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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/09/2024 TO 02/09/2024

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
2024/09/02	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/02	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/02	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/02	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/02	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/02	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/02	2025	07/11/2024		Bond Future	185.4203	185.4203	185.4125	0.004	0.0000	0.0000
2024/09/02	2029	07/11/2024		Bond Future	134.3255	134.3255	134.3721	0.035	0.0000	0.0000
2024/09/02	2029	06/02/2025		Bond Future	137.1427	137.1427	137.1908	0.035	0.0000	0.0000
2024/09/02	2029	06/02/2025	132.40 Call	Bond Future	4742.6900	4.7427	4790.8100	1.015	0.0000	0.0000
2024/09/02	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/02	2029	08/05/2025		Bond Future	138.4838	138.4838	138.5337	0.036	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	
2024/09/02	2029	08/05/2025	137.85 Call	Bond Future	633.7500	0.6338	683.6600	0.6837	7.875	0.0000	0.0000
2024/09/02	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/02	2029	07/08/2025		Bond Future	141.2099	141.2099	141.2615	141.2615	0.037	0.0000	0.0000
2024/09/02	2029	07/08/2025	137.41 Call	Bond Future	3799.9300	3.7999	3851.5300	3.8515	1.358	0.0000	0.0000
2024/09/02	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/02	2029	06/11/2025		Bond Future	142.5007	142.5007	142.5541	142.5541	0.037	0.0000	0.0000
2024/09/02	2029	06/11/2025	139.79 Call	Bond Future	2710.7300	2.7107	2764.1300	2.7641	1.970	0.0000	0.0000
2024/09/02	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/02	2030	07/11/2024	10.21 Put	Bond Future	88.8200	0.0888	87.9300	0.0879	1.002	0.0000	0.0000
2024/09/02	2030	07/11/2024	10.21 Call	Bond Future	3935.4300	3.9354	3833.2400	3.8332	2.597	0.0000	0.0000
2024/09/02	2030	07/11/2024	10.71 Put	Bond Future	22.1700	0.0222	21.1100	0.0211	4.781	0.0000	0.0000
2024/09/02	2030	07/11/2024	10.71 Call	Bond Future	5720.7200	5.7207	5618.3600	5.6184	1.789	0.0000	0.0000
2024/09/02	2030	07/11/2024	11.91 Call	Bond Future	9956.8300	9.9568	9855.4900	9.8555	1.018	0.0000	0.0000
2024/09/02	2030	07/11/2024	11.91 Put	Bond Future	0.2500	0.0003	0.2100	0.0002	16.000	0.0000	0.0000
2024/09/02	2030	07/11/2024		Bond Future	9.2104	97.3121	9.2361	97.2108	0.279	0.0000	0.0000
2024/09/02	2030	07/11/2024	10.75 Call	Bond Future	5864.4800	5.8645	5762.1600	5.7622	1.745	0.0000	0.0000
2024/09/02	2030	07/11/2024	10.75 Put	Bond Future	19.7900	0.0198	18.7700	0.0188	5.154	0.0000	0.0000
2024/09/02	2030	07/11/2024	10.76 Call	Bond Future	5900.3900	5.9004	5798.0900	5.7981	1.734	0.0000	0.0000
2024/09/02	2030	07/11/2024	10.76 Put	Bond Future	19.2200	0.0192	18.2200	0.0182	5.203	0.0000	0.0000
2024/09/02	2030	07/11/2024	10.74 Call	Bond Future	5828.5500	5.8286	5726.2200	5.7262	1.756	0.0000	0.0000
2024/09/02	2030	07/11/2024	10.74 Put	Bond Future	20.3700	0.0204	19.3400	0.0193	5.056	0.0000	0.0000
2024/09/02	2030	06/02/2025		Bond Future	9.2571	95.3194	9.2843	95.2164	0.294	0.0000	0.0000
2024/09/02	2030	06/02/2025	10.68 Call	Bond Future	5413.4000	5.4134	5313.7000	5.3137	1.842	0.0000	0.0000
2024/09/02	2030	06/02/2025	10.68 Put	Bond Future	200.0300	0.2000	203.3200	0.2033	1.645	0.0000	0.0000
2024/09/02	2030	06/02/2025	8.68 Put	Bond Future	2801.7800	2.8018	2866.3000	2.8663	2.303	0.0000	0.0000
2024/09/02	2030	06/02/2025	8.68 Call	Bond Future	581.2900	0.5813	542.8200	0.5428	6.618	0.0000	0.0000
2024/09/02	2030	06/02/2025	9.18 Put	Bond Future	1594.0400	1.5940	1635.1700	1.6352	2.580	0.0000	0.0000
2024/09/02	2030	06/02/2025	9.18 Call	Bond Future	1300.9500	1.3010	1239.0900	1.2391	4.755	0.0000	0.0000
2024/09/02	2030	06/02/2025	9.69 Call	Bond Future	2446.6900	2.4467	2364.7400	2.3647	3.349	0.0000	0.0000
2024/09/02	2030	06/02/2025	9.69 Put	Bond Future	822.0300	0.8220	843.0700	0.8431	2.560	0.0000	0.0000
2024/09/02	2030	08/05/2025	8.68 Put	Bond Future	3209.1600	3.2092	3274.4400	3.2744	2.034	0.0000	0.0000
2024/09/02	2030	08/05/2025	8.68 Call	Bond Future	782.5700	0.7826	743.3800	0.7434	5.008	0.0000	0.0000
2024/09/02	2030	08/05/2025	9.18 Put	Bond Future	2081.5400	2.0815	2128.1400	2.1281	2.239	0.0000	0.0000
2024/09/02	2030	08/05/2025	9.18 Call	Bond Future	1506.3700	1.5064	1448.5000	1.4485	3.842	0.0000	0.0000
2024/09/02	2030	08/05/2025	9.99 Call	Bond Future	3296.6500	3.2967	3214.1000	3.2141	2.504	0.0000	0.0000
2024/09/02	2030	08/05/2025	9.99 Put	Bond Future	963.3800	0.9634	985.3000	0.9853	2.275	0.0000	0.0000
2024/09/02	2030	08/05/2025	12.28 Call	Bond Future	10042.2100	10.0422	9938.4900	9.9385	1.033	0.0000	0.0000
2024/09/02	2030	08/05/2025	12.28 Put	Bond Future	57.1400	0.0571	57.8900	0.0579	1.313	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	
2024/09/02	2030	08/05/2025	10.69 Put	Bond Future	480.1700	0.4802	490.0200	0.4900	2.051	0.0000	0.0000
2024/09/02	2030	08/05/2025	10.69 Call	Bond Future	5239.5400	5.2395	5144.9200	5.1449	1.806	0.0000	0.0000
2024/09/02	2030	08/05/2025	11.86 Call	Bond Future	8754.4200	8.7544	8651.6800	8.6517	1.174	0.0000	0.0000
2024/09/02	2030	08/05/2025	11.86 Put	Bond Future	112.5000	0.1125	114.2300	0.1142	1.538	0.0000	0.0000
2024/09/02	2030	08/05/2025	10.31 Put	Bond Future	702.6200	0.7026	718.0500	0.7181	2.196	0.0000	0.0000
2024/09/02	2030	08/05/2025	10.31 Call	Bond Future	4154.8100	4.1548	4065.7700	4.0658	2.143	0.0000	0.0000
2024/09/02	2030	08/05/2025		Bond Future	9.3378	97.2192	9.3665	97.1147	0.308	0.0000	0.0000
2024/09/02	2030	08/05/2025	9.93 Call	Bond Future	3142.9600	3.1430	3061.8300	3.0618	2.581	0.0000	0.0000
2024/09/02	2030	08/05/2025	9.93 Put	Bond Future	1021.3600	1.0214	1044.7000	1.0447	2.285	0.0000	0.0000
2024/09/02	2030	07/08/2025	12.12 Call	Bond Future	8942.6500	8.9427	8840.3700	8.8404	1.144	0.0000	0.0000
2024/09/02	2030	07/08/2025	12.12 Put	Bond Future	200.0500	0.2001	203.7400	0.2037	1.845	0.0000	0.0000
2024/09/02	2030	07/08/2025	10.48 Put	Bond Future	959.6800	0.9597	979.1900	0.9792	2.033	0.0000	0.0000
2024/09/02	2030	07/08/2025	10.48 Call	Bond Future	4473.7400	4.4737	4387.2800	4.3873	1.933	0.0000	0.0000
2024/09/02	2030	07/08/2025		Bond Future	9.4415	95.0983	9.4721	94.9924	0.324	0.0000	0.0000
2024/09/02	2030	07/08/2025	11.11 Call	Bond Future	6159.0100	6.1590	6064.3200	6.0643	1.537	0.0000	0.0000
2024/09/02	2030	07/08/2025	11.11 Put	Bond Future	591.2400	0.5912	602.5200	0.6025	1.908	0.0000	0.0000
2024/09/02	2030	06/11/2025		Bond Future	9.5543	96.9201	9.5869	96.8125	0.342	0.0000	0.0000
2024/09/02	2030	06/11/2025	9.54 Call	Bond Future	2202.1000	2.2021	2140.1300	2.1401	2.814	0.0000	0.0000
2024/09/02	2030	06/11/2025	9.54 Put	Bond Future	2249.1000	2.2491	2294.7200	2.2947	2.028	0.0000	0.0000
2024/09/02	2032	07/11/2024	9.75 Put	Bond Future	1804.8500	1.8049	1857.4900	1.8575	2.917	0.0000	0.0000
2024/09/02	2032	07/11/2024	9.75 Call	Bond Future	763.1500	0.7632	694.0200	0.6940	9.059	0.0000	0.0000
2024/09/02	2032	07/11/2024	9.90 Put	Bond Future	1405.1000	1.4051	1443.8000	1.4438	2.754	0.0000	0.0000
2024/09/02	2032	07/11/2024	9.90 Call	Bond Future	1097.4600	1.0975	1014.3900	1.0144	7.569	0.0000	0.0000
2024/09/02	2032	07/11/2024	10.60 Call	Bond Future	3393.6800	3.3937	3273.9200	3.2739	3.529	0.0000	0.0000
2024/09/02	2032	07/11/2024	10.60 Put	Bond Future	372.5500	0.3726	374.5600	0.3746	0.540	0.0000	0.0000
2024/09/02	2032	07/11/2024	9.86 Call	Bond Future	1001.6700	1.0017	922.1600	0.9222	7.938	0.0000	0.0000
2024/09/02	2032	07/11/2024	9.86 Put	Bond Future	1504.3300	1.5043	1546.5900	1.5466	2.809	0.0000	0.0000
2024/09/02	2032	07/11/2024	11.11 Put	Bond Future	126.5600	0.1266	123.7500	0.1238	2.220	0.0000	0.0000
2024/09/02	2032	07/11/2024	11.11 Call	Bond Future	5475.8500	5.4759	5351.2700	5.3513	2.275	0.0000	0.0000
2024/09/02	2032	07/11/2024	11.61 Put	Bond Future	42.3700	0.0424	40.0500	0.0401	5.476	0.0000	0.0000
2024/09/02	2032	07/11/2024	11.61 Call	Bond Future	7598.0700	7.5981	7473.9800	7.4740	1.633	0.0000	0.0000
2024/09/02	2032	07/11/2024	12.95 Call	Bond Future	13118.8400	13.1188	12997.0000	12.9970	0.929	0.0000	0.0000
2024/09/02	2032	07/11/2024	12.95 Put	Bond Future	0.3800	0.0004	0.3100	0.0003	18.421	0.0000	0.0000
2024/09/02	2032	07/11/2024		Bond Future	9.9633	92.1495	9.9885	92.0277	0.252	0.0000	0.0000
2024/09/02	2032	07/11/2024	13.36 Call	Bond Future	14724.1400	14.7241	14602.3600	14.6024	0.827	0.0000	0.0000
2024/09/02	2032	07/11/2024	13.36 Put	Bond Future	0.0600	0.0001	0.0500	0.0001	16.667	0.0000	0.0000
2024/09/02	2032	07/11/2024	11.64 Put	Bond Future	39.6600	0.0397	37.4100	0.0374	5.673	0.0000	0.0000
2024/09/02	2032	07/11/2024	11.64 Call	Bond Future	7725.4100	7.7254	7601.3900	7.6014	1.605	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	
2024/09/02	2032	07/11/2024	11.48 Call	Bond Future	7045.4700	7.0455	6921.1100	6.9211	1.765	0.0000	0.0000
2024/09/02	2032	07/11/2024	11.48 Put	Bond Future	56.3400	0.0563	53.7500	0.0538	4.597	0.0000	0.0000
2024/09/02	2032	07/11/2024	11.49 Call	Bond Future	7088.0200	7.0880	6963.6900	6.9637	1.754	0.0000	0.0000
2024/09/02	2032	07/11/2024	11.49 Put	Bond Future	55.1400	0.0551	52.5800	0.0526	4.643	0.0000	0.0000
2024/09/02	2032	07/11/2024	11.47 Call	Bond Future	7002.9300	7.0029	6878.5600	6.8786	1.776	0.0000	0.0000
2024/09/02	2032	07/11/2024	11.47 Put	Bond Future	57.5900	0.0576	54.9900	0.0550	4.515	0.0000	0.0000
2024/09/02	2032	06/02/2025		Bond Future	10.0389	94.0596	10.0651	93.9357	0.262	0.0000	0.0000
2024/09/02	2032	06/02/2025	11.72 Call	Bond Future	7726.8000	7.7268	7604.9200	7.6049	1.577	0.0000	0.0000
2024/09/02	2032	06/02/2025	11.72 Put	Bond Future	215.0500	0.2151	217.0300	0.2170	0.921	0.0000	0.0000
2024/09/02	2032	06/02/2025	9.42 Put	Bond Future	3665.7900	3.6658	3744.5300	3.7445	2.148	0.0000	0.0000
2024/09/02	2032	06/02/2025	9.42 Call	Bond Future	685.0100	0.6850	639.8900	0.6399	6.587	0.0000	0.0000
2024/09/02	2032	06/02/2025	9.92 Put	Bond Future	2157.7900	2.1578	2207.7700	2.2078	2.316	0.0000	0.0000
2024/09/02	2032	06/02/2025	9.92 Call	Bond Future	1594.7000	1.5947	1520.8200	1.5208	4.633	0.0000	0.0000
2024/09/02	2032	06/02/2025	10.61 Call	Bond Future	3582.2900	3.5823	3478.2500	3.4783	2.904	0.0000	0.0000
2024/09/02	2032	06/02/2025	10.61 Put	Bond Future	937.0700	0.9371	956.8900	0.9569	2.115	0.0000	0.0000
2024/09/02	2032	08/05/2025	9.42 Put	Bond Future	4306.1600	4.3062	4385.4400	4.3854	1.841	0.0000	0.0000
2024/09/02	2032	08/05/2025	9.42 Call	Bond Future	953.8000	0.9538	907.2800	0.9073	4.877	0.0000	0.0000
2024/09/02	2032	08/05/2025	9.92 Put	Bond Future	2831.3500	2.8314	2888.3000	2.8883	2.011	0.0000	0.0000
2024/09/02	2032	08/05/2025	9.92 Call	Bond Future	1839.9400	1.8399	1771.0900	1.7711	3.742	0.0000	0.0000
2024/09/02	2032	08/05/2025	10.97 Call	Bond Future	4797.2800	4.7973	4692.4900	4.6925	2.184	0.0000	0.0000
2024/09/02	2032	08/05/2025	10.97 Put	Bond Future	1069.6100	1.0696	1090.6200	1.0906	1.964	0.0000	0.0000
2024/09/02	2032	08/05/2025		Bond Future	10.1348	91.7712	10.1623	91.6454	0.271	0.0000	0.0000
2024/09/02	2032	08/05/2025	10.91 Call	Bond Future	4599.4300	4.5994	4496.0700	4.4961	2.247	0.0000	0.0000
2024/09/02	2032	08/05/2025	10.91 Put	Bond Future	1133.0100	1.1330	1155.4500	1.1555	1.981	0.0000	0.0000
2024/09/02	2032	07/08/2025		Bond Future	10.2473	93.5534	10.2761	93.4256	0.281	0.0000	0.0000
2024/09/02	2032	07/08/2025	12.01 Call	Bond Future	8240.6700	8.2407	8125.3900	8.1254	1.399	0.0000	0.0000
2024/09/02	2032	07/08/2025	12.01 Put	Bond Future	818.6700	0.8187	831.1200	0.8311	1.521	0.0000	0.0000
2024/09/02	2032	06/11/2025		Bond Future	10.3759	91.1851	10.4062	91.0553	0.291	0.0000	0.0000
2024/09/02	2032	06/11/2025	10.42 Call	Bond Future	3267.2600	3.2673	3188.3200	3.1883	2.416	0.0000	0.0000
2024/09/02	2032	06/11/2025	10.42 Put	Bond Future	3078.0700	3.0781	3128.9000	3.1289	1.651	0.0000	0.0000
2024/09/02	2033	07/11/2024		Bond Future	127.6619	127.6619	127.8473	127.8473	0.145	0.0000	0.0000
2024/09/02	2033	06/02/2025		Bond Future	130.3395	130.3395	130.5295	130.5295	0.146	0.0000	0.0000
2024/09/02	2033	06/02/2025	124.94 Call	Bond Future	5399.4900	5.3995	5589.4500	5.5895	3.518	0.0000	0.0000
2024/09/02	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/02	2033	08/05/2025		Bond Future	131.4437	131.4437	131.6383	131.6383	0.148	0.0000	0.0000
2024/09/02	2033	08/05/2025	130.62 Call	Bond Future	823.6900	0.8237	1018.2600	1.0183	23.622	0.0000	0.0000
2024/09/02	2033	08/05/2025	130.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/02	2033	07/08/2025		Bond Future	134.0316	134.0316	134.2306	134.2306	0.148	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	
2024/09/02	2033	07/08/2025	128.65 Call	Bond Future	5381.5800	5.3816	5580.5900	5.5806	3.698	0.0000	0.0000
2024/09/02	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/02	2033	06/11/2025		Bond Future	135.0806	135.0806	135.2843	135.2843	0.151	0.0000	0.0000
2024/09/02	2033	06/11/2025	133.14 Call	Bond Future	1940.6300	1.9406	2144.2700	2.1443	10.493	0.0000	0.0000
2024/09/02	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/02	2037	07/11/2024		Bond Future	11.0423	85.5437	11.0670	85.3999	0.224	0.0000	0.0000
2024/09/02	2037	07/11/2024	12.58 Call	Bond Future	8352.7100	8.3527	8206.3400	8.2063	1.752	0.0000	0.0000
2024/09/02	2037	07/11/2024	12.58 Put	Bond Future	52.2900	0.0523	49.7300	0.0497	4.896	0.0000	0.0000
2024/09/02	2037	07/11/2024	12.59 Call	Bond Future	8401.4800	8.4015	8255.1300	8.2551	1.742	0.0000	0.0000
2024/09/02	2037	07/11/2024	12.59 Put	Bond Future	51.0500	0.0511	48.5100	0.0485	4.976	0.0000	0.0000
2024/09/02	2037	07/11/2024	12.57 Call	Bond Future	8303.9500	8.3040	8157.5600	8.1576	1.763	0.0000	0.0000
2024/09/02	2037	07/11/2024	12.57 Put	Bond Future	53.5800	0.0536	51.0000	0.0510	4.815	0.0000	0.0000
2024/09/02	2037	06/02/2025		Bond Future	11.1349	83.0564	11.1606	82.9099	0.230	0.0000	0.0000
2024/09/02	2037	06/02/2025	12.76 Call	Bond Future	8935.4700	8.9355	8791.5700	8.7916	1.610	0.0000	0.0000
2024/09/02	2037	06/02/2025	12.76 Put	Bond Future	339.7500	0.3398	342.3300	0.3423	0.759	0.0000	0.0000
2024/09/02	2037	08/05/2025		Bond Future	11.2482	84.7110	11.2748	84.5621	0.236	0.0000	0.0000
2024/09/02	2037	08/05/2025	12.25 Call	Bond Future	6587.9000	6.5879	6459.2300	6.4592	1.953	0.0000	0.0000
2024/09/02	2037	08/05/2025	12.25 Put	Bond Future	1228.6500	1.2287	1248.8800	1.2489	1.647	0.0000	0.0000
2024/09/02	2037	08/05/2025	12.55 Put	Bond Future	936.8100	0.9368	951.1600	0.9512	1.532	0.0000	0.0000
2024/09/02	2037	08/05/2025	12.55 Call	Bond Future	7804.5500	7.8046	7670.0000	7.6700	1.724	0.0000	0.0000
2024/09/02	2037	08/05/2025	13.30 Put	Bond Future	471.3900	0.4714	476.8800	0.4769	1.165	0.0000	0.0000
2024/09/02	2037	08/05/2025	13.30 Call	Bond Future	10929.7900	10.9298	10786.3800	10.7864	1.312	0.0000	0.0000
2024/09/02	2037	08/05/2025	13.35 Put	Bond Future	443.5800	0.4436	448.6700	0.4487	1.147	0.0000	0.0000
2024/09/02	2037	08/05/2025	13.35 Call	Bond Future	11132.5400	11.1325	10988.7300	10.9887	1.292	0.0000	0.0000
2024/09/02	2037	07/08/2025		Bond Future	11.3763	82.0958	11.4039	81.9444	0.242	0.0000	0.0000
2024/09/02	2037	07/08/2025	13.01 Call	Bond Future	9548.0500	9.5481	9412.8300	9.4128	1.416	0.0000	0.0000
2024/09/02	2037	07/08/2025	13.01 Put	Bond Future	1224.8400	1.2248	1240.9300	1.2409	1.314	0.0000	0.0000
2024/09/02	2037	07/08/2025	12.17 Call	Bond Future	6393.5100	6.3935	6274.1000	6.2741	1.868	0.0000	0.0000
2024/09/02	2037	07/08/2025	12.17 Put	Bond Future	2191.7100	2.1917	2223.6100	2.2236	1.455	0.0000	0.0000
2024/09/02	2037	07/08/2025	11.42 Call	Bond Future	3904.1300	3.9041	3807.3500	3.8074	2.479	0.0000	0.0000
2024/09/02	2037	07/08/2025	11.42 Put	Bond Future	3664.4100	3.6644	3718.9400	3.7189	1.488	0.0000	0.0000
2024/09/02	2037	07/08/2025	10.55 Put	Bond Future	6491.2800	6.4913	6580.3200	6.5803	1.372	0.0000	0.0000
2024/09/02	2037	07/08/2025	10.55 Call	Bond Future	1770.8400	1.7708	1708.5700	1.7086	3.516	0.0000	0.0000
2024/09/02	2037	07/08/2025	10.64 Put	Bond Future	6131.4800	6.1315	6216.8300	6.2168	1.392	0.0000	0.0000
2024/09/02	2037	07/08/2025	10.64 Call	Bond Future	1943.3100	1.9433	1877.3500	1.8774	3.394	0.0000	0.0000
2024/09/02	2037	06/11/2025		Bond Future	11.5067	83.6666	11.5353	83.5128	0.249	0.0000	0.0000
2024/09/02	2037	06/11/2025	11.63 Call	Bond Future	4553.9500	4.5540	4455.2100	4.4552	2.168	0.0000	0.0000
2024/09/02	2037	06/11/2025	11.63 Put	Bond Future	3894.0200	3.8940	3949.0800	3.9491	1.414	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	
2024/09/02	2038	07/11/2024		Bond Future	140.5380	140.5380	140.8373	140.8373	0.213	0.0000	0.0000
2024/09/02	2038	06/02/2025		Bond Future	141.3723	141.3723	141.6788	141.6788	0.217	0.0000	0.0000
2024/09/02	2038	06/02/2025	135.23 Call	Bond Future	6142.3200	6.1423	6448.7900	6.4488	4.989	0.0000	0.0000
2024/09/02	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/02	2038	08/05/2025		Bond Future	144.2261	144.2261	144.5394	144.5394	0.217	0.0000	0.0000
2024/09/02	2038	08/05/2025	139.68 Call	Bond Future	4546.0500	4.5461	4859.4300	4.8594	6.893	0.0000	0.0000
2024/09/02	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/02	2038	07/08/2025		Bond Future	144.9081	144.9081	145.2286	145.2286	0.221	0.0000	0.0000
2024/09/02	2038	07/08/2025	139.56 Call	Bond Future	5348.1100	5.3481	5668.5700	5.6686	5.992	0.0000	0.0000
2024/09/02	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/02	2038	06/11/2025		Bond Future	147.7236	147.7236	148.0510	148.0510	0.222	0.0000	0.0000
2024/09/02	2038	06/11/2025	143.88 Call	Bond Future	3843.6200	3.8436	4171.0100	4.1710	8.518	0.0000	0.0000
2024/09/02	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/02	2040	07/11/2024	12.10 Put	Bond Future	303.4900	0.3035	310.7000	0.3107	2.376	0.0000	0.0000
2024/09/02	2040	07/11/2024	12.10 Call	Bond Future	5272.2800	5.2723	5059.6600	5.0597	4.033	0.0000	0.0000
2024/09/02	2040	07/11/2024	12.60 Call	Bond Future	7854.6800	7.8547	7634.5700	7.6346	2.802	0.0000	0.0000
2024/09/02	2040	07/11/2024	12.60 Put	Bond Future	96.2700	0.0963	95.9900	0.0960	0.291	0.0000	0.0000
2024/09/02	2040	07/11/2024	13.15 Call	Bond Future	10679.8600	10.6799	10459.0100	10.4590	2.068	0.0000	0.0000
2024/09/02	2040	07/11/2024	13.15 Put	Bond Future	26.1200	0.0261	25.1000	0.0251	3.905	0.0000	0.0000
2024/09/02	2040	07/11/2024		Bond Future	11.2735	86.1470	11.3084	85.9272	0.310	0.0000	0.0000
2024/09/02	2040	07/11/2024	12.85 Call	Bond Future	9149.5300	9.1495	8928.7100	8.9287	2.413	0.0000	0.0000
2024/09/02	2040	07/11/2024	12.85 Put	Bond Future	53.2900	0.0533	52.3000	0.0523	1.858	0.0000	0.0000
2024/09/02	2040	07/11/2024	12.86 Call	Bond Future	9201.0200	9.2010	8980.1800	8.9802	2.400	0.0000	0.0000
2024/09/02	2040	07/11/2024	12.86 Put	Bond Future	52.0300	0.0520	51.0200	0.0510	1.941	0.0000	0.0000
2024/09/02	2040	07/11/2024	12.84 Call	Bond Future	9097.9900	9.0980	8877.1800	8.8772	2.427	0.0000	0.0000
2024/09/02	2040	07/11/2024	12.84 Put	Bond Future	54.5600	0.0546	53.5800	0.0536	1.796	0.0000	0.0000
2024/09/02	2040	06/02/2025		Bond Future	11.3671	83.4216	11.4033	83.1976	0.319	0.0000	0.0000
2024/09/02	2040	06/02/2025	12.95 Call	Bond Future	9390.1000	9.3901	9176.0900	9.1761	2.279	0.0000	0.0000
2024/09/02	2040	06/02/2025	12.95 Put	Bond Future	393.8300	0.3938	403.8800	0.4039	2.552	0.0000	0.0000
2024/09/02	2040	06/02/2025	11.00 Put	Bond Future	3822.4100	3.8224	3943.8600	3.9439	3.177	0.0000	0.0000
2024/09/02	2040	06/02/2025	11.00 Call	Bond Future	1499.2500	1.4993	1396.6400	1.3966	6.844	0.0000	0.0000
2024/09/02	2040	06/02/2025	11.70 Call	Bond Future	3788.0600	3.7881	3623.1800	3.6232	4.353	0.0000	0.0000
2024/09/02	2040	06/02/2025	11.70 Put	Bond Future	1762.5400	1.7625	1821.7200	1.8217	3.358	0.0000	0.0000
2024/09/02	2040	06/02/2025	12.20 Call	Bond Future	5906.8100	5.9068	5713.7800	5.7138	3.268	0.0000	0.0000
2024/09/02	2040	06/02/2025	12.20 Put	Bond Future	977.0500	0.9771	1008.0800	1.0081	3.176	0.0000	0.0000
2024/09/02	2040	08/05/2025		Bond Future	11.4795	85.0833	11.5170	84.8553	0.327	0.0000	0.0000
2024/09/02	2040	08/05/2025	12.63 Call	Bond Future	7822.7200	7.8227	7628.1900	7.6282	2.487	0.0000	0.0000
2024/09/02	2040	08/05/2025	12.63 Put	Bond Future	1238.9100	1.2389	1272.3900	1.2724	2.702	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/09/02	2040	08/05/2025	13.43 Put	Bond Future	591.3100	0.5913	606.1400	0.6061	2.508	0.0000	0.0000
2024/09/02	2040	08/05/2025	13.43 Call	Bond Future	11291.2700	11.2913	11078.0900	11.0781	1.888	0.0000	0.0000
2024/09/02	2040	08/05/2025	12.75 Put	Bond Future	1116.5500	1.1166	1146.3900	1.1464	2.673	0.0000	0.0000
2024/09/02	2040	08/05/2025	12.75 Call	Bond Future	8340.6400	8.3406	8142.4700	8.1425	2.376	0.0000	0.0000
2024/09/02	2040	08/05/2025	13.50 Put	Bond Future	544.8400	0.5448	558.5000	0.5585	2.507	0.0000	0.0000
2024/09/02	2040	08/05/2025	13.50 Call	Bond Future	11588.4400	11.5884	11374.0900	11.3741	1.850	0.0000	0.0000
2024/09/02	2040	07/08/2025		Bond Future	11.6056	82.2244	11.6445	81.9924	0.335	0.0000	0.0000
2024/09/02	2040	07/08/2025	13.29 Call	Bond Future	10502.1200	10.5021	10299.7200	10.2997	1.927	0.0000	0.0000
2024/09/02	2040	07/08/2025	13.29 Put	Bond Future	1299.9400	1.2999	1329.5300	1.3295	2.276	0.0000	0.0000
2024/09/02	2040	06/11/2025		Bond Future	11.7331	83.7972	11.7734	83.5612	0.344	0.0000	0.0000
2024/09/02	2040	06/11/2025	11.84 Call	Bond Future	5000.3400	5.0003	4855.4900	4.8555	2.897	0.0000	0.0000
2024/09/02	2040	06/11/2025	11.84 Put	Bond Future	4376.6300	4.3766	4467.8100	4.4678	2.083	0.0000	0.0000
2024/09/02	2044	07/11/2024	12.25 Call	Bond Future	5773.7000	5.7737	5553.0700	5.5531	3.821	0.0000	0.0000
2024/09/02	2044	07/11/2024	12.25 Put	Bond Future	274.7900	0.2748	280.2900	0.2803	2.002	0.0000	0.0000
2024/09/02	2044	07/11/2024	12.00 Call	Bond Future	4505.6800	4.5057	4293.9400	4.2939	4.699	0.0000	0.0000
2024/09/02	2044	07/11/2024	12.00 Put	Bond Future	471.7700	0.4718	486.1600	0.4862	3.050	0.0000	0.0000
2024/09/02	2044	07/11/2024	12.50 Call	Bond Future	7074.7700	7.0748	6849.8000	6.8498	3.180	0.0000	0.0000
2024/09/02	2044	07/11/2024	12.50 Put	Bond Future	156.9800	0.1570	158.1400	0.1581	0.739	0.0000	0.0000
2024/09/02	2044	07/11/2024		Bond Future	11.3507	82.2766	11.3857	82.0505	0.308	0.0000	0.0000
2024/09/02	2044	07/11/2024	12.91 Call	Bond Future	9211.1100	9.2111	8983.9400	8.9839	2.466	0.0000	0.0000
2024/09/02	2044	07/11/2024	12.91 Put	Bond Future	61.6200	0.0616	60.5800	0.0606	1.688	0.0000	0.0000
2024/09/02	2044	07/11/2024	12.92 Call	Bond Future	9262.7200	9.2627	9035.5400	9.0355	2.453	0.0000	0.0000
2024/09/02	2044	07/11/2024	12.92 Put	Bond Future	60.2300	0.0602	59.1800	0.0592	1.743	0.0000	0.0000
2024/09/02	2044	07/11/2024	12.90 Call	Bond Future	9159.4700	9.1595	8932.3200	8.9323	2.480	0.0000	0.0000
2024/09/02	2044	07/11/2024	12.90 Put	Bond Future	63.0500	0.0631	62.0300	0.0620	1.618	0.0000	0.0000
2024/09/02	2044	06/02/2025		Bond Future	11.4398	79.5963	11.4760	79.3658	0.316	0.0000	0.0000
2024/09/02	2044	06/02/2025	13.02 Call	Bond Future	9559.8300	9.5598	9339.9600	9.3400	2.300	0.0000	0.0000
2024/09/02	2044	06/02/2025	13.02 Put	Bond Future	422.6700	0.4227	433.3000	0.4333	2.515	0.0000	0.0000
2024/09/02	2044	06/02/2025	13.75 Call	Bond Future	12926.8900	12.9269	12699.0700	12.6991	1.762	0.0000	0.0000
2024/09/02	2044	06/02/2025	13.75 Put	Bond Future	142.9400	0.1429	145.6200	0.1456	1.875	0.0000	0.0000
2024/09/02	2044	06/02/2025	12.50 Put	Bond Future	781.8500	0.7819	805.1200	0.8051	2.976	0.0000	0.0000
2024/09/02	2044	06/02/2025	12.50 Call	Bond Future	7112.1300	7.1121	6904.9000	6.9049	2.914	0.0000	0.0000
2024/09/02	2044	06/02/2025	12.00 Put	Bond Future	1409.6600	1.4097	1455.4700	1.4555	3.250	0.0000	0.0000
2024/09/02	2044	06/02/2025	12.00 Call	Bond Future	4861.5400	4.8615	4676.8500	4.6769	3.799	0.0000	0.0000
2024/09/02	2044	08/05/2025	12.40 Call	Bond Future	6677.6000	6.6776	6487.9800	6.4880	2.840	0.0000	0.0000
2024/09/02	2044	08/05/2025	12.40 Put	Bond Future	1589.9000	1.5899	1634.8700	1.6349	2.828	0.0000	0.0000
2024/09/02	2044	08/05/2025	11.65 Call	Bond Future	3720.9700	3.7210	3572.7000	3.5727	3.985	0.0000	0.0000
2024/09/02	2044	08/05/2025	11.65 Put	Bond Future	3070.8500	3.0709	3157.1700	3.1572	2.811	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	
2024/09/02	2044	08/05/2025	10.92 Put	Bond Future	5693.1000	5.6931	5836.0900	5.8361	2.512	0.0000	0.0000
2024/09/02	2044	08/05/2025	10.92 Call	Bond Future	1593.8800	1.5939	1502.2800	1.5023	5.747	0.0000	0.0000
2024/09/02	2044	08/05/2025		Bond Future	11.5459	81.1817	11.5833	80.9471	0.324	0.0000	0.0000
2024/09/02	2044	08/05/2025	12.72 Call	Bond Future	8057.5000	8.0575	7856.1500	7.8562	2.499	0.0000	0.0000
2024/09/02	2044	08/05/2025	12.72 Put	Bond Future	1200.6000	1.2006	1233.8400	1.2338	2.769	0.0000	0.0000
2024/09/02	2044	07/08/2025		Bond Future	11.6643	78.3722	11.7030	78.1335	0.332	0.0000	0.0000
2024/09/02	2044	07/08/2025	13.34 Call	Bond Future	10705.1800	10.7052	10497.1600	10.4972	1.943	0.0000	0.0000
2024/09/02	2044	07/08/2025	13.34 Put	Bond Future	1370.9300	1.3709	1401.6600	1.4017	2.242	0.0000	0.0000
2024/09/02	2044	06/11/2025		Bond Future	11.7835	79.8713	11.8236	79.6283	0.340	0.0000	0.0000
2024/09/02	2044	06/11/2025	11.88 Call	Bond Future	5045.3700	5.0454	4896.4700	4.8965	2.951	0.0000	0.0000
2024/09/02	2044	06/11/2025	11.88 Put	Bond Future	4462.8600	4.4629	4556.9500	4.5570	2.108	0.0000	0.0000
2024/09/02	2046	07/11/2024		Bond Future	121.0353	121.0353	121.7685	121.7685	0.606	0.0000	0.0000
2024/09/02	2046	06/02/2025		Bond Future	123.5738	123.5738	124.3228	124.3228	0.606	0.0000	0.0000
2024/09/02	2046	06/02/2025	114.01 Call	Bond Future	9563.7700	9.5638	10312.8200	10.3128	7.832	0.0000	0.0000
2024/09/02	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/02	2046	08/05/2025		Bond Future	123.8243	123.8243	124.5891	124.5891	0.618	0.0000	0.0000
2024/09/02	2046	08/05/2025	121.97 Call	Bond Future	1854.2500	1.8543	2619.1200	2.6191	41.250	0.0000	0.0000
2024/09/02	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/02	2046	07/08/2025		Bond Future	126.2606	126.2606	127.0412	127.0412	0.618	0.0000	0.0000
2024/09/02	2046	07/08/2025	118.69 Call	Bond Future	7570.5700	7.5706	8351.2100	8.3512	10.312	0.0000	0.0000
2024/09/02	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/02	2046	06/11/2025		Bond Future	126.4277	126.4277	127.2243	127.2243	0.630	0.0000	0.0000
2024/09/02	2046	06/11/2025	125.41 Call	Bond Future	1017.6800	1.0177	1814.3000	1.8143	78.278	0.0000	0.0000
2024/09/02	2046	06/11/2025	125.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/02	2050	07/11/2024		Bond Future	122.8736	122.8736	123.7015	123.7015	0.674	0.0000	0.0000
2024/09/02	2050	06/02/2025		Bond Future	123.0963	123.0963	123.9422	123.9422	0.687	0.0000	0.0000
2024/09/02	2050	06/02/2025	115.60 Call	Bond Future	7496.2900	7.4963	8342.1900	8.3422	11.284	0.0000	0.0000
2024/09/02	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/02	2050	08/05/2025		Bond Future	125.5810	125.5810	126.4447	126.4447	0.688	0.0000	0.0000
2024/09/02	2050	08/05/2025	121.16 Call	Bond Future	4420.9600	4.4210	5284.7000	5.2847	19.537	0.0000	0.0000
2024/09/02	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/02	2050	07/08/2025		Bond Future	125.6490	125.6490	126.5306	126.5306	0.702	0.0000	0.0000
2024/09/02	2050	07/08/2025	119.89 Call	Bond Future	5758.9900	5.7590	6640.6200	6.6406	15.309	0.0000	0.0000
2024/09/02	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/02	2050	06/11/2025		Bond Future	128.0898	128.0898	128.9892	128.9892	0.702	0.0000	0.0000
2024/09/02	2050	06/11/2025	124.42 Call	Bond Future	3669.8100	3.6698	4569.2200	4.5692	24.508	0.0000	0.0000
2024/09/02	2050	06/11/2025	124.42 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
2024/09/02	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/02	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/02	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/02	AL37	07/11/2024		Index Future	1043.2640	1043.2640	1042.1740	0.104	0.0000	0.0000
2024/09/02	AL37	06/02/2025		Index Future	1064.8940	1064.8940	1063.7950	0.103	0.0000	0.0000
2024/09/02	AL37	08/05/2025		Index Future	1086.1560	1086.1560	1085.0550	0.101	0.0000	0.0000
2024/09/02	AL37	07/08/2025		Index Future	1107.3100	1107.3100	1106.2040	0.100	0.0000	0.0000
2024/09/02	AL37	06/11/2025		Index Future	1128.6250	1128.6250	1127.5110	0.099	0.0000	0.0000
2024/09/02	AL7T	07/11/2024		Index Future	1241.9740	1241.9740	1239.8180	0.174	0.0000	0.0000
2024/09/02	AL7T	06/02/2025		Index Future	1267.7230	1267.7230	1265.5390	0.172	0.0000	0.0000
2024/09/02	AL7T	08/05/2025		Index Future	1293.0360	1293.0360	1290.8300	0.171	0.0000	0.0000
2024/09/02	AL7T	07/08/2025		Index Future	1318.2190	1318.2190	1315.9900	0.169	0.0000	0.0000
2024/09/02	AL7T	06/11/2025		Index Future	1343.5930	1343.5930	1341.3380	0.168	0.0000	0.0000
2024/09/02	ALBI	07/11/2024		Index Future	1073.6170	1073.6170	1071.8000	0.169	0.0000	0.0000
2024/09/02	ALBI	06/02/2025		Index Future	1095.8760	1095.8760	1094.0360	0.168	0.0000	0.0000
2024/09/02	ALBI	08/05/2025		Index Future	1117.7570	1117.7570	1115.8990	0.166	0.0000	0.0000
2024/09/02	ALBI	07/08/2025		Index Future	1139.5270	1139.5270	1137.6500	0.165	0.0000	0.0000
2024/09/02	ALBI	06/11/2025		Index Future	1161.4610	1161.4610	1159.5620	0.164	0.0000	0.0000
2024/09/02	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/02	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/02	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/02	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/02	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/02	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/02	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2024/09/02	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/02	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/02	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/02	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	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	
2024/09/02	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/02	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/02	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/09/02	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/02	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/02	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/02	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/02	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/02	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/09/02	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/02	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/02	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/02	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/02	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/02	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/02	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/02	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/02	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/02	ES33	07/11/2024		Bond Future	11.3377	80.0998	11.3617	79.9867	0.212	0.0000	0.0000
2024/09/02	ES33	06/02/2025		Bond Future	11.4615	81.7796	11.4865	81.6647	0.218	0.0000	0.0000
2024/09/02	ES33	06/02/2025	13.34 Call	Bond Future	8048.0000	8.0480	7933.1500	7.9332	1.427	0.0000	0.0000
2024/09/02	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/02	ES33	08/05/2025		Bond Future	11.6014	79.6297	11.6274	79.5133	0.224	0.0000	0.0000
2024/09/02	ES33	08/05/2025	12.73 Call	Bond Future	4857.7300	4.8577	4741.3200	4.7413	2.396	0.0000	0.0000
2024/09/02	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/02	ES33	07/08/2025		Bond Future	11.7577	81.1942	11.7848	81.0761	0.230	0.0000	0.0000
2024/09/02	ES33	07/08/2025	13.56 Call	Bond Future	7389.5500	7.3896	7271.5300	7.2715	1.597	0.0000	0.0000
2024/09/02	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/02	ES33	06/11/2025		Bond Future	11.9343	78.9714	11.9625	78.8516	0.236	0.0000	0.0000

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Price	Today's Closing	Today's Yield	Today's Price	% Movement in MTM	Today's High	Today's Low
2024/09/02	ES33	06/11/2025	12.01	Call	Bond Future		321.1400	0.3211	201.3800	0.2014	37.292	0.0000	0.0000
2024/09/02	ES33	06/11/2025	12.01	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/02	ES42	07/11/2024			Bond Future		11.6758	76.9645	11.7055	76.7865	0.255	0.0000	0.0000
2024/09/02	ES42	06/02/2025			Bond Future		11.7770	78.5777	11.8078	78.3964	0.261	0.0000	0.0000
2024/09/02	ES42	06/02/2025	13.71	Call	Bond Future		10184.2400	10.1842	10002.9100	10.0029	1.780	0.0000	0.0000
2024/09/02	ES42	06/02/2025	13.71	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/02	ES42	08/05/2025			Bond Future		11.8943	75.8958	11.9261	75.7113	0.268	0.0000	0.0000
2024/09/02	ES42	08/05/2025	13.25	Call	Bond Future		7264.9200	7.2649	7080.3700	7.0804	2.540	0.0000	0.0000
2024/09/02	ES42	08/05/2025	13.25	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/02	ES42	07/08/2025			Bond Future		12.0202	77.3842	12.0531	77.1965	0.274	0.0000	0.0000
2024/09/02	ES42	07/08/2025	13.79	Call	Bond Future		9112.0400	9.1120	8924.3200	8.9243	2.060	0.0000	0.0000
2024/09/02	ES42	07/08/2025	13.79	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/02	ES42	06/11/2025			Bond Future		12.1574	74.6180	12.1916	74.4270	0.281	0.0000	0.0000
2024/09/02	ES42	06/11/2025	12.39	Call	Bond Future		1284.0800	1.2841	1093.0700	1.0931	14.875	0.0000	0.0000
2024/09/02	ES42	06/11/2025	12.39	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/02	GOVI	07/11/2024	948.79	Call	GOVI		1083490.0000	108.3490	1065690.0000	106.5690	1.643	0.0000	0.0000
2024/09/02	GOVI	07/11/2024	948.79	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/02	GOVI	07/11/2024	948.80	Call	GOVI		1083390.0000	108.3390	1065590.0000	106.5590	1.643	0.0000	0.0000
2024/09/02	GOVI	07/11/2024	948.80	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/02	GOVI	07/11/2024	948.78	Call	GOVI		1083590.0000	108.3590	1065790.0000	106.5790	1.643	0.0000	0.0000
2024/09/02	GOVI	07/11/2024	948.78	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/02	GOVI	07/11/2024			GOVI		1057.1390	1057.1390	1055.3590	1055.3590	0.168	0.0000	0.0000
2024/09/02	GOVI	06/02/2025			GOVI		1079.0560	1079.0560	1077.2530	1077.2530	0.167	0.0000	0.0000
2024/09/02	GOVI	06/02/2025	972.00	Call	GOVI		1070560.0000	107.0560	1052530.0000	105.2530	1.684	0.0000	0.0000
2024/09/02	GOVI	06/02/2025	972.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/02	GOVI	08/05/2025			GOVI		1100.6020	1100.6020	1098.7820	1098.7820	0.165	0.0000	0.0000
2024/09/02	GOVI	08/05/2025	1,022.00	Call	GOVI		786020.0000	78.6020	767820.0000	76.7820	2.315	0.0000	0.0000
2024/09/02	GOVI	08/05/2025	1,022.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/02	GOVI	07/08/2025			GOVI		1122.0370	1122.0370	1120.1980	1120.1980	0.164	0.0000	0.0000
2024/09/02	GOVI	07/08/2025	1,011.00	Call	GOVI		1110370.0000	111.0370	1091980.0000	109.1980	1.656	0.0000	0.0000
2024/09/02	GOVI	07/08/2025	1,011.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/02	GOVI	06/11/2025			GOVI		1143.6350	1143.6350	1141.7750	1141.7750	0.163	0.0000	0.0000
2024/09/02	GOVI	06/11/2025	1,112.00	Call	GOVI		316350.0000	31.6350	297750.0000	29.7750	5.880	0.0000	0.0000
2024/09/02	GOVI	06/11/2025	1,112.00	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	
2024/09/02	GVIX	01/01/2029	LIVE INDEX		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	
2024/09/02	IGOV	07/11/2024	Index Future		372.6520	372.6520	373.7680	0.299	0.0000	0.0000	
2024/09/02	IGOV	06/02/2025	Index Future		380.4680	380.4680	381.6130	0.301	0.0000	0.0000	
2024/09/02	IGOV	08/05/2025	Index Future		388.1530	388.1530	389.3280	0.303	0.0000	0.0000	
2024/09/02	IGOV	07/08/2025	Index Future		395.7990	395.7990	397.0030	0.304	0.0000	0.0000	
2024/09/02	IGOV	06/11/2025	Index Future		403.5020	403.5020	404.7350	0.306	0.0000	0.0000	
2024/09/02	IS10	17/12/2025	Interest Rate Swap		80.2800	80.2800	80.2800	0.000	0.0000	0.0000	
2024/09/02	IS10	16/03/2026	Interest Rate Swap		76.8200	76.8200	76.8200	0.000	0.0000	0.0000	
2024/09/02	IS10	15/06/2026	Interest Rate Swap		75.2400	75.2400	75.2400	0.000	0.0000	0.0000	
2024/09/02	IS10	21/09/2026	Interest Rate Swap		77.2700	77.2700	77.2700	0.000	0.0000	0.0000	
2024/09/02	IS10	21/12/2026	Interest Rate Swap		81.3000	81.3000	81.3000	0.000	0.0000	0.0000	
2024/09/02	IS10	15/03/2027	Interest Rate Swap		79.8000	79.8000	79.8000	0.000	0.0000	0.0000	
2024/09/02	IS10	21/06/2027	Interest Rate Swap		81.8600	81.8600	81.8600	0.000	0.0000	0.0000	
2024/09/02	IS10	20/09/2027	Interest Rate Swap		87.6100	87.6100	87.6100	0.000	0.0000	0.0000	
2024/09/02	IS10	20/12/2027	Interest Rate Swap		87.9400	87.9400	87.9400	0.000	0.0000	0.0000	
2024/09/02	IS10	22/03/2028	Interest Rate Swap		80.8900	80.8900	80.8900	0.000	0.0000	0.0000	
2024/09/02	IS10	20/06/2028	Interest Rate Swap		88.6800	88.6800	88.6800	0.000	0.0000	0.0000	
2024/09/02	IS10	19/09/2028	Interest Rate Swap		92.0200	92.0200	92.0200	0.000	0.0000	0.0000	
2024/09/02	J186	21/12/2026	Interest Rate Swap		8.6830	8.6830	8.6830	0.000	0.0000	0.0000	
2024/09/02	JBAF	21/08/2024	Jibar Tradeable Future		8.3250	8.3250	8.3250	91.6750	0.000	0.0000	0.0000
2024/09/02	JBAF	18/09/2024	Jibar Tradeable Future		8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/09/02	JBAF	16/10/2024	Jibar Tradeable Future		8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/09/02	JBAF	20/11/2024	Jibar Tradeable Future		8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/09/02	JBAF	18/12/2024	Jibar Tradeable Future		8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/09/02	JBAF	15/01/2025	Jibar Tradeable Future		8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/09/02	JBAF	19/03/2025	Jibar Tradeable Future		8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/09/02	JBAF	18/06/2025	Jibar Tradeable Future		8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/09/02	JBAF	17/09/2025	Jibar Tradeable Future		8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/09/02	JBAF	17/12/2025	Jibar Tradeable Future		8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/09/02	JBAF	18/03/2026	Jibar Tradeable Future		8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/09/02	JBAF	17/06/2026	Jibar Tradeable Future		8.4000	91.6000	8.4000	91.6000	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	
2024/09/02	R035	07/11/2024	11.10 Call	Bond Future	3109.4900	3.1095	2912.4500	2.9125	6.337	0.0000	0.0000
2024/09/02	R035	07/11/2024	11.10 Put	Bond Future	632.3700	0.6324	664.3000	0.6643	5.049	0.0000	0.0000
2024/09/02	R035	07/11/2024	13.23 Call	Bond Future	13146.4400	13.1464	12917.3300	12.9173	1.743	0.0000	0.0000
2024/09/02	R035	07/11/2024	13.23 Put	Bond Future	1.6400	0.0016	1.5000	0.0015	8.537	0.0000	0.0000
2024/09/02	R035	07/11/2024	12.20 Put	Bond Future	49.7300	0.0497	49.7000	0.0497	0.060	0.0000	0.0000
2024/09/02	R035	07/11/2024	12.20 Call	Bond Future	8278.3400	8.2783	8049.3400	8.0493	2.766	0.0000	0.0000
2024/09/02	R035	07/11/2024		Bond Future	10.6567	90.7824	10.6969	90.5534	0.378	0.0000	0.0000
2024/09/02	R035	07/11/2024	12.18 Call	Bond Future	8181.0700	8.1811	7952.1400	7.9521	2.798	0.0000	0.0000
2024/09/02	R035	07/11/2024	12.18 Put	Bond Future	52.2500	0.0523	52.2900	0.0523	0.077	0.0000	0.0000
2024/09/02	R035	07/11/2024	12.19 Call	Bond Future	8229.7100	8.2297	8000.7500	8.0008	2.782	0.0000	0.0000
2024/09/02	R035	07/11/2024	12.19 Put	Bond Future	50.9700	0.0510	50.9800	0.0510	0.020	0.0000	0.0000
2024/09/02	R035	07/11/2024	12.17 Call	Bond Future	8132.4100	8.1324	7903.5200	7.9035	2.815	0.0000	0.0000
2024/09/02	R035	07/11/2024	12.17 Put	Bond Future	53.5500	0.0536	53.6300	0.0536	0.149	0.0000	0.0000
2024/09/02	R035	06/02/2025		Bond Future	10.7492	92.6646	10.7911	92.4312	0.390	0.0000	0.0000
2024/09/02	R035	06/02/2025	12.41 Call	Bond Future	8931.0000	8.9310	8708.0800	8.7081	2.496	0.0000	0.0000
2024/09/02	R035	06/02/2025	12.41 Put	Bond Future	287.5600	0.2876	297.9700	0.2980	3.620	0.0000	0.0000
2024/09/02	R035	06/02/2025	11.30 Call	Bond Future	4175.3500	4.1754	3992.5800	3.9926	4.377	0.0000	0.0000
2024/09/02	R035	06/02/2025	11.30 Put	Bond Future	1173.0400	1.1730	1223.6000	1.2236	4.310	0.0000	0.0000
2024/09/02	R035	06/02/2025	10.65 Call	Bond Future	1966.1800	1.9662	1837.1000	1.8371	6.565	0.0000	0.0000
2024/09/02	R035	06/02/2025	10.65 Put	Bond Future	2522.1100	2.5221	2626.3600	2.6264	4.133	0.0000	0.0000
2024/09/02	R035	06/02/2025	10.34 Put	Bond Future	3528.3500	3.5284	3664.6900	3.6647	3.864	0.0000	0.0000
2024/09/02	R035	06/02/2025	10.34 Call	Bond Future	1204.5900	1.2046	1107.6000	1.1076	8.052	0.0000	0.0000
2024/09/02	R035	08/05/2025	11.70 Call	Bond Future	5836.2000	5.8362	5647.5800	5.6476	3.232	0.0000	0.0000
2024/09/02	R035	08/05/2025	11.70 Put	Bond Future	1367.4700	1.3675	1416.3100	1.4163	3.572	0.0000	0.0000
2024/09/02	R035	08/05/2025	10.95 Call	Bond Future	3197.5900	3.1976	3052.2300	3.0522	4.546	0.0000	0.0000
2024/09/02	R035	08/05/2025	10.95 Put	Bond Future	2669.1500	2.6692	2761.2500	2.7613	3.451	0.0000	0.0000
2024/09/02	R035	08/05/2025	10.44 Put	Bond Future	4112.9300	4.1129	4244.1500	4.2442	3.190	0.0000	0.0000
2024/09/02	R035	08/05/2025	10.44 Call	Bond Future	1817.5000	1.8175	1711.2600	1.7113	5.845	0.0000	0.0000
2024/09/02	R035	08/05/2025	13.35 Call	Bond Future	12564.5300	12.5645	12335.3000	12.3353	1.824	0.0000	0.0000
2024/09/02	R035	08/05/2025	13.35 Put	Bond Future	240.4700	0.2405	248.7000	0.2487	3.422	0.0000	0.0000
2024/09/02	R035	08/05/2025	12.70 Call	Bond Future	9901.2600	9.9013	9682.2400	9.6822	2.212	0.0000	0.0000
2024/09/02	R035	08/05/2025	12.70 Put	Bond Future	545.4000	0.5454	563.8400	0.5638	3.381	0.0000	0.0000
2024/09/02	R035	08/05/2025	11.46 Put	Bond Future	1698.9600	1.6990	1759.4800	1.7595	3.562	0.0000	0.0000
2024/09/02	R035	08/05/2025	11.46 Call	Bond Future	4933.4400	4.9334	4756.5000	4.7565	3.587	0.0000	0.0000
2024/09/02	R035	08/05/2025		Bond Future	10.8529	90.0018	10.8964	89.7644	0.401	0.0000	0.0000
2024/09/02	R035	08/05/2025	11.78 Call	Bond Future	6146.0800	6.1461	5954.0000	5.9540	3.125	0.0000	0.0000
2024/09/02	R035	08/05/2025	11.78 Put	Bond Future	1271.3600	1.2714	1316.7400	1.3167	3.569	0.0000	0.0000
2024/09/02	R035	07/08/2025		Bond Future	10.9712	91.7504	11.0165	91.5088	0.413	0.0000	0.0000
2024/09/02	R035	07/08/2025	12.65 Call	Bond Future	9510.0000	9.5100	9301.5100	9.3015	2.192	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	
2024/09/02	R035	07/08/2025	12.65 Put	Bond Future	1131.3100	1.1313	1164.4200	1.1644	2.927	0.0000	0.0000
2024/09/02	R035	06/11/2025		Bond Future	11.1054	89.0024	11.1526	88.7565	0.426	0.0000	0.0000
2024/09/02	R035	06/11/2025	11.20 Call	Bond Future	4273.8400	4.2738	4127.8300	4.1278	3.416	0.0000	0.0000
2024/09/02	R035	06/11/2025	11.20 Put	Bond Future	3782.4700	3.7825	3882.3500	3.8824	2.641	0.0000	0.0000
2024/09/02	R053	07/11/2024		Bond Future	11.2792	104.2743	11.3142	103.9707	0.310	0.0000	0.0000
2024/09/02	R053	07/11/2024	12.80 Call	Bond Future	11946.7200	11.9467	11641.6800	11.6417	2.553	0.0000	0.0000
2024/09/02	R053	07/11/2024	12.80 Put	Bond Future	105.0000	0.1050	103.5700	0.1036	1.362	0.0000	0.0000
2024/09/02	R053	07/11/2024	12.81 Call	Bond Future	12014.0400	12.0140	11708.9600	11.7090	2.539	0.0000	0.0000
2024/09/02	R053	07/11/2024	12.81 Put	Bond Future	102.7600	0.1028	101.2900	0.1013	1.431	0.0000	0.0000
2024/09/02	R053	07/11/2024	12.79 Call	Bond Future	11879.4000	11.8794	11574.3900	11.5744	2.568	0.0000	0.0000
2024/09/02	R053	07/11/2024	12.79 Put	Bond Future	107.3300	0.1073	105.9300	0.1059	1.304	0.0000	0.0000
2024/09/02	R053	06/02/2025		Bond Future	11.3648	106.4356	11.4010	106.1261	0.318	0.0000	0.0000
2024/09/02	R053	06/02/2025	12.94 Call	Bond Future	12629.3300	12.6293	12334.6700	12.3347	2.333	0.0000	0.0000
2024/09/02	R053	06/02/2025	12.94 Put	Bond Future	574.0400	0.5740	588.8500	0.5889	2.580	0.0000	0.0000
2024/09/02	R053	08/05/2025		Bond Future	11.4626	102.6899	11.5001	102.3749	0.327	0.0000	0.0000
2024/09/02	R053	08/05/2025	12.64 Call	Bond Future	10799.5100	10.7995	10529.6200	10.5296	2.499	0.0000	0.0000
2024/09/02	R053	08/05/2025	12.64 Put	Bond Future	1676.8100	1.6768	1721.9500	1.7220	2.692	0.0000	0.0000
2024/09/02	R053	07/08/2025		Bond Future	11.5695	104.6826	11.6082	104.3620	0.335	0.0000	0.0000
2024/09/02	R053	07/08/2025	13.17 Call	Bond Future	13619.9800	13.6200	13342.3900	13.3424	2.038	0.0000	0.0000
2024/09/02	R053	07/08/2025	13.17 Put	Bond Future	1771.4900	1.7715	1814.4500	1.8145	2.425	0.0000	0.0000
2024/09/02	R053	06/11/2025		Bond Future	11.6848	100.8229	11.7250	100.4967	0.344	0.0000	0.0000
2024/09/02	R053	06/11/2025	11.76 Call	Bond Future	6393.2200	6.3932	6195.4200	6.1954	3.094	0.0000	0.0000
2024/09/02	R053	06/11/2025	11.76 Put	Bond Future	5784.5700	5.7846	5912.9800	5.9130	2.220	0.0000	0.0000
2024/09/02	R186	07/11/2024	9.14 Call	Bond Future	1992.6300	1.9926	1967.9100	1.9679	1.241	0.0000	0.0000
2024/09/02	R186	07/11/2024	9.14 Put	Bond Future	40.1500	0.0402	37.8600	0.0379	5.704	0.0000	0.0000
2024/09/02	R186	07/11/2024	9.15 Call	Bond Future	2010.7200	2.0107	1986.0200	1.9860	1.228	0.0000	0.0000
2024/09/02	R186	07/11/2024	9.15 Put	Bond Future	39.1400	0.0391	36.8700	0.0369	5.800	0.0000	0.0000
2024/09/02	R186	07/11/2024	9.13 Call	Bond Future	1974.5600	1.9746	1949.8100	1.9498	1.253	0.0000	0.0000
2024/09/02	R186	07/11/2024	9.13 Put	Bond Future	41.1900	0.0412	38.8700	0.0389	5.632	0.0000	0.0000
2024/09/02	R186	07/11/2024		Bond Future	8.1306	108.6174	8.1421	108.5949	0.141	0.0000	0.0000
2024/09/02	R186	06/02/2025		Bond Future	8.0914	105.5562	8.1043	105.5337	0.159	0.0000	0.0000
2024/09/02	R186	06/02/2025	9.03 Call	Bond Future	1823.7200	1.8237	1800.7200	1.8007	1.261	0.0000	0.0000
2024/09/02	R186	06/02/2025	9.03 Put	Bond Future	206.6600	0.2067	206.0800	0.2061	0.281	0.0000	0.0000
2024/09/02	R186	08/05/2025		Bond Future	8.0978	107.6604	8.1125	107.6382	0.181	0.0000	0.0000
2024/09/02	R186	08/05/2025	8.47 Call	Bond Future	1085.4900	1.0855	1067.3500	1.0674	1.671	0.0000	0.0000
2024/09/02	R186	08/05/2025	8.47 Put	Bond Future	523.1100	0.5231	527.2100	0.5272	0.784	0.0000	0.0000
2024/09/02	R186	07/08/2025		Bond Future	8.1446	104.4417	8.1617	104.4196	0.210	0.0000	0.0000
2024/09/02	R186	07/08/2025	9.68 Call	Bond Future	2098.0000	2.0980	2077.2500	2.0773	0.989	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	
2024/09/02	R186	07/08/2025	9.68 Put	Bond Future	143.4800	0.1435	144.8200	0.1448	0.934	0.0000	0.0000
2024/09/02	R186	07/08/2025	10.25 Call	Bond Future	2731.0500	2.7311	2709.4500	2.7095	0.791	0.0000	0.0000
2024/09/02	R186	07/08/2025	10.25 Put	Bond Future	64.1800	0.0642	64.6700	0.0647	0.763	0.0000	0.0000
2024/09/02	R186	07/08/2025	9.22 Put	Bond Future	254.1500	0.2542	256.7200	0.2567	1.011	0.0000	0.0000
2024/09/02	R186	07/08/2025	9.22 Call	Bond Future	1628.6000	1.6286	1609.0800	1.6091	1.199	0.0000	0.0000
2024/09/02	R186	06/11/2025		Bond Future	8.2322	106.4425	8.2530	106.4204	0.252	0.0000	0.0000
2024/09/02	R186	06/11/2025	8.13 Call	Bond Future	586.2900	0.5863	573.6500	0.5737	2.156	0.0000	0.0000
2024/09/02	R186	06/11/2025	8.13 Put	Bond Future	694.7400	0.6947	704.1300	0.7041	1.352	0.0000	0.0000
2024/09/02	R202	07/11/2024		Bond Future	270.8302	270.8302	271.4339	271.4339	0.223	0.0000	0.0000
2024/09/02	R202	06/02/2025		Bond Future	271.3036	271.3036	271.9214	271.9214	0.228	0.0000	0.0000
2024/09/02	R202	06/02/2025	266.79 Call	Bond Future	4513.6000	4.5136	5131.3800	5.1314	13.687	0.0000	0.0000
2024/09/02	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/02	R202	08/05/2025		Bond Future	276.7808	276.7808	277.4125	277.4125	0.228	0.0000	0.0000
2024/09/02	R202	08/05/2025	272.31 Call	Bond Future	4470.8000	4.4708	5102.5200	5.1025	14.130	0.0000	0.0000
2024/09/02	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/02	R202	07/08/2025		Bond Future	276.9141	276.9141	277.5599	277.5599	0.233	0.0000	0.0000
2024/09/02	R202	07/08/2025	271.60 Call	Bond Future	5314.0500	5.3141	5959.9000	5.9599	12.154	0.0000	0.0000
2024/09/02	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/02	R202	06/11/2025		Bond Future	282.2945	282.2945	282.9542	282.9542	0.234	0.0000	0.0000
2024/09/02	R202	06/11/2025	275.64 Call	Bond Future	6654.5300	6.6545	7314.1700	7.3142	9.913	0.0000	0.0000
2024/09/02	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/02	R209	07/11/2024		Bond Future	10.8016	71.3107	10.8264	71.1840	0.230	0.0000	0.0000
2024/09/02	R209	07/11/2024	12.22 Call	Bond Future	6833.8100	6.8338	6704.7900	6.7048	1.888	0.0000	0.0000
2024/09/02	R209	07/11/2024	12.22 Put	Bond Future	55.0800	0.0551	52.8000	0.0528	4.139	0.0000	0.0000
2024/09/02	R209	07/11/2024	12.23 Call	Bond Future	6877.0300	6.8770	6748.0300	6.7480	1.876	0.0000	0.0000
2024/09/02	R209	07/11/2024	12.23 Put	Bond Future	53.7200	0.0537	51.4600	0.0515	4.207	0.0000	0.0000
2024/09/02	R209	07/11/2024	12.21 Call	Bond Future	6790.5800	6.7906	6661.5400	6.6615	1.900	0.0000	0.0000
2024/09/02	R209	07/11/2024	12.21 Put	Bond Future	56.4800	0.0565	54.1800	0.0542	4.072	0.0000	0.0000
2024/09/02	R209	06/02/2025		Bond Future	10.8851	72.7888	10.9107	72.6598	0.236	0.0000	0.0000
2024/09/02	R209	06/02/2025	12.44 Call	Bond Future	7586.5300	7.5865	7460.2200	7.4602	1.665	0.0000	0.0000
2024/09/02	R209	06/02/2025	12.44 Put	Bond Future	305.6600	0.3057	308.3800	0.3084	0.890	0.0000	0.0000
2024/09/02	R209	08/05/2025		Bond Future	10.9832	71.0858	11.0097	70.9546	0.241	0.0000	0.0000
2024/09/02	R209	08/05/2025	11.89 Call	Bond Future	5493.8500	5.4939	5382.3100	5.3823	2.030	0.0000	0.0000
2024/09/02	R209	08/05/2025	11.89 Put	Bond Future	1187.8300	1.1878	1207.4700	1.2075	1.653	0.0000	0.0000
2024/09/02	R209	07/08/2025		Bond Future	11.0925	72.4663	11.1200	72.3330	0.247	0.0000	0.0000
2024/09/02	R209	07/08/2025	12.68 Call	Bond Future	8241.5800	8.2416	8122.7100	8.1227	1.442	0.0000	0.0000
2024/09/02	R209	07/08/2025	12.68 Put	Bond Future	1053.5100	1.0535	1067.9700	1.0680	1.373	0.0000	0.0000
2024/09/02	R209	06/11/2025		Bond Future	11.2125	70.7028	11.2410	70.5673	0.254	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	
2024/09/02	R209	06/11/2025	11.27 Call	Bond Future	3839.4300	3.8394	3754.0800	3.7541	2.223	0.0000	0.0000
2024/09/02	R209	06/11/2025	11.27 Put	Bond Future	3565.8300	3.5658	3616.0500	3.6161	1.408	0.0000	0.0000
2024/09/02	R210	07/11/2024		Bond Future	243.0545	243.0545	243.1150	243.1150	0.025	0.0000	0.0000
2024/09/02	R210	06/02/2025		Bond Future	248.1519	248.1519	248.2148	248.2148	0.025	0.0000	0.0000
2024/09/02	R210	06/02/2025	239.61 Call	Bond Future	8541.9000	8.5419	8604.8100	8.6048	0.736	0.0000	0.0000
2024/09/02	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/02	R210	08/05/2025		Bond Future	249.7603	249.7603	249.8259	249.8259	0.026	0.0000	0.0000
2024/09/02	R210	08/05/2025	248.03 Call	Bond Future	1730.2500	1.7303	1795.9000	1.7959	3.794	0.0000	0.0000
2024/09/02	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/02	R210	07/08/2025		Bond Future	254.6759	254.6759	254.7442	254.7442	0.027	0.0000	0.0000
2024/09/02	R210	07/08/2025	248.44 Call	Bond Future	6235.9400	6.2359	6304.1700	6.3042	1.094	0.0000	0.0000
2024/09/02	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/02	R210	06/11/2025		Bond Future	256.1607	256.1607	256.2319	256.2319	0.028	0.0000	0.0000
2024/09/02	R210	06/11/2025	252.14 Call	Bond Future	4020.7400	4.0207	4091.8700	4.0919	1.769	0.0000	0.0000
2024/09/02	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/02	R213	07/11/2024		Bond Future	9.6534	89.0841	9.6787	88.9760	0.262	0.0000	0.0000
2024/09/02	R213	07/11/2024	11.22 Call	Bond Future	6437.4300	6.4374	6327.3100	6.3273	1.711	0.0000	0.0000
2024/09/02	R213	07/11/2024	11.22 Put	Bond Future	41.5900	0.0416	39.5300	0.0395	4.953	0.0000	0.0000
2024/09/02	R213	07/11/2024	11.23 Call	Bond Future	6475.4400	6.4754	6365.3400	6.3653	1.700	0.0000	0.0000
2024/09/02	R213	07/11/2024	11.23 Put	Bond Future	40.6700	0.0407	38.6300	0.0386	5.016	0.0000	0.0000
2024/09/02	R213	07/11/2024	11.21 Call	Bond Future	6399.4100	6.3994	6289.2700	6.2893	1.721	0.0000	0.0000
2024/09/02	R213	07/11/2024	11.21 Put	Bond Future	42.5300	0.0425	40.4500	0.0405	4.891	0.0000	0.0000
2024/09/02	R213	06/02/2025		Bond Future	9.7231	90.9311	9.7497	90.8211	0.273	0.0000	0.0000
2024/09/02	R213	06/02/2025	11.35 Call	Bond Future	6613.8600	6.6139	6506.0000	6.5060	1.631	0.0000	0.0000
2024/09/02	R213	06/02/2025	11.35 Put	Bond Future	179.4200	0.1794	181.4700	0.1815	1.143	0.0000	0.0000
2024/09/02	R213	08/05/2025		Bond Future	9.8085	89.1872	9.8364	89.0756	0.284	0.0000	0.0000
2024/09/02	R213	08/05/2025	10.52 Call	Bond Future	3834.8700	3.8349	3744.8400	3.7448	2.348	0.0000	0.0000
2024/09/02	R213	08/05/2025	10.52 Put	Bond Future	1037.4900	1.0375	1059.0300	1.0590	2.076	0.0000	0.0000
2024/09/02	R213	07/08/2025		Bond Future	9.9125	90.9208	9.9418	90.8075	0.296	0.0000	0.0000
2024/09/02	R213	07/08/2025	11.66 Call	Bond Future	7140.3600	7.1404	7038.2900	7.0383	1.429	0.0000	0.0000
2024/09/02	R213	07/08/2025	11.66 Put	Bond Future	686.6300	0.6866	697.8500	0.6979	1.634	0.0000	0.0000
2024/09/02	R213	06/11/2025		Bond Future	10.0391	89.1104	10.0700	88.9954	0.308	0.0000	0.0000
2024/09/02	R213	06/11/2025	10.05 Call	Bond Future	2676.1900	2.6762	2607.8700	2.6079	2.553	0.0000	0.0000
2024/09/02	R213	06/11/2025	10.05 Put	Bond Future	2635.4200	2.6354	2682.1300	2.6821	1.772	0.0000	0.0000
2024/09/02	R214	07/11/2024		Bond Future	11.1126	66.9045	11.1424	66.7416	0.269	0.0000	0.0000
2024/09/02	R214	07/11/2024	12.61 Call	Bond Future	7521.6400	7.5216	7357.2000	7.3572	2.186	0.0000	0.0000
2024/09/02	R214	07/11/2024	12.61 Put	Bond Future	53.8200	0.0538	52.2300	0.0522	2.954	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	
2024/09/02	R214	07/11/2024	12.62 Call	Bond Future	7565.8200	7.5658	7401.3800	7.4014	2.173	0.0000	0.0000
2024/09/02	R214	07/11/2024	12.62 Put	Bond Future	52.5700	0.0526	50.9800	0.0510	3.025	0.0000	0.0000
2024/09/02	R214	07/11/2024	12.60 Call	Bond Future	7477.4800	7.4775	7313.0400	7.3130	2.199	0.0000	0.0000
2024/09/02	R214	07/11/2024	12.60 Put	Bond Future	55.1300	0.0551	53.5400	0.0535	2.884	0.0000	0.0000
2024/09/02	R214	06/02/2025		Bond Future	11.1968	68.2916	11.2276	68.1256	0.275	0.0000	0.0000
2024/09/02	R214	06/02/2025	12.71 Call	Bond Future	7816.1400	7.8161	7656.6900	7.6567	2.040	0.0000	0.0000
2024/09/02	R214	06/02/2025	12.71 Put	Bond Future	365.1900	0.3652	371.6700	0.3717	1.774	0.0000	0.0000
2024/09/02	R214	06/02/2025	13.63 Call	Bond Future	11449.9200	11.4499	11284.6500	11.2847	1.443	0.0000	0.0000
2024/09/02	R214	06/02/2025	13.63 Put	Bond Future	87.6500	0.0877	88.3100	0.0883	0.753	0.0000	0.0000
2024/09/02	R214	06/02/2025	12.25 Put	Bond Future	640.3600	0.6404	654.6700	0.6547	2.235	0.0000	0.0000
2024/09/02	R214	06/02/2025	12.25 Call	Bond Future	5968.9300	5.9689	5817.3100	5.8173	2.540	0.0000	0.0000
2024/09/02	R214	06/02/2025	11.75 Put	Bond Future	1170.8100	1.1708	1201.0100	1.2010	2.579	0.0000	0.0000
2024/09/02	R214	06/02/2025	11.75 Call	Bond Future	4054.8300	4.0548	3919.1000	3.9191	3.347	0.0000	0.0000
2024/09/02	R214	08/05/2025		Bond Future	11.2884	66.3499	11.3202	66.1811	0.282	0.0000	0.0000
2024/09/02	R214	08/05/2025	12.40 Call	Bond Future	6558.5200	6.5585	6412.4400	6.4124	2.227	0.0000	0.0000
2024/09/02	R214	08/05/2025	12.40 Put	Bond Future	1022.9700	1.0230	1045.7000	1.0457	2.222	0.0000	0.0000
2024/09/02	R214	07/08/2025		Bond Future	11.3903	67.6390	11.4231	67.4672	0.288	0.0000	0.0000
2024/09/02	R214	07/08/2025	12.97 Call	Bond Future	8726.4700	8.7265	8575.9800	8.5760	1.725	0.0000	0.0000
2024/09/02	R214	07/08/2025	12.97 Put	Bond Future	1174.4600	1.1745	1195.8000	1.1958	1.817	0.0000	0.0000
2024/09/02	R214	06/11/2025		Bond Future	11.5029	65.6348	11.5368	65.4600	0.295	0.0000	0.0000
2024/09/02	R214	06/11/2025	11.64 Call	Bond Future	4313.6500	4.3137	4203.0100	4.2030	2.565	0.0000	0.0000
2024/09/02	R214	06/11/2025	11.64 Put	Bond Future	3611.1900	3.6112	3675.3500	3.6754	1.777	0.0000	0.0000
2024/09/02	R248	07/11/2024	12.79 Call	Bond Future	9344.1700	9.3442	9074.3900	9.0744	2.887	0.0000	0.0000
2024/09/02	R248	07/11/2024	12.79 Put	Bond Future	63.4400	0.0634	63.6000	0.0636	0.252	0.0000	0.0000
2024/09/02	R248	07/11/2024	12.80 Call	Bond Future	9397.0800	9.3971	9127.2500	9.1273	2.871	0.0000	0.0000
2024/09/02	R248	07/11/2024	12.80 Put	Bond Future	62.0000	0.0620	62.1100	0.0621	0.177	0.0000	0.0000
2024/09/02	R248	07/11/2024	12.78 Call	Bond Future	9291.2200	9.2912	9021.4700	9.0215	2.903	0.0000	0.0000
2024/09/02	R248	07/11/2024	12.78 Put	Bond Future	64.9200	0.0649	65.1100	0.0651	0.293	0.0000	0.0000
2024/09/02	R248	07/11/2024		Bond Future	11.2596	81.1837	11.2997	80.9138	0.356	0.0000	0.0000
2024/09/02	R248	06/02/2025		Bond Future	11.3467	82.8669	11.3882	82.5917	0.366	0.0000	0.0000
2024/09/02	R248	06/02/2025	12.71 Call	Bond Future	8798.9600	8.7990	8543.9600	8.5440	2.898	0.0000	0.0000
2024/09/02	R248	06/02/2025	12.71 Put	Bond Future	548.4500	0.5485	568.6900	0.5687	3.690	0.0000	0.0000
2024/09/02	R248	06/02/2025	10.30 Put	Bond Future	7894.5400	7.8945	8125.3300	8.1253	2.923	0.0000	0.0000
2024/09/02	R248	06/02/2025	10.30 Call	Bond Future	368.6100	0.3686	324.1600	0.3242	12.059	0.0000	0.0000
2024/09/02	R248	06/02/2025	11.00 Put	Bond Future	3997.3900	3.9974	4148.4700	4.1485	3.779	0.0000	0.0000
2024/09/02	R248	06/02/2025	11.00 Call	Bond Future	1631.0000	1.6310	1506.8400	1.5068	7.613	0.0000	0.0000
2024/09/02	R248	06/02/2025	11.70 Call	Bond Future	4108.7100	4.1087	3908.1800	3.9082	4.881	0.0000	0.0000
2024/09/02	R248	06/02/2025	11.70 Put	Bond Future	1816.1500	1.8162	1890.8600	1.8909	4.114	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	
2024/09/02	R248	08/05/2025		Bond Future	11.4409	80.0720	11.4837	79.7918	0.375	0.0000	0.0000
2024/09/02	R248	08/05/2025	12.60 Call	Bond Future	8306.3000	8.3063	8069.1900	8.0692	2.855	0.0000	0.0000
2024/09/02	R248	08/05/2025	12.60 Put	Bond Future	1290.8100	1.2908	1333.9300	1.3339	3.341	0.0000	0.0000
2024/09/02	R248	07/08/2025		Bond Future	11.5452	81.6274	11.5895	81.3421	0.384	0.0000	0.0000
2024/09/02	R248	07/08/2025	13.21 Call	Bond Future	10895.4500	10.8955	10648.4900	10.6485	2.267	0.0000	0.0000
2024/09/02	R248	07/08/2025	13.21 Put	Bond Future	1302.0700	1.3021	1340.3900	1.3404	2.943	0.0000	0.0000
2024/09/02	R248	06/11/2025		Bond Future	11.6598	78.7480	11.7058	78.4576	0.394	0.0000	0.0000
2024/09/02	R248	06/11/2025	11.74 Call	Bond Future	5091.7700	5.0918	4917.4900	4.9175	3.423	0.0000	0.0000
2024/09/02	R248	06/11/2025	11.74 Put	Bond Future	4586.0300	4.5860	4702.1600	4.7022	2.532	0.0000	0.0000
2024/09/02	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/09/02	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/09/02	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/09/02	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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