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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/09/2024 TO 03/09/2024

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
2024/09/03	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/03	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/03	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/03	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/03	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/03	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/03	2025	07/11/2024		Bond Future	185.4125	185.4125	185.4009	0.006	0.0000	0.0000
2024/09/03	2029	07/11/2024		Bond Future	134.3721	134.3721	134.5920	0.164	0.0000	0.0000
2024/09/03	2029	06/02/2025		Bond Future	137.1908	137.1908	137.4160	0.164	0.0000	0.0000
2024/09/03	2029	06/02/2025	132.40 Call	Bond Future	4790.8100	4.7908	5016.0200	4.701	0.0000	0.0000
2024/09/03	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/03	2029	08/05/2025		Bond Future	138.5337	138.5337	138.7639	0.166	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	
2024/09/03	2029	08/05/2025	137.85 Call	Bond Future	683.6600	0.6837	913.9300	0.9139	33.682	0.0000	0.0000
2024/09/03	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/03	2029	07/08/2025		Bond Future	141.2615	141.2615	141.4971	141.4971	0.167	0.0000	0.0000
2024/09/03	2029	07/08/2025	137.41 Call	Bond Future	3851.5300	3.8515	4087.1100	4.0871	6.117	0.0000	0.0000
2024/09/03	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/03	2029	06/11/2025		Bond Future	142.5541	142.5541	142.7948	142.7948	0.169	0.0000	0.0000
2024/09/03	2029	06/11/2025	139.79 Call	Bond Future	2764.1300	2.7641	3004.7700	3.0048	8.706	0.0000	0.0000
2024/09/03	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/03	2030	07/11/2024	10.21 Put	Bond Future	87.9300	0.0879	85.0200	0.0850	3.309	0.0000	0.0000
2024/09/03	2030	07/11/2024	10.21 Call	Bond Future	3833.2400	3.8332	3831.9800	3.8320	0.033	0.0000	0.0000
2024/09/03	2030	07/11/2024	10.71 Put	Bond Future	21.1100	0.0211	20.0400	0.0200	5.069	0.0000	0.0000
2024/09/03	2030	07/11/2024	10.71 Call	Bond Future	5618.3600	5.6184	5618.9400	5.6189	0.010	0.0000	0.0000
2024/09/03	2030	07/11/2024	11.91 Call	Bond Future	9855.4900	9.8555	9857.1200	9.8571	0.017	0.0000	0.0000
2024/09/03	2030	07/11/2024	11.91 Put	Bond Future	0.2100	0.0002	0.1900	0.0002	9.524	0.0000	0.0000
2024/09/03	2030	07/11/2024		Bond Future	9.2361	97.2108	9.2357	97.2124	0.005	0.0000	0.0000
2024/09/03	2030	07/11/2024	10.75 Call	Bond Future	5762.1600	5.7622	5762.8400	5.7628	0.012	0.0000	0.0000
2024/09/03	2030	07/11/2024	10.75 Put	Bond Future	18.7700	0.0188	17.8000	0.0178	5.168	0.0000	0.0000
2024/09/03	2030	07/11/2024	10.76 Call	Bond Future	5798.0900	5.7981	5798.7900	5.7988	0.012	0.0000	0.0000
2024/09/03	2030	07/11/2024	10.76 Put	Bond Future	18.2200	0.0182	17.2700	0.0173	5.214	0.0000	0.0000
2024/09/03	2030	07/11/2024	10.74 Call	Bond Future	5726.2200	5.7262	5726.8700	5.7269	0.011	0.0000	0.0000
2024/09/03	2030	07/11/2024	10.74 Put	Bond Future	19.3400	0.0193	18.3400	0.0183	5.171	0.0000	0.0000
2024/09/03	2030	06/02/2025		Bond Future	9.2843	95.2164	9.2837	95.2186	0.006	0.0000	0.0000
2024/09/03	2030	06/02/2025	10.68 Call	Bond Future	5313.7000	5.3137	5313.3000	5.3133	0.008	0.0000	0.0000
2024/09/03	2030	06/02/2025	10.68 Put	Bond Future	203.3200	0.2033	200.7600	0.2008	1.259	0.0000	0.0000
2024/09/03	2030	06/02/2025	8.68 Put	Bond Future	2866.3000	2.8663	2861.0800	2.8611	0.182	0.0000	0.0000
2024/09/03	2030	06/02/2025	8.68 Call	Bond Future	542.8200	0.5428	539.7600	0.5398	0.564	0.0000	0.0000
2024/09/03	2030	06/02/2025	9.18 Put	Bond Future	1635.1700	1.6352	1629.4800	1.6295	0.348	0.0000	0.0000
2024/09/03	2030	06/02/2025	9.18 Call	Bond Future	1239.0900	1.2391	1235.5600	1.2356	0.285	0.0000	0.0000
2024/09/03	2030	06/02/2025	9.69 Call	Bond Future	2364.7400	2.3647	2361.8400	2.3618	0.123	0.0000	0.0000
2024/09/03	2030	06/02/2025	9.69 Put	Bond Future	843.0700	0.8431	838.0100	0.8380	0.600	0.0000	0.0000
2024/09/03	2030	08/05/2025	8.68 Put	Bond Future	3274.4400	3.2744	3269.5400	3.2695	0.150	0.0000	0.0000
2024/09/03	2030	08/05/2025	8.68 Call	Bond Future	743.3800	0.7434	741.2400	0.7412	0.288	0.0000	0.0000
2024/09/03	2030	08/05/2025	9.18 Put	Bond Future	2128.1400	2.1281	2123.0900	2.1231	0.237	0.0000	0.0000
2024/09/03	2030	08/05/2025	9.18 Call	Bond Future	1448.5000	1.4485	1446.2100	1.4462	0.158	0.0000	0.0000
2024/09/03	2030	08/05/2025	9.99 Call	Bond Future	3214.1000	3.2141	3212.5800	3.2126	0.047	0.0000	0.0000
2024/09/03	2030	08/05/2025	9.99 Put	Bond Future	985.3000	0.9853	981.0200	0.9810	0.434	0.0000	0.0000
2024/09/03	2030	08/05/2025	12.28 Call	Bond Future	9938.4900	9.9385	9940.4900	9.9405	0.020	0.0000	0.0000
2024/09/03	2030	08/05/2025	12.28 Put	Bond Future	57.8900	0.0579	57.1300	0.0571	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	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/09/03	2030	08/05/2025	10.69 Put	Bond Future	490.0200	0.4900	486.8800	0.4869	0.641	0.0000	0.0000
2024/09/03	2030	08/05/2025	10.69 Call	Bond Future	5144.9200	5.1449	5144.5400	5.1445	0.007	0.0000	0.0000
2024/09/03	2030	08/05/2025	11.86 Call	Bond Future	8651.6800	8.6517	8653.1800	8.6532	0.017	0.0000	0.0000
2024/09/03	2030	08/05/2025	11.86 Put	Bond Future	114.2300	0.1142	112.9700	0.1130	1.103	0.0000	0.0000
2024/09/03	2030	08/05/2025	10.31 Put	Bond Future	718.0500	0.7181	714.2700	0.7143	0.526	0.0000	0.0000
2024/09/03	2030	08/05/2025	10.31 Call	Bond Future	4065.7700	4.0658	4064.7500	4.0648	0.025	0.0000	0.0000
2024/09/03	2030	08/05/2025		Bond Future	9.3665	97.1147	9.3658	97.1174	0.008	0.0000	0.0000
2024/09/03	2030	08/05/2025	9.93 Call	Bond Future	3061.8300	3.0618	3060.2200	3.0602	0.053	0.0000	0.0000
2024/09/03	2030	08/05/2025	9.93 Put	Bond Future	1044.7000	1.0447	1040.3300	1.0403	0.418	0.0000	0.0000
2024/09/03	2030	07/08/2025	12.12 Call	Bond Future	8840.3700	8.8404	8842.1900	8.8422	0.021	0.0000	0.0000
2024/09/03	2030	07/08/2025	12.12 Put	Bond Future	203.7400	0.2037	202.2400	0.2022	0.736	0.0000	0.0000
2024/09/03	2030	07/08/2025	10.48 Put	Bond Future	979.1900	0.9792	975.4700	0.9755	0.380	0.0000	0.0000
2024/09/03	2030	07/08/2025	10.48 Call	Bond Future	4387.2800	4.3873	4386.8800	4.3869	0.009	0.0000	0.0000
2024/09/03	2030	07/08/2025		Bond Future	9.4721	94.9924	9.4712	94.9957	0.010	0.0000	0.0000
2024/09/03	2030	07/08/2025	11.11 Call	Bond Future	6064.3200	6.0643	6064.7000	6.0647	0.006	0.0000	0.0000
2024/09/03	2030	07/08/2025	11.11 Put	Bond Future	602.5200	0.6025	599.5800	0.5996	0.488	0.0000	0.0000
2024/09/03	2030	06/11/2025		Bond Future	9.5869	96.8125	9.5857	96.8163	0.012	0.0000	0.0000
2024/09/03	2030	06/11/2025	9.54 Call	Bond Future	2140.1300	2.1401	2139.4600	2.1395	0.031	0.0000	0.0000
2024/09/03	2030	06/11/2025	9.54 Put	Bond Future	2294.7200	2.2947	2290.2300	2.2902	0.196	0.0000	0.0000
2024/09/03	2032	07/11/2024	9.75 Put	Bond Future	1857.4900	1.8575	1912.1700	1.9122	2.944	0.0000	0.0000
2024/09/03	2032	07/11/2024	9.75 Call	Bond Future	694.0200	0.6940	652.2600	0.6523	6.017	0.0000	0.0000
2024/09/03	2032	07/11/2024	9.90 Put	Bond Future	1443.8000	1.4438	1488.2800	1.4883	3.081	0.0000	0.0000
2024/09/03	2032	07/11/2024	9.90 Call	Bond Future	1014.3900	1.0144	962.4300	0.9624	5.122	0.0000	0.0000
2024/09/03	2032	07/11/2024	10.60 Call	Bond Future	3273.9200	3.2739	3189.0500	3.1891	2.592	0.0000	0.0000
2024/09/03	2032	07/11/2024	10.60 Put	Bond Future	374.5600	0.3746	386.1300	0.3861	3.089	0.0000	0.0000
2024/09/03	2032	07/11/2024	9.86 Call	Bond Future	922.1600	0.9222	872.8600	0.8729	5.346	0.0000	0.0000
2024/09/03	2032	07/11/2024	9.86 Put	Bond Future	1546.5900	1.5466	1593.7300	1.5937	3.048	0.0000	0.0000
2024/09/03	2032	07/11/2024	11.11 Put	Bond Future	123.7500	0.1238	126.8800	0.1269	2.529	0.0000	0.0000
2024/09/03	2032	07/11/2024	11.11 Call	Bond Future	5351.2700	5.3513	5257.9600	5.2580	1.744	0.0000	0.0000
2024/09/03	2032	07/11/2024	11.61 Put	Bond Future	40.0500	0.0401	40.7100	0.0407	1.648	0.0000	0.0000
2024/09/03	2032	07/11/2024	11.61 Call	Bond Future	7473.9800	7.4740	7378.2000	7.3782	1.282	0.0000	0.0000
2024/09/03	2032	07/11/2024	12.95 Call	Bond Future	12997.0000	12.9970	12900.5600	12.9006	0.742	0.0000	0.0000
2024/09/03	2032	07/11/2024	12.95 Put	Bond Future	0.3100	0.0003	0.3100	0.0003	0.000	0.0000	0.0000
2024/09/03	2032	07/11/2024		Bond Future	9.9885	92.0277	10.0084	91.9313	0.200	0.0000	0.0000
2024/09/03	2032	07/11/2024	13.36 Call	Bond Future	14602.3600	14.6024	14505.9200	14.5059	0.660	0.0000	0.0000
2024/09/03	2032	07/11/2024	13.36 Put	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0.0000	0.0000
2024/09/03	2032	07/11/2024	11.64 Put	Bond Future	37.4100	0.0374	38.0100	0.0380	1.604	0.0000	0.0000
2024/09/03	2032	07/11/2024	11.64 Call	Bond Future	7601.3900	7.6014	7505.5500	7.5056	1.261	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low
2024/09/03	2032	07/11/2024	11.48 Call	Bond Future		6921.1100	6.9211	6825.7000	6.8257	1.379	0.0000	0.0000
2024/09/03	2032	07/11/2024	11.48 Put	Bond Future		53.7500	0.0538	54.7800	0.0548	1.916	0.0000	0.0000
2024/09/03	2032	07/11/2024	11.49 Call	Bond Future		6963.6900	6.9637	6868.2400	6.8682	1.371	0.0000	0.0000
2024/09/03	2032	07/11/2024	11.49 Put	Bond Future		52.5800	0.0526	53.5700	0.0536	1.883	0.0000	0.0000
2024/09/03	2032	07/11/2024	11.47 Call	Bond Future		6878.5600	6.8786	6783.1800	6.7832	1.387	0.0000	0.0000
2024/09/03	2032	07/11/2024	11.47 Put	Bond Future		54.9900	0.0550	56.0500	0.0561	1.928	0.0000	0.0000
2024/09/03	2032	06/02/2025		Bond Future		10.0651	93.9357	10.0860	93.8376	0.207	0.0000	0.0000
2024/09/03	2032	06/02/2025	11.72 Call	Bond Future		7604.9200	7.6049	7512.2600	7.5123	1.218	0.0000	0.0000
2024/09/03	2032	06/02/2025	11.72 Put	Bond Future		217.0300	0.2170	222.4300	0.2224	2.488	0.0000	0.0000
2024/09/03	2032	06/02/2025	9.42 Put	Bond Future		3744.5300	3.7445	3814.0200	3.8140	1.856	0.0000	0.0000
2024/09/03	2032	06/02/2025	9.42 Call	Bond Future		639.8900	0.6399	611.3200	0.6113	4.465	0.0000	0.0000
2024/09/03	2032	06/02/2025	9.92 Put	Bond Future		2207.7700	2.2078	2256.2600	2.2563	2.196	0.0000	0.0000
2024/09/03	2032	06/02/2025	9.92 Call	Bond Future		1520.8200	1.5208	1471.2500	1.4713	3.259	0.0000	0.0000
2024/09/03	2032	06/02/2025	10.61 Call	Bond Future		3478.2500	3.4783	3403.9200	3.4039	2.137	0.0000	0.0000
2024/09/03	2032	06/02/2025	10.61 Put	Bond Future		956.8900	0.9569	980.6200	0.9806	2.480	0.0000	0.0000
2024/09/03	2032	08/05/2025	9.42 Put	Bond Future		4385.4400	4.3854	4453.9800	4.4540	1.563	0.0000	0.0000
2024/09/03	2032	08/05/2025	9.42 Call	Bond Future		907.2800	0.9073	876.4300	0.8764	3.400	0.0000	0.0000
2024/09/03	2032	08/05/2025	9.92 Put	Bond Future		2888.3000	2.8883	2940.2900	2.9403	1.800	0.0000	0.0000
2024/09/03	2032	08/05/2025	9.92 Call	Bond Future		1771.0900	1.7711	1723.6900	1.7237	2.676	0.0000	0.0000
2024/09/03	2032	08/05/2025	10.97 Call	Bond Future		4692.4900	4.6925	4615.9400	4.6159	1.631	0.0000	0.0000
2024/09/03	2032	08/05/2025	10.97 Put	Bond Future		1090.6200	1.0906	1113.4600	1.1135	2.094	0.0000	0.0000
2024/09/03	2032	08/05/2025		Bond Future		10.1623	91.6454	10.1840	91.5460	0.214	0.0000	0.0000
2024/09/03	2032	08/05/2025	10.91 Call	Bond Future		4496.0700	4.4961	4420.7600	4.4208	1.675	0.0000	0.0000
2024/09/03	2032	08/05/2025	10.91 Put	Bond Future		1155.4500	1.1555	1179.5300	1.1795	2.084	0.0000	0.0000
2024/09/03	2032	07/08/2025		Bond Future		10.2761	93.4256	10.2989	93.3248	0.221	0.0000	0.0000
2024/09/03	2032	07/08/2025	12.01 Call	Bond Future		8125.3900	8.1254	8038.9900	8.0390	1.063	0.0000	0.0000
2024/09/03	2032	07/08/2025	12.01 Put	Bond Future		831.1200	0.8311	845.5700	0.8456	1.739	0.0000	0.0000
2024/09/03	2032	06/11/2025		Bond Future		10.4062	91.0553	10.4300	90.9530	0.229	0.0000	0.0000
2024/09/03	2032	06/11/2025	10.42 Call	Bond Future		3188.3200	3.1883	3131.6700	3.1317	1.777	0.0000	0.0000
2024/09/03	2032	06/11/2025	10.42 Put	Bond Future		3128.9000	3.1289	3174.5800	3.1746	1.460	0.0000	0.0000
2024/09/03	2033	07/11/2024		Bond Future		127.8473	127.8473	127.8383	127.8383	0.007	0.0000	0.0000
2024/09/03	2033	06/02/2025		Bond Future		130.5295	130.5295	130.5207	130.5207	0.007	0.0000	0.0000
2024/09/03	2033	06/02/2025	124.94 Call	Bond Future		5589.4500	5.5895	5580.7400	5.5807	0.156	0.0000	0.0000
2024/09/03	2033	06/02/2025	124.94 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/03	2033	08/05/2025		Bond Future		131.6383	131.6383	131.6300	131.6300	0.006	0.0000	0.0000
2024/09/03	2033	08/05/2025	130.62 Call	Bond Future		1018.2600	1.0183	1010.0200	1.0100	0.809	0.0000	0.0000
2024/09/03	2033	08/05/2025	130.62 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/03	2033	07/08/2025		Bond Future		134.2306	134.2306	134.2229	134.2229	0.006	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	
2024/09/03	2033	07/08/2025	128.65 Call	Bond Future	5580.5900	5.5806	5572.8800	5.5729	0.138	0.0000	0.0000
2024/09/03	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/03	2033	06/11/2025		Bond Future	135.2843	135.2843	135.2766	135.2766	0.006	0.0000	0.0000
2024/09/03	2033	06/11/2025	133.14 Call	Bond Future	2144.2700	2.1443	2136.5500	2.1366	0.360	0.0000	0.0000
2024/09/03	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/03	2037	07/11/2024		Bond Future	11.0670	85.3999	11.0969	85.2267	0.270	0.0000	0.0000
2024/09/03	2037	07/11/2024	12.58 Call	Bond Future	8206.3400	8.2063	8035.9000	8.0359	2.077	0.0000	0.0000
2024/09/03	2037	07/11/2024	12.58 Put	Bond Future	49.7300	0.0497	52.4400	0.0524	5.449	0.0000	0.0000
2024/09/03	2037	07/11/2024	12.59 Call	Bond Future	8255.1300	8.2551	8084.6200	8.0846	2.066	0.0000	0.0000
2024/09/03	2037	07/11/2024	12.59 Put	Bond Future	48.5100	0.0485	51.1500	0.0512	5.442	0.0000	0.0000
2024/09/03	2037	07/11/2024	12.57 Call	Bond Future	8157.5600	8.1576	7987.1900	7.9872	2.088	0.0000	0.0000
2024/09/03	2037	07/11/2024	12.57 Put	Bond Future	51.0000	0.0510	53.7800	0.0538	5.451	0.0000	0.0000
2024/09/03	2037	06/02/2025		Bond Future	11.1606	82.9099	11.1916	82.7336	0.277	0.0000	0.0000
2024/09/03	2037	06/02/2025	12.76 Call	Bond Future	8791.5700	8.7916	8628.9000	8.6289	1.850	0.0000	0.0000
2024/09/03	2037	06/02/2025	12.76 Put	Bond Future	342.3300	0.3423	355.9700	0.3560	3.984	0.0000	0.0000
2024/09/03	2037	08/05/2025		Bond Future	11.2748	84.5621	11.3069	84.3828	0.285	0.0000	0.0000
2024/09/03	2037	08/05/2025	12.25 Call	Bond Future	6459.2300	6.4592	6318.7400	6.3187	2.175	0.0000	0.0000
2024/09/03	2037	08/05/2025	12.25 Put	Bond Future	1248.8800	1.2489	1287.7000	1.2877	3.108	0.0000	0.0000
2024/09/03	2037	08/05/2025	12.55 Put	Bond Future	951.1600	0.9512	981.3500	0.9814	3.174	0.0000	0.0000
2024/09/03	2037	08/05/2025	12.55 Call	Bond Future	7670.0000	7.6700	7520.8800	7.5209	1.944	0.0000	0.0000
2024/09/03	2037	08/05/2025	13.30 Put	Bond Future	476.8800	0.4769	492.5000	0.4925	3.275	0.0000	0.0000
2024/09/03	2037	08/05/2025	13.30 Call	Bond Future	10786.3800	10.7864	10622.6900	10.6227	1.518	0.0000	0.0000
2024/09/03	2037	08/05/2025	13.35 Put	Bond Future	448.6700	0.4487	463.4900	0.4635	3.303	0.0000	0.0000
2024/09/03	2037	08/05/2025	13.35 Call	Bond Future	10988.7300	10.9887	10824.2400	10.8242	1.497	0.0000	0.0000
2024/09/03	2037	07/08/2025		Bond Future	11.4039	81.9444	11.4372	81.7621	0.292	0.0000	0.0000
2024/09/03	2037	07/08/2025	13.01 Call	Bond Future	9412.8300	9.4128	9261.8900	9.2619	1.604	0.0000	0.0000
2024/09/03	2037	07/08/2025	13.01 Put	Bond Future	1240.9300	1.2409	1272.3600	1.2724	2.533	0.0000	0.0000
2024/09/03	2037	07/08/2025	12.17 Call	Bond Future	6274.1000	6.2741	6144.9700	6.1450	2.058	0.0000	0.0000
2024/09/03	2037	07/08/2025	12.17 Put	Bond Future	2223.6100	2.2236	2276.8500	2.2769	2.394	0.0000	0.0000
2024/09/03	2037	07/08/2025	11.42 Call	Bond Future	3807.3500	3.8074	3706.4600	3.7065	2.650	0.0000	0.0000
2024/09/03	2037	07/08/2025	11.42 Put	Bond Future	3718.9400	3.7189	3800.4200	3.8004	2.191	0.0000	0.0000
2024/09/03	2037	07/08/2025	10.55 Put	Bond Future	6580.3200	6.5803	6701.2100	6.7012	1.837	0.0000	0.0000
2024/09/03	2037	07/08/2025	10.55 Call	Bond Future	1708.5700	1.7086	1647.0900	1.6471	3.598	0.0000	0.0000
2024/09/03	2037	07/08/2025	10.64 Put	Bond Future	6216.8300	6.2168	6333.6800	6.3337	1.880	0.0000	0.0000
2024/09/03	2037	07/08/2025	10.64 Call	Bond Future	1877.3500	1.8774	1811.8300	1.8118	3.490	0.0000	0.0000
2024/09/03	2037	06/11/2025		Bond Future	11.5353	83.5128	11.5699	83.3273	0.300	0.0000	0.0000
2024/09/03	2037	06/11/2025	11.63 Call	Bond Future	4455.2100	4.4552	4350.0200	4.3500	2.361	0.0000	0.0000
2024/09/03	2037	06/11/2025	11.63 Put	Bond Future	3949.0800	3.9491	4029.4000	4.0294	2.034	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	
2024/09/03	2038	07/11/2024		Bond Future	140.8373	140.8373	140.9047	140.9047	0.048	0.0000	0.0000
2024/09/03	2038	06/02/2025		Bond Future	141.6788	141.6788	141.7481	141.7481	0.049	0.0000	0.0000
2024/09/03	2038	06/02/2025	135.23 Call	Bond Future	6448.7900	6.4488	6518.0500	6.5181	1.074	0.0000	0.0000
2024/09/03	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/03	2038	08/05/2025		Bond Future	144.5394	144.5394	144.6109	144.6109	0.049	0.0000	0.0000
2024/09/03	2038	08/05/2025	139.68 Call	Bond Future	4859.4300	4.8594	4930.9300	4.9309	1.471	0.0000	0.0000
2024/09/03	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/03	2038	07/08/2025		Bond Future	145.2286	145.2286	145.3015	145.3015	0.050	0.0000	0.0000
2024/09/03	2038	07/08/2025	139.56 Call	Bond Future	5668.5700	5.6686	5741.5300	5.7415	1.287	0.0000	0.0000
2024/09/03	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/03	2038	06/11/2025		Bond Future	148.0510	148.0510	148.1260	148.1260	0.051	0.0000	0.0000
2024/09/03	2038	06/11/2025	143.88 Call	Bond Future	4171.0100	4.1710	4245.9500	4.2460	1.797	0.0000	0.0000
2024/09/03	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/03	2040	07/11/2024	12.10 Put	Bond Future	310.7000	0.3107	333.3600	0.3334	7.293	0.0000	0.0000
2024/09/03	2040	07/11/2024	12.10 Call	Bond Future	5059.6600	5.0597	4863.4800	4.8635	3.877	0.0000	0.0000
2024/09/03	2040	07/11/2024	12.60 Call	Bond Future	7634.5700	7.6346	7422.7500	7.4228	2.774	0.0000	0.0000
2024/09/03	2040	07/11/2024	12.60 Put	Bond Future	95.9900	0.0960	103.0100	0.1030	7.313	0.0000	0.0000
2024/09/03	2040	07/11/2024	13.15 Call	Bond Future	10459.0100	10.4590	10241.8700	10.2419	2.076	0.0000	0.0000
2024/09/03	2040	07/11/2024	13.15 Put	Bond Future	25.1000	0.0251	26.8000	0.0268	6.773	0.0000	0.0000
2024/09/03	2040	07/11/2024		Bond Future	11.3084	85.9272	11.3434	85.7084	0.309	0.0000	0.0000
2024/09/03	2040	07/11/2024	12.85 Call	Bond Future	8928.7100	8.9287	8713.6000	8.7136	2.409	0.0000	0.0000
2024/09/03	2040	07/11/2024	12.85 Put	Bond Future	52.3000	0.0523	56.0300	0.0560	7.132	0.0000	0.0000
2024/09/03	2040	07/11/2024	12.86 Call	Bond Future	8980.1800	8.9802	8764.9800	8.7650	2.396	0.0000	0.0000
2024/09/03	2040	07/11/2024	12.86 Put	Bond Future	51.0200	0.0510	54.6600	0.0547	7.134	0.0000	0.0000
2024/09/03	2040	07/11/2024	12.84 Call	Bond Future	8877.1800	8.8772	8662.1700	8.6622	2.422	0.0000	0.0000
2024/09/03	2040	07/11/2024	12.84 Put	Bond Future	53.5800	0.0536	57.4100	0.0574	7.148	0.0000	0.0000
2024/09/03	2040	06/02/2025		Bond Future	11.4033	83.1976	11.4395	82.9746	0.317	0.0000	0.0000
2024/09/03	2040	06/02/2025	12.95 Call	Bond Future	9176.0900	9.1761	8972.6200	8.9726	2.217	0.0000	0.0000
2024/09/03	2040	06/02/2025	12.95 Put	Bond Future	403.8800	0.4039	423.3700	0.4234	4.826	0.0000	0.0000
2024/09/03	2040	06/02/2025	11.00 Put	Bond Future	3943.8600	3.9439	4082.4200	4.0824	3.513	0.0000	0.0000
2024/09/03	2040	06/02/2025	11.00 Call	Bond Future	1396.6400	1.3966	1312.2400	1.3122	6.043	0.0000	0.0000
2024/09/03	2040	06/02/2025	11.70 Call	Bond Future	3623.1800	3.6232	3477.5500	3.4776	4.019	0.0000	0.0000
2024/09/03	2040	06/02/2025	11.70 Put	Bond Future	1821.7200	1.8217	1899.0500	1.8991	4.245	0.0000	0.0000
2024/09/03	2040	06/02/2025	12.20 Call	Bond Future	5713.7800	5.7138	5536.9500	5.5370	3.095	0.0000	0.0000
2024/09/03	2040	06/02/2025	12.20 Put	Bond Future	1008.0800	1.0081	1054.2100	1.0542	4.576	0.0000	0.0000
2024/09/03	2040	08/05/2025		Bond Future	11.5170	84.8553	11.5545	84.6284	0.325	0.0000	0.0000
2024/09/03	2040	08/05/2025	12.63 Call	Bond Future	7628.1900	7.6282	7447.0400	7.4470	2.375	0.0000	0.0000
2024/09/03	2040	08/05/2025	12.63 Put	Bond Future	1272.3900	1.2724	1318.1700	1.3182	3.598	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	
2024/09/03	2040	08/05/2025	13.43 Put	Bond Future	606.1400	0.6061	629.4300	0.6294	3.842	0.0000	0.0000
2024/09/03	2040	08/05/2025	13.43 Call	Bond Future	11078.0900	11.0781	10874.4500	10.8745	1.838	0.0000	0.0000
2024/09/03	2040	08/05/2025	12.75 Put	Bond Future	1146.3900	1.1464	1188.0000	1.1880	3.630	0.0000	0.0000
2024/09/03	2040	08/05/2025	12.75 Call	Bond Future	8142.4700	8.1425	7957.1500	7.9572	2.276	0.0000	0.0000
2024/09/03	2040	08/05/2025	13.50 Put	Bond Future	558.5000	0.5585	580.2200	0.5802	3.889	0.0000	0.0000
2024/09/03	2040	08/05/2025	13.50 Call	Bond Future	11374.0900	11.3741	11168.8800	11.1689	1.804	0.0000	0.0000
2024/09/03	2040	07/08/2025		Bond Future	11.6445	81.9924	11.6833	81.7616	0.334	0.0000	0.0000
2024/09/03	2040	07/08/2025	13.29 Call	Bond Future	10299.7200	10.2997	10108.6400	10.1086	1.855	0.0000	0.0000
2024/09/03	2040	07/08/2025	13.29 Put	Bond Future	1329.5300	1.3295	1369.3300	1.3693	2.994	0.0000	0.0000
2024/09/03	2040	06/11/2025		Bond Future	11.7734	83.5612	11.8137	83.3263	0.342	0.0000	0.0000
2024/09/03	2040	06/11/2025	11.84 Call	Bond Future	4855.4900	4.8555	4723.8900	4.7239	2.710	0.0000	0.0000
2024/09/03	2040	06/11/2025	11.84 Put	Bond Future	4467.8100	4.4678	4571.1500	4.5712	2.313	0.0000	0.0000
2024/09/03	2044	07/11/2024	12.25 Call	Bond Future	5553.0700	5.5531	5348.3200	5.3483	3.687	0.0000	0.0000
2024/09/03	2044	07/11/2024	12.25 Put	Bond Future	280.2900	0.2803	300.5100	0.3005	7.214	0.0000	0.0000
2024/09/03	2044	07/11/2024	12.00 Call	Bond Future	4293.9400	4.2939	4103.2400	4.1032	4.441	0.0000	0.0000
2024/09/03	2044	07/11/2024	12.00 Put	Bond Future	486.1600	0.4862	520.4300	0.5204	7.049	0.0000	0.0000
2024/09/03	2044	07/11/2024	12.50 Call	Bond Future	6849.8000	6.8498	6636.3100	6.6363	3.117	0.0000	0.0000
2024/09/03	2044	07/11/2024	12.50 Put	Bond Future	158.1400	0.1581	169.6200	0.1696	7.259	0.0000	0.0000
2024/09/03	2044	07/11/2024		Bond Future	11.3857	82.0505	11.4206	81.8255	0.307	0.0000	0.0000
2024/09/03	2044	07/11/2024	12.91 Call	Bond Future	8983.9400	8.9839	8763.2400	8.7632	2.457	0.0000	0.0000
2024/09/03	2044	07/11/2024	12.91 Put	Bond Future	60.5800	0.0606	64.8500	0.0649	7.049	0.0000	0.0000
2024/09/03	2044	07/11/2024	12.92 Call	Bond Future	9035.5400	9.0355	8814.7300	8.8147	2.444	0.0000	0.0000
2024/09/03	2044	07/11/2024	12.92 Put	Bond Future	59.1800	0.0592	63.3400	0.0633	7.029	0.0000	0.0000
2024/09/03	2044	07/11/2024	12.90 Call	Bond Future	8932.3200	8.9323	8711.7200	8.7117	2.470	0.0000	0.0000
2024/09/03	2044	07/11/2024	12.90 Put	Bond Future	62.0300	0.0620	66.4000	0.0664	7.045	0.0000	0.0000
2024/09/03	2044	06/02/2025		Bond Future	11.4760	79.3658	11.5121	79.1365	0.315	0.0000	0.0000
2024/09/03	2044	06/02/2025	13.02 Call	Bond Future	9339.9600	9.3400	9131.2400	9.1312	2.235	0.0000	0.0000
2024/09/03	2044	06/02/2025	13.02 Put	Bond Future	433.3000	0.4333	453.8700	0.4539	4.747	0.0000	0.0000
2024/09/03	2044	06/02/2025	13.75 Call	Bond Future	12699.0700	12.6991	12477.3100	12.4773	1.746	0.0000	0.0000
2024/09/03	2044	06/02/2025	13.75 Put	Bond Future	145.6200	0.1456	153.1500	0.1532	5.171	0.0000	0.0000
2024/09/03	2044	06/02/2025	12.50 Put	Bond Future	805.1200	0.8051	842.2700	0.8423	4.614	0.0000	0.0000
2024/09/03	2044	06/02/2025	12.50 Call	Bond Future	6904.9000	6.9049	6712.7600	6.7128	2.783	0.0000	0.0000
2024/09/03	2044	06/02/2025	12.00 Put	Bond Future	1455.4700	1.4555	1518.8400	1.5188	4.354	0.0000	0.0000
2024/09/03	2044	06/02/2025	12.00 Call	Bond Future	4676.8500	4.6769	4510.9300	4.5109	3.548	0.0000	0.0000
2024/09/03	2044	08/05/2025	12.40 Call	Bond Future	6487.9800	6.4880	6313.1700	6.3132	2.694	0.0000	0.0000
2024/09/03	2044	08/05/2025	12.40 Put	Bond Future	1634.8700	1.6349	1693.4600	1.6935	3.584	0.0000	0.0000
2024/09/03	2044	08/05/2025	11.65 Call	Bond Future	3572.7000	3.5727	3441.0800	3.4411	3.684	0.0000	0.0000
2024/09/03	2044	08/05/2025	11.65 Put	Bond Future	3157.1700	3.1572	3258.9500	3.2590	3.224	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	
2024/09/03	2044	08/05/2025	10.92 Put	Bond Future	5836.0900	5.8361	5992.2800	5.9923	2.676	0.0000	0.0000
2024/09/03	2044	08/05/2025	10.92 Call	Bond Future	1502.2800	1.5023	1425.0700	1.4251	5.140	0.0000	0.0000
2024/09/03	2044	08/05/2025		Bond Future	11.5833	80.9471	11.6207	80.7137	0.323	0.0000	0.0000
2024/09/03	2044	08/05/2025	12.72 Call	Bond Future	7856.1500	7.8562	7668.2000	7.6682	2.392	0.0000	0.0000
2024/09/03	2044	08/05/2025	12.72 Put	Bond Future	1233.8400	1.2338	1279.2900	1.2793	3.684	0.0000	0.0000
2024/09/03	2044	07/08/2025		Bond Future	11.7030	78.1335	11.7418	77.8960	0.331	0.0000	0.0000
2024/09/03	2044	07/08/2025	13.34 Call	Bond Future	10497.1600	10.4972	10301.0300	10.3010	1.868	0.0000	0.0000
2024/09/03	2044	07/08/2025	13.34 Put	Bond Future	1401.6600	1.4017	1442.9800	1.4430	2.948	0.0000	0.0000
2024/09/03	2044	06/11/2025		Bond Future	11.8236	79.6283	11.8637	79.3866	0.339	0.0000	0.0000
2024/09/03	2044	06/11/2025	11.88 Call	Bond Future	4896.4700	4.8965	4761.1800	4.7612	2.763	0.0000	0.0000
2024/09/03	2044	06/11/2025	11.88 Put	Bond Future	4556.9500	4.5570	4663.3600	4.6634	2.335	0.0000	0.0000
2024/09/03	2046	07/11/2024		Bond Future	121.7685	121.7685	121.9460	121.9460	0.146	0.0000	0.0000
2024/09/03	2046	06/02/2025		Bond Future	124.3228	124.3228	124.5045	124.5045	0.146	0.0000	0.0000
2024/09/03	2046	06/02/2025	114.01 Call	Bond Future	10312.8200	10.3128	10494.5200	10.4945	1.762	0.0000	0.0000
2024/09/03	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/03	2046	08/05/2025		Bond Future	124.5891	124.5891	124.7750	124.7750	0.149	0.0000	0.0000
2024/09/03	2046	08/05/2025	121.97 Call	Bond Future	2619.1200	2.6191	2804.9800	2.8050	7.096	0.0000	0.0000
2024/09/03	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/03	2046	07/08/2025		Bond Future	127.0412	127.0412	127.2315	127.2315	0.150	0.0000	0.0000
2024/09/03	2046	07/08/2025	118.69 Call	Bond Future	8351.2100	8.3512	8541.4500	8.5415	2.278	0.0000	0.0000
2024/09/03	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/03	2046	06/11/2025		Bond Future	127.2243	127.2243	127.4186	127.4186	0.153	0.0000	0.0000
2024/09/03	2046	06/11/2025	125.41 Call	Bond Future	1814.3000	1.8143	2008.6100	2.0086	10.710	0.0000	0.0000
2024/09/03	2046	06/11/2025	125.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/03	2050	07/11/2024		Bond Future	123.7015	123.7015	123.9031	123.9031	0.163	0.0000	0.0000
2024/09/03	2050	06/02/2025		Bond Future	123.9422	123.9422	124.1484	124.1484	0.166	0.0000	0.0000
2024/09/03	2050	06/02/2025	115.60 Call	Bond Future	8342.1900	8.3422	8548.4300	8.5484	2.472	0.0000	0.0000
2024/09/03	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/03	2050	08/05/2025		Bond Future	126.4447	126.4447	126.6559	126.6559	0.167	0.0000	0.0000
2024/09/03	2050	08/05/2025	121.16 Call	Bond Future	5284.7000	5.2847	5495.8600	5.4959	3.996	0.0000	0.0000
2024/09/03	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/03	2050	07/08/2025		Bond Future	126.5306	126.5306	126.7456	126.7456	0.170	0.0000	0.0000
2024/09/03	2050	07/08/2025	119.89 Call	Bond Future	6640.6200	6.6406	6855.5800	6.8556	3.237	0.0000	0.0000
2024/09/03	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/03	2050	06/11/2025		Bond Future	128.9892	128.9892	129.2090	129.2090	0.170	0.0000	0.0000
2024/09/03	2050	06/11/2025	124.42 Call	Bond Future	4569.2200	4.5692	4788.9700	4.7890	4.809	0.0000	0.0000
2024/09/03	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
2024/09/03	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/03	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/03	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/03	AL37	07/11/2024		Index Future	1042.1740	1042.1740	1042.1130	1042.1130	0.006	0.0000
2024/09/03	AL37	06/02/2025		Index Future	1063.7950	1063.7950	1063.7370	1063.7370	0.005	0.0000
2024/09/03	AL37	08/05/2025		Index Future	1085.0550	1085.0550	1085.0010	1085.0010	0.005	0.0000
2024/09/03	AL37	07/08/2025		Index Future	1106.2040	1106.2040	1106.1550	1106.1550	0.004	0.0000
2024/09/03	AL37	06/11/2025		Index Future	1127.5110	1127.5110	1127.4660	1127.4660	0.004	0.0000
2024/09/03	AL7T	07/11/2024		Index Future	1239.8180	1239.8180	1238.1100	1238.1100	0.138	0.0000
2024/09/03	AL7T	06/02/2025		Index Future	1265.5390	1265.5390	1263.8010	1263.8010	0.137	0.0000
2024/09/03	AL7T	08/05/2025		Index Future	1290.8300	1290.8300	1289.0650	1289.0650	0.137	0.0000
2024/09/03	AL7T	07/08/2025		Index Future	1315.9900	1315.9900	1314.1970	1314.1970	0.136	0.0000
2024/09/03	AL7T	06/11/2025		Index Future	1341.3380	1341.3380	1339.5160	1339.5160	0.136	0.0000
2024/09/03	ALBI	07/11/2024		Index Future	1071.8000	1071.8000	1070.3630	1070.3630	0.134	0.0000
2024/09/03	ALBI	06/02/2025		Index Future	1094.0360	1094.0360	1092.5730	1092.5730	0.134	0.0000
2024/09/03	ALBI	08/05/2025		Index Future	1115.8990	1115.8990	1114.4140	1114.4140	0.133	0.0000
2024/09/03	ALBI	07/08/2025		Index Future	1137.6500	1137.6500	1136.1410	1136.1410	0.133	0.0000
2024/09/03	ALBI	06/11/2025		Index Future	1159.5620	1159.5620	1158.0300	1158.0300	0.132	0.0000
2024/09/03	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/09/03	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/09/03	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/09/03	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/09/03	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/09/03	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/09/03	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2024/09/03	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/09/03	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/09/03	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/09/03	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/09/03	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/03	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/03	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/09/03	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/03	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/03	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/03	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/03	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/03	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/09/03	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/03	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/03	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/03	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/03	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/03	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/03	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/03	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/03	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/03	ES33	07/11/2024		Bond Future	11.3617	79.9867	11.3915	79.8471	0.262	0.0000	0.0000
2024/09/03	ES33	06/02/2025		Bond Future	11.4865	81.6647	11.5175	81.5226	0.270	0.0000	0.0000
2024/09/03	ES33	06/02/2025	13.34 Call	Bond Future	7933.1500	7.9332	7790.9700	7.7910	1.792	0.0000	0.0000
2024/09/03	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/03	ES33	08/05/2025		Bond Future	11.6274	79.5133	11.6597	79.3687	0.278	0.0000	0.0000
2024/09/03	ES33	08/05/2025	12.73 Call	Bond Future	4741.3200	4.7413	4596.7200	4.5967	3.050	0.0000	0.0000
2024/09/03	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/03	ES33	07/08/2025		Bond Future	11.7848	81.0761	11.8185	80.9291	0.286	0.0000	0.0000
2024/09/03	ES33	07/08/2025	13.56 Call	Bond Future	7271.5300	7.2715	7124.4700	7.1245	2.022	0.0000	0.0000
2024/09/03	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/03	ES33	06/11/2025		Bond Future	11.9625	78.8516	11.9978	78.7021	0.295	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
2024/09/03	ES33	06/11/2025	12.01	Call	Bond Future		201.3800	0.2014	51.8600	0.0519	74.248	0.0000	0.0000
2024/09/03	ES33	06/11/2025	12.01	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/03	ES42	07/11/2024			Bond Future		11.7055	76.7865	11.7404	76.5787	0.298	0.0000	0.0000
2024/09/03	ES42	06/02/2025			Bond Future		11.8078	78.3964	11.8438	78.1846	0.305	0.0000	0.0000
2024/09/03	ES42	06/02/2025	13.71	Call	Bond Future		10002.9100	10.0029	9791.1400	9.7911	2.117	0.0000	0.0000
2024/09/03	ES42	06/02/2025	13.71	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/03	ES42	08/05/2025			Bond Future		11.9261	75.7113	11.9635	75.4957	0.313	0.0000	0.0000
2024/09/03	ES42	08/05/2025	13.25	Call	Bond Future		7080.3700	7.0804	6864.8500	6.8649	3.044	0.0000	0.0000
2024/09/03	ES42	08/05/2025	13.25	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/03	ES42	07/08/2025			Bond Future		12.0531	77.1965	12.0918	76.9772	0.321	0.0000	0.0000
2024/09/03	ES42	07/08/2025	13.79	Call	Bond Future		8924.3200	8.9243	8704.9800	8.7050	2.458	0.0000	0.0000
2024/09/03	ES42	07/08/2025	13.79	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/03	ES42	06/11/2025			Bond Future		12.1916	74.4270	12.2317	74.2037	0.329	0.0000	0.0000
2024/09/03	ES42	06/11/2025	12.39	Call	Bond Future		1093.0700	1.0931	869.8200	0.8698	20.424	0.0000	0.0000
2024/09/03	ES42	06/11/2025	12.39	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/03	GOVI	07/11/2024	948.79	Call	GOVI		1065690.0000	106.5690	1052030.0000	105.2030	1.282	0.0000	0.0000
2024/09/03	GOVI	07/11/2024	948.79	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/03	GOVI	07/11/2024	948.80	Call	GOVI		1065590.0000	106.5590	1051930.0000	105.1930	1.282	0.0000	0.0000
2024/09/03	GOVI	07/11/2024	948.80	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/03	GOVI	07/11/2024	948.78	Call	GOVI		1065790.0000	106.5790	1052130.0000	105.2130	1.282	0.0000	0.0000
2024/09/03	GOVI	07/11/2024	948.78	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/03	GOVI	07/11/2024			GOVI		1055.3590	1055.3590	1053.9930	1053.9930	0.129	0.0000	0.0000
2024/09/03	GOVI	06/02/2025			GOVI		1077.2530	1077.2530	1075.8640	1075.8640	0.129	0.0000	0.0000
2024/09/03	GOVI	06/02/2025	972.00	Call	GOVI		1052530.0000	105.2530	1038640.0000	103.8640	1.320	0.0000	0.0000
2024/09/03	GOVI	06/02/2025	972.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/03	GOVI	08/05/2025			GOVI		1098.7820	1098.7820	1097.3710	1097.3710	0.128	0.0000	0.0000
2024/09/03	GOVI	08/05/2025	1,022.00	Call	GOVI		767820.0000	76.7820	753710.0000	75.3710	1.838	0.0000	0.0000
2024/09/03	GOVI	08/05/2025	1,022.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/03	GOVI	07/08/2025			GOVI		1120.1980	1120.1980	1118.7660	1118.7660	0.128	0.0000	0.0000
2024/09/03	GOVI	07/08/2025	1,011.00	Call	GOVI		1091980.0000	109.1980	1077660.0000	107.7660	1.311	0.0000	0.0000
2024/09/03	GOVI	07/08/2025	1,011.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/03	GOVI	06/11/2025			GOVI		1141.7750	1141.7750	1140.3190	1140.3190	0.128	0.0000	0.0000
2024/09/03	GOVI	06/11/2025	1,112.00	Call	GOVI		297750.0000	29.7750	283190.0000	28.3190	4.890	0.0000	0.0000
2024/09/03	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	
2024/09/03	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/09/03	IGOV	07/11/2024		Index Future	373.7680	373.7680	374.0940	374.0940	0.087	0.0000	0.0000
2024/09/03	IGOV	06/02/2025		Index Future	381.6130	381.6130	381.9470	381.9470	0.088	0.0000	0.0000
2024/09/03	IGOV	08/05/2025		Index Future	389.3280	389.3280	389.6710	389.6710	0.088	0.0000	0.0000
2024/09/03	IGOV	07/08/2025		Index Future	397.0030	397.0030	397.3550	397.3550	0.089	0.0000	0.0000
2024/09/03	IGOV	06/11/2025		Index Future	404.7350	404.7350	405.0960	405.0960	0.089	0.0000	0.0000
2024/09/03	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/09/03	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/09/03	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/09/03	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/09/03	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/09/03	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/09/03	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/09/03	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/09/03	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/09/03	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/09/03	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/09/03	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/09/03	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/09/03	JBAF	21/08/2024		Jibar Tradeable Future	8.3250	8.3250	8.3250	91.6750	0.000	0.0000	0.0000
2024/09/03	JBAF	18/09/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/09/03	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/09/03	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/09/03	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/09/03	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/09/03	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/09/03	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/09/03	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/09/03	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/09/03	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/09/03	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	
2024/09/03	R035	07/11/2024	11.10 Call	Bond Future	2912.4500	2.9125	2800.9400	2.8009	3.829	0.0000	0.0000
2024/09/03	R035	07/11/2024	11.10 Put	Bond Future	664.3000	0.6643	693.4000	0.6934	4.381	0.0000	0.0000
2024/09/03	R035	07/11/2024	13.23 Call	Bond Future	12917.3300	12.9173	12776.7500	12.7768	1.088	0.0000	0.0000
2024/09/03	R035	07/11/2024	13.23 Put	Bond Future	1.5000	0.0015	1.5300	0.0015	2.000	0.0000	0.0000
2024/09/03	R035	07/11/2024	12.20 Put	Bond Future	49.7000	0.0497	51.5400	0.0515	3.702	0.0000	0.0000
2024/09/03	R035	07/11/2024	12.20 Call	Bond Future	8049.3400	8.0493	7910.5700	7.9106	1.724	0.0000	0.0000
2024/09/03	R035	07/11/2024		Bond Future	10.6969	90.5534	10.7217	90.4128	0.232	0.0000	0.0000
2024/09/03	R035	07/11/2024	12.18 Call	Bond Future	7952.1400	7.9521	7813.4800	7.8135	1.744	0.0000	0.0000
2024/09/03	R035	07/11/2024	12.18 Put	Bond Future	52.2900	0.0523	54.2400	0.0542	3.729	0.0000	0.0000
2024/09/03	R035	07/11/2024	12.19 Call	Bond Future	8000.7500	8.0008	7862.0400	7.8620	1.734	0.0000	0.0000
2024/09/03	R035	07/11/2024	12.19 Put	Bond Future	50.9800	0.0510	52.8800	0.0529	3.727	0.0000	0.0000
2024/09/03	R035	07/11/2024	12.17 Call	Bond Future	7903.5200	7.9035	7764.9200	7.7649	1.754	0.0000	0.0000
2024/09/03	R035	07/11/2024	12.17 Put	Bond Future	53.6300	0.0536	55.6400	0.0556	3.748	0.0000	0.0000
2024/09/03	R035	06/02/2025		Bond Future	10.7911	92.4312	10.8169	92.2881	0.239	0.0000	0.0000
2024/09/03	R035	06/02/2025	12.41 Call	Bond Future	8708.0800	8.7081	8574.6300	8.5746	1.532	0.0000	0.0000
2024/09/03	R035	06/02/2025	12.41 Put	Bond Future	297.9700	0.2980	307.6400	0.3076	3.245	0.0000	0.0000
2024/09/03	R035	06/02/2025	11.30 Call	Bond Future	3992.5800	3.9926	3887.3500	3.8874	2.636	0.0000	0.0000
2024/09/03	R035	06/02/2025	11.30 Put	Bond Future	1223.6000	1.2236	1261.4900	1.2615	3.097	0.0000	0.0000
2024/09/03	R035	06/02/2025	10.65 Call	Bond Future	1837.1000	1.8371	1765.7500	1.7658	3.884	0.0000	0.0000
2024/09/03	R035	06/02/2025	10.65 Put	Bond Future	2626.3600	2.6264	2698.1300	2.6981	2.733	0.0000	0.0000
2024/09/03	R035	06/02/2025	10.34 Put	Bond Future	3664.6900	3.6647	3755.5600	3.7556	2.480	0.0000	0.0000
2024/09/03	R035	06/02/2025	10.34 Call	Bond Future	1107.6000	1.1076	1055.3500	1.0554	4.717	0.0000	0.0000
2024/09/03	R035	08/05/2025	11.70 Call	Bond Future	5647.5800	5.6476	5537.4700	5.5375	1.950	0.0000	0.0000
2024/09/03	R035	08/05/2025	11.70 Put	Bond Future	1416.3100	1.4163	1451.6600	1.4517	2.496	0.0000	0.0000
2024/09/03	R035	08/05/2025	10.95 Call	Bond Future	3052.2300	3.0522	2969.5500	2.9696	2.709	0.0000	0.0000
2024/09/03	R035	08/05/2025	10.95 Put	Bond Future	2761.2500	2.7613	2824.0300	2.8240	2.274	0.0000	0.0000
2024/09/03	R035	08/05/2025	10.44 Put	Bond Future	4244.1500	4.2442	4330.6200	4.3306	2.037	0.0000	0.0000
2024/09/03	R035	08/05/2025	10.44 Call	Bond Future	1711.2600	1.7113	1652.2700	1.6523	3.447	0.0000	0.0000
2024/09/03	R035	08/05/2025	13.35 Call	Bond Future	12335.3000	12.3353	12196.9100	12.1969	1.122	0.0000	0.0000
2024/09/03	R035	08/05/2025	13.35 Put	Bond Future	248.7000	0.2487	255.7700	0.2558	2.843	0.0000	0.0000
2024/09/03	R035	08/05/2025	12.70 Call	Bond Future	9682.2400	9.6822	9551.5100	9.5515	1.350	0.0000	0.0000
2024/09/03	R035	08/05/2025	12.70 Put	Bond Future	563.8400	0.5638	578.5700	0.5786	2.612	0.0000	0.0000
2024/09/03	R035	08/05/2025	11.46 Put	Bond Future	1759.4800	1.7595	1802.4000	1.8024	2.439	0.0000	0.0000
2024/09/03	R035	08/05/2025	11.46 Call	Bond Future	4756.5000	4.7565	4653.9600	4.6540	2.156	0.0000	0.0000
2024/09/03	R035	08/05/2025		Bond Future	10.8964	89.7644	10.9232	89.6189	0.245	0.0000	0.0000
2024/09/03	R035	08/05/2025	11.78 Call	Bond Future	5954.0000	5.9540	5841.6200	5.8416	1.887	0.0000	0.0000
2024/09/03	R035	08/05/2025	11.78 Put	Bond Future	1316.7400	1.3167	1349.8200	1.3498	2.512	0.0000	0.0000
2024/09/03	R035	07/08/2025		Bond Future	11.0165	91.5088	11.0443	91.3610	0.253	0.0000	0.0000
2024/09/03	R035	07/08/2025	12.65 Call	Bond Future	9301.5100	9.3015	9178.0100	9.1780	1.328	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	
2024/09/03	R035	07/08/2025	12.65 Put	Bond Future	1164.4200	1.1644	1188.7500	1.1888	2.089	0.0000	0.0000
2024/09/03	R035	06/11/2025		Bond Future	11.1526	88.7565	11.1816	88.6062	0.260	0.0000	0.0000
2024/09/03	R035	06/11/2025	11.20 Call	Bond Future	4127.8300	4.1278	4043.6700	4.0437	2.039	0.0000	0.0000
2024/09/03	R035	06/11/2025	11.20 Put	Bond Future	3882.3500	3.8824	3948.4100	3.9484	1.702	0.0000	0.0000
2024/09/03	R053	07/11/2024		Bond Future	11.3142	103.9707	11.3492	103.6689	0.309	0.0000	0.0000
2024/09/03	R053	07/11/2024	12.80 Call	Bond Future	11641.6800	11.6417	11346.8900	11.3469	2.532	0.0000	0.0000
2024/09/03	R053	07/11/2024	12.80 Put	Bond Future	103.5700	0.1036	110.6200	0.1106	6.807	0.0000	0.0000
2024/09/03	R053	07/11/2024	12.81 Call	Bond Future	11708.9600	11.7090	11414.0200	11.4140	2.519	0.0000	0.0000
2024/09/03	R053	07/11/2024	12.81 Put	Bond Future	101.2900	0.1013	108.1900	0.1082	6.812	0.0000	0.0000
2024/09/03	R053	07/11/2024	12.79 Call	Bond Future	11574.3900	11.5744	11279.7700	11.2798	2.545	0.0000	0.0000
2024/09/03	R053	07/11/2024	12.79 Put	Bond Future	105.9300	0.1059	113.1500	0.1132	6.816	0.0000	0.0000
2024/09/03	R053	06/02/2025		Bond Future	11.4010	106.1261	11.4372	105.8185	0.317	0.0000	0.0000
2024/09/03	R053	06/02/2025	12.94 Call	Bond Future	12334.6700	12.3347	12055.2600	12.0553	2.265	0.0000	0.0000
2024/09/03	R053	06/02/2025	12.94 Put	Bond Future	588.8500	0.5889	617.0500	0.6171	4.789	0.0000	0.0000
2024/09/03	R053	08/05/2025		Bond Future	11.5001	102.3749	11.5375	102.0618	0.325	0.0000	0.0000
2024/09/03	R053	08/05/2025	12.64 Call	Bond Future	10529.6200	10.5296	10278.3300	10.2783	2.387	0.0000	0.0000
2024/09/03	R053	08/05/2025	12.64 Put	Bond Future	1721.9500	1.7220	1783.7700	1.7838	3.590	0.0000	0.0000
2024/09/03	R053	07/08/2025		Bond Future	11.6082	104.3620	11.6470	104.0434	0.334	0.0000	0.0000
2024/09/03	R053	07/08/2025	13.17 Call	Bond Future	13342.3900	13.3424	13080.4600	13.0805	1.963	0.0000	0.0000
2024/09/03	R053	07/08/2025	13.17 Put	Bond Future	1814.4500	1.8145	1871.1500	1.8712	3.125	0.0000	0.0000
2024/09/03	R053	06/11/2025		Bond Future	11.7250	100.4967	11.7652	100.1725	0.343	0.0000	0.0000
2024/09/03	R053	06/11/2025	11.76 Call	Bond Future	6195.4200	6.1954	6015.4900	6.0155	2.904	0.0000	0.0000
2024/09/03	R053	06/11/2025	11.76 Put	Bond Future	5912.9800	5.9130	6057.2700	6.0573	2.440	0.0000	0.0000
2024/09/03	R186	07/11/2024	9.14 Call	Bond Future	1967.9100	1.9679	1985.9100	1.9859	0.915	0.0000	0.0000
2024/09/03	R186	07/11/2024	9.14 Put	Bond Future	37.8600	0.0379	35.2900	0.0353	6.788	0.0000	0.0000
2024/09/03	R186	07/11/2024	9.15 Call	Bond Future	1986.0200	1.9860	2004.0800	2.0041	0.909	0.0000	0.0000
2024/09/03	R186	07/11/2024	9.15 Put	Bond Future	36.8700	0.0369	34.3600	0.0344	6.808	0.0000	0.0000
2024/09/03	R186	07/11/2024	9.13 Call	Bond Future	1949.8100	1.9498	1967.7600	1.9678	0.921	0.0000	0.0000
2024/09/03	R186	07/11/2024	9.13 Put	Bond Future	38.8700	0.0389	36.2500	0.0363	6.740	0.0000	0.0000
2024/09/03	R186	07/11/2024		Bond Future	8.1421	108.5949	8.1316	108.6155	0.129	0.0000	0.0000
2024/09/03	R186	06/02/2025		Bond Future	8.1043	105.5337	8.0919	105.5552	0.152	0.0000	0.0000
2024/09/03	R186	06/02/2025	9.03 Call	Bond Future	1800.7200	1.8007	1816.4100	1.8164	0.871	0.0000	0.0000
2024/09/03	R186	06/02/2025	9.03 Put	Bond Future	206.0800	0.2061	200.2800	0.2003	2.814	0.0000	0.0000
2024/09/03	R186	08/05/2025		Bond Future	8.1125	107.6382	8.0976	107.6608	0.183	0.0000	0.0000
2024/09/03	R186	08/05/2025	8.47 Call	Bond Future	1067.3500	1.0674	1079.7600	1.0798	1.163	0.0000	0.0000
2024/09/03	R186	08/05/2025	8.47 Put	Bond Future	527.2100	0.5272	517.0700	0.5171	1.923	0.0000	0.0000
2024/09/03	R186	07/08/2025		Bond Future	8.1617	104.4196	8.1434	104.4431	0.224	0.0000	0.0000
2024/09/03	R186	07/08/2025	9.68 Call	Bond Future	2077.2500	2.0773	2096.7300	2.0967	0.938	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/09/03	R186	07/08/2025	9.68 Put	Bond Future		144.8200	0.1448	140.7300	0.1407	2.824	0.0000	0.0000
2024/09/03	R186	07/08/2025	10.25 Call	Bond Future		2709.4500	2.7095	2730.8600	2.7309	0.790	0.0000	0.0000
2024/09/03	R186	07/08/2025	10.25 Put	Bond Future		64.6700	0.0647	62.5100	0.0625	3.340	0.0000	0.0000
2024/09/03	R186	07/08/2025	9.22 Put	Bond Future		256.7200	0.2567	250.4600	0.2505	2.438	0.0000	0.0000
2024/09/03	R186	07/08/2025	9.22 Call	Bond Future		1609.0800	1.6091	1626.3900	1.6264	1.076	0.0000	0.0000
2024/09/03	R186	06/11/2025		Bond Future		8.2530	106.4204	8.2299	106.4449	0.280	0.0000	0.0000
2024/09/03	R186	06/11/2025	8.13 Call	Bond Future		573.6500	0.5737	584.5200	0.5845	1.895	0.0000	0.0000
2024/09/03	R186	06/11/2025	8.13 Put	Bond Future		704.1300	0.7041	690.4800	0.6905	1.939	0.0000	0.0000
2024/09/03	R202	07/11/2024		Bond Future		271.4339	271.4339	271.6225	271.6225	0.069	0.0000	0.0000
2024/09/03	R202	06/02/2025		Bond Future		271.9214	271.9214	272.1153	272.1153	0.071	0.0000	0.0000
2024/09/03	R202	06/02/2025	266.79 Call	Bond Future		5131.3800	5.1314	5325.2700	5.3253	3.779	0.0000	0.0000
2024/09/03	R202	06/02/2025	266.79 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/03	R202	08/05/2025		Bond Future		277.4125	277.4125	277.6119	277.6119	0.072	0.0000	0.0000
2024/09/03	R202	08/05/2025	272.31 Call	Bond Future		5102.5200	5.1025	5301.8700	5.3019	3.907	0.0000	0.0000
2024/09/03	R202	08/05/2025	272.31 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/03	R202	07/08/2025		Bond Future		277.5599	277.5599	277.7628	277.7628	0.073	0.0000	0.0000
2024/09/03	R202	07/08/2025	271.60 Call	Bond Future		5959.9000	5.9599	6162.8300	6.1628	3.405	0.0000	0.0000
2024/09/03	R202	07/08/2025	271.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/03	R202	06/11/2025		Bond Future		282.9542	282.9542	283.1625	283.1625	0.074	0.0000	0.0000
2024/09/03	R202	06/11/2025	275.64 Call	Bond Future		7314.1700	7.3142	7522.5400	7.5225	2.849	0.0000	0.0000
2024/09/03	R202	06/11/2025	275.64 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/03	R209	07/11/2024		Bond Future		10.8264	71.1840	10.8563	71.0315	0.276	0.0000	0.0000
2024/09/03	R209	07/11/2024	12.22 Call	Bond Future		6704.7900	6.7048	6555.3500	6.5554	2.229	0.0000	0.0000
2024/09/03	R209	07/11/2024	12.22 Put	Bond Future		52.8000	0.0528	55.8500	0.0559	5.777	0.0000	0.0000
2024/09/03	R209	07/11/2024	12.23 Call	Bond Future		6748.0300	6.7480	6598.5000	6.5985	2.216	0.0000	0.0000
2024/09/03	R209	07/11/2024	12.23 Put	Bond Future		51.4600	0.0515	54.4200	0.0544	5.752	0.0000	0.0000
2024/09/03	R209	07/11/2024	12.21 Call	Bond Future		6661.5400	6.6615	6512.1800	6.5122	2.242	0.0000	0.0000
2024/09/03	R209	07/11/2024	12.21 Put	Bond Future		54.1800	0.0542	57.3100	0.0573	5.777	0.0000	0.0000
2024/09/03	R209	06/02/2025		Bond Future		10.9107	72.6598	10.9417	72.5045	0.284	0.0000	0.0000
2024/09/03	R209	06/02/2025	12.44 Call	Bond Future		7460.2200	7.4602	7317.5600	7.3176	1.912	0.0000	0.0000
2024/09/03	R209	06/02/2025	12.44 Put	Bond Future		308.3800	0.3084	321.0000	0.3210	4.092	0.0000	0.0000
2024/09/03	R209	08/05/2025		Bond Future		11.0097	70.9546	11.0417	70.7967	0.291	0.0000	0.0000
2024/09/03	R209	08/05/2025	11.89 Call	Bond Future		5382.3100	5.3823	5261.2000	5.2612	2.250	0.0000	0.0000
2024/09/03	R209	08/05/2025	11.89 Put	Bond Future		1207.4700	1.2075	1244.3200	1.2443	3.052	0.0000	0.0000
2024/09/03	R209	07/08/2025		Bond Future		11.1200	72.3330	11.1531	72.1724	0.298	0.0000	0.0000
2024/09/03	R209	07/08/2025	12.68 Call	Bond Future		8122.7100	8.1227	7989.8500	7.9899	1.636	0.0000	0.0000
2024/09/03	R209	07/08/2025	12.68 Put	Bond Future		1067.9700	1.0680	1095.7700	1.0958	2.603	0.0000	0.0000
2024/09/03	R209	06/11/2025		Bond Future		11.2410	70.5673	11.2753	70.4039	0.306	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	
2024/09/03	R209	06/11/2025	11.27 Call	Bond Future	3754.0800	3.7541	3663.4500	3.6635	2.414	0.0000	0.0000
2024/09/03	R209	06/11/2025	11.27 Put	Bond Future	3616.0500	3.6161	3688.8100	3.6888	2.012	0.0000	0.0000
2024/09/03	R210	07/11/2024		Bond Future	243.1150	243.1150	243.0937	243.0937	0.009	0.0000	0.0000
2024/09/03	R210	06/02/2025		Bond Future	248.2148	248.2148	248.1942	248.1942	0.008	0.0000	0.0000
2024/09/03	R210	06/02/2025	239.61 Call	Bond Future	8604.8100	8.6048	8584.2300	8.5842	0.239	0.0000	0.0000
2024/09/03	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/03	R210	08/05/2025		Bond Future	249.8259	249.8259	249.8057	249.8057	0.008	0.0000	0.0000
2024/09/03	R210	08/05/2025	248.03 Call	Bond Future	1795.9000	1.7959	1775.7200	1.7757	1.124	0.0000	0.0000
2024/09/03	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/03	R210	07/08/2025		Bond Future	254.7442	254.7442	254.7250	254.7250	0.008	0.0000	0.0000
2024/09/03	R210	07/08/2025	248.44 Call	Bond Future	6304.1700	6.3042	6284.9600	6.2850	0.305	0.0000	0.0000
2024/09/03	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/03	R210	06/11/2025		Bond Future	256.2319	256.2319	256.2131	256.2131	0.007	0.0000	0.0000
2024/09/03	R210	06/11/2025	252.14 Call	Bond Future	4091.8700	4.0919	4073.1400	4.0731	0.458	0.0000	0.0000
2024/09/03	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/03	R213	07/11/2024		Bond Future	9.6787	88.9760	9.6832	88.9568	0.047	0.0000	0.0000
2024/09/03	R213	07/11/2024	11.22 Call	Bond Future	6327.3100	6.3273	6306.8700	6.3069	0.323	0.0000	0.0000
2024/09/03	R213	07/11/2024	11.22 Put	Bond Future	39.5300	0.0395	38.3500	0.0384	2.985	0.0000	0.0000
2024/09/03	R213	07/11/2024	11.23 Call	Bond Future	6365.3400	6.3653	6344.9100	6.3449	0.321	0.0000	0.0000
2024/09/03	R213	07/11/2024	11.23 Put	Bond Future	38.6300	0.0386	37.4600	0.0375	3.029	0.0000	0.0000
2024/09/03	R213	07/11/2024	11.21 Call	Bond Future	6289.2700	6.2893	6268.8100	6.2688	0.325	0.0000	0.0000
2024/09/03	R213	07/11/2024	11.21 Put	Bond Future	40.4500	0.0405	39.2500	0.0393	2.967	0.0000	0.0000
2024/09/03	R213	06/02/2025		Bond Future	9.7497	90.8211	9.7543	90.8019	0.048	0.0000	0.0000
2024/09/03	R213	06/02/2025	11.35 Call	Bond Future	6506.0000	6.5060	6486.0200	6.4860	0.307	0.0000	0.0000
2024/09/03	R213	06/02/2025	11.35 Put	Bond Future	181.4700	0.1815	180.7300	0.1807	0.408	0.0000	0.0000
2024/09/03	R213	08/05/2025		Bond Future	9.8364	89.0756	9.8411	89.0564	0.049	0.0000	0.0000
2024/09/03	R213	08/05/2025	10.52 Call	Bond Future	3744.8400	3.7448	3727.5900	3.7276	0.461	0.0000	0.0000
2024/09/03	R213	08/05/2025	10.52 Put	Bond Future	1059.0300	1.0590	1060.9200	1.0609	0.178	0.0000	0.0000
2024/09/03	R213	07/08/2025		Bond Future	9.9418	90.8075	9.9467	90.7885	0.049	0.0000	0.0000
2024/09/03	R213	07/08/2025	11.66 Call	Bond Future	7038.2900	7.0383	7019.8300	7.0198	0.262	0.0000	0.0000
2024/09/03	R213	07/08/2025	11.66 Put	Bond Future	697.8500	0.6979	698.3900	0.6984	0.077	0.0000	0.0000
2024/09/03	R213	06/11/2025		Bond Future	10.0700	88.9954	10.0751	88.9764	0.051	0.0000	0.0000
2024/09/03	R213	06/11/2025	10.05 Call	Bond Future	2607.8700	2.6079	2595.1100	2.5951	0.489	0.0000	0.0000
2024/09/03	R213	06/11/2025	10.05 Put	Bond Future	2682.1300	2.6821	2688.3600	2.6884	0.232	0.0000	0.0000
2024/09/03	R214	07/11/2024		Bond Future	11.1424	66.7416	11.1774	66.5517	0.314	0.0000	0.0000
2024/09/03	R214	07/11/2024	12.61 Call	Bond Future	7357.2000	7.3572	7171.1300	7.1711	2.529	0.0000	0.0000
2024/09/03	R214	07/11/2024	12.61 Put	Bond Future	52.2300	0.0522	56.0400	0.0560	7.295	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	
2024/09/03	R214	07/11/2024	12.62 Call	Bond Future	7401.3800	7.4014	7215.2100	7.2152	2.515	0.0000	0.0000
2024/09/03	R214	07/11/2024	12.62 Put	Bond Future	50.9800	0.0510	54.6900	0.0547	7.277	0.0000	0.0000
2024/09/03	R214	07/11/2024	12.60 Call	Bond Future	7313.0400	7.3130	7127.0600	7.1271	2.543	0.0000	0.0000
2024/09/03	R214	07/11/2024	12.60 Put	Bond Future	53.5400	0.0535	57.4400	0.0574	7.284	0.0000	0.0000
2024/09/03	R214	06/02/2025		Bond Future	11.2276	68.1256	11.2637	67.9321	0.322	0.0000	0.0000
2024/09/03	R214	06/02/2025	12.71 Call	Bond Future	7656.6900	7.6567	7481.2300	7.4812	2.292	0.0000	0.0000
2024/09/03	R214	06/02/2025	12.71 Put	Bond Future	371.6700	0.3717	389.7100	0.3897	4.854	0.0000	0.0000
2024/09/03	R214	06/02/2025	13.63 Call	Bond Future	11284.6500	11.2847	11095.9400	11.0959	1.672	0.0000	0.0000
2024/09/03	R214	06/02/2025	13.63 Put	Bond Future	88.3100	0.0883	93.1000	0.0931	5.424	0.0000	0.0000
2024/09/03	R214	06/02/2025	12.25 Put	Bond Future	654.6700	0.6547	685.5300	0.6855	4.714	0.0000	0.0000
2024/09/03	R214	06/02/2025	12.25 Call	Bond Future	5817.3100	5.8173	5654.6700	5.6547	2.796	0.0000	0.0000
2024/09/03	R214	06/02/2025	11.75 Put	Bond Future	1201.0100	1.2010	1254.2900	1.2543	4.436	0.0000	0.0000
2024/09/03	R214	06/02/2025	11.75 Call	Bond Future	3919.1000	3.9191	3778.8800	3.7789	3.578	0.0000	0.0000
2024/09/03	R214	08/05/2025		Bond Future	11.3202	66.1811	11.3575	65.9840	0.329	0.0000	0.0000
2024/09/03	R214	08/05/2025	12.40 Call	Bond Future	6412.4400	6.4124	6254.6600	6.2547	2.461	0.0000	0.0000
2024/09/03	R214	08/05/2025	12.40 Put	Bond Future	1045.7000	1.0457	1084.9500	1.0850	3.753	0.0000	0.0000
2024/09/03	R214	07/08/2025		Bond Future	11.4231	67.4672	11.4616	67.2667	0.337	0.0000	0.0000
2024/09/03	R214	07/08/2025	12.97 Call	Bond Future	8575.9800	8.5760	8411.5200	8.4115	1.918	0.0000	0.0000
2024/09/03	R214	07/08/2025	12.97 Put	Bond Future	1195.8000	1.1958	1231.8300	1.2318	3.013	0.0000	0.0000
2024/09/03	R214	06/11/2025		Bond Future	11.5368	65.4600	11.5765	65.2559	0.345	0.0000	0.0000
2024/09/03	R214	06/11/2025	11.64 Call	Bond Future	4203.0100	4.2030	4086.7800	4.0868	2.765	0.0000	0.0000
2024/09/03	R214	06/11/2025	11.64 Put	Bond Future	3675.3500	3.6754	3763.1700	3.7632	2.389	0.0000	0.0000
2024/09/03	R248	07/11/2024	12.79 Call	Bond Future	9074.3900	9.0744	8878.0300	8.8780	2.164	0.0000	0.0000
2024/09/03	R248	07/11/2024	12.79 Put	Bond Future	63.6000	0.0636	67.1100	0.0671	5.519	0.0000	0.0000
2024/09/03	R248	07/11/2024	12.80 Call	Bond Future	9127.2500	9.1273	8930.8100	8.9308	2.152	0.0000	0.0000
2024/09/03	R248	07/11/2024	12.80 Put	Bond Future	62.1100	0.0621	65.5400	0.0655	5.522	0.0000	0.0000
2024/09/03	R248	07/11/2024	12.78 Call	Bond Future	9021.4700	9.0215	8825.2100	8.8252	2.175	0.0000	0.0000
2024/09/03	R248	07/11/2024	12.78 Put	Bond Future	65.1100	0.0651	68.7200	0.0687	5.544	0.0000	0.0000
2024/09/03	R248	07/11/2024		Bond Future	11.2997	80.9138	11.3296	80.7139	0.264	0.0000	0.0000
2024/09/03	R248	06/02/2025		Bond Future	11.3882	82.5917	11.4191	82.3880	0.271	0.0000	0.0000
2024/09/03	R248	06/02/2025	12.71 Call	Bond Future	8543.9600	8.5440	8362.8000	8.3628	2.120	0.0000	0.0000
2024/09/03	R248	06/02/2025	12.71 Put	Bond Future	568.6900	0.5687	591.1700	0.5912	3.953	0.0000	0.0000
2024/09/03	R248	06/02/2025	10.30 Put	Bond Future	8125.3300	8.1253	8302.8300	8.3028	2.185	0.0000	0.0000
2024/09/03	R248	06/02/2025	10.30 Call	Bond Future	324.1600	0.3242	298.0200	0.2980	8.064	0.0000	0.0000
2024/09/03	R248	06/02/2025	11.00 Put	Bond Future	4148.4700	4.1485	4272.7700	4.2728	2.996	0.0000	0.0000
2024/09/03	R248	06/02/2025	11.00 Call	Bond Future	1506.8400	1.5068	1427.5000	1.4275	5.265	0.0000	0.0000
2024/09/03	R248	06/02/2025	11.70 Call	Bond Future	3908.1800	3.9082	3772.4300	3.7724	3.473	0.0000	0.0000
2024/09/03	R248	06/02/2025	11.70 Put	Bond Future	1890.8600	1.8909	1958.7500	1.9588	3.590	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	
2024/09/03	R248	08/05/2025		Bond Future	11.4837	79.7918	11.5156	79.5846	0.277	0.0000	0.0000
2024/09/03	R248	08/05/2025	12.60 Call	Bond Future	8069.1900	8.0692	7902.2800	7.9023	2.068	0.0000	0.0000
2024/09/03	R248	08/05/2025	12.60 Put	Bond Future	1333.9300	1.3339	1374.2000	1.3742	3.019	0.0000	0.0000
2024/09/03	R248	07/08/2025		Bond Future	11.5895	81.3421	11.6224	81.1313	0.284	0.0000	0.0000
2024/09/03	R248	07/08/2025	13.21 Call	Bond Future	10648.4900	10.6485	10472.7500	10.4728	1.650	0.0000	0.0000
2024/09/03	R248	07/08/2025	13.21 Put	Bond Future	1340.3900	1.3404	1375.4800	1.3755	2.618	0.0000	0.0000
2024/09/03	R248	06/11/2025		Bond Future	11.7058	78.4576	11.7399	78.2431	0.291	0.0000	0.0000
2024/09/03	R248	06/11/2025	11.74 Call	Bond Future	4917.4900	4.9175	4797.3100	4.7973	2.444	0.0000	0.0000
2024/09/03	R248	06/11/2025	11.74 Put	Bond Future	4702.1600	4.7022	4796.4900	4.7965	2.006	0.0000	0.0000
2024/09/03	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/09/03	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/09/03	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/09/03	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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