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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/09/2024 TO 10/09/2024

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
2024/09/10	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/10	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/10	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/10	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/10	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/10	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/10	2025	07/11/2024		Bond Future	185.2983	185.2983	185.2870	0.006	0.0000	0.0000
2024/09/10	2029	07/11/2024		Bond Future	134.6297	134.6297	134.5607	0.051	0.0000	0.0000
2024/09/10	2029	06/02/2025		Bond Future	137.4454	137.4454	137.3756	0.051	0.0000	0.0000
2024/09/10	2029	06/02/2025	132.40 Call	Bond Future	5045.3900	5.0454	4975.5500	1.384	0.0000	0.0000
2024/09/10	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/10	2029	08/05/2025		Bond Future	138.7835	138.7835	138.7135	0.050	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	
2024/09/10	2029	08/05/2025	137.85 Call	Bond Future	933.5300	0.9335	863.4800	0.8635	7.504	0.0000	0.0000
2024/09/10	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/10	2029	07/08/2025		Bond Future	141.5012	141.5012	141.4306	141.4306	0.050	0.0000	0.0000
2024/09/10	2029	07/08/2025	137.41 Call	Bond Future	4091.2100	4.0912	4020.5600	4.0206	1.727	0.0000	0.0000
2024/09/10	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/10	2029	06/11/2025		Bond Future	142.7845	142.7845	142.7141	142.7141	0.049	0.0000	0.0000
2024/09/10	2029	06/11/2025	139.79 Call	Bond Future	2994.5000	2.9945	2924.0500	2.9241	2.353	0.0000	0.0000
2024/09/10	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/10	2030	07/11/2024	10.21 Put	Bond Future	36.9600	0.0370	34.5100	0.0345	6.629	0.0000	0.0000
2024/09/10	2030	07/11/2024	10.21 Call	Bond Future	4632.1200	4.6321	4651.6000	4.6516	0.421	0.0000	0.0000
2024/09/10	2030	07/11/2024	10.71 Put	Bond Future	7.5300	0.0075	6.8500	0.0069	9.031	0.0000	0.0000
2024/09/10	2030	07/11/2024	10.71 Call	Bond Future	6454.6300	6.4546	6475.8800	6.4759	0.329	0.0000	0.0000
2024/09/10	2030	07/11/2024	11.91 Call	Bond Future	10705.1600	10.7052	10727.0800	10.7271	0.205	0.0000	0.0000
2024/09/10	2030	07/11/2024	11.91 Put	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000	0.0000
2024/09/10	2030	07/11/2024		Bond Future	9.0217	98.0606	9.0162	98.0825	0.061	0.0000	0.0000
2024/09/10	2030	07/11/2024	10.75 Call	Bond Future	6599.8500	6.5999	6621.1700	6.6212	0.323	0.0000	0.0000
2024/09/10	2030	07/11/2024	10.75 Put	Bond Future	6.6100	0.0066	6.0000	0.0060	9.228	0.0000	0.0000
2024/09/10	2030	07/11/2024	10.76 Call	Bond Future	6636.1100	6.6361	6657.4500	6.6575	0.322	0.0000	0.0000
2024/09/10	2030	07/11/2024	10.76 Put	Bond Future	6.3900	0.0064	5.8000	0.0058	9.233	0.0000	0.0000
2024/09/10	2030	07/11/2024	10.74 Call	Bond Future	6563.5500	6.5636	6584.8600	6.5849	0.325	0.0000	0.0000
2024/09/10	2030	07/11/2024	10.74 Put	Bond Future	6.8200	0.0068	6.2000	0.0062	9.091	0.0000	0.0000
2024/09/10	2030	06/02/2025		Bond Future	9.0582	96.0777	9.0522	96.1005	0.066	0.0000	0.0000
2024/09/10	2030	06/02/2025	10.68 Call	Bond Future	6094.5200	6.0945	6114.0400	6.1140	0.320	0.0000	0.0000
2024/09/10	2030	06/02/2025	10.68 Put	Bond Future	122.8700	0.1229	119.6000	0.1196	2.661	0.0000	0.0000
2024/09/10	2030	06/02/2025	8.68 Put	Bond Future	2221.0000	2.2210	2201.8400	2.2018	0.863	0.0000	0.0000
2024/09/10	2030	06/02/2025	8.68 Call	Bond Future	758.7900	0.7588	762.4200	0.7624	0.478	0.0000	0.0000
2024/09/10	2030	06/02/2025	9.18 Put	Bond Future	1182.6500	1.1827	1168.0000	1.1680	1.239	0.0000	0.0000
2024/09/10	2030	06/02/2025	9.18 Call	Bond Future	1647.8400	1.6478	1655.9800	1.6560	0.494	0.0000	0.0000
2024/09/10	2030	06/02/2025	9.69 Call	Bond Future	2954.7800	2.9548	2967.9000	2.9679	0.444	0.0000	0.0000
2024/09/10	2030	06/02/2025	9.69 Put	Bond Future	571.8400	0.5718	562.1700	0.5622	1.691	0.0000	0.0000
2024/09/10	2030	08/05/2025	8.68 Put	Bond Future	2667.9300	2.6679	2649.3300	2.6493	0.697	0.0000	0.0000
2024/09/10	2030	08/05/2025	8.68 Call	Bond Future	1008.8300	1.0088	1014.0800	1.0141	0.520	0.0000	0.0000
2024/09/10	2030	08/05/2025	9.18 Put	Bond Future	1677.3300	1.6773	1662.3800	1.6624	0.891	0.0000	0.0000
2024/09/10	2030	08/05/2025	9.18 Call	Bond Future	1869.6500	1.8697	1878.5500	1.8786	0.476	0.0000	0.0000
2024/09/10	2030	08/05/2025	9.99 Call	Bond Future	3845.5400	3.8455	3860.2300	3.8602	0.382	0.0000	0.0000
2024/09/10	2030	08/05/2025	9.99 Put	Bond Future	744.7800	0.7448	735.6200	0.7356	1.230	0.0000	0.0000
2024/09/10	2030	08/05/2025	12.28 Call	Bond Future	10784.6100	10.7846	10807.6300	10.8076	0.213	0.0000	0.0000
2024/09/10	2030	08/05/2025	12.28 Put	Bond Future	32.0500	0.0321	31.2200	0.0312	2.590	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/09/10	2030	08/05/2025	10.69 Put	Bond Future	357.6500	0.3577	352.1800	0.3522	1.529	0.0000	0.0000
2024/09/10	2030	08/05/2025	10.69 Call	Bond Future	5884.5100	5.8845	5902.8900	5.9029	0.312	0.0000	0.0000
2024/09/10	2030	08/05/2025	11.86 Call	Bond Future	9476.8800	9.4769	9499.2000	9.4992	0.236	0.0000	0.0000
2024/09/10	2030	08/05/2025	11.86 Put	Bond Future	67.4700	0.0675	65.9400	0.0659	2.268	0.0000	0.0000
2024/09/10	2030	08/05/2025	10.31 Put	Bond Future	533.8800	0.5339	526.5900	0.5266	1.365	0.0000	0.0000
2024/09/10	2030	08/05/2025	10.31 Call	Bond Future	4753.5600	4.7536	4770.1200	4.7701	0.348	0.0000	0.0000
2024/09/10	2030	08/05/2025		Bond Future	9.1275	97.9866	9.1210	98.0105	0.071	0.0000	0.0000
2024/09/10	2030	08/05/2025	9.93 Call	Bond Future	3681.6800	3.6817	3696.0000	3.6960	0.389	0.0000	0.0000
2024/09/10	2030	08/05/2025	9.93 Put	Bond Future	792.5900	0.7926	783.0600	0.7831	1.202	0.0000	0.0000
2024/09/10	2030	07/08/2025	12.12 Call	Bond Future	9654.0100	9.6540	9676.5800	9.6766	0.234	0.0000	0.0000
2024/09/10	2030	07/08/2025	12.12 Put	Bond Future	139.0900	0.1391	136.8200	0.1368	1.632	0.0000	0.0000
2024/09/10	2030	07/08/2025	10.48 Put	Bond Future	741.9500	0.7420	734.0200	0.7340	1.069	0.0000	0.0000
2024/09/10	2030	07/08/2025	10.48 Call	Bond Future	5028.3300	5.0283	5045.2400	5.0452	0.336	0.0000	0.0000
2024/09/10	2030	07/08/2025		Bond Future	9.2196	95.8707	9.2125	95.8955	0.077	0.0000	0.0000
2024/09/10	2030	07/08/2025	11.11 Call	Bond Future	6784.2200	6.7842	6803.6200	6.8036	0.286	0.0000	0.0000
2024/09/10	2030	07/08/2025	11.11 Put	Bond Future	444.1300	0.4441	438.6900	0.4387	1.225	0.0000	0.0000
2024/09/10	2030	06/11/2025		Bond Future	9.3192	97.6989	9.3115	97.7247	0.083	0.0000	0.0000
2024/09/10	2030	06/11/2025	9.54 Call	Bond Future	2655.8200	2.6558	2667.6700	2.6677	0.446	0.0000	0.0000
2024/09/10	2030	06/11/2025	9.54 Put	Bond Future	1923.9900	1.9240	1910.0900	1.9101	0.722	0.0000	0.0000
2024/09/10	2032	07/11/2024	9.75 Put	Bond Future	1168.7100	1.1687	1157.4300	1.1574	0.965	0.0000	0.0000
2024/09/10	2032	07/11/2024	9.75 Call	Bond Future	1105.9800	1.1060	1097.8900	1.0979	0.731	0.0000	0.0000
2024/09/10	2032	07/11/2024	9.90 Put	Bond Future	864.9400	0.8649	853.9500	0.8540	1.271	0.0000	0.0000
2024/09/10	2032	07/11/2024	9.90 Call	Bond Future	1536.2700	1.5363	1528.4700	1.5285	0.508	0.0000	0.0000
2024/09/10	2032	07/11/2024	10.60 Call	Bond Future	4182.4300	4.1824	4179.9000	4.1799	0.060	0.0000	0.0000
2024/09/10	2032	07/11/2024	10.60 Put	Bond Future	182.3300	0.1823	176.6100	0.1766	3.137	0.0000	0.0000
2024/09/10	2032	07/11/2024	9.86 Call	Bond Future	1415.0000	1.4150	1407.0700	1.4071	0.560	0.0000	0.0000
2024/09/10	2032	07/11/2024	9.86 Put	Bond Future	938.6900	0.9387	927.5700	0.9276	1.185	0.0000	0.0000
2024/09/10	2032	07/11/2024	11.11 Put	Bond Future	53.0500	0.0531	50.5000	0.0505	4.807	0.0000	0.0000
2024/09/10	2032	07/11/2024	11.11 Call	Bond Future	6381.3100	6.3813	6381.9500	6.3820	0.010	0.0000	0.0000
2024/09/10	2032	07/11/2024	11.61 Put	Bond Future	15.5300	0.0155	14.5200	0.0145	6.504	0.0000	0.0000
2024/09/10	2032	07/11/2024	11.61 Call	Bond Future	8550.2000	8.5502	8552.3800	8.5524	0.025	0.0000	0.0000
2024/09/10	2032	07/11/2024	12.95 Call	Bond Future	14097.5000	14.0975	14100.6800	14.1007	0.023	0.0000	0.0000
2024/09/10	2032	07/11/2024	12.95 Put	Bond Future	0.0700	0.0001	0.0600	0.0001	14.286	0.0000	0.0000
2024/09/10	2032	07/11/2024		Bond Future	9.7628	93.1285	9.7621	93.1317	0.007	0.0000	0.0000
2024/09/10	2032	07/11/2024	13.36 Call	Bond Future	15703.0600	15.7031	15706.2500	15.7063	0.020	0.0000	0.0000
2024/09/10	2032	07/11/2024	13.36 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2024/09/10	2032	07/11/2024	11.64 Put	Bond Future	14.4300	0.0144	13.4800	0.0135	6.584	0.0000	0.0000
2024/09/10	2032	07/11/2024	11.64 Call	Bond Future	8679.1500	8.6792	8681.3900	8.6814	0.026	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	
2024/09/10	2032	07/11/2024	11.48 Call	Bond Future	7989.4400	7.9894	7991.3400	7.9913	0.024	0.0000	0.0000
2024/09/10	2032	07/11/2024	11.48 Put	Bond Future	21.3400	0.0213	20.0500	0.0201	6.045	0.0000	0.0000
2024/09/10	2032	07/11/2024	11.49 Call	Bond Future	8032.6900	8.0327	8034.6100	8.0346	0.024	0.0000	0.0000
2024/09/10	2032	07/11/2024	11.49 Put	Bond Future	20.8400	0.0208	19.5700	0.0196	6.094	0.0000	0.0000
2024/09/10	2032	07/11/2024	11.47 Call	Bond Future	7946.1800	7.9462	7948.0600	7.9481	0.024	0.0000	0.0000
2024/09/10	2032	07/11/2024	11.47 Put	Bond Future	21.8700	0.0219	20.5600	0.0206	5.990	0.0000	0.0000
2024/09/10	2032	06/02/2025		Bond Future	9.8297	95.0534	9.8289	95.0571	0.008	0.0000	0.0000
2024/09/10	2032	06/02/2025	11.72 Call	Bond Future	8634.4000	8.6344	8635.8600	8.6359	0.017	0.0000	0.0000
2024/09/10	2032	06/02/2025	11.72 Put	Bond Future	128.8000	0.1288	126.5800	0.1266	1.724	0.0000	0.0000
2024/09/10	2032	06/02/2025	9.42 Put	Bond Future	2931.0200	2.9310	2923.2600	2.9233	0.265	0.0000	0.0000
2024/09/10	2032	06/02/2025	9.42 Call	Bond Future	944.0900	0.9441	940.0100	0.9400	0.432	0.0000	0.0000
2024/09/10	2032	06/02/2025	9.92 Put	Bond Future	1619.6000	1.6196	1611.8600	1.6119	0.478	0.0000	0.0000
2024/09/10	2032	06/02/2025	9.92 Call	Bond Future	2050.3600	2.0504	2046.3000	2.0463	0.198	0.0000	0.0000
2024/09/10	2032	06/02/2025	10.61 Call	Bond Future	4282.3300	4.2823	4280.3000	4.2803	0.047	0.0000	0.0000
2024/09/10	2032	06/02/2025	10.61 Put	Bond Future	643.2600	0.6433	637.5500	0.6376	0.888	0.0000	0.0000
2024/09/10	2032	08/05/2025	9.42 Put	Bond Future	3618.1800	3.6182	3611.0800	3.6111	0.196	0.0000	0.0000
2024/09/10	2032	08/05/2025	9.42 Call	Bond Future	1273.9100	1.2739	1271.1300	1.2711	0.218	0.0000	0.0000
2024/09/10	2032	08/05/2025	9.92 Put	Bond Future	2321.6900	2.3217	2314.7500	2.3148	0.299	0.0000	0.0000
2024/09/10	2032	08/05/2025	9.92 Call	Bond Future	2338.3700	2.3384	2335.7500	2.3358	0.112	0.0000	0.0000
2024/09/10	2032	08/05/2025	10.97 Call	Bond Future	5577.1400	5.5771	5576.5300	5.5765	0.011	0.0000	0.0000
2024/09/10	2032	08/05/2025	10.97 Put	Bond Future	841.3800	0.8414	836.4500	0.8365	0.586	0.0000	0.0000
2024/09/10	2032	08/05/2025		Bond Future	9.9164	92.7793	9.9155	92.7836	0.009	0.0000	0.0000
2024/09/10	2032	08/05/2025	10.91 Call	Bond Future	5367.7000	5.3677	5366.9500	5.3670	0.014	0.0000	0.0000
2024/09/10	2032	08/05/2025	10.91 Put	Bond Future	893.1900	0.8932	888.1200	0.8881	0.568	0.0000	0.0000
2024/09/10	2032	07/08/2025		Bond Future	10.0198	94.5715	10.0187	94.5765	0.011	0.0000	0.0000
2024/09/10	2032	07/08/2025	12.01 Call	Bond Future	9064.7600	9.0648	9066.1900	9.0662	0.016	0.0000	0.0000
2024/09/10	2032	07/08/2025	12.01 Put	Bond Future	624.5800	0.6246	621.0600	0.6211	0.564	0.0000	0.0000
2024/09/10	2032	06/11/2025		Bond Future	10.1381	92.2149	10.1369	92.2204	0.012	0.0000	0.0000
2024/09/10	2032	06/11/2025	10.42 Call	Bond Future	3883.4600	3.8835	3882.8300	3.8828	0.016	0.0000	0.0000
2024/09/10	2032	06/11/2025	10.42 Put	Bond Future	2664.4600	2.6645	2658.3700	2.6584	0.229	0.0000	0.0000
2024/09/10	2033	07/11/2024		Bond Future	128.1640	128.1640	128.3010	128.3010	0.107	0.0000	0.0000
2024/09/10	2033	06/02/2025		Bond Future	130.8446	130.8446	130.9850	130.9850	0.107	0.0000	0.0000
2024/09/10	2033	06/02/2025	124.94 Call	Bond Future	5904.6300	5.9046	6044.9600	6.0450	2.377	0.0000	0.0000
2024/09/10	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/10	2033	08/05/2025		Bond Future	131.9506	131.9506	132.0948	132.0948	0.109	0.0000	0.0000
2024/09/10	2033	08/05/2025	130.62 Call	Bond Future	1330.6200	1.3306	1474.8100	1.4748	10.836	0.0000	0.0000
2024/09/10	2033	08/05/2025	130.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/10	2033	07/08/2025		Bond Future	134.5347	134.5347	134.6824	134.6824	0.110	0.0000	0.0000





Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/09/10	2033	07/08/2025	128.65 Call	Bond Future	5884.6800	5.8847	6032.4200	6.0324	2.511	0.0000	0.0000
2024/09/10	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/10	2033	06/11/2025		Bond Future	135.5807	135.5807	135.7327	135.7327	0.112	0.0000	0.0000
2024/09/10	2033	06/11/2025	133.14 Call	Bond Future	2440.6500	2.4407	2592.7300	2.5927	6.231	0.0000	0.0000
2024/09/10	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/10	2037	07/11/2024		Bond Future	10.8616	86.6037	10.8659	86.5785	0.039	0.0000	0.0000
2024/09/10	2037	07/11/2024	12.58 Call	Bond Future	9381.0700	9.3811	9354.9800	9.3550	0.278	0.0000	0.0000
2024/09/10	2037	07/11/2024	12.58 Put	Bond Future	20.6200	0.0206	19.6800	0.0197	4.559	0.0000	0.0000
2024/09/10	2037	07/11/2024	12.59 Call	Bond Future	9430.5100	9.4305	9404.4400	9.4044	0.276	0.0000	0.0000
2024/09/10	2037	07/11/2024	12.59 Put	Bond Future	20.0500	0.0201	19.1300	0.0191	4.589	0.0000	0.0000
2024/09/10	2037	07/11/2024	12.57 Call	Bond Future	9331.5900	9.3316	9305.4800	9.3055	0.280	0.0000	0.0000
2024/09/10	2037	07/11/2024	12.57 Put	Bond Future	21.1900	0.0212	20.2300	0.0202	4.530	0.0000	0.0000
2024/09/10	2037	06/02/2025		Bond Future	10.9482	84.1333	10.9526	84.1080	0.040	0.0000	0.0000
2024/09/10	2037	06/02/2025	12.76 Call	Bond Future	9891.0700	9.8911	9864.3800	9.8644	0.270	0.0000	0.0000
2024/09/10	2037	06/02/2025	12.76 Put	Bond Future	218.4800	0.2185	217.1000	0.2171	0.632	0.0000	0.0000
2024/09/10	2037	08/05/2025		Bond Future	11.0551	85.8043	11.0595	85.7790	0.040	0.0000	0.0000
2024/09/10	2037	08/05/2025	12.25 Call	Bond Future	7455.9400	7.4559	7430.7500	7.4308	0.338	0.0000	0.0000
2024/09/10	2037	08/05/2025	12.25 Put	Bond Future	1003.4500	1.0035	1003.5700	1.0036	0.012	0.0000	0.0000
2024/09/10	2037	08/05/2025	12.55 Put	Bond Future	759.1100	0.7591	758.7100	0.7587	0.053	0.0000	0.0000
2024/09/10	2037	08/05/2025	12.55 Call	Bond Future	8720.0900	8.7201	8694.3800	8.6944	0.295	0.0000	0.0000
2024/09/10	2037	08/05/2025	13.30 Put	Bond Future	342.9500	0.3430	342.1500	0.3422	0.233	0.0000	0.0000
2024/09/10	2037	08/05/2025	13.30 Call	Bond Future	11894.5900	11.8946	11868.4800	11.8685	0.220	0.0000	0.0000
2024/09/10	2037	08/05/2025	13.35 Put	Bond Future	321.3200	0.3213	320.5300	0.3205	0.246	0.0000	0.0000
2024/09/10	2037	08/05/2025	13.35 Call	Bond Future	12103.5200	12.1035	12077.4200	12.0774	0.216	0.0000	0.0000
2024/09/10	2037	07/08/2025		Bond Future	11.1769	83.2015	11.1814	83.1761	0.041	0.0000	0.0000
2024/09/10	2037	07/08/2025	13.01 Call	Bond Future	10421.6400	10.4216	10396.3800	10.3964	0.242	0.0000	0.0000
2024/09/10	2037	07/08/2025	13.01 Put	Bond Future	992.7200	0.9927	992.8100	0.9928	0.009	0.0000	0.0000
2024/09/10	2037	07/08/2025	12.17 Call	Bond Future	7125.9100	7.1259	7102.4100	7.1024	0.330	0.0000	0.0000
2024/09/10	2037	07/08/2025	12.17 Put	Bond Future	1818.4000	1.8184	1820.2500	1.8203	0.102	0.0000	0.0000
2024/09/10	2037	07/08/2025	11.42 Call	Bond Future	4464.4100	4.4644	4444.1500	4.4442	0.454	0.0000	0.0000
2024/09/10	2037	07/08/2025	11.42 Put	Bond Future	3118.9800	3.1190	3124.0700	3.1241	0.163	0.0000	0.0000
2024/09/10	2037	07/08/2025	10.55 Put	Bond Future	5717.0900	5.7171	5728.1500	5.7282	0.193	0.0000	0.0000
2024/09/10	2037	07/08/2025	10.55 Call	Bond Future	2102.3600	2.1024	2088.0700	2.0881	0.680	0.0000	0.0000
2024/09/10	2037	07/08/2025	10.64 Put	Bond Future	5380.3100	5.3803	5390.6800	5.3907	0.193	0.0000	0.0000
2024/09/10	2037	07/08/2025	10.64 Call	Bond Future	2297.8500	2.2979	2282.8700	2.2829	0.652	0.0000	0.0000
2024/09/10	2037	06/11/2025		Bond Future	11.3006	84.7864	11.3053	84.7610	0.041	0.0000	0.0000
2024/09/10	2037	06/11/2025	11.63 Call	Bond Future	5259.7600	5.2598	5239.7500	5.2398	0.380	0.0000	0.0000
2024/09/10	2037	06/11/2025	11.63 Put	Bond Future	3480.0400	3.4800	3485.4200	3.4854	0.155	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	
2024/09/10	2038	07/11/2024		Bond Future	140.7571	140.7571	141.3667	141.3667	0.433	0.0000	0.0000
2024/09/10	2038	06/02/2025		Bond Future	141.5875	141.5875	142.2108	142.2108	0.440	0.0000	0.0000
2024/09/10	2038	06/02/2025	135.23 Call	Bond Future	6357.4500	6.3575	6980.7600	6.9808	9.804	0.0000	0.0000
2024/09/10	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/10	2038	08/05/2025		Bond Future	144.4368	144.4368	145.0735	145.0735	0.441	0.0000	0.0000
2024/09/10	2038	08/05/2025	139.68 Call	Bond Future	4756.7900	4.7568	5393.5200	5.3935	13.386	0.0000	0.0000
2024/09/10	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/10	2038	07/08/2025		Bond Future	145.1064	145.1064	145.7572	145.7572	0.449	0.0000	0.0000
2024/09/10	2038	07/08/2025	139.56 Call	Bond Future	5546.3800	5.5464	6197.2400	6.1972	11.735	0.0000	0.0000
2024/09/10	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/10	2038	06/11/2025		Bond Future	147.9131	147.9131	148.5772	148.5772	0.449	0.0000	0.0000
2024/09/10	2038	06/11/2025	143.88 Call	Bond Future	4033.0500	4.0331	4697.1700	4.6972	16.467	0.0000	0.0000
2024/09/10	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/10	2040	07/11/2024	12.10 Put	Bond Future	139.2400	0.1392	138.3200	0.1383	0.661	0.0000	0.0000
2024/09/10	2040	07/11/2024	12.10 Call	Bond Future	6455.1500	6.4552	6393.9400	6.3939	0.948	0.0000	0.0000
2024/09/10	2040	07/11/2024	12.60 Call	Bond Future	9142.1000	9.1421	9081.0400	9.0810	0.668	0.0000	0.0000
2024/09/10	2040	07/11/2024	12.60 Put	Bond Future	36.5700	0.0366	35.8000	0.0358	2.106	0.0000	0.0000
2024/09/10	2040	07/11/2024	13.15 Call	Bond Future	12007.8600	12.0079	11947.2900	11.9473	0.504	0.0000	0.0000
2024/09/10	2040	07/11/2024	13.15 Put	Bond Future	7.0000	0.0070	6.7200	0.0067	4.000	0.0000	0.0000
2024/09/10	2040	07/11/2024		Bond Future	11.0621	87.4941	11.0715	87.4339	0.085	0.0000	0.0000
2024/09/10	2040	07/11/2024	12.85 Call	Bond Future	10461.8300	10.4618	10401.0100	10.4010	0.581	0.0000	0.0000
2024/09/10	2040	07/11/2024	12.85 Put	Bond Future	18.4700	0.0185	17.9400	0.0179	2.870	0.0000	0.0000
2024/09/10	2040	07/11/2024	12.86 Call	Bond Future	10514.0800	10.5141	10453.2600	10.4533	0.578	0.0000	0.0000
2024/09/10	2040	07/11/2024	12.86 Put	Bond Future	17.9700	0.0180	17.4400	0.0174	2.949	0.0000	0.0000
2024/09/10	2040	07/11/2024	12.84 Call	Bond Future	10409.5300	10.4095	10348.7000	10.3487	0.584	0.0000	0.0000
2024/09/10	2040	07/11/2024	12.84 Put	Bond Future	18.9800	0.0190	18.4400	0.0184	2.845	0.0000	0.0000
2024/09/10	2040	06/02/2025		Bond Future	11.1488	84.7916	11.1584	84.7304	0.086	0.0000	0.0000
2024/09/10	2040	06/02/2025	12.95 Call	Bond Future	10606.2600	10.6063	10545.8700	10.5459	0.569	0.0000	0.0000
2024/09/10	2040	06/02/2025	12.95 Put	Bond Future	240.0700	0.2401	240.8900	0.2409	0.342	0.0000	0.0000
2024/09/10	2040	06/02/2025	11.00 Put	Bond Future	2937.2400	2.9372	2962.9100	2.9629	0.874	0.0000	0.0000
2024/09/10	2040	06/02/2025	11.00 Call	Bond Future	1984.0000	1.9840	1948.4600	1.9485	1.791	0.0000	0.0000
2024/09/10	2040	06/02/2025	11.70 Call	Bond Future	4634.5600	4.6346	4583.4500	4.5835	1.103	0.0000	0.0000
2024/09/10	2040	06/02/2025	11.70 Put	Bond Future	1239.1200	1.2391	1249.2200	1.2492	0.815	0.0000	0.0000
2024/09/10	2040	06/02/2025	12.20 Call	Bond Future	6947.2000	6.9472	6890.3200	6.8903	0.819	0.0000	0.0000
2024/09/10	2040	06/02/2025	12.20 Put	Bond Future	647.5200	0.6475	651.8500	0.6519	0.669	0.0000	0.0000
2024/09/10	2040	08/05/2025		Bond Future	11.2539	86.4754	11.2638	86.4135	0.088	0.0000	0.0000
2024/09/10	2040	08/05/2025	12.63 Call	Bond Future	8890.3200	8.8903	8834.1600	8.8342	0.632	0.0000	0.0000
2024/09/10	2040	08/05/2025	12.63 Put	Bond Future	914.4400	0.9144	920.1600	0.9202	0.626	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	
2024/09/10	2040	08/05/2025	13.43 Put	Bond Future	416.0000	0.4160	418.0900	0.4181	0.502	0.0000	0.0000
2024/09/10	2040	08/05/2025	13.43 Call	Bond Future	12508.0300	12.5080	12448.2400	12.4482	0.478	0.0000	0.0000
2024/09/10	2040	08/05/2025	12.75 Put	Bond Future	818.8200	0.8188	823.7900	0.8238	0.607	0.0000	0.0000
2024/09/10	2040	08/05/2025	12.75 Call	Bond Future	9434.9800	9.4350	9378.0700	9.3781	0.603	0.0000	0.0000
2024/09/10	2040	08/05/2025	13.50 Put	Bond Future	380.7900	0.3808	382.6800	0.3827	0.496	0.0000	0.0000
2024/09/10	2040	08/05/2025	13.50 Call	Bond Future	12816.4600	12.8165	12756.4700	12.7565	0.468	0.0000	0.0000
2024/09/10	2040	07/08/2025		Bond Future	11.3726	83.6347	11.3828	83.5721	0.090	0.0000	0.0000
2024/09/10	2040	07/08/2025	13.29 Call	Bond Future	11677.1800	11.6772	11620.0500	11.6201	0.489	0.0000	0.0000
2024/09/10	2040	07/08/2025	13.29 Put	Bond Future	1064.7300	1.0647	1070.1700	1.0702	0.511	0.0000	0.0000
2024/09/10	2040	06/11/2025		Bond Future	11.4924	85.2275	11.5030	85.1641	0.092	0.0000	0.0000
2024/09/10	2040	06/11/2025	11.84 Call	Bond Future	5794.1500	5.7942	5750.9500	5.7510	0.746	0.0000	0.0000
2024/09/10	2040	06/11/2025	11.84 Put	Bond Future	3740.2000	3.7402	3760.3700	3.7604	0.539	0.0000	0.0000
2024/09/10	2044	07/11/2024	12.50 Call	Bond Future	8533.0700	8.5331	8436.3600	8.4364	1.133	0.0000	0.0000
2024/09/10	2044	07/11/2024	12.50 Put	Bond Future	59.1300	0.0591	59.2500	0.0593	0.203	0.0000	0.0000
2024/09/10	2044	07/11/2024	12.25 Call	Bond Future	7168.9700	7.1690	7073.0500	7.0731	1.338	0.0000	0.0000
2024/09/10	2044	07/11/2024	12.25 Put	Bond Future	113.9100	0.1139	114.8200	0.1148	0.799	0.0000	0.0000
2024/09/10	2044	07/11/2024	12.00 Call	Bond Future	5806.1000	5.8061	5712.0800	5.7121	1.619	0.0000	0.0000
2024/09/10	2044	07/11/2024	12.00 Put	Bond Future	216.0400	0.2160	218.8500	0.2189	1.301	0.0000	0.0000
2024/09/10	2044	07/11/2024		Bond Future	11.1142	83.8327	11.1287	83.7359	0.130	0.0000	0.0000
2024/09/10	2044	07/11/2024	12.91 Call	Bond Future	10725.5300	10.7255	10628.5200	10.6285	0.904	0.0000	0.0000
2024/09/10	2044	07/11/2024	12.91 Put	Bond Future	19.8900	0.0199	19.7100	0.0197	0.905	0.0000	0.0000
2024/09/10	2044	07/11/2024	12.92 Call	Bond Future	10778.0200	10.7780	10681.0000	10.6810	0.900	0.0000	0.0000
2024/09/10	2044	07/11/2024	12.92 Put	Bond Future	19.3800	0.0194	19.1900	0.0192	0.980	0.0000	0.0000
2024/09/10	2044	07/11/2024	12.90 Call	Bond Future	10673.0000	10.6730	10575.9800	10.5760	0.909	0.0000	0.0000
2024/09/10	2044	07/11/2024	12.90 Put	Bond Future	20.4300	0.0204	20.2400	0.0202	0.930	0.0000	0.0000
2024/09/10	2044	06/02/2025		Bond Future	11.1958	81.1797	11.2108	81.0812	0.134	0.0000	0.0000
2024/09/10	2044	06/02/2025	13.02 Call	Bond Future	10968.2300	10.9682	10872.9700	10.8730	0.869	0.0000	0.0000
2024/09/10	2044	06/02/2025	13.02 Put	Bond Future	247.6400	0.2476	250.8600	0.2509	1.300	0.0000	0.0000
2024/09/10	2044	06/02/2025	13.75 Call	Bond Future	14441.7500	14.4418	14344.0700	14.3441	0.676	0.0000	0.0000
2024/09/10	2044	06/02/2025	13.75 Put	Bond Future	74.3700	0.0744	75.1700	0.0752	1.076	0.0000	0.0000
2024/09/10	2044	06/02/2025	12.50 Put	Bond Future	485.5600	0.4856	492.7400	0.4927	1.479	0.0000	0.0000
2024/09/10	2044	06/02/2025	12.50 Call	Bond Future	8399.2700	8.3993	8307.9700	8.3080	1.087	0.0000	0.0000
2024/09/10	2044	06/02/2025	12.00 Put	Bond Future	930.6500	0.9307	945.3600	0.9454	1.581	0.0000	0.0000
2024/09/10	2044	06/02/2025	12.00 Call	Bond Future	5965.9600	5.9660	5882.1900	5.8822	1.404	0.0000	0.0000
2024/09/10	2044	08/05/2025	12.40 Call	Bond Future	7918.7600	7.9188	7834.5700	7.8346	1.063	0.0000	0.0000
2024/09/10	2044	08/05/2025	12.40 Put	Bond Future	1220.9500	1.2210	1236.6900	1.2367	1.289	0.0000	0.0000
2024/09/10	2044	08/05/2025	11.65 Call	Bond Future	4690.0100	4.6900	4621.0100	4.6210	1.471	0.0000	0.0000
2024/09/10	2044	08/05/2025	11.65 Put	Bond Future	2429.7800	2.4298	2460.7100	2.4607	1.273	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	
2024/09/10	2044	08/05/2025	10.92 Put	Bond Future	4671.4200	4.6714	4725.1700	4.7252	1.151	0.0000	0.0000
2024/09/10	2044	08/05/2025	10.92 Call	Bond Future	2182.3100	2.1823	2136.1300	2.1361	2.116	0.0000	0.0000
2024/09/10	2044	08/05/2025		Bond Future	11.2940	82.7918	11.3094	82.6919	0.136	0.0000	0.0000
2024/09/10	2044	08/05/2025	12.72 Call	Bond Future	9378.3300	9.3783	9289.9900	9.2900	0.942	0.0000	0.0000
2024/09/10	2044	08/05/2025	12.72 Put	Bond Future	911.3200	0.9113	922.9100	0.9229	1.272	0.0000	0.0000
2024/09/10	2044	07/08/2025		Bond Future	11.4043	80.0052	11.4202	79.9038	0.139	0.0000	0.0000
2024/09/10	2044	07/08/2025	13.34 Call	Bond Future	12015.2300	12.0152	11924.8700	11.9249	0.752	0.0000	0.0000
2024/09/10	2044	07/08/2025	13.34 Put	Bond Future	1048.0100	1.0480	1059.0700	1.0591	1.055	0.0000	0.0000
2024/09/10	2044	06/11/2025		Bond Future	11.5151	81.5287	11.5315	81.4257	0.143	0.0000	0.0000
2024/09/10	2044	06/11/2025	11.88 Call	Bond Future	6071.4200	6.0714	6003.9100	6.0039	1.112	0.0000	0.0000
2024/09/10	2044	06/11/2025	11.88 Put	Bond Future	3831.5000	3.8315	3866.9600	3.8670	0.925	0.0000	0.0000
2024/09/10	2046	07/11/2024		Bond Future	122.0711	122.0711	122.4361	122.4361	0.299	0.0000	0.0000
2024/09/10	2046	06/02/2025		Bond Future	124.6242	124.6242	124.9972	124.9972	0.299	0.0000	0.0000
2024/09/10	2046	06/02/2025	114.01 Call	Bond Future	10614.2000	10.6142	10987.2300	10.9872	3.514	0.0000	0.0000
2024/09/10	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/10	2046	08/05/2025		Bond Future	124.8873	124.8873	125.2693	125.2693	0.306	0.0000	0.0000
2024/09/10	2046	08/05/2025	121.97 Call	Bond Future	2917.2900	2.9173	3299.3000	3.2993	13.095	0.0000	0.0000
2024/09/10	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/10	2046	07/08/2025		Bond Future	127.3317	127.3317	127.7219	127.7219	0.306	0.0000	0.0000
2024/09/10	2046	07/08/2025	118.69 Call	Bond Future	8641.7300	8.6417	9031.8800	9.0319	4.515	0.0000	0.0000
2024/09/10	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/10	2046	06/11/2025		Bond Future	127.5074	127.5074	127.9073	127.9073	0.314	0.0000	0.0000
2024/09/10	2046	06/11/2025	125.41 Call	Bond Future	2097.3600	2.0974	2497.3400	2.4973	19.071	0.0000	0.0000
2024/09/10	2046	06/11/2025	125.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/10	2050	07/11/2024		Bond Future	124.5801	124.5801	124.4652	124.4652	0.092	0.0000	0.0000
2024/09/10	2050	06/02/2025		Bond Future	124.8310	124.8310	124.7145	124.7145	0.093	0.0000	0.0000
2024/09/10	2050	06/02/2025	115.60 Call	Bond Future	9231.0200	9.2310	9114.5100	9.1145	1.262	0.0000	0.0000
2024/09/10	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/10	2050	08/05/2025		Bond Future	127.3433	127.3433	127.2250	127.2250	0.093	0.0000	0.0000
2024/09/10	2050	08/05/2025	121.16 Call	Bond Future	6183.2600	6.1833	6064.9700	6.0650	1.913	0.0000	0.0000
2024/09/10	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/10	2050	07/08/2025		Bond Future	127.4312	127.4312	127.3123	127.3123	0.093	0.0000	0.0000
2024/09/10	2050	07/08/2025	119.89 Call	Bond Future	7541.1800	7.5412	7422.3300	7.4223	1.576	0.0000	0.0000
2024/09/10	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/10	2050	06/11/2025		Bond Future	129.8955	129.8955	129.7750	129.7750	0.093	0.0000	0.0000
2024/09/10	2050	06/11/2025	124.42 Call	Bond Future	5475.4900	5.4755	5354.9900	5.3550	2.201	0.0000	0.0000
2024/09/10	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
2024/09/10	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/10	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/10	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/10	AL37	07/11/2024		Index Future	1051.8270	1051.8270	1051.8880	0.006	0.0000	0.0000
2024/09/10	AL37	06/02/2025		Index Future	1073.5800	1073.5800	1073.6480	0.006	0.0000	0.0000
2024/09/10	AL37	08/05/2025		Index Future	1094.9610	1094.9610	1095.0360	0.007	0.0000	0.0000
2024/09/10	AL37	07/08/2025		Index Future	1116.1830	1116.1830	1116.2650	0.007	0.0000	0.0000
2024/09/10	AL37	06/11/2025		Index Future	1137.5770	1137.5770	1137.6650	0.008	0.0000	0.0000
2024/09/10	AL7T	07/11/2024		Index Future	1255.0350	1255.0350	1254.8600	0.014	0.0000	0.0000
2024/09/10	AL7T	06/02/2025		Index Future	1280.9910	1280.9910	1280.8180	0.014	0.0000	0.0000
2024/09/10	AL7T	08/05/2025		Index Future	1306.5030	1306.5030	1306.3340	0.013	0.0000	0.0000
2024/09/10	AL7T	07/08/2025		Index Future	1331.8250	1331.8250	1331.6590	0.012	0.0000	0.0000
2024/09/10	AL7T	06/11/2025		Index Future	1357.3520	1357.3520	1357.1890	0.012	0.0000	0.0000
2024/09/10	ALBI	07/11/2024		Index Future	1086.0470	1086.0470	1085.6170	0.040	0.0000	0.0000
2024/09/10	ALBI	06/02/2025		Index Future	1108.5080	1108.5080	1108.0740	0.039	0.0000	0.0000
2024/09/10	ALBI	08/05/2025		Index Future	1130.5850	1130.5850	1130.1490	0.039	0.0000	0.0000
2024/09/10	ALBI	07/08/2025		Index Future	1152.4970	1152.4970	1152.0580	0.038	0.0000	0.0000
2024/09/10	ALBI	06/11/2025		Index Future	1174.5870	1174.5870	1174.1450	0.038	0.0000	0.0000
2024/09/10	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/10	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/10	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/10	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/10	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/10	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/10	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2024/09/10	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/10	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/10	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/10	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/09/10	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/10	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/10	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/09/10	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/10	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/10	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/10	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/10	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/10	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/09/10	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/10	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/10	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/10	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/10	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/10	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/10	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/10	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/10	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/10	ES33	07/11/2024		Bond Future	11.1439	81.0182	11.1480	80.9988	0.036	0.0000	0.0000
2024/09/10	ES33	06/02/2025		Bond Future	11.2600	82.7127	11.2642	82.6933	0.037	0.0000	0.0000
2024/09/10	ES33	06/02/2025	13.34 Call	Bond Future	8981.1400	8.9811	8961.7200	8.9617	0.216	0.0000	0.0000
2024/09/10	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/10	ES33	08/05/2025		Bond Future	11.3919	80.5771	11.3961	80.5578	0.037	0.0000	0.0000
2024/09/10	ES33	08/05/2025	12.73 Call	Bond Future	5805.0900	5.8051	5785.7700	5.7858	0.333	0.0000	0.0000
2024/09/10	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/10	ES33	07/08/2025		Bond Future	11.5404	82.1521	11.5447	82.1328	0.038	0.0000	0.0000
2024/09/10	ES33	07/08/2025	13.56 Call	Bond Future	8347.4900	8.3475	8328.2100	8.3282	0.231	0.0000	0.0000
2024/09/10	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/10	ES33	06/11/2025		Bond Future	11.7081	79.9413	11.7126	79.9220	0.038	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
2024/09/10	ES33	06/11/2025	12.01	Call	Bond Future		1291.0500	1.2911	1271.7700	1.2718	1.493	0.0000	0.0000
2024/09/10	ES33	06/11/2025	12.01	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/10	ES42	07/11/2024			Bond Future		11.4532	78.3175	11.4676	78.2290	0.125	0.0000	0.0000
2024/09/10	ES42	06/02/2025			Bond Future		11.5471	79.9546	11.5619	79.8647	0.128	0.0000	0.0000
2024/09/10	ES42	06/02/2025	13.71	Call	Bond Future		11561.1400	11.5611	11471.2500	11.4713	0.778	0.0000	0.0000
2024/09/10	ES42	06/02/2025	13.71	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/10	ES42	08/05/2025			Bond Future		11.6566	77.2959	11.6719	77.2047	0.131	0.0000	0.0000
2024/09/10	ES42	08/05/2025	13.25	Call	Bond Future		8664.9800	8.6650	8573.7600	8.5738	1.053	0.0000	0.0000
2024/09/10	ES42	08/05/2025	13.25	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/10	ES42	07/08/2025			Bond Future		11.7749	78.8040	11.7907	78.7115	0.134	0.0000	0.0000
2024/09/10	ES42	07/08/2025	13.79	Call	Bond Future		10531.8400	10.5318	10439.2800	10.4393	0.879	0.0000	0.0000
2024/09/10	ES42	07/08/2025	13.79	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/10	ES42	06/11/2025			Bond Future		11.9038	76.0588	11.9201	75.9648	0.137	0.0000	0.0000
2024/09/10	ES42	06/11/2025	12.39	Call	Bond Future		2724.9000	2.7249	2630.9400	2.6309	3.448	0.0000	0.0000
2024/09/10	ES42	06/11/2025	12.39	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/10	GOVI	07/11/2024	948.79	Call	GOVI		1204410.0000	120.4410	1200650.0000	120.0650	0.312	0.0000	0.0000
2024/09/10	GOVI	07/11/2024	948.79	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/10	GOVI	07/11/2024	948.80	Call	GOVI		1204310.0000	120.4310	1200550.0000	120.0550	0.312	0.0000	0.0000
2024/09/10	GOVI	07/11/2024	948.80	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/10	GOVI	07/11/2024	948.78	Call	GOVI		1204510.0000	120.4510	1200750.0000	120.0750	0.312	0.0000	0.0000
2024/09/10	GOVI	07/11/2024	948.78	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/10	GOVI	07/11/2024			GOVI		1069.2310	1069.2310	1068.8550	1068.8550	0.035	0.0000	0.0000
2024/09/10	GOVI	06/02/2025			GOVI		1091.3440	1091.3440	1090.9660	1090.9660	0.035	0.0000	0.0000
2024/09/10	GOVI	06/02/2025	972.00	Call	GOVI		1193440.0000	119.3440	1189660.0000	118.9660	0.317	0.0000	0.0000
2024/09/10	GOVI	06/02/2025	972.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/10	GOVI	08/05/2025			GOVI		1113.0790	1113.0790	1112.6990	1112.6990	0.034	0.0000	0.0000
2024/09/10	GOVI	08/05/2025	1,022.00	Call	GOVI		910790.0000	91.0790	906990.0000	90.6990	0.417	0.0000	0.0000
2024/09/10	GOVI	08/05/2025	1,022.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/10	GOVI	07/08/2025			GOVI		1134.6520	1134.6520	1134.2700	1134.2700	0.034	0.0000	0.0000
2024/09/10	GOVI	07/08/2025	1,011.00	Call	GOVI		1236520.0000	123.6520	1232700.0000	123.2700	0.309	0.0000	0.0000
2024/09/10	GOVI	07/08/2025	1,011.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/10	GOVI	06/11/2025			GOVI		1156.4000	1156.4000	1156.0160	1156.0160	0.033	0.0000	0.0000
2024/09/10	GOVI	06/11/2025	1,112.00	Call	GOVI		444000.0000	44.4000	440160.0000	44.0160	0.865	0.0000	0.0000
2024/09/10	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	
2024/09/10	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/09/10	IGOV	07/11/2024		Index Future	374.7210	374.7210	375.1940	375.1940	0.126	0.0000	0.0000
2024/09/10	IGOV	06/02/2025		Index Future	382.5610	382.5610	383.0460	383.0460	0.127	0.0000	0.0000
2024/09/10	IGOV	08/05/2025		Index Future	390.2690	390.2690	390.7660	390.7660	0.127	0.0000	0.0000
2024/09/10	IGOV	07/08/2025		Index Future	397.9210	397.9210	398.4300	398.4300	0.128	0.0000	0.0000
2024/09/10	IGOV	06/11/2025		Index Future	405.6330	405.6330	406.1540	406.1540	0.128	0.0000	0.0000
2024/09/10	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/09/10	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/09/10	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/09/10	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/09/10	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/09/10	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/09/10	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/09/10	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/09/10	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/09/10	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/09/10	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/09/10	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/09/10	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/09/10	JBAF	18/09/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/09/10	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/09/10	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/09/10	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/09/10	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/09/10	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/09/10	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/09/10	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/09/10	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/09/10	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/09/10	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/09/10	R035	07/11/2024	11.10 Call	Bond Future	3724.2900	3.7243	3695.8000	3.6958	0.765	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	
2024/09/10	R035	07/11/2024	11.10 Put	Bond Future	357.1500	0.3572	353.2500	0.3533	1.092	0.0000	0.0000
2024/09/10	R035	07/11/2024	13.23 Call	Bond Future	14035.1200	14.0351	14010.5000	14.0105	0.175	0.0000	0.0000
2024/09/10	R035	07/11/2024	13.23 Put	Bond Future	0.3000	0.0003	0.2700	0.0003	10.000	0.0000	0.0000
2024/09/10	R035	07/11/2024	12.20 Put	Bond Future	17.4600	0.0175	16.6500	0.0167	4.639	0.0000	0.0000
2024/09/10	R035	07/11/2024	12.20 Call	Bond Future	9136.0900	9.1361	9110.6900	9.1107	0.278	0.0000	0.0000
2024/09/10	R035	07/11/2024		Bond Future	10.5015	91.6724	10.5057	91.6478	0.041	0.0000	0.0000
2024/09/10	R035	07/11/2024	12.18 Call	Bond Future	9037.3500	9.0374	9011.9200	9.0119	0.281	0.0000	0.0000
2024/09/10	R035	07/11/2024	12.18 Put	Bond Future	18.5100	0.0185	17.6700	0.0177	4.538	0.0000	0.0000
2024/09/10	R035	07/11/2024	12.19 Call	Bond Future	9086.7400	9.0867	9061.3200	9.0613	0.280	0.0000	0.0000
2024/09/10	R035	07/11/2024	12.19 Put	Bond Future	17.9800	0.0180	17.1500	0.0172	4.616	0.0000	0.0000
2024/09/10	R035	07/11/2024	12.17 Call	Bond Future	8987.9400	8.9879	8962.4900	8.9625	0.283	0.0000	0.0000
2024/09/10	R035	07/11/2024	12.17 Put	Bond Future	19.0600	0.0191	18.2000	0.0182	4.512	0.0000	0.0000
2024/09/10	R035	06/02/2025		Bond Future	10.5885	93.5675	10.5929	93.5428	0.041	0.0000	0.0000
2024/09/10	R035	06/02/2025	12.41 Call	Bond Future	9760.3200	9.7603	9734.2500	9.7343	0.267	0.0000	0.0000
2024/09/10	R035	06/02/2025	12.41 Put	Bond Future	213.9000	0.2139	212.5500	0.2126	0.631	0.0000	0.0000
2024/09/10	R035	06/02/2025	11.30 Call	Bond Future	4835.8800	4.8359	4810.8100	4.8108	0.518	0.0000	0.0000
2024/09/10	R035	06/02/2025	11.30 Put	Bond Future	930.5900	0.9306	930.2400	0.9302	0.038	0.0000	0.0000
2024/09/10	R035	06/02/2025	10.65 Call	Bond Future	2425.0400	2.4250	2404.3100	2.4043	0.855	0.0000	0.0000
2024/09/10	R035	06/02/2025	10.65 Put	Bond Future	2077.9900	2.0780	2081.9800	2.0820	0.192	0.0000	0.0000
2024/09/10	R035	06/02/2025	10.34 Put	Bond Future	2965.5600	2.9656	2973.1600	2.9732	0.256	0.0000	0.0000
2024/09/10	R035	06/02/2025	10.34 Call	Bond Future	1544.7800	1.5448	1527.6600	1.5277	1.108	0.0000	0.0000
2024/09/10	R035	06/02/2025	10.26 Put	Bond Future	3237.1200	3.2371	3245.7900	3.2458	0.268	0.0000	0.0000
2024/09/10	R035	06/02/2025	10.26 Call	Bond Future	1352.4500	1.3525	1336.4000	1.3364	1.187	0.0000	0.0000
2024/09/10	R035	08/05/2025	11.70 Call	Bond Future	6476.0200	6.4760	6452.0300	6.4520	0.370	0.0000	0.0000
2024/09/10	R035	08/05/2025	11.70 Put	Bond Future	1091.8600	1.0919	1092.5200	1.0925	0.060	0.0000	0.0000
2024/09/10	R035	08/05/2025	10.95 Call	Bond Future	3663.6800	3.6637	3643.1700	3.6432	0.560	0.0000	0.0000
2024/09/10	R035	08/05/2025	10.95 Put	Bond Future	2219.8100	2.2198	2223.9500	2.2240	0.187	0.0000	0.0000
2024/09/10	R035	08/05/2025	10.44 Put	Bond Future	3522.3300	3.5223	3530.5900	3.5306	0.235	0.0000	0.0000
2024/09/10	R035	08/05/2025	10.44 Call	Bond Future	2142.3300	2.1423	2125.9400	2.1259	0.765	0.0000	0.0000
2024/09/10	R035	08/05/2025	13.35 Call	Bond Future	13413.3800	13.4134	13388.1100	13.3881	0.188	0.0000	0.0000
2024/09/10	R035	08/05/2025	13.35 Put	Bond Future	173.8900	0.1739	173.2700	0.1733	0.357	0.0000	0.0000
2024/09/10	R035	08/05/2025	12.70 Call	Bond Future	10686.8200	10.6868	10661.4500	10.6615	0.237	0.0000	0.0000
2024/09/10	R035	08/05/2025	12.70 Put	Bond Future	415.5300	0.4155	414.8100	0.4148	0.173	0.0000	0.0000
2024/09/10	R035	08/05/2025	11.46 Put	Bond Future	1373.9100	1.3739	1375.3700	1.3754	0.106	0.0000	0.0000
2024/09/10	R035	08/05/2025	11.46 Call	Bond Future	5523.8200	5.5238	5500.6300	5.5006	0.420	0.0000	0.0000
2024/09/10	R035	08/05/2025		Bond Future	10.6865	90.9173	10.6910	90.8926	0.042	0.0000	0.0000
2024/09/10	R035	08/05/2025	11.78 Call	Bond Future	6801.0300	6.8010	6776.8300	6.7768	0.356	0.0000	0.0000
2024/09/10	R035	08/05/2025	11.78 Put	Bond Future	1010.8800	1.0109	1011.3300	1.0113	0.045	0.0000	0.0000
2024/09/10	R035	07/08/2025		Bond Future	10.7994	92.6742	10.8039	92.6496	0.042	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	
2024/09/10	R035	07/08/2025	12.65 Call	Bond Future	10238.1900	10.2382	10213.6600	10.2137	0.240	0.0000	0.0000
2024/09/10	R035	07/08/2025	12.65 Put	Bond Future	935.6900	0.9357	935.7900	0.9358	0.011	0.0000	0.0000
2024/09/10	R035	06/11/2025		Bond Future	10.9275	89.9362	10.9322	89.9115	0.043	0.0000	0.0000
2024/09/10	R035	06/11/2025	11.20 Call	Bond Future	4780.7900	4.7808	4761.8100	4.7618	0.397	0.0000	0.0000
2024/09/10	R035	06/11/2025	11.20 Put	Bond Future	3355.6100	3.3556	3361.3200	3.3613	0.170	0.0000	0.0000
2024/09/10	R053	07/11/2024		Bond Future	11.0529	106.2766	11.0726	106.1002	0.178	0.0000	0.0000
2024/09/10	R053	07/11/2024	12.80 Call	Bond Future	13874.9100	13.8749	13698.9000	13.6989	1.269	0.0000	0.0000
2024/09/10	R053	07/11/2024	12.80 Put	Bond Future	30.9300	0.0309	31.3000	0.0313	1.196	0.0000	0.0000
2024/09/10	R053	07/11/2024	12.81 Call	Bond Future	13943.6800	13.9437	13767.6600	13.7677	1.262	0.0000	0.0000
2024/09/10	R053	07/11/2024	12.81 Put	Bond Future	30.1400	0.0301	30.5000	0.0305	1.194	0.0000	0.0000
2024/09/10	R053	07/11/2024	12.79 Call	Bond Future	13806.0800	13.8061	13630.0900	13.6301	1.275	0.0000	0.0000
2024/09/10	R053	07/11/2024	12.79 Put	Bond Future	31.7500	0.0318	32.1400	0.0321	1.228	0.0000	0.0000
2024/09/10	R053	06/02/2025		Bond Future	11.1313	108.4731	11.1516	108.2936	0.182	0.0000	0.0000
2024/09/10	R053	06/02/2025	12.94 Call	Bond Future	14478.6300	14.4786	14307.6200	14.3076	1.181	0.0000	0.0000
2024/09/10	R053	06/02/2025	12.94 Put	Bond Future	385.7900	0.3858	394.3000	0.3943	2.206	0.0000	0.0000
2024/09/10	R053	08/05/2025		Bond Future	11.2215	104.7619	11.2424	104.5794	0.186	0.0000	0.0000
2024/09/10	R053	08/05/2025	12.64 Call	Bond Future	12416.7900	12.4168	12258.1300	12.2581	1.278	0.0000	0.0000
2024/09/10	R053	08/05/2025	12.64 Put	Bond Future	1222.1200	1.2221	1245.9400	1.2459	1.949	0.0000	0.0000
2024/09/10	R053	07/08/2025		Bond Future	11.3207	106.7842	11.3423	106.5988	0.191	0.0000	0.0000
2024/09/10	R053	07/08/2025	13.17 Call	Bond Future	15339.9400	15.3399	15177.9000	15.1779	1.056	0.0000	0.0000
2024/09/10	R053	07/08/2025	13.17 Put	Bond Future	1389.8300	1.3898	1413.1500	1.4132	1.678	0.0000	0.0000
2024/09/10	R053	06/11/2025		Bond Future	11.4278	102.9562	11.4501	102.7678	0.195	0.0000	0.0000
2024/09/10	R053	06/11/2025	11.76 Call	Bond Future	7721.6400	7.7216	7601.8600	7.6019	1.551	0.0000	0.0000
2024/09/10	R053	06/11/2025	11.76 Put	Bond Future	4979.7500	4.9798	5048.3600	5.0484	1.378	0.0000	0.0000
2024/09/10	R186	07/11/2024		Bond Future	7.9803	108.9123	7.9972	108.8790	0.212	0.0000	0.0000
2024/09/10	R186	07/11/2024	9.14 Call	Bond Future	2262.4300	2.2624	2229.4300	2.2294	1.459	0.0000	0.0000
2024/09/10	R186	07/11/2024	9.14 Put	Bond Future	14.9900	0.0150	15.3000	0.0153	2.068	0.0000	0.0000
2024/09/10	R186	07/11/2024	9.15 Call	Bond Future	2281.0700	2.2811	2248.0600	2.2481	1.447	0.0000	0.0000
2024/09/10	R186	07/11/2024	9.15 Put	Bond Future	14.5300	0.0145	14.8300	0.0148	2.065	0.0000	0.0000
2024/09/10	R186	07/11/2024	9.13 Call	Bond Future	2243.7800	2.2438	2210.8000	2.2108	1.470	0.0000	0.0000
2024/09/10	R186	07/11/2024	9.13 Put	Bond Future	15.4500	0.0155	15.7800	0.0158	2.136	0.0000	0.0000
2024/09/10	R186	06/02/2025		Bond Future	7.9223	105.8510	7.9415	105.8175	0.242	0.0000	0.0000
2024/09/10	R186	06/02/2025	9.03 Call	Bond Future	2048.5000	2.0485	2018.4700	2.0185	1.466	0.0000	0.0000
2024/09/10	R186	06/02/2025	9.03 Put	Bond Future	136.5700	0.1366	140.0600	0.1401	2.555	0.0000	0.0000
2024/09/10	R186	08/05/2025		Bond Future	7.9042	107.9547	7.9262	107.9212	0.279	0.0000	0.0000
2024/09/10	R186	08/05/2025	8.47 Call	Bond Future	1256.2400	1.2562	1232.1700	1.2322	1.916	0.0000	0.0000
2024/09/10	R186	08/05/2025	8.47 Put	Bond Future	399.5600	0.3996	409.0400	0.4090	2.373	0.0000	0.0000
2024/09/10	R186	07/08/2025		Bond Future	7.9209	104.7309	7.9468	104.6973	0.328	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	
2024/09/10	R186	07/08/2025	9.68 Call	Bond Future	2342.4900	2.3425	2312.0900	2.3121	1.298	0.0000	0.0000
2024/09/10	R186	07/08/2025	9.68 Put	Bond Future	98.7800	0.0988	101.9800	0.1020	3.240	0.0000	0.0000
2024/09/10	R186	07/08/2025	10.25 Call	Bond Future	2997.2400	2.9972	2965.1200	2.9651	1.072	0.0000	0.0000
2024/09/10	R186	07/08/2025	10.25 Put	Bond Future	41.1800	0.0412	42.6600	0.0427	3.594	0.0000	0.0000
2024/09/10	R186	07/08/2025	9.22 Put	Bond Future	184.1900	0.1842	189.6100	0.1896	2.943	0.0000	0.0000
2024/09/10	R186	07/08/2025	9.22 Call	Bond Future	1847.8300	1.8478	1819.6500	1.8197	1.525	0.0000	0.0000
2024/09/10	R186	06/11/2025		Bond Future	7.9633	106.7282	7.9950	106.6944	0.398	0.0000	0.0000
2024/09/10	R186	06/11/2025	8.13 Call	Bond Future	734.6000	0.7346	715.5300	0.7155	2.596	0.0000	0.0000
2024/09/10	R186	06/11/2025	8.13 Put	Bond Future	557.3500	0.5574	572.0400	0.5720	2.636	0.0000	0.0000
2024/09/10	R202	07/11/2024		Bond Future	271.9036	271.9036	272.5084	272.5084	0.222	0.0000	0.0000
2024/09/10	R202	06/02/2025		Bond Future	272.3838	272.3838	273.0026	273.0026	0.227	0.0000	0.0000
2024/09/10	R202	06/02/2025	266.79 Call	Bond Future	5593.8200	5.5938	6212.6000	6.2126	11.062	0.0000	0.0000
2024/09/10	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/10	R202	08/05/2025		Bond Future	277.8660	277.8660	278.4989	278.4989	0.228	0.0000	0.0000
2024/09/10	R202	08/05/2025	272.31 Call	Bond Future	5556.0300	5.5560	6188.8600	6.1889	11.390	0.0000	0.0000
2024/09/10	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/10	R202	07/08/2025		Bond Future	277.9888	277.9888	278.6377	278.6377	0.233	0.0000	0.0000
2024/09/10	R202	07/08/2025	271.60 Call	Bond Future	6388.8300	6.3888	7037.6500	7.0377	10.156	0.0000	0.0000
2024/09/10	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/10	R202	06/11/2025		Bond Future	283.3658	283.3658	284.0285	284.0285	0.234	0.0000	0.0000
2024/09/10	R202	06/11/2025	275.64 Call	Bond Future	7725.8400	7.7258	8388.5100	8.3885	8.577	0.0000	0.0000
2024/09/10	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/10	R209	07/11/2024		Bond Future	10.6114	72.2923	10.6157	72.2698	0.041	0.0000	0.0000
2024/09/10	R209	07/11/2024	12.22 Call	Bond Future	7781.4200	7.7814	7758.0100	7.7580	0.301	0.0000	0.0000
2024/09/10	R209	07/11/2024	12.22 Put	Bond Future	21.1400	0.0211	20.2400	0.0202	4.257	0.0000	0.0000
2024/09/10	R209	07/11/2024	12.23 Call	Bond Future	7825.4000	7.8254	7802.0000	7.8020	0.299	0.0000	0.0000
2024/09/10	R209	07/11/2024	12.23 Put	Bond Future	20.5400	0.0205	19.6500	0.0197	4.333	0.0000	0.0000
2024/09/10	R209	07/11/2024	12.21 Call	Bond Future	7737.4000	7.7374	7713.9700	7.7140	0.303	0.0000	0.0000
2024/09/10	R209	07/11/2024	12.21 Put	Bond Future	21.7500	0.0218	20.8300	0.0208	4.230	0.0000	0.0000
2024/09/10	R209	06/02/2025		Bond Future	10.6888	73.7865	10.6932	73.7639	0.041	0.0000	0.0000
2024/09/10	R209	06/02/2025	12.44 Call	Bond Future	8492.3700	8.4924	8468.4900	8.4685	0.281	0.0000	0.0000
2024/09/10	R209	06/02/2025	12.44 Put	Bond Future	213.7800	0.2138	212.5300	0.2125	0.585	0.0000	0.0000
2024/09/10	R209	08/05/2025		Bond Future	10.7805	72.0991	10.7850	72.0764	0.042	0.0000	0.0000
2024/09/10	R209	08/05/2025	11.89 Call	Bond Future	6226.5400	6.2265	6204.2700	6.2043	0.358	0.0000	0.0000
2024/09/10	R209	08/05/2025	11.89 Put	Bond Future	907.2400	0.9072	907.6300	0.9076	0.043	0.0000	0.0000
2024/09/10	R209	07/08/2025		Bond Future	10.8837	73.4920	10.8883	73.4693	0.042	0.0000	0.0000
2024/09/10	R209	07/08/2025	12.68 Call	Bond Future	9099.9600	9.1000	9077.4500	9.0775	0.247	0.0000	0.0000
2024/09/10	R209	07/08/2025	12.68 Put	Bond Future	886.2800	0.8863	886.4300	0.8864	0.017	0.0000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/09/10	R209	06/11/2025		Bond Future	10.9969	71.7420	11.0016	71.7192	0.043	0.0000	0.0000
2024/09/10	R209	06/11/2025	11.27 Call	Bond Future	4396.8600	4.3969	4379.2900	4.3793	0.400	0.0000	0.0000
2024/09/10	R209	06/11/2025	11.27 Put	Bond Future	3084.0800	3.0841	3089.2800	3.0893	0.169	0.0000	0.0000
2024/09/10	R210	07/11/2024		Bond Future	243.4378	243.4378	243.0913	243.0913	0.142	0.0000	0.0000
2024/09/10	R210	06/02/2025		Bond Future	248.5292	248.5292	248.1765	248.1765	0.142	0.0000	0.0000
2024/09/10	R210	06/02/2025	239.61 Call	Bond Future	8919.1800	8.9192	8566.5300	8.5665	3.954	0.0000	0.0000
2024/09/10	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/10	R210	08/05/2025		Bond Future	250.1285	250.1285	249.7712	249.7712	0.143	0.0000	0.0000
2024/09/10	R210	08/05/2025	248.03 Call	Bond Future	2098.5000	2.0985	1741.2200	1.7412	17.025	0.0000	0.0000
2024/09/10	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/10	R210	07/08/2025		Bond Future	255.0256	255.0256	254.6625	254.6625	0.142	0.0000	0.0000
2024/09/10	R210	07/08/2025	248.44 Call	Bond Future	6585.5600	6.5856	6222.5300	6.2225	5.513	0.0000	0.0000
2024/09/10	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/10	R210	06/11/2025		Bond Future	256.4931	256.4931	256.1265	256.1265	0.143	0.0000	0.0000
2024/09/10	R210	06/11/2025	252.14 Call	Bond Future	4353.1100	4.3531	3986.5400	3.9865	8.421	0.0000	0.0000
2024/09/10	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/10	R213	07/11/2024		Bond Future	9.4634	89.9017	9.4680	89.8818	0.049	0.0000	0.0000
2024/09/10	R213	07/11/2024	11.22 Call	Bond Future	7228.8500	7.2289	7208.2900	7.2083	0.284	0.0000	0.0000
2024/09/10	R213	07/11/2024	11.22 Put	Bond Future	15.4500	0.0155	14.7500	0.0148	4.531	0.0000	0.0000
2024/09/10	R213	07/11/2024	11.23 Call	Bond Future	7267.4000	7.2674	7246.8500	7.2469	0.283	0.0000	0.0000
2024/09/10	R213	07/11/2024	11.23 Put	Bond Future	15.0700	0.0151	14.3800	0.0144	4.579	0.0000	0.0000
2024/09/10	R213	07/11/2024	11.21 Call	Bond Future	7190.2900	7.1903	7169.7200	7.1697	0.286	0.0000	0.0000
2024/09/10	R213	07/11/2024	11.21 Put	Bond Future	15.8500	0.0159	15.1400	0.0151	4.479	0.0000	0.0000
2024/09/10	R213	06/02/2025		Bond Future	9.5242	91.7602	9.5290	91.7404	0.050	0.0000	0.0000
2024/09/10	R213	06/02/2025	11.35 Call	Bond Future	7376.0200	7.3760	7355.5100	7.3555	0.278	0.0000	0.0000
2024/09/10	R213	06/02/2025	11.35 Put	Bond Future	112.4600	0.1125	111.7700	0.1118	0.614	0.0000	0.0000
2024/09/10	R213	08/05/2025		Bond Future	9.6002	90.0273	9.6051	90.0076	0.051	0.0000	0.0000
2024/09/10	R213	08/05/2025	10.52 Call	Bond Future	4448.6900	4.4487	4430.1600	4.4302	0.417	0.0000	0.0000
2024/09/10	R213	08/05/2025	10.52 Put	Bond Future	811.1200	0.8111	812.3100	0.8123	0.147	0.0000	0.0000
2024/09/10	R213	07/08/2025		Bond Future	9.6948	91.7680	9.6998	91.7484	0.052	0.0000	0.0000
2024/09/10	R213	07/08/2025	11.66 Call	Bond Future	7821.9800	7.8220	7802.6700	7.8027	0.247	0.0000	0.0000
2024/09/10	R213	07/08/2025	11.66 Put	Bond Future	521.0900	0.5211	521.3900	0.5214	0.058	0.0000	0.0000
2024/09/10	R213	06/11/2025		Bond Future	9.8107	89.9661	9.8159	89.9465	0.053	0.0000	0.0000
2024/09/10	R213	06/11/2025	10.05 Call	Bond Future	3170.8700	3.1709	3156.5900	3.1566	0.450	0.0000	0.0000
2024/09/10	R213	06/11/2025	10.05 Put	Bond Future	2274.3800	2.2744	2279.7000	2.2797	0.234	0.0000	0.0000
2024/09/10	R214	07/11/2024		Bond Future	10.8920	68.1260	10.9065	68.0445	0.133	0.0000	0.0000
2024/09/10	R214	07/11/2024	12.61 Call	Bond Future	8704.0700	8.7041	8622.5100	8.6225	0.937	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	
2024/09/10	R214	07/11/2024	12.61 Put	Bond Future	14.7600	0.0148	14.6500	0.0147	0.745	0.0000	0.0000
2024/09/10	R214	07/11/2024	12.62 Call	Bond Future	8749.0800	8.7491	8667.5200	8.6675	0.932	0.0000	0.0000
2024/09/10	R214	07/11/2024	12.62 Put	Bond Future	14.3400	0.0143	14.2300	0.0142	0.767	0.0000	0.0000
2024/09/10	R214	07/11/2024	12.60 Call	Bond Future	8659.0300	8.6590	8577.4800	8.5775	0.942	0.0000	0.0000
2024/09/10	R214	07/11/2024	12.60 Put	Bond Future	15.1900	0.0152	15.0900	0.0151	0.658	0.0000	0.0000
2024/09/10	R214	06/02/2025		Bond Future	10.9696	69.5343	10.9845	69.4515	0.136	0.0000	0.0000
2024/09/10	R214	06/02/2025	12.71 Call	Bond Future	8912.5700	8.9126	8832.7300	8.8327	0.896	0.0000	0.0000
2024/09/10	R214	06/02/2025	12.71 Put	Bond Future	218.8900	0.2189	221.8800	0.2219	1.366	0.0000	0.0000
2024/09/10	R214	06/02/2025	13.63 Call	Bond Future	12650.1200	12.6501	12567.7700	12.5678	0.651	0.0000	0.0000
2024/09/10	R214	06/02/2025	13.63 Put	Bond Future	45.1200	0.0451	45.6000	0.0456	1.064	0.0000	0.0000
2024/09/10	R214	06/02/2025	12.25 Put	Bond Future	404.4200	0.4044	410.5600	0.4106	1.518	0.0000	0.0000
2024/09/10	R214	06/02/2025	12.25 Call	Bond Future	6975.7200	6.9757	6899.0300	6.8990	1.099	0.0000	0.0000
2024/09/10	R214	06/02/2025	11.75 Put	Bond Future	786.3000	0.7863	798.9800	0.7990	1.613	0.0000	0.0000
2024/09/10	R214	06/02/2025	11.75 Call	Bond Future	4913.0500	4.9131	4842.9000	4.8429	1.428	0.0000	0.0000
2024/09/10	R214	08/05/2025		Bond Future	11.0544	67.6133	11.0698	67.5292	0.139	0.0000	0.0000
2024/09/10	R214	08/05/2025	12.40 Call	Bond Future	7586.0900	7.5861	7512.2600	7.5123	0.973	0.0000	0.0000
2024/09/10	R214	08/05/2025	12.40 Put	Bond Future	787.1000	0.7871	797.3600	0.7974	1.304	0.0000	0.0000
2024/09/10	R214	07/08/2025		Bond Future	11.1495	68.9200	11.1654	68.8346	0.142	0.0000	0.0000
2024/09/10	R214	07/08/2025	12.97 Call	Bond Future	9740.9000	9.7409	9665.4000	9.6654	0.775	0.0000	0.0000
2024/09/10	R214	07/08/2025	12.97 Put	Bond Future	907.9200	0.9079	917.7900	0.9178	1.087	0.0000	0.0000
2024/09/10	R214	06/11/2025		Bond Future	11.2548	66.9347	11.2711	66.8480	0.145	0.0000	0.0000
2024/09/10	R214	06/11/2025	11.64 Call	Bond Future	5125.6000	5.1256	5068.3300	5.0683	1.117	0.0000	0.0000
2024/09/10	R214	06/11/2025	11.64 Put	Bond Future	3123.2200	3.1232	3152.6600	3.1527	0.943	0.0000	0.0000
2024/09/10	R248	07/11/2024	12.79 Call	Bond Future	10888.4700	10.8885	10822.3300	10.8223	0.607	0.0000	0.0000
2024/09/10	R248	07/11/2024	12.79 Put	Bond Future	20.8400	0.0208	20.2700	0.0203	2.735	0.0000	0.0000
2024/09/10	R248	07/11/2024	12.80 Call	Bond Future	10942.2600	10.9423	10876.1300	10.8761	0.604	0.0000	0.0000
2024/09/10	R248	07/11/2024	12.80 Put	Bond Future	20.2800	0.0203	19.7200	0.0197	2.761	0.0000	0.0000
2024/09/10	R248	07/11/2024	12.78 Call	Bond Future	10834.6000	10.8346	10768.4500	10.7685	0.611	0.0000	0.0000
2024/09/10	R248	07/11/2024	12.78 Put	Bond Future	21.4000	0.0214	20.8200	0.0208	2.710	0.0000	0.0000
2024/09/10	R248	07/11/2024		Bond Future	11.0284	82.7706	11.0378	82.7050	0.085	0.0000	0.0000
2024/09/10	R248	06/02/2025		Bond Future	11.1082	84.4817	11.1179	84.4151	0.087	0.0000	0.0000
2024/09/10	R248	06/02/2025	12.71 Call	Bond Future	10231.8100	10.2318	10166.8000	10.1668	0.635	0.0000	0.0000
2024/09/10	R248	06/02/2025	12.71 Put	Bond Future	366.4500	0.3665	368.0700	0.3681	0.442	0.0000	0.0000
2024/09/10	R248	06/02/2025	10.30 Put	Bond Future	6520.5700	6.5206	6569.4000	6.5694	0.749	0.0000	0.0000
2024/09/10	R248	06/02/2025	10.30 Call	Bond Future	609.4900	0.6095	591.6900	0.5917	2.920	0.0000	0.0000
2024/09/10	R248	06/02/2025	11.00 Put	Bond Future	3069.8500	3.0699	3096.3500	3.0964	0.863	0.0000	0.0000
2024/09/10	R248	06/02/2025	11.00 Call	Bond Future	2318.3100	2.3183	2278.1800	2.2782	1.731	0.0000	0.0000
2024/09/10	R248	06/02/2025	11.70 Call	Bond Future	5217.1800	5.2172	5160.9300	5.1609	1.078	0.0000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/09/10	R248	06/02/2025	11.70 Put	Bond Future	1309.7700	1.3098	1320.1500	1.3202	0.793	0.0000	0.0000
2024/09/10	R248	08/05/2025		Bond Future	11.1949	81.7142	11.2048	81.6468	0.089	0.0000	0.0000
2024/09/10	R248	08/05/2025	12.60 Call	Bond Future	9586.2900	9.5863	9524.8500	9.5249	0.641	0.0000	0.0000
2024/09/10	R248	08/05/2025	12.60 Put	Bond Future	928.6400	0.9286	934.6200	0.9346	0.644	0.0000	0.0000
2024/09/10	R248	07/08/2025		Bond Future	11.2917	83.2930	11.3019	83.2247	0.091	0.0000	0.0000
2024/09/10	R248	07/08/2025	13.21 Call	Bond Future	12320.3000	12.3203	12257.8400	12.2578	0.507	0.0000	0.0000
2024/09/10	R248	07/08/2025	13.21 Put	Bond Future	1061.3100	1.0613	1067.1800	1.0672	0.553	0.0000	0.0000
2024/09/10	R248	06/11/2025		Bond Future	11.3982	80.4387	11.4087	80.3695	0.092	0.0000	0.0000
2024/09/10	R248	06/11/2025	11.74 Call	Bond Future	6040.7600	6.0408	5993.5700	5.9936	0.781	0.0000	0.0000
2024/09/10	R248	06/11/2025	11.74 Put	Bond Future	3844.2500	3.8443	3866.2600	3.8663	0.573	0.0000	0.0000
2024/09/10	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/09/10	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/09/10	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/09/10	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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