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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/09/2024 TO 11/09/2024

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
2024/09/11	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/11	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/11	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/11	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/11	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/11	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/11	2025	07/11/2024		Bond Future	185.2870	185.2870	185.2396	0.026	0.0000	0.0000
2024/09/11	2029	07/11/2024		Bond Future	134.5607	134.5607	134.5840	0.017	0.0000	0.0000
2024/09/11	2029	06/02/2025		Bond Future	137.3756	137.3756	137.4012	0.019	0.0000	0.0000
2024/09/11	2029	06/02/2025	132.40 Call	Bond Future	4975.5500	4.9756	5001.1600	0.515	0.0000	0.0000
2024/09/11	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/11	2029	08/05/2025		Bond Future	138.7135	138.7135	138.7422	0.021	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	
2024/09/11	2029	08/05/2025	137.85 Call	Bond Future	863.4800	0.8635	892.1500	0.8922	3.320	0.0000	0.0000
2024/09/11	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/11	2029	07/08/2025		Bond Future	141.4306	141.4306	141.4621	141.4621	0.022	0.0000	0.0000
2024/09/11	2029	07/08/2025	137.41 Call	Bond Future	4020.5600	4.0206	4052.0600	4.0521	0.783	0.0000	0.0000
2024/09/11	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/11	2029	06/11/2025		Bond Future	142.7141	142.7141	142.7482	142.7482	0.024	0.0000	0.0000
2024/09/11	2029	06/11/2025	139.79 Call	Bond Future	2924.0500	2.9241	2958.1900	2.9582	1.168	0.0000	0.0000
2024/09/11	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/11	2030	07/11/2024	10.21 Put	Bond Future	34.5100	0.0345	28.9600	0.0290	16.082	0.0000	0.0000
2024/09/11	2030	07/11/2024	10.21 Call	Bond Future	4651.6000	4.6516	4773.8100	4.7738	2.627	0.0000	0.0000
2024/09/11	2030	07/11/2024	10.71 Put	Bond Future	6.8500	0.0069	5.5300	0.0055	19.270	0.0000	0.0000
2024/09/11	2030	07/11/2024	10.71 Call	Bond Future	6475.8800	6.4759	6602.3200	6.6023	1.952	0.0000	0.0000
2024/09/11	2030	07/11/2024	11.91 Call	Bond Future	10727.0800	10.7271	10854.8400	10.8548	1.191	0.0000	0.0000
2024/09/11	2030	07/11/2024	11.91 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2024/09/11	2030	07/11/2024		Bond Future	9.0162	98.0825	8.9842	98.2103	0.355	0.0000	0.0000
2024/09/11	2030	07/11/2024	10.75 Call	Bond Future	6621.1700	6.6212	6747.7500	6.7478	1.912	0.0000	0.0000
2024/09/11	2030	07/11/2024	10.75 Put	Bond Future	6.0000	0.0060	4.8200	0.0048	19.667	0.0000	0.0000
2024/09/11	2030	07/11/2024	10.76 Call	Bond Future	6657.4500	6.6575	6784.0700	6.7841	1.902	0.0000	0.0000
2024/09/11	2030	07/11/2024	10.76 Put	Bond Future	5.8000	0.0058	4.6600	0.0047	19.655	0.0000	0.0000
2024/09/11	2030	07/11/2024	10.74 Call	Bond Future	6584.8600	6.5849	6711.4100	6.7114	1.922	0.0000	0.0000
2024/09/11	2030	07/11/2024	10.74 Put	Bond Future	6.2000	0.0062	4.9900	0.0050	19.516	0.0000	0.0000
2024/09/11	2030	06/02/2025		Bond Future	9.0522	96.1005	9.0179	96.2322	0.379	0.0000	0.0000
2024/09/11	2030	06/02/2025	10.68 Call	Bond Future	6114.0400	6.1140	6235.7600	6.2358	1.991	0.0000	0.0000
2024/09/11	2030	06/02/2025	10.68 Put	Bond Future	119.6000	0.1196	109.6300	0.1096	8.336	0.0000	0.0000
2024/09/11	2030	06/02/2025	8.68 Put	Bond Future	2201.8400	2.2018	2112.0300	2.1120	4.079	0.0000	0.0000
2024/09/11	2030	06/02/2025	8.68 Call	Bond Future	762.4200	0.7624	804.3000	0.8043	5.493	0.0000	0.0000
2024/09/11	2030	06/02/2025	9.18 Put	Bond Future	1168.0000	1.1680	1106.7400	1.1067	5.245	0.0000	0.0000
2024/09/11	2030	06/02/2025	9.18 Call	Bond Future	1655.9800	1.6560	1726.4100	1.7264	4.253	0.0000	0.0000
2024/09/11	2030	06/02/2025	9.69 Call	Bond Future	2967.9000	2.9679	3063.6200	3.0636	3.225	0.0000	0.0000
2024/09/11	2030	06/02/2025	9.69 Put	Bond Future	562.1700	0.5622	526.2000	0.5262	6.398	0.0000	0.0000
2024/09/11	2030	08/05/2025	8.68 Put	Bond Future	2649.3300	2.6493	2559.6200	2.5596	3.386	0.0000	0.0000
2024/09/11	2030	08/05/2025	8.68 Call	Bond Future	1014.0800	1.0141	1060.4400	1.0604	4.572	0.0000	0.0000
2024/09/11	2030	08/05/2025	9.18 Put	Bond Future	1662.3800	1.6624	1595.3700	1.5954	4.031	0.0000	0.0000
2024/09/11	2030	08/05/2025	9.18 Call	Bond Future	1878.5500	1.8786	1947.6100	1.9476	3.676	0.0000	0.0000
2024/09/11	2030	08/05/2025	9.99 Call	Bond Future	3860.2300	3.8602	3959.9500	3.9600	2.583	0.0000	0.0000
2024/09/11	2030	08/05/2025	9.99 Put	Bond Future	735.6200	0.7356	699.2700	0.6993	4.941	0.0000	0.0000
2024/09/11	2030	08/05/2025	12.28 Call	Bond Future	10807.6300	10.8076	10941.1700	10.9412	1.236	0.0000	0.0000
2024/09/11	2030	08/05/2025	12.28 Put	Bond Future	31.2200	0.0312	28.6900	0.0287	8.104	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	
2024/09/11	2030	08/05/2025	10.69 Put	Bond Future	352.1800	0.3522	332.4400	0.3324	5.605	0.0000	0.0000
2024/09/11	2030	08/05/2025	10.69 Call	Bond Future	5902.8900	5.9029	6019.2200	6.0192	1.971	0.0000	0.0000
2024/09/11	2030	08/05/2025	11.86 Call	Bond Future	9499.2000	9.4992	9630.4400	9.6304	1.382	0.0000	0.0000
2024/09/11	2030	08/05/2025	11.86 Put	Bond Future	65.9400	0.0659	61.1100	0.0611	7.325	0.0000	0.0000
2024/09/11	2030	08/05/2025	10.31 Put	Bond Future	526.5900	0.5266	498.9100	0.4989	5.256	0.0000	0.0000
2024/09/11	2030	08/05/2025	10.31 Call	Bond Future	4770.1200	4.7701	4878.5100	4.8785	2.272	0.0000	0.0000
2024/09/11	2030	08/05/2025		Bond Future	9.1210	98.0105	9.0840	98.1466	0.406	0.0000	0.0000
2024/09/11	2030	08/05/2025	9.93 Call	Bond Future	3696.0000	3.6960	3793.8700	3.7939	2.648	0.0000	0.0000
2024/09/11	2030	08/05/2025	9.93 Put	Bond Future	783.0600	0.7831	744.8600	0.7449	4.878	0.0000	0.0000
2024/09/11	2030	07/08/2025	12.12 Call	Bond Future	9676.5800	9.6766	9808.9500	9.8090	1.368	0.0000	0.0000
2024/09/11	2030	07/08/2025	12.12 Put	Bond Future	136.8200	0.1368	128.9000	0.1289	5.789	0.0000	0.0000
2024/09/11	2030	07/08/2025	10.48 Put	Bond Future	734.0200	0.7340	701.8200	0.7018	4.387	0.0000	0.0000
2024/09/11	2030	07/08/2025	10.48 Call	Bond Future	5045.2400	5.0452	5153.3300	5.1533	2.142	0.0000	0.0000
2024/09/11	2030	07/08/2025		Bond Future	9.2125	95.8955	9.1725	96.0358	0.435	0.0000	0.0000
2024/09/11	2030	07/08/2025	11.11 Call	Bond Future	6803.6200	6.8036	6923.1500	6.9232	1.757	0.0000	0.0000
2024/09/11	2030	07/08/2025	11.11 Put	Bond Future	438.6900	0.4387	417.9300	0.4179	4.732	0.0000	0.0000
2024/09/11	2030	06/11/2025		Bond Future	9.3115	97.7247	9.2682	97.8690	0.465	0.0000	0.0000
2024/09/11	2030	06/11/2025	9.54 Call	Bond Future	2667.6700	2.6677	2747.2000	2.7472	2.981	0.0000	0.0000
2024/09/11	2030	06/11/2025	9.54 Put	Bond Future	1910.0900	1.9101	1845.2900	1.8453	3.393	0.0000	0.0000
2024/09/11	2032	07/11/2024	9.75 Put	Bond Future	1157.4300	1.1574	1080.6000	1.0806	6.638	0.0000	0.0000
2024/09/11	2032	07/11/2024	9.75 Call	Bond Future	1097.8900	1.0979	1157.1800	1.1572	5.400	0.0000	0.0000
2024/09/11	2032	07/11/2024	9.90 Put	Bond Future	853.9500	0.8540	790.7600	0.7908	7.400	0.0000	0.0000
2024/09/11	2032	07/11/2024	9.90 Call	Bond Future	1528.4700	1.5285	1601.4000	1.6014	4.771	0.0000	0.0000
2024/09/11	2032	07/11/2024	10.60 Call	Bond Future	4179.9000	4.1799	4296.7500	4.2968	2.796	0.0000	0.0000
2024/09/11	2032	07/11/2024	10.60 Put	Bond Future	176.6100	0.1766	157.3400	0.1573	10.911	0.0000	0.0000
2024/09/11	2032	07/11/2024	9.86 Call	Bond Future	1407.0700	1.4071	1476.4500	1.4765	4.931	0.0000	0.0000
2024/09/11	2032	07/11/2024	9.86 Put	Bond Future	927.5700	0.9276	860.8300	0.8608	7.195	0.0000	0.0000
2024/09/11	2032	07/11/2024	11.11 Put	Bond Future	50.5000	0.0505	43.7600	0.0438	13.347	0.0000	0.0000
2024/09/11	2032	07/11/2024	11.11 Call	Bond Future	6381.9500	6.3820	6511.3300	6.5113	2.027	0.0000	0.0000
2024/09/11	2032	07/11/2024	11.61 Put	Bond Future	14.5200	0.0145	12.2700	0.0123	15.496	0.0000	0.0000
2024/09/11	2032	07/11/2024	11.61 Call	Bond Future	8552.3800	8.5524	8686.2500	8.6863	1.565	0.0000	0.0000
2024/09/11	2032	07/11/2024	12.95 Call	Bond Future	14100.6800	14.1007	14236.7800	14.2368	0.965	0.0000	0.0000
2024/09/11	2032	07/11/2024	12.95 Put	Bond Future	0.0600	0.0001	0.0400	0.0000	33.333	0.0000	0.0000
2024/09/11	2032	07/11/2024		Bond Future	9.7621	93.1317	9.7344	93.2678	0.283	0.0000	0.0000
2024/09/11	2032	07/11/2024	13.36 Call	Bond Future	15706.2500	15.7063	15842.3600	15.8424	0.867	0.0000	0.0000
2024/09/11	2032	07/11/2024	13.36 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/09/11	2032	07/11/2024	11.64 Put	Bond Future	13.4800	0.0135	11.3700	0.0114	15.653	0.0000	0.0000
2024/09/11	2032	07/11/2024	11.64 Call	Bond Future	8681.3900	8.6814	8815.4000	8.8154	1.544	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	
2024/09/11	2032	07/11/2024	11.48 Call	Bond Future	7991.3400	7.9913	8124.4500	8.1245	1.666	0.0000	0.0000
2024/09/11	2032	07/11/2024	11.48 Put	Bond Future	20.0500	0.0201	17.0400	0.0170	15.012	0.0000	0.0000
2024/09/11	2032	07/11/2024	11.49 Call	Bond Future	8034.6100	8.0346	8167.7900	8.1678	1.658	0.0000	0.0000
2024/09/11	2032	07/11/2024	11.49 Put	Bond Future	19.5700	0.0196	16.6300	0.0166	15.023	0.0000	0.0000
2024/09/11	2032	07/11/2024	11.47 Call	Bond Future	7948.0600	7.9481	8081.1000	8.0811	1.674	0.0000	0.0000
2024/09/11	2032	07/11/2024	11.47 Put	Bond Future	20.5600	0.0206	17.4800	0.0175	14.981	0.0000	0.0000
2024/09/11	2032	06/02/2025		Bond Future	9.8289	95.0571	9.7997	95.1973	0.298	0.0000	0.0000
2024/09/11	2032	06/02/2025	11.72 Call	Bond Future	8635.8600	8.6359	8766.9400	8.7669	1.518	0.0000	0.0000
2024/09/11	2032	06/02/2025	11.72 Put	Bond Future	126.5800	0.1266	117.4800	0.1175	7.189	0.0000	0.0000
2024/09/11	2032	06/02/2025	9.42 Put	Bond Future	2923.2600	2.9233	2825.3800	2.8254	3.348	0.0000	0.0000
2024/09/11	2032	06/02/2025	9.42 Call	Bond Future	940.0100	0.9400	982.3100	0.9823	4.500	0.0000	0.0000
2024/09/11	2032	06/02/2025	9.92 Put	Bond Future	1611.8600	1.6119	1543.2000	1.5432	4.260	0.0000	0.0000
2024/09/11	2032	06/02/2025	9.92 Call	Bond Future	2046.3000	2.0463	2117.8200	2.1178	3.495	0.0000	0.0000
2024/09/11	2032	06/02/2025	10.61 Call	Bond Future	4280.3000	4.2803	4385.5600	4.3856	2.459	0.0000	0.0000
2024/09/11	2032	06/02/2025	10.61 Put	Bond Future	637.5500	0.6376	602.6300	0.6026	5.477	0.0000	0.0000
2024/09/11	2032	08/05/2025	9.42 Put	Bond Future	3611.0800	3.6111	3513.3600	3.5134	2.706	0.0000	0.0000
2024/09/11	2032	08/05/2025	9.42 Call	Bond Future	1271.1300	1.2711	1318.1600	1.3182	3.700	0.0000	0.0000
2024/09/11	2032	08/05/2025	9.92 Put	Bond Future	2314.7500	2.3148	2240.2600	2.2403	3.218	0.0000	0.0000
2024/09/11	2032	08/05/2025	9.92 Call	Bond Future	2335.7500	2.3358	2406.0100	2.4060	3.008	0.0000	0.0000
2024/09/11	2032	08/05/2025	10.97 Call	Bond Future	5576.5300	5.5765	5686.4000	5.6864	1.970	0.0000	0.0000
2024/09/11	2032	08/05/2025	10.97 Put	Bond Future	836.4500	0.8365	801.5700	0.8016	4.170	0.0000	0.0000
2024/09/11	2032	08/05/2025		Bond Future	9.9155	92.7836	9.8844	92.9284	0.314	0.0000	0.0000
2024/09/11	2032	08/05/2025	10.91 Call	Bond Future	5366.9500	5.3670	5475.1000	5.4751	2.015	0.0000	0.0000
2024/09/11	2032	08/05/2025	10.91 Put	Bond Future	888.1200	0.8881	851.5200	0.8515	4.121	0.0000	0.0000
2024/09/11	2032	07/08/2025		Bond Future	10.0187	94.5765	9.9857	94.7256	0.330	0.0000	0.0000
2024/09/11	2032	07/08/2025	12.01 Call	Bond Future	9066.1900	9.0662	9192.1800	9.1922	1.390	0.0000	0.0000
2024/09/11	2032	07/08/2025	12.01 Put	Bond Future	621.0600	0.6211	597.9300	0.5979	3.724	0.0000	0.0000
2024/09/11	2032	06/11/2025		Bond Future	10.1369	92.2204	10.1018	92.3737	0.346	0.0000	0.0000
2024/09/11	2032	06/11/2025	10.42 Call	Bond Future	3882.8300	3.8828	3968.1300	3.9681	2.197	0.0000	0.0000
2024/09/11	2032	06/11/2025	10.42 Put	Bond Future	2658.3700	2.6584	2590.3700	2.5904	2.558	0.0000	0.0000
2024/09/11	2033	07/11/2024		Bond Future	128.3010	128.3010	128.2247	128.2247	0.059	0.0000	0.0000
2024/09/11	2033	06/02/2025		Bond Future	130.9850	130.9850	130.9088	130.9088	0.058	0.0000	0.0000
2024/09/11	2033	06/02/2025	124.94 Call	Bond Future	6044.9600	6.0450	5968.8400	5.9688	1.259	0.0000	0.0000
2024/09/11	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/11	2033	08/05/2025		Bond Future	132.0948	132.0948	132.0195	132.0195	0.057	0.0000	0.0000
2024/09/11	2033	08/05/2025	130.62 Call	Bond Future	1474.8100	1.4748	1399.4900	1.3995	5.107	0.0000	0.0000
2024/09/11	2033	08/05/2025	130.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/11	2033	07/08/2025		Bond Future	134.6824	134.6824	134.6078	134.6078	0.055	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	
2024/09/11	2033	07/08/2025	128.65 Call	Bond Future	6032.4200	6.0324	5957.8100	5.9578	1.237	0.0000	0.0000
2024/09/11	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/11	2033	06/11/2025		Bond Future	135.7327	135.7327	135.6585	135.6585	0.055	0.0000	0.0000
2024/09/11	2033	06/11/2025	133.14 Call	Bond Future	2592.7300	2.5927	2518.5300	2.5185	2.862	0.0000	0.0000
2024/09/11	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/11	2037	07/11/2024		Bond Future	10.8659	86.5785	10.8172	86.8671	0.448	0.0000	0.0000
2024/09/11	2037	07/11/2024	12.58 Call	Bond Future	9354.9800	9.3550	9639.1500	9.6392	3.038	0.0000	0.0000
2024/09/11	2037	07/11/2024	12.58 Put	Bond Future	19.6800	0.0197	15.3000	0.0153	22.256	0.0000	0.0000
2024/09/11	2037	07/11/2024	12.59 Call	Bond Future	9404.4400	9.4044	9688.7200	9.6887	3.023	0.0000	0.0000
2024/09/11	2037	07/11/2024	12.59 Put	Bond Future	19.1300	0.0191	14.8600	0.0149	22.321	0.0000	0.0000
2024/09/11	2037	07/11/2024	12.57 Call	Bond Future	9305.4800	9.3055	9589.5400	9.5895	3.053	0.0000	0.0000
2024/09/11	2037	07/11/2024	12.57 Put	Bond Future	20.2300	0.0202	15.7400	0.0157	22.195	0.0000	0.0000
2024/09/11	2037	06/02/2025		Bond Future	10.9526	84.1080	10.9019	84.4036	0.463	0.0000	0.0000
2024/09/11	2037	06/02/2025	12.76 Call	Bond Future	9864.3800	9.8644	10137.9100	10.1379	2.773	0.0000	0.0000
2024/09/11	2037	06/02/2025	12.76 Put	Bond Future	217.1000	0.2171	194.9800	0.1950	10.189	0.0000	0.0000
2024/09/11	2037	08/05/2025		Bond Future	11.0595	85.7790	11.0066	86.0821	0.479	0.0000	0.0000
2024/09/11	2037	08/05/2025	12.25 Call	Bond Future	7430.7500	7.4308	7669.4800	7.6695	3.213	0.0000	0.0000
2024/09/11	2037	08/05/2025	12.25 Put	Bond Future	1003.5700	1.0036	939.1700	0.9392	6.417	0.0000	0.0000
2024/09/11	2037	08/05/2025	12.55 Put	Bond Future	758.7100	0.7587	707.8600	0.7079	6.702	0.0000	0.0000
2024/09/11	2037	08/05/2025	12.55 Call	Bond Future	8694.3800	8.6944	8946.6600	8.9467	2.902	0.0000	0.0000
2024/09/11	2037	08/05/2025	13.30 Put	Bond Future	342.1500	0.3422	316.1500	0.3162	7.599	0.0000	0.0000
2024/09/11	2037	08/05/2025	13.30 Call	Bond Future	11868.4800	11.8685	12145.6100	12.1456	2.335	0.0000	0.0000
2024/09/11	2037	08/05/2025	13.35 Put	Bond Future	320.5300	0.3205	295.8900	0.2959	7.687	0.0000	0.0000
2024/09/11	2037	08/05/2025	13.35 Call	Bond Future	12077.4200	12.0774	12355.9100	12.3559	2.306	0.0000	0.0000
2024/09/11	2037	07/08/2025		Bond Future	11.1814	83.1761	11.1261	83.4865	0.495	0.0000	0.0000
2024/09/11	2037	07/08/2025	13.01 Call	Bond Future	10396.3800	10.3964	10653.4500	10.6535	2.473	0.0000	0.0000
2024/09/11	2037	07/08/2025	13.01 Put	Bond Future	992.8100	0.9928	939.4500	0.9395	5.375	0.0000	0.0000
2024/09/11	2037	07/08/2025	12.17 Call	Bond Future	7102.4100	7.1024	7324.2600	7.3243	3.124	0.0000	0.0000
2024/09/11	2037	07/08/2025	12.17 Put	Bond Future	1820.2500	1.8203	1731.6700	1.7317	4.866	0.0000	0.0000
2024/09/11	2037	07/08/2025	11.42 Call	Bond Future	4444.1500	4.4442	4620.0500	4.6201	3.958	0.0000	0.0000
2024/09/11	2037	07/08/2025	11.42 Put	Bond Future	3124.0700	3.1241	2989.5400	2.9895	4.306	0.0000	0.0000
2024/09/11	2037	07/08/2025	10.55 Put	Bond Future	5728.1500	5.7282	5527.6800	5.5277	3.500	0.0000	0.0000
2024/09/11	2037	07/08/2025	10.55 Call	Bond Future	2088.0700	2.0881	2198.0300	2.1980	5.266	0.0000	0.0000
2024/09/11	2037	07/08/2025	10.64 Put	Bond Future	5390.6800	5.3907	5197.1200	5.1971	3.591	0.0000	0.0000
2024/09/11	2037	07/08/2025	10.64 Call	Bond Future	2282.8700	2.2829	2399.7400	2.3997	5.119	0.0000	0.0000
2024/09/11	2037	06/11/2025		Bond Future	11.3053	84.7610	11.2475	85.0786	0.511	0.0000	0.0000
2024/09/11	2037	06/11/2025	11.63 Call	Bond Future	5239.7500	5.2398	5423.7900	5.4238	3.512	0.0000	0.0000
2024/09/11	2037	06/11/2025	11.63 Put	Bond Future	3485.4200	3.4854	3351.9200	3.3519	3.830	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	
2024/09/11	2038	07/11/2024		Bond Future	141.3667	141.3667	141.4912	141.4912	0.088	0.0000	0.0000
2024/09/11	2038	06/02/2025		Bond Future	142.2108	142.2108	142.3400	142.3400	0.091	0.0000	0.0000
2024/09/11	2038	06/02/2025	135.23 Call	Bond Future	6980.7600	6.9808	7109.9600	7.1100	1.851	0.0000	0.0000
2024/09/11	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/11	2038	08/05/2025		Bond Future	145.0735	145.0735	145.2079	145.2079	0.093	0.0000	0.0000
2024/09/11	2038	08/05/2025	139.68 Call	Bond Future	5393.5200	5.3935	5527.8500	5.5279	2.491	0.0000	0.0000
2024/09/11	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/11	2038	07/08/2025		Bond Future	145.7572	145.7572	145.8968	145.8968	0.096	0.0000	0.0000
2024/09/11	2038	07/08/2025	139.56 Call	Bond Future	6197.2400	6.1972	6336.8100	6.3368	2.252	0.0000	0.0000
2024/09/11	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/11	2038	06/11/2025		Bond Future	148.5772	148.5772	148.7214	148.7214	0.097	0.0000	0.0000
2024/09/11	2038	06/11/2025	143.88 Call	Bond Future	4697.1700	4.6972	4841.4000	4.8414	3.071	0.0000	0.0000
2024/09/11	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/11	2040	07/11/2024	12.10 Put	Bond Future	138.3200	0.1383	121.4700	0.1215	12.182	0.0000	0.0000
2024/09/11	2040	07/11/2024	12.10 Call	Bond Future	6393.9400	6.3939	6558.9700	6.5590	2.581	0.0000	0.0000
2024/09/11	2040	07/11/2024	12.60 Call	Bond Future	9081.0400	9.0810	9257.5900	9.2576	1.944	0.0000	0.0000
2024/09/11	2040	07/11/2024	12.60 Put	Bond Future	35.8000	0.0358	30.4700	0.0305	14.888	0.0000	0.0000
2024/09/11	2040	07/11/2024	13.15 Call	Bond Future	11947.2900	11.9473	12127.9600	12.1280	1.512	0.0000	0.0000
2024/09/11	2040	07/11/2024	13.15 Put	Bond Future	6.7200	0.0067	5.5100	0.0055	18.006	0.0000	0.0000
2024/09/11	2040	07/11/2024		Bond Future	11.0715	87.4339	11.0433	87.6157	0.255	0.0000	0.0000
2024/09/11	2040	07/11/2024	12.85 Call	Bond Future	10401.0100	10.4010	10579.9900	10.5800	1.721	0.0000	0.0000
2024/09/11	2040	07/11/2024	12.85 Put	Bond Future	17.9400	0.0179	15.0400	0.0150	16.165	0.0000	0.0000
2024/09/11	2040	07/11/2024	12.86 Call	Bond Future	10453.2600	10.4533	10632.3100	10.6323	1.713	0.0000	0.0000
2024/09/11	2040	07/11/2024	12.86 Put	Bond Future	17.4400	0.0174	14.6100	0.0146	16.227	0.0000	0.0000
2024/09/11	2040	07/11/2024	12.84 Call	Bond Future	10348.7000	10.3487	10527.6000	10.5276	1.729	0.0000	0.0000
2024/09/11	2040	07/11/2024	12.84 Put	Bond Future	18.4400	0.0184	15.4600	0.0155	16.161	0.0000	0.0000
2024/09/11	2040	06/02/2025		Bond Future	11.1584	84.7304	11.1290	84.9172	0.263	0.0000	0.0000
2024/09/11	2040	06/02/2025	12.95 Call	Bond Future	10545.8700	10.5459	10716.8300	10.7168	1.621	0.0000	0.0000
2024/09/11	2040	06/02/2025	12.95 Put	Bond Future	240.8900	0.2409	225.0300	0.2250	6.584	0.0000	0.0000
2024/09/11	2040	06/02/2025	11.00 Put	Bond Future	2962.9100	2.9629	2852.8000	2.8528	3.716	0.0000	0.0000
2024/09/11	2040	06/02/2025	11.00 Call	Bond Future	1948.4600	1.9485	2025.1700	2.0252	3.937	0.0000	0.0000
2024/09/11	2040	06/02/2025	11.70 Call	Bond Future	4583.4500	4.5835	4709.5500	4.7096	2.751	0.0000	0.0000
2024/09/11	2040	06/02/2025	11.70 Put	Bond Future	1249.2200	1.2492	1188.5000	1.1885	4.861	0.0000	0.0000
2024/09/11	2040	06/02/2025	12.20 Call	Bond Future	6890.3200	6.8903	7040.6600	7.0407	2.182	0.0000	0.0000
2024/09/11	2040	06/02/2025	12.20 Put	Bond Future	651.8500	0.6519	615.3700	0.6154	5.596	0.0000	0.0000
2024/09/11	2040	08/05/2025		Bond Future	11.2638	86.4135	11.2331	86.6056	0.273	0.0000	0.0000
2024/09/11	2040	08/05/2025	12.63 Call	Bond Future	8834.1600	8.8342	8988.4800	8.9885	1.747	0.0000	0.0000
2024/09/11	2040	08/05/2025	12.63 Put	Bond Future	920.1600	0.9202	882.3700	0.8824	4.107	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
2024/09/11	2040	08/05/2025	13.43 Put	Bond Future	418.0900	0.4181	398.4700	0.3985	4.693	0.0000	0.0000
2024/09/11	2040	08/05/2025	13.43 Call	Bond Future	12448.2400	12.4482	12620.7300	12.6207	1.386	0.0000	0.0000
2024/09/11	2040	08/05/2025	12.75 Put	Bond Future	823.7900	0.8238	789.3200	0.7893	4.184	0.0000	0.0000
2024/09/11	2040	08/05/2025	12.75 Call	Bond Future	9378.0700	9.3781	9535.7100	9.5357	1.681	0.0000	0.0000
2024/09/11	2040	08/05/2025	13.50 Put	Bond Future	382.6800	0.3827	364.4100	0.3644	4.774	0.0000	0.0000
2024/09/11	2040	08/05/2025	13.50 Call	Bond Future	12756.4700	12.7565	12930.3100	12.9303	1.363	0.0000	0.0000
2024/09/11	2040	07/08/2025		Bond Future	11.3828	83.5721	11.3506	83.7694	0.282	0.0000	0.0000
2024/09/11	2040	07/08/2025	13.29 Call	Bond Future	11620.0500	11.6201	11782.2400	11.7822	1.396	0.0000	0.0000
2024/09/11	2040	07/08/2025	13.29 Put	Bond Future	1070.1700	1.0702	1035.1100	1.0351	3.276	0.0000	0.0000
2024/09/11	2040	06/11/2025		Bond Future	11.5030	85.1641	11.4694	85.3663	0.292	0.0000	0.0000
2024/09/11	2040	06/11/2025	11.84 Call	Bond Future	5750.9500	5.7510	5866.3300	5.8663	2.006	0.0000	0.0000
2024/09/11	2040	06/11/2025	11.84 Put	Bond Future	3760.3700	3.7604	3673.6000	3.6736	2.307	0.0000	0.0000
2024/09/11	2044	07/11/2024	12.50 Call	Bond Future	8436.3600	8.4364	8648.6300	8.6486	2.516	0.0000	0.0000
2024/09/11	2044	07/11/2024	12.50 Put	Bond Future	59.2500	0.0593	50.0800	0.0501	15.477	0.0000	0.0000
2024/09/11	2044	07/11/2024	12.25 Call	Bond Future	7073.0500	7.0731	7278.3400	7.2783	2.902	0.0000	0.0000
2024/09/11	2044	07/11/2024	12.25 Put	Bond Future	114.8200	0.1148	98.6700	0.0987	14.065	0.0000	0.0000
2024/09/11	2044	07/11/2024	12.00 Call	Bond Future	5712.0800	5.7121	5905.9200	5.9059	3.394	0.0000	0.0000
2024/09/11	2044	07/11/2024	12.00 Put	Bond Future	218.8500	0.2189	191.2500	0.1913	12.611	0.0000	0.0000
2024/09/11	2044	07/11/2024		Bond Future	11.1287	83.7359	11.0956	83.9573	0.298	0.0000	0.0000
2024/09/11	2044	07/11/2024	12.91 Call	Bond Future	10628.5200	10.6285	10846.4800	10.8465	2.051	0.0000	0.0000
2024/09/11	2044	07/11/2024	12.91 Put	Bond Future	19.7100	0.0197	16.2300	0.0162	17.656	0.0000	0.0000
2024/09/11	2044	07/11/2024	12.92 Call	Bond Future	10681.0000	10.6810	10899.0400	10.8990	2.041	0.0000	0.0000
2024/09/11	2044	07/11/2024	12.92 Put	Bond Future	19.1900	0.0192	15.7900	0.0158	17.718	0.0000	0.0000
2024/09/11	2044	07/11/2024	12.90 Call	Bond Future	10575.9800	10.5760	10793.8600	10.7939	2.060	0.0000	0.0000
2024/09/11	2044	07/11/2024	12.90 Put	Bond Future	20.2400	0.0202	16.6800	0.0167	17.589	0.0000	0.0000
2024/09/11	2044	06/02/2025		Bond Future	11.2108	81.0812	11.1763	81.3084	0.307	0.0000	0.0000
2024/09/11	2044	06/02/2025	13.02 Call	Bond Future	10872.9700	10.8730	11081.5200	11.0815	1.918	0.0000	0.0000
2024/09/11	2044	06/02/2025	13.02 Put	Bond Future	250.8600	0.2509	232.2400	0.2322	7.422	0.0000	0.0000
2024/09/11	2044	06/02/2025	13.75 Call	Bond Future	14344.0700	14.3441	14564.5700	14.5646	1.537	0.0000	0.0000
2024/09/11	2044	06/02/2025	13.75 Put	Bond Future	75.1700	0.0752	68.5000	0.0685	8.873	0.0000	0.0000
2024/09/11	2044	06/02/2025	12.50 Put	Bond Future	492.7400	0.4927	459.6100	0.4596	6.724	0.0000	0.0000
2024/09/11	2044	06/02/2025	12.50 Call	Bond Future	8307.9700	8.3080	8502.0100	8.5020	2.336	0.0000	0.0000
2024/09/11	2044	06/02/2025	12.00 Put	Bond Future	945.3600	0.9454	888.9800	0.8890	5.964	0.0000	0.0000
2024/09/11	2044	06/02/2025	12.00 Call	Bond Future	5882.1900	5.8822	6052.9800	6.0530	2.904	0.0000	0.0000
2024/09/11	2044	08/05/2025	12.40 Call	Bond Future	7834.5700	7.8346	8012.4000	8.0124	2.270	0.0000	0.0000
2024/09/11	2044	08/05/2025	12.40 Put	Bond Future	1236.6900	1.2367	1181.3800	1.1814	4.472	0.0000	0.0000
2024/09/11	2044	08/05/2025	11.65 Call	Bond Future	4621.0100	4.6210	4759.6800	4.7597	3.001	0.0000	0.0000
2024/09/11	2044	08/05/2025	11.65 Put	Bond Future	2460.7100	2.4607	2366.2400	2.3662	3.839	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	
2024/09/11	2044	08/05/2025	10.92 Put	Bond Future	4725.1700	4.7252	4578.8100	4.5788	3.097	0.0000	0.0000
2024/09/11	2044	08/05/2025	10.92 Call	Bond Future	2136.1300	2.1361	2222.9100	2.2229	4.062	0.0000	0.0000
2024/09/11	2044	08/05/2025		Bond Future	11.3094	82.6919	11.2735	82.9250	0.317	0.0000	0.0000
2024/09/11	2044	08/05/2025	12.72 Call	Bond Future	9289.9900	9.2900	9479.6700	9.4797	2.042	0.0000	0.0000
2024/09/11	2044	08/05/2025	12.72 Put	Bond Future	922.9100	0.9229	879.4500	0.8795	4.709	0.0000	0.0000
2024/09/11	2044	07/08/2025		Bond Future	11.4202	79.9038	11.3828	80.1428	0.328	0.0000	0.0000
2024/09/11	2044	07/08/2025	13.34 Call	Bond Future	11924.8700	11.9249	12123.4600	12.1235	1.665	0.0000	0.0000
2024/09/11	2044	07/08/2025	13.34 Put	Bond Future	1059.0700	1.0591	1018.6400	1.0186	3.818	0.0000	0.0000
2024/09/11	2044	06/11/2025		Bond Future	11.5315	81.4257	11.4926	81.6705	0.338	0.0000	0.0000
2024/09/11	2044	06/11/2025	11.88 Call	Bond Future	6003.9100	6.0039	6145.8300	6.1458	2.364	0.0000	0.0000
2024/09/11	2044	06/11/2025	11.88 Put	Bond Future	3866.9600	3.8670	3764.1300	3.7641	2.659	0.0000	0.0000
2024/09/11	2046	07/11/2024		Bond Future	122.4361	122.4361	122.7842	122.7842	0.284	0.0000	0.0000
2024/09/11	2046	06/02/2025		Bond Future	124.9972	124.9972	125.3543	125.3543	0.286	0.0000	0.0000
2024/09/11	2046	06/02/2025	114.01 Call	Bond Future	10987.2300	10.9872	11344.3000	11.3443	3.250	0.0000	0.0000
2024/09/11	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/11	2046	08/05/2025		Bond Future	125.2693	125.2693	125.6359	125.6359	0.293	0.0000	0.0000
2024/09/11	2046	08/05/2025	121.97 Call	Bond Future	3299.3000	3.2993	3665.8900	3.6659	11.111	0.0000	0.0000
2024/09/11	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/11	2046	07/08/2025		Bond Future	127.7219	127.7219	128.0978	128.0978	0.294	0.0000	0.0000
2024/09/11	2046	07/08/2025	118.69 Call	Bond Future	9031.8800	9.0319	9407.7900	9.4078	4.162	0.0000	0.0000
2024/09/11	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/11	2046	06/11/2025		Bond Future	127.9073	127.9073	128.2924	128.2924	0.301	0.0000	0.0000
2024/09/11	2046	06/11/2025	125.41 Call	Bond Future	2497.3400	2.4973	2882.4400	2.8824	15.420	0.0000	0.0000
2024/09/11	2046	06/11/2025	125.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/11	2050	07/11/2024		Bond Future	124.4652	124.4652	124.3327	124.3327	0.107	0.0000	0.0000
2024/09/11	2050	06/02/2025		Bond Future	124.7145	124.7145	124.5809	124.5809	0.107	0.0000	0.0000
2024/09/11	2050	06/02/2025	115.60 Call	Bond Future	9114.5100	9.1145	8980.8800	8.9809	1.466	0.0000	0.0000
2024/09/11	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/11	2050	08/05/2025		Bond Future	127.2250	127.2250	127.0909	127.0909	0.105	0.0000	0.0000
2024/09/11	2050	08/05/2025	121.16 Call	Bond Future	6064.9700	6.0650	5930.9300	5.9309	2.210	0.0000	0.0000
2024/09/11	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/11	2050	07/08/2025		Bond Future	127.3123	127.3123	127.1777	127.1777	0.106	0.0000	0.0000
2024/09/11	2050	07/08/2025	119.89 Call	Bond Future	7422.3300	7.4223	7287.6700	7.2877	1.814	0.0000	0.0000
2024/09/11	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/11	2050	06/11/2025		Bond Future	129.7750	129.7750	129.6396	129.6396	0.104	0.0000	0.0000
2024/09/11	2050	06/11/2025	124.42 Call	Bond Future	5354.9900	5.3550	5219.6200	5.2196	2.528	0.0000	0.0000
2024/09/11	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
2024/09/11	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/11	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/11	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/11	AL37	07/11/2024		Index Future	1051.8880	1051.8880	1053.4050	0.144	0.0000	0.0000
2024/09/11	AL37	06/02/2025		Index Future	1073.6480	1073.6480	1075.2000	0.145	0.0000	0.0000
2024/09/11	AL37	08/05/2025		Index Future	1095.0360	1095.0360	1096.6260	0.145	0.0000	0.0000
2024/09/11	AL37	07/08/2025		Index Future	1116.2650	1116.2650	1117.8920	0.146	0.0000	0.0000
2024/09/11	AL37	06/11/2025		Index Future	1137.6650	1137.6650	1139.3280	0.146	0.0000	0.0000
2024/09/11	AL7T	07/11/2024		Index Future	1254.8600	1254.8600	1257.5340	0.213	0.0000	0.0000
2024/09/11	AL7T	06/02/2025		Index Future	1280.8180	1280.8180	1283.5530	0.214	0.0000	0.0000
2024/09/11	AL7T	08/05/2025		Index Future	1306.3340	1306.3340	1309.1300	0.214	0.0000	0.0000
2024/09/11	AL7T	07/08/2025		Index Future	1331.6590	1331.6590	1334.5170	0.215	0.0000	0.0000
2024/09/11	AL7T	06/11/2025		Index Future	1357.1890	1357.1890	1360.1070	0.215	0.0000	0.0000
2024/09/11	ALBI	07/11/2024		Index Future	1085.6170	1085.6170	1087.6820	0.190	0.0000	0.0000
2024/09/11	ALBI	06/02/2025		Index Future	1108.0740	1108.0740	1110.1860	0.191	0.0000	0.0000
2024/09/11	ALBI	08/05/2025		Index Future	1130.1490	1130.1490	1132.3090	0.191	0.0000	0.0000
2024/09/11	ALBI	07/08/2025		Index Future	1152.0580	1152.0580	1154.2660	0.192	0.0000	0.0000
2024/09/11	ALBI	06/11/2025		Index Future	1174.1450	1174.1450	1176.4000	0.192	0.0000	0.0000
2024/09/11	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/11	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/11	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/11	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/11	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/11	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/11	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2024/09/11	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/11	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/11	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/11	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	
2024/09/11	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/11	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/11	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/09/11	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/11	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/11	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/11	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/11	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/11	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/09/11	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/11	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/11	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/11	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/11	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/11	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/11	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/11	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/11	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/11	ES33	07/11/2024		Bond Future	11.1480	80.9988	11.1036	81.2111	0.398	0.0000	0.0000
2024/09/11	ES33	06/02/2025		Bond Future	11.2642	82.6933	11.2176	82.9111	0.414	0.0000	0.0000
2024/09/11	ES33	06/02/2025	13.34 Call	Bond Future	8961.7200	8.9617	9179.5000	9.1795	2.430	0.0000	0.0000
2024/09/11	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/11	ES33	08/05/2025		Bond Future	11.3961	80.5578	11.3471	80.7814	0.430	0.0000	0.0000
2024/09/11	ES33	08/05/2025	12.73 Call	Bond Future	5785.7700	5.7858	6009.4100	6.0094	3.865	0.0000	0.0000
2024/09/11	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/11	ES33	07/08/2025		Bond Future	11.5447	82.1328	11.4932	82.3622	0.447	0.0000	0.0000
2024/09/11	ES33	07/08/2025	13.56 Call	Bond Future	8328.2100	8.3282	8557.5900	8.5576	2.754	0.0000	0.0000
2024/09/11	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/11	ES33	06/11/2025		Bond Future	11.7126	79.9220	11.6583	80.1569	0.463	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
2024/09/11	ES33	06/11/2025	12.01	Call	Bond Future		1271.7700	1.2718	1506.6900	1.5067	18.472	0.0000	0.0000
2024/09/11	ES33	06/11/2025	12.01	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/11	ES42	07/11/2024			Bond Future		11.4676	78.2290	11.4288	78.4679	0.338	0.0000	0.0000
2024/09/11	ES42	06/02/2025			Bond Future		11.5619	79.8647	11.5216	80.1097	0.349	0.0000	0.0000
2024/09/11	ES42	06/02/2025	13.71	Call	Bond Future		11471.2500	11.4713	11716.2400	11.7162	2.136	0.0000	0.0000
2024/09/11	ES42	06/02/2025	13.71	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/11	ES42	08/05/2025			Bond Future		11.6719	77.2047	11.6298	77.4560	0.360	0.0000	0.0000
2024/09/11	ES42	08/05/2025	13.25	Call	Bond Future		8573.7600	8.5738	8825.1500	8.8252	2.932	0.0000	0.0000
2024/09/11	ES42	08/05/2025	13.25	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/11	ES42	07/08/2025			Bond Future		11.7907	78.7115	11.7469	78.9692	0.372	0.0000	0.0000
2024/09/11	ES42	07/08/2025	13.79	Call	Bond Future		10439.2800	10.4393	10696.9800	10.6970	2.469	0.0000	0.0000
2024/09/11	ES42	07/08/2025	13.79	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/11	ES42	06/11/2025			Bond Future		11.9201	75.9648	11.8744	76.2287	0.384	0.0000	0.0000
2024/09/11	ES42	06/11/2025	12.39	Call	Bond Future		2630.9400	2.6309	2894.8100	2.8948	10.029	0.0000	0.0000
2024/09/11	ES42	06/11/2025	12.39	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/11	GOVI	07/11/2024	948.79	Call	GOVI		1200650.0000	120.0650	1221020.0000	122.1020	1.697	0.0000	0.0000
2024/09/11	GOVI	07/11/2024	948.79	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/11	GOVI	07/11/2024	948.80	Call	GOVI		1200550.0000	120.0550	1220920.0000	122.0920	1.697	0.0000	0.0000
2024/09/11	GOVI	07/11/2024	948.80	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/11	GOVI	07/11/2024	948.78	Call	GOVI		1200750.0000	120.0750	1221120.0000	122.1120	1.696	0.0000	0.0000
2024/09/11	GOVI	07/11/2024	948.78	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/11	GOVI	07/11/2024			GOVI		1068.8550	1068.8550	1070.8920	1070.8920	0.191	0.0000	0.0000
2024/09/11	GOVI	06/02/2025			GOVI		1090.9660	1090.9660	1093.0490	1093.0490	0.191	0.0000	0.0000
2024/09/11	GOVI	06/02/2025	972.00	Call	GOVI		1189660.0000	118.9660	1210490.0000	121.0490	1.751	0.0000	0.0000
2024/09/11	GOVI	06/02/2025	972.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/11	GOVI	08/05/2025			GOVI		1112.6990	1112.6990	1114.8300	1114.8300	0.192	0.0000	0.0000
2024/09/11	GOVI	08/05/2025	1,022.00	Call	GOVI		906990.0000	90.6990	928300.0000	92.8300	2.350	0.0000	0.0000
2024/09/11	GOVI	08/05/2025	1,022.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/11	GOVI	07/08/2025			GOVI		1134.2700	1134.2700	1136.4490	1136.4490	0.192	0.0000	0.0000
2024/09/11	GOVI	07/08/2025	1,011.00	Call	GOVI		1232700.0000	123.2700	1254490.0000	125.4490	1.768	0.0000	0.0000
2024/09/11	GOVI	07/08/2025	1,011.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/11	GOVI	06/11/2025			GOVI		1156.0160	1156.0160	1158.2410	1158.2410	0.192	0.0000	0.0000
2024/09/11	GOVI	06/11/2025	1,112.00	Call	GOVI		440160.0000	44.0160	462410.0000	46.2410	5.055	0.0000	0.0000
2024/09/11	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	
2024/09/11	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/09/11	IGOV	07/11/2024		Index Future	375.1940	375.1940	375.3460	375.3460	0.041	0.0000	0.0000
2024/09/11	IGOV	06/02/2025		Index Future	383.0460	383.0460	383.2030	383.2030	0.041	0.0000	0.0000
2024/09/11	IGOV	08/05/2025		Index Future	390.7660	390.7660	390.9280	390.9280	0.041	0.0000	0.0000
2024/09/11	IGOV	07/08/2025		Index Future	398.4300	398.4300	398.5970	398.5970	0.042	0.0000	0.0000
2024/09/11	IGOV	06/11/2025		Index Future	406.1540	406.1540	406.3260	406.3260	0.042	0.0000	0.0000
2024/09/11	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/09/11	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/09/11	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/09/11	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/09/11	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/09/11	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/09/11	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/09/11	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/09/11	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/09/11	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/09/11	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/09/11	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/09/11	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/09/11	JBAF	18/09/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/09/11	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/09/11	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/09/11	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/09/11	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/09/11	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/09/11	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/09/11	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/09/11	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/09/11	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/09/11	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/09/11	R035	07/11/2024	11.10 Call	Bond Future	3695.8000	3.6958	3923.6500	3.9237	6.165	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	
2024/09/11	R035	07/11/2024	11.10 Put	Bond Future	353.2500	0.3533	299.2700	0.2993	15.281	0.0000	0.0000
2024/09/11	R035	07/11/2024	13.23 Call	Bond Future	14010.5000	14.0105	14292.2400	14.2922	2.011	0.0000	0.0000
2024/09/11	R035	07/11/2024	13.23 Put	Bond Future	0.2700	0.0003	0.1800	0.0002	33.333	0.0000	0.0000
2024/09/11	R035	07/11/2024	12.20 Put	Bond Future	16.6500	0.0167	12.8300	0.0128	22.943	0.0000	0.0000
2024/09/11	R035	07/11/2024	12.20 Call	Bond Future	9110.6900	9.1107	9388.7000	9.3887	3.051	0.0000	0.0000
2024/09/11	R035	07/11/2024		Bond Future	10.5057	91.6478	10.4570	91.9296	0.464	0.0000	0.0000
2024/09/11	R035	07/11/2024	12.18 Call	Bond Future	9011.9200	9.0119	9289.7100	9.2897	3.082	0.0000	0.0000
2024/09/11	R035	07/11/2024	12.18 Put	Bond Future	17.6700	0.0177	13.6300	0.0136	22.864	0.0000	0.0000
2024/09/11	R035	07/11/2024	12.19 Call	Bond Future	9061.3200	9.0613	9339.2200	9.3392	3.067	0.0000	0.0000
2024/09/11	R035	07/11/2024	12.19 Put	Bond Future	17.1500	0.0172	13.2200	0.0132	22.915	0.0000	0.0000
2024/09/11	R035	07/11/2024	12.17 Call	Bond Future	8962.4900	8.9625	9240.1700	9.2402	3.098	0.0000	0.0000
2024/09/11	R035	07/11/2024	12.17 Put	Bond Future	18.2000	0.0182	14.0500	0.0141	22.802	0.0000	0.0000
2024/09/11	R035	06/02/2025		Bond Future	10.5929	93.5428	10.5419	93.8317	0.481	0.0000	0.0000
2024/09/11	R035	06/02/2025	12.41 Call	Bond Future	9734.2500	9.7343	10001.4000	10.0014	2.744	0.0000	0.0000
2024/09/11	R035	06/02/2025	12.41 Put	Bond Future	212.5500	0.2126	190.8400	0.1908	10.214	0.0000	0.0000
2024/09/11	R035	06/02/2025	11.30 Call	Bond Future	4810.8100	4.8108	5023.9500	5.0240	4.430	0.0000	0.0000
2024/09/11	R035	06/02/2025	11.30 Put	Bond Future	930.2400	0.9302	854.5200	0.8545	8.140	0.0000	0.0000
2024/09/11	R035	06/02/2025	10.65 Call	Bond Future	2404.3100	2.4043	2554.2500	2.5543	6.236	0.0000	0.0000
2024/09/11	R035	06/02/2025	10.65 Put	Bond Future	2081.9800	2.0820	1943.0600	1.9431	6.672	0.0000	0.0000
2024/09/11	R035	06/02/2025	10.34 Put	Bond Future	2973.1600	2.9732	2797.6000	2.7976	5.905	0.0000	0.0000
2024/09/11	R035	06/02/2025	10.34 Call	Bond Future	1527.6600	1.5277	1640.9600	1.6410	7.417	0.0000	0.0000
2024/09/11	R035	06/02/2025	10.26 Put	Bond Future	3245.7900	3.2458	3060.6500	3.0607	5.704	0.0000	0.0000
2024/09/11	R035	06/02/2025	10.26 Call	Bond Future	1336.4000	1.3364	1440.1200	1.4401	7.761	0.0000	0.0000
2024/09/11	R035	08/05/2025	11.70 Call	Bond Future	6452.0300	6.4520	6677.3800	6.6774	3.493	0.0000	0.0000
2024/09/11	R035	08/05/2025	11.70 Put	Bond Future	1092.5200	1.0925	1021.6200	1.0216	6.490	0.0000	0.0000
2024/09/11	R035	08/05/2025	10.95 Call	Bond Future	3643.1700	3.6432	3815.5000	3.8155	4.730	0.0000	0.0000
2024/09/11	R035	08/05/2025	10.95 Put	Bond Future	2223.9500	2.2240	2100.0300	2.1000	5.572	0.0000	0.0000
2024/09/11	R035	08/05/2025	10.44 Put	Bond Future	3530.5900	3.5306	3359.9400	3.3599	4.833	0.0000	0.0000
2024/09/11	R035	08/05/2025	10.44 Call	Bond Future	2125.9400	2.1259	2251.5400	2.2515	5.908	0.0000	0.0000
2024/09/11	R035	08/05/2025	13.35 Call	Bond Future	13388.1100	13.3881	13669.4400	13.6694	2.101	0.0000	0.0000
2024/09/11	R035	08/05/2025	13.35 Put	Bond Future	173.2700	0.1733	158.3500	0.1584	8.611	0.0000	0.0000
2024/09/11	R035	08/05/2025	12.70 Call	Bond Future	10661.4500	10.6615	10926.7500	10.9268	2.488	0.0000	0.0000
2024/09/11	R035	08/05/2025	12.70 Put	Bond Future	414.8100	0.4148	383.8600	0.3839	7.461	0.0000	0.0000
2024/09/11	R035	08/05/2025	11.46 Put	Bond Future	1375.3700	1.3754	1289.8900	1.2899	6.215	0.0000	0.0000
2024/09/11	R035	08/05/2025	11.46 Call	Bond Future	5500.6300	5.5006	5711.4000	5.7114	3.832	0.0000	0.0000
2024/09/11	R035	08/05/2025		Bond Future	10.6910	90.8926	10.6376	91.1889	0.499	0.0000	0.0000
2024/09/11	R035	08/05/2025	11.78 Call	Bond Future	6776.8300	6.7768	7006.5600	7.0066	3.390	0.0000	0.0000
2024/09/11	R035	08/05/2025	11.78 Put	Bond Future	1011.3300	1.0113	944.8100	0.9448	6.577	0.0000	0.0000
2024/09/11	R035	07/08/2025		Bond Future	10.8039	92.6496	10.7480	92.9531	0.518	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	
2024/09/11	R035	07/08/2025	12.65 Call	Bond Future	10213.6600	10.2137	10465.6200	10.4656	2.467	0.0000	0.0000
2024/09/11	R035	07/08/2025	12.65 Put	Bond Future	935.7900	0.9358	884.2300	0.8842	5.510	0.0000	0.0000
2024/09/11	R035	06/11/2025		Bond Future	10.9322	89.9115	10.8736	90.2221	0.536	0.0000	0.0000
2024/09/11	R035	06/11/2025	11.20 Call	Bond Future	4761.8100	4.7618	4938.3000	4.9383	3.706	0.0000	0.0000
2024/09/11	R035	06/11/2025	11.20 Put	Bond Future	3361.3200	3.3613	3227.2200	3.2272	3.990	0.0000	0.0000
2024/09/11	R053	07/11/2024		Bond Future	11.0726	106.1002	11.0395	106.3982	0.299	0.0000	0.0000
2024/09/11	R053	07/11/2024	12.80 Call	Bond Future	13698.9000	13.6989	13991.4300	13.9914	2.135	0.0000	0.0000
2024/09/11	R053	07/11/2024	12.80 Put	Bond Future	31.3000	0.0313	25.8700	0.0259	17.348	0.0000	0.0000
2024/09/11	R053	07/11/2024	12.81 Call	Bond Future	13767.6600	13.7677	14060.3000	14.0603	2.126	0.0000	0.0000
2024/09/11	R053	07/11/2024	12.81 Put	Bond Future	30.5000	0.0305	25.1800	0.0252	17.443	0.0000	0.0000
2024/09/11	R053	07/11/2024	12.79 Call	Bond Future	13630.0900	13.6301	13922.4900	13.9225	2.145	0.0000	0.0000
2024/09/11	R053	07/11/2024	12.79 Put	Bond Future	32.1400	0.0321	26.5800	0.0266	17.299	0.0000	0.0000
2024/09/11	R053	06/02/2025		Bond Future	11.1516	108.2936	11.1172	108.5992	0.309	0.0000	0.0000
2024/09/11	R053	06/02/2025	12.94 Call	Bond Future	14307.6200	14.3076	14585.1100	14.5851	1.939	0.0000	0.0000
2024/09/11	R053	06/02/2025	12.94 Put	Bond Future	394.3000	0.3943	366.1700	0.3662	7.134	0.0000	0.0000
2024/09/11	R053	08/05/2025		Bond Future	11.2424	104.5794	11.2065	104.8931	0.319	0.0000	0.0000
2024/09/11	R053	08/05/2025	12.64 Call	Bond Future	12258.1300	12.2581	12512.9600	12.5130	2.079	0.0000	0.0000
2024/09/11	R053	08/05/2025	12.64 Put	Bond Future	1245.9400	1.2459	1187.0700	1.1871	4.725	0.0000	0.0000
2024/09/11	R053	07/08/2025		Bond Future	11.3423	106.5988	11.3049	106.9204	0.330	0.0000	0.0000
2024/09/11	R053	07/08/2025	13.17 Call	Bond Future	15177.9000	15.1779	15443.7200	15.4437	1.751	0.0000	0.0000
2024/09/11	R053	07/08/2025	13.17 Put	Bond Future	1413.1500	1.4132	1357.3700	1.3574	3.947	0.0000	0.0000
2024/09/11	R053	06/11/2025		Bond Future	11.4501	102.7678	11.4112	103.0971	0.340	0.0000	0.0000
2024/09/11	R053	06/11/2025	11.76 Call	Bond Future	7601.8600	7.6019	7791.8200	7.7918	2.499	0.0000	0.0000
2024/09/11	R053	06/11/2025	11.76 Put	Bond Future	5048.3600	5.0484	4909.0100	4.9090	2.760	0.0000	0.0000
2024/09/11	R186	07/11/2024		Bond Future	7.9972	108.8790	7.9775	108.9178	0.247	0.0000	0.0000
2024/09/11	R186	07/11/2024	9.14 Call	Bond Future	2229.4300	2.2294	2266.3500	2.2664	1.656	0.0000	0.0000
2024/09/11	R186	07/11/2024	9.14 Put	Bond Future	15.3000	0.0153	13.3900	0.0134	12.484	0.0000	0.0000
2024/09/11	R186	07/11/2024	9.15 Call	Bond Future	2248.0600	2.2481	2285.0400	2.2850	1.645	0.0000	0.0000
2024/09/11	R186	07/11/2024	9.15 Put	Bond Future	14.8300	0.0148	12.9800	0.0130	12.475	0.0000	0.0000
2024/09/11	R186	07/11/2024	9.13 Call	Bond Future	2210.8000	2.2108	2247.6700	2.2477	1.668	0.0000	0.0000
2024/09/11	R186	07/11/2024	9.13 Put	Bond Future	15.7800	0.0158	13.8200	0.0138	12.421	0.0000	0.0000
2024/09/11	R186	06/02/2025		Bond Future	7.9415	105.8175	7.9180	105.8586	0.296	0.0000	0.0000
2024/09/11	R186	06/02/2025	9.03 Call	Bond Future	2018.4700	2.0185	2052.1900	2.0522	1.671	0.0000	0.0000
2024/09/11	R186	06/02/2025	9.03 Put	Bond Future	140.0600	0.1401	132.7300	0.1327	5.233	0.0000	0.0000
2024/09/11	R186	08/05/2025		Bond Future	7.9262	107.9212	7.8974	107.9650	0.363	0.0000	0.0000
2024/09/11	R186	08/05/2025	8.47 Call	Bond Future	1232.1700	1.2322	1260.4000	1.2604	2.291	0.0000	0.0000
2024/09/11	R186	08/05/2025	8.47 Put	Bond Future	409.0400	0.4090	393.4700	0.3935	3.806	0.0000	0.0000
2024/09/11	R186	07/08/2025		Bond Future	7.9468	104.6973	7.9110	104.7437	0.451	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
2024/09/11	R186	07/08/2025	9.68 Call	Bond Future		2312.0900	2.3121	2352.8900	2.3529	1.765	0.0000	0.0000
2024/09/11	R186	07/08/2025	9.68 Put	Bond Future		101.9800	0.1020	96.3400	0.0963	5.530	0.0000	0.0000
2024/09/11	R186	07/08/2025	10.25 Call	Bond Future		2965.1200	2.9651	3008.8200	3.0088	1.474	0.0000	0.0000
2024/09/11	R186	07/08/2025	10.25 Put	Bond Future		42.6600	0.0427	39.9200	0.0399	6.423	0.0000	0.0000
2024/09/11	R186	07/08/2025	9.22 Put	Bond Future		189.6100	0.1896	180.4200	0.1804	4.847	0.0000	0.0000
2024/09/11	R186	07/08/2025	9.22 Call	Bond Future		1819.6500	1.8197	1856.9000	1.8569	2.047	0.0000	0.0000
2024/09/11	R186	06/11/2025		Bond Future		7.9950	106.6944	7.9491	106.7432	0.574	0.0000	0.0000
2024/09/11	R186	06/11/2025	8.13 Call	Bond Future		715.5300	0.7155	741.3500	0.7414	3.609	0.0000	0.0000
2024/09/11	R186	06/11/2025	8.13 Put	Bond Future		572.0400	0.5720	549.0500	0.5491	4.019	0.0000	0.0000
2024/09/11	R202	07/11/2024		Bond Future		272.5084	272.5084	272.4495	272.4495	0.022	0.0000	0.0000
2024/09/11	R202	06/02/2025		Bond Future		273.0026	273.0026	272.9462	272.9462	0.021	0.0000	0.0000
2024/09/11	R202	06/02/2025	266.79 Call	Bond Future		6212.6000	6.2126	6156.1600	6.1562	0.908	0.0000	0.0000
2024/09/11	R202	06/02/2025	266.79 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/11	R202	08/05/2025		Bond Future		278.4989	278.4989	278.4464	278.4464	0.019	0.0000	0.0000
2024/09/11	R202	08/05/2025	272.31 Call	Bond Future		6188.8600	6.1889	6136.3800	6.1364	0.848	0.0000	0.0000
2024/09/11	R202	08/05/2025	272.31 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/11	R202	07/08/2025		Bond Future		278.6377	278.6377	278.5889	278.5889	0.018	0.0000	0.0000
2024/09/11	R202	07/08/2025	271.60 Call	Bond Future		7037.6500	7.0377	6988.8500	6.9889	0.693	0.0000	0.0000
2024/09/11	R202	07/08/2025	271.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/11	R202	06/11/2025		Bond Future		284.0285	284.0285	283.9826	283.9826	0.016	0.0000	0.0000
2024/09/11	R202	06/11/2025	275.64 Call	Bond Future		8388.5100	8.3885	8342.6200	8.3426	0.547	0.0000	0.0000
2024/09/11	R202	06/11/2025	275.64 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/11	R209	07/11/2024	10.55 Put	Bond Future		1407.1200	1.4071	1278.8000	1.2788	9.119	0.0000	0.0000
2024/09/11	R209	07/11/2024	10.55 Call	Bond Future		1063.6400	1.0636	1161.0500	1.1611	9.158	0.0000	0.0000
2024/09/11	R209	07/11/2024	11.00 Call	Bond Future		2501.1400	2.5011	2660.9300	2.6609	6.389	0.0000	0.0000
2024/09/11	R209	07/11/2024	11.00 Put	Bond Future		536.8900	0.5369	470.9500	0.4710	12.282	0.0000	0.0000
2024/09/11	R209	07/11/2024		Bond Future		10.6157	72.2698	10.5725	72.4955	0.407	0.0000	0.0000
2024/09/11	R209	07/11/2024	12.22 Call	Bond Future		7758.0100	7.7580	7979.5800	7.9796	2.856	0.0000	0.0000
2024/09/11	R209	07/11/2024	12.22 Put	Bond Future		20.2400	0.0202	16.0800	0.0161	20.553	0.0000	0.0000
2024/09/11	R209	07/11/2024	12.23 Call	Bond Future		7802.0000	7.8020	8023.6900	8.0237	2.841	0.0000	0.0000
2024/09/11	R209	07/11/2024	12.23 Put	Bond Future		19.6500	0.0197	15.6100	0.0156	20.560	0.0000	0.0000
2024/09/11	R209	07/11/2024	12.21 Call	Bond Future		7713.9700	7.7140	7935.4400	7.9354	2.871	0.0000	0.0000
2024/09/11	R209	07/11/2024	12.21 Put	Bond Future		20.8300	0.0208	16.5700	0.0166	20.451	0.0000	0.0000
2024/09/11	R209	06/02/2025		Bond Future		10.6932	73.7639	10.6482	73.9953	0.421	0.0000	0.0000
2024/09/11	R209	06/02/2025	12.44 Call	Bond Future		8468.4900	8.4685	8680.5900	8.6806	2.505	0.0000	0.0000
2024/09/11	R209	06/02/2025	12.44 Put	Bond Future		212.5300	0.2125	193.2700	0.1933	9.062	0.0000	0.0000
2024/09/11	R209	08/05/2025		Bond Future		10.7850	72.0764	10.7381	72.3138	0.435	0.0000	0.0000
2024/09/11	R209	08/05/2025	11.89 Call	Bond Future		6204.2700	6.2043	6388.6500	6.3887	2.972	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	
2024/09/11	R209	08/05/2025	11.89 Put	Bond Future	907.6300	0.9076	854.6400	0.8546	5.838	0.0000	0.0000
2024/09/11	R209	07/08/2025		Bond Future	10.8883	73.4693	10.8394	73.7124	0.449	0.0000	0.0000
2024/09/11	R209	07/08/2025	12.68 Call	Bond Future	9077.4500	9.0775	9277.7800	9.2778	2.207	0.0000	0.0000
2024/09/11	R209	07/08/2025	12.68 Put	Bond Future	886.4300	0.8864	843.6100	0.8436	4.831	0.0000	0.0000
2024/09/11	R209	06/11/2025		Bond Future	11.0016	71.7192	10.9506	71.9681	0.464	0.0000	0.0000
2024/09/11	R209	06/11/2025	11.27 Call	Bond Future	4379.2900	4.3793	4520.8100	4.5208	3.232	0.0000	0.0000
2024/09/11	R209	06/11/2025	11.27 Put	Bond Future	3089.2800	3.0893	2981.9700	2.9820	3.474	0.0000	0.0000
2024/09/11	R210	07/11/2024		Bond Future	243.0913	243.0913	242.9467	242.9467	0.060	0.0000	0.0000
2024/09/11	R210	06/02/2025		Bond Future	248.1765	248.1765	248.0322	248.0322	0.058	0.0000	0.0000
2024/09/11	R210	06/02/2025	239.61 Call	Bond Future	8566.5300	8.5665	8422.1700	8.4222	1.685	0.0000	0.0000
2024/09/11	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/11	R210	08/05/2025		Bond Future	249.7712	249.7712	249.6285	249.6285	0.057	0.0000	0.0000
2024/09/11	R210	08/05/2025	248.03 Call	Bond Future	1741.2200	1.7412	1598.4500	1.5985	8.199	0.0000	0.0000
2024/09/11	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/11	R210	07/08/2025		Bond Future	254.6625	254.6625	254.5212	254.5212	0.055	0.0000	0.0000
2024/09/11	R210	07/08/2025	248.44 Call	Bond Future	6222.5300	6.2225	6081.2000	6.0812	2.271	0.0000	0.0000
2024/09/11	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/11	R210	06/11/2025		Bond Future	256.1265	256.1265	255.9861	255.9861	0.055	0.0000	0.0000
2024/09/11	R210	06/11/2025	252.14 Call	Bond Future	3986.5400	3.9865	3846.1300	3.8461	3.522	0.0000	0.0000
2024/09/11	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/11	R213	07/11/2024		Bond Future	9.4680	89.8818	9.4301	90.0457	0.400	0.0000	0.0000
2024/09/11	R213	07/11/2024	11.22 Call	Bond Future	7208.2900	7.2083	7369.4600	7.3695	2.236	0.0000	0.0000
2024/09/11	R213	07/11/2024	11.22 Put	Bond Future	14.7500	0.0148	12.0100	0.0120	18.576	0.0000	0.0000
2024/09/11	R213	07/11/2024	11.23 Call	Bond Future	7246.8500	7.2469	7408.0800	7.4081	2.225	0.0000	0.0000
2024/09/11	R213	07/11/2024	11.23 Put	Bond Future	14.3800	0.0144	11.7000	0.0117	18.637	0.0000	0.0000
2024/09/11	R213	07/11/2024	11.21 Call	Bond Future	7169.7200	7.1697	7330.8200	7.3308	2.247	0.0000	0.0000
2024/09/11	R213	07/11/2024	11.21 Put	Bond Future	15.1400	0.0151	12.3300	0.0123	18.560	0.0000	0.0000
2024/09/11	R213	06/02/2025		Bond Future	9.5290	91.7404	9.4888	91.9088	0.421	0.0000	0.0000
2024/09/11	R213	06/02/2025	11.35 Call	Bond Future	7355.5100	7.3555	7513.4800	7.5135	2.148	0.0000	0.0000
2024/09/11	R213	06/02/2025	11.35 Put	Bond Future	111.7700	0.1118	101.3000	0.1013	9.367	0.0000	0.0000
2024/09/11	R213	08/05/2025		Bond Future	9.6051	90.0076	9.5624	90.1810	0.445	0.0000	0.0000
2024/09/11	R213	08/05/2025	10.52 Call	Bond Future	4430.1600	4.4302	4558.9500	4.5590	2.907	0.0000	0.0000
2024/09/11	R213	08/05/2025	10.52 Put	Bond Future	812.3100	0.8123	767.6800	0.7677	5.494	0.0000	0.0000
2024/09/11	R213	07/08/2025		Bond Future	9.6998	91.7484	9.6544	91.9266	0.469	0.0000	0.0000
2024/09/11	R213	07/08/2025	11.66 Call	Bond Future	7802.6700	7.8027	7954.5400	7.9545	1.946	0.0000	0.0000
2024/09/11	R213	07/08/2025	11.66 Put	Bond Future	521.3900	0.5214	495.0200	0.4950	5.058	0.0000	0.0000
2024/09/11	R213	06/11/2025		Bond Future	9.8159	89.9465	9.7674	90.1294	0.494	0.0000	0.0000
2024/09/11	R213	06/11/2025	10.05 Call	Bond Future	3156.5900	3.1566	3258.0100	3.2580	3.213	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	
2024/09/11	R213	06/11/2025	10.05 Put	Bond Future	2279.7000	2.2797	2198.2200	2.1982	3.574	0.0000	0.0000
2024/09/11	R214	07/11/2024		Bond Future	10.9065	68.0445	10.8684	68.2584	0.349	0.0000	0.0000
2024/09/11	R214	07/11/2024	12.61 Call	Bond Future	8622.5100	8.6225	8833.4600	8.8335	2.447	0.0000	0.0000
2024/09/11	R214	07/11/2024	12.61 Put	Bond Future	14.6500	0.0147	11.7300	0.0117	19.932	0.0000	0.0000
2024/09/11	R214	07/11/2024	12.62 Call	Bond Future	8667.5200	8.6675	8878.5400	8.8785	2.435	0.0000	0.0000
2024/09/11	R214	07/11/2024	12.62 Put	Bond Future	14.2300	0.0142	11.3800	0.0114	20.028	0.0000	0.0000
2024/09/11	R214	07/11/2024	12.60 Call	Bond Future	8577.4800	8.5775	8788.3400	8.7883	2.458	0.0000	0.0000
2024/09/11	R214	07/11/2024	12.60 Put	Bond Future	15.0900	0.0151	12.0800	0.0121	19.947	0.0000	0.0000
2024/09/11	R214	06/02/2025		Bond Future	10.9845	69.4515	10.9450	69.6707	0.360	0.0000	0.0000
2024/09/11	R214	06/02/2025	12.71 Call	Bond Future	8832.7300	8.8327	9033.5200	9.0335	2.273	0.0000	0.0000
2024/09/11	R214	06/02/2025	12.71 Put	Bond Future	221.8800	0.2219	203.4200	0.2034	8.320	0.0000	0.0000
2024/09/11	R214	06/02/2025	13.63 Call	Bond Future	12567.7700	12.5678	12782.2800	12.7823	1.707	0.0000	0.0000
2024/09/11	R214	06/02/2025	13.63 Put	Bond Future	45.6000	0.0456	40.8600	0.0409	10.395	0.0000	0.0000
2024/09/11	R214	06/02/2025	12.25 Put	Bond Future	410.5600	0.4106	379.2600	0.3793	7.624	0.0000	0.0000
2024/09/11	R214	06/02/2025	12.25 Call	Bond Future	6899.0300	6.8990	7086.9800	7.0870	2.724	0.0000	0.0000
2024/09/11	R214	06/02/2025	11.75 Put	Bond Future	798.9800	0.7990	744.9000	0.7449	6.769	0.0000	0.0000
2024/09/11	R214	06/02/2025	11.75 Call	Bond Future	4842.9000	4.8429	5008.0700	5.0081	3.411	0.0000	0.0000
2024/09/11	R214	08/05/2025		Bond Future	11.0698	67.5292	11.0288	67.7541	0.371	0.0000	0.0000
2024/09/11	R214	08/05/2025	12.40 Call	Bond Future	7512.2600	7.5123	7694.5300	7.6945	2.426	0.0000	0.0000
2024/09/11	R214	08/05/2025	12.40 Put	Bond Future	797.3600	0.7974	754.8000	0.7548	5.338	0.0000	0.0000
2024/09/11	R214	07/08/2025		Bond Future	11.1654	68.8346	11.1227	69.0649	0.382	0.0000	0.0000
2024/09/11	R214	07/08/2025	12.97 Call	Bond Future	9665.4000	9.6654	9855.7800	9.8558	1.970	0.0000	0.0000
2024/09/11	R214	07/08/2025	12.97 Put	Bond Future	917.7900	0.9178	877.8800	0.8779	4.348	0.0000	0.0000
2024/09/11	R214	06/11/2025		Bond Future	11.2711	66.8480	11.2269	67.0836	0.393	0.0000	0.0000
2024/09/11	R214	06/11/2025	11.64 Call	Bond Future	5068.3300	5.0683	5207.1900	5.2072	2.740	0.0000	0.0000
2024/09/11	R214	06/11/2025	11.64 Put	Bond Future	3152.6600	3.1527	3055.9100	3.0559	3.069	0.0000	0.0000
2024/09/11	R248	07/11/2024	12.79 Call	Bond Future	10822.3300	10.8223	11014.3600	11.0144	1.774	0.0000	0.0000
2024/09/11	R248	07/11/2024	12.79 Put	Bond Future	20.2700	0.0203	16.9900	0.0170	16.182	0.0000	0.0000
2024/09/11	R248	07/11/2024	12.80 Call	Bond Future	10876.1300	10.8761	11068.2400	11.0682	1.766	0.0000	0.0000
2024/09/11	R248	07/11/2024	12.80 Put	Bond Future	19.7200	0.0197	16.5200	0.0165	16.227	0.0000	0.0000
2024/09/11	R248	07/11/2024	12.78 Call	Bond Future	10768.4500	10.7685	10960.4100	10.9604	1.783	0.0000	0.0000
2024/09/11	R248	07/11/2024	12.78 Put	Bond Future	20.8200	0.0208	17.4700	0.0175	16.090	0.0000	0.0000
2024/09/11	R248	07/11/2024		Bond Future	11.0378	82.7050	11.0099	82.9003	0.253	0.0000	0.0000
2024/09/11	R248	06/02/2025		Bond Future	11.1179	84.4151	11.0888	84.6156	0.262	0.0000	0.0000
2024/09/11	R248	06/02/2025	12.71 Call	Bond Future	10166.8000	10.1668	10344.6500	10.3447	1.749	0.0000	0.0000
2024/09/11	R248	06/02/2025	12.71 Put	Bond Future	368.0700	0.3681	345.4600	0.3455	6.143	0.0000	0.0000
2024/09/11	R248	06/02/2025	10.30 Put	Bond Future	6569.4000	6.5694	6400.8400	6.4008	2.566	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	
2024/09/11	R248	06/02/2025	10.30 Call	Bond Future	591.6900	0.5917	623.5900	0.6236	5.391	0.0000	0.0000
2024/09/11	R248	06/02/2025	11.00 Put	Bond Future	3096.3500	3.0964	2981.7700	2.9818	3.700	0.0000	0.0000
2024/09/11	R248	06/02/2025	11.00 Call	Bond Future	2278.1800	2.2782	2364.0600	2.3641	3.770	0.0000	0.0000
2024/09/11	R248	06/02/2025	11.70 Call	Bond Future	5160.9300	5.1609	5298.0800	5.2981	2.657	0.0000	0.0000
2024/09/11	R248	06/02/2025	11.70 Put	Bond Future	1320.1500	1.3202	1256.8400	1.2568	4.796	0.0000	0.0000
2024/09/11	R248	08/05/2025		Bond Future	11.2048	81.6468	11.1745	81.8527	0.270	0.0000	0.0000
2024/09/11	R248	08/05/2025	12.60 Call	Bond Future	9524.8500	9.5249	9691.9600	9.6920	1.754	0.0000	0.0000
2024/09/11	R248	08/05/2025	12.60 Put	Bond Future	934.6200	0.9346	895.8200	0.8958	4.151	0.0000	0.0000
2024/09/11	R248	07/08/2025		Bond Future	11.3019	83.2247	11.2704	83.4359	0.279	0.0000	0.0000
2024/09/11	R248	07/08/2025	13.21 Call	Bond Future	12257.8400	12.2578	12433.0200	12.4330	1.429	0.0000	0.0000
2024/09/11	R248	07/08/2025	13.21 Put	Bond Future	1067.1800	1.0672	1031.1000	1.0311	3.381	0.0000	0.0000
2024/09/11	R248	06/11/2025		Bond Future	11.4087	80.3695	11.3759	80.5860	0.288	0.0000	0.0000
2024/09/11	R248	06/11/2025	11.74 Call	Bond Future	5993.5700	5.9936	6118.3400	6.1183	2.082	0.0000	0.0000
2024/09/11	R248	06/11/2025	11.74 Put	Bond Future	3866.2600	3.8663	3774.6100	3.7746	2.371	0.0000	0.0000
2024/09/11	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/09/11	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/09/11	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/09/11	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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