



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/09/2024 TO 06/09/2024

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
2024/09/06	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/06	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/06	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/06	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/06	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/06	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/06	2025	07/11/2024		Bond Future	185.3902	185.3902	185.3661	0.013	0.0000	0.0000
2024/09/06	2029	07/11/2024		Bond Future	134.0855	134.0855	134.6988	0.457	0.0000	0.0000
2024/09/06	2029	06/02/2025		Bond Future	136.9014	136.9014	137.5154	0.448	0.0000	0.0000
2024/09/06	2029	06/02/2025	132.40 Call	Bond Future	4501.4100	4.5014	5115.3600	13.639	0.0000	0.0000
2024/09/06	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/06	2029	08/05/2025		Bond Future	138.2430	138.2430	138.8542	0.442	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	
2024/09/06	2029	08/05/2025	137.85 Call	Bond Future	393.0100	0.3930	1004.2300	1.0042	155.523	0.0000	0.0000
2024/09/06	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/06	2029	07/08/2025		Bond Future	140.9689	140.9689	141.5726	141.5726	0.428	0.0000	0.0000
2024/09/06	2029	07/08/2025	137.41 Call	Bond Future	3558.8500	3.5589	4162.5700	4.1626	16.964	0.0000	0.0000
2024/09/06	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/06	2029	06/11/2025		Bond Future	142.2607	142.2607	142.8569	142.8569	0.419	0.0000	0.0000
2024/09/06	2029	06/11/2025	139.79 Call	Bond Future	2470.6500	2.4707	3066.9400	3.0669	24.135	0.0000	0.0000
2024/09/06	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/06	2030	07/11/2024	10.21 Put	Bond Future	32.4800	0.0325	37.7400	0.0377	16.195	0.0000	0.0000
2024/09/06	2030	07/11/2024	10.21 Call	Bond Future	4756.2500	4.7563	4756.0800	4.7561	0.004	0.0000	0.0000
2024/09/06	2030	07/11/2024	10.71 Put	Bond Future	6.5600	0.0066	8.0900	0.0081	23.323	0.0000	0.0000
2024/09/06	2030	07/11/2024	10.71 Call	Bond Future	6582.2700	6.5823	6578.3700	6.5784	0.059	0.0000	0.0000
2024/09/06	2030	07/11/2024	11.91 Call	Bond Future	10833.7800	10.8338	10828.3400	10.8283	0.050	0.0000	0.0000
2024/09/06	2030	07/11/2024	11.91 Put	Bond Future	0.0400	0.0000	0.0300	0.0000	25.000	0.0000	0.0000
2024/09/06	2030	07/11/2024		Bond Future	8.9895	98.1892	8.9908	98.1838	0.015	0.0000	0.0000
2024/09/06	2030	07/11/2024	10.75 Call	Bond Future	6727.6100	6.7276	6723.5500	6.7236	0.060	0.0000	0.0000
2024/09/06	2030	07/11/2024	10.75 Put	Bond Future	5.7600	0.0058	7.1300	0.0071	23.785	0.0000	0.0000
2024/09/06	2030	07/11/2024	10.76 Call	Bond Future	6763.9000	6.7639	6759.8100	6.7598	0.060	0.0000	0.0000
2024/09/06	2030	07/11/2024	10.76 Put	Bond Future	5.5700	0.0056	6.9100	0.0069	24.057	0.0000	0.0000
2024/09/06	2030	07/11/2024	10.74 Call	Bond Future	6691.2900	6.6913	6687.2700	6.6873	0.060	0.0000	0.0000
2024/09/06	2030	07/11/2024	10.74 Put	Bond Future	5.9500	0.0060	7.3600	0.0074	23.697	0.0000	0.0000
2024/09/06	2030	06/02/2025		Bond Future	9.0218	96.2174	9.0255	96.2030	0.042	0.0000	0.0000
2024/09/06	2030	06/02/2025	10.68 Call	Bond Future	6227.8200	6.2278	6216.8900	6.2169	0.176	0.0000	0.0000
2024/09/06	2030	06/02/2025	10.68 Put	Bond Future	116.4700	0.1165	119.9600	0.1200	2.996	0.0000	0.0000
2024/09/06	2030	06/02/2025	8.68 Put	Bond Future	2163.4700	2.1635	2151.9600	2.1520	0.532	0.0000	0.0000
2024/09/06	2030	06/02/2025	8.68 Call	Bond Future	840.9600	0.8410	815.0300	0.8150	3.083	0.0000	0.0000
2024/09/06	2030	06/02/2025	9.18 Put	Bond Future	1140.0800	1.1401	1142.1600	1.1422	0.182	0.0000	0.0000
2024/09/06	2030	06/02/2025	9.18 Call	Bond Future	1744.9700	1.7450	1732.6300	1.7326	0.707	0.0000	0.0000
2024/09/06	2030	06/02/2025	9.69 Call	Bond Future	3066.7000	3.0667	3060.7300	3.0607	0.195	0.0000	0.0000
2024/09/06	2030	06/02/2025	9.69 Put	Bond Future	544.0600	0.5441	552.5100	0.5525	1.553	0.0000	0.0000
2024/09/06	2030	08/05/2025	8.68 Put	Bond Future	2577.1200	2.5771	2596.9000	2.5969	0.768	0.0000	0.0000
2024/09/06	2030	08/05/2025	8.68 Call	Bond Future	1069.8600	1.0699	1065.0100	1.0650	0.453	0.0000	0.0000
2024/09/06	2030	08/05/2025	9.18 Put	Bond Future	1599.3300	1.5993	1628.7600	1.6288	1.840	0.0000	0.0000
2024/09/06	2030	08/05/2025	9.18 Call	Bond Future	1943.4900	1.9435	1948.2900	1.9483	0.247	0.0000	0.0000
2024/09/06	2030	08/05/2025	9.99 Call	Bond Future	3947.6200	3.9476	3950.8600	3.9509	0.082	0.0000	0.0000
2024/09/06	2030	08/05/2025	9.99 Put	Bond Future	695.0200	0.6950	722.8900	0.7229	4.010	0.0000	0.0000
2024/09/06	2030	08/05/2025	12.28 Call	Bond Future	10938.4300	10.9384	10911.1200	10.9111	0.250	0.0000	0.0000
2024/09/06	2030	08/05/2025	12.28 Put	Bond Future	34.0300	0.0340	31.3500	0.0314	7.875	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	
2024/09/06	2030	08/05/2025	10.69 Put	Bond Future	331.4600	0.3315	347.9100	0.3479	4.963	0.0000	0.0000
2024/09/06	2030	08/05/2025	10.69 Call	Bond Future	6010.1600	6.0102	6001.9800	6.0020	0.136	0.0000	0.0000
2024/09/06	2030	08/05/2025	11.86 Call	Bond Future	9631.6700	9.6317	9602.4900	9.6025	0.303	0.0000	0.0000
2024/09/06	2030	08/05/2025	11.86 Put	Bond Future	70.4200	0.0704	65.8700	0.0659	6.461	0.0000	0.0000
2024/09/06	2030	08/05/2025	10.31 Put	Bond Future	496.3200	0.4963	518.5900	0.5186	4.487	0.0000	0.0000
2024/09/06	2030	08/05/2025	10.31 Call	Bond Future	4867.8400	4.8678	4865.4800	4.8655	0.048	0.0000	0.0000
2024/09/06	2030	08/05/2025		Bond Future	9.0862	98.1385	9.0929	98.1139	0.074	0.0000	0.0000
2024/09/06	2030	08/05/2025	9.93 Call	Bond Future	3780.8200	3.7808	3785.5400	3.7855	0.125	0.0000	0.0000
2024/09/06	2030	08/05/2025	9.93 Put	Bond Future	739.8900	0.7399	769.2400	0.7692	3.967	0.0000	0.0000
2024/09/06	2030	07/08/2025	12.12 Call	Bond Future	9820.3600	9.8204	9779.5400	9.7795	0.416	0.0000	0.0000
2024/09/06	2030	07/08/2025	12.12 Put	Bond Future	137.3600	0.1374	135.4800	0.1355	1.369	0.0000	0.0000
2024/09/06	2030	07/08/2025	10.48 Put	Bond Future	722.4200	0.7224	721.9800	0.7220	0.061	0.0000	0.0000
2024/09/06	2030	07/08/2025	10.48 Call	Bond Future	5176.8800	5.1769	5137.5000	5.1375	0.761	0.0000	0.0000
2024/09/06	2030	07/08/2025		Bond Future	9.1716	96.0387	9.1827	95.9998	0.121	0.0000	0.0000
2024/09/06	2030	07/08/2025	11.11 Call	Bond Future	6943.4200	6.9434	6901.9200	6.9019	0.598	0.0000	0.0000
2024/09/06	2030	07/08/2025	11.11 Put	Bond Future	435.2500	0.4353	432.6900	0.4327	0.588	0.0000	0.0000
2024/09/06	2030	06/11/2025		Bond Future	9.2646	97.8813	9.2799	97.8301	0.165	0.0000	0.0000
2024/09/06	2030	06/11/2025	9.54 Call	Bond Future	2707.9300	2.7079	2738.1700	2.7382	1.117	0.0000	0.0000
2024/09/06	2030	06/11/2025	9.54 Put	Bond Future	1793.7700	1.7938	1875.1700	1.8752	4.538	0.0000	0.0000
2024/09/06	2032	07/11/2024	9.75 Put	Bond Future	1172.0500	1.1721	1136.1900	1.1362	3.060	0.0000	0.0000
2024/09/06	2032	07/11/2024	9.75 Call	Bond Future	1160.0500	1.1601	1197.1100	1.1971	3.195	0.0000	0.0000
2024/09/06	2032	07/11/2024	9.90 Put	Bond Future	869.9800	0.8700	844.4300	0.8444	2.937	0.0000	0.0000
2024/09/06	2032	07/11/2024	9.90 Call	Bond Future	1592.0400	1.5920	1639.4100	1.6394	2.975	0.0000	0.0000
2024/09/06	2032	07/11/2024	10.60 Call	Bond Future	4235.5500	4.2356	4308.4700	4.3085	1.722	0.0000	0.0000
2024/09/06	2032	07/11/2024	10.60 Put	Bond Future	184.7200	0.1847	184.7200	0.1847	0.000	0.0000	0.0000
2024/09/06	2032	07/11/2024	9.86 Call	Bond Future	1470.4400	1.4704	1515.2200	1.5152	3.045	0.0000	0.0000
2024/09/06	2032	07/11/2024	9.86 Put	Bond Future	943.4000	0.9434	915.2600	0.9153	2.983	0.0000	0.0000
2024/09/06	2032	07/11/2024	11.11 Put	Bond Future	53.7000	0.0537	55.9100	0.0559	4.115	0.0000	0.0000
2024/09/06	2032	07/11/2024	11.11 Call	Bond Future	6432.6900	6.4327	6507.8200	6.5078	1.168	0.0000	0.0000
2024/09/06	2032	07/11/2024	11.61 Put	Bond Future	15.5900	0.0156	17.1200	0.0171	9.814	0.0000	0.0000
2024/09/06	2032	07/11/2024	11.61 Call	Bond Future	8600.9900	8.6010	8675.4400	8.6754	0.866	0.0000	0.0000
2024/09/06	2032	07/11/2024	12.95 Call	Bond Future	14148.2300	14.1482	14221.1700	14.2212	0.516	0.0000	0.0000
2024/09/06	2032	07/11/2024	12.95 Put	Bond Future	0.0700	0.0001	0.0900	0.0001	28.571	0.0000	0.0000
2024/09/06	2032	07/11/2024		Bond Future	9.7524	93.1792	9.7376	93.2521	0.152	0.0000	0.0000
2024/09/06	2032	07/11/2024	13.36 Call	Bond Future	15753.7900	15.7538	15826.7100	15.8267	0.463	0.0000	0.0000
2024/09/06	2032	07/11/2024	13.36 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2024/09/06	2032	07/11/2024	11.64 Put	Bond Future	14.4800	0.0145	15.9500	0.0160	10.152	0.0000	0.0000
2024/09/06	2032	07/11/2024	11.64 Call	Bond Future	8729.9300	8.7299	8804.3200	8.8043	0.852	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	
2024/09/06	2032	07/11/2024	11.48 Call	Bond Future	8040.3200	8.0403	8114.9900	8.1150	0.929	0.0000	0.0000
2024/09/06	2032	07/11/2024	11.48 Put	Bond Future	21.4900	0.0215	23.2400	0.0232	8.143	0.0000	0.0000
2024/09/06	2032	07/11/2024	11.49 Call	Bond Future	8083.5600	8.0836	8158.2100	8.1582	0.923	0.0000	0.0000
2024/09/06	2032	07/11/2024	11.49 Put	Bond Future	20.9800	0.0210	22.7100	0.0227	8.246	0.0000	0.0000
2024/09/06	2032	07/11/2024	11.47 Call	Bond Future	7997.0700	7.9971	8071.7600	8.0718	0.934	0.0000	0.0000
2024/09/06	2032	07/11/2024	11.47 Put	Bond Future	22.0300	0.0220	23.8000	0.0238	8.034	0.0000	0.0000
2024/09/06	2032	06/02/2025		Bond Future	9.8172	95.1132	9.8034	95.1792	0.140	0.0000	0.0000
2024/09/06	2032	06/02/2025	11.72 Call	Bond Future	8696.3900	8.6964	8759.5700	8.7596	0.727	0.0000	0.0000
2024/09/06	2032	06/02/2025	11.72 Put	Bond Future	131.0100	0.1310	128.1800	0.1282	2.160	0.0000	0.0000
2024/09/06	2032	06/02/2025	9.42 Put	Bond Future	2899.0500	2.8991	2864.0700	2.8641	1.207	0.0000	0.0000
2024/09/06	2032	06/02/2025	9.42 Call	Bond Future	971.9000	0.9719	1002.9300	1.0029	3.193	0.0000	0.0000
2024/09/06	2032	06/02/2025	9.92 Put	Bond Future	1602.8100	1.6028	1581.3600	1.5814	1.338	0.0000	0.0000
2024/09/06	2032	06/02/2025	9.92 Call	Bond Future	2093.3500	2.0934	2137.9100	2.1379	2.129	0.0000	0.0000
2024/09/06	2032	06/02/2025	10.61 Call	Bond Future	4339.3600	4.3394	4395.3500	4.3954	1.290	0.0000	0.0000
2024/09/06	2032	06/02/2025	10.61 Put	Bond Future	640.5100	0.6405	630.4900	0.6305	1.564	0.0000	0.0000
2024/09/06	2032	08/05/2025	9.42 Put	Bond Future	3547.8900	3.5479	3548.6900	3.5487	0.023	0.0000	0.0000
2024/09/06	2032	08/05/2025	9.42 Call	Bond Future	1273.6000	1.2736	1332.1600	1.3322	4.598	0.0000	0.0000
2024/09/06	2032	08/05/2025	9.92 Put	Bond Future	2244.3300	2.2443	2274.5800	2.2746	1.348	0.0000	0.0000
2024/09/06	2032	08/05/2025	9.92 Call	Bond Future	2330.9900	2.3310	2419.0000	2.4190	3.776	0.0000	0.0000
2024/09/06	2032	08/05/2025	10.97 Call	Bond Future	5595.7700	5.5958	5689.2000	5.6892	1.670	0.0000	0.0000
2024/09/06	2032	08/05/2025	10.97 Put	Bond Future	790.0300	0.7900	825.7000	0.8257	4.515	0.0000	0.0000
2024/09/06	2032	08/05/2025		Bond Future	9.9014	92.8493	9.8890	92.9071	0.125	0.0000	0.0000
2024/09/06	2032	08/05/2025	10.91 Call	Bond Future	5384.3500	5.3844	5478.6100	5.4786	1.751	0.0000	0.0000
2024/09/06	2032	08/05/2025	10.91 Put	Bond Future	839.8600	0.8399	876.3600	0.8764	4.346	0.0000	0.0000
2024/09/06	2032	07/08/2025		Bond Future	10.0012	94.6555	9.9911	94.7012	0.101	0.0000	0.0000
2024/09/06	2032	07/08/2025	12.01 Call	Bond Future	9154.4300	9.1544	9185.0200	9.1850	0.334	0.0000	0.0000
2024/09/06	2032	07/08/2025	12.01 Put	Bond Future	630.2400	0.6302	615.1600	0.6152	2.393	0.0000	0.0000
2024/09/06	2032	06/11/2025		Bond Future	10.1161	92.3111	10.1080	92.3466	0.080	0.0000	0.0000
2024/09/06	2032	06/11/2025	10.42 Call	Bond Future	3870.0900	3.8701	3971.1900	3.9712	2.612	0.0000	0.0000
2024/09/06	2032	06/11/2025	10.42 Put	Bond Future	2554.8500	2.5549	2620.4800	2.6205	2.569	0.0000	0.0000
2024/09/06	2033	07/11/2024		Bond Future	127.8020	127.8020	127.7845	127.7845	0.014	0.0000	0.0000
2024/09/06	2033	06/02/2025		Bond Future	130.4860	130.4860	130.4565	130.4565	0.023	0.0000	0.0000
2024/09/06	2033	06/02/2025	124.94 Call	Bond Future	5545.9500	5.5460	5516.5200	5.5165	0.531	0.0000	0.0000
2024/09/06	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/06	2033	08/05/2025		Bond Future	131.5984	131.5984	131.5540	131.5540	0.034	0.0000	0.0000
2024/09/06	2033	08/05/2025	130.62 Call	Bond Future	978.3600	0.9784	934.0000	0.9340	4.534	0.0000	0.0000
2024/09/06	2033	08/05/2025	130.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/06	2033	07/08/2025		Bond Future	134.1934	134.1934	134.1296	134.1296	0.048	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	
2024/09/06	2033	07/08/2025	128.65 Call	Bond Future	5543.3700	5.5434	5479.5600	5.4796	1.151	0.0000	0.0000
2024/09/06	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/06	2033	06/11/2025		Bond Future	135.2507	135.2507	135.1675	135.1675	0.062	0.0000	0.0000
2024/09/06	2033	06/11/2025	133.14 Call	Bond Future	2110.6700	2.1107	2027.4800	2.0275	3.941	0.0000	0.0000
2024/09/06	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/06	2037	07/11/2024		Bond Future	10.8624	86.5993	10.8266	86.8113	0.329	0.0000	0.0000
2024/09/06	2037	07/11/2024	12.58 Call	Bond Future	9376.9700	9.3770	9589.7300	9.5897	2.269	0.0000	0.0000
2024/09/06	2037	07/11/2024	12.58 Put	Bond Future	20.9600	0.0210	21.7000	0.0217	3.531	0.0000	0.0000
2024/09/06	2037	07/11/2024	12.59 Call	Bond Future	9426.4200	9.4264	9639.1700	9.6392	2.257	0.0000	0.0000
2024/09/06	2037	07/11/2024	12.59 Put	Bond Future	20.4000	0.0204	21.1300	0.0211	3.578	0.0000	0.0000
2024/09/06	2037	07/11/2024	12.57 Call	Bond Future	9327.5100	9.3275	9540.2700	9.5403	2.281	0.0000	0.0000
2024/09/06	2037	07/11/2024	12.57 Put	Bond Future	21.5500	0.0216	22.2900	0.0223	3.434	0.0000	0.0000
2024/09/06	2037	06/02/2025		Bond Future	10.9477	84.1361	10.9120	84.3448	0.327	0.0000	0.0000
2024/09/06	2037	06/02/2025	12.76 Call	Bond Future	9904.8700	9.9049	10097.5800	10.0976	1.946	0.0000	0.0000
2024/09/06	2037	06/02/2025	12.76 Put	Bond Future	229.4300	0.2294	213.5000	0.2135	6.943	0.0000	0.0000
2024/09/06	2037	08/05/2025		Bond Future	11.0532	85.8154	11.0175	86.0195	0.323	0.0000	0.0000
2024/09/06	2037	08/05/2025	12.25 Call	Bond Future	7422.6400	7.4226	7643.2300	7.6432	2.972	0.0000	0.0000
2024/09/06	2037	08/05/2025	12.25 Put	Bond Future	959.0600	0.9591	975.5100	0.9755	1.715	0.0000	0.0000
2024/09/06	2037	08/05/2025	12.55 Put	Bond Future	721.7800	0.7218	738.6700	0.7387	2.340	0.0000	0.0000
2024/09/06	2037	08/05/2025	12.55 Call	Bond Future	8693.8500	8.6939	8914.8800	8.9149	2.542	0.0000	0.0000
2024/09/06	2037	08/05/2025	13.30 Put	Bond Future	352.2600	0.3523	334.4300	0.3344	5.062	0.0000	0.0000
2024/09/06	2037	08/05/2025	13.30 Call	Bond Future	11914.9900	11.9150	12101.3000	12.1013	1.564	0.0000	0.0000
2024/09/06	2037	08/05/2025	13.35 Put	Bond Future	330.2600	0.3303	313.3500	0.3134	5.120	0.0000	0.0000
2024/09/06	2037	08/05/2025	13.35 Call	Bond Future	12123.5500	12.1236	12310.7800	12.3108	1.544	0.0000	0.0000
2024/09/06	2037	07/08/2025		Bond Future	11.1728	83.2244	11.1378	83.4203	0.313	0.0000	0.0000
2024/09/06	2037	07/08/2025	13.01 Call	Bond Future	10451.9900	10.4520	10617.3700	10.6174	1.582	0.0000	0.0000
2024/09/06	2037	07/08/2025	13.01 Put	Bond Future	1000.1700	1.0002	969.5900	0.9696	3.057	0.0000	0.0000
2024/09/06	2037	07/08/2025	12.17 Call	Bond Future	7160.1600	7.1602	7300.7200	7.3007	1.963	0.0000	0.0000
2024/09/06	2037	07/08/2025	12.17 Put	Bond Future	1829.7500	1.8298	1774.3500	1.7744	3.028	0.0000	0.0000
2024/09/06	2037	07/08/2025	11.42 Call	Bond Future	4499.0400	4.4990	4608.8600	4.6089	2.441	0.0000	0.0000
2024/09/06	2037	07/08/2025	11.42 Put	Bond Future	3130.7100	3.1307	3044.5700	3.0446	2.751	0.0000	0.0000
2024/09/06	2037	07/08/2025	10.55 Put	Bond Future	5722.7100	5.7227	5594.4900	5.5945	2.241	0.0000	0.0000
2024/09/06	2037	07/08/2025	10.55 Call	Bond Future	2130.8800	2.1309	2198.6200	2.1986	3.179	0.0000	0.0000
2024/09/06	2037	07/08/2025	10.64 Put	Bond Future	5386.9200	5.3869	5262.9900	5.2630	2.301	0.0000	0.0000
2024/09/06	2037	07/08/2025	10.64 Call	Bond Future	2327.3600	2.3274	2399.3900	2.3994	3.095	0.0000	0.0000
2024/09/06	2037	06/11/2025		Bond Future	11.2946	84.8194	11.2601	85.0092	0.306	0.0000	0.0000
2024/09/06	2037	06/11/2025	11.63 Call	Bond Future	5183.5000	5.1835	5407.1800	5.4072	4.315	0.0000	0.0000
2024/09/06	2037	06/11/2025	11.63 Put	Bond Future	3370.8500	3.3709	3404.7300	3.4047	1.005	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	
2024/09/06	2038	07/11/2024		Bond Future	139.5555	139.5555	140.4582	140.4582	0.647	0.0000	0.0000
2024/09/06	2038	06/02/2025		Bond Future	140.3737	140.3737	141.2820	141.2820	0.647	0.0000	0.0000
2024/09/06	2038	06/02/2025	135.23 Call	Bond Future	5143.7200	5.1437	6051.9700	6.0520	17.657	0.0000	0.0000
2024/09/06	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/06	2038	08/05/2025		Bond Future	143.2123	143.2123	144.1242	144.1242	0.637	0.0000	0.0000
2024/09/06	2038	08/05/2025	139.68 Call	Bond Future	3532.3300	3.5323	4444.1700	4.4442	25.814	0.0000	0.0000
2024/09/06	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/06	2038	07/08/2025		Bond Future	143.8806	143.8806	144.7874	144.7874	0.630	0.0000	0.0000
2024/09/06	2038	07/08/2025	139.56 Call	Bond Future	4320.6400	4.3206	5227.4400	5.2274	20.988	0.0000	0.0000
2024/09/06	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/06	2038	06/11/2025		Bond Future	146.6800	146.6800	147.5872	147.5872	0.619	0.0000	0.0000
2024/09/06	2038	06/11/2025	143.88 Call	Bond Future	2799.9800	2.8000	3707.2100	3.7072	32.401	0.0000	0.0000
2024/09/06	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/06	2040	07/11/2024	12.10 Put	Bond Future	138.5600	0.1386	147.8400	0.1478	6.697	0.0000	0.0000
2024/09/06	2040	07/11/2024	12.10 Call	Bond Future	6449.1100	6.4491	6557.2900	6.5573	1.677	0.0000	0.0000
2024/09/06	2040	07/11/2024	12.60 Call	Bond Future	9137.2600	9.1373	9239.7400	9.2397	1.122	0.0000	0.0000
2024/09/06	2040	07/11/2024	12.60 Put	Bond Future	37.0900	0.0371	40.6700	0.0407	9.652	0.0000	0.0000
2024/09/06	2040	07/11/2024	13.15 Call	Bond Future	12003.9500	12.0040	12102.6800	12.1027	0.822	0.0000	0.0000
2024/09/06	2040	07/11/2024	13.15 Put	Bond Future	8.4500	0.0085	8.2800	0.0083	2.012	0.0000	0.0000
2024/09/06	2040	07/11/2024		Bond Future	11.0629	87.4888	11.0476	87.5877	0.138	0.0000	0.0000
2024/09/06	2040	07/11/2024	12.85 Call	Bond Future	10456.9300	10.4569	10557.9800	10.5580	0.966	0.0000	0.0000
2024/09/06	2040	07/11/2024	12.85 Put	Bond Future	18.9300	0.0189	21.0800	0.0211	11.358	0.0000	0.0000
2024/09/06	2040	07/11/2024	12.86 Call	Bond Future	10509.1700	10.5092	10610.1800	10.6102	0.961	0.0000	0.0000
2024/09/06	2040	07/11/2024	12.86 Put	Bond Future	18.4200	0.0184	20.5300	0.0205	11.455	0.0000	0.0000
2024/09/06	2040	07/11/2024	12.84 Call	Bond Future	10404.6300	10.4046	10505.7300	10.5057	0.972	0.0000	0.0000
2024/09/06	2040	07/11/2024	12.84 Put	Bond Future	19.4400	0.0194	21.6400	0.0216	11.317	0.0000	0.0000
2024/09/06	2040	06/02/2025		Bond Future	11.1485	84.7935	11.1339	84.8866	0.131	0.0000	0.0000
2024/09/06	2040	06/02/2025	12.95 Call	Bond Future	10620.9500	10.6210	10704.8300	10.7048	0.790	0.0000	0.0000
2024/09/06	2040	06/02/2025	12.95 Put	Bond Future	252.7900	0.2528	243.6500	0.2437	3.616	0.0000	0.0000
2024/09/06	2040	06/02/2025	11.00 Put	Bond Future	2967.9600	2.9680	2909.4300	2.9094	1.972	0.0000	0.0000
2024/09/06	2040	06/02/2025	11.00 Call	Bond Future	2016.6900	2.0167	2051.1800	2.0512	1.710	0.0000	0.0000
2024/09/06	2040	06/02/2025	11.70 Call	Bond Future	4665.5500	4.6656	4724.8500	4.7249	1.271	0.0000	0.0000
2024/09/06	2040	06/02/2025	11.70 Put	Bond Future	1268.1400	1.2681	1234.4200	1.2344	2.659	0.0000	0.0000
2024/09/06	2040	06/02/2025	12.20 Call	Bond Future	6971.0300	6.9710	7043.9400	7.0439	1.046	0.0000	0.0000
2024/09/06	2040	06/02/2025	12.20 Put	Bond Future	669.3800	0.6694	649.2700	0.6493	3.004	0.0000	0.0000
2024/09/06	2040	08/05/2025		Bond Future	11.2523	86.4857	11.2385	86.5718	0.122	0.0000	0.0000
2024/09/06	2040	08/05/2025	12.63 Call	Bond Future	8919.7800	8.9198	8985.0400	8.9850	0.732	0.0000	0.0000
2024/09/06	2040	08/05/2025	12.63 Put	Bond Future	933.6500	0.9337	912.7400	0.9127	2.240	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
2024/09/06	2040	08/05/2025	13.43 Put	Bond Future	428.1800	0.4282	417.4300	0.4174	2.511	0.0000	0.0000
2024/09/06	2040	08/05/2025	13.43 Call	Bond Future	12530.4600	12.5305	12605.8800	12.6059	0.602	0.0000	0.0000
2024/09/06	2040	08/05/2025	12.75 Put	Bond Future	836.9700	0.8370	817.9100	0.8179	2.277	0.0000	0.0000
2024/09/06	2040	08/05/2025	12.75 Call	Bond Future	9463.3800	9.4634	9530.4900	9.5305	0.709	0.0000	0.0000
2024/09/06	2040	08/05/2025	13.50 Put	Bond Future	392.3400	0.3923	382.2900	0.3823	2.562	0.0000	0.0000
2024/09/06	2040	08/05/2025	13.50 Call	Bond Future	12838.2600	12.8383	12914.3800	12.9144	0.593	0.0000	0.0000
2024/09/06	2040	07/08/2025		Bond Future	11.3690	83.6569	11.3566	83.7325	0.108	0.0000	0.0000
2024/09/06	2040	07/08/2025	13.29 Call	Bond Future	11664.6700	11.6647	11772.8100	11.7728	0.927	0.0000	0.0000
2024/09/06	2040	07/08/2025	13.29 Put	Bond Future	1030.0200	1.0300	1062.5500	1.0626	3.158	0.0000	0.0000
2024/09/06	2040	06/11/2025		Bond Future	11.4871	85.2596	11.4760	85.3268	0.097	0.0000	0.0000
2024/09/06	2040	06/11/2025	11.84 Call	Bond Future	5806.5700	5.8066	5869.8800	5.8699	1.090	0.0000	0.0000
2024/09/06	2040	06/11/2025	11.84 Put	Bond Future	3720.4600	3.7205	3716.6100	3.7166	0.103	0.0000	0.0000
2024/09/06	2044	07/11/2024	12.50 Call	Bond Future	8561.2800	8.5613	8768.5600	8.7686	2.421	0.0000	0.0000
2024/09/06	2044	07/11/2024	12.50 Put	Bond Future	58.5300	0.0585	60.4000	0.0604	3.195	0.0000	0.0000
2024/09/06	2044	07/11/2024	12.25 Call	Bond Future	7195.9200	7.1959	7403.4900	7.4035	2.885	0.0000	0.0000
2024/09/06	2044	07/11/2024	12.25 Put	Bond Future	112.0500	0.1121	114.2100	0.1142	1.928	0.0000	0.0000
2024/09/06	2044	07/11/2024	12.00 Call	Bond Future	5829.5700	5.8296	6037.3800	6.0374	3.565	0.0000	0.0000
2024/09/06	2044	07/11/2024	12.00 Put	Bond Future	210.7000	0.2107	213.1000	0.2131	1.139	0.0000	0.0000
2024/09/06	2044	07/11/2024		Bond Future	11.1099	83.8615	11.0793	84.0670	0.276	0.0000	0.0000
2024/09/06	2044	07/11/2024	12.91 Call	Bond Future	10754.4500	10.7545	10960.9000	10.9609	1.920	0.0000	0.0000
2024/09/06	2044	07/11/2024	12.91 Put	Bond Future	20.0000	0.0200	21.0400	0.0210	5.200	0.0000	0.0000
2024/09/06	2044	07/11/2024	12.92 Call	Bond Future	10806.9300	10.8069	11013.3700	11.0134	1.910	0.0000	0.0000
2024/09/06	2044	07/11/2024	12.92 Put	Bond Future	19.4800	0.0195	20.5100	0.0205	5.287	0.0000	0.0000
2024/09/06	2044	07/11/2024	12.90 Call	Bond Future	10701.9100	10.7019	10908.3700	10.9084	1.929	0.0000	0.0000
2024/09/06	2044	07/11/2024	12.90 Put	Bond Future	20.5300	0.0205	21.5800	0.0216	5.114	0.0000	0.0000
2024/09/06	2044	06/02/2025		Bond Future	11.1903	81.2163	11.1597	81.4185	0.273	0.0000	0.0000
2024/09/06	2044	06/02/2025	13.02 Call	Bond Future	11015.5500	11.0156	11201.3000	11.2013	1.686	0.0000	0.0000
2024/09/06	2044	06/02/2025	13.02 Put	Bond Future	258.4100	0.2584	241.9600	0.2420	6.366	0.0000	0.0000
2024/09/06	2044	06/02/2025	13.75 Call	Bond Future	14483.2300	14.4832	14679.4200	14.6794	1.355	0.0000	0.0000
2024/09/06	2044	06/02/2025	13.75 Put	Bond Future	79.3000	0.0793	73.2900	0.0733	7.579	0.0000	0.0000
2024/09/06	2044	06/02/2025	12.50 Put	Bond Future	500.4900	0.5005	471.5300	0.4715	5.786	0.0000	0.0000
2024/09/06	2044	06/02/2025	12.50 Call	Bond Future	8450.7500	8.4508	8623.9900	8.6240	2.050	0.0000	0.0000
2024/09/06	2044	06/02/2025	12.00 Put	Bond Future	948.9000	0.9489	899.9800	0.9000	5.155	0.0000	0.0000
2024/09/06	2044	06/02/2025	12.00 Call	Bond Future	6020.7600	6.0208	6174.0400	6.1740	2.546	0.0000	0.0000
2024/09/06	2044	08/05/2025	12.40 Call	Bond Future	7906.2200	7.9062	8127.5800	8.1276	2.800	0.0000	0.0000
2024/09/06	2044	08/05/2025	12.40 Put	Bond Future	1163.2400	1.1632	1186.7700	1.1868	2.023	0.0000	0.0000
2024/09/06	2044	08/05/2025	11.65 Call	Bond Future	4656.4300	4.6564	4863.3000	4.8633	4.443	0.0000	0.0000
2024/09/06	2044	08/05/2025	11.65 Put	Bond Future	2351.0300	2.3510	2360.0700	2.3601	0.385	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	
2024/09/06	2044	08/05/2025	10.92 Put	Bond Future	4600.4500	4.6005	4546.5800	4.5466	1.171	0.0000	0.0000
2024/09/06	2044	08/05/2025	10.92 Call	Bond Future	2156.5100	2.1565	2300.4700	2.3005	6.676	0.0000	0.0000
2024/09/06	2044	08/05/2025		Bond Future	11.2870	82.8370	11.2567	83.0348	0.269	0.0000	0.0000
2024/09/06	2044	08/05/2025	12.72 Call	Bond Future	9376.1700	9.3762	9596.6400	9.5966	2.351	0.0000	0.0000
2024/09/06	2044	08/05/2025	12.72 Put	Bond Future	863.9900	0.8640	886.6300	0.8866	2.620	0.0000	0.0000
2024/09/06	2044	07/08/2025		Bond Future	11.3953	80.0625	11.3657	80.2524	0.260	0.0000	0.0000
2024/09/06	2044	07/08/2025	13.34 Call	Bond Future	12081.2800	12.0813	12238.4400	12.2384	1.301	0.0000	0.0000
2024/09/06	2044	07/08/2025	13.34 Put	Bond Future	1056.8100	1.0568	1024.0100	1.0240	3.104	0.0000	0.0000
2024/09/06	2044	06/11/2025		Bond Future	11.5044	81.5962	11.4752	81.7803	0.254	0.0000	0.0000
2024/09/06	2044	06/11/2025	11.88 Call	Bond Future	6008.6300	6.0086	6240.8400	6.2408	3.865	0.0000	0.0000
2024/09/06	2044	06/11/2025	11.88 Put	Bond Future	3701.1400	3.7011	3749.2800	3.7493	1.301	0.0000	0.0000
2024/09/06	2046	07/11/2024		Bond Future	120.4318	120.4318	122.3603	122.3603	1.601	0.0000	0.0000
2024/09/06	2046	06/02/2025		Bond Future	122.9608	122.9608	124.9187	124.9187	1.592	0.0000	0.0000
2024/09/06	2046	06/02/2025	114.01 Call	Bond Future	8950.8100	8.9508	10908.7200	10.9087	21.874	0.0000	0.0000
2024/09/06	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/06	2046	08/05/2025		Bond Future	123.2042	123.2042	125.1874	125.1874	1.610	0.0000	0.0000
2024/09/06	2046	08/05/2025	121.97 Call	Bond Future	1234.2200	1.2342	3217.3600	3.2174	160.680	0.0000	0.0000
2024/09/06	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/06	2046	07/08/2025		Bond Future	125.6324	125.6324	127.6369	127.6369	1.596	0.0000	0.0000
2024/09/06	2046	07/08/2025	118.69 Call	Bond Future	6942.3500	6.9424	8946.9400	8.9469	28.875	0.0000	0.0000
2024/09/06	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/06	2046	06/11/2025		Bond Future	125.7936	125.7936	127.8185	127.8185	1.610	0.0000	0.0000
2024/09/06	2046	06/11/2025	125.41 Call	Bond Future	383.6100	0.3836	2408.5000	2.4085	527.851	0.0000	0.0000
2024/09/06	2046	06/11/2025	125.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/06	2050	07/11/2024		Bond Future	122.1996	122.1996	124.4831	124.4831	1.869	0.0000	0.0000
2024/09/06	2050	06/02/2025		Bond Future	122.4119	122.4119	124.7316	124.7316	1.895	0.0000	0.0000
2024/09/06	2050	06/02/2025	115.60 Call	Bond Future	6811.9100	6.8119	9131.5600	9.1316	34.053	0.0000	0.0000
2024/09/06	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/06	2050	08/05/2025		Bond Future	124.8874	124.8874	127.2409	127.2409	1.885	0.0000	0.0000
2024/09/06	2050	08/05/2025	121.16 Call	Bond Future	3727.4000	3.7274	6080.9400	6.0809	63.142	0.0000	0.0000
2024/09/06	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/06	2050	07/08/2025		Bond Future	124.9471	124.9471	127.3266	127.3266	1.904	0.0000	0.0000
2024/09/06	2050	07/08/2025	119.89 Call	Bond Future	5057.1000	5.0571	7436.6100	7.4366	47.053	0.0000	0.0000
2024/09/06	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/06	2050	06/11/2025		Bond Future	127.3777	127.3777	129.7886	129.7886	1.893	0.0000	0.0000
2024/09/06	2050	06/11/2025	124.42 Call	Bond Future	2957.6900	2.9577	5368.5700	5.3686	81.512	0.0000	0.0000
2024/09/06	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
2024/09/06	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/06	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/06	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/06	AL37	07/11/2024		Index Future	1053.1460	1053.1460	1053.1880	0.004	0.0000	0.0000
2024/09/06	AL37	06/02/2025		Index Future	1075.0080	1075.0080	1074.9560	0.005	0.0000	0.0000
2024/09/06	AL37	08/05/2025		Index Future	1096.5100	1096.5100	1096.3460	0.015	0.0000	0.0000
2024/09/06	AL37	07/08/2025		Index Future	1117.9000	1117.9000	1117.5770	0.029	0.0000	0.0000
2024/09/06	AL37	06/11/2025		Index Future	1139.4460	1139.4460	1138.9840	0.041	0.0000	0.0000
2024/09/06	AL7T	07/11/2024		Index Future	1255.8540	1255.8540	1256.9710	0.089	0.0000	0.0000
2024/09/06	AL7T	06/02/2025		Index Future	1281.9240	1281.9240	1282.9500	0.080	0.0000	0.0000
2024/09/06	AL7T	08/05/2025		Index Future	1307.5650	1307.5650	1308.4790	0.070	0.0000	0.0000
2024/09/06	AL7T	07/08/2025		Index Future	1333.0710	1333.0710	1333.8180	0.056	0.0000	0.0000
2024/09/06	AL7T	06/11/2025		Index Future	1358.7650	1358.7650	1359.3670	0.044	0.0000	0.0000
2024/09/06	ALBI	07/11/2024		Index Future	1086.7120	1086.7120	1087.8320	0.103	0.0000	0.0000
2024/09/06	ALBI	06/02/2025		Index Future	1109.2710	1109.2710	1110.3160	0.094	0.0000	0.0000
2024/09/06	ALBI	08/05/2025		Index Future	1131.4590	1131.4590	1132.4090	0.084	0.0000	0.0000
2024/09/06	ALBI	07/08/2025		Index Future	1153.5300	1153.5300	1154.3390	0.070	0.0000	0.0000
2024/09/06	ALBI	06/11/2025		Index Future	1175.7630	1175.7630	1176.4500	0.058	0.0000	0.0000
2024/09/06	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/06	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/06	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/06	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/06	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/06	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/06	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2024/09/06	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/06	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/06	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/06	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	
2024/09/06	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/06	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/06	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/09/06	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/06	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/06	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/06	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/06	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/06	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/09/06	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/06	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/06	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/06	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/06	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/06	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/06	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/06	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/06	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/06	ES33	07/11/2024		Bond Future	11.1295	81.0872	11.1141	81.1606	0.138	0.0000	0.0000
2024/09/06	ES33	06/02/2025		Bond Future	11.2435	82.7901	11.2290	82.8578	0.129	0.0000	0.0000
2024/09/06	ES33	06/02/2025	13.34 Call	Bond Future	9058.4800	9.0585	9126.1900	9.1262	0.747	0.0000	0.0000
2024/09/06	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/06	ES33	08/05/2025		Bond Future	11.3729	80.6638	11.3596	80.7245	0.117	0.0000	0.0000
2024/09/06	ES33	08/05/2025	12.73 Call	Bond Future	5891.7800	5.8918	5952.5500	5.9526	1.031	0.0000	0.0000
2024/09/06	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/06	ES33	07/08/2025		Bond Future	11.5180	82.2514	11.5067	82.3020	0.099	0.0000	0.0000
2024/09/06	ES33	07/08/2025	13.56 Call	Bond Future	8446.8400	8.4468	8497.3600	8.4974	0.598	0.0000	0.0000
2024/09/06	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/06	ES33	06/11/2025		Bond Future	11.6826	80.0517	11.6729	80.0937	0.083	0.0000	0.0000

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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
2024/09/06	ES33	06/11/2025	12.01	Call	Bond Future		1401.4600	1.4015	1443.4300	1.4434	2.995	0.0000	0.0000
2024/09/06	ES33	06/11/2025	12.01	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/06	ES42	07/11/2024			Bond Future		11.4440	78.3739	11.4235	78.5010	0.180	0.0000	0.0000
2024/09/06	ES42	06/02/2025			Bond Future		11.5365	80.0190	11.5164	80.1417	0.175	0.0000	0.0000
2024/09/06	ES42	06/02/2025	13.71	Call	Bond Future		11625.5200	11.6255	11748.2500	11.7483	1.056	0.0000	0.0000
2024/09/06	ES42	06/02/2025	13.71	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/06	ES42	08/05/2025			Bond Future		11.6443	77.3692	11.6248	77.4862	0.168	0.0000	0.0000
2024/09/06	ES42	08/05/2025	13.25	Call	Bond Future		8738.3000	8.7383	8855.3100	8.8553	1.339	0.0000	0.0000
2024/09/06	ES42	08/05/2025	13.25	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/06	ES42	07/08/2025			Bond Future		11.7604	78.8893	11.7420	78.9976	0.156	0.0000	0.0000
2024/09/06	ES42	07/08/2025	13.79	Call	Bond Future		10617.1600	10.6172	10725.4600	10.7255	1.020	0.0000	0.0000
2024/09/06	ES42	07/08/2025	13.79	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/06	ES42	06/11/2025			Bond Future		11.8872	76.1546	11.8697	76.2557	0.147	0.0000	0.0000
2024/09/06	ES42	06/11/2025	12.39	Call	Bond Future		2820.7300	2.8207	2921.8400	2.9218	3.585	0.0000	0.0000
2024/09/06	ES42	06/11/2025	12.39	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/06	GOVI	07/11/2024	948.79	Call	GOVI		1211100.0000	121.1100	1221850.0000	122.1850	0.888	0.0000	0.0000
2024/09/06	GOVI	07/11/2024	948.79	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/06	GOVI	07/11/2024	948.80	Call	GOVI		1211000.0000	121.1000	1221750.0000	122.1750	0.888	0.0000	0.0000
2024/09/06	GOVI	07/11/2024	948.80	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/06	GOVI	07/11/2024	948.78	Call	GOVI		1211200.0000	121.1200	1221950.0000	122.1950	0.888	0.0000	0.0000
2024/09/06	GOVI	07/11/2024	948.78	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/06	GOVI	07/11/2024			GOVI		1069.9000	1069.9000	1070.9750	1070.9750	0.100	0.0000	0.0000
2024/09/06	GOVI	06/02/2025			GOVI		1092.1100	1092.1100	1093.1100	1093.1100	0.092	0.0000	0.0000
2024/09/06	GOVI	06/02/2025	972.00	Call	GOVI		1201100.0000	120.1100	1211100.0000	121.1100	0.833	0.0000	0.0000
2024/09/06	GOVI	06/02/2025	972.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/06	GOVI	08/05/2025			GOVI		1113.9540	1113.9540	1114.8610	1114.8610	0.081	0.0000	0.0000
2024/09/06	GOVI	08/05/2025	1,022.00	Call	GOVI		919540.0000	91.9540	928610.0000	92.8610	0.986	0.0000	0.0000
2024/09/06	GOVI	08/05/2025	1,022.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/06	GOVI	07/08/2025			GOVI		1135.6830	1135.6830	1136.4510	1136.4510	0.068	0.0000	0.0000
2024/09/06	GOVI	07/08/2025	1,011.00	Call	GOVI		1246830.0000	124.6830	1254510.0000	125.4510	0.616	0.0000	0.0000
2024/09/06	GOVI	07/08/2025	1,011.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/06	GOVI	06/11/2025			GOVI		1157.5730	1157.5730	1158.2190	1158.2190	0.056	0.0000	0.0000
2024/09/06	GOVI	06/11/2025	1,112.00	Call	GOVI		455730.0000	45.5730	462190.0000	46.2190	1.418	0.0000	0.0000
2024/09/06	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	
2024/09/06	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/09/06	IGOV	07/11/2024		Index Future	371.3610	371.3610	374.3470	374.3470	0.804	0.0000	0.0000
2024/09/06	IGOV	06/02/2025		Index Future	379.1600	379.1600	382.1750	382.1750	0.795	0.0000	0.0000
2024/09/06	IGOV	08/05/2025		Index Future	386.8320	386.8320	389.8690	389.8690	0.785	0.0000	0.0000
2024/09/06	IGOV	07/08/2025		Index Future	394.4640	394.4640	397.5060	397.5060	0.771	0.0000	0.0000
2024/09/06	IGOV	06/11/2025		Index Future	402.1520	402.1520	405.2060	405.2060	0.759	0.0000	0.0000
2024/09/06	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/09/06	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/09/06	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/09/06	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/09/06	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/09/06	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/09/06	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/09/06	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/09/06	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/09/06	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/09/06	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/09/06	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/09/06	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/09/06	JBAF	18/09/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/09/06	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/09/06	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/09/06	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/09/06	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/09/06	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/09/06	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/09/06	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/09/06	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/09/06	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/09/06	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/09/06	R035	07/11/2024	11.10 Call	Bond Future	3822.7600	3.8228	3891.6300	3.8916	1.802	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	
2024/09/06	R035	07/11/2024	11.10 Put	Bond Future	370.4700	0.3705	351.4100	0.3514	5.145	0.0000	0.0000
2024/09/06	R035	07/11/2024	13.23 Call	Bond Future	14120.3900	14.1204	14208.2600	14.2083	0.622	0.0000	0.0000
2024/09/06	R035	07/11/2024	13.23 Put	Bond Future	0.4200	0.0004	0.3600	0.0004	14.286	0.0000	0.0000
2024/09/06	R035	07/11/2024	12.20 Put	Bond Future	20.5900	0.0206	18.7400	0.0187	8.985	0.0000	0.0000
2024/09/06	R035	07/11/2024	12.20 Call	Bond Future	9224.3700	9.2244	9310.4500	9.3105	0.933	0.0000	0.0000
2024/09/06	R035	07/11/2024		Bond Future	10.4867	91.7576	10.4715	91.8455	0.145	0.0000	0.0000
2024/09/06	R035	07/11/2024	12.18 Call	Bond Future	9125.7600	9.1258	9211.7500	9.2118	0.942	0.0000	0.0000
2024/09/06	R035	07/11/2024	12.18 Put	Bond Future	21.7700	0.0218	19.8300	0.0198	8.911	0.0000	0.0000
2024/09/06	R035	07/11/2024	12.19 Call	Bond Future	9175.0800	9.1751	9261.1100	9.2611	0.938	0.0000	0.0000
2024/09/06	R035	07/11/2024	12.19 Put	Bond Future	21.1700	0.0212	19.2700	0.0193	8.975	0.0000	0.0000
2024/09/06	R035	07/11/2024	12.17 Call	Bond Future	9076.4100	9.0764	9162.3500	9.1624	0.947	0.0000	0.0000
2024/09/06	R035	07/11/2024	12.17 Put	Bond Future	22.3800	0.0224	20.3900	0.0204	8.892	0.0000	0.0000
2024/09/06	R035	06/02/2025		Bond Future	10.5717	93.6624	10.5574	93.7438	0.136	0.0000	0.0000
2024/09/06	R035	06/02/2025	12.41 Call	Bond Future	9835.2100	9.8352	9933.7300	9.9337	1.002	0.0000	0.0000
2024/09/06	R035	06/02/2025	12.41 Put	Bond Future	193.9700	0.1940	211.0300	0.2110	8.795	0.0000	0.0000
2024/09/06	R035	06/02/2025	11.30 Call	Bond Future	4869.1900	4.8692	4988.3500	4.9884	2.447	0.0000	0.0000
2024/09/06	R035	06/02/2025	11.30 Put	Bond Future	869.0800	0.8691	906.7800	0.9068	4.338	0.0000	0.0000
2024/09/06	R035	06/02/2025	10.65 Call	Bond Future	2430.6300	2.4306	2542.9900	2.5430	4.623	0.0000	0.0000
2024/09/06	R035	06/02/2025	10.65 Put	Bond Future	1988.7600	1.9888	2019.6600	2.0197	1.554	0.0000	0.0000
2024/09/06	R035	06/02/2025	10.34 Put	Bond Future	2869.8200	2.8698	2883.6200	2.8836	0.481	0.0000	0.0000
2024/09/06	R035	06/02/2025	10.34 Call	Bond Future	1543.8600	1.5439	1639.1200	1.6391	6.170	0.0000	0.0000
2024/09/06	R035	08/05/2025	11.70 Call	Bond Future	6575.0600	6.5751	6629.6400	6.6296	0.830	0.0000	0.0000
2024/09/06	R035	08/05/2025	11.70 Put	Bond Future	1085.3800	1.0854	1066.2200	1.0662	1.765	0.0000	0.0000
2024/09/06	R035	08/05/2025	10.95 Call	Bond Future	3747.1600	3.7472	3788.6100	3.7886	1.106	0.0000	0.0000
2024/09/06	R035	08/05/2025	10.95 Put	Bond Future	2197.7700	2.1978	2165.4800	2.1655	1.469	0.0000	0.0000
2024/09/06	R035	08/05/2025	10.44 Put	Bond Future	3482.8100	3.4828	3439.2100	3.4392	1.252	0.0000	0.0000
2024/09/06	R035	08/05/2025	10.44 Call	Bond Future	2208.3300	2.2083	2238.4700	2.2385	1.365	0.0000	0.0000
2024/09/06	R035	08/05/2025	13.35 Call	Bond Future	13519.6000	13.5196	13589.6600	13.5897	0.518	0.0000	0.0000
2024/09/06	R035	08/05/2025	13.35 Put	Bond Future	174.5900	0.1746	170.9100	0.1709	2.108	0.0000	0.0000
2024/09/06	R035	08/05/2025	12.70 Call	Bond Future	10791.9300	10.7919	10858.0800	10.8581	0.613	0.0000	0.0000
2024/09/06	R035	08/05/2025	12.70 Put	Bond Future	415.1200	0.4151	407.5300	0.4075	1.828	0.0000	0.0000
2024/09/06	R035	08/05/2025	11.46 Put	Bond Future	1363.6900	1.3637	1340.8700	1.3409	1.673	0.0000	0.0000
2024/09/06	R035	08/05/2025	11.46 Call	Bond Future	5619.1200	5.6191	5670.0400	5.6700	0.906	0.0000	0.0000
2024/09/06	R035	08/05/2025		Bond Future	10.6675	91.0228	10.6542	91.0965	0.124	0.0000	0.0000
2024/09/06	R035	08/05/2025	11.78 Call	Bond Future	6901.1100	6.9011	6956.7900	6.9568	0.807	0.0000	0.0000
2024/09/06	R035	08/05/2025	11.78 Put	Bond Future	1005.4400	1.0054	987.3800	0.9874	1.796	0.0000	0.0000
2024/09/06	R035	07/08/2025		Bond Future	10.7772	92.7943	10.7658	92.8565	0.106	0.0000	0.0000
2024/09/06	R035	07/08/2025	12.65 Call	Bond Future	10350.2300	10.3502	10402.9300	10.4029	0.509	0.0000	0.0000
2024/09/06	R035	07/08/2025	12.65 Put	Bond Future	927.7200	0.9277	918.1600	0.9182	1.030	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	
2024/09/06	R035	06/11/2025		Bond Future	10.9025	90.0687	10.8925	90.1215	0.091	0.0000	0.0000
2024/09/06	R035	06/11/2025	11.20 Call	Bond Future	4846.1400	4.8461	4902.7200	4.9027	1.168	0.0000	0.0000
2024/09/06	R035	06/11/2025	11.20 Put	Bond Future	3288.4200	3.2884	3292.2000	3.2922	0.115	0.0000	0.0000
2024/09/06	R053	07/11/2024		Bond Future	11.0487	106.3150	11.0231	106.5459	0.232	0.0000	0.0000
2024/09/06	R053	07/11/2024	12.80 Call	Bond Future	13919.6900	13.9197	14146.4600	14.1465	1.629	0.0000	0.0000
2024/09/06	R053	07/11/2024	12.80 Put	Bond Future	37.2600	0.0373	33.1200	0.0331	11.111	0.0000	0.0000
2024/09/06	R053	07/11/2024	12.81 Call	Bond Future	13988.3400	13.9883	14215.2000	14.2152	1.622	0.0000	0.0000
2024/09/06	R053	07/11/2024	12.81 Put	Bond Future	36.3500	0.0364	32.3000	0.0323	11.142	0.0000	0.0000
2024/09/06	R053	07/11/2024	12.79 Call	Bond Future	13850.9800	13.8510	14077.6600	14.0777	1.637	0.0000	0.0000
2024/09/06	R053	07/11/2024	12.79 Put	Bond Future	38.2000	0.0382	33.9700	0.0340	11.073	0.0000	0.0000
2024/09/06	R053	06/02/2025		Bond Future	11.1259	108.5216	11.1005	108.7476	0.228	0.0000	0.0000
2024/09/06	R053	06/02/2025	12.94 Call	Bond Future	14497.7700	14.4978	14747.9400	14.7479	1.726	0.0000	0.0000
2024/09/06	R053	06/02/2025	12.94 Put	Bond Future	356.5000	0.3565	380.5900	0.3806	6.757	0.0000	0.0000
2024/09/06	R053	08/05/2025		Bond Future	11.2147	104.8215	11.1897	105.0411	0.223	0.0000	0.0000
2024/09/06	R053	08/05/2025	12.64 Call	Bond Future	12485.5000	12.4855	12670.2500	12.6703	1.480	0.0000	0.0000
2024/09/06	R053	08/05/2025	12.64 Put	Bond Future	1231.2100	1.2312	1196.3300	1.1963	2.833	0.0000	0.0000
2024/09/06	R053	07/08/2025		Bond Future	11.3120	106.8592	11.2878	107.0683	0.214	0.0000	0.0000
2024/09/06	R053	07/08/2025	13.17 Call	Bond Future	15387.3700	15.3874	15597.3900	15.5974	1.365	0.0000	0.0000
2024/09/06	R053	07/08/2025	13.17 Put	Bond Future	1362.2400	1.3622	1363.1400	1.3631	0.066	0.0000	0.0000
2024/09/06	R053	06/11/2025		Bond Future	11.4174	103.0446	11.3937	103.2452	0.207	0.0000	0.0000
2024/09/06	R053	06/11/2025	11.76 Call	Bond Future	7627.4400	7.6274	7917.6600	7.9177	3.805	0.0000	0.0000
2024/09/06	R053	06/11/2025	11.76 Put	Bond Future	4797.0900	4.7971	4886.7000	4.8867	1.868	0.0000	0.0000
2024/09/06	R186	07/11/2024		Bond Future	7.9316	109.0081	7.9306	109.0100	0.013	0.0000	0.0000
2024/09/06	R186	07/11/2024	9.14 Call	Bond Future	2358.6900	2.3587	2359.3100	2.3593	0.026	0.0000	0.0000
2024/09/06	R186	07/11/2024	9.14 Put	Bond Future	15.5000	0.0155	14.1400	0.0141	8.774	0.0000	0.0000
2024/09/06	R186	07/11/2024	9.15 Call	Bond Future	2377.3500	2.3774	2377.9900	2.3780	0.027	0.0000	0.0000
2024/09/06	R186	07/11/2024	9.15 Put	Bond Future	15.0600	0.0151	13.7200	0.0137	8.898	0.0000	0.0000
2024/09/06	R186	07/11/2024	9.13 Call	Bond Future	2340.0400	2.3400	2340.6300	2.3406	0.025	0.0000	0.0000
2024/09/06	R186	07/11/2024	9.13 Put	Bond Future	15.9600	0.0160	14.5700	0.0146	8.709	0.0000	0.0000
2024/09/06	R186	06/02/2025		Bond Future	7.8612	105.9578	7.8655	105.9503	0.055	0.0000	0.0000
2024/09/06	R186	06/02/2025	9.03 Call	Bond Future	2150.3200	2.1503	2137.9800	2.1380	0.574	0.0000	0.0000
2024/09/06	R186	06/02/2025	9.03 Put	Bond Future	131.5800	0.1316	126.7900	0.1268	3.640	0.0000	0.0000
2024/09/06	R186	08/05/2025		Bond Future	7.8259	108.0740	7.8382	108.0553	0.156	0.0000	0.0000
2024/09/06	R186	08/05/2025	8.47 Call	Bond Future	1349.1700	1.3492	1329.5400	1.3295	1.455	0.0000	0.0000
2024/09/06	R186	08/05/2025	8.47 Put	Bond Future	373.2400	0.3732	372.2800	0.3723	0.257	0.0000	0.0000
2024/09/06	R186	07/08/2025		Bond Future	7.8161	104.8667	7.8422	104.8328	0.335	0.0000	0.0000
2024/09/06	R186	07/08/2025	9.68 Call	Bond Future	2468.0700	2.4681	2435.2600	2.4353	1.329	0.0000	0.0000
2024/09/06	R186	07/08/2025	9.68 Put	Bond Future	88.4700	0.0885	89.6100	0.0896	1.289	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	
2024/09/06	R186	07/08/2025	10.25 Call	Bond Future	3128.5800	3.1286	3094.9600	3.0950	1.075	0.0000	0.0000
2024/09/06	R186	07/08/2025	10.25 Put	Bond Future	36.6300	0.0366	36.9600	0.0370	0.901	0.0000	0.0000
2024/09/06	R186	07/08/2025	9.22 Put	Bond Future	166.1200	0.1661	168.5700	0.1686	1.475	0.0000	0.0000
2024/09/06	R186	07/08/2025	9.22 Call	Bond Future	1965.6500	1.9657	1934.1500	1.9342	1.603	0.0000	0.0000
2024/09/06	R186	06/11/2025		Bond Future	7.8220	106.8787	7.8662	106.8316	0.565	0.0000	0.0000
2024/09/06	R186	06/11/2025	8.13 Call	Bond Future	813.1800	0.8132	794.7000	0.7947	2.273	0.0000	0.0000
2024/09/06	R186	06/11/2025	8.13 Put	Bond Future	485.4100	0.4854	514.0400	0.5140	5.898	0.0000	0.0000
2024/09/06	R202	07/11/2024		Bond Future	270.7161	270.7161	270.6790	270.6790	0.014	0.0000	0.0000
2024/09/06	R202	06/02/2025		Bond Future	271.1952	271.1952	271.1323	271.1323	0.023	0.0000	0.0000
2024/09/06	R202	06/02/2025	266.79 Call	Bond Future	4405.2200	4.4052	4342.2800	4.3423	1.429	0.0000	0.0000
2024/09/06	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/06	R202	08/05/2025		Bond Future	276.6799	276.6799	276.5878	276.5878	0.033	0.0000	0.0000
2024/09/06	R202	08/05/2025	272.31 Call	Bond Future	4369.8600	4.3699	4277.8200	4.2778	2.106	0.0000	0.0000
2024/09/06	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/06	R202	07/08/2025		Bond Future	276.8230	276.8230	276.6848	276.6848	0.050	0.0000	0.0000
2024/09/06	R202	07/08/2025	271.60 Call	Bond Future	5223.0300	5.2230	5084.7800	5.0848	2.647	0.0000	0.0000
2024/09/06	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/06	R202	06/11/2025		Bond Future	282.2092	282.2092	282.0355	282.0355	0.062	0.0000	0.0000
2024/09/06	R202	06/11/2025	275.64 Call	Bond Future	6569.1600	6.5692	6395.4900	6.3955	2.644	0.0000	0.0000
2024/09/06	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/06	R209	07/11/2024		Bond Future	10.5967	72.3691	10.5815	72.4485	0.143	0.0000	0.0000
2024/09/06	R209	07/11/2024	12.22 Call	Bond Future	7857.5100	7.8575	7938.9200	7.9389	1.036	0.0000	0.0000
2024/09/06	R209	07/11/2024	12.22 Put	Bond Future	20.3800	0.0204	22.4700	0.0225	10.255	0.0000	0.0000
2024/09/06	R209	07/11/2024	12.23 Call	Bond Future	7901.5100	7.9015	7982.8900	7.9829	1.030	0.0000	0.0000
2024/09/06	R209	07/11/2024	12.23 Put	Bond Future	19.8000	0.0198	21.8600	0.0219	10.404	0.0000	0.0000
2024/09/06	R209	07/11/2024	12.21 Call	Bond Future	7813.4700	7.8135	7894.9300	7.8949	1.043	0.0000	0.0000
2024/09/06	R209	07/11/2024	12.21 Put	Bond Future	20.9700	0.0210	23.1100	0.0231	10.205	0.0000	0.0000
2024/09/06	R209	06/02/2025		Bond Future	10.6724	73.8711	10.6579	73.9456	0.136	0.0000	0.0000
2024/09/06	R209	06/02/2025	12.44 Call	Bond Future	8559.3400	8.5593	8648.4700	8.6485	1.041	0.0000	0.0000
2024/09/06	R209	06/02/2025	12.44 Put	Bond Future	196.1500	0.1962	210.8000	0.2108	7.469	0.0000	0.0000
2024/09/06	R209	08/05/2025		Bond Future	10.7621	72.1924	10.7485	72.2609	0.126	0.0000	0.0000
2024/09/06	R209	08/05/2025	11.89 Call	Bond Future	6317.7000	6.3177	6367.7800	6.3678	0.793	0.0000	0.0000
2024/09/06	R209	08/05/2025	11.89 Put	Bond Future	905.0900	0.9051	886.7100	0.8867	2.031	0.0000	0.0000
2024/09/06	R209	07/08/2025		Bond Future	10.8626	73.5969	10.8506	73.6565	0.110	0.0000	0.0000
2024/09/06	R209	07/08/2025	12.68 Call	Bond Future	9153.1000	9.1531	9248.2800	9.2483	1.040	0.0000	0.0000
2024/09/06	R209	07/08/2025	12.68 Put	Bond Future	834.4800	0.8345	870.1000	0.8701	4.269	0.0000	0.0000
2024/09/06	R209	06/11/2025		Bond Future	10.9733	71.8572	10.9626	71.9093	0.097	0.0000	0.0000
2024/09/06	R209	06/11/2025	11.27 Call	Bond Future	4462.9700	4.4630	4507.7300	4.5077	1.003	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	
2024/09/06	R209	06/11/2025	11.27 Put	Bond Future	3034.9600	3.0350	3027.6500	3.0277	0.241	0.0000	0.0000
2024/09/06	R210	07/11/2024		Bond Future	241.7919	241.7919	243.1744	243.1744	0.572	0.0000	0.0000
2024/09/06	R210	06/02/2025		Bond Future	246.8696	246.8696	248.2591	248.2591	0.563	0.0000	0.0000
2024/09/06	R210	06/02/2025	239.61 Call	Bond Future	7259.5800	7.2596	8649.0900	8.6491	19.140	0.0000	0.0000
2024/09/06	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/06	R210	08/05/2025		Bond Future	248.4621	248.4621	249.8519	249.8519	0.559	0.0000	0.0000
2024/09/06	R210	08/05/2025	248.03 Call	Bond Future	432.0900	0.4321	1821.9200	1.8219	321.653	0.0000	0.0000
2024/09/06	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/06	R210	07/08/2025		Bond Future	253.3602	253.3602	254.7422	254.7422	0.545	0.0000	0.0000
2024/09/06	R210	07/08/2025	248.44 Call	Bond Future	4920.2000	4.9202	6302.1700	6.3022	28.088	0.0000	0.0000
2024/09/06	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/06	R210	06/11/2025		Bond Future	254.8309	254.8309	256.2039	256.2039	0.539	0.0000	0.0000
2024/09/06	R210	06/11/2025	252.14 Call	Bond Future	2690.8500	2.6909	4063.9400	4.0639	51.028	0.0000	0.0000
2024/09/06	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/06	R213	07/11/2024		Bond Future	9.4373	90.0148	9.4329	90.0335	0.046	0.0000	0.0000
2024/09/06	R213	07/11/2024	11.22 Call	Bond Future	7341.5800	7.3416	7361.8700	7.3619	0.276	0.0000	0.0000
2024/09/06	R213	07/11/2024	11.22 Put	Bond Future	15.0700	0.0151	16.6000	0.0166	10.153	0.0000	0.0000
2024/09/06	R213	07/11/2024	11.23 Call	Bond Future	7380.1400	7.3801	7400.4100	7.4004	0.275	0.0000	0.0000
2024/09/06	R213	07/11/2024	11.23 Put	Bond Future	14.7000	0.0147	16.2100	0.0162	10.272	0.0000	0.0000
2024/09/06	R213	07/11/2024	11.21 Call	Bond Future	7303.0100	7.3030	7323.3300	7.3233	0.278	0.0000	0.0000
2024/09/06	R213	07/11/2024	11.21 Put	Bond Future	15.4600	0.0155	17.0200	0.0170	10.091	0.0000	0.0000
2024/09/06	R213	06/02/2025		Bond Future	9.4949	91.8834	9.4922	91.8944	0.028	0.0000	0.0000
2024/09/06	R213	06/02/2025	11.35 Call	Bond Future	7492.6200	7.4926	7508.2400	7.5082	0.208	0.0000	0.0000
2024/09/06	R213	06/02/2025	11.35 Put	Bond Future	105.8500	0.1059	110.4700	0.1105	4.365	0.0000	0.0000
2024/09/06	R213	08/05/2025		Bond Future	9.5672	90.1617	9.5667	90.1637	0.005	0.0000	0.0000
2024/09/06	R213	08/05/2025	10.52 Call	Bond Future	4533.4900	4.5335	4563.2000	4.5632	0.655	0.0000	0.0000
2024/09/06	R213	08/05/2025	10.52 Put	Bond Future	761.6100	0.7616	789.2900	0.7893	3.634	0.0000	0.0000
2024/09/06	R213	07/08/2025		Bond Future	9.6568	91.9171	9.6595	91.9065	0.028	0.0000	0.0000
2024/09/06	R213	07/08/2025	11.66 Call	Bond Future	7969.9400	7.9699	7948.7900	7.9488	0.265	0.0000	0.0000
2024/09/06	R213	07/08/2025	11.66 Put	Bond Future	519.8700	0.5199	509.3900	0.5094	2.016	0.0000	0.0000
2024/09/06	R213	06/11/2025		Bond Future	9.7676	90.1284	9.7733	90.1069	0.058	0.0000	0.0000
2024/09/06	R213	06/11/2025	10.05 Call	Bond Future	3215.2700	3.2153	3260.7700	3.2608	1.415	0.0000	0.0000
2024/09/06	R213	06/11/2025	10.05 Put	Bond Future	2156.5000	2.1565	2223.5300	2.2235	3.108	0.0000	0.0000
2024/09/06	R214	07/11/2024		Bond Future	10.8825	68.1791	10.8621	68.2939	0.187	0.0000	0.0000
2024/09/06	R214	07/11/2024	12.61 Call	Bond Future	8760.5300	8.7605	8873.1400	8.8731	1.285	0.0000	0.0000
2024/09/06	R214	07/11/2024	12.61 Put	Bond Future	18.0700	0.0181	15.8600	0.0159	12.230	0.0000	0.0000
2024/09/06	R214	07/11/2024	12.62 Call	Bond Future	8805.4800	8.8055	8918.1300	8.9181	1.279	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
2024/09/06	R214	07/11/2024	12.62 Put	Bond Future		17.5900	0.0176	15.4200	0.0154	12.337	0.0000	0.0000
2024/09/06	R214	07/11/2024	12.60 Call	Bond Future		8715.5600	8.7156	8828.1200	8.8281	1.291	0.0000	0.0000
2024/09/06	R214	07/11/2024	12.60 Put	Bond Future		18.5700	0.0186	16.3100	0.0163	12.170	0.0000	0.0000
2024/09/06	R214	06/02/2025		Bond Future		10.9587	69.5945	10.9388	69.7055	0.182	0.0000	0.0000
2024/09/06	R214	06/02/2025	12.71 Call	Bond Future		8980.5900	8.9806	9080.4900	9.0805	1.112	0.0000	0.0000
2024/09/06	R214	06/02/2025	12.71 Put	Bond Future		226.7500	0.2268	215.6100	0.2156	4.913	0.0000	0.0000
2024/09/06	R214	06/02/2025	13.63 Call	Bond Future		12713.1900	12.7132	12821.2300	12.8212	0.850	0.0000	0.0000
2024/09/06	R214	06/02/2025	13.63 Put	Bond Future		48.0300	0.0480	45.0300	0.0450	6.246	0.0000	0.0000
2024/09/06	R214	06/02/2025	12.25 Put	Bond Future		414.6400	0.4146	395.9900	0.3960	4.498	0.0000	0.0000
2024/09/06	R214	06/02/2025	12.25 Call	Bond Future		7046.1000	7.0461	7138.4900	7.1385	1.311	0.0000	0.0000
2024/09/06	R214	06/02/2025	11.75 Put	Bond Future		797.5300	0.7975	766.1400	0.7661	3.936	0.0000	0.0000
2024/09/06	R214	06/02/2025	11.75 Call	Bond Future		4984.4400	4.9844	5064.0900	5.0641	1.598	0.0000	0.0000
2024/09/06	R214	08/05/2025		Bond Future		11.0420	67.6812	11.0227	67.7875	0.175	0.0000	0.0000
2024/09/06	R214	08/05/2025	12.40 Call	Bond Future		7611.0700	7.6111	7743.4000	7.7434	1.739	0.0000	0.0000
2024/09/06	R214	08/05/2025	12.40 Put	Bond Future		744.2400	0.7442	770.2100	0.7702	3.489	0.0000	0.0000
2024/09/06	R214	07/08/2025		Bond Future		11.1350	68.9984	11.1168	69.0972	0.164	0.0000	0.0000
2024/09/06	R214	07/08/2025	12.97 Call	Bond Future		9823.7300	9.8237	9901.3400	9.9013	0.790	0.0000	0.0000
2024/09/06	R214	07/08/2025	12.97 Put	Bond Future		912.4000	0.9124	891.2000	0.8912	2.324	0.0000	0.0000
2024/09/06	R214	06/11/2025		Bond Future		11.2384	67.0222	11.2210	67.1149	0.155	0.0000	0.0000
2024/09/06	R214	06/11/2025	11.64 Call	Bond Future		5098.6900	5.0987	5249.7800	5.2498	2.963	0.0000	0.0000
2024/09/06	R214	06/11/2025	11.64 Put	Bond Future		3008.8400	3.0088	3067.1700	3.0672	1.939	0.0000	0.0000
2024/09/06	R248	07/11/2024	12.79 Call	Bond Future		10953.5200	10.9535	11098.9100	11.0989	1.327	0.0000	0.0000
2024/09/06	R248	07/11/2024	12.79 Put	Bond Future		20.2200	0.0202	22.3800	0.0224	10.682	0.0000	0.0000
2024/09/06	R248	07/11/2024	12.80 Call	Bond Future		11007.3500	11.0074	11152.6800	11.1527	1.320	0.0000	0.0000
2024/09/06	R248	07/11/2024	12.80 Put	Bond Future		19.7000	0.0197	21.8000	0.0218	10.660	0.0000	0.0000
2024/09/06	R248	07/11/2024	12.78 Call	Bond Future		10899.6300	10.8996	11045.0600	11.0451	1.334	0.0000	0.0000
2024/09/06	R248	07/11/2024	12.78 Put	Bond Future		20.7600	0.0208	22.9600	0.0230	10.597	0.0000	0.0000
2024/09/06	R248	07/11/2024		Bond Future		11.0190	82.8363	10.9986	82.9795	0.186	0.0000	0.0000
2024/09/06	R248	06/02/2025		Bond Future		11.0975	84.5559	11.0774	84.6945	0.181	0.0000	0.0000
2024/09/06	R248	06/02/2025	12.71 Call	Bond Future		10277.4800	10.2775	10438.6100	10.4386	1.568	0.0000	0.0000
2024/09/06	R248	06/02/2025	12.71 Put	Bond Future		338.0000	0.3380	360.4600	0.3605	6.645	0.0000	0.0000
2024/09/06	R248	06/02/2025	10.30 Put	Bond Future		6439.3300	6.4393	6365.5800	6.3656	1.145	0.0000	0.0000
2024/09/06	R248	06/02/2025	10.30 Call	Bond Future		602.3700	0.6024	667.2900	0.6673	10.777	0.0000	0.0000
2024/09/06	R248	06/02/2025	11.00 Put	Bond Future		2976.4300	2.9764	2985.2400	2.9852	0.296	0.0000	0.0000
2024/09/06	R248	06/02/2025	11.00 Call	Bond Future		2299.0100	2.2990	2446.4900	2.4465	6.415	0.0000	0.0000
2024/09/06	R248	06/02/2025	11.70 Call	Bond Future		5221.1600	5.2212	5396.0200	5.3960	3.349	0.0000	0.0000
2024/09/06	R248	06/02/2025	11.70 Put	Bond Future		1239.6300	1.2396	1275.8200	1.2758	2.919	0.0000	0.0000
2024/09/06	R248	08/05/2025		Bond Future		11.1826	81.7977	11.1631	81.9308	0.175	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	
2024/09/06	R248	08/05/2025	12.60 Call	Bond Future	9674.4500	9.6745	9782.9100	9.7829	1.121	0.0000	0.0000
2024/09/06	R248	08/05/2025	12.60 Put	Bond Future	933.2800	0.9333	908.6800	0.9087	2.636	0.0000	0.0000
2024/09/06	R248	07/08/2025		Bond Future	11.2773	83.3892	11.2588	83.5133	0.164	0.0000	0.0000
2024/09/06	R248	07/08/2025	13.21 Call	Bond Future	12343.4000	12.3434	12520.9700	12.5210	1.439	0.0000	0.0000
2024/09/06	R248	07/08/2025	13.21 Put	Bond Future	988.1600	0.9882	1041.6700	1.0417	5.415	0.0000	0.0000
2024/09/06	R248	06/11/2025		Bond Future	11.3819	80.5460	11.3643	80.6629	0.155	0.0000	0.0000
2024/09/06	R248	06/11/2025	11.74 Call	Bond Future	6094.4200	6.0944	6193.2100	6.1932	1.621	0.0000	0.0000
2024/09/06	R248	06/11/2025	11.74 Put	Bond Future	3790.6200	3.7906	3772.5500	3.7726	0.477	0.0000	0.0000
2024/09/06	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/09/06	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/09/06	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/09/06	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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