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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/11/2024 TO 06/11/2024

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
2024/11/06	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/06	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/06	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/06	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/06	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/06	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/06	2025	07/11/2024		Bond Future	184.7103	184.7103	184.6986	0.006	0.0000	0.0000
2024/11/06	2029	07/11/2024		Bond Future	132.1798	132.1798	131.9893	0.144	0.0000	0.0000
2024/11/06	2029	06/02/2025		Bond Future	134.9141	134.9141	134.7212	0.143	0.0000	0.0000
2024/11/06	2029	06/02/2025	132.40 Call	Bond Future	2514.0800	2.5141	2321.1700	7.673	0.0000	0.0000
2024/11/06	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	2029	08/05/2025		Bond Future	136.2935	136.2935	136.0974	0.144	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
2024/11/06	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/11/06	2029	08/05/2025	137.85 Put	Bond Future	1556.4700	1.5565	1752.5800	1.7526	12.600	0.0000
2024/11/06	2029	07/08/2025		Bond Future	139.0298	139.0298	138.8315	138.8315	0.143	0.0000
2024/11/06	2029	07/08/2025	137.41 Call	Bond Future	1619.7900	1.6198	1421.5400	1.4215	12.239	0.0000
2024/11/06	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/06	2029	06/11/2025		Bond Future	140.3201	140.3201	140.1197	140.1197	0.143	0.0000
2024/11/06	2029	06/11/2025	139.79 Call	Bond Future	530.0900	0.5301	329.6500	0.3297	37.812	0.0000
2024/11/06	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/06	2030	07/11/2024		Bond Future	9.3023	96.9504	9.3706	96.6824	0.735	0.0000
2024/11/06	2030	07/11/2024	10.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/06	2030	07/11/2024	10.21 Call	Bond Future	3484.9300	3.4849	3216.9400	3.2169	7.690	0.0000
2024/11/06	2030	07/11/2024	10.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/06	2030	07/11/2024	10.71 Call	Bond Future	5336.8700	5.3369	5068.8800	5.0689	5.021	0.0000
2024/11/06	2030	07/11/2024	11.91 Call	Bond Future	9594.9000	9.5949	9326.9100	9.3269	2.793	0.0000
2024/11/06	2030	07/11/2024	11.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/06	2030	07/11/2024	10.75 Call	Bond Future	5483.0100	5.4830	5215.0200	5.2150	4.888	0.0000
2024/11/06	2030	07/11/2024	10.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/06	2030	07/11/2024	10.76 Call	Bond Future	5519.4900	5.5195	5251.5000	5.2515	4.855	0.0000
2024/11/06	2030	07/11/2024	10.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/06	2030	07/11/2024	10.74 Call	Bond Future	5446.5000	5.4465	5178.5100	5.1785	4.920	0.0000
2024/11/06	2030	07/11/2024	10.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/06	2030	06/02/2025		Bond Future	9.3622	94.9219	9.4345	94.6495	0.772	0.0000
2024/11/06	2030	06/02/2025	10.68 Call	Bond Future	4907.3800	4.9074	4651.3200	4.6513	5.218	0.0000
2024/11/06	2030	06/02/2025	10.68 Put	Bond Future	91.5700	0.0916	107.8600	0.1079	17.790	0.0000
2024/11/06	2030	06/02/2025	8.68 Put	Bond Future	2882.8000	2.8828	3106.2600	3.1063	7.751	0.0000
2024/11/06	2030	06/02/2025	8.68 Call	Bond Future	264.7500	0.2648	215.8600	0.2159	18.466	0.0000
2024/11/06	2030	06/02/2025	9.18 Put	Bond Future	1500.8500	1.5009	1661.3000	1.6613	10.691	0.0000
2024/11/06	2030	06/02/2025	9.18 Call	Bond Future	810.2000	0.8102	698.3000	0.6983	13.811	0.0000
2024/11/06	2030	06/02/2025	9.69 Call	Bond Future	1875.8000	1.8758	1692.3300	1.6923	9.781	0.0000
2024/11/06	2030	06/02/2025	9.69 Put	Bond Future	648.7000	0.6487	737.5800	0.7376	13.701	0.0000
2024/11/06	2030	08/05/2025	8.68 Put	Bond Future	3281.5400	3.2815	3493.6500	3.4937	6.464	0.0000
2024/11/06	2030	08/05/2025	8.68 Call	Bond Future	503.5500	0.5036	438.2900	0.4383	12.960	0.0000
2024/11/06	2030	08/05/2025	9.18 Put	Bond Future	2010.9400	2.0109	2174.5900	2.1746	8.138	0.0000
2024/11/06	2030	08/05/2025	9.18 Call	Bond Future	1084.3700	1.0844	970.6500	0.9707	10.487	0.0000
2024/11/06	2030	08/05/2025	9.99 Call	Bond Future	2778.0300	2.7780	2584.0400	2.5840	6.983	0.0000
2024/11/06	2030	08/05/2025	9.99 Put	Bond Future	796.1600	0.7962	879.5400	0.8795	10.473	0.0000
2024/11/06	2030	08/05/2025	11.86 Call	Bond Future	8353.1200	8.3531	8084.4300	8.0844	3.217	0.0000
2024/11/06	2030	08/05/2025	11.86 Put	Bond Future	62.6000	0.0626	71.2800	0.0713	13.866	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	
2024/11/06	2030	08/05/2025	10.31 Put	Bond Future	538.4000	0.5384	598.5200	0.5985	11.166	0.0000	0.0000
2024/11/06	2030	08/05/2025	10.31 Call	Bond Future	3639.1900	3.6392	3421.9400	3.4219	5.970	0.0000	0.0000
2024/11/06	2030	08/05/2025	12.28 Call	Bond Future	9660.9300	9.6609	9387.6900	9.3877	2.828	0.0000	0.0000
2024/11/06	2030	08/05/2025	12.28 Put	Bond Future	27.2600	0.0273	31.3900	0.0314	15.150	0.0000	0.0000
2024/11/06	2030	08/05/2025	10.69 Put	Bond Future	334.7600	0.3348	374.3800	0.3744	11.835	0.0000	0.0000
2024/11/06	2030	08/05/2025	10.69 Call	Bond Future	4742.7300	4.7427	4504.9800	4.5050	5.013	0.0000	0.0000
2024/11/06	2030	08/05/2025		Bond Future	9.4347	96.8678	9.5116	96.5904	0.815	0.0000	0.0000
2024/11/06	2030	08/05/2025	9.93 Call	Bond Future	2625.9800	2.6260	2437.0000	2.4370	7.197	0.0000	0.0000
2024/11/06	2030	08/05/2025	9.93 Put	Bond Future	855.7800	0.8558	944.1700	0.9442	10.329	0.0000	0.0000
2024/11/06	2030	07/08/2025		Bond Future	9.5341	94.7785	9.6159	94.4969	0.858	0.0000	0.0000
2024/11/06	2030	07/08/2025	11.11 Call	Bond Future	5700.2300	5.7002	5461.4700	5.4615	4.189	0.0000	0.0000
2024/11/06	2030	07/08/2025	11.11 Put	Bond Future	452.3400	0.4523	495.1400	0.4951	9.462	0.0000	0.0000
2024/11/06	2030	07/08/2025	12.12 Call	Bond Future	8563.8900	8.5639	8297.8900	8.2979	3.106	0.0000	0.0000
2024/11/06	2030	07/08/2025	12.12 Put	Bond Future	141.1700	0.1412	156.7300	0.1567	11.022	0.0000	0.0000
2024/11/06	2030	07/08/2025	10.48 Put	Bond Future	797.3500	0.7974	868.1900	0.8682	8.884	0.0000	0.0000
2024/11/06	2030	07/08/2025	10.48 Call	Bond Future	3991.5300	3.9915	3780.8100	3.7808	5.279	0.0000	0.0000
2024/11/06	2030	06/11/2025		Bond Future	9.6463	96.6173	9.7334	96.3316	0.904	0.0000	0.0000
2024/11/06	2030	06/11/2025	9.54 Call	Bond Future	1880.5300	1.8805	1742.7700	1.7428	7.326	0.0000	0.0000
2024/11/06	2030	06/11/2025	9.54 Put	Bond Future	2230.3000	2.2303	2378.3100	2.3783	6.636	0.0000	0.0000
2024/11/06	2032	07/11/2024	9.75 Put	Bond Future	901.9500	0.9020	1271.7200	1.2717	40.997	0.0000	0.0000
2024/11/06	2032	07/11/2024	9.75 Call	Bond Future	6.3300	0.0063	0.0100	0.0000	99.842	0.0000	0.0000
2024/11/06	2032	07/11/2024	9.90 Put	Bond Future	297.0600	0.2971	549.0100	0.5490	84.815	0.0000	0.0000
2024/11/06	2032	07/11/2024	9.90 Call	Bond Future	135.5000	0.1355	11.3600	0.0114	91.616	0.0000	0.0000
2024/11/06	2032	07/11/2024	10.60 Call	Bond Future	3167.2100	3.1672	2791.1200	2.7911	11.874	0.0000	0.0000
2024/11/06	2032	07/11/2024	10.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	2032	07/11/2024	9.86 Call	Bond Future	72.7300	0.0727	2.7500	0.0028	96.219	0.0000	0.0000
2024/11/06	2032	07/11/2024	9.86 Put	Bond Future	429.3100	0.4293	735.4200	0.7354	71.303	0.0000	0.0000
2024/11/06	2032	07/11/2024		Bond Future	9.9332	92.2956	10.0108	91.9195	0.781	0.0000	0.0000
2024/11/06	2032	07/11/2024	13.36 Call	Bond Future	14870.1600	14.8702	14494.0700	14.4941	2.529	0.0000	0.0000
2024/11/06	2032	07/11/2024	13.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	2032	07/11/2024	11.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	2032	07/11/2024	11.64 Call	Bond Future	7831.8300	7.8318	7455.7400	7.4557	4.802	0.0000	0.0000
2024/11/06	2032	07/11/2024	11.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	2032	07/11/2024	11.11 Call	Bond Future	5495.3700	5.4954	5119.2800	5.1193	6.844	0.0000	0.0000
2024/11/06	2032	07/11/2024	11.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	2032	07/11/2024	11.61 Call	Bond Future	7701.7800	7.7018	7325.6900	7.3257	4.883	0.0000	0.0000
2024/11/06	2032	07/11/2024	12.95 Call	Bond Future	13264.5400	13.2645	12888.4500	12.8885	2.835	0.0000	0.0000
2024/11/06	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	
2024/11/06	2032	07/11/2024	11.48 Call	Bond Future	7135.2100	7.1352	6759.1200	6.7591	5.271	0.0000	0.0000
2024/11/06	2032	07/11/2024	11.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	2032	07/11/2024	11.49 Call	Bond Future	7178.9600	7.1790	6802.8700	6.8029	5.239	0.0000	0.0000
2024/11/06	2032	07/11/2024	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	2032	07/11/2024	11.47 Call	Bond Future	7091.4200	7.0914	6715.3300	6.7153	5.303	0.0000	0.0000
2024/11/06	2032	07/11/2024	11.47 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	2032	06/02/2025		Bond Future	10.0130	94.1818	10.0942	93.7991	0.811	0.0000	0.0000
2024/11/06	2032	06/02/2025	11.72 Call	Bond Future	7692.7700	7.6928	7322.1200	7.3221	4.818	0.0000	0.0000
2024/11/06	2032	06/02/2025	11.72 Put	Bond Future	58.7500	0.0588	70.8100	0.0708	20.528	0.0000	0.0000
2024/11/06	2032	06/02/2025	9.42 Put	Bond Future	3264.7700	3.2648	3567.5600	3.5676	9.274	0.0000	0.0000
2024/11/06	2032	06/02/2025	9.42 Call	Bond Future	406.2600	0.4063	326.3400	0.3263	19.672	0.0000	0.0000
2024/11/06	2032	06/02/2025	9.92 Put	Bond Future	1659.1800	1.6592	1867.0500	1.8671	12.528	0.0000	0.0000
2024/11/06	2032	06/02/2025	9.92 Call	Bond Future	1218.3600	1.2184	1043.5200	1.0435	14.350	0.0000	0.0000
2024/11/06	2032	06/02/2025	10.61 Call	Bond Future	3287.2500	3.2873	2990.7500	2.9908	9.020	0.0000	0.0000
2024/11/06	2032	06/02/2025	10.61 Put	Bond Future	519.7600	0.5198	605.9700	0.6060	16.587	0.0000	0.0000
2024/11/06	2032	08/05/2025	9.42 Put	Bond Future	3933.2700	3.9333	4220.5600	4.2206	7.304	0.0000	0.0000
2024/11/06	2032	08/05/2025	9.42 Call	Bond Future	757.5300	0.7575	654.8000	0.6548	13.561	0.0000	0.0000
2024/11/06	2032	08/05/2025	9.92 Put	Bond Future	2428.5100	2.4285	2645.3600	2.6454	8.929	0.0000	0.0000
2024/11/06	2032	08/05/2025	9.92 Call	Bond Future	1613.7200	1.6137	1440.5500	1.4406	10.731	0.0000	0.0000
2024/11/06	2032	08/05/2025	10.97 Call	Bond Future	4665.5700	4.6656	4363.9200	4.3639	6.465	0.0000	0.0000
2024/11/06	2032	08/05/2025	10.97 Put	Bond Future	761.2800	0.7613	849.6500	0.8497	11.608	0.0000	0.0000
2024/11/06	2032	08/05/2025		Bond Future	10.0963	91.9479	10.1815	91.5578	0.843	0.0000	0.0000
2024/11/06	2032	08/05/2025	10.91 Call	Bond Future	4459.2200	4.4592	4162.9700	4.1630	6.644	0.0000	0.0000
2024/11/06	2032	08/05/2025	10.91 Put	Bond Future	816.1800	0.8162	909.9500	0.9100	11.489	0.0000	0.0000
2024/11/06	2032	07/08/2025		Bond Future	10.1985	93.7707	10.2877	93.3741	0.875	0.0000	0.0000
2024/11/06	2032	07/08/2025	12.01 Call	Bond Future	8135.0000	8.1350	7789.4200	7.7894	4.248	0.0000	0.0000
2024/11/06	2032	07/08/2025	12.01 Put	Bond Future	495.6500	0.4957	546.6300	0.5466	10.285	0.0000	0.0000
2024/11/06	2032	06/11/2025		Bond Future	10.3193	91.4291	10.4130	91.0261	0.908	0.0000	0.0000
2024/11/06	2032	06/11/2025	10.42 Call	Bond Future	3274.8600	3.2749	3057.5700	3.0576	6.635	0.0000	0.0000
2024/11/06	2032	06/11/2025	10.42 Put	Bond Future	2841.6400	2.8416	3027.4200	3.0274	6.538	0.0000	0.0000
2024/11/06	2033	07/11/2024		Bond Future	125.5250	125.5250	125.3159	125.3159	0.167	0.0000	0.0000
2024/11/06	2033	06/02/2025		Bond Future	128.1215	128.1215	127.9097	127.9097	0.165	0.0000	0.0000
2024/11/06	2033	06/02/2025	124.94 Call	Bond Future	3181.5400	3.1815	2969.6600	2.9697	6.660	0.0000	0.0000
2024/11/06	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	2033	08/05/2025		Bond Future	129.2607	129.2607	129.0452	129.0452	0.167	0.0000	0.0000
2024/11/06	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	2033	08/05/2025	130.62 Put	Bond Future	1359.2800	1.3593	1574.8100	1.5748	15.856	0.0000	0.0000
2024/11/06	2033	07/08/2025		Bond Future	131.8558	131.8558	131.6377	131.6377	0.165	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	
2024/11/06	2033	07/08/2025	128.65 Call	Bond Future	3205.8400	3.2058	2987.7000	2.9877	6.804	0.0000	0.0000
2024/11/06	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	2033	06/11/2025		Bond Future	132.9035	132.9035	132.6827	132.6827	0.166	0.0000	0.0000
2024/11/06	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	2033	06/11/2025	133.14 Put	Bond Future	236.4800	0.2365	457.3000	0.4573	93.378	0.0000	0.0000
2024/11/06	2037	07/11/2024		Bond Future	10.9489	86.0894	11.0210	85.6674	0.659	0.0000	0.0000
2024/11/06	2037	07/11/2024	12.58 Call	Bond Future	8846.1100	8.8461	8424.1900	8.4242	4.770	0.0000	0.0000
2024/11/06	2037	07/11/2024	12.58 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	2037	07/11/2024	12.59 Call	Bond Future	8896.1200	8.8961	8474.2000	8.4742	4.743	0.0000	0.0000
2024/11/06	2037	07/11/2024	12.59 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	2037	07/11/2024	12.57 Call	Bond Future	8796.0600	8.7961	8374.1400	8.3741	4.797	0.0000	0.0000
2024/11/06	2037	07/11/2024	12.57 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	2037	06/02/2025		Bond Future	11.0423	83.5882	11.1171	83.1587	0.677	0.0000	0.0000
2024/11/06	2037	06/02/2025	12.76 Call	Bond Future	9223.2200	9.2232	8809.6700	8.8097	4.484	0.0000	0.0000
2024/11/06	2037	06/02/2025	12.76 Put	Bond Future	95.6700	0.0957	111.6700	0.1117	16.724	0.0000	0.0000
2024/11/06	2037	08/05/2025		Bond Future	11.1435	85.3017	11.2210	84.8638	0.696	0.0000	0.0000
2024/11/06	2037	08/05/2025	12.25 Call	Bond Future	6782.1500	6.7822	6426.4900	6.4265	5.244	0.0000	0.0000
2024/11/06	2037	08/05/2025	12.25 Put	Bond Future	832.2800	0.8323	914.4700	0.9145	9.875	0.0000	0.0000
2024/11/06	2037	08/05/2025	12.55 Put	Bond Future	602.4500	0.6025	664.0300	0.6640	10.222	0.0000	0.0000
2024/11/06	2037	08/05/2025	12.55 Call	Bond Future	8060.8100	8.0608	7684.5400	7.6845	4.668	0.0000	0.0000
2024/11/06	2037	08/05/2025	13.30 Put	Bond Future	239.1700	0.2392	266.2900	0.2663	11.339	0.0000	0.0000
2024/11/06	2037	08/05/2025	13.30 Call	Bond Future	11288.1900	11.2882	10877.4600	10.8775	3.639	0.0000	0.0000
2024/11/06	2037	08/05/2025	13.35 Put	Bond Future	221.6800	0.2217	247.0900	0.2471	11.462	0.0000	0.0000
2024/11/06	2037	08/05/2025	13.35 Call	Bond Future	11501.2600	11.5013	11088.8200	11.0888	3.586	0.0000	0.0000
2024/11/06	2037	07/08/2025		Bond Future	11.2611	82.7320	11.3416	82.2866	0.715	0.0000	0.0000
2024/11/06	2037	07/08/2025	13.01 Call	Bond Future	9706.1900	9.7062	9323.8100	9.3238	3.940	0.0000	0.0000
2024/11/06	2037	07/08/2025	13.01 Put	Bond Future	746.7400	0.7467	809.7900	0.8098	8.443	0.0000	0.0000
2024/11/06	2037	07/08/2025	12.17 Call	Bond Future	6347.2100	6.3472	6019.1600	6.0192	5.168	0.0000	0.0000
2024/11/06	2037	07/08/2025	12.17 Put	Bond Future	1509.1700	1.5092	1626.5500	1.6266	7.778	0.0000	0.0000
2024/11/06	2037	07/08/2025	11.42 Call	Bond Future	3678.8700	3.6789	3427.2900	3.4273	6.839	0.0000	0.0000
2024/11/06	2037	07/08/2025	11.42 Put	Bond Future	2802.9100	2.8029	2996.7600	2.9968	6.916	0.0000	0.0000
2024/11/06	2037	07/08/2025	10.55 Put	Bond Future	5537.2800	5.5373	5842.8000	5.8428	5.518	0.0000	0.0000
2024/11/06	2037	07/08/2025	10.55 Call	Bond Future	1453.0800	1.4531	1313.1700	1.3132	9.629	0.0000	0.0000
2024/11/06	2037	07/08/2025	11.82 Call	Bond Future	5042.0100	5.0420	4746.2000	4.7462	5.867	0.0000	0.0000
2024/11/06	2037	07/08/2025	11.82 Put	Bond Future	2018.3900	2.0184	2168.0100	2.1680	7.413	0.0000	0.0000
2024/11/06	2037	07/08/2025	11.07 Call	Bond Future	2642.5000	2.6425	2434.8500	2.4349	7.858	0.0000	0.0000
2024/11/06	2037	07/08/2025	11.07 Put	Bond Future	3713.1100	3.7131	3950.8900	3.9509	6.404	0.0000	0.0000
2024/11/06	2037	07/08/2025	10.34 Put	Bond Future	6440.7800	6.4408	6771.9200	6.7719	5.141	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	
2024/11/06	2037	07/08/2025	10.34 Call	Bond Future	1096.7400	1.0967	982.4500	0.9825	10.421	0.0000	0.0000
2024/11/06	2037	07/08/2025	10.64 Put	Bond Future	5177.5500	5.1776	5471.6700	5.4717	5.681	0.0000	0.0000
2024/11/06	2037	07/08/2025	10.64 Call	Bond Future	1625.6200	1.6256	1474.3100	1.4743	9.308	0.0000	0.0000
2024/11/06	2037	06/11/2025		Bond Future	11.3831	84.3360	11.4666	83.8830	0.734	0.0000	0.0000
2024/11/06	2037	06/11/2025	11.63 Call	Bond Future	4876.9600	4.8770	4614.6300	4.6146	5.379	0.0000	0.0000
2024/11/06	2037	06/11/2025	11.63 Put	Bond Future	3547.7000	3.5477	3738.2900	3.7383	5.372	0.0000	0.0000
2024/11/06	2038	07/11/2024		Bond Future	136.5353	136.5353	136.2900	136.2900	0.180	0.0000	0.0000
2024/11/06	2038	06/02/2025		Bond Future	137.2588	137.2588	137.0098	137.0098	0.181	0.0000	0.0000
2024/11/06	2038	06/02/2025	135.23 Call	Bond Future	2028.8100	2.0288	1779.8300	1.7798	12.272	0.0000	0.0000
2024/11/06	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	2038	08/05/2025		Bond Future	140.1059	140.1059	139.8527	139.8527	0.181	0.0000	0.0000
2024/11/06	2038	08/05/2025	139.68 Call	Bond Future	425.9100	0.4259	172.7300	0.1727	59.444	0.0000	0.0000
2024/11/06	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	2038	07/08/2025		Bond Future	140.7764	140.7764	140.5199	140.5199	0.182	0.0000	0.0000
2024/11/06	2038	07/08/2025	139.56 Call	Bond Future	1216.4200	1.2164	959.9200	0.9599	21.086	0.0000	0.0000
2024/11/06	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	2038	06/11/2025		Bond Future	143.5445	143.5445	143.2849	143.2849	0.181	0.0000	0.0000
2024/11/06	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	2038	06/11/2025	143.88 Put	Bond Future	335.4800	0.3355	595.1100	0.5951	77.391	0.0000	0.0000
2024/11/06	2040	07/11/2024	12.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	2040	07/11/2024	12.10 Call	Bond Future	5154.5500	5.1546	4607.4500	4.6075	10.614	0.0000	0.0000
2024/11/06	2040	07/11/2024	12.60 Call	Bond Future	7944.1700	7.9442	7397.0700	7.3971	6.887	0.0000	0.0000
2024/11/06	2040	07/11/2024	12.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	2040	07/11/2024	13.15 Call	Bond Future	10839.5000	10.8395	10292.4000	10.2924	5.047	0.0000	0.0000
2024/11/06	2040	07/11/2024	13.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	2040	07/11/2024		Bond Future	11.2440	86.3328	11.3310	85.7857	0.774	0.0000	0.0000
2024/11/06	2040	07/11/2024	12.85 Call	Bond Future	9282.0000	9.2820	8734.9000	8.7349	5.894	0.0000	0.0000
2024/11/06	2040	07/11/2024	12.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	2040	07/11/2024	12.86 Call	Bond Future	9334.7500	9.3348	8787.6500	8.7877	5.861	0.0000	0.0000
2024/11/06	2040	07/11/2024	12.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	2040	07/11/2024	12.84 Call	Bond Future	9229.1900	9.2292	8682.0900	8.6821	5.928	0.0000	0.0000
2024/11/06	2040	07/11/2024	12.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	2040	06/02/2025		Bond Future	11.3406	83.5861	11.4307	83.0287	0.795	0.0000	0.0000
2024/11/06	2040	06/02/2025	12.95 Call	Bond Future	9298.4300	9.2984	8768.9200	8.7689	5.695	0.0000	0.0000
2024/11/06	2040	06/02/2025	12.95 Put	Bond Future	137.7100	0.1377	165.6000	0.1656	20.253	0.0000	0.0000
2024/11/06	2040	06/02/2025	11.00 Put	Bond Future	3191.8700	3.1919	3564.1100	3.5641	11.662	0.0000	0.0000
2024/11/06	2040	06/02/2025	11.00 Call	Bond Future	1033.1600	1.0332	848.0000	0.8480	17.922	0.0000	0.0000
2024/11/06	2040	06/02/2025	11.70 Call	Bond Future	3342.5800	3.3426	2966.5200	2.9665	11.251	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	
2024/11/06	2040	06/02/2025	11.70 Put	Bond Future	1152.6100	1.1526	1333.9500	1.3340	15.733	0.0000	0.0000
2024/11/06	2040	06/02/2025	12.20 Call	Bond Future	5601.9100	5.6019	5135.7700	5.1358	8.321	0.0000	0.0000
2024/11/06	2040	06/02/2025	12.20 Put	Bond Future	507.7000	0.5077	598.9600	0.5990	17.975	0.0000	0.0000
2024/11/06	2040	08/05/2025	13.43 Put	Bond Future	341.5300	0.3415	387.3200	0.3873	13.407	0.0000	0.0000
2024/11/06	2040	08/05/2025	13.43 Call	Bond Future	11257.6000	11.2576	10735.0900	10.7351	4.641	0.0000	0.0000
2024/11/06	2040	08/05/2025		Bond Future	11.4441	85.2995	11.5375	84.7312	0.816	0.0000	0.0000
2024/11/06	2040	08/05/2025	12.63 Call	Bond Future	7600.5600	7.6006	7131.9400	7.1319	6.166	0.0000	0.0000
2024/11/06	2040	08/05/2025	12.63 Put	Bond Future	800.6400	0.8006	900.3200	0.9003	12.450	0.0000	0.0000
2024/11/06	2040	08/05/2025	12.75 Put	Bond Future	703.7300	0.7037	792.6100	0.7926	12.630	0.0000	0.0000
2024/11/06	2040	08/05/2025	12.75 Call	Bond Future	8143.9300	8.1439	7664.5100	7.6645	5.887	0.0000	0.0000
2024/11/06	2040	08/05/2025	13.50 Put	Bond Future	317.4300	0.3174	360.1800	0.3602	13.468	0.0000	0.0000
2024/11/06	2040	08/05/2025	13.50 Call	Bond Future	11577.1400	11.5771	11051.5900	11.0516	4.540	0.0000	0.0000
2024/11/06	2040	07/08/2025		Bond Future	11.5631	82.4789	11.6599	81.9005	0.837	0.0000	0.0000
2024/11/06	2040	07/08/2025	13.29 Call	Bond Future	10318.0300	10.3180	9826.2800	9.8263	4.766	0.0000	0.0000
2024/11/06	2040	07/08/2025	13.29 Put	Bond Future	861.3700	0.8614	948.0100	0.9480	10.058	0.0000	0.0000
2024/11/06	2040	06/11/2025		Bond Future	11.6854	84.0776	11.7858	83.4891	0.859	0.0000	0.0000
2024/11/06	2040	06/11/2025	11.84 Call	Bond Future	4940.7400	4.9407	4611.9600	4.6120	6.654	0.0000	0.0000
2024/11/06	2040	06/11/2025	11.84 Put	Bond Future	4036.7100	4.0367	4296.4300	4.2964	6.434	0.0000	0.0000
2024/11/06	2044	07/11/2024	12.25 Call	Bond Future	5445.9400	5.4459	4917.2000	4.9172	9.709	0.0000	0.0000
2024/11/06	2044	07/11/2024	12.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	2044	07/11/2024	12.00 Call	Bond Future	3980.9500	3.9810	3452.2000	3.4522	13.282	0.0000	0.0000
2024/11/06	2044	07/11/2024	12.00 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/11/06	2044	07/11/2024	12.50 Call	Bond Future	6864.8200	6.8648	6336.0800	6.3361	7.702	0.0000	0.0000
2024/11/06	2044	07/11/2024	12.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	2044	07/11/2024		Bond Future	11.3589	82.2236	11.4410	81.6949	0.723	0.0000	0.0000
2024/11/06	2044	07/11/2024	12.91 Call	Bond Future	9096.5200	9.0965	8567.7800	8.5678	5.813	0.0000	0.0000
2024/11/06	2044	07/11/2024	12.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	2044	07/11/2024	12.92 Call	Bond Future	9149.5200	9.1495	8620.7800	8.6208	5.779	0.0000	0.0000
2024/11/06	2044	07/11/2024	12.92 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	2044	07/11/2024	12.90 Call	Bond Future	9043.4500	9.0435	8514.7100	8.5147	5.847	0.0000	0.0000
2024/11/06	2044	07/11/2024	12.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	2044	06/02/2025		Bond Future	11.4520	79.5182	11.5369	78.9796	0.741	0.0000	0.0000
2024/11/06	2044	06/02/2025	13.02 Call	Bond Future	9204.8200	9.2048	8694.1600	8.6942	5.548	0.0000	0.0000
2024/11/06	2044	06/02/2025	13.02 Put	Bond Future	145.7800	0.1458	173.6600	0.1737	19.125	0.0000	0.0000
2024/11/06	2044	06/02/2025	13.75 Call	Bond Future	12740.4700	12.7405	12209.2200	12.2092	4.170	0.0000	0.0000
2024/11/06	2044	06/02/2025	13.75 Put	Bond Future	34.6400	0.0346	41.9300	0.0419	21.045	0.0000	0.0000
2024/11/06	2044	06/02/2025	12.50 Put	Bond Future	361.6900	0.3617	426.0200	0.4260	17.786	0.0000	0.0000
2024/11/06	2044	06/02/2025	12.50 Call	Bond Future	6613.8500	6.6139	6139.6400	6.1396	7.170	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	
2024/11/06	2044	06/02/2025	12.00 Put	Bond Future	842.6200	0.8426	976.8800	0.9769	15.934	0.0000	0.0000
2024/11/06	2044	06/02/2025	12.00 Call	Bond Future	4216.3800	4.2164	3812.1000	3.8121	9.588	0.0000	0.0000
2024/11/06	2044	08/05/2025	Call	Bond Future	10.8800	0.0109	8.0600	0.0081	25.919	0.0000	0.0000
2024/11/06	2044	08/05/2025	Put	Bond Future	18862.7900	18.8628	19409.1000	19.4091	2.896	0.0000	0.0000
2024/11/06	2044	08/05/2025	12.40 Call	Bond Future	6267.4500	6.2675	5850.3800	5.8504	6.655	0.0000	0.0000
2024/11/06	2044	08/05/2025	12.40 Put	Bond Future	1213.3800	1.2134	1345.4400	1.3454	10.884	0.0000	0.0000
2024/11/06	2044	08/05/2025	11.65 Call	Bond Future	3245.7500	3.2458	2943.1300	2.9431	9.324	0.0000	0.0000
2024/11/06	2044	08/05/2025	11.65 Put	Bond Future	2629.2600	2.6293	2875.7700	2.8758	9.376	0.0000	0.0000
2024/11/06	2044	08/05/2025	10.92 Put	Bond Future	5319.5000	5.3195	5710.5500	5.7106	7.351	0.0000	0.0000
2024/11/06	2044	08/05/2025	10.92 Call	Bond Future	1186.6500	1.1867	1028.5700	1.0286	13.322	0.0000	0.0000
2024/11/06	2044	08/05/2025		Bond Future	11.5513	81.1481	11.6392	80.5990	0.761	0.0000	0.0000
2024/11/06	2044	08/05/2025	12.72 Call	Bond Future	7692.0100	7.6920	7241.6100	7.2416	5.855	0.0000	0.0000
2024/11/06	2044	08/05/2025	12.72 Put	Bond Future	868.7400	0.8687	967.4700	0.9675	11.365	0.0000	0.0000
2024/11/06	2044	07/08/2025		Bond Future	11.6646	78.3706	11.7556	77.8117	0.780	0.0000	0.0000
2024/11/06	2044	07/08/2025	13.34 Call	Bond Future	10289.8300	10.2898	9818.7500	9.8188	4.578	0.0000	0.0000
2024/11/06	2044	07/08/2025	13.34 Put	Bond Future	957.2400	0.9572	1045.0900	1.0451	9.177	0.0000	0.0000
2024/11/06	2044	06/11/2025		Bond Future	11.7805	79.8895	11.8747	79.3207	0.800	0.0000	0.0000
2024/11/06	2044	06/11/2025	11.88 Call	Bond Future	4933.3800	4.9334	4620.0300	4.6200	6.352	0.0000	0.0000
2024/11/06	2044	06/11/2025	11.88 Put	Bond Future	4332.6600	4.3327	4588.0500	4.5881	5.895	0.0000	0.0000
2024/11/06	2046	07/11/2024		Bond Future	116.9528	116.9528	116.5827	116.5827	0.316	0.0000	0.0000
2024/11/06	2046	06/02/2025		Bond Future	119.3721	119.3721	118.9957	118.9957	0.315	0.0000	0.0000
2024/11/06	2046	06/02/2025	114.01 Call	Bond Future	5362.0800	5.3621	4985.6500	4.9857	7.020	0.0000	0.0000
2024/11/06	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	2046	08/05/2025		Bond Future	119.6182	119.6182	119.2348	119.2348	0.321	0.0000	0.0000
2024/11/06	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	2046	08/05/2025	121.97 Put	Bond Future	2351.8400	2.3518	2735.2500	2.7353	16.303	0.0000	0.0000
2024/11/06	2046	07/08/2025		Bond Future	122.0190	122.0190	121.6295	121.6295	0.319	0.0000	0.0000
2024/11/06	2046	07/08/2025	118.69 Call	Bond Future	3329.0100	3.3290	2939.5000	2.9395	11.700	0.0000	0.0000
2024/11/06	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	2046	06/11/2025		Bond Future	122.1479	122.1479	121.7520	121.7520	0.324	0.0000	0.0000
2024/11/06	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	2046	06/11/2025	125.41 Put	Bond Future	3262.1500	3.2622	3657.9600	3.6580	12.133	0.0000	0.0000
2024/11/06	2050	07/11/2024		Bond Future	118.0988	118.0988	117.7845	117.7845	0.266	0.0000	0.0000
2024/11/06	2050	06/02/2025		Bond Future	118.1999	118.1999	117.8805	117.8805	0.270	0.0000	0.0000
2024/11/06	2050	06/02/2025	115.60 Call	Bond Future	2599.8800	2.5999	2280.4800	2.2805	12.285	0.0000	0.0000
2024/11/06	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	2050	08/05/2025		Bond Future	120.6518	120.6518	120.3265	120.3265	0.270	0.0000	0.0000
2024/11/06	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	
2024/11/06	2050	08/05/2025	121.16 Put	Bond Future	508.2500	0.5083	833.5400	0.8335	64.002	0.0000	0.0000
2024/11/06	2050	07/08/2025		Bond Future	120.6864	120.6864	120.3561	120.3561	0.274	0.0000	0.0000
2024/11/06	2050	07/08/2025	119.89 Call	Bond Future	796.3800	0.7964	466.0500	0.4661	41.479	0.0000	0.0000
2024/11/06	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	2050	06/11/2025		Bond Future	123.0594	123.0594	122.7240	122.7240	0.273	0.0000	0.0000
2024/11/06	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	2050	06/11/2025	124.42 Put	Bond Future	1360.6400	1.3606	1696.0000	1.6960	24.647	0.0000	0.0000
2024/11/06	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	AL37	07/11/2024		Index Future	1040.0570	1040.0570	1036.8740	1036.8740	0.306	0.0000	0.0000
2024/11/06	AL37	06/02/2025		Index Future	1061.3200	1061.3200	1058.0770	1058.0770	0.306	0.0000	0.0000
2024/11/06	AL37	08/05/2025		Index Future	1083.0890	1083.0890	1079.7800	1079.7800	0.306	0.0000	0.0000
2024/11/06	AL37	07/08/2025		Index Future	1104.6010	1104.6010	1101.2320	1101.2320	0.305	0.0000	0.0000
2024/11/06	AL37	06/11/2025		Index Future	1126.1140	1126.1140	1122.6830	1122.6830	0.305	0.0000	0.0000
2024/11/06	AL7T	07/11/2024		Index Future	1246.5900	1246.5900	1241.3070	1241.3070	0.424	0.0000	0.0000
2024/11/06	AL7T	06/02/2025		Index Future	1272.0760	1272.0760	1266.6900	1266.6900	0.423	0.0000	0.0000
2024/11/06	AL7T	08/05/2025		Index Future	1298.1670	1298.1670	1292.6730	1292.6730	0.423	0.0000	0.0000
2024/11/06	AL7T	07/08/2025		Index Future	1323.9510	1323.9510	1318.3540	1318.3540	0.423	0.0000	0.0000
2024/11/06	AL7T	06/11/2025		Index Future	1349.7360	1349.7360	1344.0350	1344.0350	0.422	0.0000	0.0000
2024/11/06	ALBI	07/11/2024		Index Future	1073.6950	1073.6950	1068.9500	1068.9500	0.442	0.0000	0.0000
2024/11/06	ALBI	06/02/2025		Index Future	1095.6470	1095.6470	1090.8090	1090.8090	0.442	0.0000	0.0000
2024/11/06	ALBI	08/05/2025		Index Future	1118.1190	1118.1190	1113.1840	1113.1840	0.441	0.0000	0.0000
2024/11/06	ALBI	07/08/2025		Index Future	1140.3270	1140.3270	1135.2990	1135.2990	0.441	0.0000	0.0000
2024/11/06	ALBI	06/11/2025		Index Future	1162.5360	1162.5360	1157.4140	1157.4140	0.441	0.0000	0.0000
2024/11/06	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	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	
2024/11/06	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/06	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/06	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/06	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/06	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/06	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/06	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/11/06	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/06	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/06	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/06	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/06	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/06	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/11/06	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/06	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/06	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/06	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/06	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/06	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/06	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/06	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/06	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/06	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/06	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/06	ES33	07/11/2024		Bond Future	11.1299	81.0850	11.2013	80.7449	0.641	0.0000	0.0000
2024/11/06	ES33	06/02/2025		Bond Future	11.2494	82.7624	11.3237	82.4161	0.661	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	
2024/11/06	ES33	06/02/2025	13.34 Call	Bond Future	9030.7700	9.0308	8684.5300	8.6845	3.834	0.0000	0.0000
2024/11/06	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	ES33	08/05/2025		Bond Future	11.3697	80.6784	11.4472	80.3255	0.682	0.0000	0.0000
2024/11/06	ES33	08/05/2025	12.73 Call	Bond Future	5906.3900	5.9064	5553.5100	5.5535	5.975	0.0000	0.0000
2024/11/06	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	ES33	07/08/2025		Bond Future	11.5079	82.2964	11.5888	81.9376	0.702	0.0000	0.0000
2024/11/06	ES33	07/08/2025	13.56 Call	Bond Future	8491.8400	8.4918	8132.9700	8.1330	4.226	0.0000	0.0000
2024/11/06	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	ES33	06/11/2025		Bond Future	11.6679	80.1153	11.7524	79.7504	0.724	0.0000	0.0000
2024/11/06	ES33	06/11/2025	12.01 Call	Bond Future	1465.0600	1.4651	1100.2000	1.1002	24.904	0.0000	0.0000
2024/11/06	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	ES42	07/11/2024		Bond Future	11.6043	77.3951	11.6811	76.9327	0.662	0.0000	0.0000
2024/11/06	ES42	06/02/2025		Bond Future	11.7065	78.9962	11.7859	78.5250	0.679	0.0000	0.0000
2024/11/06	ES42	06/02/2025	13.71 Call	Bond Future	10602.6700	10.6027	10131.5300	10.1315	4.444	0.0000	0.0000
2024/11/06	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	ES42	08/05/2025		Bond Future	11.8135	76.3674	11.8958	75.8869	0.697	0.0000	0.0000
2024/11/06	ES42	08/05/2025	13.25 Call	Bond Future	7736.4900	7.7365	7256.0400	7.2560	6.210	0.0000	0.0000
2024/11/06	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	ES42	07/08/2025		Bond Future	11.9306	77.8978	12.0159	77.4087	0.715	0.0000	0.0000
2024/11/06	ES42	07/08/2025	13.79 Call	Bond Future	9625.5900	9.6256	9136.5200	9.1365	5.081	0.0000	0.0000
2024/11/06	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	ES42	06/11/2025		Bond Future	12.0608	75.1615	12.1492	74.6639	0.733	0.0000	0.0000
2024/11/06	ES42	06/11/2025	12.39 Call	Bond Future	1827.6000	1.8276	1329.9900	1.3300	27.228	0.0000	0.0000
2024/11/06	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	GOVI	07/11/2024	948.79 Call	GOVI	1083940.0000	108.3940	1037760.0000	103.7760	4.260	0.0000	0.0000
2024/11/06	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	GOVI	07/11/2024	948.80 Call	GOVI	1083840.0000	108.3840	1037660.0000	103.7660	4.261	0.0000	0.0000
2024/11/06	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	GOVI	07/11/2024	948.78 Call	GOVI	1084040.0000	108.4040	1037860.0000	103.7860	4.260	0.0000	0.0000
2024/11/06	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	GOVI	07/11/2024		GOVI	1057.1840	1057.1840	1052.5660	1052.5660	0.437	0.0000	0.0000
2024/11/06	GOVI	06/02/2025		GOVI	1078.7980	1078.7980	1074.0890	1074.0890	0.437	0.0000	0.0000
2024/11/06	GOVI	06/02/2025	972.00 Call	GOVI	1067980.0000	106.7980	1020890.0000	102.0890	4.409	0.0000	0.0000
2024/11/06	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	GOVI	08/05/2025		GOVI	1100.9250	1100.9250	1096.1210	1096.1210	0.436	0.0000	0.0000
2024/11/06	GOVI	08/05/2025	1,022.00 Call	GOVI	789250.0000	78.9250	741210.0000	74.1210	6.087	0.0000	0.0000
2024/11/06	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	
2024/11/06	GOVI	07/08/2025		GOVI	1122.7910	1122.7910	1117.8970	1117.8970	0.436	0.0000	0.0000
2024/11/06	GOVI	07/08/2025	1,011. Call 00	GOVI	1117910.0000	111.7910	1068970.0000	106.8970	4.378	0.0000	0.0000
2024/11/06	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	GOVI	06/11/2025		GOVI	1144.6580	1144.6580	1139.6730	1139.6730	0.436	0.0000	0.0000
2024/11/06	GOVI	06/11/2025	1,112. Call 00	GOVI	326580.0000	32.6580	276730.0000	27.6730	15.264	0.0000	0.0000
2024/11/06	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/11/06	IGOV	07/11/2024		Index Future	363.3120	363.3120	362.7280	362.7280	0.161	0.0000	0.0000
2024/11/06	IGOV	06/02/2025		Index Future	370.8310	370.8310	370.2360	370.2360	0.160	0.0000	0.0000
2024/11/06	IGOV	08/05/2025		Index Future	378.5250	378.5250	377.9190	377.9190	0.160	0.0000	0.0000
2024/11/06	IGOV	07/08/2025		Index Future	386.1300	386.1300	385.5130	385.5130	0.160	0.0000	0.0000
2024/11/06	IGOV	06/11/2025		Index Future	393.7360	393.7360	393.1080	393.1080	0.159	0.0000	0.0000
2024/11/06	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/11/06	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/11/06	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/11/06	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/11/06	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/11/06	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/11/06	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/11/06	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/11/06	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/11/06	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/11/06	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/11/06	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/11/06	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/11/06	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/11/06	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/11/06	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/11/06	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/11/06	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/11/06	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/11/06	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/11/06	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/11/06	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/11/06	R033	07/11/2024		Bond Future	10.2286	99.8924	10.3010	99.4961	0.707	0.0000	0.0000
2024/11/06	R033	07/11/2024	10.33 Call	Bond Future	619.5700	0.6196	266.9900	0.2670	56.907	0.0000	0.0000
2024/11/06	R033	07/11/2024	10.33 Put	Bond Future	64.6600	0.0647	108.3800	0.1084	67.615	0.0000	0.0000
2024/11/06	R033	06/02/2025		Bond Future	10.3182	101.9339	10.3937	101.5306	0.732	0.0000	0.0000
2024/11/06	R033	06/02/2025	10.33 Call	Bond Future	1685.7100	1.6857	1477.3000	1.4773	12.363	0.0000	0.0000
2024/11/06	R033	06/02/2025	10.33 Put	Bond Future	1622.3800	1.6224	1817.2300	1.8172	12.010	0.0000	0.0000
2024/11/06	R033	08/05/2025		Bond Future	10.4118	98.9741	10.4908	98.5633	0.759	0.0000	0.0000
2024/11/06	R033	08/05/2025	10.33 Call	Bond Future	2075.4600	2.0755	1877.3000	1.8773	9.548	0.0000	0.0000
2024/11/06	R033	08/05/2025	10.33 Put	Bond Future	2503.2400	2.5032	2715.9400	2.7159	8.497	0.0000	0.0000
2024/11/06	R033	07/08/2025		Bond Future	10.5233	100.9359	10.6060	100.5182	0.785	0.0000	0.0000
2024/11/06	R033	07/08/2025	10.33 Call	Bond Future	2342.7400	2.3427	2151.3600	2.1514	8.169	0.0000	0.0000
2024/11/06	R033	07/08/2025	10.33 Put	Bond Future	3329.4600	3.3295	3555.7700	3.5558	6.797	0.0000	0.0000
2024/11/06	R033	06/11/2025		Bond Future	10.6529	97.8499	10.7395	97.4254	0.812	0.0000	0.0000
2024/11/06	R033	06/11/2025	10.33 Call	Bond Future	2746.7800	2.7468	2557.4600	2.5575	6.892	0.0000	0.0000
2024/11/06	R033	06/11/2025	10.33 Put	Bond Future	4352.2900	4.3523	4587.4900	4.5875	5.404	0.0000	0.0000
2024/11/06	R035	07/11/2024	11.10 Call	Bond Future	3008.1100	3.0081	2652.1100	2.6521	11.835	0.0000	0.0000
2024/11/06	R035	07/11/2024	11.10 Put	Bond Future	0.0900	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/11/06	R035	07/11/2024	13.23 Call	Bond Future	13675.7000	13.6757	13319.7900	13.3198	2.602	0.0000	0.0000
2024/11/06	R035	07/11/2024	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	R035	07/11/2024	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	R035	07/11/2024	12.20 Call	Bond Future	8759.5100	8.7595	8403.6000	8.4036	4.063	0.0000	0.0000
2024/11/06	R035	07/11/2024		Bond Future	10.5638	91.3133	10.6260	90.9574	0.588	0.0000	0.0000
2024/11/06	R035	07/11/2024	12.18 Call	Bond Future	8659.7200	8.6597	8303.8100	8.3038	4.110	0.0000	0.0000
2024/11/06	R035	07/11/2024	12.18 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	R035	07/11/2024	12.19 Call	Bond Future	8709.6400	8.7096	8353.7300	8.3537	4.086	0.0000	0.0000
2024/11/06	R035	07/11/2024	12.19 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	R035	07/11/2024	12.17 Call	Bond Future	8609.7600	8.6098	8253.8500	8.2539	4.134	0.0000	0.0000
2024/11/06	R035	07/11/2024	12.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	R035	06/02/2025		Bond Future	10.6573	93.1795	10.7219	92.8173	0.606	0.0000	0.0000
2024/11/06	R035	06/02/2025	12.41 Call	Bond Future	9234.9500	9.2350	8883.9700	8.8840	3.801	0.0000	0.0000
2024/11/06	R035	06/02/2025	12.41 Put	Bond Future	76.6000	0.0766	87.7500	0.0878	14.556	0.0000	0.0000
2024/11/06	R035	06/02/2025	10.10 Put	Bond Future	3719.9400	3.7199	3999.8200	3.9998	7.524	0.0000	0.0000
2024/11/06	R035	06/02/2025	10.10 Call	Bond Future	509.8000	0.5098	427.5500	0.4276	16.134	0.0000	0.0000
2024/11/06	R035	06/02/2025	11.30 Call	Bond Future	4118.6600	4.1187	3831.3300	3.8313	6.976	0.0000	0.0000
2024/11/06	R035	06/02/2025	11.30 Put	Bond Future	601.4400	0.6014	676.2400	0.6762	12.437	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	
2024/11/06	R035	06/02/2025	10.65 Call	Bond Future	1707.2100	1.7072	1520.9400	1.5209	10.911	0.0000	0.0000
2024/11/06	R035	06/02/2025	10.65 Put	Bond Future	1748.2300	1.7482	1924.0900	1.9241	10.059	0.0000	0.0000
2024/11/06	R035	06/02/2025	10.34 Put	Bond Future	2730.1200	2.7301	2966.5600	2.9666	8.660	0.0000	0.0000
2024/11/06	R035	06/02/2025	10.34 Call	Bond Future	921.2700	0.9213	795.5800	0.7956	13.643	0.0000	0.0000
2024/11/06	R035	06/02/2025	10.26 Put	Bond Future	3036.5000	3.0365	3288.2100	3.2882	8.289	0.0000	0.0000
2024/11/06	R035	06/02/2025	10.26 Call	Bond Future	763.7600	0.7638	653.3400	0.6533	14.457	0.0000	0.0000
2024/11/06	R035	08/05/2025	11.70 Call	Bond Future	5939.4200	5.9394	5647.4600	5.6475	4.916	0.0000	0.0000
2024/11/06	R035	08/05/2025	11.70 Put	Bond Future	894.4100	0.8944	971.4900	0.9715	8.618	0.0000	0.0000
2024/11/06	R035	08/05/2025	10.95 Call	Bond Future	3120.7000	3.1207	2902.9400	2.9029	6.978	0.0000	0.0000
2024/11/06	R035	08/05/2025	10.95 Put	Bond Future	2015.9800	2.0160	2167.2600	2.1673	7.504	0.0000	0.0000
2024/11/06	R035	08/05/2025	10.44 Put	Bond Future	3379.6800	3.3797	3598.7400	3.5987	6.482	0.0000	0.0000
2024/11/06	R035	08/05/2025	10.44 Call	Bond Future	1660.5300	1.6605	1510.5500	1.5106	9.032	0.0000	0.0000
2024/11/06	R035	08/05/2025	13.35 Call	Bond Future	13004.2700	13.0043	12646.4300	12.6464	2.752	0.0000	0.0000
2024/11/06	R035	08/05/2025	13.35 Put	Bond Future	103.9300	0.1039	115.1300	0.1151	10.776	0.0000	0.0000
2024/11/06	R035	08/05/2025	12.70 Call	Bond Future	10221.5700	10.2216	9880.0500	9.8801	3.341	0.0000	0.0000
2024/11/06	R035	08/05/2025	12.70 Put	Bond Future	289.4300	0.2894	316.9500	0.3170	9.508	0.0000	0.0000
2024/11/06	R035	08/05/2025	11.46 Put	Bond Future	1165.1200	1.1651	1261.9600	1.2620	8.312	0.0000	0.0000
2024/11/06	R035	08/05/2025	11.46 Call	Bond Future	4975.8800	4.9759	4703.6800	4.7037	5.470	0.0000	0.0000
2024/11/06	R035	08/05/2025		Bond Future	10.7479	90.5781	10.8150	90.2091	0.625	0.0000	0.0000
2024/11/06	R035	08/05/2025	11.78 Call	Bond Future	6269.1700	6.2692	5971.4100	5.9714	4.750	0.0000	0.0000
2024/11/06	R035	08/05/2025	11.78 Put	Bond Future	818.1700	0.8182	889.4500	0.8895	8.712	0.0000	0.0000
2024/11/06	R035	07/08/2025		Bond Future	10.8549	92.3742	10.9247	91.9990	0.643	0.0000	0.0000
2024/11/06	R035	07/08/2025	12.65 Call	Bond Future	9686.9500	9.6870	9362.1400	9.3621	3.353	0.0000	0.0000
2024/11/06	R035	07/08/2025	12.65 Put	Bond Future	684.5400	0.6845	734.8900	0.7349	7.355	0.0000	0.0000
2024/11/06	R035	06/11/2025		Bond Future	10.9799	89.6600	11.0525	89.2788	0.661	0.0000	0.0000
2024/11/06	R035	06/11/2025	11.20 Call	Bond Future	4520.4100	4.5204	4301.3400	4.3013	4.846	0.0000	0.0000
2024/11/06	R035	06/11/2025	11.20 Put	Bond Future	3371.3600	3.3714	3533.5100	3.5335	4.810	0.0000	0.0000
2024/11/06	R038	07/11/2024		Bond Future	11.1493	99.3737	11.2211	98.8891	0.644	0.0000	0.0000
2024/11/06	R038	07/11/2024	11.24 Call	Bond Future	706.0300	0.7060	287.0100	0.2870	59.349	0.0000	0.0000
2024/11/06	R038	07/11/2024	11.24 Put	Bond Future	94.6000	0.0946	160.1400	0.1601	69.281	0.0000	0.0000
2024/11/06	R038	06/02/2025		Bond Future	11.2543	101.4046	11.3287	100.9113	0.662	0.0000	0.0000
2024/11/06	R038	06/02/2025	11.24 Call	Bond Future	2067.1200	2.0671	1816.7100	1.8167	12.114	0.0000	0.0000
2024/11/06	R038	06/02/2025	11.24 Put	Bond Future	2162.0800	2.1621	2404.9900	2.4050	11.235	0.0000	0.0000
2024/11/06	R038	08/05/2025		Bond Future	11.3627	97.9921	11.4401	97.4893	0.681	0.0000	0.0000
2024/11/06	R038	08/05/2025	11.24 Call	Bond Future	2637.5400	2.6375	2398.3000	2.3983	9.071	0.0000	0.0000
2024/11/06	R038	08/05/2025	11.24 Put	Bond Future	3442.9300	3.4429	3706.5000	3.7065	7.655	0.0000	0.0000
2024/11/06	R038	07/08/2025		Bond Future	11.4853	99.9341	11.5656	99.4227	0.700	0.0000	0.0000
2024/11/06	R038	07/08/2025	11.24 Call	Bond Future	2994.4900	2.9945	2762.7400	2.7627	7.739	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	
2024/11/06	R038	07/08/2025	11.24 Put	Bond Future	4580.9900	4.5810	4860.7200	4.8607	6.106	0.0000	0.0000
2024/11/06	R038	06/11/2025		Bond Future	11.6220	96.3867	11.7055	95.8666	0.719	0.0000	0.0000
2024/11/06	R038	06/11/2025	11.24 Call	Bond Future	3693.2700	3.6933	3460.2500	3.4603	6.309	0.0000	0.0000
2024/11/06	R038	06/11/2025	11.24 Put	Bond Future	6126.0100	6.1260	6413.0700	6.4131	4.686	0.0000	0.0000
2024/11/06	R053	07/11/2024		Bond Future	11.3088	104.0178	11.3960	103.2676	0.771	0.0000	0.0000
2024/11/06	R053	07/11/2024	12.80 Call	Bond Future	11585.1900	11.5852	10835.0200	10.8350	6.475	0.0000	0.0000
2024/11/06	R053	07/11/2024	12.80 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	R053	07/11/2024	12.81 Call	Bond Future	11654.7500	11.6548	10904.5800	10.9046	6.437	0.0000	0.0000
2024/11/06	R053	07/11/2024	12.81 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	R053	07/11/2024	12.79 Call	Bond Future	11515.5400	11.5155	10765.3700	10.7654	6.514	0.0000	0.0000
2024/11/06	R053	07/11/2024	12.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	R053	06/02/2025		Bond Future	11.3989	106.1436	11.4892	105.3793	0.791	0.0000	0.0000
2024/11/06	R053	06/02/2025	12.94 Call	Bond Future	12000.1100	12.0001	11282.2400	11.2822	5.982	0.0000	0.0000
2024/11/06	R053	06/02/2025	12.94 Put	Bond Future	236.8000	0.2368	283.2800	0.2833	19.628	0.0000	0.0000
2024/11/06	R053	08/05/2025		Bond Future	11.4910	102.4510	11.5844	101.6715	0.813	0.0000	0.0000
2024/11/06	R053	08/05/2025	12.64 Call	Bond Future	10060.0900	10.0601	9424.0500	9.4241	6.322	0.0000	0.0000
2024/11/06	R053	08/05/2025	12.64 Put	Bond Future	1176.3400	1.1763	1319.7900	1.3198	12.195	0.0000	0.0000
2024/11/06	R053	07/08/2025		Bond Future	11.5938	104.4811	11.6905	103.6877	0.834	0.0000	0.0000
2024/11/06	R053	07/08/2025	13.17 Call	Bond Future	13035.6400	13.0356	12378.0600	12.3781	5.044	0.0000	0.0000
2024/11/06	R053	07/08/2025	13.17 Put	Bond Future	1388.5800	1.3886	1524.4400	1.5244	9.784	0.0000	0.0000
2024/11/06	R053	06/11/2025		Bond Future	11.7069	100.6434	11.8072	99.8359	0.856	0.0000	0.0000
2024/11/06	R053	06/11/2025	11.76 Call	Bond Future	6346.1600	6.3462	5908.8800	5.9089	6.890	0.0000	0.0000
2024/11/06	R053	06/11/2025	11.76 Put	Bond Future	5917.0100	5.9170	6287.2900	6.2873	6.258	0.0000	0.0000
2024/11/06	R186	07/11/2024		Bond Future	8.4002	108.0912	8.4551	107.9844	0.654	0.0000	0.0000
2024/11/06	R186	07/11/2024	9.14 Call	Bond Future	1426.3100	1.4263	1319.5400	1.3195	7.486	0.0000	0.0000
2024/11/06	R186	07/11/2024	9.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	R186	07/11/2024	9.15 Call	Bond Future	1445.4100	1.4454	1338.6400	1.3386	7.387	0.0000	0.0000
2024/11/06	R186	07/11/2024	9.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	R186	07/11/2024	9.13 Call	Bond Future	1407.2000	1.4072	1300.4300	1.3004	7.587	0.0000	0.0000
2024/11/06	R186	07/11/2024	9.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	R186	06/02/2025		Bond Future	8.4184	104.9889	8.4808	104.8812	0.741	0.0000	0.0000
2024/11/06	R186	06/02/2025	9.03 Call	Bond Future	1190.4500	1.1905	1103.4900	1.1035	7.305	0.0000	0.0000
2024/11/06	R186	06/02/2025	9.03 Put	Bond Future	140.6500	0.1407	161.4000	0.1614	14.753	0.0000	0.0000
2024/11/06	R186	08/05/2025		Bond Future	8.4412	107.1414	8.5138	107.0321	0.860	0.0000	0.0000
2024/11/06	R186	08/05/2025	8.47 Call	Bond Future	618.7600	0.6188	562.5100	0.5625	9.091	0.0000	0.0000
2024/11/06	R186	08/05/2025	8.47 Put	Bond Future	575.3900	0.5754	628.4400	0.6284	9.220	0.0000	0.0000
2024/11/06	R186	07/08/2025		Bond Future	8.5227	103.9555	8.6086	103.8455	1.008	0.0000	0.0000
2024/11/06	R186	07/08/2025	9.68 Call	Bond Future	1699.7600	1.6998	1613.1800	1.6132	5.094	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	
2024/11/06	R186	07/08/2025	9.68 Put	Bond Future	231.4400	0.2314	254.8700	0.2549	10.124	0.0000	0.0000
2024/11/06	R186	07/08/2025	10.25 Call	Bond Future	2295.8900	2.2959	2199.1800	2.1992	4.212	0.0000	0.0000
2024/11/06	R186	07/08/2025	10.25 Put	Bond Future	115.2200	0.1152	128.5200	0.1285	11.543	0.0000	0.0000
2024/11/06	R186	07/08/2025	9.22 Put	Bond Future	344.6700	0.3447	378.1300	0.3781	9.708	0.0000	0.0000
2024/11/06	R186	07/08/2025	9.22 Call	Bond Future	1232.9200	1.2329	1156.3700	1.1564	6.209	0.0000	0.0000
2024/11/06	R186	06/11/2025		Bond Future	8.6766	105.9729	8.7819	105.8622	1.213	0.0000	0.0000
2024/11/06	R186	06/11/2025	8.13 Call	Bond Future	318.5300	0.3185	281.4800	0.2815	11.632	0.0000	0.0000
2024/11/06	R186	06/11/2025	8.13 Put	Bond Future	896.5000	0.8965	970.1600	0.9702	8.216	0.0000	0.0000
2024/11/06	R202	07/11/2024		Bond Future	266.4731	266.4731	266.4238	266.4238	0.018	0.0000	0.0000
2024/11/06	R202	06/02/2025		Bond Future	266.7964	266.7964	266.7494	266.7494	0.018	0.0000	0.0000
2024/11/06	R202	06/02/2025	266.79 Call	Bond Future	6.4300	0.0064	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/11/06	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	40.6300	0.0406	100.000	0.0000	0.0000
2024/11/06	R202	08/05/2025		Bond Future	272.3310	272.3310	272.2845	272.2845	0.017	0.0000	0.0000
2024/11/06	R202	08/05/2025	272.31 Call	Bond Future	20.9800	0.0210	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/11/06	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	25.5400	0.0255	100.000	0.0000	0.0000
2024/11/06	R202	07/08/2025		Bond Future	272.5194	272.5194	272.4754	272.4754	0.016	0.0000	0.0000
2024/11/06	R202	07/08/2025	271.60 Call	Bond Future	919.3700	0.9194	875.4100	0.8754	4.782	0.0000	0.0000
2024/11/06	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	R202	06/11/2025		Bond Future	277.8788	277.8788	277.8376	277.8376	0.015	0.0000	0.0000
2024/11/06	R202	06/11/2025	275.64 Call	Bond Future	2238.8200	2.2388	2197.6300	2.1976	1.840	0.0000	0.0000
2024/11/06	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	R209	07/11/2024	10.55 Put	Bond Future	935.7700	0.9358	1251.1400	1.2511	33.702	0.0000	0.0000
2024/11/06	R209	07/11/2024	10.55 Call	Bond Future	59.7900	0.0598	3.1700	0.0032	94.698	0.0000	0.0000
2024/11/06	R209	07/11/2024	11.00 Call	Bond Future	1443.9900	1.4440	1066.6700	1.0667	26.130	0.0000	0.0000
2024/11/06	R209	07/11/2024	11.00 Put	Bond Future	12.2400	0.0122	6.9100	0.0069	43.546	0.0000	0.0000
2024/11/06	R209	07/11/2024		Bond Future	10.7185	71.7373	10.7909	71.3653	0.675	0.0000	0.0000
2024/11/06	R209	07/11/2024	12.22 Call	Bond Future	7205.2700	7.2053	6833.2800	6.8333	5.163	0.0000	0.0000
2024/11/06	R209	07/11/2024	12.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	R209	07/11/2024	12.23 Call	Bond Future	7249.8500	7.2499	6877.8600	6.8779	5.131	0.0000	0.0000
2024/11/06	R209	07/11/2024	12.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	R209	07/11/2024	12.21 Call	Bond Future	7160.6400	7.1606	6788.6500	6.7887	5.195	0.0000	0.0000
2024/11/06	R209	07/11/2024	12.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	R209	06/02/2025		Bond Future	10.8031	73.2034	10.8780	72.8246	0.693	0.0000	0.0000
2024/11/06	R209	06/02/2025	12.44 Call	Bond Future	7787.8800	7.7879	7424.7600	7.4248	4.663	0.0000	0.0000
2024/11/06	R209	06/02/2025	12.44 Put	Bond Future	92.4600	0.0925	108.1100	0.1081	16.926	0.0000	0.0000
2024/11/06	R209	08/05/2025		Bond Future	10.8901	71.5490	10.9677	71.1628	0.712	0.0000	0.0000
2024/11/06	R209	08/05/2025	11.89 Call	Bond Future	5563.5200	5.5635	5256.1200	5.2561	5.525	0.0000	0.0000
2024/11/06	R209	08/05/2025	11.89 Put	Bond Future	794.3300	0.7943	873.0800	0.8731	9.914	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	
2024/11/06	R209	07/08/2025		Bond Future	10.9900	72.9674	11.0703	72.5746	0.731	0.0000	0.0000
2024/11/06	R209	07/08/2025	12.68 Call	Bond Future	8348.3600	8.3484	8012.1800	8.0122	4.027	0.0000	0.0000
2024/11/06	R209	07/08/2025	12.68 Put	Bond Future	659.1900	0.6592	715.8600	0.7159	8.597	0.0000	0.0000
2024/11/06	R209	06/11/2025		Bond Future	11.1024	71.2311	11.1856	70.8315	0.749	0.0000	0.0000
2024/11/06	R209	06/11/2025	11.27 Call	Bond Future	4029.0600	4.0291	3803.6300	3.8036	5.595	0.0000	0.0000
2024/11/06	R209	06/11/2025	11.27 Put	Bond Future	3227.2100	3.2272	3401.3300	3.4013	5.395	0.0000	0.0000
2024/11/06	R210	07/11/2024		Bond Future	239.9600	239.9600	239.9835	239.9835	0.010	0.0000	0.0000
2024/11/06	R210	06/02/2025		Bond Future	244.9238	244.9238	244.9507	244.9507	0.011	0.0000	0.0000
2024/11/06	R210	06/02/2025	239.61 Call	Bond Future	5313.7800	5.3138	5340.6600	5.3407	0.506	0.0000	0.0000
2024/11/06	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	R210	08/05/2025		Bond Future	246.6239	246.6239	246.6527	246.6527	0.012	0.0000	0.0000
2024/11/06	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	R210	08/05/2025	248.03 Put	Bond Future	1406.1000	1.4061	1377.3200	1.3773	2.047	0.0000	0.0000
2024/11/06	R210	07/08/2025		Bond Future	251.5746	251.5746	251.6073	251.6073	0.013	0.0000	0.0000
2024/11/06	R210	07/08/2025	248.44 Call	Bond Future	3134.6200	3.1346	3167.2800	3.1673	1.042	0.0000	0.0000
2024/11/06	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	R210	06/11/2025		Bond Future	253.0811	253.0811	253.1174	253.1174	0.014	0.0000	0.0000
2024/11/06	R210	06/11/2025	252.14 Call	Bond Future	941.1200	0.9411	977.4300	0.9774	3.858	0.0000	0.0000
2024/11/06	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	R213	07/11/2024		Bond Future	9.6831	88.9572	9.7558	88.6474	0.751	0.0000	0.0000
2024/11/06	R213	07/11/2024	11.22 Call	Bond Future	6268.9500	6.2690	5959.1200	5.9591	4.942	0.0000	0.0000
2024/11/06	R213	07/11/2024	11.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	R213	07/11/2024	11.23 Call	Bond Future	6307.8800	6.3079	5998.0500	5.9981	4.912	0.0000	0.0000
2024/11/06	R213	07/11/2024	11.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	R213	07/11/2024	11.21 Call	Bond Future	6229.9900	6.2300	5920.1600	5.9202	4.973	0.0000	0.0000
2024/11/06	R213	07/11/2024	11.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	R213	06/02/2025		Bond Future	9.7608	90.7752	9.8371	90.4601	0.782	0.0000	0.0000
2024/11/06	R213	06/02/2025	11.35 Call	Bond Future	6340.4200	6.3404	6037.1300	6.0371	4.783	0.0000	0.0000
2024/11/06	R213	06/02/2025	11.35 Put	Bond Future	61.8100	0.0618	73.6400	0.0736	19.139	0.0000	0.0000
2024/11/06	R213	08/05/2025		Bond Future	9.8358	89.0778	9.9161	88.7568	0.817	0.0000	0.0000
2024/11/06	R213	08/05/2025	10.52 Call	Bond Future	3493.2900	3.4933	3258.8400	3.2588	6.711	0.0000	0.0000
2024/11/06	R213	08/05/2025	10.52 Put	Bond Future	805.2400	0.8052	891.8200	0.8918	10.752	0.0000	0.0000
2024/11/06	R213	07/08/2025		Bond Future	9.9322	90.8445	10.0168	90.5183	0.852	0.0000	0.0000
2024/11/06	R213	07/08/2025	11.66 Call	Bond Future	6824.9600	6.8250	6542.7400	6.5427	4.135	0.0000	0.0000
2024/11/06	R213	07/08/2025	11.66 Put	Bond Future	447.5000	0.4475	491.5100	0.4915	9.835	0.0000	0.0000
2024/11/06	R213	06/11/2025		Bond Future	10.0542	89.0540	10.1435	88.7226	0.888	0.0000	0.0000
2024/11/06	R213	06/11/2025	10.05 Call	Bond Future	2465.8800	2.4659	2296.0600	2.2961	6.887	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	
2024/11/06	R213	06/11/2025	10.05 Put	Bond Future	2481.5100	2.4815	2643.1000	2.6431	6.512	0.0000	0.0000
2024/11/06	R214	07/11/2024		Bond Future	11.0936	67.0079	11.1709	66.5867	0.697	0.0000	0.0000
2024/11/06	R214	07/11/2024	12.61 Call	Bond Future	7571.2300	7.5712	7150.0500	7.1501	5.563	0.0000	0.0000
2024/11/06	R214	07/11/2024	12.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	R214	07/11/2024	12.62 Call	Bond Future	7616.6600	7.6167	7195.4800	7.1955	5.530	0.0000	0.0000
2024/11/06	R214	07/11/2024	12.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	R214	07/11/2024	12.60 Call	Bond Future	7525.7600	7.5258	7104.5800	7.1046	5.597	0.0000	0.0000
2024/11/06	R214	07/11/2024	12.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	R214	06/02/2025		Bond Future	11.1809	68.3773	11.2607	67.9483	0.714	0.0000	0.0000
2024/11/06	R214	06/02/2025	12.71 Call	Bond Future	7656.3700	7.6564	7249.1800	7.2492	5.318	0.0000	0.0000
2024/11/06	R214	06/02/2025	12.71 Put	Bond Future	119.6500	0.1197	141.5100	0.1415	18.270	0.0000	0.0000
2024/11/06	R214	06/02/2025	13.63 Call	Bond Future	11464.9900	11.4650	11039.4600	11.0395	3.712	0.0000	0.0000
2024/11/06	R214	06/02/2025	13.63 Put	Bond Future	16.9500	0.0170	20.4700	0.0205	20.767	0.0000	0.0000
2024/11/06	R214	06/02/2025	12.25 Put	Bond Future	275.9300	0.2759	323.1900	0.3232	17.128	0.0000	0.0000
2024/11/06	R214	06/02/2025	12.25 Call	Bond Future	5690.2700	5.6903	5308.4800	5.3085	6.710	0.0000	0.0000
2024/11/06	R214	06/02/2025	11.75 Put	Bond Future	661.7200	0.6617	763.3400	0.7633	15.357	0.0000	0.0000
2024/11/06	R214	06/02/2025	11.75 Call	Bond Future	3631.5100	3.6315	3304.0800	3.3041	9.016	0.0000	0.0000
2024/11/06	R214	08/05/2025		Bond Future	11.2650	66.4749	11.3474	66.0374	0.731	0.0000	0.0000
2024/11/06	R214	08/05/2025	12.40 Call	Bond Future	6375.5600	6.3756	6016.0700	6.0161	5.639	0.0000	0.0000
2024/11/06	R214	08/05/2025	12.40 Put	Bond Future	715.0300	0.7150	792.9700	0.7930	10.900	0.0000	0.0000
2024/11/06	R214	07/08/2025		Bond Future	11.3610	67.7930	11.4460	67.3478	0.748	0.0000	0.0000
2024/11/06	R214	07/08/2025	12.97 Call	Bond Future	8503.0500	8.5031	8128.2100	8.1282	4.408	0.0000	0.0000
2024/11/06	R214	07/08/2025	12.97 Put	Bond Future	797.1100	0.7971	867.4800	0.8675	8.828	0.0000	0.0000
2024/11/06	R214	06/11/2025		Bond Future	11.4694	65.8079	11.5572	65.3549	0.766	0.0000	0.0000
2024/11/06	R214	06/11/2025	11.64 Call	Bond Future	4308.9500	4.3090	4051.7900	4.0518	5.968	0.0000	0.0000
2024/11/06	R214	06/11/2025	11.64 Put	Bond Future	3433.4200	3.4334	3629.2700	3.6293	5.704	0.0000	0.0000
2024/11/06	R248	07/11/2024	12.79 Call	Bond Future	9083.9900	9.0840	8535.0700	8.5351	6.043	0.0000	0.0000
2024/11/06	R248	07/11/2024	12.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	R248	07/11/2024	12.80 Call	Bond Future	9138.3400	9.1383	8589.4200	8.5894	6.007	0.0000	0.0000
2024/11/06	R248	07/11/2024	12.80 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	R248	07/11/2024	12.78 Call	Bond Future	9029.5600	9.0296	8480.6400	8.4806	6.079	0.0000	0.0000
2024/11/06	R248	07/11/2024	12.78 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	R248	07/11/2024		Bond Future	11.2888	80.9870	11.3710	80.4380	0.728	0.0000	0.0000
2024/11/06	R248	06/02/2025		Bond Future	11.3806	82.6422	11.4655	82.0829	0.747	0.0000	0.0000
2024/11/06	R248	06/02/2025	12.71 Call	Bond Future	8274.3900	8.2744	7760.1600	7.7602	6.215	0.0000	0.0000
2024/11/06	R248	06/02/2025	12.71 Put	Bond Future	248.6100	0.2486	293.6500	0.2937	18.117	0.0000	0.0000
2024/11/06	R248	06/02/2025	10.30 Put	Bond Future	7863.7800	7.8638	8391.8400	8.3918	6.715	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
2024/11/06	R248	06/02/2025	10.30 Call	Bond Future	113.1200	0.1131	81.9100	0.0819	27.590	0.0000	0.0000
2024/11/06	R248	06/02/2025	11.00 Put	Bond Future	3590.2600	3.5903	3974.2100	3.9742	10.694	0.0000	0.0000
2024/11/06	R248	06/02/2025	11.00 Call	Bond Future	999.1400	0.9991	823.8200	0.8238	17.547	0.0000	0.0000
2024/11/06	R248	06/02/2025	11.70 Call	Bond Future	3373.1400	3.3731	3003.5200	3.0035	10.958	0.0000	0.0000
2024/11/06	R248	06/02/2025	11.70 Put	Bond Future	1305.3100	1.3053	1494.9600	1.4950	14.529	0.0000	0.0000
2024/11/06	R248	08/05/2025		Bond Future	11.4689	79.8882	11.5568	79.3180	0.766	0.0000	0.0000
2024/11/06	R248	08/05/2025	12.60 Call	Bond Future	7736.7800	7.7368	7271.0900	7.2711	6.019	0.0000	0.0000
2024/11/06	R248	08/05/2025	12.60 Put	Bond Future	905.1200	0.9051	1009.6200	1.0096	11.545	0.0000	0.0000
2024/11/06	R248	07/08/2025		Bond Future	11.5693	81.4721	11.6601	80.8916	0.785	0.0000	0.0000
2024/11/06	R248	07/08/2025	13.21 Call	Bond Future	10433.1600	10.4332	9945.5700	9.9456	4.673	0.0000	0.0000
2024/11/06	R248	07/08/2025	13.21 Put	Bond Future	995.0600	0.9951	1087.9600	1.0880	9.336	0.0000	0.0000
2024/11/06	R248	06/11/2025		Bond Future	11.6817	78.6093	11.7757	78.0186	0.805	0.0000	0.0000
2024/11/06	R248	06/11/2025	11.74 Call	Bond Future	4918.0900	4.9181	4597.0600	4.5971	6.528	0.0000	0.0000
2024/11/06	R248	06/11/2025	11.74 Put	Bond Future	4551.0200	4.5510	4820.7200	4.8207	5.926	0.0000	0.0000
2024/11/06	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/06	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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