0000
2024/11/04	2040	08/05/2025	12.63 Call	Bond Future	7450.0700	7.4501	7573.3000	7.5733	1.654	0.0000	0.0000
2024/11/04	2040	08/05/2025	12.63 Put	Bond Future	861.8700	0.8619	813.4300	0.8134	5.620	0.0000	0.0000
2024/11/04	2040	08/05/2025	12.75 Put	Bond Future	759.6200	0.7596	715.4300	0.7154	5.817	0.0000	0.0000
2024/11/04	2040	08/05/2025	12.75 Call	Bond Future	7988.1000	7.9881	8115.5800	8.1156	1.596	0.0000	0.0000
2024/11/04	2040	08/05/2025	13.50 Put	Bond Future	348.4000	0.3484	324.0000	0.3240	7.003	0.0000	0.0000
2024/11/04	2040	08/05/2025	13.50 Call	Bond Future	11396.3900	11.3964	11543.6600	11.5437	1.292	0.0000	0.0000
2024/11/04	2040	07/08/2025		Bond Future	11.5992	82.2623	11.5699	82.4377	0.252	0.0000	0.0000
2024/11/04	2040	07/08/2025	13.29 Call	Bond Future	10152.6700	10.1527	10287.4800	10.2875	1.328	0.0000	0.0000
2024/11/04	2040	07/08/2025	13.29 Put	Bond Future	912.6400	0.9126	872.0600	0.8721	4.446	0.0000	0.0000
2024/11/04	2040	06/11/2025		Bond Future	11.7231	83.8559	11.6926	84.0352	0.260	0.0000	0.0000
2024/11/04	2040	06/11/2025	11.84 Call	Bond Future	4842.0500	4.8421	4923.1700	4.9232	1.675	0.0000	0.0000
2024/11/04	2040	06/11/2025	11.84 Put	Bond Future	4159.6500	4.1597	4061.5200	4.0615	2.359	0.0000	0.0000
2024/11/04	2044	07/11/2024	12.25 Call	Bond Future	5272.0100	5.2720	5439.6600	5.4397	3.180	0.0000	0.0000
2024/11/04	2044	07/11/2024	12.25 Put	Bond Future	0.5200	0.0005	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/11/04	2044	07/11/2024	12.00 Call	Bond Future	3815.1200	3.8151	3974.8600	3.9749	4.187	0.0000	0.0000
2024/11/04	2044	07/11/2024	12.00 Put	Bond Future	8.6300	0.0086	0.2000	0.0002	97.683	0.0000	0.0000
2024/11/04	2044	07/11/2024	12.50 Call	Bond Future	6690.3900	6.6904	6858.5400	6.8585	2.513	0.0000	0.0000
2024/11/04	2044	07/11/2024	12.50 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/11/04	2044	07/11/2024		Bond Future	11.3859	82.0492	11.3598	82.2173	0.229	0.0000	0.0000
2024/11/04	2044	07/11/2024	12.91 Call	Bond Future	8922.0700	8.9221	9090.2400	9.0902	1.885	0.0000	0.0000
2024/11/04	2044	07/11/2024	12.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	2044	07/11/2024	12.92 Call	Bond Future	8975.0700	8.9751	9143.2400	9.1432	1.874	0.0000	0.0000
2024/11/04	2044	07/11/2024	12.92 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	2044	07/11/2024	12.90 Call	Bond Future	8869.0000	8.8690	9037.1700	9.0372	1.896	0.0000	0.0000
2024/11/04	2044	07/11/2024	12.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	2044	06/02/2025		Bond Future	11.4801	79.3396	11.4531	79.5115	0.235	0.0000	0.0000
2024/11/04	2044	06/02/2025	13.02 Call	Bond Future	9051.6900	9.0517	9202.1500	9.2022	1.662	0.0000	0.0000
2024/11/04	2044	06/02/2025	13.02 Put	Bond Future	171.2200	0.1712	149.8100	0.1498	12.504	0.0000	0.0000
2024/11/04	2044	06/02/2025	13.75 Call	Bond Future	12570.3200	12.5703	12735.1800	12.7352	1.312	0.0000	0.0000
2024/11/04	2044	06/02/2025	13.75 Put	Bond Future	43.0600	0.0431	36.0500	0.0361	16.280	0.0000	0.0000
2024/11/04	2044	06/02/2025	12.50 Put	Bond Future	410.3000	0.4103	368.8300	0.3688	10.107	0.0000	0.0000
2024/11/04	2044	06/02/2025	12.50 Call	Bond Future	6483.8900	6.4839	6614.2900	6.6143	2.011	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
2024/11/04	2044	06/02/2025	12.00 Put	Bond Future		926.0500	0.9261	853.5800	0.8536	7.826	0.0000	0.0000
2024/11/04	2044	06/02/2025	12.00 Call	Bond Future		4121.2400	4.1212	4220.6400	4.2206	2.412	0.0000	0.0000
2024/11/04	2044	08/05/2025	Call	Bond Future		10.9900	0.0110	11.1200	0.0111	1.183	0.0000	0.0000
2024/11/04	2044	08/05/2025	Put	Bond Future		19045.4600	19.0455	18870.0000	18.8700	0.921	0.0000	0.0000
2024/11/04	2044	08/05/2025	12.40 Call	Bond Future		6157.4600	6.1575	6269.0000	6.2690	1.811	0.0000	0.0000
2024/11/04	2044	08/05/2025	12.40 Put	Bond Future		1285.9500	1.2860	1221.9000	1.2219	4.981	0.0000	0.0000
2024/11/04	2044	08/05/2025	11.65 Call	Bond Future		3177.5100	3.1775	3249.8200	3.2498	2.276	0.0000	0.0000
2024/11/04	2044	08/05/2025	11.65 Put	Bond Future		2743.5800	2.7436	2640.3000	2.6403	3.764	0.0000	0.0000
2024/11/04	2044	08/05/2025	10.92 Put	Bond Future		5474.6200	5.4746	5330.7600	5.3308	2.628	0.0000	0.0000
2024/11/04	2044	08/05/2025	10.92 Call	Bond Future		1159.2100	1.1592	1190.9400	1.1909	2.737	0.0000	0.0000
2024/11/04	2044	08/05/2025		Bond Future		11.5804	80.9655	11.5524	81.1411	0.242	0.0000	0.0000
2024/11/04	2044	08/05/2025	12.72 Call	Bond Future		7567.6300	7.5676	7692.3100	7.6923	1.648	0.0000	0.0000
2024/11/04	2044	08/05/2025	12.72 Put	Bond Future		926.9200	0.9269	876.0100	0.8760	5.492	0.0000	0.0000
2024/11/04	2044	07/08/2025		Bond Future		11.6949	78.1836	11.6658	78.3630	0.249	0.0000	0.0000
2024/11/04	2044	07/08/2025	13.34 Call	Bond Future		10152.2800	10.1523	10288.2300	10.2882	1.339	0.0000	0.0000
2024/11/04	2044	07/08/2025	13.34 Put	Bond Future		1006.6600	1.0067	963.1800	0.9632	4.319	0.0000	0.0000
2024/11/04	2044	06/11/2025		Bond Future		11.8120	79.6982	11.7818	79.8815	0.256	0.0000	0.0000
2024/11/04	2044	06/11/2025	11.88 Call	Bond Future		4853.9800	4.8540	4935.2800	4.9353	1.675	0.0000	0.0000
2024/11/04	2044	06/11/2025	11.88 Put	Bond Future		4444.5700	4.4446	4342.5700	4.3426	2.295	0.0000	0.0000
2024/11/04	2046	07/11/2024		Bond Future		117.9344	117.9344	117.3103	117.3103	0.529	0.0000	0.0000
2024/11/04	2046	06/02/2025		Bond Future		120.3731	120.3731	119.7365	119.7365	0.529	0.0000	0.0000
2024/11/04	2046	06/02/2025	114.01 Call	Bond Future		6363.0600	6.3631	5726.5300	5.7265	10.004	0.0000	0.0000
2024/11/04	2046	06/02/2025	114.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	2046	08/05/2025		Bond Future		120.6390	120.6390	119.9901	119.9901	0.538	0.0000	0.0000
2024/11/04	2046	08/05/2025	121.97 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	2046	08/05/2025	121.97 Put	Bond Future		1330.9600	1.3310	1979.8600	1.9799	48.754	0.0000	0.0000
2024/11/04	2046	07/08/2025		Bond Future		123.0593	123.0593	122.3978	122.3978	0.538	0.0000	0.0000
2024/11/04	2046	07/08/2025	118.69 Call	Bond Future		4369.3300	4.3693	3707.7900	3.7078	15.141	0.0000	0.0000
2024/11/04	2046	07/08/2025	118.69 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	2046	06/11/2025		Bond Future		123.2060	123.2060	122.5335	122.5335	0.546	0.0000	0.0000
2024/11/04	2046	06/11/2025	125.41 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	2046	06/11/2025	125.41 Put	Bond Future		2204.0100	2.2040	2876.5500	2.8766	30.514	0.0000	0.0000
2024/11/04	2050	07/11/2024		Bond Future		119.0969	119.0969	117.7158	117.7158	1.160	0.0000	0.0000
2024/11/04	2050	06/02/2025		Bond Future		119.2176	119.2176	117.8084	117.8084	1.182	0.0000	0.0000
2024/11/04	2050	06/02/2025	115.60 Call	Bond Future		3617.6300	3.6176	2208.4300	2.2084	38.954	0.0000	0.0000
2024/11/04	2050	06/02/2025	115.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	2050	08/05/2025		Bond Future		121.6901	121.6901	120.2520	120.2520	1.182	0.0000	0.0000
2024/11/04	2050	08/05/2025	121.16 Call	Bond Future		530.1000	0.5301	0.0000	0.0000	(100.000)	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/11/04	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	908.0100	0.9080	100.000	0.0000	0.0000
2024/11/04	2050	07/08/2025		Bond Future	121.7432	121.7432	120.2777	120.2777	1.204	0.0000	0.0000
2024/11/04	2050	07/08/2025	119.89 Call	Bond Future	1853.2300	1.8532	387.7300	0.3877	79.078	0.0000	0.0000
2024/11/04	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	2050	06/11/2025		Bond Future	124.1360	124.1360	122.6422	122.6422	1.203	0.0000	0.0000
2024/11/04	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	2050	06/11/2025	124.42 Put	Bond Future	283.9800	0.2840	1777.8400	1.7778	526.044	0.0000	0.0000
2024/11/04	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	AL37	07/11/2024		Index Future	1039.5990	1039.5990	1040.4830	1040.4830	0.085	0.0000	0.0000
2024/11/04	AL37	06/02/2025		Index Future	1060.8370	1060.8370	1061.7520	1061.7520	0.086	0.0000	0.0000
2024/11/04	AL37	08/05/2025		Index Future	1082.5870	1082.5870	1083.5270	1083.5270	0.087	0.0000	0.0000
2024/11/04	AL37	07/08/2025		Index Future	1104.0710	1104.0710	1105.0430	1105.0430	0.088	0.0000	0.0000
2024/11/04	AL37	06/11/2025		Index Future	1125.5550	1125.5550	1126.5600	1126.5600	0.089	0.0000	0.0000
2024/11/04	AL7T	07/11/2024		Index Future	1245.4670	1245.4670	1246.3370	1246.3370	0.070	0.0000	0.0000
2024/11/04	AL7T	06/02/2025		Index Future	1270.9120	1270.9120	1271.8140	1271.8140	0.071	0.0000	0.0000
2024/11/04	AL7T	08/05/2025		Index Future	1296.9690	1296.9690	1297.8970	1297.8970	0.072	0.0000	0.0000
2024/11/04	AL7T	07/08/2025		Index Future	1322.7070	1322.7070	1323.6700	1323.6700	0.073	0.0000	0.0000
2024/11/04	AL7T	06/11/2025		Index Future	1348.4450	1348.4450	1349.4430	1349.4430	0.074	0.0000	0.0000
2024/11/04	ALBI	07/11/2024		Index Future	1072.4780	1072.4780	1073.7130	1073.7130	0.115	0.0000	0.0000
2024/11/04	ALBI	06/02/2025		Index Future	1094.3880	1094.3880	1095.6610	1095.6610	0.116	0.0000	0.0000
2024/11/04	ALBI	08/05/2025		Index Future	1116.8260	1116.8260	1118.1320	1118.1320	0.117	0.0000	0.0000
2024/11/04	ALBI	07/08/2025		Index Future	1138.9890	1138.9890	1140.3350	1140.3350	0.118	0.0000	0.0000
2024/11/04	ALBI	06/11/2025		Index Future	1161.1520	1161.1520	1162.5390	1162.5390	0.119	0.0000	0.0000
2024/11/04	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	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	
2024/11/04	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/04	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/04	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/04	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/04	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/04	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/04	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/11/04	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/04	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/04	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/04	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/04	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/04	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/11/04	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/04	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/04	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/04	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/04	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/04	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/04	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/04	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/04	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/04	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/04	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/04	ES33	07/11/2024		Bond Future	11.1575	80.9535	11.1412	81.0313	0.146	0.0000	0.0000
2024/11/04	ES33	06/02/2025		Bond Future	11.2783	82.6275	11.2612	82.7071	0.151	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	
2024/11/04	ES33	06/02/2025	13.34 Call	Bond Future	8895.9200	8.8959	8975.5400	8.9755	0.895	0.0000	0.0000
2024/11/04	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	ES33	08/05/2025		Bond Future	11.3999	80.5404	11.3821	80.6219	0.157	0.0000	0.0000
2024/11/04	ES33	08/05/2025	12.73 Call	Bond Future	5768.4100	5.7684	5849.8600	5.8499	1.412	0.0000	0.0000
2024/11/04	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	ES33	07/08/2025		Bond Future	11.5397	82.1549	11.5210	82.2384	0.163	0.0000	0.0000
2024/11/04	ES33	07/08/2025	13.56 Call	Bond Future	8350.3300	8.3503	8433.8100	8.4338	1.000	0.0000	0.0000
2024/11/04	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	ES33	06/11/2025		Bond Future	11.7014	79.9702	11.6817	80.0557	0.169	0.0000	0.0000
2024/11/04	ES33	06/11/2025	12.01 Call	Bond Future	1320.0100	1.3200	1405.4900	1.4055	6.476	0.0000	0.0000
2024/11/04	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	ES42	07/11/2024		Bond Future	11.6465	77.1405	11.6103	77.3584	0.310	0.0000	0.0000
2024/11/04	ES42	06/02/2025		Bond Future	11.7503	78.7356	11.7128	78.9583	0.319	0.0000	0.0000
2024/11/04	ES42	06/02/2025	13.71 Call	Bond Future	10342.1400	10.3421	10564.8500	10.5649	2.153	0.0000	0.0000
2024/11/04	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	ES42	08/05/2025		Bond Future	11.8590	76.1011	11.8201	76.3286	0.328	0.0000	0.0000
2024/11/04	ES42	08/05/2025	13.25 Call	Bond Future	7470.1800	7.4702	7697.7500	7.6978	3.046	0.0000	0.0000
2024/11/04	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	ES42	07/08/2025		Bond Future	11.9780	77.6254	11.9375	77.8579	0.338	0.0000	0.0000
2024/11/04	ES42	07/08/2025	13.79 Call	Bond Future	9353.2200	9.3532	9585.7100	9.5857	2.486	0.0000	0.0000
2024/11/04	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	ES42	06/11/2025		Bond Future	12.1101	74.8831	12.0681	75.1205	0.347	0.0000	0.0000
2024/11/04	ES42	06/11/2025	12.39 Call	Bond Future	1549.1800	1.5492	1786.5700	1.7866	15.324	0.0000	0.0000
2024/11/04	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	GOVI	07/11/2024	948.79 Call	GOVI	1072760.0000	107.2760	1084310.0000	108.4310	1.077	0.0000	0.0000
2024/11/04	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	GOVI	07/11/2024	948.80 Call	GOVI	1072660.0000	107.2660	1084210.0000	108.4210	1.077	0.0000	0.0000
2024/11/04	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	GOVI	07/11/2024	948.78 Call	GOVI	1072860.0000	107.2860	1084410.0000	108.4410	1.077	0.0000	0.0000
2024/11/04	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	GOVI	07/11/2024		GOVI	1056.0660	1056.0660	1057.2210	1057.2210	0.109	0.0000	0.0000
2024/11/04	GOVI	06/02/2025		GOVI	1077.6410	1077.6410	1078.8320	1078.8320	0.111	0.0000	0.0000
2024/11/04	GOVI	06/02/2025	972.00 Call	GOVI	1056410.0000	105.6410	1068320.0000	106.8320	1.127	0.0000	0.0000
2024/11/04	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	GOVI	08/05/2025		GOVI	1099.7360	1099.7360	1100.9570	1100.9570	0.111	0.0000	0.0000
2024/11/04	GOVI	08/05/2025	1,022.00 Call	GOVI	777360.0000	77.7360	789570.0000	78.9570	1.571	0.0000	0.0000
2024/11/04	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	
2024/11/04	GOVI	07/08/2025		GOVI	1121.5600	1121.5600	1122.8200	1122.8200	0.112	0.0000	0.0000
2024/11/04	GOVI	07/08/2025	1,011. Call 00	GOVI	1105600.0000	110.5600	1118200.0000	111.8200	1.140	0.0000	0.0000
2024/11/04	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	GOVI	06/11/2025		GOVI	1143.3840	1143.3840	1144.6820	1144.6820	0.114	0.0000	0.0000
2024/11/04	GOVI	06/11/2025	1,112. Call 00	GOVI	313840.0000	31.3840	326820.0000	32.6820	4.136	0.0000	0.0000
2024/11/04	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/11/04	IGOV	07/11/2024		Index Future	365.3920	365.3920	362.8880	362.8880	0.685	0.0000	0.0000
2024/11/04	IGOV	06/02/2025		Index Future	372.9480	372.9480	370.3960	370.3960	0.684	0.0000	0.0000
2024/11/04	IGOV	08/05/2025		Index Future	380.6830	380.6830	378.0810	378.0810	0.684	0.0000	0.0000
2024/11/04	IGOV	07/08/2025		Index Future	388.3250	388.3250	385.6760	385.6760	0.682	0.0000	0.0000
2024/11/04	IGOV	06/11/2025		Index Future	395.9670	395.9670	393.2710	393.2710	0.681	0.0000	0.0000
2024/11/04	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/11/04	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/11/04	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/11/04	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/11/04	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/11/04	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/11/04	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/11/04	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/11/04	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/11/04	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/11/04	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/11/04	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/11/04	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/11/04	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/11/04	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/11/04	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/11/04	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/11/04	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/11/04	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/11/04	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	
2024/11/04	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/11/04	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/11/04	R033	07/11/2024		Bond Future	10.2305	99.8823	10.2276	99.8983	0.029	0.0000	0.0000
2024/11/04	R033	07/11/2024	10.33 Call	Bond Future	758.9300	0.7589	665.0000	0.6650	12.377	0.0000	0.0000
2024/11/04	R033	07/11/2024	10.33 Put	Bond Future	214.0800	0.2141	104.1000	0.1041	51.373	0.0000	0.0000
2024/11/04	R033	06/02/2025		Bond Future	10.3202	101.9228	10.3171	101.9396	0.030	0.0000	0.0000
2024/11/04	R033	06/02/2025	10.33 Call	Bond Future	1715.2200	1.7152	1697.5200	1.6975	1.032	0.0000	0.0000
2024/11/04	R033	06/02/2025	10.33 Put	Bond Future	1662.9200	1.6629	1628.4600	1.6285	2.072	0.0000	0.0000
2024/11/04	R033	08/05/2025		Bond Future	10.4140	98.9626	10.4107	98.9798	0.032	0.0000	0.0000
2024/11/04	R033	08/05/2025	10.33 Call	Bond Future	2094.4900	2.0945	2084.3800	2.0844	0.483	0.0000	0.0000
2024/11/04	R033	08/05/2025	10.33 Put	Bond Future	2533.8400	2.5338	2506.4700	2.5065	1.080	0.0000	0.0000
2024/11/04	R033	07/08/2025		Bond Future	10.5259	100.9232	10.5223	100.9413	0.034	0.0000	0.0000
2024/11/04	R033	07/08/2025	10.33 Call	Bond Future	2357.0600	2.3571	2350.2500	2.3503	0.289	0.0000	0.0000
2024/11/04	R033	07/08/2025	10.33 Put	Bond Future	3356.5000	3.3565	3331.5900	3.3316	0.742	0.0000	0.0000
2024/11/04	R033	06/11/2025		Bond Future	10.6557	97.8361	10.6519	97.8550	0.036	0.0000	0.0000
2024/11/04	R033	06/11/2025	10.33 Call	Bond Future	2759.3100	2.7593	2753.7000	2.7537	0.203	0.0000	0.0000
2024/11/04	R033	06/11/2025	10.33 Put	Bond Future	4378.6900	4.3787	4354.1900	4.3542	0.560	0.0000	0.0000
2024/11/04	R035	07/11/2024	11.10 Call	Bond Future	2901.1900	2.9012	2946.1800	2.9462	1.551	0.0000	0.0000
2024/11/04	R035	07/11/2024	11.10 Put	Bond Future	19.2600	0.0193	1.2400	0.0012	93.562	0.0000	0.0000
2024/11/04	R035	07/11/2024	13.23 Call	Bond Future	13549.6100	13.5496	13612.6200	13.6126	0.465	0.0000	0.0000
2024/11/04	R035	07/11/2024	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	R035	07/11/2024	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	R035	07/11/2024	12.20 Call	Bond Future	8633.4200	8.6334	8696.4300	8.6964	0.730	0.0000	0.0000
2024/11/04	R035	07/11/2024		Bond Future	10.5858	91.1872	10.5748	91.2502	0.104	0.0000	0.0000
2024/11/04	R035	07/11/2024	12.18 Call	Bond Future	8533.6300	8.5336	8596.6400	8.5966	0.738	0.0000	0.0000
2024/11/04	R035	07/11/2024	12.18 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	R035	07/11/2024	12.19 Call	Bond Future	8583.5500	8.5836	8646.5600	8.6466	0.734	0.0000	0.0000
2024/11/04	R035	07/11/2024	12.19 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	R035	07/11/2024	12.17 Call	Bond Future	8483.6700	8.4837	8546.6800	8.5467	0.743	0.0000	0.0000
2024/11/04	R035	07/11/2024	12.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	R035	06/02/2025		Bond Future	10.6803	93.0501	10.6688	93.1148	0.108	0.0000	0.0000
2024/11/04	R035	06/02/2025	12.41 Call	Bond Future	9119.8000	9.1198	9174.8600	9.1749	0.604	0.0000	0.0000
2024/11/04	R035	06/02/2025	12.41 Put	Bond Future	90.8400	0.0908	81.2000	0.0812	10.612	0.0000	0.0000
2024/11/04	R035	06/02/2025	10.10 Put	Bond Future	3846.2000	3.8462	3776.7200	3.7767	1.806	0.0000	0.0000
2024/11/04	R035	06/02/2025	10.10 Call	Bond Future	506.6700	0.5067	501.8900	0.5019	0.943	0.0000	0.0000
2024/11/04	R035	06/02/2025	11.30 Call	Bond Future	4048.2000	4.0482	4075.6700	4.0757	0.679	0.0000	0.0000
2024/11/04	R035	06/02/2025	11.30 Put	Bond Future	660.3700	0.6604	623.1400	0.6231	5.638	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	
2024/11/04	R035	06/02/2025	10.65 Call	Bond Future	1679.2800	1.6793	1683.9600	1.6840	0.279	0.0000	0.0000
2024/11/04	R035	06/02/2025	10.65 Put	Bond Future	1849.6900	1.8497	1789.6700	1.7897	3.245	0.0000	0.0000
2024/11/04	R035	06/02/2025	10.34 Put	Bond Future	2848.1200	2.8481	2781.0400	2.7810	2.355	0.0000	0.0000
2024/11/04	R035	06/02/2025	10.34 Call	Bond Future	909.8800	0.9099	907.5000	0.9075	0.262	0.0000	0.0000
2024/11/04	R035	06/02/2025	10.26 Put	Bond Future	3157.7200	3.1577	3089.5600	3.0896	2.159	0.0000	0.0000
2024/11/04	R035	06/02/2025	10.26 Call	Bond Future	755.5900	0.7556	752.1300	0.7521	0.458	0.0000	0.0000
2024/11/04	R035	08/05/2025	11.70 Call	Bond Future	5858.5400	5.8585	5893.2200	5.8932	0.592	0.0000	0.0000
2024/11/04	R035	08/05/2025	11.70 Put	Bond Future	945.9000	0.9459	914.4300	0.9144	3.327	0.0000	0.0000
2024/11/04	R035	08/05/2025	10.95 Call	Bond Future	3071.0800	3.0711	3089.0000	3.0890	0.584	0.0000	0.0000
2024/11/04	R035	08/05/2025	10.95 Put	Bond Future	2098.7300	2.0987	2050.5000	2.0505	2.298	0.0000	0.0000
2024/11/04	R035	08/05/2025	10.44 Put	Bond Future	3484.4700	3.4845	3425.7500	3.4258	1.685	0.0000	0.0000
2024/11/04	R035	08/05/2025	10.44 Call	Bond Future	1632.9500	1.6330	1640.3800	1.6404	0.455	0.0000	0.0000
2024/11/04	R035	08/05/2025	13.35 Call	Bond Future	12882.8500	12.8829	12941.8500	12.9419	0.458	0.0000	0.0000
2024/11/04	R035	08/05/2025	13.35 Put	Bond Future	114.8800	0.1149	107.7300	0.1077	6.224	0.0000	0.0000
2024/11/04	R035	08/05/2025	12.70 Call	Bond Future	10112.7500	10.1128	10163.8400	10.1638	0.505	0.0000	0.0000
2024/11/04	R035	08/05/2025	12.70 Put	Bond Future	312.9800	0.3130	297.9200	0.2979	4.812	0.0000	0.0000
2024/11/04	R035	08/05/2025	11.46 Put	Bond Future	1225.8500	1.2259	1189.2400	1.1892	2.986	0.0000	0.0000
2024/11/04	R035	08/05/2025	11.46 Call	Bond Future	4904.2400	4.9042	4933.7800	4.9338	0.602	0.0000	0.0000
2024/11/04	R035	08/05/2025		Bond Future	10.7719	90.4457	10.7599	90.5119	0.112	0.0000	0.0000
2024/11/04	R035	08/05/2025	11.78 Call	Bond Future	6185.4200	6.1854	6221.7300	6.2217	0.587	0.0000	0.0000
2024/11/04	R035	08/05/2025	11.78 Put	Bond Future	866.7900	0.8668	836.9500	0.8370	3.443	0.0000	0.0000
2024/11/04	R035	07/08/2025		Bond Future	10.8801	92.2383	10.8675	92.3062	0.116	0.0000	0.0000
2024/11/04	R035	07/08/2025	12.65 Call	Bond Future	9585.4300	9.5854	9632.3000	9.6323	0.489	0.0000	0.0000
2024/11/04	R035	07/08/2025	12.65 Put	Bond Future	718.8400	0.7188	697.8400	0.6978	2.921	0.0000	0.0000
2024/11/04	R035	06/11/2025		Bond Future	11.0063	89.5208	10.9931	89.5904	0.120	0.0000	0.0000
2024/11/04	R035	06/11/2025	11.20 Call	Bond Future	4462.8500	4.4629	4486.2200	4.4862	0.524	0.0000	0.0000
2024/11/04	R035	06/11/2025	11.20 Put	Bond Future	3453.0800	3.4531	3406.8500	3.4069	1.339	0.0000	0.0000
2024/11/04	R038	07/11/2024		Bond Future	11.1866	99.1217	11.1705	99.2306	0.144	0.0000	0.0000
2024/11/04	R038	07/11/2024	11.24 Call	Bond Future	732.7400	0.7327	657.2100	0.6572	10.308	0.0000	0.0000
2024/11/04	R038	07/11/2024	11.24 Put	Bond Future	373.3500	0.3734	188.8500	0.1889	49.417	0.0000	0.0000
2024/11/04	R038	06/02/2025		Bond Future	11.2931	101.1467	11.2763	101.2583	0.149	0.0000	0.0000
2024/11/04	R038	06/02/2025	11.24 Call	Bond Future	1984.6200	1.9846	2005.6000	2.0056	1.057	0.0000	0.0000
2024/11/04	R038	06/02/2025	11.24 Put	Bond Future	2337.5300	2.3375	2246.8800	2.2469	3.878	0.0000	0.0000
2024/11/04	R038	08/05/2025		Bond Future	11.4032	97.7286	11.3857	97.8426	0.154	0.0000	0.0000
2024/11/04	R038	08/05/2025	11.24 Call	Bond Future	2547.0000	2.5470	2575.5300	2.5755	1.120	0.0000	0.0000
2024/11/04	R038	08/05/2025	11.24 Put	Bond Future	3615.9700	3.6160	3530.4500	3.5305	2.365	0.0000	0.0000
2024/11/04	R038	07/08/2025		Bond Future	11.5276	99.6644	11.5093	99.7812	0.159	0.0000	0.0000
2024/11/04	R038	07/08/2025	11.24 Call	Bond Future	2900.8600	2.9009	2932.6600	2.9327	1.096	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	
2024/11/04	R038	07/08/2025	11.24 Put	Bond Future	4757.0600	4.7571	4672.1000	4.6721	1.786	0.0000	0.0000
2024/11/04	R038	06/11/2025		Bond Future	11.6662	96.1109	11.6470	96.2303	0.164	0.0000	0.0000
2024/11/04	R038	06/11/2025	11.24 Call	Bond Future	3597.4500	3.5975	3630.5800	3.6306	0.921	0.0000	0.0000
2024/11/04	R038	06/11/2025	11.24 Put	Bond Future	6306.0100	6.3060	6219.6900	6.2197	1.369	0.0000	0.0000
2024/11/04	R053	07/11/2024		Bond Future	11.3357	103.7850	11.3097	104.0096	0.229	0.0000	0.0000
2024/11/04	R053	07/11/2024	12.80 Call	Bond Future	11352.4000	11.3524	11577.0500	11.5771	1.979	0.0000	0.0000
2024/11/04	R053	07/11/2024	12.80 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	R053	07/11/2024	12.81 Call	Bond Future	11421.9600	11.4220	11646.6100	11.6466	1.967	0.0000	0.0000
2024/11/04	R053	07/11/2024	12.81 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	R053	07/11/2024	12.79 Call	Bond Future	11282.7500	11.2828	11507.4000	11.5074	1.991	0.0000	0.0000
2024/11/04	R053	07/11/2024	12.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	R053	06/02/2025		Bond Future	11.4269	105.9053	11.4000	106.1349	0.236	0.0000	0.0000
2024/11/04	R053	06/02/2025	12.94 Call	Bond Future	11800.7600	11.8008	11997.5600	11.9976	1.668	0.0000	0.0000
2024/11/04	R053	06/02/2025	12.94 Put	Bond Future	275.8000	0.2758	242.9500	0.2430	11.911	0.0000	0.0000
2024/11/04	R053	08/05/2025		Bond Future	11.5201	102.2073	11.4921	102.4418	0.243	0.0000	0.0000
2024/11/04	R053	08/05/2025	12.64 Call	Bond Future	9894.8500	9.8949	10060.6500	10.0607	1.676	0.0000	0.0000
2024/11/04	R053	08/05/2025	12.64 Put	Bond Future	1254.7400	1.2547	1186.0600	1.1861	5.474	0.0000	0.0000
2024/11/04	R053	07/08/2025		Bond Future	11.6240	104.2318	11.5950	104.4715	0.250	0.0000	0.0000
2024/11/04	R053	07/08/2025	13.17 Call	Bond Future	12856.3900	12.8564	13034.1900	13.0342	1.383	0.0000	0.0000
2024/11/04	R053	07/08/2025	13.17 Put	Bond Future	1458.6700	1.4587	1396.7900	1.3968	4.242	0.0000	0.0000
2024/11/04	R053	06/11/2025		Bond Future	11.7384	100.3883	11.7082	100.6330	0.258	0.0000	0.0000
2024/11/04	R053	06/11/2025	11.76 Call	Bond Future	6242.0900	6.2421	6348.8800	6.3489	1.711	0.0000	0.0000
2024/11/04	R053	06/11/2025	11.76 Put	Bond Future	6068.1000	6.0681	5930.1200	5.9301	2.274	0.0000	0.0000
2024/11/04	R186	07/11/2024		Bond Future	8.3549	108.1793	8.3701	108.1499	0.181	0.0000	0.0000
2024/11/04	R186	07/11/2024	9.14 Call	Bond Future	1514.4400	1.5144	1485.0000	1.4850	1.944	0.0000	0.0000
2024/11/04	R186	07/11/2024	9.14 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/11/04	R186	07/11/2024	9.15 Call	Bond Future	1533.5400	1.5335	1504.1000	1.5041	1.920	0.0000	0.0000
2024/11/04	R186	07/11/2024	9.15 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/11/04	R186	07/11/2024	9.13 Call	Bond Future	1495.3300	1.4953	1465.8900	1.4659	1.969	0.0000	0.0000
2024/11/04	R186	07/11/2024	9.13 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/11/04	R186	06/02/2025		Bond Future	8.3669	105.0780	8.3840	105.0484	0.205	0.0000	0.0000
2024/11/04	R186	06/02/2025	9.03 Call	Bond Future	1269.7400	1.2697	1240.2800	1.2403	2.320	0.0000	0.0000
2024/11/04	R186	06/02/2025	9.03 Put	Bond Future	130.8500	0.1309	131.0000	0.1310	0.115	0.0000	0.0000
2024/11/04	R186	08/05/2025		Bond Future	8.3812	107.2319	8.4011	107.2019	0.238	0.0000	0.0000
2024/11/04	R186	08/05/2025	8.47 Call	Bond Future	672.8200	0.6728	651.9700	0.6520	3.099	0.0000	0.0000
2024/11/04	R186	08/05/2025	8.47 Put	Bond Future	538.9500	0.5390	548.1200	0.5481	1.701	0.0000	0.0000
2024/11/04	R186	07/08/2025		Bond Future	8.4515	104.0468	8.4750	104.0167	0.278	0.0000	0.0000
2024/11/04	R186	07/08/2025	9.68 Call	Bond Future	1776.0200	1.7760	1749.1300	1.7491	1.514	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	
2024/11/04	R186	07/08/2025	9.68 Put	Bond Future	216.3900	0.2164	219.6200	0.2196	1.493	0.0000	0.0000
2024/11/04	R186	07/08/2025	10.25 Call	Bond Future	2379.1800	2.3792	2350.5100	2.3505	1.205	0.0000	0.0000
2024/11/04	R186	07/08/2025	10.25 Put	Bond Future	107.2000	0.1072	108.6500	0.1087	1.353	0.0000	0.0000
2024/11/04	R186	07/08/2025	9.22 Put	Bond Future	322.1200	0.3221	327.5600	0.3276	1.689	0.0000	0.0000
2024/11/04	R186	07/08/2025	9.22 Call	Bond Future	1301.6800	1.3017	1277.0000	1.2770	1.896	0.0000	0.0000
2024/11/04	R186	06/11/2025		Bond Future	8.5892	106.0651	8.6179	106.0348	0.334	0.0000	0.0000
2024/11/04	R186	06/11/2025	8.13 Call	Bond Future	354.1200	0.3541	340.9800	0.3410	3.711	0.0000	0.0000
2024/11/04	R186	06/11/2025	8.13 Put	Bond Future	839.9600	0.8400	857.0400	0.8570	2.033	0.0000	0.0000
2024/11/04	R202	07/11/2024		Bond Future	268.3044	268.3044	266.2904	266.2904	0.751	0.0000	0.0000
2024/11/04	R202	06/02/2025		Bond Future	268.6637	268.6637	266.6091	266.6091	0.765	0.0000	0.0000
2024/11/04	R202	06/02/2025	266.79 Call	Bond Future	1873.6500	1.8737	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/11/04	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	180.8800	0.1809	100.000	0.0000	0.0000
2024/11/04	R202	08/05/2025		Bond Future	274.2357	274.2357	272.1392	272.1392	0.764	0.0000	0.0000
2024/11/04	R202	08/05/2025	272.31 Call	Bond Future	1925.7200	1.9257	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/11/04	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	170.7800	0.1708	100.000	0.0000	0.0000
2024/11/04	R202	07/08/2025		Bond Future	274.4577	274.4577	272.3221	272.3221	0.778	0.0000	0.0000
2024/11/04	R202	07/08/2025	271.60 Call	Bond Future	2857.6900	2.8577	722.0900	0.7221	74.732	0.0000	0.0000
2024/11/04	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	R202	06/11/2025		Bond Future	279.8529	279.8529	277.6764	277.6764	0.778	0.0000	0.0000
2024/11/04	R202	06/11/2025	275.64 Call	Bond Future	4212.8900	4.2129	2036.4000	2.0364	51.663	0.0000	0.0000
2024/11/04	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	R209	07/11/2024	10.55 Put	Bond Future	1211.5400	1.2115	1027.6600	1.0277	15.177	0.0000	0.0000
2024/11/04	R209	07/11/2024	10.55 Call	Bond Future	197.5000	0.1975	95.5100	0.0955	51.641	0.0000	0.0000
2024/11/04	R209	07/11/2024	11.00 Call	Bond Future	1427.0100	1.4270	1412.3200	1.4123	1.029	0.0000	0.0000
2024/11/04	R209	07/11/2024	11.00 Put	Bond Future	133.3200	0.1333	36.7400	0.0367	72.442	0.0000	0.0000
2024/11/04	R209	07/11/2024		Bond Future	10.7453	71.5992	10.7294	71.6811	0.148	0.0000	0.0000
2024/11/04	R209	07/11/2024	12.22 Call	Bond Future	7067.2100	7.0672	7149.1000	7.1491	1.159	0.0000	0.0000
2024/11/04	R209	07/11/2024	12.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	R209	07/11/2024	12.23 Call	Bond Future	7111.7900	7.1118	7193.6800	7.1937	1.151	0.0000	0.0000
2024/11/04	R209	07/11/2024	12.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	R209	07/11/2024	12.21 Call	Bond Future	7022.5800	7.0226	7104.4700	7.1045	1.166	0.0000	0.0000
2024/11/04	R209	07/11/2024	12.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	R209	06/02/2025		Bond Future	10.8310	73.0620	10.8144	73.1458	0.153	0.0000	0.0000
2024/11/04	R209	06/02/2025	12.44 Call	Bond Future	7663.6300	7.6636	7735.5000	7.7355	0.938	0.0000	0.0000
2024/11/04	R209	06/02/2025	12.44 Put	Bond Future	109.6100	0.1096	97.6200	0.0976	10.939	0.0000	0.0000
2024/11/04	R209	08/05/2025		Bond Future	10.9191	71.4044	10.9019	71.4901	0.157	0.0000	0.0000
2024/11/04	R209	08/05/2025	11.89 Call	Bond Future	5469.9400	5.4699	5522.0400	5.5220	0.952	0.0000	0.0000
2024/11/04	R209	08/05/2025	11.89 Put	Bond Future	845.3900	0.8454	811.7700	0.8118	3.977	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	
2024/11/04	R209	07/08/2025		Bond Future	11.0202	72.8193	11.0023	72.9071	0.162	0.0000	0.0000
2024/11/04	R209	07/08/2025	12.68 Call	Bond Future	8236.4700	8.2365	8300.4300	8.3004	0.777	0.0000	0.0000
2024/11/04	R209	07/08/2025	12.68 Put	Bond Future	695.4000	0.6954	671.6300	0.6716	3.418	0.0000	0.0000
2024/11/04	R209	06/11/2025		Bond Future	11.1339	71.0794	11.1153	71.1692	0.168	0.0000	0.0000
2024/11/04	R209	06/11/2025	11.27 Call	Bond Future	3964.1400	3.9641	3999.3600	3.9994	0.888	0.0000	0.0000
2024/11/04	R209	06/11/2025	11.27 Put	Bond Future	3313.9400	3.3139	3259.3800	3.2594	1.646	0.0000	0.0000
2024/11/04	R210	07/11/2024		Bond Future	240.5697	240.5697	239.9775	239.9775	0.246	0.0000	0.0000
2024/11/04	R210	06/02/2025		Bond Future	245.5442	245.5442	244.9408	244.9408	0.246	0.0000	0.0000
2024/11/04	R210	06/02/2025	239.61 Call	Bond Future	5934.1800	5.9342	5330.7500	5.3308	10.169	0.0000	0.0000
2024/11/04	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	R210	08/05/2025		Bond Future	247.2555	247.2555	246.6407	246.6407	0.249	0.0000	0.0000
2024/11/04	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	R210	08/05/2025	248.03 Put	Bond Future	774.5400	0.7745	1389.3100	1.3893	79.372	0.0000	0.0000
2024/11/04	R210	07/08/2025		Bond Future	252.2167	252.2167	251.5906	251.5906	0.248	0.0000	0.0000
2024/11/04	R210	07/08/2025	248.44 Call	Bond Future	3776.6500	3.7767	3150.6300	3.1506	16.576	0.0000	0.0000
2024/11/04	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	R210	06/11/2025		Bond Future	253.7313	253.7313	253.0961	253.0961	0.250	0.0000	0.0000
2024/11/04	R210	06/11/2025	252.14 Call	Bond Future	1591.3000	1.5913	956.1200	0.9561	39.916	0.0000	0.0000
2024/11/04	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	R213	07/11/2024		Bond Future	9.6897	88.9291	9.6739	88.9967	0.163	0.0000	0.0000
2024/11/04	R213	07/11/2024	11.22 Call	Bond Future	6240.8600	6.2409	6308.4100	6.3084	1.082	0.0000	0.0000
2024/11/04	R213	07/11/2024	11.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	R213	07/11/2024	11.23 Call	Bond Future	6279.7900	6.2798	6347.3400	6.3473	1.076	0.0000	0.0000
2024/11/04	R213	07/11/2024	11.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	R213	07/11/2024	11.21 Call	Bond Future	6201.9000	6.2019	6269.4500	6.2695	1.089	0.0000	0.0000
2024/11/04	R213	07/11/2024	11.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	R213	06/02/2025		Bond Future	9.7679	90.7459	9.7511	90.8152	0.171	0.0000	0.0000
2024/11/04	R213	06/02/2025	11.35 Call	Bond Future	6319.5100	6.3195	6380.5200	6.3805	0.965	0.0000	0.0000
2024/11/04	R213	06/02/2025	11.35 Put	Bond Future	70.2200	0.0702	61.9500	0.0620	11.777	0.0000	0.0000
2024/11/04	R213	08/05/2025		Bond Future	9.8434	89.0476	9.8257	89.1184	0.180	0.0000	0.0000
2024/11/04	R213	08/05/2025	10.52 Call	Bond Future	3488.2300	3.4882	3527.1400	3.5271	1.115	0.0000	0.0000
2024/11/04	R213	08/05/2025	10.52 Put	Bond Future	830.4500	0.8305	798.4700	0.7985	3.851	0.0000	0.0000
2024/11/04	R213	07/08/2025		Bond Future	9.9404	90.8129	9.9216	90.8856	0.189	0.0000	0.0000
2024/11/04	R213	07/08/2025	11.66 Call	Bond Future	6807.6800	6.8077	6862.8600	6.8629	0.811	0.0000	0.0000
2024/11/04	R213	07/08/2025	11.66 Put	Bond Future	461.8700	0.4619	444.3700	0.4444	3.789	0.0000	0.0000
2024/11/04	R213	06/11/2025		Bond Future	10.0631	89.0209	10.0431	89.0954	0.199	0.0000	0.0000
2024/11/04	R213	06/11/2025	10.05 Call	Bond Future	2462.4000	2.4624	2490.5400	2.4905	1.143	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	
2024/11/04	R213	06/11/2025	10.05 Put	Bond Future	2511.1400	2.5111	2464.7800	2.4648	1.846	0.0000	0.0000
2024/11/04	R214	07/11/2024		Bond Future	11.1355	66.7791	11.0996	66.9755	0.323	0.0000	0.0000
2024/11/04	R214	07/11/2024	12.61 Call	Bond Future	7342.4300	7.3424	7538.8300	7.5388	2.675	0.0000	0.0000
2024/11/04	R214	07/11/2024	12.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	R214	07/11/2024	12.62 Call	Bond Future	7387.8600	7.3879	7584.2600	7.5843	2.658	0.0000	0.0000
2024/11/04	R214	07/11/2024	12.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	R214	07/11/2024	12.60 Call	Bond Future	7296.9600	7.2970	7493.3600	7.4934	2.692	0.0000	0.0000
2024/11/04	R214	07/11/2024	12.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	R214	06/02/2025		Bond Future	11.2244	68.1433	11.1871	68.3440	0.332	0.0000	0.0000
2024/11/04	R214	06/02/2025	12.71 Call	Bond Future	7448.6200	7.4486	7627.9000	7.6279	2.407	0.0000	0.0000
2024/11/04	R214	06/02/2025	12.71 Put	Bond Future	145.9300	0.1459	124.5000	0.1245	14.685	0.0000	0.0000
2024/11/04	R214	06/02/2025	13.63 Call	Bond Future	11236.5100	11.2365	11432.7100	11.4327	1.746	0.0000	0.0000
2024/11/04	R214	06/02/2025	13.63 Put	Bond Future	22.5000	0.0225	17.9900	0.0180	20.044	0.0000	0.0000
2024/11/04	R214	06/02/2025	12.25 Put	Bond Future	324.9200	0.3249	284.8000	0.2848	12.348	0.0000	0.0000
2024/11/04	R214	06/02/2025	12.25 Call	Bond Future	5505.2300	5.5052	5665.8200	5.6658	2.917	0.0000	0.0000
2024/11/04	R214	06/02/2025	11.75 Put	Bond Future	750.9000	0.7509	677.3500	0.6774	9.795	0.0000	0.0000
2024/11/04	R214	06/02/2025	11.75 Call	Bond Future	3486.6600	3.4867	3613.8200	3.6138	3.647	0.0000	0.0000
2024/11/04	R214	08/05/2025		Bond Future	11.3099	66.2358	11.2714	66.4407	0.341	0.0000	0.0000
2024/11/04	R214	08/05/2025	12.40 Call	Bond Future	6201.2700	6.2013	6352.5900	6.3526	2.440	0.0000	0.0000
2024/11/04	R214	08/05/2025	12.40 Put	Bond Future	779.8300	0.7798	726.2100	0.7262	6.876	0.0000	0.0000
2024/11/04	R214	07/08/2025		Bond Future	11.4075	67.5485	11.3676	67.7579	0.350	0.0000	0.0000
2024/11/04	R214	07/08/2025	12.97 Call	Bond Future	8314.8500	8.3149	8477.5700	8.4776	1.957	0.0000	0.0000
2024/11/04	R214	07/08/2025	12.97 Put	Bond Future	853.3700	0.8534	806.7200	0.8067	5.467	0.0000	0.0000
2024/11/04	R214	06/11/2025		Bond Future	11.5177	65.5581	11.4764	65.7718	0.359	0.0000	0.0000
2024/11/04	R214	06/11/2025	11.64 Call	Bond Future	4189.9000	4.1899	4293.8300	4.2938	2.480	0.0000	0.0000
2024/11/04	R214	06/11/2025	11.64 Put	Bond Future	3564.1500	3.5642	3454.3600	3.4544	3.080	0.0000	0.0000
2024/11/04	R248	07/11/2024	12.79 Call	Bond Future	8936.6300	8.9366	9111.2900	9.1113	1.954	0.0000	0.0000
2024/11/04	R248	07/11/2024	12.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	R248	07/11/2024	12.80 Call	Bond Future	8990.9800	8.9910	9165.6400	9.1656	1.943	0.0000	0.0000
2024/11/04	R248	07/11/2024	12.80 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	R248	07/11/2024	12.78 Call	Bond Future	8882.2000	8.8822	9056.8600	9.0569	1.966	0.0000	0.0000
2024/11/04	R248	07/11/2024	12.78 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	R248	07/11/2024		Bond Future	11.3108	80.8396	11.2848	81.0143	0.230	0.0000	0.0000
2024/11/04	R248	06/02/2025		Bond Future	11.4034	82.4911	11.3764	82.6697	0.237	0.0000	0.0000
2024/11/04	R248	06/02/2025	12.71 Call	Bond Future	8157.9500	8.1580	8304.7800	8.3048	1.800	0.0000	0.0000
2024/11/04	R248	06/02/2025	12.71 Put	Bond Future	283.1900	0.2832	251.5100	0.2515	11.187	0.0000	0.0000
2024/11/04	R248	06/02/2025	10.30 Put	Bond Future	8017.4700	8.0175	7840.8300	7.8408	2.203	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	
2024/11/04	R248	06/02/2025	10.30 Call	Bond Future	115.7900	0.1158	117.6600	0.1177	1.615	0.0000	0.0000
2024/11/04	R248	06/02/2025	11.00 Put	Bond Future	3731.8400	3.7318	3581.1400	3.5811	4.038	0.0000	0.0000
2024/11/04	R248	06/02/2025	11.00 Call	Bond Future	989.7000	0.9897	1017.5100	1.0175	2.810	0.0000	0.0000
2024/11/04	R248	06/02/2025	11.70 Call	Bond Future	3318.0300	3.3180	3402.1800	3.4022	2.536	0.0000	0.0000
2024/11/04	R248	06/02/2025	11.70 Put	Bond Future	1401.2200	1.4012	1306.8600	1.3069	6.734	0.0000	0.0000
2024/11/04	R248	08/05/2025		Bond Future	11.4926	79.7338	11.4647	79.9161	0.243	0.0000	0.0000
2024/11/04	R248	08/05/2025	12.60 Call	Bond Future	7636.3800	7.6364	7765.6700	7.7657	1.693	0.0000	0.0000
2024/11/04	R248	08/05/2025	12.60 Put	Bond Future	959.1000	0.9591	906.1000	0.9061	5.526	0.0000	0.0000
2024/11/04	R248	07/08/2025		Bond Future	11.5939	81.3138	11.5649	81.5002	0.250	0.0000	0.0000
2024/11/04	R248	07/08/2025	13.21 Call	Bond Future	10320.5600	10.3206	10461.5300	10.4615	1.366	0.0000	0.0000
2024/11/04	R248	07/08/2025	13.21 Put	Bond Future	1040.7300	1.0407	995.3800	0.9954	4.358	0.0000	0.0000
2024/11/04	R248	06/11/2025		Bond Future	11.7074	78.4473	11.6773	78.6376	0.257	0.0000	0.0000
2024/11/04	R248	06/11/2025	11.74 Call	Bond Future	4856.3600	4.8564	4939.8900	4.9399	1.720	0.0000	0.0000
2024/11/04	R248	06/11/2025	11.74 Put	Bond Future	4651.3000	4.6513	4544.5400	4.5445	2.295	0.0000	0.0000
2024/11/04	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/04	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

**Total**

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