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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/11/2024 TO 05/11/2024

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
2024/11/05	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/05	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/05	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/05	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/05	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/05	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/05	2025	07/11/2024		Bond Future	184.7141	184.7141	184.7103	0.002	0.0000	0.0000
2024/11/05	2029	07/11/2024		Bond Future	132.1890	132.1890	132.1798	0.007	0.0000	0.0000
2024/11/05	2029	06/02/2025		Bond Future	134.9230	134.9230	134.9141	0.007	0.0000	0.0000
2024/11/05	2029	06/02/2025	132.40 Call	Bond Future	2522.9700	2.5230	2514.0800	0.352	0.0000	0.0000
2024/11/05	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	2029	08/05/2025		Bond Future	136.3023	136.3023	136.2935	0.006	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
2024/11/05	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	2029	08/05/2025	137.85 Put	Bond Future	1547.6900	1.5477	1556.4700	1.5565	0.567	0.0000
2024/11/05	2029	07/08/2025		Bond Future	139.0382	139.0382	139.0298	139.0298	0.006	0.0000
2024/11/05	2029	07/08/2025	137.41 Call	Bond Future	1628.1600	1.6282	1619.7900	1.6198	0.514	0.0000
2024/11/05	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/05	2029	06/11/2025		Bond Future	140.3279	140.3279	140.3201	140.3201	0.006	0.0000
2024/11/05	2029	06/11/2025	139.79 Call	Bond Future	537.8800	0.5379	530.0900	0.5301	1.448	0.0000
2024/11/05	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/05	2030	07/11/2024		Bond Future	9.2928	96.9875	9.3023	96.9504	0.102	0.0000
2024/11/05	2030	07/11/2024	10.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/05	2030	07/11/2024	10.21 Call	Bond Future	3522.0700	3.5221	3484.9300	3.4849	1.054	0.0000
2024/11/05	2030	07/11/2024	10.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/05	2030	07/11/2024	10.71 Call	Bond Future	5374.0100	5.3740	5336.8700	5.3369	0.691	0.0000
2024/11/05	2030	07/11/2024	11.91 Call	Bond Future	9632.0400	9.6320	9594.9000	9.5949	0.386	0.0000
2024/11/05	2030	07/11/2024	11.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/05	2030	07/11/2024	10.75 Call	Bond Future	5520.1500	5.5202	5483.0100	5.4830	0.673	0.0000
2024/11/05	2030	07/11/2024	10.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/05	2030	07/11/2024	10.76 Call	Bond Future	5556.6300	5.5566	5519.4900	5.5195	0.668	0.0000
2024/11/05	2030	07/11/2024	10.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/05	2030	07/11/2024	10.74 Call	Bond Future	5483.6400	5.4836	5446.5000	5.4465	0.677	0.0000
2024/11/05	2030	07/11/2024	10.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/05	2030	06/02/2025		Bond Future	9.3523	94.9594	9.3622	94.9219	0.106	0.0000
2024/11/05	2030	06/02/2025	10.68 Call	Bond Future	4944.7500	4.9448	4907.3800	4.9074	0.756	0.0000
2024/11/05	2030	06/02/2025	10.68 Put	Bond Future	91.3800	0.0914	91.5700	0.0916	0.208	0.0000
2024/11/05	2030	06/02/2025	8.68 Put	Bond Future	2855.9700	2.8560	2882.8000	2.8828	0.939	0.0000
2024/11/05	2030	06/02/2025	8.68 Call	Bond Future	275.4800	0.2755	264.7500	0.2648	3.895	0.0000
2024/11/05	2030	06/02/2025	9.18 Put	Bond Future	1484.5900	1.4846	1500.8500	1.5009	1.095	0.0000
2024/11/05	2030	06/02/2025	9.18 Call	Bond Future	831.5000	0.8315	810.2000	0.8102	2.562	0.0000
2024/11/05	2030	06/02/2025	9.69 Call	Bond Future	1906.6800	1.9067	1875.8000	1.8758	1.620	0.0000
2024/11/05	2030	06/02/2025	9.69 Put	Bond Future	642.0200	0.6420	648.7000	0.6487	1.040	0.0000
2024/11/05	2030	08/05/2025	8.68 Put	Bond Future	3255.6000	3.2556	3281.5400	3.2815	0.797	0.0000
2024/11/05	2030	08/05/2025	8.68 Call	Bond Future	515.7400	0.5157	503.5500	0.5036	2.364	0.0000
2024/11/05	2030	08/05/2025	9.18 Put	Bond Future	1992.5000	1.9925	2010.9400	2.0109	0.925	0.0000
2024/11/05	2030	08/05/2025	9.18 Call	Bond Future	1104.0600	1.1041	1084.3700	1.0844	1.783	0.0000
2024/11/05	2030	08/05/2025	9.99 Call	Bond Future	2808.4900	2.8085	2778.0300	2.7780	1.085	0.0000
2024/11/05	2030	08/05/2025	9.99 Put	Bond Future	788.4900	0.7885	796.1600	0.7962	0.973	0.0000
2024/11/05	2030	08/05/2025	11.86 Call	Bond Future	8390.9500	8.3910	8353.1200	8.3531	0.451	0.0000
2024/11/05	2030	08/05/2025	11.86 Put	Bond Future	62.3000	0.0623	62.6000	0.0626	0.482	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	
2024/11/05	2030	08/05/2025	10.31 Put	Bond Future	533.4300	0.5334	538.4000	0.5384	0.932	0.0000	0.0000
2024/11/05	2030	08/05/2025	10.31 Call	Bond Future	3672.3500	3.6724	3639.1900	3.6392	0.903	0.0000	0.0000
2024/11/05	2030	08/05/2025	12.28 Call	Bond Future	9698.9700	9.6990	9660.9300	9.6609	0.392	0.0000	0.0000
2024/11/05	2030	08/05/2025	12.28 Put	Bond Future	27.1700	0.0272	27.2600	0.0273	0.331	0.0000	0.0000
2024/11/05	2030	08/05/2025	10.69 Put	Bond Future	331.9300	0.3319	334.7600	0.3348	0.853	0.0000	0.0000
2024/11/05	2030	08/05/2025	10.69 Call	Bond Future	4778.0300	4.7780	4742.7300	4.7427	0.739	0.0000	0.0000
2024/11/05	2030	08/05/2025		Bond Future	9.4242	96.9059	9.4347	96.8678	0.112	0.0000	0.0000
2024/11/05	2030	08/05/2025	9.93 Call	Bond Future	2655.8300	2.6558	2625.9800	2.6260	1.124	0.0000	0.0000
2024/11/05	2030	08/05/2025	9.93 Put	Bond Future	847.5000	0.8475	855.7800	0.8558	0.977	0.0000	0.0000
2024/11/05	2030	07/08/2025		Bond Future	9.5229	94.8169	9.5341	94.7785	0.117	0.0000	0.0000
2024/11/05	2030	07/08/2025	11.11 Call	Bond Future	5735.1200	5.7351	5700.2300	5.7002	0.608	0.0000	0.0000
2024/11/05	2030	07/08/2025	11.11 Put	Bond Future	448.7700	0.4488	452.3400	0.4523	0.796	0.0000	0.0000
2024/11/05	2030	07/08/2025	12.12 Call	Bond Future	8601.3400	8.6013	8563.8900	8.5639	0.435	0.0000	0.0000
2024/11/05	2030	07/08/2025	12.12 Put	Bond Future	140.1600	0.1402	141.1700	0.1412	0.721	0.0000	0.0000
2024/11/05	2030	07/08/2025	10.48 Put	Bond Future	790.6000	0.7906	797.3500	0.7974	0.854	0.0000	0.0000
2024/11/05	2030	07/08/2025	10.48 Call	Bond Future	4023.2400	4.0232	3991.5300	3.9915	0.788	0.0000	0.0000
2024/11/05	2030	06/11/2025		Bond Future	9.6345	96.6561	9.6463	96.6173	0.122	0.0000	0.0000
2024/11/05	2030	06/11/2025	9.54 Call	Bond Future	1902.1300	1.9021	1880.5300	1.8805	1.136	0.0000	0.0000
2024/11/05	2030	06/11/2025	9.54 Put	Bond Future	2213.1300	2.2131	2230.3000	2.2303	0.776	0.0000	0.0000
2024/11/05	2032	07/11/2024	9.75 Put	Bond Future	871.5400	0.8715	901.9500	0.9020	3.489	0.0000	0.0000
2024/11/05	2032	07/11/2024	9.75 Call	Bond Future	20.7200	0.0207	6.3300	0.0063	69.450	0.0000	0.0000
2024/11/05	2032	07/11/2024	9.90 Put	Bond Future	315.3700	0.3154	297.0600	0.2971	5.806	0.0000	0.0000
2024/11/05	2032	07/11/2024	9.90 Call	Bond Future	198.6100	0.1986	135.5000	0.1355	31.776	0.0000	0.0000
2024/11/05	2032	07/11/2024	10.60 Call	Bond Future	3212.0100	3.2120	3167.2100	3.1672	1.395	0.0000	0.0000
2024/11/05	2032	07/11/2024	10.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	2032	07/11/2024	9.86 Call	Bond Future	123.4300	0.1234	72.7300	0.0727	41.076	0.0000	0.0000
2024/11/05	2032	07/11/2024	9.86 Put	Bond Future	435.2100	0.4352	429.3100	0.4293	1.356	0.0000	0.0000
2024/11/05	2032	07/11/2024		Bond Future	9.9240	92.3404	9.9332	92.2956	0.093	0.0000	0.0000
2024/11/05	2032	07/11/2024	13.36 Call	Bond Future	14914.9600	14.9150	14870.1600	14.8702	0.300	0.0000	0.0000
2024/11/05	2032	07/11/2024	13.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	2032	07/11/2024	11.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	2032	07/11/2024	11.64 Call	Bond Future	7876.6300	7.8766	7831.8300	7.8318	0.569	0.0000	0.0000
2024/11/05	2032	07/11/2024	11.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	2032	07/11/2024	11.11 Call	Bond Future	5540.1700	5.5402	5495.3700	5.4954	0.809	0.0000	0.0000
2024/11/05	2032	07/11/2024	11.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	2032	07/11/2024	11.61 Call	Bond Future	7746.5800	7.7466	7701.7800	7.7018	0.578	0.0000	0.0000
2024/11/05	2032	07/11/2024	12.95 Call	Bond Future	13309.3400	13.3093	13264.5400	13.2645	0.337	0.0000	0.0000
2024/11/05	2032	07/11/2024	12.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/11/05	2032	07/11/2024	11.48 Call	Bond Future	7180.0100	7.1800	7135.2100	7.1352	0.624	0.0000	0.0000
2024/11/05	2032	07/11/2024	11.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	2032	07/11/2024	11.49 Call	Bond Future	7223.7600	7.2238	7178.9600	7.1790	0.620	0.0000	0.0000
2024/11/05	2032	07/11/2024	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	2032	07/11/2024	11.47 Call	Bond Future	7136.2200	7.1362	7091.4200	7.0914	0.628	0.0000	0.0000
2024/11/05	2032	07/11/2024	11.47 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	2032	06/02/2025		Bond Future	10.0034	94.2272	10.0130	94.1818	0.096	0.0000	0.0000
2024/11/05	2032	06/02/2025	11.72 Call	Bond Future	7738.4100	7.7384	7692.7700	7.6928	0.590	0.0000	0.0000
2024/11/05	2032	06/02/2025	11.72 Put	Bond Future	58.9900	0.0590	58.7500	0.0588	0.407	0.0000	0.0000
2024/11/05	2032	06/02/2025	9.42 Put	Bond Future	3234.4800	3.2345	3264.7700	3.2648	0.936	0.0000	0.0000
2024/11/05	2032	06/02/2025	9.42 Call	Bond Future	421.3700	0.4214	406.2600	0.4063	3.586	0.0000	0.0000
2024/11/05	2032	06/02/2025	9.92 Put	Bond Future	1642.3300	1.6423	1659.1800	1.6592	1.026	0.0000	0.0000
2024/11/05	2032	06/02/2025	9.92 Call	Bond Future	1246.9100	1.2469	1218.3600	1.2184	2.290	0.0000	0.0000
2024/11/05	2032	06/02/2025	10.61 Call	Bond Future	3328.6100	3.3286	3287.2500	3.2873	1.243	0.0000	0.0000
2024/11/05	2032	06/02/2025	10.61 Put	Bond Future	515.7200	0.5157	519.7600	0.5198	0.783	0.0000	0.0000
2024/11/05	2032	08/05/2025	9.42 Put	Bond Future	3903.8200	3.9038	3933.2700	3.9333	0.754	0.0000	0.0000
2024/11/05	2032	08/05/2025	9.42 Call	Bond Future	774.1800	0.7742	757.5300	0.7575	2.151	0.0000	0.0000
2024/11/05	2032	08/05/2025	9.92 Put	Bond Future	2408.4000	2.4084	2428.5100	2.4285	0.835	0.0000	0.0000
2024/11/05	2032	08/05/2025	9.92 Call	Bond Future	1639.7100	1.6397	1613.7200	1.6137	1.585	0.0000	0.0000
2024/11/05	2032	08/05/2025	10.97 Call	Bond Future	4705.7600	4.7058	4665.5700	4.6656	0.854	0.0000	0.0000
2024/11/05	2032	08/05/2025	10.97 Put	Bond Future	755.3700	0.7554	761.2800	0.7613	0.782	0.0000	0.0000
2024/11/05	2032	08/05/2025		Bond Future	10.0863	91.9940	10.0963	91.9479	0.099	0.0000	0.0000
2024/11/05	2032	08/05/2025	10.91 Call	Bond Future	4498.9100	4.4989	4459.2200	4.4592	0.882	0.0000	0.0000
2024/11/05	2032	08/05/2025	10.91 Put	Bond Future	809.7700	0.8098	816.1800	0.8162	0.792	0.0000	0.0000
2024/11/05	2032	07/08/2025		Bond Future	10.1880	93.8173	10.1985	93.7707	0.103	0.0000	0.0000
2024/11/05	2032	07/08/2025	12.01 Call	Bond Future	8178.3600	8.1784	8135.0000	8.1350	0.530	0.0000	0.0000
2024/11/05	2032	07/08/2025	12.01 Put	Bond Future	492.4200	0.4924	495.6500	0.4957	0.656	0.0000	0.0000
2024/11/05	2032	06/11/2025		Bond Future	10.3084	91.4762	10.3193	91.4291	0.106	0.0000	0.0000
2024/11/05	2032	06/11/2025	10.42 Call	Bond Future	3304.4700	3.3045	3274.8600	3.2749	0.896	0.0000	0.0000
2024/11/05	2032	06/11/2025	10.42 Put	Bond Future	2824.1700	2.8242	2841.6400	2.8416	0.619	0.0000	0.0000
2024/11/05	2033	07/11/2024		Bond Future	125.1605	125.1605	125.5250	125.5250	0.291	0.0000	0.0000
2024/11/05	2033	06/02/2025		Bond Future	127.7491	127.7491	128.1215	128.1215	0.292	0.0000	0.0000
2024/11/05	2033	06/02/2025	124.94 Call	Bond Future	2809.0600	2.8091	3181.5400	3.1815	13.260	0.0000	0.0000
2024/11/05	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	2033	08/05/2025		Bond Future	128.8803	128.8803	129.2607	129.2607	0.295	0.0000	0.0000
2024/11/05	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	2033	08/05/2025	130.62 Put	Bond Future	1739.7300	1.7397	1359.2800	1.3593	21.868	0.0000	0.0000
2024/11/05	2033	07/08/2025		Bond Future	131.4672	131.4672	131.8558	131.8558	0.296	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	
2024/11/05	2033	07/08/2025	128.65 Call	Bond Future	2817.2000	2.8172	3205.8400	3.2058	13.795	0.0000	0.0000
2024/11/05	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	2033	06/11/2025		Bond Future	132.5066	132.5066	132.9035	132.9035	0.300	0.0000	0.0000
2024/11/05	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	2033	06/11/2025	133.14 Put	Bond Future	633.4500	0.6335	236.4800	0.2365	62.668	0.0000	0.0000
2024/11/05	2037	07/11/2024		Bond Future	10.9598	86.0249	10.9489	86.0894	0.100	0.0000	0.0000
2024/11/05	2037	07/11/2024	12.58 Call	Bond Future	8781.6400	8.7816	8846.1100	8.8461	0.734	0.0000	0.0000
2024/11/05	2037	07/11/2024	12.58 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	2037	07/11/2024	12.59 Call	Bond Future	8831.6500	8.8317	8896.1200	8.8961	0.730	0.0000	0.0000
2024/11/05	2037	07/11/2024	12.59 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	2037	07/11/2024	12.57 Call	Bond Future	8731.5900	8.7316	8796.0600	8.7961	0.738	0.0000	0.0000
2024/11/05	2037	07/11/2024	12.57 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	2037	06/02/2025		Bond Future	11.0538	83.5221	11.0423	83.5882	0.104	0.0000	0.0000
2024/11/05	2037	06/02/2025	12.76 Call	Bond Future	9162.5700	9.1626	9223.2200	9.2232	0.662	0.0000	0.0000
2024/11/05	2037	06/02/2025	12.76 Put	Bond Future	101.1300	0.1011	95.6700	0.0957	5.399	0.0000	0.0000
2024/11/05	2037	08/05/2025		Bond Future	11.1554	85.2340	11.1435	85.3017	0.107	0.0000	0.0000
2024/11/05	2037	08/05/2025	12.25 Call	Bond Future	6733.2800	6.7333	6782.1500	6.7822	0.726	0.0000	0.0000
2024/11/05	2037	08/05/2025	12.25 Put	Bond Future	851.0200	0.8510	832.2800	0.8323	2.202	0.0000	0.0000
2024/11/05	2037	08/05/2025	12.55 Put	Bond Future	617.2000	0.6172	602.4500	0.6025	2.390	0.0000	0.0000
2024/11/05	2037	08/05/2025	12.55 Call	Bond Future	8007.9500	8.0080	8060.8100	8.0608	0.660	0.0000	0.0000
2024/11/05	2037	08/05/2025	13.30 Put	Bond Future	246.4400	0.2464	239.1700	0.2392	2.950	0.0000	0.0000
2024/11/05	2037	08/05/2025	13.30 Call	Bond Future	11227.8500	11.2279	11288.1900	11.2882	0.537	0.0000	0.0000
2024/11/05	2037	08/05/2025	13.35 Put	Bond Future	228.5400	0.2285	221.6800	0.2217	3.002	0.0000	0.0000
2024/11/05	2037	08/05/2025	13.35 Call	Bond Future	11440.5100	11.4405	11501.2600	11.5013	0.531	0.0000	0.0000
2024/11/05	2037	07/08/2025		Bond Future	11.2736	82.6626	11.2611	82.7320	0.111	0.0000	0.0000
2024/11/05	2037	07/08/2025	13.01 Call	Bond Future	9650.9300	9.6509	9706.1900	9.7062	0.573	0.0000	0.0000
2024/11/05	2037	07/08/2025	13.01 Put	Bond Future	760.8500	0.7609	746.7400	0.7467	1.855	0.0000	0.0000
2024/11/05	2037	07/08/2025	12.17 Call	Bond Future	6301.7200	6.3017	6347.2100	6.3472	0.722	0.0000	0.0000
2024/11/05	2037	07/08/2025	12.17 Put	Bond Future	1533.0500	1.5331	1509.1700	1.5092	1.558	0.0000	0.0000
2024/11/05	2037	07/08/2025	11.42 Call	Bond Future	3645.7800	3.6458	3678.8700	3.6789	0.908	0.0000	0.0000
2024/11/05	2037	07/08/2025	11.42 Put	Bond Future	2839.1900	2.8392	2802.9100	2.8029	1.278	0.0000	0.0000
2024/11/05	2037	07/08/2025	10.55 Put	Bond Future	5589.8000	5.5898	5537.2800	5.5373	0.940	0.0000	0.0000
2024/11/05	2037	07/08/2025	10.55 Call	Bond Future	1436.2300	1.4362	1453.0800	1.4531	1.173	0.0000	0.0000
2024/11/05	2037	07/08/2025	11.82 Call	Bond Future	5001.9000	5.0019	5042.0100	5.0420	0.802	0.0000	0.0000
2024/11/05	2037	07/08/2025	11.82 Put	Bond Future	2047.6500	2.0477	2018.3900	2.0184	1.429	0.0000	0.0000
2024/11/05	2037	07/08/2025	11.07 Call	Bond Future	2616.0300	2.6160	2642.5000	2.6425	1.012	0.0000	0.0000
2024/11/05	2037	07/08/2025	11.07 Put	Bond Future	3756.0100	3.7560	3713.1100	3.7131	1.142	0.0000	0.0000
2024/11/05	2037	07/08/2025	10.34 Put	Bond Future	6496.7500	6.4968	6440.7800	6.4408	0.862	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	
2024/11/05	2037	07/08/2025	10.34 Call	Bond Future	1083.3400	1.0833	1096.7400	1.0967	1.237	0.0000	0.0000
2024/11/05	2037	07/08/2025	10.64 Put	Bond Future	5228.5000	5.2285	5177.5500	5.1776	0.974	0.0000	0.0000
2024/11/05	2037	07/08/2025	10.64 Call	Bond Future	1607.2000	1.6072	1625.6200	1.6256	1.146	0.0000	0.0000
2024/11/05	2037	06/11/2025		Bond Future	11.3961	84.2649	11.3831	84.3360	0.115	0.0000	0.0000
2024/11/05	2037	06/11/2025	11.63 Call	Bond Future	4841.8400	4.8418	4876.9600	4.8770	0.725	0.0000	0.0000
2024/11/05	2037	06/11/2025	11.63 Put	Bond Future	3583.6400	3.5836	3547.7000	3.5477	1.003	0.0000	0.0000
2024/11/05	2038	07/11/2024		Bond Future	136.0297	136.0297	136.5353	136.5353	0.372	0.0000	0.0000
2024/11/05	2038	06/02/2025		Bond Future	136.7422	136.7422	137.2588	137.2588	0.378	0.0000	0.0000
2024/11/05	2038	06/02/2025	135.23 Call	Bond Future	1512.1700	1.5122	2028.8100	2.0288	34.165	0.0000	0.0000
2024/11/05	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	2038	08/05/2025		Bond Future	139.5783	139.5783	140.1059	140.1059	0.378	0.0000	0.0000
2024/11/05	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	425.9100	0.4259	100.000	0.0000	0.0000
2024/11/05	2038	08/05/2025	139.68 Put	Bond Future	101.6700	0.1017	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/11/05	2038	07/08/2025		Bond Future	140.2374	140.2374	140.7764	140.7764	0.384	0.0000	0.0000
2024/11/05	2038	07/08/2025	139.56 Call	Bond Future	677.3500	0.6774	1216.4200	1.2164	79.585	0.0000	0.0000
2024/11/05	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	2038	06/11/2025		Bond Future	142.9943	142.9943	143.5445	143.5445	0.385	0.0000	0.0000
2024/11/05	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	2038	06/11/2025	143.88 Put	Bond Future	885.7000	0.8857	335.4800	0.3355	62.123	0.0000	0.0000
2024/11/05	2040	07/11/2024	12.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	2040	07/11/2024	12.10 Call	Bond Future	5116.5900	5.1166	5154.5500	5.1546	0.742	0.0000	0.0000
2024/11/05	2040	07/11/2024	12.60 Call	Bond Future	7906.2100	7.9062	7944.1700	7.9442	0.480	0.0000	0.0000
2024/11/05	2040	07/11/2024	12.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	2040	07/11/2024	13.15 Call	Bond Future	10801.5400	10.8015	10839.5000	10.8395	0.351	0.0000	0.0000
2024/11/05	2040	07/11/2024	13.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	2040	07/11/2024		Bond Future	11.2500	86.2948	11.2440	86.3328	0.053	0.0000	0.0000
2024/11/05	2040	07/11/2024	12.85 Call	Bond Future	9244.0400	9.2440	9282.0000	9.2820	0.411	0.0000	0.0000
2024/11/05	2040	07/11/2024	12.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	2040	07/11/2024	12.86 Call	Bond Future	9296.7900	9.2968	9334.7500	9.3348	0.408	0.0000	0.0000
2024/11/05	2040	07/11/2024	12.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	2040	07/11/2024	12.84 Call	Bond Future	9191.2300	9.1912	9229.1900	9.2292	0.413	0.0000	0.0000
2024/11/05	2040	07/11/2024	12.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	2040	06/02/2025		Bond Future	11.3469	83.5470	11.3406	83.5861	0.055	0.0000	0.0000
2024/11/05	2040	06/02/2025	12.95 Call	Bond Future	9264.9400	9.2649	9298.4300	9.2984	0.361	0.0000	0.0000
2024/11/05	2040	06/02/2025	12.95 Put	Bond Future	143.3100	0.1433	137.7100	0.1377	3.908	0.0000	0.0000
2024/11/05	2040	06/02/2025	11.00 Put	Bond Future	3227.1200	3.2271	3191.8700	3.1919	1.092	0.0000	0.0000
2024/11/05	2040	06/02/2025	11.00 Call	Bond Future	1029.3200	1.0293	1033.1600	1.0332	0.373	0.0000	0.0000
2024/11/05	2040	06/02/2025	11.70 Call	Bond Future	3326.4000	3.3264	3342.5800	3.3426	0.486	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	
2024/11/05	2040	06/02/2025	11.70 Put	Bond Future	1175.5200	1.1755	1152.6100	1.1526	1.949	0.0000	0.0000
2024/11/05	2040	06/02/2025	12.20 Call	Bond Future	5576.8600	5.5769	5601.9100	5.6019	0.449	0.0000	0.0000
2024/11/05	2040	06/02/2025	12.20 Put	Bond Future	521.7400	0.5217	507.7000	0.5077	2.691	0.0000	0.0000
2024/11/05	2040	08/05/2025	13.43 Put	Bond Future	348.4700	0.3485	341.5300	0.3415	1.992	0.0000	0.0000
2024/11/05	2040	08/05/2025	13.43 Call	Bond Future	11224.4900	11.2245	11257.6000	11.2576	0.295	0.0000	0.0000
2024/11/05	2040	08/05/2025		Bond Future	11.4507	85.2594	11.4441	85.2995	0.057	0.0000	0.0000
2024/11/05	2040	08/05/2025	12.63 Call	Bond Future	7573.3000	7.5733	7600.5600	7.6006	0.360	0.0000	0.0000
2024/11/05	2040	08/05/2025	12.63 Put	Bond Future	813.4300	0.8134	800.6400	0.8006	1.572	0.0000	0.0000
2024/11/05	2040	08/05/2025	12.75 Put	Bond Future	715.4300	0.7154	703.7300	0.7037	1.635	0.0000	0.0000
2024/11/05	2040	08/05/2025	12.75 Call	Bond Future	8115.5800	8.1156	8143.9300	8.1439	0.349	0.0000	0.0000
2024/11/05	2040	08/05/2025	13.50 Put	Bond Future	324.0000	0.3240	317.4300	0.3174	2.028	0.0000	0.0000
2024/11/05	2040	08/05/2025	13.50 Call	Bond Future	11543.6600	11.5437	11577.1400	11.5771	0.290	0.0000	0.0000
2024/11/05	2040	07/08/2025		Bond Future	11.5699	82.4377	11.5631	82.4789	0.059	0.0000	0.0000
2024/11/05	2040	07/08/2025	13.29 Call	Bond Future	10287.4800	10.2875	10318.0300	10.3180	0.297	0.0000	0.0000
2024/11/05	2040	07/08/2025	13.29 Put	Bond Future	872.0600	0.8721	861.3700	0.8614	1.226	0.0000	0.0000
2024/11/05	2040	06/11/2025		Bond Future	11.6926	84.0352	11.6854	84.0776	0.061	0.0000	0.0000
2024/11/05	2040	06/11/2025	11.84 Call	Bond Future	4923.1700	4.9232	4940.7400	4.9407	0.357	0.0000	0.0000
2024/11/05	2040	06/11/2025	11.84 Put	Bond Future	4061.5200	4.0615	4036.7100	4.0367	0.611	0.0000	0.0000
2024/11/05	2044	07/11/2024	12.25 Call	Bond Future	5439.6600	5.4397	5445.9400	5.4459	0.115	0.0000	0.0000
2024/11/05	2044	07/11/2024	12.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	2044	07/11/2024	12.00 Call	Bond Future	3974.8600	3.9749	3980.9500	3.9810	0.153	0.0000	0.0000
2024/11/05	2044	07/11/2024	12.00 Put	Bond Future	0.2000	0.0002	0.0100	0.0000	95.000	0.0000	0.0000
2024/11/05	2044	07/11/2024	12.50 Call	Bond Future	6858.5400	6.8585	6864.8200	6.8648	0.092	0.0000	0.0000
2024/11/05	2044	07/11/2024	12.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	2044	07/11/2024		Bond Future	11.3598	82.2173	11.3589	82.2236	0.009	0.0000	0.0000
2024/11/05	2044	07/11/2024	12.91 Call	Bond Future	9090.2400	9.0902	9096.5200	9.0965	0.069	0.0000	0.0000
2024/11/05	2044	07/11/2024	12.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	2044	07/11/2024	12.92 Call	Bond Future	9143.2400	9.1432	9149.5200	9.1495	0.069	0.0000	0.0000
2024/11/05	2044	07/11/2024	12.92 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	2044	07/11/2024	12.90 Call	Bond Future	9037.1700	9.0372	9043.4500	9.0435	0.069	0.0000	0.0000
2024/11/05	2044	07/11/2024	12.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	2044	06/02/2025		Bond Future	11.4531	79.5115	11.4520	79.5182	0.009	0.0000	0.0000
2024/11/05	2044	06/02/2025	13.02 Call	Bond Future	9202.1500	9.2022	9204.8200	9.2048	0.029	0.0000	0.0000
2024/11/05	2044	06/02/2025	13.02 Put	Bond Future	149.8100	0.1498	145.7800	0.1458	2.690	0.0000	0.0000
2024/11/05	2044	06/02/2025	13.75 Call	Bond Future	12735.1800	12.7352	12740.4700	12.7405	0.042	0.0000	0.0000
2024/11/05	2044	06/02/2025	13.75 Put	Bond Future	36.0500	0.0361	34.6400	0.0346	3.911	0.0000	0.0000
2024/11/05	2044	06/02/2025	12.50 Put	Bond Future	368.8300	0.3688	361.6900	0.3617	1.936	0.0000	0.0000
2024/11/05	2044	06/02/2025	12.50 Call	Bond Future	6614.2900	6.6143	6613.8500	6.6139	0.007	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	
2024/11/05	2044	06/02/2025	12.00 Put	Bond Future	853.5800	0.8536	842.6200	0.8426	1.284	0.0000	0.0000
2024/11/05	2044	06/02/2025	12.00 Call	Bond Future	4220.6400	4.2206	4216.3800	4.2164	0.101	0.0000	0.0000
2024/11/05	2044	08/05/2025	Call	Bond Future	11.1200	0.0111	10.8800	0.0109	2.158	0.0000	0.0000
2024/11/05	2044	08/05/2025	Put	Bond Future	18870.0000	18.8700	18862.7900	18.8628	0.038	0.0000	0.0000
2024/11/05	2044	08/05/2025	12.40 Call	Bond Future	6269.0000	6.2690	6267.4500	6.2675	0.025	0.0000	0.0000
2024/11/05	2044	08/05/2025	12.40 Put	Bond Future	1221.9000	1.2219	1213.3800	1.2134	0.697	0.0000	0.0000
2024/11/05	2044	08/05/2025	11.65 Call	Bond Future	3249.8200	3.2498	3245.7500	3.2458	0.125	0.0000	0.0000
2024/11/05	2044	08/05/2025	11.65 Put	Bond Future	2640.3000	2.6403	2629.2600	2.6293	0.418	0.0000	0.0000
2024/11/05	2044	08/05/2025	10.92 Put	Bond Future	5330.7600	5.3308	5319.5000	5.3195	0.211	0.0000	0.0000
2024/11/05	2044	08/05/2025	10.92 Call	Bond Future	1190.9400	1.1909	1186.6500	1.1867	0.360	0.0000	0.0000
2024/11/05	2044	08/05/2025		Bond Future	11.5524	81.1411	11.5513	81.1481	0.010	0.0000	0.0000
2024/11/05	2044	08/05/2025	12.72 Call	Bond Future	7692.3100	7.6923	7692.0100	7.6920	0.004	0.0000	0.0000
2024/11/05	2044	08/05/2025	12.72 Put	Bond Future	876.0100	0.8760	868.7400	0.8687	0.830	0.0000	0.0000
2024/11/05	2044	07/08/2025		Bond Future	11.6658	78.3630	11.6646	78.3706	0.010	0.0000	0.0000
2024/11/05	2044	07/08/2025	13.34 Call	Bond Future	10288.2300	10.2882	10289.8300	10.2898	0.016	0.0000	0.0000
2024/11/05	2044	07/08/2025	13.34 Put	Bond Future	963.1800	0.9632	957.2400	0.9572	0.617	0.0000	0.0000
2024/11/05	2044	06/11/2025		Bond Future	11.7818	79.8815	11.7805	79.8895	0.011	0.0000	0.0000
2024/11/05	2044	06/11/2025	11.88 Call	Bond Future	4935.2800	4.9353	4933.3800	4.9334	0.038	0.0000	0.0000
2024/11/05	2044	06/11/2025	11.88 Put	Bond Future	4342.5700	4.3426	4332.6600	4.3327	0.228	0.0000	0.0000
2024/11/05	2046	07/11/2024		Bond Future	117.3103	117.3103	116.9528	116.9528	0.305	0.0000	0.0000
2024/11/05	2046	06/02/2025		Bond Future	119.7365	119.7365	119.3721	119.3721	0.304	0.0000	0.0000
2024/11/05	2046	06/02/2025	114.01 Call	Bond Future	5726.5300	5.7265	5362.0800	5.3621	6.364	0.0000	0.0000
2024/11/05	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	2046	08/05/2025		Bond Future	119.9901	119.9901	119.6182	119.6182	0.310	0.0000	0.0000
2024/11/05	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	2046	08/05/2025	121.97 Put	Bond Future	1979.8600	1.9799	2351.8400	2.3518	18.788	0.0000	0.0000
2024/11/05	2046	07/08/2025		Bond Future	122.3978	122.3978	122.0190	122.0190	0.309	0.0000	0.0000
2024/11/05	2046	07/08/2025	118.69 Call	Bond Future	3707.7900	3.7078	3329.0100	3.3290	10.216	0.0000	0.0000
2024/11/05	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	2046	06/11/2025		Bond Future	122.5335	122.5335	122.1479	122.1479	0.315	0.0000	0.0000
2024/11/05	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	2046	06/11/2025	125.41 Put	Bond Future	2876.5500	2.8766	3262.1500	3.2622	13.405	0.0000	0.0000
2024/11/05	2050	07/11/2024		Bond Future	117.7158	117.7158	118.0988	118.0988	0.325	0.0000	0.0000
2024/11/05	2050	06/02/2025		Bond Future	117.8084	117.8084	118.1999	118.1999	0.332	0.0000	0.0000
2024/11/05	2050	06/02/2025	115.60 Call	Bond Future	2208.4300	2.2084	2599.8800	2.5999	17.725	0.0000	0.0000
2024/11/05	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	2050	08/05/2025		Bond Future	120.2520	120.2520	120.6518	120.6518	0.332	0.0000	0.0000
2024/11/05	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/11/05	2050	08/05/2025	121.16 Put	Bond Future	908.0100	0.9080	508.2500	0.5083	44.026	0.0000	0.0000
2024/11/05	2050	07/08/2025		Bond Future	120.2777	120.2777	120.6864	120.6864	0.340	0.0000	0.0000
2024/11/05	2050	07/08/2025	119.89 Call	Bond Future	387.7300	0.3877	796.3800	0.7964	105.396	0.0000	0.0000
2024/11/05	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	2050	06/11/2025		Bond Future	122.6422	122.6422	123.0594	123.0594	0.340	0.0000	0.0000
2024/11/05	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	2050	06/11/2025	124.42 Put	Bond Future	1777.8400	1.7778	1360.6400	1.3606	23.467	0.0000	0.0000
2024/11/05	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	AL37	07/11/2024		Index Future	1040.4830	1040.4830	1040.0570	1040.0570	0.041	0.0000	0.0000
2024/11/05	AL37	06/02/2025		Index Future	1061.7520	1061.7520	1061.3200	1061.3200	0.041	0.0000	0.0000
2024/11/05	AL37	08/05/2025		Index Future	1083.5270	1083.5270	1083.0890	1083.0890	0.040	0.0000	0.0000
2024/11/05	AL37	07/08/2025		Index Future	1105.0430	1105.0430	1104.6010	1104.6010	0.040	0.0000	0.0000
2024/11/05	AL37	06/11/2025		Index Future	1126.5600	1126.5600	1126.1140	1126.1140	0.040	0.0000	0.0000
2024/11/05	AL7T	07/11/2024		Index Future	1246.3370	1246.3370	1246.5900	1246.5900	0.020	0.0000	0.0000
2024/11/05	AL7T	06/02/2025		Index Future	1271.8140	1271.8140	1272.0760	1272.0760	0.021	0.0000	0.0000
2024/11/05	AL7T	08/05/2025		Index Future	1297.8970	1297.8970	1298.1670	1298.1670	0.021	0.0000	0.0000
2024/11/05	AL7T	07/08/2025		Index Future	1323.6700	1323.6700	1323.9510	1323.9510	0.021	0.0000	0.0000
2024/11/05	AL7T	06/11/2025		Index Future	1349.4430	1349.4430	1349.7360	1349.7360	0.022	0.0000	0.0000
2024/11/05	ALBI	07/11/2024		Index Future	1073.7130	1073.7130	1073.6950	1073.6950	0.002	0.0000	0.0000
2024/11/05	ALBI	06/02/2025		Index Future	1095.6610	1095.6610	1095.6470	1095.6470	0.001	0.0000	0.0000
2024/11/05	ALBI	08/05/2025		Index Future	1118.1320	1118.1320	1118.1190	1118.1190	0.001	0.0000	0.0000
2024/11/05	ALBI	07/08/2025		Index Future	1140.3350	1140.3350	1140.3270	1140.3270	0.001	0.0000	0.0000
2024/11/05	ALBI	06/11/2025		Index Future	1162.5390	1162.5390	1162.5360	1162.5360	0.000	0.0000	0.0000
2024/11/05	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	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	
2024/11/05	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/05	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/05	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/05	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/05	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/05	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/05	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/11/05	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/05	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/05	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/05	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/05	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/05	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/11/05	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/05	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/05	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/05	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/05	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/05	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/05	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/05	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/05	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/05	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/05	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/05	ES33	07/11/2024		Bond Future	11.1412	81.0313	11.1299	81.0850	0.101	0.0000	0.0000
2024/11/05	ES33	06/02/2025		Bond Future	11.2612	82.7071	11.2494	82.7624	0.105	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	
2024/11/05	ES33	06/02/2025	13.34 Call	Bond Future	8975.5400	8.9755	9030.7700	9.0308	0.615	0.0000	0.0000
2024/11/05	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	ES33	08/05/2025		Bond Future	11.3821	80.6219	11.3697	80.6784	0.109	0.0000	0.0000
2024/11/05	ES33	08/05/2025	12.73 Call	Bond Future	5849.8600	5.8499	5906.3900	5.9064	0.966	0.0000	0.0000
2024/11/05	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	ES33	07/08/2025		Bond Future	11.5210	82.2384	11.5079	82.2964	0.113	0.0000	0.0000
2024/11/05	ES33	07/08/2025	13.56 Call	Bond Future	8433.8100	8.4338	8491.8400	8.4918	0.688	0.0000	0.0000
2024/11/05	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	ES33	06/11/2025		Bond Future	11.6817	80.0557	11.6679	80.1153	0.118	0.0000	0.0000
2024/11/05	ES33	06/11/2025	12.01 Call	Bond Future	1405.4900	1.4055	1465.0600	1.4651	4.238	0.0000	0.0000
2024/11/05	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	ES42	07/11/2024		Bond Future	11.6103	77.3584	11.6043	77.3951	0.052	0.0000	0.0000
2024/11/05	ES42	06/02/2025		Bond Future	11.7128	78.9583	11.7065	78.9962	0.054	0.0000	0.0000
2024/11/05	ES42	06/02/2025	13.71 Call	Bond Future	10564.8500	10.5649	10602.6700	10.6027	0.358	0.0000	0.0000
2024/11/05	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	ES42	08/05/2025		Bond Future	11.8201	76.3286	11.8135	76.3674	0.056	0.0000	0.0000
2024/11/05	ES42	08/05/2025	13.25 Call	Bond Future	7697.7500	7.6978	7736.4900	7.7365	0.503	0.0000	0.0000
2024/11/05	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	ES42	07/08/2025		Bond Future	11.9375	77.8579	11.9306	77.8978	0.058	0.0000	0.0000
2024/11/05	ES42	07/08/2025	13.79 Call	Bond Future	9585.7100	9.5857	9625.5900	9.6256	0.416	0.0000	0.0000
2024/11/05	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	ES42	06/11/2025		Bond Future	12.0681	75.1205	12.0608	75.1615	0.060	0.0000	0.0000
2024/11/05	ES42	06/11/2025	12.39 Call	Bond Future	1786.5700	1.7866	1827.6000	1.8276	2.297	0.0000	0.0000
2024/11/05	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	GOVI	07/11/2024	948.79 Call	GOVI	1084310.0000	108.4310	1083940.0000	108.3940	0.034	0.0000	0.0000
2024/11/05	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	GOVI	07/11/2024	948.80 Call	GOVI	1084210.0000	108.4210	1083840.0000	108.3840	0.034	0.0000	0.0000
2024/11/05	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	GOVI	07/11/2024	948.78 Call	GOVI	1084410.0000	108.4410	1084040.0000	108.4040	0.034	0.0000	0.0000
2024/11/05	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	GOVI	07/11/2024		GOVI	1057.2210	1057.2210	1057.1840	1057.1840	0.003	0.0000	0.0000
2024/11/05	GOVI	06/02/2025		GOVI	1078.8320	1078.8320	1078.7980	1078.7980	0.003	0.0000	0.0000
2024/11/05	GOVI	06/02/2025	972.00 Call	GOVI	1068320.0000	106.8320	1067980.0000	106.7980	0.032	0.0000	0.0000
2024/11/05	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	GOVI	08/05/2025		GOVI	1100.9570	1100.9570	1100.9250	1100.9250	0.003	0.0000	0.0000
2024/11/05	GOVI	08/05/2025	1,022.00 Call	GOVI	789570.0000	78.9570	789250.0000	78.9250	0.041	0.0000	0.0000
2024/11/05	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/11/05	GOVI	07/08/2025		GOVI	1122.8200	1122.8200	1122.7910	1122.7910	0.003	0.0000	0.0000
2024/11/05	GOVI	07/08/2025	1,011. Call 00	GOVI	1118200.0000	111.8200	1117910.0000	111.7910	0.026	0.0000	0.0000
2024/11/05	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	GOVI	06/11/2025		GOVI	1144.6820	1144.6820	1144.6580	1144.6580	0.002	0.0000	0.0000
2024/11/05	GOVI	06/11/2025	1,112. Call 00	GOVI	326820.0000	32.6820	326580.0000	32.6580	0.073	0.0000	0.0000
2024/11/05	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/11/05	IGOV	07/11/2024		Index Future	362.8880	362.8880	363.3120	363.3120	0.117	0.0000	0.0000
2024/11/05	IGOV	06/02/2025		Index Future	370.3960	370.3960	370.8310	370.8310	0.117	0.0000	0.0000
2024/11/05	IGOV	08/05/2025		Index Future	378.0810	378.0810	378.5250	378.5250	0.117	0.0000	0.0000
2024/11/05	IGOV	07/08/2025		Index Future	385.6760	385.6760	386.1300	386.1300	0.118	0.0000	0.0000
2024/11/05	IGOV	06/11/2025		Index Future	393.2710	393.2710	393.7360	393.7360	0.118	0.0000	0.0000
2024/11/05	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/11/05	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/11/05	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/11/05	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/11/05	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/11/05	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/11/05	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/11/05	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/11/05	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/11/05	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/11/05	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/11/05	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/11/05	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/11/05	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/11/05	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/11/05	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/11/05	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/11/05	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/11/05	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/11/05	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	
2024/11/05	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/11/05	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/11/05	R033	07/11/2024		Bond Future	10.2276	99.8983	10.2286	99.8924	0.011	0.0000	0.0000
2024/11/05	R033	07/11/2024	10.33 Call	Bond Future	665.0000	0.6650	619.5700	0.6196	6.832	0.0000	0.0000
2024/11/05	R033	07/11/2024	10.33 Put	Bond Future	104.1000	0.1041	64.6600	0.0647	37.887	0.0000	0.0000
2024/11/05	R033	06/02/2025		Bond Future	10.3171	101.9396	10.3182	101.9339	0.010	0.0000	0.0000
2024/11/05	R033	06/02/2025	10.33 Call	Bond Future	1697.5200	1.6975	1685.7100	1.6857	0.696	0.0000	0.0000
2024/11/05	R033	06/02/2025	10.33 Put	Bond Future	1628.4600	1.6285	1622.3800	1.6224	0.373	0.0000	0.0000
2024/11/05	R033	08/05/2025		Bond Future	10.4107	98.9798	10.4118	98.9741	0.010	0.0000	0.0000
2024/11/05	R033	08/05/2025	10.33 Call	Bond Future	2084.3800	2.0844	2075.4600	2.0755	0.428	0.0000	0.0000
2024/11/05	R033	08/05/2025	10.33 Put	Bond Future	2506.4700	2.5065	2503.2400	2.5032	0.129	0.0000	0.0000
2024/11/05	R033	07/08/2025		Bond Future	10.5223	100.9413	10.5233	100.9359	0.010	0.0000	0.0000
2024/11/05	R033	07/08/2025	10.33 Call	Bond Future	2350.2500	2.3503	2342.7400	2.3427	0.320	0.0000	0.0000
2024/11/05	R033	07/08/2025	10.33 Put	Bond Future	3331.5900	3.3316	3329.4600	3.3295	0.064	0.0000	0.0000
2024/11/05	R033	06/11/2025		Bond Future	10.6519	97.8550	10.6529	97.8499	0.010	0.0000	0.0000
2024/11/05	R033	06/11/2025	10.33 Call	Bond Future	2753.7000	2.7537	2746.7800	2.7468	0.251	0.0000	0.0000
2024/11/05	R033	06/11/2025	10.33 Put	Bond Future	4354.1900	4.3542	4352.2900	4.3523	0.044	0.0000	0.0000
2024/11/05	R035	07/11/2024	11.10 Call	Bond Future	2946.1800	2.9462	3008.1100	3.0081	2.102	0.0000	0.0000
2024/11/05	R035	07/11/2024	11.10 Put	Bond Future	1.2400	0.0012	0.0900	0.0001	92.742	0.0000	0.0000
2024/11/05	R035	07/11/2024	13.23 Call	Bond Future	13612.6200	13.6126	13675.7000	13.6757	0.463	0.0000	0.0000
2024/11/05	R035	07/11/2024	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	R035	07/11/2024	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	R035	07/11/2024	12.20 Call	Bond Future	8696.4300	8.6964	8759.5100	8.7595	0.725	0.0000	0.0000
2024/11/05	R035	07/11/2024		Bond Future	10.5748	91.2502	10.5638	91.3133	0.104	0.0000	0.0000
2024/11/05	R035	07/11/2024	12.18 Call	Bond Future	8596.6400	8.5966	8659.7200	8.6597	0.734	0.0000	0.0000
2024/11/05	R035	07/11/2024	12.18 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	R035	07/11/2024	12.19 Call	Bond Future	8646.5600	8.6466	8709.6400	8.7096	0.730	0.0000	0.0000
2024/11/05	R035	07/11/2024	12.19 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	R035	07/11/2024	12.17 Call	Bond Future	8546.6800	8.5467	8609.7600	8.6098	0.738	0.0000	0.0000
2024/11/05	R035	07/11/2024	12.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	R035	06/02/2025		Bond Future	10.6688	93.1148	10.6573	93.1795	0.108	0.0000	0.0000
2024/11/05	R035	06/02/2025	12.41 Call	Bond Future	9174.8600	9.1749	9234.9500	9.2350	0.655	0.0000	0.0000
2024/11/05	R035	06/02/2025	12.41 Put	Bond Future	81.2000	0.0812	76.6000	0.0766	5.665	0.0000	0.0000
2024/11/05	R035	06/02/2025	10.10 Put	Bond Future	3776.7200	3.7767	3719.9400	3.7199	1.503	0.0000	0.0000
2024/11/05	R035	06/02/2025	10.10 Call	Bond Future	501.8900	0.5019	509.8000	0.5098	1.576	0.0000	0.0000
2024/11/05	R035	06/02/2025	11.30 Call	Bond Future	4075.6700	4.0757	4118.6600	4.1187	1.055	0.0000	0.0000
2024/11/05	R035	06/02/2025	11.30 Put	Bond Future	623.1400	0.6231	601.4400	0.6014	3.482	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	
2024/11/05	R035	06/02/2025	10.65 Call	Bond Future	1683.9600	1.6840	1707.2100	1.7072	1.381	0.0000	0.0000
2024/11/05	R035	06/02/2025	10.65 Put	Bond Future	1789.6700	1.7897	1748.2300	1.7482	2.316	0.0000	0.0000
2024/11/05	R035	06/02/2025	10.34 Put	Bond Future	2781.0400	2.7810	2730.1200	2.7301	1.831	0.0000	0.0000
2024/11/05	R035	06/02/2025	10.34 Call	Bond Future	907.5000	0.9075	921.2700	0.9213	1.517	0.0000	0.0000
2024/11/05	R035	06/02/2025	10.26 Put	Bond Future	3089.5600	3.0896	3036.5000	3.0365	1.717	0.0000	0.0000
2024/11/05	R035	06/02/2025	10.26 Call	Bond Future	752.1300	0.7521	763.7600	0.7638	1.546	0.0000	0.0000
2024/11/05	R035	08/05/2025	11.70 Call	Bond Future	5893.2200	5.8932	5939.4200	5.9394	0.784	0.0000	0.0000
2024/11/05	R035	08/05/2025	11.70 Put	Bond Future	914.4300	0.9144	894.4100	0.8944	2.189	0.0000	0.0000
2024/11/05	R035	08/05/2025	10.95 Call	Bond Future	3089.0000	3.0890	3120.7000	3.1207	1.026	0.0000	0.0000
2024/11/05	R035	08/05/2025	10.95 Put	Bond Future	2050.5000	2.0505	2015.9800	2.0160	1.683	0.0000	0.0000
2024/11/05	R035	08/05/2025	10.44 Put	Bond Future	3425.7500	3.4258	3379.6800	3.3797	1.345	0.0000	0.0000
2024/11/05	R035	08/05/2025	10.44 Call	Bond Future	1640.3800	1.6404	1660.5300	1.6605	1.228	0.0000	0.0000
2024/11/05	R035	08/05/2025	13.35 Call	Bond Future	12941.8500	12.9419	13004.2700	13.0043	0.482	0.0000	0.0000
2024/11/05	R035	08/05/2025	13.35 Put	Bond Future	107.7300	0.1077	103.9300	0.1039	3.527	0.0000	0.0000
2024/11/05	R035	08/05/2025	12.70 Call	Bond Future	10163.8400	10.1638	10221.5700	10.2216	0.568	0.0000	0.0000
2024/11/05	R035	08/05/2025	12.70 Put	Bond Future	297.9200	0.2979	289.4300	0.2894	2.850	0.0000	0.0000
2024/11/05	R035	08/05/2025	11.46 Put	Bond Future	1189.2400	1.1892	1165.1200	1.1651	2.028	0.0000	0.0000
2024/11/05	R035	08/05/2025	11.46 Call	Bond Future	4933.7800	4.9338	4975.8800	4.9759	0.853	0.0000	0.0000
2024/11/05	R035	08/05/2025		Bond Future	10.7599	90.5119	10.7479	90.5781	0.112	0.0000	0.0000
2024/11/05	R035	08/05/2025	11.78 Call	Bond Future	6221.7300	6.2217	6269.1700	6.2692	0.762	0.0000	0.0000
2024/11/05	R035	08/05/2025	11.78 Put	Bond Future	836.9500	0.8370	818.1700	0.8182	2.244	0.0000	0.0000
2024/11/05	R035	07/08/2025		Bond Future	10.8675	92.3062	10.8549	92.3742	0.116	0.0000	0.0000
2024/11/05	R035	07/08/2025	12.65 Call	Bond Future	9632.3000	9.6323	9686.9500	9.6870	0.567	0.0000	0.0000
2024/11/05	R035	07/08/2025	12.65 Put	Bond Future	697.8400	0.6978	684.5400	0.6845	1.906	0.0000	0.0000
2024/11/05	R035	06/11/2025		Bond Future	10.9931	89.5904	10.9799	89.6600	0.120	0.0000	0.0000
2024/11/05	R035	06/11/2025	11.20 Call	Bond Future	4486.2200	4.4862	4520.4100	4.5204	0.762	0.0000	0.0000
2024/11/05	R035	06/11/2025	11.20 Put	Bond Future	3406.8500	3.4069	3371.3600	3.3714	1.042	0.0000	0.0000
2024/11/05	R038	07/11/2024		Bond Future	11.1705	99.2306	11.1493	99.3737	0.189	0.0000	0.0000
2024/11/05	R038	07/11/2024	11.24 Call	Bond Future	657.2100	0.6572	706.0300	0.7060	7.428	0.0000	0.0000
2024/11/05	R038	07/11/2024	11.24 Put	Bond Future	188.8500	0.1889	94.6000	0.0946	49.907	0.0000	0.0000
2024/11/05	R038	06/02/2025		Bond Future	11.2763	101.2583	11.2543	101.4046	0.195	0.0000	0.0000
2024/11/05	R038	06/02/2025	11.24 Call	Bond Future	2005.6000	2.0056	2067.1200	2.0671	3.067	0.0000	0.0000
2024/11/05	R038	06/02/2025	11.24 Put	Bond Future	2246.8800	2.2469	2162.0800	2.1621	3.774	0.0000	0.0000
2024/11/05	R038	08/05/2025		Bond Future	11.3857	97.8426	11.3627	97.9921	0.202	0.0000	0.0000
2024/11/05	R038	08/05/2025	11.24 Call	Bond Future	2575.5300	2.5755	2637.5400	2.6375	2.408	0.0000	0.0000
2024/11/05	R038	08/05/2025	11.24 Put	Bond Future	3530.4500	3.5305	3442.9300	3.4429	2.479	0.0000	0.0000
2024/11/05	R038	07/08/2025		Bond Future	11.5093	99.7812	11.4853	99.9341	0.208	0.0000	0.0000
2024/11/05	R038	07/08/2025	11.24 Call	Bond Future	2932.6600	2.9327	2994.4900	2.9945	2.108	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	
2024/11/05	R038	07/08/2025	11.24 Put	Bond Future	4672.1000	4.6721	4580.9900	4.5810	1.950	0.0000	0.0000
2024/11/05	R038	06/11/2025		Bond Future	11.6470	96.2303	11.6220	96.3867	0.215	0.0000	0.0000
2024/11/05	R038	06/11/2025	11.24 Call	Bond Future	3630.5800	3.6306	3693.2700	3.6933	1.727	0.0000	0.0000
2024/11/05	R038	06/11/2025	11.24 Put	Bond Future	6219.6900	6.2197	6126.0100	6.1260	1.506	0.0000	0.0000
2024/11/05	R053	07/11/2024		Bond Future	11.3097	104.0096	11.3088	104.0178	0.008	0.0000	0.0000
2024/11/05	R053	07/11/2024	12.80 Call	Bond Future	11577.0500	11.5771	11585.1900	11.5852	0.070	0.0000	0.0000
2024/11/05	R053	07/11/2024	12.80 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	R053	07/11/2024	12.81 Call	Bond Future	11646.6100	11.6466	11654.7500	11.6548	0.070	0.0000	0.0000
2024/11/05	R053	07/11/2024	12.81 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	R053	07/11/2024	12.79 Call	Bond Future	11507.4000	11.5074	11515.5400	11.5155	0.071	0.0000	0.0000
2024/11/05	R053	07/11/2024	12.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	R053	06/02/2025		Bond Future	11.4000	106.1349	11.3989	106.1436	0.009	0.0000	0.0000
2024/11/05	R053	06/02/2025	12.94 Call	Bond Future	11997.5600	11.9976	12000.1100	12.0001	0.021	0.0000	0.0000
2024/11/05	R053	06/02/2025	12.94 Put	Bond Future	242.9500	0.2430	236.8000	0.2368	2.531	0.0000	0.0000
2024/11/05	R053	08/05/2025		Bond Future	11.4921	102.4418	11.4910	102.4510	0.009	0.0000	0.0000
2024/11/05	R053	08/05/2025	12.64 Call	Bond Future	10060.6500	10.0607	10060.0900	10.0601	0.006	0.0000	0.0000
2024/11/05	R053	08/05/2025	12.64 Put	Bond Future	1186.0600	1.1861	1176.3400	1.1763	0.820	0.0000	0.0000
2024/11/05	R053	07/08/2025		Bond Future	11.5950	104.4715	11.5938	104.4811	0.010	0.0000	0.0000
2024/11/05	R053	07/08/2025	13.17 Call	Bond Future	13034.1900	13.0342	13035.6400	13.0356	0.011	0.0000	0.0000
2024/11/05	R053	07/08/2025	13.17 Put	Bond Future	1396.7900	1.3968	1388.5800	1.3886	0.588	0.0000	0.0000
2024/11/05	R053	06/11/2025		Bond Future	11.7082	100.6330	11.7069	100.6434	0.011	0.0000	0.0000
2024/11/05	R053	06/11/2025	11.76 Call	Bond Future	6348.8800	6.3489	6346.1600	6.3462	0.043	0.0000	0.0000
2024/11/05	R053	06/11/2025	11.76 Put	Bond Future	5930.1200	5.9301	5917.0100	5.9170	0.221	0.0000	0.0000
2024/11/05	R186	07/11/2024		Bond Future	8.3701	108.1499	8.4002	108.0912	0.360	0.0000	0.0000
2024/11/05	R186	07/11/2024	9.14 Call	Bond Future	1485.0000	1.4850	1426.3100	1.4263	3.952	0.0000	0.0000
2024/11/05	R186	07/11/2024	9.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	R186	07/11/2024	9.15 Call	Bond Future	1504.1000	1.5041	1445.4100	1.4454	3.902	0.0000	0.0000
2024/11/05	R186	07/11/2024	9.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	R186	07/11/2024	9.13 Call	Bond Future	1465.8900	1.4659	1407.2000	1.4072	4.004	0.0000	0.0000
2024/11/05	R186	07/11/2024	9.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	R186	06/02/2025		Bond Future	8.3840	105.0484	8.4184	104.9889	0.410	0.0000	0.0000
2024/11/05	R186	06/02/2025	9.03 Call	Bond Future	1240.2800	1.2403	1190.4500	1.1905	4.018	0.0000	0.0000
2024/11/05	R186	06/02/2025	9.03 Put	Bond Future	131.0000	0.1310	140.6500	0.1407	7.366	0.0000	0.0000
2024/11/05	R186	08/05/2025		Bond Future	8.4011	107.2019	8.4412	107.1414	0.478	0.0000	0.0000
2024/11/05	R186	08/05/2025	8.47 Call	Bond Future	651.9700	0.6520	618.7600	0.6188	5.094	0.0000	0.0000
2024/11/05	R186	08/05/2025	8.47 Put	Bond Future	548.1200	0.5481	575.3900	0.5754	4.975	0.0000	0.0000
2024/11/05	R186	07/08/2025		Bond Future	8.4750	104.0167	8.5227	103.9555	0.563	0.0000	0.0000
2024/11/05	R186	07/08/2025	9.68 Call	Bond Future	1749.1300	1.7491	1699.7600	1.6998	2.823	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	
2024/11/05	R186	07/08/2025	9.68 Put	Bond Future	219.6200	0.2196	231.4400	0.2314	5.382	0.0000	0.0000
2024/11/05	R186	07/08/2025	10.25 Call	Bond Future	2350.5100	2.3505	2295.8900	2.2959	2.324	0.0000	0.0000
2024/11/05	R186	07/08/2025	10.25 Put	Bond Future	108.6500	0.1087	115.2200	0.1152	6.047	0.0000	0.0000
2024/11/05	R186	07/08/2025	9.22 Put	Bond Future	327.5600	0.3276	344.6700	0.3447	5.223	0.0000	0.0000
2024/11/05	R186	07/08/2025	9.22 Call	Bond Future	1277.0000	1.2770	1232.9200	1.2329	3.452	0.0000	0.0000
2024/11/05	R186	06/11/2025		Bond Future	8.6179	106.0348	8.6766	105.9729	0.682	0.0000	0.0000
2024/11/05	R186	06/11/2025	8.13 Call	Bond Future	340.9800	0.3410	318.5300	0.3185	6.584	0.0000	0.0000
2024/11/05	R186	06/11/2025	8.13 Put	Bond Future	857.0400	0.8570	896.5000	0.8965	4.604	0.0000	0.0000
2024/11/05	R202	07/11/2024		Bond Future	266.2904	266.2904	266.4731	266.4731	0.069	0.0000	0.0000
2024/11/05	R202	06/02/2025		Bond Future	266.6091	266.6091	266.7964	266.7964	0.070	0.0000	0.0000
2024/11/05	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	6.4300	0.0064	100.000	0.0000	0.0000
2024/11/05	R202	06/02/2025	266.79 Put	Bond Future	180.8800	0.1809	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/11/05	R202	08/05/2025		Bond Future	272.1392	272.1392	272.3310	272.3310	0.070	0.0000	0.0000
2024/11/05	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	20.9800	0.0210	100.000	0.0000	0.0000
2024/11/05	R202	08/05/2025	272.31 Put	Bond Future	170.7800	0.1708	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/11/05	R202	07/08/2025		Bond Future	272.3221	272.3221	272.5194	272.5194	0.072	0.0000	0.0000
2024/11/05	R202	07/08/2025	271.60 Call	Bond Future	722.0900	0.7221	919.3700	0.9194	27.321	0.0000	0.0000
2024/11/05	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	R202	06/11/2025		Bond Future	277.6764	277.6764	277.8788	277.8788	0.073	0.0000	0.0000
2024/11/05	R202	06/11/2025	275.64 Call	Bond Future	2036.4000	2.0364	2238.8200	2.2388	9.940	0.0000	0.0000
2024/11/05	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	R209	07/11/2024	10.55 Put	Bond Future	1027.6600	1.0277	935.7700	0.9358	8.942	0.0000	0.0000
2024/11/05	R209	07/11/2024	10.55 Call	Bond Future	95.5100	0.0955	59.7900	0.0598	37.399	0.0000	0.0000
2024/11/05	R209	07/11/2024	11.00 Call	Bond Future	1412.3200	1.4123	1443.9900	1.4440	2.242	0.0000	0.0000
2024/11/05	R209	07/11/2024	11.00 Put	Bond Future	36.7400	0.0367	12.2400	0.0122	66.685	0.0000	0.0000
2024/11/05	R209	07/11/2024		Bond Future	10.7294	71.6811	10.7185	71.7373	0.102	0.0000	0.0000
2024/11/05	R209	07/11/2024	12.22 Call	Bond Future	7149.1000	7.1491	7205.2700	7.2053	0.786	0.0000	0.0000
2024/11/05	R209	07/11/2024	12.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	R209	07/11/2024	12.23 Call	Bond Future	7193.6800	7.1937	7249.8500	7.2499	0.781	0.0000	0.0000
2024/11/05	R209	07/11/2024	12.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	R209	07/11/2024	12.21 Call	Bond Future	7104.4700	7.1045	7160.6400	7.1606	0.791	0.0000	0.0000
2024/11/05	R209	07/11/2024	12.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	R209	06/02/2025		Bond Future	10.8144	73.1458	10.8031	73.2034	0.105	0.0000	0.0000
2024/11/05	R209	06/02/2025	12.44 Call	Bond Future	7735.5000	7.7355	7787.8800	7.7879	0.677	0.0000	0.0000
2024/11/05	R209	06/02/2025	12.44 Put	Bond Future	97.6200	0.0976	92.4600	0.0925	5.286	0.0000	0.0000
2024/11/05	R209	08/05/2025		Bond Future	10.9019	71.4901	10.8901	71.5490	0.108	0.0000	0.0000
2024/11/05	R209	08/05/2025	11.89 Call	Bond Future	5522.0400	5.5220	5563.5200	5.5635	0.751	0.0000	0.0000
2024/11/05	R209	08/05/2025	11.89 Put	Bond Future	811.7700	0.8118	794.3300	0.7943	2.148	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	
2024/11/05	R209	07/08/2025		Bond Future	11.0023	72.9071	10.9900	72.9674	0.112	0.0000	0.0000
2024/11/05	R209	07/08/2025	12.68 Call	Bond Future	8300.4300	8.3004	8348.3600	8.3484	0.577	0.0000	0.0000
2024/11/05	R209	07/08/2025	12.68 Put	Bond Future	671.6300	0.6716	659.1900	0.6592	1.852	0.0000	0.0000
2024/11/05	R209	06/11/2025		Bond Future	11.1153	71.1692	11.1024	71.2311	0.116	0.0000	0.0000
2024/11/05	R209	06/11/2025	11.27 Call	Bond Future	3999.3600	3.9994	4029.0600	4.0291	0.743	0.0000	0.0000
2024/11/05	R209	06/11/2025	11.27 Put	Bond Future	3259.3800	3.2594	3227.2100	3.2272	0.987	0.0000	0.0000
2024/11/05	R210	07/11/2024		Bond Future	239.9775	239.9775	239.9600	239.9600	0.007	0.0000	0.0000
2024/11/05	R210	06/02/2025		Bond Future	244.9408	244.9408	244.9238	244.9238	0.007	0.0000	0.0000
2024/11/05	R210	06/02/2025	239.61 Call	Bond Future	5330.7500	5.3308	5313.7800	5.3138	0.318	0.0000	0.0000
2024/11/05	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	R210	08/05/2025		Bond Future	246.6407	246.6407	246.6239	246.6239	0.007	0.0000	0.0000
2024/11/05	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	R210	08/05/2025	248.03 Put	Bond Future	1389.3100	1.3893	1406.1000	1.4061	1.209	0.0000	0.0000
2024/11/05	R210	07/08/2025		Bond Future	251.5906	251.5906	251.5746	251.5746	0.006	0.0000	0.0000
2024/11/05	R210	07/08/2025	248.44 Call	Bond Future	3150.6300	3.1506	3134.6200	3.1346	0.508	0.0000	0.0000
2024/11/05	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	R210	06/11/2025		Bond Future	253.0961	253.0961	253.0811	253.0811	0.006	0.0000	0.0000
2024/11/05	R210	06/11/2025	252.14 Call	Bond Future	956.1200	0.9561	941.1200	0.9411	1.569	0.0000	0.0000
2024/11/05	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	R213	07/11/2024		Bond Future	9.6739	88.9967	9.6831	88.9572	0.096	0.0000	0.0000
2024/11/05	R213	07/11/2024	11.22 Call	Bond Future	6308.4100	6.3084	6268.9500	6.2690	0.626	0.0000	0.0000
2024/11/05	R213	07/11/2024	11.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	R213	07/11/2024	11.23 Call	Bond Future	6347.3400	6.3473	6307.8800	6.3079	0.622	0.0000	0.0000
2024/11/05	R213	07/11/2024	11.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	R213	07/11/2024	11.21 Call	Bond Future	6269.4500	6.2695	6229.9900	6.2300	0.629	0.0000	0.0000
2024/11/05	R213	07/11/2024	11.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	R213	06/02/2025		Bond Future	9.7511	90.8152	9.7608	90.7752	0.099	0.0000	0.0000
2024/11/05	R213	06/02/2025	11.35 Call	Bond Future	6380.5200	6.3805	6340.4200	6.3404	0.628	0.0000	0.0000
2024/11/05	R213	06/02/2025	11.35 Put	Bond Future	61.9500	0.0620	61.8100	0.0618	0.226	0.0000	0.0000
2024/11/05	R213	08/05/2025		Bond Future	9.8257	89.1184	9.8358	89.0778	0.103	0.0000	0.0000
2024/11/05	R213	08/05/2025	10.52 Call	Bond Future	3527.1400	3.5271	3493.2900	3.4933	0.960	0.0000	0.0000
2024/11/05	R213	08/05/2025	10.52 Put	Bond Future	798.4700	0.7985	805.2400	0.8052	0.848	0.0000	0.0000
2024/11/05	R213	07/08/2025		Bond Future	9.9216	90.8856	9.9322	90.8445	0.107	0.0000	0.0000
2024/11/05	R213	07/08/2025	11.66 Call	Bond Future	6862.8600	6.8629	6824.9600	6.8250	0.552	0.0000	0.0000
2024/11/05	R213	07/08/2025	11.66 Put	Bond Future	444.3700	0.4444	447.5000	0.4475	0.704	0.0000	0.0000
2024/11/05	R213	06/11/2025		Bond Future	10.0431	89.0954	10.0542	89.0540	0.111	0.0000	0.0000
2024/11/05	R213	06/11/2025	10.05 Call	Bond Future	2490.5400	2.4905	2465.8800	2.4659	0.990	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	
2024/11/05	R213	06/11/2025	10.05 Put	Bond Future	2464.7800	2.4648	2481.5100	2.4815	0.679	0.0000	0.0000
2024/11/05	R214	07/11/2024		Bond Future	11.0996	66.9755	11.0936	67.0079	0.053	0.0000	0.0000
2024/11/05	R214	07/11/2024	12.61 Call	Bond Future	7538.8300	7.5388	7571.2300	7.5712	0.430	0.0000	0.0000
2024/11/05	R214	07/11/2024	12.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	R214	07/11/2024	12.62 Call	Bond Future	7584.2600	7.5843	7616.6600	7.6167	0.427	0.0000	0.0000
2024/11/05	R214	07/11/2024	12.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	R214	07/11/2024	12.60 Call	Bond Future	7493.3600	7.4934	7525.7600	7.5258	0.432	0.0000	0.0000
2024/11/05	R214	07/11/2024	12.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	R214	06/02/2025		Bond Future	11.1871	68.3440	11.1809	68.3773	0.055	0.0000	0.0000
2024/11/05	R214	06/02/2025	12.71 Call	Bond Future	7627.9000	7.6279	7656.3700	7.6564	0.373	0.0000	0.0000
2024/11/05	R214	06/02/2025	12.71 Put	Bond Future	124.5000	0.1245	119.6500	0.1197	3.896	0.0000	0.0000
2024/11/05	R214	06/02/2025	13.63 Call	Bond Future	11432.7100	11.4327	11464.9900	11.4650	0.282	0.0000	0.0000
2024/11/05	R214	06/02/2025	13.63 Put	Bond Future	17.9900	0.0180	16.9500	0.0170	5.781	0.0000	0.0000
2024/11/05	R214	06/02/2025	12.25 Put	Bond Future	284.8000	0.2848	275.9300	0.2759	3.114	0.0000	0.0000
2024/11/05	R214	06/02/2025	12.25 Call	Bond Future	5665.8200	5.6658	5690.2700	5.6903	0.432	0.0000	0.0000
2024/11/05	R214	06/02/2025	11.75 Put	Bond Future	677.3500	0.6774	661.7200	0.6617	2.308	0.0000	0.0000
2024/11/05	R214	06/02/2025	11.75 Call	Bond Future	3613.8200	3.6138	3631.5100	3.6315	0.490	0.0000	0.0000
2024/11/05	R214	08/05/2025		Bond Future	11.2714	66.4407	11.2650	66.4749	0.057	0.0000	0.0000
2024/11/05	R214	08/05/2025	12.40 Call	Bond Future	6352.5900	6.3526	6375.5600	6.3756	0.362	0.0000	0.0000
2024/11/05	R214	08/05/2025	12.40 Put	Bond Future	726.2100	0.7262	715.0300	0.7150	1.539	0.0000	0.0000
2024/11/05	R214	07/08/2025		Bond Future	11.3676	67.7579	11.3610	67.7930	0.059	0.0000	0.0000
2024/11/05	R214	07/08/2025	12.97 Call	Bond Future	8477.5700	8.4776	8503.0500	8.5031	0.301	0.0000	0.0000
2024/11/05	R214	07/08/2025	12.97 Put	Bond Future	806.7200	0.8067	797.1100	0.7971	1.191	0.0000	0.0000
2024/11/05	R214	06/11/2025		Bond Future	11.4764	65.7718	11.4694	65.8079	0.061	0.0000	0.0000
2024/11/05	R214	06/11/2025	11.64 Call	Bond Future	4293.8300	4.2938	4308.9500	4.3090	0.352	0.0000	0.0000
2024/11/05	R214	06/11/2025	11.64 Put	Bond Future	3454.3600	3.4544	3433.4200	3.4334	0.606	0.0000	0.0000
2024/11/05	R248	07/11/2024	12.79 Call	Bond Future	9111.2900	9.1113	9083.9900	9.0840	0.300	0.0000	0.0000
2024/11/05	R248	07/11/2024	12.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	R248	07/11/2024	12.80 Call	Bond Future	9165.6400	9.1656	9138.3400	9.1383	0.298	0.0000	0.0000
2024/11/05	R248	07/11/2024	12.80 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	R248	07/11/2024	12.78 Call	Bond Future	9056.8600	9.0569	9029.5600	9.0296	0.301	0.0000	0.0000
2024/11/05	R248	07/11/2024	12.78 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	R248	07/11/2024		Bond Future	11.2848	81.0143	11.2888	80.9870	0.036	0.0000	0.0000
2024/11/05	R248	06/02/2025		Bond Future	11.3764	82.6697	11.3806	82.6422	0.036	0.0000	0.0000
2024/11/05	R248	06/02/2025	12.71 Call	Bond Future	8304.7800	8.3048	8274.3900	8.2744	0.366	0.0000	0.0000
2024/11/05	R248	06/02/2025	12.71 Put	Bond Future	251.5100	0.2515	248.6100	0.2486	1.153	0.0000	0.0000
2024/11/05	R248	06/02/2025	10.30 Put	Bond Future	7840.8300	7.8408	7863.7800	7.8638	0.293	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	
2024/11/05	R248	06/02/2025	10.30 Call	Bond Future	117.6600	0.1177	113.1200	0.1131	3.859	0.0000	0.0000
2024/11/05	R248	06/02/2025	11.00 Put	Bond Future	3581.1400	3.5811	3590.2600	3.5903	0.255	0.0000	0.0000
2024/11/05	R248	06/02/2025	11.00 Call	Bond Future	1017.5100	1.0175	999.1400	0.9991	1.805	0.0000	0.0000
2024/11/05	R248	06/02/2025	11.70 Call	Bond Future	3402.1800	3.4022	3373.1400	3.3731	0.854	0.0000	0.0000
2024/11/05	R248	06/02/2025	11.70 Put	Bond Future	1306.8600	1.3069	1305.3100	1.3053	0.119	0.0000	0.0000
2024/11/05	R248	08/05/2025		Bond Future	11.4647	79.9161	11.4689	79.8882	0.037	0.0000	0.0000
2024/11/05	R248	08/05/2025	12.60 Call	Bond Future	7765.6700	7.7657	7736.7800	7.7368	0.372	0.0000	0.0000
2024/11/05	R248	08/05/2025	12.60 Put	Bond Future	906.1000	0.9061	905.1200	0.9051	0.108	0.0000	0.0000
2024/11/05	R248	07/08/2025		Bond Future	11.5649	81.5002	11.5693	81.4721	0.038	0.0000	0.0000
2024/11/05	R248	07/08/2025	13.21 Call	Bond Future	10461.5300	10.4615	10433.1600	10.4332	0.271	0.0000	0.0000
2024/11/05	R248	07/08/2025	13.21 Put	Bond Future	995.3800	0.9954	995.0600	0.9951	0.032	0.0000	0.0000
2024/11/05	R248	06/11/2025		Bond Future	11.6773	78.6376	11.6817	78.6093	0.038	0.0000	0.0000
2024/11/05	R248	06/11/2025	11.74 Call	Bond Future	4939.8900	4.9399	4918.0900	4.9181	0.441	0.0000	0.0000
2024/11/05	R248	06/11/2025	11.74 Put	Bond Future	4544.5400	4.5445	4551.0200	4.5510	0.143	0.0000	0.0000
2024/11/05	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/05	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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