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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/09/2024 TO 04/09/2024

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
2024/09/04	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/04	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/04	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/04	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/04	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/04	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/04	2025	07/11/2024		Bond Future	185.4009	185.4009	185.3806	0.011	0.0000	0.0000
2024/09/04	2029	07/11/2024		Bond Future	134.5920	134.5920	134.5865	0.004	0.0000	0.0000
2024/09/04	2029	06/02/2025		Bond Future	137.4160	137.4160	137.4123	0.003	0.0000	0.0000
2024/09/04	2029	06/02/2025	132.40 Call	Bond Future	5016.0200	5.0160	5012.2700	0.075	0.0000	0.0000
2024/09/04	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/04	2029	08/05/2025		Bond Future	138.7639	138.7639	138.7624	0.001	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	
2024/09/04	2029	08/05/2025	137.85 Call	Bond Future	913.9300	0.9139	912.3800	0.9124	0.170	0.0000	0.0000
2024/09/04	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/04	2029	07/08/2025		Bond Future	141.4971	141.4971	141.4978	141.4978	0.000	0.0000	0.0000
2024/09/04	2029	07/08/2025	137.41 Call	Bond Future	4087.1100	4.0871	4087.7600	4.0878	0.016	0.0000	0.0000
2024/09/04	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/04	2029	06/11/2025		Bond Future	142.7948	142.7948	142.7970	142.7970	0.002	0.0000	0.0000
2024/09/04	2029	06/11/2025	139.79 Call	Bond Future	3004.7700	3.0048	3007.0100	3.0070	0.075	0.0000	0.0000
2024/09/04	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/04	2030	07/11/2024	10.21 Put	Bond Future	85.0200	0.0850	44.6900	0.0447	47.436	0.0000	0.0000
2024/09/04	2030	07/11/2024	10.21 Call	Bond Future	3831.9800	3.8320	4477.0100	4.4770	16.833	0.0000	0.0000
2024/09/04	2030	07/11/2024	10.71 Put	Bond Future	20.0400	0.0200	9.5300	0.0095	52.445	0.0000	0.0000
2024/09/04	2030	07/11/2024	10.71 Call	Bond Future	5618.9400	5.6189	6293.7900	6.2938	12.010	0.0000	0.0000
2024/09/04	2030	07/11/2024	11.91 Call	Bond Future	9857.1200	9.8571	10542.3600	10.5424	6.952	0.0000	0.0000
2024/09/04	2030	07/11/2024	11.91 Put	Bond Future	0.1900	0.0002	0.0700	0.0001	63.158	0.0000	0.0000
2024/09/04	2030	07/11/2024		Bond Future	9.2357	97.2124	9.0626	97.8978	1.874	0.0000	0.0000
2024/09/04	2030	07/11/2024	10.75 Call	Bond Future	5762.8400	5.7628	6438.8000	6.4388	11.730	0.0000	0.0000
2024/09/04	2030	07/11/2024	10.75 Put	Bond Future	17.8000	0.0178	8.4000	0.0084	52.809	0.0000	0.0000
2024/09/04	2030	07/11/2024	10.76 Call	Bond Future	5798.7900	5.7988	6475.0200	6.4750	11.662	0.0000	0.0000
2024/09/04	2030	07/11/2024	10.76 Put	Bond Future	17.2700	0.0173	8.1400	0.0081	52.866	0.0000	0.0000
2024/09/04	2030	07/11/2024	10.74 Call	Bond Future	5726.8700	5.7269	6402.5700	6.4026	11.799	0.0000	0.0000
2024/09/04	2030	07/11/2024	10.74 Put	Bond Future	18.3400	0.0183	8.6800	0.0087	52.672	0.0000	0.0000
2024/09/04	2030	06/02/2025		Bond Future	9.2837	95.2186	9.0996	95.9194	1.984	0.0000	0.0000
2024/09/04	2030	06/02/2025	10.68 Call	Bond Future	5313.3000	5.3133	5951.8500	5.9519	12.018	0.0000	0.0000
2024/09/04	2030	06/02/2025	10.68 Put	Bond Future	200.7600	0.2008	138.4700	0.1385	31.027	0.0000	0.0000
2024/09/04	2030	06/02/2025	8.68 Put	Bond Future	2861.0800	2.8611	2362.8600	2.3629	17.414	0.0000	0.0000
2024/09/04	2030	06/02/2025	8.68 Call	Bond Future	539.7600	0.5398	742.3800	0.7424	37.539	0.0000	0.0000
2024/09/04	2030	06/02/2025	9.18 Put	Bond Future	1629.4800	1.6295	1276.3000	1.2763	21.674	0.0000	0.0000
2024/09/04	2030	06/02/2025	9.18 Call	Bond Future	1235.5600	1.2356	1583.2200	1.5832	28.138	0.0000	0.0000
2024/09/04	2030	06/02/2025	9.69 Call	Bond Future	2361.8400	2.3618	2848.4100	2.8484	20.601	0.0000	0.0000
2024/09/04	2030	06/02/2025	9.69 Put	Bond Future	838.0100	0.8380	623.7400	0.6237	25.569	0.0000	0.0000
2024/09/04	2030	08/05/2025	8.68 Put	Bond Future	3269.5400	3.2695	2775.7600	2.7758	15.102	0.0000	0.0000
2024/09/04	2030	08/05/2025	8.68 Call	Bond Future	741.2400	0.7412	964.0200	0.9640	30.055	0.0000	0.0000
2024/09/04	2030	08/05/2025	9.18 Put	Bond Future	2123.0900	2.1231	1747.1700	1.7472	17.706	0.0000	0.0000
2024/09/04	2030	08/05/2025	9.18 Call	Bond Future	1446.2100	1.4462	1786.8500	1.7869	23.554	0.0000	0.0000
2024/09/04	2030	08/05/2025	9.99 Call	Bond Future	3212.5800	3.2126	3722.0800	3.7221	15.860	0.0000	0.0000
2024/09/04	2030	08/05/2025	9.99 Put	Bond Future	981.0200	0.9810	773.9600	0.7740	21.107	0.0000	0.0000
2024/09/04	2030	08/05/2025	12.28 Call	Bond Future	9940.4900	9.9405	10639.9700	10.6400	7.037	0.0000	0.0000
2024/09/04	2030	08/05/2025	12.28 Put	Bond Future	57.1300	0.0571	40.0500	0.0401	29.897	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	
2024/09/04	2030	08/05/2025	10.69 Put	Bond Future	486.8800	0.4869	373.7900	0.3738	23.227	0.0000	0.0000
2024/09/04	2030	08/05/2025	10.69 Call	Bond Future	5144.5400	5.1445	5748.0100	5.7480	11.730	0.0000	0.0000
2024/09/04	2030	08/05/2025	11.86 Call	Bond Future	8653.1800	8.6532	9338.4500	9.3385	7.919	0.0000	0.0000
2024/09/04	2030	08/05/2025	11.86 Put	Bond Future	112.9700	0.1130	81.6800	0.0817	27.698	0.0000	0.0000
2024/09/04	2030	08/05/2025	10.31 Put	Bond Future	714.2700	0.7143	556.0800	0.5561	22.147	0.0000	0.0000
2024/09/04	2030	08/05/2025	10.31 Call	Bond Future	4064.7500	4.0648	4623.1200	4.6231	13.737	0.0000	0.0000
2024/09/04	2030	08/05/2025		Bond Future	9.3658	97.1174	9.1692	97.8340	2.099	0.0000	0.0000
2024/09/04	2030	08/05/2025	9.93 Call	Bond Future	3060.2200	3.0602	3559.3800	3.5594	16.311	0.0000	0.0000
2024/09/04	2030	08/05/2025	9.93 Put	Bond Future	1040.3300	1.0403	822.9300	0.8229	20.897	0.0000	0.0000
2024/09/04	2030	07/08/2025	12.12 Call	Bond Future	8842.1900	8.8422	9526.9700	9.5270	7.744	0.0000	0.0000
2024/09/04	2030	07/08/2025	12.12 Put	Bond Future	202.2400	0.2022	154.9100	0.1549	23.403	0.0000	0.0000
2024/09/04	2030	07/08/2025	10.48 Put	Bond Future	975.4700	0.9755	792.8400	0.7928	18.722	0.0000	0.0000
2024/09/04	2030	07/08/2025	10.48 Call	Bond Future	4386.8800	4.3869	4936.3600	4.9364	12.526	0.0000	0.0000
2024/09/04	2030	07/08/2025		Bond Future	9.4712	94.9957	9.2605	95.7278	2.224	0.0000	0.0000
2024/09/04	2030	07/08/2025	11.11 Call	Bond Future	6064.7000	6.0647	6677.9200	6.6779	10.111	0.0000	0.0000
2024/09/04	2030	07/08/2025	11.11 Put	Bond Future	599.5800	0.5996	480.6900	0.4807	19.829	0.0000	0.0000
2024/09/04	2030	06/11/2025		Bond Future	9.5857	96.8163	9.3598	97.5639	2.357	0.0000	0.0000
2024/09/04	2030	06/11/2025	9.54 Call	Bond Future	2139.4600	2.1395	2531.0900	2.5311	18.305	0.0000	0.0000
2024/09/04	2030	06/11/2025	9.54 Put	Bond Future	2290.2300	2.2902	1934.3400	1.9343	15.539	0.0000	0.0000
2024/09/04	2032	07/11/2024	9.75 Put	Bond Future	1912.1700	1.9122	1422.7400	1.4227	25.596	0.0000	0.0000
2024/09/04	2032	07/11/2024	9.75 Call	Bond Future	652.2600	0.6523	951.9900	0.9520	45.953	0.0000	0.0000
2024/09/04	2032	07/11/2024	9.90 Put	Bond Future	1488.2800	1.4883	1075.9100	1.0759	27.708	0.0000	0.0000
2024/09/04	2032	07/11/2024	9.90 Call	Bond Future	962.4300	0.9624	1339.2200	1.3392	39.150	0.0000	0.0000
2024/09/04	2032	07/11/2024	10.60 Call	Bond Future	3189.0500	3.1891	3839.2700	3.8393	20.389	0.0000	0.0000
2024/09/04	2032	07/11/2024	10.60 Put	Bond Future	386.1300	0.3861	247.1900	0.2472	35.983	0.0000	0.0000
2024/09/04	2032	07/11/2024	9.86 Call	Bond Future	872.8600	0.8729	1229.2700	1.2293	40.832	0.0000	0.0000
2024/09/04	2032	07/11/2024	9.86 Put	Bond Future	1593.7300	1.5937	1160.9800	1.1610	27.153	0.0000	0.0000
2024/09/04	2032	07/11/2024	11.11 Put	Bond Future	126.8800	0.1269	75.4700	0.0755	40.519	0.0000	0.0000
2024/09/04	2032	07/11/2024	11.11 Call	Bond Future	5257.9600	5.2580	5995.7100	5.9957	14.031	0.0000	0.0000
2024/09/04	2032	07/11/2024	11.61 Put	Bond Future	40.7100	0.0407	22.8300	0.0228	43.920	0.0000	0.0000
2024/09/04	2032	07/11/2024	11.61 Call	Bond Future	7378.2000	7.3782	8149.4800	8.1495	10.453	0.0000	0.0000
2024/09/04	2032	07/11/2024	12.95 Call	Bond Future	12900.5600	12.9006	13689.5400	13.6895	6.116	0.0000	0.0000
2024/09/04	2032	07/11/2024	12.95 Put	Bond Future	0.3100	0.0003	0.1300	0.0001	58.065	0.0000	0.0000
2024/09/04	2032	07/11/2024		Bond Future	10.0084	91.9313	9.8460	92.7205	1.622	0.0000	0.0000
2024/09/04	2032	07/11/2024	13.36 Call	Bond Future	14505.9200	14.5059	15295.0500	15.2951	5.440	0.0000	0.0000
2024/09/04	2032	07/11/2024	13.36 Put	Bond Future	0.0500	0.0001	0.0200	0.0000	60.000	0.0000	0.0000
2024/09/04	2032	07/11/2024	11.64 Put	Bond Future	38.0100	0.0380	21.2400	0.0212	44.120	0.0000	0.0000
2024/09/04	2032	07/11/2024	11.64 Call	Bond Future	7505.5500	7.5056	8277.9400	8.2779	10.291	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	
2024/09/04	2032	07/11/2024	11.48 Call	Bond Future	6825.7000	6.8257	7591.2300	7.5912	11.215	0.0000	0.0000
2024/09/04	2032	07/11/2024	11.48 Put	Bond Future	54.7800	0.0548	31.1500	0.0312	43.136	0.0000	0.0000
2024/09/04	2032	07/11/2024	11.49 Call	Bond Future	6868.2400	6.8682	7634.2600	7.6343	11.153	0.0000	0.0000
2024/09/04	2032	07/11/2024	11.49 Put	Bond Future	53.5700	0.0536	30.4300	0.0304	43.196	0.0000	0.0000
2024/09/04	2032	07/11/2024	11.47 Call	Bond Future	6783.1800	6.7832	7548.2000	7.5482	11.278	0.0000	0.0000
2024/09/04	2032	07/11/2024	11.47 Put	Bond Future	56.0500	0.0561	31.9100	0.0319	43.069	0.0000	0.0000
2024/09/04	2032	06/02/2025		Bond Future	10.0860	93.8376	9.9154	94.6444	1.691	0.0000	0.0000
2024/09/04	2032	06/02/2025	11.72 Call	Bond Future	7512.2600	7.5123	8257.1700	8.2572	9.916	0.0000	0.0000
2024/09/04	2032	06/02/2025	11.72 Put	Bond Future	222.4300	0.2224	160.5400	0.1605	27.824	0.0000	0.0000
2024/09/04	2032	06/02/2025	9.42 Put	Bond Future	3814.0200	3.8140	3222.1500	3.2222	15.518	0.0000	0.0000
2024/09/04	2032	06/02/2025	9.42 Call	Bond Future	611.3200	0.6113	826.2500	0.8263	35.158	0.0000	0.0000
2024/09/04	2032	06/02/2025	9.92 Put	Bond Future	2256.2600	2.2563	1828.2200	1.8282	18.971	0.0000	0.0000
2024/09/04	2032	06/02/2025	9.92 Call	Bond Future	1471.2500	1.4713	1850.0100	1.8500	25.744	0.0000	0.0000
2024/09/04	2032	06/02/2025	10.61 Call	Bond Future	3403.9200	3.4039	3984.4500	3.9845	17.055	0.0000	0.0000
2024/09/04	2032	06/02/2025	10.61 Put	Bond Future	980.6200	0.9806	754.3500	0.7544	23.074	0.0000	0.0000
2024/09/04	2032	08/05/2025	9.42 Put	Bond Future	4453.9800	4.4540	3869.2500	3.8693	13.128	0.0000	0.0000
2024/09/04	2032	08/05/2025	9.42 Call	Bond Future	876.4300	0.8764	1116.3000	1.1163	27.369	0.0000	0.0000
2024/09/04	2032	08/05/2025	9.92 Put	Bond Future	2940.2900	2.9403	2487.4800	2.4875	15.400	0.0000	0.0000
2024/09/04	2032	08/05/2025	9.92 Call	Bond Future	1723.6900	1.7237	2095.4800	2.0955	21.569	0.0000	0.0000
2024/09/04	2032	08/05/2025	10.97 Call	Bond Future	4615.9400	4.6159	5227.1200	5.2271	13.241	0.0000	0.0000
2024/09/04	2032	08/05/2025	10.97 Put	Bond Future	1113.4600	1.1135	900.0400	0.9000	19.167	0.0000	0.0000
2024/09/04	2032	08/05/2025		Bond Future	10.1840	91.5460	10.0046	92.3706	1.762	0.0000	0.0000
2024/09/04	2032	08/05/2025	10.91 Call	Bond Future	4420.7600	4.4208	5021.3800	5.0214	13.586	0.0000	0.0000
2024/09/04	2032	08/05/2025	10.91 Put	Bond Future	1179.5300	1.1795	955.5500	0.9556	18.989	0.0000	0.0000
2024/09/04	2032	07/08/2025		Bond Future	10.2989	93.3248	10.1098	94.1670	1.835	0.0000	0.0000
2024/09/04	2032	07/08/2025	12.01 Call	Bond Future	8038.9900	8.0390	8739.7800	8.7398	8.717	0.0000	0.0000
2024/09/04	2032	07/08/2025	12.01 Put	Bond Future	845.5700	0.8456	704.1300	0.7041	16.727	0.0000	0.0000
2024/09/04	2032	06/11/2025		Bond Future	10.4300	90.9530	10.2306	91.8128	1.912	0.0000	0.0000
2024/09/04	2032	06/11/2025	10.42 Call	Bond Future	3131.6700	3.1317	3589.4500	3.5895	14.618	0.0000	0.0000
2024/09/04	2032	06/11/2025	10.42 Put	Bond Future	3174.5800	3.1746	2772.5800	2.7726	12.663	0.0000	0.0000
2024/09/04	2033	07/11/2024		Bond Future	127.8383	127.8383	127.7626	127.7626	0.059	0.0000	0.0000
2024/09/04	2033	06/02/2025		Bond Future	130.5207	130.5207	130.4452	130.4452	0.058	0.0000	0.0000
2024/09/04	2033	06/02/2025	124.94 Call	Bond Future	5580.7400	5.5807	5505.1600	5.5052	1.354	0.0000	0.0000
2024/09/04	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/04	2033	08/05/2025		Bond Future	131.6300	131.6300	131.5550	131.5550	0.057	0.0000	0.0000
2024/09/04	2033	08/05/2025	130.62 Call	Bond Future	1010.0200	1.0100	934.9700	0.9350	7.431	0.0000	0.0000
2024/09/04	2033	08/05/2025	130.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/04	2033	07/08/2025		Bond Future	134.2229	134.2229	134.1485	134.1485	0.055	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	
2024/09/04	2033	07/08/2025	128.65 Call	Bond Future	5572.8800	5.5729	5498.4600	5.4985	1.335	0.0000	0.0000
2024/09/04	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/04	2033	06/11/2025		Bond Future	135.2766	135.2766	135.2021	135.2021	0.055	0.0000	0.0000
2024/09/04	2033	06/11/2025	133.14 Call	Bond Future	2136.5500	2.1366	2062.1400	2.0621	3.483	0.0000	0.0000
2024/09/04	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/04	2037	07/11/2024		Bond Future	11.0969	85.2267	10.9914	85.8399	0.950	0.0000	0.0000
2024/09/04	2037	07/11/2024	12.58 Call	Bond Future	8035.9000	8.0359	8631.7600	8.6318	7.415	0.0000	0.0000
2024/09/04	2037	07/11/2024	12.58 Put	Bond Future	52.4400	0.0524	35.1000	0.0351	33.066	0.0000	0.0000
2024/09/04	2037	07/11/2024	12.59 Call	Bond Future	8084.6200	8.0846	8680.8700	8.6809	7.375	0.0000	0.0000
2024/09/04	2037	07/11/2024	12.59 Put	Bond Future	51.1500	0.0512	34.2000	0.0342	33.138	0.0000	0.0000
2024/09/04	2037	07/11/2024	12.57 Call	Bond Future	7987.1900	7.9872	8582.6500	8.5827	7.455	0.0000	0.0000
2024/09/04	2037	07/11/2024	12.57 Put	Bond Future	53.7800	0.0538	36.0400	0.0360	32.986	0.0000	0.0000
2024/09/04	2037	06/02/2025		Bond Future	11.1916	82.7336	11.0818	83.3606	0.980	0.0000	0.0000
2024/09/04	2037	06/02/2025	12.76 Call	Bond Future	8628.9000	8.6289	9193.1800	9.1932	6.539	0.0000	0.0000
2024/09/04	2037	06/02/2025	12.76 Put	Bond Future	355.9700	0.3560	293.2300	0.2932	17.625	0.0000	0.0000
2024/09/04	2037	08/05/2025		Bond Future	11.3069	84.3828	11.1926	85.0238	1.011	0.0000	0.0000
2024/09/04	2037	08/05/2025	12.25 Call	Bond Future	6318.7400	6.3187	6802.7700	6.8028	7.660	0.0000	0.0000
2024/09/04	2037	08/05/2025	12.25 Put	Bond Future	1287.7000	1.2877	1130.7100	1.1307	12.192	0.0000	0.0000
2024/09/04	2037	08/05/2025	12.55 Put	Bond Future	981.3500	0.9814	856.7700	0.8568	12.695	0.0000	0.0000
2024/09/04	2037	08/05/2025	12.55 Call	Bond Future	7520.8800	7.5209	8037.3200	8.0373	6.867	0.0000	0.0000
2024/09/04	2037	08/05/2025	13.30 Put	Bond Future	492.5000	0.4925	424.4800	0.4245	13.811	0.0000	0.0000
2024/09/04	2037	08/05/2025	13.30 Call	Bond Future	10622.6900	10.6227	11195.6900	11.1957	5.394	0.0000	0.0000
2024/09/04	2037	08/05/2025	13.35 Put	Bond Future	463.4900	0.4635	398.8000	0.3988	13.957	0.0000	0.0000
2024/09/04	2037	08/05/2025	13.35 Call	Bond Future	10824.2400	10.8242	11400.5700	11.4006	5.324	0.0000	0.0000
2024/09/04	2037	07/08/2025		Bond Future	11.4372	81.7621	11.3180	82.4170	1.043	0.0000	0.0000
2024/09/04	2037	07/08/2025	13.01 Call	Bond Future	9261.8900	9.2619	9787.8200	9.7878	5.678	0.0000	0.0000
2024/09/04	2037	07/08/2025	13.01 Put	Bond Future	1272.3600	1.2724	1143.3800	1.1434	10.137	0.0000	0.0000
2024/09/04	2037	07/08/2025	12.17 Call	Bond Future	6144.9700	6.1450	6589.8700	6.5899	7.240	0.0000	0.0000
2024/09/04	2037	07/08/2025	12.17 Put	Bond Future	2276.8500	2.2769	2066.8400	2.0668	9.224	0.0000	0.0000
2024/09/04	2037	07/08/2025	11.42 Call	Bond Future	3706.4600	3.7065	4049.8000	4.0498	9.263	0.0000	0.0000
2024/09/04	2037	07/08/2025	11.42 Put	Bond Future	3800.4200	3.8004	3488.8500	3.4889	8.198	0.0000	0.0000
2024/09/04	2037	07/08/2025	10.55 Put	Bond Future	6701.2100	6.7012	6251.8400	6.2518	6.706	0.0000	0.0000
2024/09/04	2037	07/08/2025	10.55 Call	Bond Future	1647.0900	1.6471	1852.6300	1.8526	12.479	0.0000	0.0000
2024/09/04	2037	07/08/2025	10.64 Put	Bond Future	6333.6800	6.3337	5898.2900	5.8983	6.874	0.0000	0.0000
2024/09/04	2037	07/08/2025	10.64 Call	Bond Future	1811.8300	1.8118	2031.3500	2.0314	12.116	0.0000	0.0000
2024/09/04	2037	06/11/2025		Bond Future	11.5699	83.3273	11.4457	83.9960	1.074	0.0000	0.0000
2024/09/04	2037	06/11/2025	11.63 Call	Bond Future	4350.0200	4.3500	4712.8200	4.7128	8.340	0.0000	0.0000
2024/09/04	2037	06/11/2025	11.63 Put	Bond Future	4029.4000	4.0294	3723.5100	3.7235	7.591	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	
2024/09/04	2038	07/11/2024		Bond Future	140.9047	140.9047	140.9516	140.9516	0.033	0.0000	0.0000
2024/09/04	2038	06/02/2025		Bond Future	141.7481	141.7481	141.7978	141.7978	0.035	0.0000	0.0000
2024/09/04	2038	06/02/2025	135.23 Call	Bond Future	6518.0500	6.5181	6567.7900	6.5678	0.763	0.0000	0.0000
2024/09/04	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/04	2038	08/05/2025		Bond Future	144.6109	144.6109	144.6642	144.6642	0.037	0.0000	0.0000
2024/09/04	2038	08/05/2025	139.68 Call	Bond Future	4930.9300	4.9309	4984.1700	4.9842	1.080	0.0000	0.0000
2024/09/04	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/04	2038	07/08/2025		Bond Future	145.3015	145.3015	145.3577	145.3577	0.039	0.0000	0.0000
2024/09/04	2038	07/08/2025	139.56 Call	Bond Future	5741.5300	5.7415	5797.7100	5.7977	0.978	0.0000	0.0000
2024/09/04	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/04	2038	06/11/2025		Bond Future	148.1260	148.1260	148.1853	148.1853	0.040	0.0000	0.0000
2024/09/04	2038	06/11/2025	143.88 Call	Bond Future	4245.9500	4.2460	4305.2700	4.3053	1.397	0.0000	0.0000
2024/09/04	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/04	2040	07/11/2024	12.10 Put	Bond Future	333.3600	0.3334	218.8300	0.2188	34.356	0.0000	0.0000
2024/09/04	2040	07/11/2024	12.10 Call	Bond Future	4863.4800	4.8635	5638.6200	5.6386	15.938	0.0000	0.0000
2024/09/04	2040	07/11/2024	12.60 Call	Bond Future	7422.7500	7.4228	8272.3700	8.2724	11.446	0.0000	0.0000
2024/09/04	2040	07/11/2024	12.60 Put	Bond Future	103.0100	0.1030	62.9600	0.0630	38.880	0.0000	0.0000
2024/09/04	2040	07/11/2024	13.15 Call	Bond Future	10241.8700	10.2419	11120.0700	11.1201	8.575	0.0000	0.0000
2024/09/04	2040	07/11/2024	13.15 Put	Bond Future	26.8000	0.0268	15.3300	0.0153	42.799	0.0000	0.0000
2024/09/04	2040	07/11/2024		Bond Future	11.3434	85.7084	11.2021	86.5980	1.245	0.0000	0.0000
2024/09/04	2040	07/11/2024	12.85 Call	Bond Future	8713.6000	8.7136	9580.4100	9.5804	9.948	0.0000	0.0000
2024/09/04	2040	07/11/2024	12.85 Put	Bond Future	56.0300	0.0560	33.1700	0.0332	40.800	0.0000	0.0000
2024/09/04	2040	07/11/2024	12.86 Call	Bond Future	8764.9800	8.7650	9632.3100	9.6323	9.895	0.0000	0.0000
2024/09/04	2040	07/11/2024	12.86 Put	Bond Future	54.6600	0.0547	32.3200	0.0323	40.871	0.0000	0.0000
2024/09/04	2040	07/11/2024	12.84 Call	Bond Future	8662.1700	8.6622	9528.4600	9.5285	10.001	0.0000	0.0000
2024/09/04	2040	07/11/2024	12.84 Put	Bond Future	57.4100	0.0574	34.0300	0.0340	40.725	0.0000	0.0000
2024/09/04	2040	06/02/2025		Bond Future	11.4395	82.9746	11.2928	83.8839	1.282	0.0000	0.0000
2024/09/04	2040	06/02/2025	12.95 Call	Bond Future	8972.6200	8.9726	9787.4300	9.7874	9.081	0.0000	0.0000
2024/09/04	2040	06/02/2025	12.95 Put	Bond Future	423.3700	0.4234	328.8600	0.3289	22.323	0.0000	0.0000
2024/09/04	2040	06/02/2025	11.00 Put	Bond Future	4082.4200	4.0824	3499.5800	3.4996	14.277	0.0000	0.0000
2024/09/04	2040	06/02/2025	11.00 Call	Bond Future	1312.2400	1.3122	1638.7200	1.6387	24.880	0.0000	0.0000
2024/09/04	2040	06/02/2025	11.70 Call	Bond Future	3477.5500	3.4776	4048.4600	4.0485	16.417	0.0000	0.0000
2024/09/04	2040	06/02/2025	11.70 Put	Bond Future	1899.0500	1.8991	1560.6400	1.5606	17.820	0.0000	0.0000
2024/09/04	2040	06/02/2025	12.20 Call	Bond Future	5536.9500	5.5370	6236.7600	6.2368	12.639	0.0000	0.0000
2024/09/04	2040	06/02/2025	12.20 Put	Bond Future	1054.2100	1.0542	844.7000	0.8447	19.874	0.0000	0.0000
2024/09/04	2040	08/05/2025		Bond Future	11.5545	84.6284	11.4021	85.5574	1.319	0.0000	0.0000
2024/09/04	2040	08/05/2025	12.63 Call	Bond Future	7447.0400	7.4470	8170.4300	8.1704	9.714	0.0000	0.0000
2024/09/04	2040	08/05/2025	12.63 Put	Bond Future	1318.1700	1.3182	1112.5800	1.1126	15.597	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	
2024/09/04	2040	08/05/2025	13.43 Put	Bond Future	629.4300	0.6294	520.5600	0.5206	17.297	0.0000	0.0000
2024/09/04	2040	08/05/2025	13.43 Call	Bond Future	10874.4500	10.8745	11694.5600	11.6946	7.542	0.0000	0.0000
2024/09/04	2040	08/05/2025	12.75 Put	Bond Future	1188.0000	1.1880	1000.0000	1.0000	15.825	0.0000	0.0000
2024/09/04	2040	08/05/2025	12.75 Call	Bond Future	7957.1500	7.9572	8698.1300	8.6981	9.312	0.0000	0.0000
2024/09/04	2040	08/05/2025	13.50 Put	Bond Future	580.2200	0.5802	478.4300	0.4784	17.543	0.0000	0.0000
2024/09/04	2040	08/05/2025	13.50 Call	Bond Future	11168.8800	11.1689	11996.0700	11.9961	7.406	0.0000	0.0000
2024/09/04	2040	07/08/2025		Bond Future	11.6833	81.7616	11.5247	82.7100	1.358	0.0000	0.0000
2024/09/04	2040	07/08/2025	13.29 Call	Bond Future	10108.6400	10.1086	10877.3200	10.8773	7.604	0.0000	0.0000
2024/09/04	2040	07/08/2025	13.29 Put	Bond Future	1369.3300	1.3693	1189.5500	1.1896	13.129	0.0000	0.0000
2024/09/04	2040	06/11/2025		Bond Future	11.8137	83.3263	11.6488	84.2942	1.396	0.0000	0.0000
2024/09/04	2040	06/11/2025	11.84 Call	Bond Future	4723.8900	4.7239	5250.3100	5.2503	11.144	0.0000	0.0000
2024/09/04	2040	06/11/2025	11.84 Put	Bond Future	4571.1500	4.5712	4129.6800	4.1297	9.658	0.0000	0.0000
2024/09/04	2044	07/11/2024	12.25 Call	Bond Future	5348.3200	5.3483	6249.6800	6.2497	16.853	0.0000	0.0000
2024/09/04	2044	07/11/2024	12.25 Put	Bond Future	300.5100	0.3005	187.6900	0.1877	37.543	0.0000	0.0000
2024/09/04	2044	07/11/2024	12.00 Call	Bond Future	4103.2400	4.1032	4935.5900	4.9356	20.285	0.0000	0.0000
2024/09/04	2044	07/11/2024	12.00 Put	Bond Future	520.4300	0.5204	338.6000	0.3386	34.938	0.0000	0.0000
2024/09/04	2044	07/11/2024	12.50 Call	Bond Future	6636.3100	6.6363	7582.8000	7.5828	14.262	0.0000	0.0000
2024/09/04	2044	07/11/2024	12.50 Put	Bond Future	169.6200	0.1696	101.9300	0.1019	39.907	0.0000	0.0000
2024/09/04	2044	07/11/2024		Bond Future	11.4206	81.8255	11.2643	82.8397	1.369	0.0000	0.0000
2024/09/04	2044	07/11/2024	12.91 Call	Bond Future	8763.2400	8.7632	9749.4100	9.7494	11.253	0.0000	0.0000
2024/09/04	2044	07/11/2024	12.91 Put	Bond Future	64.8500	0.0649	36.8400	0.0368	43.192	0.0000	0.0000
2024/09/04	2044	07/11/2024	12.92 Call	Bond Future	8814.7300	8.8147	9801.5100	9.8015	11.195	0.0000	0.0000
2024/09/04	2044	07/11/2024	12.92 Put	Bond Future	63.3400	0.0633	35.9400	0.0359	43.259	0.0000	0.0000
2024/09/04	2044	07/11/2024	12.90 Call	Bond Future	8711.7200	8.7117	9697.2700	9.6973	11.313	0.0000	0.0000
2024/09/04	2044	07/11/2024	12.90 Put	Bond Future	66.4000	0.0664	37.7700	0.0378	43.117	0.0000	0.0000
2024/09/04	2044	06/02/2025		Bond Future	11.5121	79.1365	11.3500	80.1729	1.408	0.0000	0.0000
2024/09/04	2044	06/02/2025	13.02 Call	Bond Future	9131.2400	9.1312	10058.5900	10.0586	10.156	0.0000	0.0000
2024/09/04	2044	06/02/2025	13.02 Put	Bond Future	453.8700	0.4539	344.8400	0.3448	24.022	0.0000	0.0000
2024/09/04	2044	06/02/2025	13.75 Call	Bond Future	12477.3100	12.4773	13471.5400	13.4715	7.968	0.0000	0.0000
2024/09/04	2044	06/02/2025	13.75 Put	Bond Future	153.1500	0.1532	111.0000	0.1110	27.522	0.0000	0.0000
2024/09/04	2044	06/02/2025	12.50 Put	Bond Future	842.2700	0.8423	653.9400	0.6539	22.360	0.0000	0.0000
2024/09/04	2044	06/02/2025	12.50 Call	Bond Future	6712.7600	6.7128	7560.8100	7.5608	12.633	0.0000	0.0000
2024/09/04	2044	06/02/2025	12.00 Put	Bond Future	1518.8400	1.5188	1209.3500	1.2094	20.377	0.0000	0.0000
2024/09/04	2044	06/02/2025	12.00 Call	Bond Future	4510.9300	4.5109	5237.8200	5.2378	16.114	0.0000	0.0000
2024/09/04	2044	08/05/2025	12.40 Call	Bond Future	6313.1700	6.3132	7087.8300	7.0878	12.271	0.0000	0.0000
2024/09/04	2044	08/05/2025	12.40 Put	Bond Future	1693.4600	1.6935	1409.5800	1.4096	16.763	0.0000	0.0000
2024/09/04	2044	08/05/2025	11.65 Call	Bond Future	3441.0800	3.4411	4020.9900	4.0210	16.853	0.0000	0.0000
2024/09/04	2044	08/05/2025	11.65 Put	Bond Future	3258.9500	3.2590	2780.3200	2.7803	14.687	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	
2024/09/04	2044	08/05/2025	10.92 Put	Bond Future	5992.2800	5.9923	5272.4000	5.2724	12.013	0.0000	0.0000
2024/09/04	2044	08/05/2025	10.92 Call	Bond Future	1425.0700	1.4251	1763.7300	1.7637	23.764	0.0000	0.0000
2024/09/04	2044	08/05/2025		Bond Future	11.6207	80.7137	11.4526	81.7723	1.447	0.0000	0.0000
2024/09/04	2044	08/05/2025	12.72 Call	Bond Future	7668.2000	7.6682	8503.1900	8.5032	10.889	0.0000	0.0000
2024/09/04	2044	08/05/2025	12.72 Put	Bond Future	1279.2900	1.2793	1055.7400	1.0557	17.475	0.0000	0.0000
2024/09/04	2044	07/08/2025		Bond Future	11.7418	77.8960	11.5671	78.9765	1.488	0.0000	0.0000
2024/09/04	2044	07/08/2025	13.34 Call	Bond Future	10301.0300	10.3010	11176.3700	11.1764	8.498	0.0000	0.0000
2024/09/04	2044	07/08/2025	13.34 Put	Bond Future	1442.9800	1.4430	1237.8400	1.2378	14.216	0.0000	0.0000
2024/09/04	2044	06/11/2025		Bond Future	11.8637	79.3866	11.6824	80.4890	1.528	0.0000	0.0000
2024/09/04	2044	06/11/2025	11.88 Call	Bond Future	4761.1800	4.7612	5363.5100	5.3635	12.651	0.0000	0.0000
2024/09/04	2044	06/11/2025	11.88 Put	Bond Future	4663.3600	4.6634	4163.2800	4.1633	10.724	0.0000	0.0000
2024/09/04	2046	07/11/2024		Bond Future	121.9460	121.9460	122.1059	122.1059	0.131	0.0000	0.0000
2024/09/04	2046	06/02/2025		Bond Future	124.5045	124.5045	124.6695	124.6695	0.133	0.0000	0.0000
2024/09/04	2046	06/02/2025	114.01 Call	Bond Future	10494.5200	10.4945	10659.5400	10.6595	1.572	0.0000	0.0000
2024/09/04	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/04	2046	08/05/2025		Bond Future	124.7750	124.7750	124.9452	124.9452	0.136	0.0000	0.0000
2024/09/04	2046	08/05/2025	121.97 Call	Bond Future	2804.9800	2.8050	2975.2000	2.9752	6.068	0.0000	0.0000
2024/09/04	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/04	2046	07/08/2025		Bond Future	127.2315	127.2315	127.4071	127.4071	0.138	0.0000	0.0000
2024/09/04	2046	07/08/2025	118.69 Call	Bond Future	8541.4500	8.5415	8717.0700	8.7171	2.056	0.0000	0.0000
2024/09/04	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/04	2046	06/11/2025		Bond Future	127.4186	127.4186	127.5988	127.5988	0.141	0.0000	0.0000
2024/09/04	2046	06/11/2025	125.41 Call	Bond Future	2008.6100	2.0086	2188.8300	2.1888	8.972	0.0000	0.0000
2024/09/04	2046	06/11/2025	125.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/04	2050	07/11/2024		Bond Future	123.9031	123.9031	123.6662	123.6662	0.191	0.0000	0.0000
2024/09/04	2050	06/02/2025		Bond Future	124.1484	124.1484	123.9080	123.9080	0.194	0.0000	0.0000
2024/09/04	2050	06/02/2025	115.60 Call	Bond Future	8548.4300	8.5484	8308.0400	8.3080	2.812	0.0000	0.0000
2024/09/04	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/04	2050	08/05/2025		Bond Future	126.6559	126.6559	126.4129	126.4129	0.192	0.0000	0.0000
2024/09/04	2050	08/05/2025	121.16 Call	Bond Future	5495.8600	5.4959	5252.8700	5.2529	4.421	0.0000	0.0000
2024/09/04	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/04	2050	07/08/2025		Bond Future	126.7456	126.7456	126.4994	126.4994	0.194	0.0000	0.0000
2024/09/04	2050	07/08/2025	119.89 Call	Bond Future	6855.5800	6.8556	6609.3900	6.6094	3.591	0.0000	0.0000
2024/09/04	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/04	2050	06/11/2025		Bond Future	129.2090	129.2090	128.9598	128.9598	0.193	0.0000	0.0000
2024/09/04	2050	06/11/2025	124.42 Call	Bond Future	4788.9700	4.7890	4539.8400	4.5398	5.202	0.0000	0.0000
2024/09/04	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
2024/09/04	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/04	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/04	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/04	AL37	07/11/2024		Index Future	1042.1130	1042.1130	1049.5690	0.715	0.0000	0.0000
2024/09/04	AL37	06/02/2025		Index Future	1063.7370	1063.7370	1071.3520	0.716	0.0000	0.0000
2024/09/04	AL37	08/05/2025		Index Future	1085.0010	1085.0010	1092.7750	0.716	0.0000	0.0000
2024/09/04	AL37	07/08/2025		Index Future	1106.1550	1106.1550	1114.0860	0.717	0.0000	0.0000
2024/09/04	AL37	06/11/2025		Index Future	1127.4660	1127.4660	1135.5540	0.717	0.0000	0.0000
2024/09/04	AL7T	07/11/2024		Index Future	1238.1100	1238.1100	1247.9070	0.791	0.0000	0.0000
2024/09/04	AL7T	06/02/2025		Index Future	1263.8010	1263.8010	1273.8070	0.792	0.0000	0.0000
2024/09/04	AL7T	08/05/2025		Index Future	1289.0650	1289.0650	1299.2780	0.792	0.0000	0.0000
2024/09/04	AL7T	07/08/2025		Index Future	1314.1970	1314.1970	1324.6160	0.793	0.0000	0.0000
2024/09/04	AL7T	06/11/2025		Index Future	1339.5160	1339.5160	1350.1420	0.793	0.0000	0.0000
2024/09/04	ALBI	07/11/2024		Index Future	1070.3630	1070.3630	1079.1570	0.822	0.0000	0.0000
2024/09/04	ALBI	06/02/2025		Index Future	1092.5730	1092.5730	1101.5550	0.822	0.0000	0.0000
2024/09/04	ALBI	08/05/2025		Index Future	1114.4140	1114.4140	1123.5810	0.823	0.0000	0.0000
2024/09/04	ALBI	07/08/2025		Index Future	1136.1410	1136.1410	1145.4930	0.823	0.0000	0.0000
2024/09/04	ALBI	06/11/2025		Index Future	1158.0300	1158.0300	1167.5670	0.824	0.0000	0.0000
2024/09/04	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/04	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/04	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/04	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/04	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/04	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/04	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2024/09/04	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/04	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/04	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/04	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	
2024/09/04	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/04	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/04	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/09/04	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/04	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/04	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/04	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/04	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/04	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/09/04	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/04	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/04	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/04	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/04	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/04	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/04	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/04	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/04	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/04	ES33	07/11/2024		Bond Future	11.3915	79.8471	11.2490	80.5186	1.251	0.0000	0.0000
2024/09/04	ES33	06/02/2025		Bond Future	11.5175	81.5226	11.3684	82.2092	1.295	0.0000	0.0000
2024/09/04	ES33	06/02/2025	13.34 Call	Bond Future	7790.9700	7.7910	8477.5800	8.4776	8.813	0.0000	0.0000
2024/09/04	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/04	ES33	08/05/2025		Bond Future	11.6597	79.3687	11.5035	80.0707	1.340	0.0000	0.0000
2024/09/04	ES33	08/05/2025	12.73 Call	Bond Future	4596.7200	4.5967	5298.7100	5.2987	15.272	0.0000	0.0000
2024/09/04	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/04	ES33	07/08/2025		Bond Future	11.8185	80.9291	11.6547	81.6462	1.386	0.0000	0.0000
2024/09/04	ES33	07/08/2025	13.56 Call	Bond Future	7124.4700	7.1245	7841.5800	7.8416	10.065	0.0000	0.0000
2024/09/04	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/04	ES33	06/11/2025		Bond Future	11.9978	78.7021	11.8259	79.4343	1.432	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
2024/09/04	ES33	06/11/2025	12.01	Call	Bond Future		51.8600	0.0519	784.0500	0.7841	1,411.859	0.0000	0.0000
2024/09/04	ES33	06/11/2025	12.01	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/04	ES42	07/11/2024			Bond Future		11.7404	76.5787	11.5987	77.4286	1.207	0.0000	0.0000
2024/09/04	ES42	06/02/2025			Bond Future		11.8438	78.1846	11.6968	79.0534	1.241	0.0000	0.0000
2024/09/04	ES42	06/02/2025	13.71	Call	Bond Future		9791.1400	9.7911	10659.9500	10.6600	8.873	0.0000	0.0000
2024/09/04	ES42	06/02/2025	13.71	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/04	ES42	08/05/2025			Bond Future		11.9635	75.4957	11.8107	76.3836	1.277	0.0000	0.0000
2024/09/04	ES42	08/05/2025	13.25	Call	Bond Future		6864.8500	6.8649	7752.6700	7.7527	12.933	0.0000	0.0000
2024/09/04	ES42	08/05/2025	13.25	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/04	ES42	07/08/2025			Bond Future		12.0918	76.9772	11.9330	77.8838	1.313	0.0000	0.0000
2024/09/04	ES42	07/08/2025	13.79	Call	Bond Future		8704.9800	8.7050	9611.6400	9.6116	10.415	0.0000	0.0000
2024/09/04	ES42	07/08/2025	13.79	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/04	ES42	06/11/2025			Bond Future		12.2317	74.2037	12.0665	75.1292	1.351	0.0000	0.0000
2024/09/04	ES42	06/11/2025	12.39	Call	Bond Future		869.8200	0.8698	1795.2900	1.7953	106.398	0.0000	0.0000
2024/09/04	ES42	06/11/2025	12.39	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/04	GOVI	07/11/2024	948.79	Call	GOVI		1052030.0000	105.2030	1138210.0000	113.8210	8.192	0.0000	0.0000
2024/09/04	GOVI	07/11/2024	948.79	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/04	GOVI	07/11/2024	948.80	Call	GOVI		1051930.0000	105.1930	1138110.0000	113.8110	8.193	0.0000	0.0000
2024/09/04	GOVI	07/11/2024	948.80	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/04	GOVI	07/11/2024	948.78	Call	GOVI		1052130.0000	105.2130	1138310.0000	113.8310	8.191	0.0000	0.0000
2024/09/04	GOVI	07/11/2024	948.78	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/04	GOVI	07/11/2024			GOVI		1053.9930	1053.9930	1062.6110	1062.6110	0.818	0.0000	0.0000
2024/09/04	GOVI	06/02/2025			GOVI		1075.8640	1075.8640	1084.6660	1084.6660	0.818	0.0000	0.0000
2024/09/04	GOVI	06/02/2025	972.00	Call	GOVI		1038640.0000	103.8640	1126660.0000	112.6660	8.475	0.0000	0.0000
2024/09/04	GOVI	06/02/2025	972.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/04	GOVI	08/05/2025			GOVI		1097.3710	1097.3710	1106.3540	1106.3540	0.819	0.0000	0.0000
2024/09/04	GOVI	08/05/2025	1,022.00	Call	GOVI		753710.0000	75.3710	843540.0000	84.3540	11.918	0.0000	0.0000
2024/09/04	GOVI	08/05/2025	1,022.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/04	GOVI	07/08/2025			GOVI		1118.7660	1118.7660	1127.9300	1127.9300	0.819	0.0000	0.0000
2024/09/04	GOVI	07/08/2025	1,011.00	Call	GOVI		1077660.0000	107.7660	1169300.0000	116.9300	8.504	0.0000	0.0000
2024/09/04	GOVI	07/08/2025	1,011.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/04	GOVI	06/11/2025			GOVI		1140.3190	1140.3190	1149.6650	1149.6650	0.820	0.0000	0.0000
2024/09/04	GOVI	06/11/2025	1,112.00	Call	GOVI		283190.0000	28.3190	376650.0000	37.6650	33.003	0.0000	0.0000
2024/09/04	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	
2024/09/04	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/09/04	IGOV	07/11/2024		Index Future	374.0940	374.0940	374.1140	374.1140	0.005	0.0000	0.0000
2024/09/04	IGOV	06/02/2025		Index Future	381.9470	381.9470	381.9690	381.9690	0.006	0.0000	0.0000
2024/09/04	IGOV	08/05/2025		Index Future	389.6710	389.6710	389.6960	389.6960	0.006	0.0000	0.0000
2024/09/04	IGOV	07/08/2025		Index Future	397.3550	397.3550	397.3830	397.3830	0.007	0.0000	0.0000
2024/09/04	IGOV	06/11/2025		Index Future	405.0960	405.0960	405.1250	405.1250	0.007	0.0000	0.0000
2024/09/04	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/09/04	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/09/04	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/09/04	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/09/04	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/09/04	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/09/04	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/09/04	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/09/04	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/09/04	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/09/04	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/09/04	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/09/04	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/09/04	JBAF	21/08/2024		Jibar Tradeable Future	8.3250	8.3250	8.3250	91.6750	0.000	0.0000	0.0000
2024/09/04	JBAF	18/09/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/09/04	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/09/04	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/09/04	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/09/04	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/09/04	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/09/04	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/09/04	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/09/04	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/09/04	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/09/04	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	
2024/09/04	R035	07/11/2024	11.10 Call	Bond Future	2800.9400	2.8009	3283.5700	3.2836	17.231	0.0000	0.0000
2024/09/04	R035	07/11/2024	11.10 Put	Bond Future	693.4000	0.6934	516.0500	0.5161	25.577	0.0000	0.0000
2024/09/04	R035	07/11/2024	13.23 Call	Bond Future	12776.7500	12.7768	13436.0300	13.4360	5.160	0.0000	0.0000
2024/09/04	R035	07/11/2024	13.23 Put	Bond Future	1.5300	0.0015	0.8300	0.0008	45.752	0.0000	0.0000
2024/09/04	R035	07/11/2024	12.20 Put	Bond Future	51.5400	0.0515	33.2800	0.0333	35.429	0.0000	0.0000
2024/09/04	R035	07/11/2024	12.20 Call	Bond Future	7910.5700	7.9106	8552.2900	8.5523	8.112	0.0000	0.0000
2024/09/04	R035	07/11/2024		Bond Future	10.7217	90.4128	10.6058	91.0728	1.081	0.0000	0.0000
2024/09/04	R035	07/11/2024	12.18 Call	Bond Future	7813.4800	7.8135	8454.3300	8.4543	8.202	0.0000	0.0000
2024/09/04	R035	07/11/2024	12.18 Put	Bond Future	54.2400	0.0542	35.1100	0.0351	35.269	0.0000	0.0000
2024/09/04	R035	07/11/2024	12.19 Call	Bond Future	7862.0400	7.8620	8503.3200	8.5033	8.157	0.0000	0.0000
2024/09/04	R035	07/11/2024	12.19 Put	Bond Future	52.8800	0.0529	34.1800	0.0342	35.363	0.0000	0.0000
2024/09/04	R035	07/11/2024	12.17 Call	Bond Future	7764.9200	7.7649	8405.3100	8.4053	8.247	0.0000	0.0000
2024/09/04	R035	07/11/2024	12.17 Put	Bond Future	55.6400	0.0556	36.0500	0.0361	35.208	0.0000	0.0000
2024/09/04	R035	06/02/2025		Bond Future	10.8169	92.2881	10.6959	92.9630	1.119	0.0000	0.0000
2024/09/04	R035	06/02/2025	12.41 Call	Bond Future	8574.6300	8.5746	9188.1300	9.1881	7.155	0.0000	0.0000
2024/09/04	R035	06/02/2025	12.41 Put	Bond Future	307.6400	0.3076	246.2700	0.2463	19.949	0.0000	0.0000
2024/09/04	R035	06/02/2025	11.30 Call	Bond Future	3887.3500	3.8874	4355.8500	4.3559	12.052	0.0000	0.0000
2024/09/04	R035	06/02/2025	11.30 Put	Bond Future	1261.4900	1.2615	1055.1200	1.0551	16.359	0.0000	0.0000
2024/09/04	R035	06/02/2025	10.65 Call	Bond Future	1765.7500	1.7658	2075.1600	2.0752	17.523	0.0000	0.0000
2024/09/04	R035	06/02/2025	10.65 Put	Bond Future	2698.1300	2.6981	2332.6700	2.3327	13.545	0.0000	0.0000
2024/09/04	R035	06/02/2025	10.34 Put	Bond Future	3755.5600	3.7556	3304.1400	3.3041	12.020	0.0000	0.0000
2024/09/04	R035	06/02/2025	10.34 Call	Bond Future	1055.3500	1.0554	1278.8000	1.2788	21.173	0.0000	0.0000
2024/09/04	R035	08/05/2025	11.70 Call	Bond Future	5537.4700	5.5375	6037.1600	6.0372	9.024	0.0000	0.0000
2024/09/04	R035	08/05/2025	11.70 Put	Bond Future	1451.6600	1.4517	1261.3500	1.2614	13.110	0.0000	0.0000
2024/09/04	R035	08/05/2025	10.95 Call	Bond Future	2969.5500	2.9696	3338.3300	3.3383	12.419	0.0000	0.0000
2024/09/04	R035	08/05/2025	10.95 Put	Bond Future	2824.0300	2.8240	2502.8100	2.5028	11.375	0.0000	0.0000
2024/09/04	R035	08/05/2025	10.44 Put	Bond Future	4330.6200	4.3306	3900.2700	3.9003	9.937	0.0000	0.0000
2024/09/04	R035	08/05/2025	10.44 Call	Bond Future	1652.2700	1.6523	1911.9200	1.9119	15.715	0.0000	0.0000
2024/09/04	R035	08/05/2025	13.35 Call	Bond Future	12196.9100	12.1969	12843.6200	12.8436	5.302	0.0000	0.0000
2024/09/04	R035	08/05/2025	13.35 Put	Bond Future	255.7700	0.2558	212.4800	0.2125	16.925	0.0000	0.0000
2024/09/04	R035	08/05/2025	12.70 Call	Bond Future	9551.5100	9.5515	10155.4600	10.1555	6.323	0.0000	0.0000
2024/09/04	R035	08/05/2025	12.70 Put	Bond Future	578.5700	0.5786	492.5200	0.4925	14.873	0.0000	0.0000
2024/09/04	R035	08/05/2025	11.46 Put	Bond Future	1802.4000	1.8024	1575.3200	1.5753	12.599	0.0000	0.0000
2024/09/04	R035	08/05/2025	11.46 Call	Bond Future	4653.9600	4.6540	5116.8800	5.1169	9.947	0.0000	0.0000
2024/09/04	R035	08/05/2025		Bond Future	10.9232	89.6189	10.7968	90.3089	1.157	0.0000	0.0000
2024/09/04	R035	08/05/2025	11.78 Call	Bond Future	5841.6200	5.8416	6352.4700	6.3525	8.745	0.0000	0.0000
2024/09/04	R035	08/05/2025	11.78 Put	Bond Future	1349.8200	1.3498	1170.6700	1.1707	13.272	0.0000	0.0000
2024/09/04	R035	07/08/2025		Bond Future	11.0443	91.3610	10.9122	92.0659	1.196	0.0000	0.0000
2024/09/04	R035	07/08/2025	12.65 Call	Bond Future	9178.0100	9.1780	9747.9100	9.7479	6.209	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	
2024/09/04	R035	07/08/2025	12.65 Put	Bond Future	1188.7500	1.1888	1053.7300	1.0537	11.358	0.0000	0.0000
2024/09/04	R035	06/11/2025		Bond Future	11.1816	88.6062	11.0435	89.3259	1.235	0.0000	0.0000
2024/09/04	R035	06/11/2025	11.20 Call	Bond Future	4043.6700	4.0437	4428.0400	4.4280	9.505	0.0000	0.0000
2024/09/04	R035	06/11/2025	11.20 Put	Bond Future	3948.4100	3.9484	3613.0800	3.6131	8.493	0.0000	0.0000
2024/09/04	R053	07/11/2024		Bond Future	11.3492	103.6689	11.1979	104.9857	1.333	0.0000	0.0000
2024/09/04	R053	07/11/2024	12.80 Call	Bond Future	11346.8900	11.3469	12618.7200	12.6187	11.209	0.0000	0.0000
2024/09/04	R053	07/11/2024	12.80 Put	Bond Future	110.6200	0.1106	65.5700	0.0656	40.725	0.0000	0.0000
2024/09/04	R053	07/11/2024	12.81 Call	Bond Future	11414.0200	11.4140	12686.7600	12.6868	11.151	0.0000	0.0000
2024/09/04	R053	07/11/2024	12.81 Put	Bond Future	108.1900	0.1082	64.0500	0.0641	40.799	0.0000	0.0000
2024/09/04	R053	07/11/2024	12.79 Call	Bond Future	11279.7700	11.2798	12550.6500	12.5507	11.267	0.0000	0.0000
2024/09/04	R053	07/11/2024	12.79 Put	Bond Future	113.1500	0.1132	67.1500	0.0672	40.654	0.0000	0.0000
2024/09/04	R053	06/02/2025		Bond Future	11.4372	105.8185	11.2804	107.1642	1.371	0.0000	0.0000
2024/09/04	R053	06/02/2025	12.94 Call	Bond Future	12055.2600	12.0553	13256.1300	13.2561	9.961	0.0000	0.0000
2024/09/04	R053	06/02/2025	12.94 Put	Bond Future	617.0500	0.6171	472.2700	0.4723	23.463	0.0000	0.0000
2024/09/04	R053	08/05/2025		Bond Future	11.5375	102.0618	11.3748	103.4363	1.410	0.0000	0.0000
2024/09/04	R053	08/05/2025	12.64 Call	Bond Future	10278.3300	10.2783	11356.8400	11.3568	10.493	0.0000	0.0000
2024/09/04	R053	08/05/2025	12.64 Put	Bond Future	1783.7700	1.7838	1487.8000	1.4878	16.592	0.0000	0.0000
2024/09/04	R053	07/08/2025		Bond Future	11.6470	104.0434	11.4780	105.4464	1.451	0.0000	0.0000
2024/09/04	R053	07/08/2025	13.17 Call	Bond Future	13080.4600	13.0805	14213.1100	14.2131	8.659	0.0000	0.0000
2024/09/04	R053	07/08/2025	13.17 Put	Bond Future	1871.1500	1.8712	1600.8000	1.6008	14.448	0.0000	0.0000
2024/09/04	R053	06/11/2025		Bond Future	11.7652	100.1725	11.5896	101.6041	1.493	0.0000	0.0000
2024/09/04	R053	06/11/2025	11.76 Call	Bond Future	6015.4900	6.0155	6792.4900	6.7925	12.917	0.0000	0.0000
2024/09/04	R053	06/11/2025	11.76 Put	Bond Future	6057.2700	6.0573	5402.6900	5.4027	10.807	0.0000	0.0000
2024/09/04	R186	07/11/2024	9.14 Call	Bond Future	1985.9100	1.9859	2257.1800	2.2572	13.660	0.0000	0.0000
2024/09/04	R186	07/11/2024	9.14 Put	Bond Future	35.2900	0.0353	19.9600	0.0200	43.440	0.0000	0.0000
2024/09/04	R186	07/11/2024	9.15 Call	Bond Future	2004.0800	2.0041	2275.7200	2.2757	13.554	0.0000	0.0000
2024/09/04	R186	07/11/2024	9.15 Put	Bond Future	34.3600	0.0344	19.4000	0.0194	43.539	0.0000	0.0000
2024/09/04	R186	07/11/2024	9.13 Call	Bond Future	1967.7600	1.9678	2238.6400	2.2386	13.766	0.0000	0.0000
2024/09/04	R186	07/11/2024	9.13 Put	Bond Future	36.2500	0.0363	20.5300	0.0205	43.366	0.0000	0.0000
2024/09/04	R186	07/11/2024		Bond Future	8.1316	108.6155	7.9855	108.9021	1.797	0.0000	0.0000
2024/09/04	R186	06/02/2025		Bond Future	8.0919	105.5552	7.9234	105.8492	2.083	0.0000	0.0000
2024/09/04	R186	06/02/2025	9.03 Call	Bond Future	1816.4100	1.8164	2058.7100	2.0587	13.339	0.0000	0.0000
2024/09/04	R186	06/02/2025	9.03 Put	Bond Future	200.2800	0.2003	148.6000	0.1486	25.804	0.0000	0.0000
2024/09/04	R186	08/05/2025		Bond Future	8.0976	107.6608	7.8991	107.9625	2.452	0.0000	0.0000
2024/09/04	R186	08/05/2025	8.47 Call	Bond Future	1079.7600	1.0798	1273.9200	1.2739	17.982	0.0000	0.0000
2024/09/04	R186	08/05/2025	8.47 Put	Bond Future	517.0700	0.5171	409.4600	0.4095	20.811	0.0000	0.0000
2024/09/04	R186	07/08/2025		Bond Future	8.1434	104.4431	7.9041	104.7525	2.939	0.0000	0.0000
2024/09/04	R186	07/08/2025	9.68 Call	Bond Future	2096.7300	2.0967	2366.3000	2.3663	12.857	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
2024/09/04	R186	07/08/2025	9.68 Put	Bond Future		140.7300	0.1407	100.9000	0.1009	28.302	0.0000	0.0000
2024/09/04	R186	07/08/2025	10.25 Call	Bond Future		2730.8600	2.7309	3020.3700	3.0204	10.601	0.0000	0.0000
2024/09/04	R186	07/08/2025	10.25 Put	Bond Future		62.5100	0.0625	42.6200	0.0426	31.819	0.0000	0.0000
2024/09/04	R186	07/08/2025	9.22 Put	Bond Future		250.4600	0.2505	186.5900	0.1866	25.501	0.0000	0.0000
2024/09/04	R186	07/08/2025	9.22 Call	Bond Future		1626.3900	1.6264	1871.9200	1.8719	15.097	0.0000	0.0000
2024/09/04	R186	06/11/2025		Bond Future		8.2299	106.4449	7.9317	106.7618	3.623	0.0000	0.0000
2024/09/04	R186	06/11/2025	8.13 Call	Bond Future		584.5200	0.5845	747.2900	0.7473	27.847	0.0000	0.0000
2024/09/04	R186	06/11/2025	8.13 Put	Bond Future		690.4800	0.6905	536.4200	0.5364	22.312	0.0000	0.0000
2024/09/04	R202	07/11/2024		Bond Future		271.6225	271.6225	271.5644	271.5644	0.021	0.0000	0.0000
2024/09/04	R202	06/02/2025		Bond Future		272.1153	272.1153	272.0594	272.0594	0.021	0.0000	0.0000
2024/09/04	R202	06/02/2025	266.79 Call	Bond Future		5325.2700	5.3253	5269.4100	5.2694	1.049	0.0000	0.0000
2024/09/04	R202	06/02/2025	266.79 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/04	R202	08/05/2025		Bond Future		277.6119	277.6119	277.5597	277.5597	0.019	0.0000	0.0000
2024/09/04	R202	08/05/2025	272.31 Call	Bond Future		5301.8700	5.3019	5249.7300	5.2497	0.983	0.0000	0.0000
2024/09/04	R202	08/05/2025	272.31 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/04	R202	07/08/2025		Bond Future		277.7628	277.7628	277.7134	277.7134	0.018	0.0000	0.0000
2024/09/04	R202	07/08/2025	271.60 Call	Bond Future		6162.8300	6.1628	6113.4200	6.1134	0.802	0.0000	0.0000
2024/09/04	R202	07/08/2025	271.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/04	R202	06/11/2025		Bond Future		283.1625	283.1625	283.1159	283.1159	0.016	0.0000	0.0000
2024/09/04	R202	06/11/2025	275.64 Call	Bond Future		7522.5400	7.5225	7475.8500	7.4759	0.621	0.0000	0.0000
2024/09/04	R202	06/11/2025	275.64 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/04	R209	07/11/2024		Bond Future		10.8563	71.0315	10.7153	71.7537	1.299	0.0000	0.0000
2024/09/04	R209	07/11/2024	12.22 Call	Bond Future		6555.3500	6.5554	7254.7900	7.2548	10.670	0.0000	0.0000
2024/09/04	R209	07/11/2024	12.22 Put	Bond Future		55.8500	0.0559	33.0700	0.0331	40.788	0.0000	0.0000
2024/09/04	R209	07/11/2024	12.23 Call	Bond Future		6598.5000	6.5985	7298.4800	7.2985	10.608	0.0000	0.0000
2024/09/04	R209	07/11/2024	12.23 Put	Bond Future		54.4200	0.0544	32.1800	0.0322	40.867	0.0000	0.0000
2024/09/04	R209	07/11/2024	12.21 Call	Bond Future		6512.1800	6.5122	7211.0800	7.2111	10.732	0.0000	0.0000
2024/09/04	R209	07/11/2024	12.21 Put	Bond Future		57.3100	0.0573	33.9900	0.0340	40.691	0.0000	0.0000
2024/09/04	R209	06/02/2025		Bond Future		10.9417	72.5045	10.7953	73.2427	1.337	0.0000	0.0000
2024/09/04	R209	06/02/2025	12.44 Call	Bond Future		7317.5600	7.3176	7982.1600	7.9822	9.082	0.0000	0.0000
2024/09/04	R209	06/02/2025	12.44 Put	Bond Future		321.0000	0.3210	247.4400	0.2474	22.916	0.0000	0.0000
2024/09/04	R209	08/05/2025		Bond Future		11.0417	70.7967	10.8897	71.5509	1.377	0.0000	0.0000
2024/09/04	R209	08/05/2025	11.89 Call	Bond Future		5261.2000	5.2612	5822.0600	5.8221	10.660	0.0000	0.0000
2024/09/04	R209	08/05/2025	11.89 Put	Bond Future		1244.3200	1.2443	1050.9200	1.0509	15.543	0.0000	0.0000
2024/09/04	R209	07/08/2025		Bond Future		11.1531	72.1724	10.9951	72.9425	1.417	0.0000	0.0000
2024/09/04	R209	07/08/2025	12.68 Call	Bond Future		7989.8500	7.9899	8611.8100	8.6118	7.784	0.0000	0.0000
2024/09/04	R209	07/08/2025	12.68 Put	Bond Future		1095.7700	1.0958	947.5800	0.9476	13.524	0.0000	0.0000
2024/09/04	R209	06/11/2025		Bond Future		11.2753	70.4039	11.1110	71.1899	1.458	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	
2024/09/04	R209	06/11/2025	11.27 Call	Bond Future	3663.4500	3.6635	4085.0600	4.0851	11.509	0.0000	0.0000
2024/09/04	R209	06/11/2025	11.27 Put	Bond Future	3688.8100	3.6888	3324.4200	3.3244	9.878	0.0000	0.0000
2024/09/04	R210	07/11/2024		Bond Future	243.0937	243.0937	243.2336	243.2336	0.058	0.0000	0.0000
2024/09/04	R210	06/02/2025		Bond Future	248.1942	248.1942	248.3404	248.3404	0.059	0.0000	0.0000
2024/09/04	R210	06/02/2025	239.61 Call	Bond Future	8584.2300	8.5842	8730.3600	8.7304	1.702	0.0000	0.0000
2024/09/04	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/04	R210	08/05/2025		Bond Future	249.8057	249.8057	249.9589	249.9589	0.061	0.0000	0.0000
2024/09/04	R210	08/05/2025	248.03 Call	Bond Future	1775.7200	1.7757	1928.9200	1.9289	8.627	0.0000	0.0000
2024/09/04	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/04	R210	07/08/2025		Bond Future	254.7250	254.7250	254.8852	254.8852	0.063	0.0000	0.0000
2024/09/04	R210	07/08/2025	248.44 Call	Bond Future	6284.9600	6.2850	6445.2000	6.4452	2.550	0.0000	0.0000
2024/09/04	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/04	R210	06/11/2025		Bond Future	256.2131	256.2131	256.3791	256.3791	0.065	0.0000	0.0000
2024/09/04	R210	06/11/2025	252.14 Call	Bond Future	4073.1400	4.0731	4239.0600	4.2391	4.074	0.0000	0.0000
2024/09/04	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/04	R213	07/11/2024		Bond Future	9.6832	88.9568	9.5258	89.6320	1.625	0.0000	0.0000
2024/09/04	R213	07/11/2024	11.22 Call	Bond Future	6306.8700	6.3069	6965.4300	6.9654	10.442	0.0000	0.0000
2024/09/04	R213	07/11/2024	11.22 Put	Bond Future	38.3500	0.0384	21.7300	0.0217	43.338	0.0000	0.0000
2024/09/04	R213	07/11/2024	11.23 Call	Bond Future	6344.9100	6.3449	7003.8400	7.0038	10.385	0.0000	0.0000
2024/09/04	R213	07/11/2024	11.23 Put	Bond Future	37.4600	0.0375	21.2100	0.0212	43.380	0.0000	0.0000
2024/09/04	R213	07/11/2024	11.21 Call	Bond Future	6268.8100	6.2688	6927.0100	6.9270	10.500	0.0000	0.0000
2024/09/04	R213	07/11/2024	11.21 Put	Bond Future	39.2500	0.0393	22.2700	0.0223	43.261	0.0000	0.0000
2024/09/04	R213	06/02/2025		Bond Future	9.7543	90.8019	9.5882	91.4923	1.703	0.0000	0.0000
2024/09/04	R213	06/02/2025	11.35 Call	Bond Future	6486.0200	6.4860	7125.2600	7.1253	9.856	0.0000	0.0000
2024/09/04	R213	06/02/2025	11.35 Put	Bond Future	180.7300	0.1807	129.6200	0.1296	28.280	0.0000	0.0000
2024/09/04	R213	08/05/2025		Bond Future	9.8411	89.0564	9.6657	89.7622	1.783	0.0000	0.0000
2024/09/04	R213	08/05/2025	10.52 Call	Bond Future	3727.5900	3.7276	4234.6000	4.2346	13.602	0.0000	0.0000
2024/09/04	R213	08/05/2025	10.52 Put	Bond Future	1060.9200	1.0609	862.2100	0.8622	18.730	0.0000	0.0000
2024/09/04	R213	07/08/2025		Bond Future	9.9467	90.7885	9.7610	91.5094	1.867	0.0000	0.0000
2024/09/04	R213	07/08/2025	11.66 Call	Bond Future	7019.8300	7.0198	7622.5000	7.6225	8.585	0.0000	0.0000
2024/09/04	R213	07/08/2025	11.66 Put	Bond Future	698.3900	0.6984	580.1500	0.5802	16.930	0.0000	0.0000
2024/09/04	R213	06/11/2025		Bond Future	10.0751	88.9764	9.8781	89.7124	1.955	0.0000	0.0000
2024/09/04	R213	06/11/2025	10.05 Call	Bond Future	2595.1100	2.5951	2983.0600	2.9831	14.949	0.0000	0.0000
2024/09/04	R213	06/11/2025	10.05 Put	Bond Future	2688.3600	2.6884	2340.3000	2.3403	12.947	0.0000	0.0000
2024/09/04	R214	07/11/2024		Bond Future	11.1774	66.5517	11.0367	67.3208	1.259	0.0000	0.0000
2024/09/04	R214	07/11/2024	12.61 Call	Bond Future	7171.1300	7.1711	7917.5700	7.9176	10.409	0.0000	0.0000
2024/09/04	R214	07/11/2024	12.61 Put	Bond Future	56.0400	0.0560	33.3800	0.0334	40.435	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	
2024/09/04	R214	07/11/2024	12.62 Call	Bond Future	7215.2100	7.2152	7962.1600	7.9622	10.352	0.0000	0.0000
2024/09/04	R214	07/11/2024	12.62 Put	Bond Future	54.6900	0.0547	32.5400	0.0325	40.501	0.0000	0.0000
2024/09/04	R214	07/11/2024	12.60 Call	Bond Future	7127.0600	7.1271	7872.9800	7.8730	10.466	0.0000	0.0000
2024/09/04	R214	07/11/2024	12.60 Put	Bond Future	57.4400	0.0574	34.2600	0.0343	40.355	0.0000	0.0000
2024/09/04	R214	06/02/2025		Bond Future	11.2637	67.9321	11.1181	68.7181	1.293	0.0000	0.0000
2024/09/04	R214	06/02/2025	12.71 Call	Bond Future	7481.2300	7.4812	8180.6600	8.1807	9.349	0.0000	0.0000
2024/09/04	R214	06/02/2025	12.71 Put	Bond Future	389.7100	0.3897	303.2000	0.3032	22.199	0.0000	0.0000
2024/09/04	R214	06/02/2025	13.63 Call	Bond Future	11095.9400	11.0959	11857.2000	11.8572	6.861	0.0000	0.0000
2024/09/04	R214	06/02/2025	13.63 Put	Bond Future	93.1000	0.0931	68.4200	0.0684	26.509	0.0000	0.0000
2024/09/04	R214	06/02/2025	12.25 Put	Bond Future	685.5300	0.6855	543.4300	0.5434	20.728	0.0000	0.0000
2024/09/04	R214	06/02/2025	12.25 Call	Bond Future	5654.6700	5.6547	6298.5100	6.2985	11.386	0.0000	0.0000
2024/09/04	R214	06/02/2025	11.75 Put	Bond Future	1254.2900	1.2543	1018.4300	1.0184	18.804	0.0000	0.0000
2024/09/04	R214	06/02/2025	11.75 Call	Bond Future	3778.8800	3.7789	4328.9600	4.3290	14.557	0.0000	0.0000
2024/09/04	R214	08/05/2025		Bond Future	11.3575	65.9840	11.2067	66.7869	1.327	0.0000	0.0000
2024/09/04	R214	08/05/2025	12.40 Call	Bond Future	6254.6600	6.2547	6883.1300	6.8831	10.048	0.0000	0.0000
2024/09/04	R214	08/05/2025	12.40 Put	Bond Future	1084.9500	1.0850	910.6000	0.9106	16.070	0.0000	0.0000
2024/09/04	R214	07/08/2025		Bond Future	11.4616	67.2667	11.3054	68.0863	1.362	0.0000	0.0000
2024/09/04	R214	07/08/2025	12.97 Call	Bond Future	8411.5200	8.4115	9069.7900	9.0698	7.826	0.0000	0.0000
2024/09/04	R214	07/08/2025	12.97 Put	Bond Future	1231.8300	1.2318	1070.5300	1.0705	13.094	0.0000	0.0000
2024/09/04	R214	06/11/2025		Bond Future	11.5765	65.2559	11.4147	66.0922	1.398	0.0000	0.0000
2024/09/04	R214	06/11/2025	11.64 Call	Bond Future	4086.7800	4.0868	4550.4000	4.5504	11.344	0.0000	0.0000
2024/09/04	R214	06/11/2025	11.64 Put	Bond Future	3763.1700	3.7632	3390.5200	3.3905	9.903	0.0000	0.0000
2024/09/04	R248	07/11/2024	12.79 Call	Bond Future	8878.0300	8.8780	9938.9500	9.9390	11.950	0.0000	0.0000
2024/09/04	R248	07/11/2024	12.79 Put	Bond Future	67.1100	0.0671	37.0600	0.0371	44.777	0.0000	0.0000
2024/09/04	R248	07/11/2024	12.80 Call	Bond Future	8930.8100	8.9308	9992.3900	9.9924	11.887	0.0000	0.0000
2024/09/04	R248	07/11/2024	12.80 Put	Bond Future	65.5400	0.0655	36.1500	0.0362	44.843	0.0000	0.0000
2024/09/04	R248	07/11/2024	12.78 Call	Bond Future	8825.2100	8.8252	9885.4600	9.8855	12.014	0.0000	0.0000
2024/09/04	R248	07/11/2024	12.78 Put	Bond Future	68.7200	0.0687	38.0000	0.0380	44.703	0.0000	0.0000
2024/09/04	R248	07/11/2024		Bond Future	11.3296	80.7139	11.1682	81.8049	1.424	0.0000	0.0000
2024/09/04	R248	06/02/2025		Bond Future	11.4191	82.3880	11.2518	83.5027	1.464	0.0000	0.0000
2024/09/04	R248	06/02/2025	12.71 Call	Bond Future	8362.8000	8.3628	9332.8100	9.3328	11.599	0.0000	0.0000
2024/09/04	R248	06/02/2025	12.71 Put	Bond Future	591.1700	0.5912	446.4500	0.4465	24.480	0.0000	0.0000
2024/09/04	R248	06/02/2025	10.30 Put	Bond Future	8302.8300	8.3028	7323.5900	7.3236	11.794	0.0000	0.0000
2024/09/04	R248	06/02/2025	10.30 Call	Bond Future	298.0200	0.2980	433.5100	0.4335	45.463	0.0000	0.0000
2024/09/04	R248	06/02/2025	11.00 Put	Bond Future	4272.7700	4.2728	3571.7600	3.5718	16.406	0.0000	0.0000
2024/09/04	R248	06/02/2025	11.00 Call	Bond Future	1427.5000	1.4275	1841.2200	1.8412	28.982	0.0000	0.0000
2024/09/04	R248	06/02/2025	11.70 Call	Bond Future	3772.4300	3.7724	4487.5200	4.4875	18.956	0.0000	0.0000
2024/09/04	R248	06/02/2025	11.70 Put	Bond Future	1958.7500	1.9588	1559.1100	1.5591	20.403	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	
2024/09/04	R248	08/05/2025		Bond Future	11.5156	79.5846	11.3423	80.7230	1.504	0.0000	0.0000
2024/09/04	R248	08/05/2025	12.60 Call	Bond Future	7902.2800	7.9023	8796.7600	8.7968	11.319	0.0000	0.0000
2024/09/04	R248	08/05/2025	12.60 Put	Bond Future	1374.2000	1.3742	1130.3100	1.1303	17.748	0.0000	0.0000
2024/09/04	R248	07/08/2025		Bond Future	11.6224	81.1313	11.4427	82.2932	1.546	0.0000	0.0000
2024/09/04	R248	07/08/2025	13.21 Call	Bond Future	10472.7500	10.4728	11422.1200	11.4221	9.065	0.0000	0.0000
2024/09/04	R248	07/08/2025	13.21 Put	Bond Future	1375.4800	1.3755	1162.9700	1.1630	15.450	0.0000	0.0000
2024/09/04	R248	06/11/2025		Bond Future	11.7399	78.2431	11.5534	79.4284	1.588	0.0000	0.0000
2024/09/04	R248	06/11/2025	11.74 Call	Bond Future	4797.3100	4.7973	5443.7700	5.4438	13.475	0.0000	0.0000
2024/09/04	R248	06/11/2025	11.74 Put	Bond Future	4796.4900	4.7965	4257.5900	4.2576	11.235	0.0000	0.0000
2024/09/04	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/09/04	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/09/04	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/09/04	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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