



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/09/2024 TO 16/09/2024

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
2024/09/16	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/16	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/16	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/16	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/16	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/16	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/16	2025	07/11/2024		Bond Future	185.1434	185.1434	185.1463	0.002	0.0000	0.0000
2024/09/16	2029	07/11/2024		Bond Future	134.4317	134.4317	134.3061	0.093	0.0000	0.0000
2024/09/16	2029	06/02/2025		Bond Future	137.2246	137.2246	137.0969	0.093	0.0000	0.0000
2024/09/16	2029	06/02/2025	132.40 Call	Bond Future	4824.5800	4.8246	4696.9100	2.646	0.0000	0.0000
2024/09/16	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/16	2029	08/05/2025		Bond Future	138.5486	138.5486	138.4193	0.093	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	
2024/09/16	2029	08/05/2025	137.85 Call	Bond Future	698.6000	0.6986	569.2900	0.5693	18.510	0.0000	0.0000
2024/09/16	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/16	2029	07/08/2025		Bond Future	141.2569	141.2569	141.1258	141.1258	0.093	0.0000	0.0000
2024/09/16	2029	07/08/2025	137.41 Call	Bond Future	3846.9300	3.8469	3715.8300	3.7158	3.408	0.0000	0.0000
2024/09/16	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/16	2029	06/11/2025		Bond Future	142.5291	142.5291	142.3964	142.3964	0.093	0.0000	0.0000
2024/09/16	2029	06/11/2025	139.79 Call	Bond Future	2739.1400	2.7391	2606.4100	2.6064	4.846	0.0000	0.0000
2024/09/16	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/16	2030	07/11/2024	10.21 Put	Bond Future	21.1100	0.0211	11.3300	0.0113	46.329	0.0000	0.0000
2024/09/16	2030	07/11/2024	10.21 Call	Bond Future	5026.7600	5.0268	5412.9600	5.4130	7.683	0.0000	0.0000
2024/09/16	2030	07/11/2024	10.71 Put	Bond Future	3.8400	0.0038	1.8000	0.0018	53.125	0.0000	0.0000
2024/09/16	2030	07/11/2024	10.71 Call	Bond Future	6861.4300	6.8614	7255.3700	7.2554	5.741	0.0000	0.0000
2024/09/16	2030	07/11/2024	11.91 Call	Bond Future	11115.6300	11.1156	11511.6000	11.5116	3.562	0.0000	0.0000
2024/09/16	2030	07/11/2024	11.91 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/09/16	2030	07/11/2024		Bond Future	8.9190	98.4711	8.8204	98.8671	1.105	0.0000	0.0000
2024/09/16	2030	07/11/2024	10.75 Call	Bond Future	7007.0700	7.0071	7401.2600	7.4013	5.626	0.0000	0.0000
2024/09/16	2030	07/11/2024	10.75 Put	Bond Future	3.3400	0.0033	1.5500	0.0016	53.593	0.0000	0.0000
2024/09/16	2030	07/11/2024	10.76 Call	Bond Future	7043.4300	7.0434	7437.6800	7.4377	5.597	0.0000	0.0000
2024/09/16	2030	07/11/2024	10.76 Put	Bond Future	3.2200	0.0032	1.4900	0.0015	53.727	0.0000	0.0000
2024/09/16	2030	07/11/2024	10.74 Call	Bond Future	6970.6800	6.9707	7364.8100	7.3648	5.654	0.0000	0.0000
2024/09/16	2030	07/11/2024	10.74 Put	Bond Future	3.4600	0.0035	1.6100	0.0016	53.468	0.0000	0.0000
2024/09/16	2030	06/02/2025		Bond Future	8.9527	96.4830	8.8479	96.8875	1.170	0.0000	0.0000
2024/09/16	2030	06/02/2025	10.68 Call	Bond Future	6473.8800	6.4739	6854.5700	6.8546	5.880	0.0000	0.0000
2024/09/16	2030	06/02/2025	10.68 Put	Bond Future	96.9500	0.0970	73.1200	0.0731	24.580	0.0000	0.0000
2024/09/16	2030	06/02/2025	8.68 Put	Bond Future	1962.5200	1.9625	1709.4200	1.7094	12.897	0.0000	0.0000
2024/09/16	2030	06/02/2025	8.68 Call	Bond Future	905.5900	0.9056	1057.0100	1.0570	16.721	0.0000	0.0000
2024/09/16	2030	06/02/2025	9.18 Put	Bond Future	1011.5300	1.0115	846.8400	0.8468	16.281	0.0000	0.0000
2024/09/16	2030	06/02/2025	9.18 Call	Bond Future	1882.0000	1.8820	2121.8300	2.1218	12.743	0.0000	0.0000
2024/09/16	2030	06/02/2025	9.69 Call	Bond Future	3262.5800	3.2626	3574.7400	3.5747	9.568	0.0000	0.0000
2024/09/16	2030	06/02/2025	9.69 Put	Bond Future	474.3600	0.4744	382.0000	0.3820	19.470	0.0000	0.0000
2024/09/16	2030	08/05/2025	8.68 Put	Bond Future	2409.6600	2.4097	2156.1400	2.1561	10.521	0.0000	0.0000
2024/09/16	2030	08/05/2025	8.68 Call	Bond Future	1156.9000	1.1569	1316.4900	1.3165	13.795	0.0000	0.0000
2024/09/16	2030	08/05/2025	9.18 Put	Bond Future	1485.9800	1.4860	1301.8300	1.3018	12.392	0.0000	0.0000
2024/09/16	2030	08/05/2025	9.18 Call	Bond Future	2084.6400	2.0846	2313.6000	2.3136	10.983	0.0000	0.0000
2024/09/16	2030	08/05/2025	9.99 Call	Bond Future	4148.0000	4.1480	4465.2700	4.4653	7.649	0.0000	0.0000
2024/09/16	2030	08/05/2025	9.99 Put	Bond Future	640.9000	0.6409	545.0600	0.5451	14.954	0.0000	0.0000
2024/09/16	2030	08/05/2025	12.28 Call	Bond Future	11184.1900	11.1842	11591.4000	11.5914	3.641	0.0000	0.0000
2024/09/16	2030	08/05/2025	12.28 Put	Bond Future	25.2900	0.0253	19.3900	0.0194	23.329	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	
2024/09/16	2030	08/05/2025	10.69 Put	Bond Future	302.6400	0.3026	252.0100	0.2520	16.729	0.0000	0.0000
2024/09/16	2030	08/05/2025	10.69 Call	Bond Future	6235.8400	6.2358	6598.3200	6.5983	5.813	0.0000	0.0000
2024/09/16	2030	08/05/2025	11.86 Call	Bond Future	9870.1700	9.8702	10271.6700	10.2717	4.068	0.0000	0.0000
2024/09/16	2030	08/05/2025	11.86 Put	Bond Future	54.4200	0.0544	42.8100	0.0428	21.334	0.0000	0.0000
2024/09/16	2030	08/05/2025	10.31 Put	Bond Future	455.6000	0.4556	383.5800	0.3836	15.808	0.0000	0.0000
2024/09/16	2030	08/05/2025	10.31 Call	Bond Future	5081.6200	5.0816	5422.7100	5.4227	6.712	0.0000	0.0000
2024/09/16	2030	08/05/2025		Bond Future	9.0170	98.3930	8.9053	98.8061	1.239	0.0000	0.0000
2024/09/16	2030	08/05/2025	9.93 Call	Bond Future	3978.7800	3.9788	4290.8900	4.2909	7.844	0.0000	0.0000
2024/09/16	2030	08/05/2025	9.93 Put	Bond Future	683.3500	0.6834	582.3500	0.5824	14.780	0.0000	0.0000
2024/09/16	2030	07/08/2025	12.12 Call	Bond Future	10039.1200	10.0391	10441.3500	10.4414	4.007	0.0000	0.0000
2024/09/16	2030	07/08/2025	12.12 Put	Bond Future	113.1700	0.1132	93.8200	0.0938	17.098	0.0000	0.0000
2024/09/16	2030	07/08/2025	10.48 Put	Bond Future	638.0200	0.6380	553.5600	0.5536	13.238	0.0000	0.0000
2024/09/16	2030	07/08/2025	10.48 Call	Bond Future	5335.4300	5.3354	5672.5500	5.6726	6.319	0.0000	0.0000
2024/09/16	2030	07/08/2025		Bond Future	9.1024	96.2817	8.9828	96.7033	1.314	0.0000	0.0000
2024/09/16	2030	07/08/2025	11.11 Call	Bond Future	7128.3400	7.1283	7496.5000	7.4965	5.165	0.0000	0.0000
2024/09/16	2030	07/08/2025	11.11 Put	Bond Future	377.2200	0.3772	323.8000	0.3238	14.161	0.0000	0.0000
2024/09/16	2030	06/11/2025		Bond Future	9.1952	98.1130	9.0672	98.5431	1.393	0.0000	0.0000
2024/09/16	2030	06/11/2025	9.54 Call	Bond Future	2871.8900	2.8719	3124.8600	3.1249	8.808	0.0000	0.0000
2024/09/16	2030	06/11/2025	9.54 Put	Bond Future	1725.9600	1.7260	1548.8400	1.5488	10.262	0.0000	0.0000
2024/09/16	2032	07/11/2024	9.75 Put	Bond Future	868.8700	0.8689	659.9000	0.6599	24.051	0.0000	0.0000
2024/09/16	2032	07/11/2024	9.75 Call	Bond Future	1372.9700	1.3730	1626.5800	1.6266	18.472	0.0000	0.0000
2024/09/16	2032	07/11/2024	9.90 Put	Bond Future	626.8900	0.6269	462.3200	0.4623	26.252	0.0000	0.0000
2024/09/16	2032	07/11/2024	9.90 Call	Bond Future	1865.0500	1.8651	2163.0600	2.1631	15.979	0.0000	0.0000
2024/09/16	2032	07/11/2024	10.60 Call	Bond Future	4688.1700	4.6882	5107.8700	5.1079	8.952	0.0000	0.0000
2024/09/16	2032	07/11/2024	10.60 Put	Bond Future	121.2400	0.1212	78.3600	0.0784	35.368	0.0000	0.0000
2024/09/16	2032	07/11/2024	9.86 Call	Bond Future	1727.9100	1.7279	2014.6900	2.0147	16.597	0.0000	0.0000
2024/09/16	2032	07/11/2024	9.86 Put	Bond Future	684.7700	0.6848	508.9700	0.5090	25.673	0.0000	0.0000
2024/09/16	2032	07/11/2024	11.11 Put	Bond Future	34.0400	0.0340	20.0800	0.0201	41.011	0.0000	0.0000
2024/09/16	2032	07/11/2024	11.11 Call	Bond Future	6929.1300	6.9291	7377.7500	7.3778	6.474	0.0000	0.0000
2024/09/16	2032	07/11/2024	11.61 Put	Bond Future	9.8000	0.0098	5.3200	0.0053	45.714	0.0000	0.0000
2024/09/16	2032	07/11/2024	11.61 Call	Bond Future	9111.3000	9.1113	9569.4000	9.5694	5.028	0.0000	0.0000
2024/09/16	2032	07/11/2024	12.95 Call	Bond Future	14664.2900	14.6643	15126.8500	15.1269	3.154	0.0000	0.0000
2024/09/16	2032	07/11/2024	12.95 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000	0.0000
2024/09/16	2032	07/11/2024		Bond Future	9.6479	93.6953	9.5548	94.1579	0.965	0.0000	0.0000
2024/09/16	2032	07/11/2024	13.36 Call	Bond Future	16269.8800	16.2699	16732.4600	16.7325	2.843	0.0000	0.0000
2024/09/16	2032	07/11/2024	13.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/16	2032	07/11/2024	11.64 Put	Bond Future	9.1100	0.0091	4.9200	0.0049	45.993	0.0000	0.0000
2024/09/16	2032	07/11/2024	11.64 Call	Bond Future	9240.6600	9.2407	9699.0500	9.6991	4.961	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	
2024/09/16	2032	07/11/2024	11.48 Call	Bond Future	8548.4300	8.5484	9005.0000	9.0050	5.341	0.0000	0.0000
2024/09/16	2032	07/11/2024	11.48 Put	Bond Future	13.5000	0.0135	7.4900	0.0075	44.519	0.0000	0.0000
2024/09/16	2032	07/11/2024	11.49 Call	Bond Future	8591.8500	8.5919	9048.5500	9.0486	5.316	0.0000	0.0000
2024/09/16	2032	07/11/2024	11.49 Put	Bond Future	13.1700	0.0132	7.2900	0.0073	44.647	0.0000	0.0000
2024/09/16	2032	07/11/2024	11.47 Call	Bond Future	8504.9800	8.5050	8961.4100	8.9614	5.367	0.0000	0.0000
2024/09/16	2032	07/11/2024	11.47 Put	Bond Future	13.8400	0.0138	7.6900	0.0077	44.436	0.0000	0.0000
2024/09/16	2032	06/02/2025		Bond Future	9.7120	95.6190	9.6143	96.0914	1.006	0.0000	0.0000
2024/09/16	2032	06/02/2025	11.72 Call	Bond Future	9167.6200	9.1676	9617.7600	9.6178	4.910	0.0000	0.0000
2024/09/16	2032	06/02/2025	11.72 Put	Bond Future	96.4600	0.0965	74.1400	0.0741	23.139	0.0000	0.0000
2024/09/16	2032	06/02/2025	9.42 Put	Bond Future	2548.8000	2.5488	2248.7300	2.2487	11.773	0.0000	0.0000
2024/09/16	2032	06/02/2025	9.42 Call	Bond Future	1127.4300	1.1274	1299.8200	1.2998	15.291	0.0000	0.0000
2024/09/16	2032	06/02/2025	9.92 Put	Bond Future	1356.1500	1.3562	1156.9300	1.1569	14.690	0.0000	0.0000
2024/09/16	2032	06/02/2025	9.92 Call	Bond Future	2352.4700	2.3525	2625.7100	2.6257	11.615	0.0000	0.0000
2024/09/16	2032	06/02/2025	10.61 Call	Bond Future	4717.9900	4.7180	5096.2700	5.0963	8.018	0.0000	0.0000
2024/09/16	2032	06/02/2025	10.61 Put	Bond Future	513.3600	0.5134	419.1800	0.4192	18.346	0.0000	0.0000
2024/09/16	2032	08/05/2025	9.42 Put	Bond Future	3240.7600	3.2408	2939.4700	2.9395	9.297	0.0000	0.0000
2024/09/16	2032	08/05/2025	9.42 Call	Bond Future	1466.5300	1.4665	1647.6100	1.6476	12.348	0.0000	0.0000
2024/09/16	2032	08/05/2025	9.92 Put	Bond Future	2036.1400	2.0361	1813.6600	1.8137	10.927	0.0000	0.0000
2024/09/16	2032	08/05/2025	9.92 Call	Bond Future	2622.8600	2.6229	2882.7500	2.8828	9.909	0.0000	0.0000
2024/09/16	2032	08/05/2025	10.97 Call	Bond Future	6017.3000	6.0173	6401.5200	6.4015	6.385	0.0000	0.0000
2024/09/16	2032	08/05/2025	10.97 Put	Bond Future	711.5000	0.7115	613.3500	0.6134	13.795	0.0000	0.0000
2024/09/16	2032	08/05/2025		Bond Future	9.7942	93.3494	9.6916	93.8317	1.048	0.0000	0.0000
2024/09/16	2032	08/05/2025	10.91 Call	Bond Future	5801.3500	5.8014	6180.4100	6.1804	6.534	0.0000	0.0000
2024/09/16	2032	08/05/2025	10.91 Put	Bond Future	756.8000	0.7568	653.4900	0.6535	13.651	0.0000	0.0000
2024/09/16	2032	07/08/2025		Bond Future	9.8920	95.1498	9.7840	95.6420	1.092	0.0000	0.0000
2024/09/16	2032	07/08/2025	12.01 Call	Bond Future	9550.9000	9.5509	9978.3500	9.9784	4.475	0.0000	0.0000
2024/09/16	2032	07/08/2025	12.01 Put	Bond Future	532.4700	0.5325	467.7100	0.4677	12.162	0.0000	0.0000
2024/09/16	2032	06/11/2025		Bond Future	10.0046	92.7996	9.8908	93.3017	1.137	0.0000	0.0000
2024/09/16	2032	06/11/2025	10.42 Call	Bond Future	4233.1700	4.2332	4531.3900	4.5314	7.045	0.0000	0.0000
2024/09/16	2032	06/11/2025	10.42 Put	Bond Future	2429.4500	2.4295	2225.6300	2.2256	8.390	0.0000	0.0000
2024/09/16	2033	07/11/2024		Bond Future	128.0952	128.0952	127.8925	127.8925	0.158	0.0000	0.0000
2024/09/16	2033	06/02/2025		Bond Future	130.7566	130.7566	130.5501	130.5501	0.158	0.0000	0.0000
2024/09/16	2033	06/02/2025	124.94 Call	Bond Future	5816.5900	5.8166	5610.0800	5.6101	3.550	0.0000	0.0000
2024/09/16	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/16	2033	08/05/2025		Bond Future	131.8515	131.8515	131.6417	131.6417	0.159	0.0000	0.0000
2024/09/16	2033	08/05/2025	130.62 Call	Bond Future	1231.4600	1.2315	1021.7000	1.0217	17.033	0.0000	0.0000
2024/09/16	2033	08/05/2025	130.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/16	2033	07/08/2025		Bond Future	134.4290	134.4290	134.2158	134.2158	0.159	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	
2024/09/16	2033	07/08/2025	128.65 Call	Bond Future	5779.0300	5.7790	5565.8400	5.5658	3.689	0.0000	0.0000
2024/09/16	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/16	2033	06/11/2025		Bond Future	135.4669	135.4669	135.2505	135.2505	0.160	0.0000	0.0000
2024/09/16	2033	06/11/2025	133.14 Call	Bond Future	2326.9400	2.3269	2110.5000	2.1105	9.301	0.0000	0.0000
2024/09/16	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/16	2037	07/11/2024		Bond Future	10.7251	87.4173	10.6119	88.1006	1.056	0.0000	0.0000
2024/09/16	2037	07/11/2024	12.58 Call	Bond Future	10182.9800	10.1830	10861.5500	10.8616	6.664	0.0000	0.0000
2024/09/16	2037	07/11/2024	12.58 Put	Bond Future	8.9300	0.0089	4.2000	0.0042	52.968	0.0000	0.0000
2024/09/16	2037	07/11/2024	12.59 Call	Bond Future	10232.7200	10.2327	10911.4200	10.9114	6.633	0.0000	0.0000
2024/09/16	2037	07/11/2024	12.59 Put	Bond Future	8.6600	0.0087	4.0600	0.0041	53.118	0.0000	0.0000
2024/09/16	2037	07/11/2024	12.57 Call	Bond Future	10133.2100	10.1332	10811.6300	10.8116	6.695	0.0000	0.0000
2024/09/16	2037	07/11/2024	12.57 Put	Bond Future	9.2100	0.0092	4.3300	0.0043	52.986	0.0000	0.0000
2024/09/16	2037	06/02/2025		Bond Future	10.8086	84.9516	10.6910	85.6493	1.088	0.0000	0.0000
2024/09/16	2037	06/02/2025	12.76 Call	Bond Future	10648.2200	10.6482	11306.9200	11.3069	6.186	0.0000	0.0000
2024/09/16	2037	06/02/2025	12.76 Put	Bond Future	157.3300	0.1573	118.3600	0.1184	24.770	0.0000	0.0000
2024/09/16	2037	08/05/2025		Bond Future	10.9111	86.6328	10.7889	87.3448	1.120	0.0000	0.0000
2024/09/16	2037	08/05/2025	12.25 Call	Bond Future	8110.4500	8.1105	8693.7400	8.6937	7.192	0.0000	0.0000
2024/09/16	2037	08/05/2025	12.25 Put	Bond Future	829.4600	0.8295	700.7500	0.7008	15.517	0.0000	0.0000
2024/09/16	2037	08/05/2025	12.55 Put	Bond Future	621.6100	0.6216	521.0800	0.5211	16.173	0.0000	0.0000
2024/09/16	2037	08/05/2025	12.55 Call	Bond Future	9411.0900	9.4111	10022.5600	10.0226	6.497	0.0000	0.0000
2024/09/16	2037	08/05/2025	13.30 Put	Bond Future	272.6400	0.2726	222.9300	0.2229	18.233	0.0000	0.0000
2024/09/16	2037	08/05/2025	13.30 Call	Bond Future	12652.7800	12.6528	13315.0700	13.3151	5.234	0.0000	0.0000
2024/09/16	2037	08/05/2025	13.35 Put	Bond Future	254.7200	0.2547	207.7700	0.2078	18.432	0.0000	0.0000
2024/09/16	2037	08/05/2025	13.35 Call	Bond Future	12865.4200	12.8654	13530.4700	13.5305	5.169	0.0000	0.0000
2024/09/16	2037	07/08/2025		Bond Future	11.0275	84.0432	10.9004	84.7695	1.153	0.0000	0.0000
2024/09/16	2037	07/08/2025	13.01 Call	Bond Future	11106.8400	11.1068	11724.8900	11.7249	5.565	0.0000	0.0000
2024/09/16	2037	07/08/2025	13.01 Put	Bond Future	836.1700	0.8362	727.9700	0.7280	12.940	0.0000	0.0000
2024/09/16	2037	07/08/2025	12.17 Call	Bond Future	7711.6300	7.7116	8254.1500	8.2542	7.035	0.0000	0.0000
2024/09/16	2037	07/08/2025	12.17 Put	Bond Future	1562.3700	1.5624	1378.6400	1.3786	11.760	0.0000	0.0000
2024/09/16	2037	07/08/2025	11.42 Call	Bond Future	4922.0400	4.9220	5362.3300	5.3623	8.945	0.0000	0.0000
2024/09/16	2037	07/08/2025	11.42 Put	Bond Future	2734.8600	2.7349	2448.9000	2.4489	10.456	0.0000	0.0000
2024/09/16	2037	07/08/2025	10.55 Put	Bond Future	5149.3100	5.1493	4708.5300	4.7085	8.560	0.0000	0.0000
2024/09/16	2037	07/08/2025	10.55 Call	Bond Future	2376.3300	2.3763	2661.8000	2.6618	12.013	0.0000	0.0000
2024/09/16	2037	07/08/2025	10.64 Put	Bond Future	4830.9300	4.8309	4406.8900	4.4069	8.778	0.0000	0.0000
2024/09/16	2037	07/08/2025	10.64 Call	Bond Future	2590.2200	2.5902	2892.4300	2.8924	11.667	0.0000	0.0000
2024/09/16	2037	06/11/2025		Bond Future	11.1461	85.6403	11.0139	86.3808	1.186	0.0000	0.0000
2024/09/16	2037	06/11/2025	11.63 Call	Bond Future	5769.1600	5.7692	6223.2800	6.2233	7.872	0.0000	0.0000
2024/09/16	2037	06/11/2025	11.63 Put	Bond Future	3135.6000	3.1356	2849.2000	2.8492	9.134	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	
2024/09/16	2038	07/11/2024		Bond Future	140.8360	140.8360	140.4407	140.4407	0.281	0.0000	0.0000
2024/09/16	2038	06/02/2025		Bond Future	141.6486	141.6486	141.2460	141.2460	0.284	0.0000	0.0000
2024/09/16	2038	06/02/2025	135.23 Call	Bond Future	6418.6100	6.4186	6015.9700	6.0160	6.273	0.0000	0.0000
2024/09/16	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/16	2038	08/05/2025		Bond Future	144.4888	144.4888	144.0787	144.0787	0.284	0.0000	0.0000
2024/09/16	2038	08/05/2025	139.68 Call	Bond Future	4808.7700	4.8088	4398.7000	4.3987	8.528	0.0000	0.0000
2024/09/16	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/16	2038	07/08/2025		Bond Future	145.1555	145.1555	144.7386	144.7386	0.287	0.0000	0.0000
2024/09/16	2038	07/08/2025	139.56 Call	Bond Future	5595.4600	5.5955	5178.6300	5.1786	7.449	0.0000	0.0000
2024/09/16	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/16	2038	06/11/2025		Bond Future	147.9556	147.9556	147.5312	147.5312	0.287	0.0000	0.0000
2024/09/16	2038	06/11/2025	143.88 Call	Bond Future	4075.5900	4.0756	3651.2400	3.6512	10.412	0.0000	0.0000
2024/09/16	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/16	2040	07/11/2024	12.10 Put	Bond Future	88.6800	0.0887	52.1700	0.0522	41.171	0.0000	0.0000
2024/09/16	2040	07/11/2024	12.10 Call	Bond Future	6958.6300	6.9586	7596.5200	7.5965	9.167	0.0000	0.0000
2024/09/16	2040	07/11/2024	12.60 Call	Bond Future	9680.3200	9.6803	10344.8200	10.3448	6.864	0.0000	0.0000
2024/09/16	2040	07/11/2024	12.60 Put	Bond Future	20.7500	0.0208	10.8500	0.0109	47.711	0.0000	0.0000
2024/09/16	2040	07/11/2024	13.15 Call	Bond Future	12558.3500	12.5584	13230.8600	13.2309	5.355	0.0000	0.0000
2024/09/16	2040	07/11/2024	13.15 Put	Bond Future	3.4500	0.0035	1.5600	0.0016	54.783	0.0000	0.0000
2024/09/16	2040	07/11/2024		Bond Future	10.9766	88.0482	10.8737	88.7226	0.938	0.0000	0.0000
2024/09/16	2040	07/11/2024	12.85 Call	Bond Future	11007.3000	11.0073	11676.6900	11.6767	6.081	0.0000	0.0000
2024/09/16	2040	07/11/2024	12.85 Put	Bond Future	9.9000	0.0099	4.8900	0.0049	50.606	0.0000	0.0000
2024/09/16	2040	07/11/2024	12.86 Call	Bond Future	11059.7700	11.0598	11729.2900	11.7293	6.054	0.0000	0.0000
2024/09/16	2040	07/11/2024	12.86 Put	Bond Future	9.6200	0.0096	4.7400	0.0047	50.728	0.0000	0.0000
2024/09/16	2040	07/11/2024	12.84 Call	Bond Future	10954.8000	10.9548	11624.0500	11.6241	6.109	0.0000	0.0000
2024/09/16	2040	07/11/2024	12.84 Put	Bond Future	10.2100	0.0102	5.0600	0.0051	50.441	0.0000	0.0000
2024/09/16	2040	06/02/2025		Bond Future	11.0621	85.3447	10.9554	86.0334	0.965	0.0000	0.0000
2024/09/16	2040	06/02/2025	12.95 Call	Bond Future	11112.8600	11.1129	11757.6500	11.7577	5.802	0.0000	0.0000
2024/09/16	2040	06/02/2025	12.95 Put	Bond Future	193.4900	0.1935	149.6000	0.1496	22.683	0.0000	0.0000
2024/09/16	2040	06/02/2025	11.00 Put	Bond Future	2609.2900	2.6093	2247.2000	2.2472	13.877	0.0000	0.0000
2024/09/16	2040	06/02/2025	11.00 Call	Bond Future	2209.2300	2.2092	2535.8200	2.5358	14.783	0.0000	0.0000
2024/09/16	2040	06/02/2025	11.70 Call	Bond Future	5008.7300	5.0087	5511.2100	5.5112	10.032	0.0000	0.0000
2024/09/16	2040	06/02/2025	11.70 Put	Bond Future	1060.1100	1.0601	873.9100	0.8739	17.564	0.0000	0.0000
2024/09/16	2040	06/02/2025	12.20 Call	Bond Future	7392.0000	7.3920	7973.8300	7.9738	7.871	0.0000	0.0000
2024/09/16	2040	06/02/2025	12.20 Put	Bond Future	539.1400	0.5391	432.2900	0.4323	19.819	0.0000	0.0000
2024/09/16	2040	08/05/2025		Bond Future	11.1650	87.0336	11.0543	87.7364	0.991	0.0000	0.0000
2024/09/16	2040	08/05/2025	12.63 Call	Bond Future	9343.1800	9.3432	9928.8600	9.9289	6.269	0.0000	0.0000
2024/09/16	2040	08/05/2025	12.63 Put	Bond Future	809.1400	0.8091	692.0000	0.6920	14.477	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	
2024/09/16	2040	08/05/2025	13.43 Put	Bond Future	362.0900	0.3621	303.2000	0.3032	16.264	0.0000	0.0000
2024/09/16	2040	08/05/2025	13.43 Call	Bond Future	13012.2800	13.0123	13656.2100	13.6562	4.949	0.0000	0.0000
2024/09/16	2040	08/05/2025	12.75 Put	Bond Future	722.9400	0.7229	616.5600	0.6166	14.715	0.0000	0.0000
2024/09/16	2040	08/05/2025	12.75 Call	Bond Future	9897.2600	9.8973	10493.7000	10.4937	6.026	0.0000	0.0000
2024/09/16	2040	08/05/2025	13.50 Put	Bond Future	330.6400	0.3306	276.0200	0.2760	16.519	0.0000	0.0000
2024/09/16	2040	08/05/2025	13.50 Call	Bond Future	13324.4700	13.3245	13972.6700	13.9727	4.865	0.0000	0.0000
2024/09/16	2040	07/08/2025		Bond Future	11.2807	84.2009	11.1657	84.9178	1.020	0.0000	0.0000
2024/09/16	2040	07/08/2025	13.29 Call	Bond Future	12089.0900	12.0891	12698.4400	12.6984	5.040	0.0000	0.0000
2024/09/16	2040	07/08/2025	13.29 Put	Bond Future	910.4600	0.9105	802.9100	0.8029	11.813	0.0000	0.0000
2024/09/16	2040	06/11/2025		Bond Future	11.3978	85.8005	11.2784	86.5314	1.047	0.0000	0.0000
2024/09/16	2040	06/11/2025	11.84 Call	Bond Future	6144.0700	6.1441	6585.6800	6.5857	7.188	0.0000	0.0000
2024/09/16	2040	06/11/2025	11.84 Put	Bond Future	3517.1500	3.5172	3227.8000	3.2278	8.227	0.0000	0.0000
2024/09/16	2044	07/11/2024	12.50 Call	Bond Future	9081.5900	9.0816	9834.3000	9.8343	8.288	0.0000	0.0000
2024/09/16	2044	07/11/2024	12.50 Put	Bond Future	34.9200	0.0349	18.1900	0.0182	47.910	0.0000	0.0000
2024/09/16	2044	07/11/2024	12.25 Call	Bond Future	7698.9700	7.6990	8436.6100	8.4366	9.581	0.0000	0.0000
2024/09/16	2044	07/11/2024	12.25 Put	Bond Future	71.1800	0.0712	39.3800	0.0394	44.675	0.0000	0.0000
2024/09/16	2044	07/11/2024	12.00 Call	Bond Future	6305.7300	6.3057	7016.3600	7.0164	11.270	0.0000	0.0000
2024/09/16	2044	07/11/2024	12.00 Put	Bond Future	142.9400	0.1429	84.1300	0.0841	41.143	0.0000	0.0000
2024/09/16	2044	07/11/2024		Bond Future	11.0290	84.4055	10.9161	85.1749	1.024	0.0000	0.0000
2024/09/16	2044	07/11/2024	12.91 Call	Bond Future	11289.1000	11.2891	12052.9000	12.0529	6.766	0.0000	0.0000
2024/09/16	2044	07/11/2024	12.91 Put	Bond Future	10.7300	0.0107	5.0900	0.0051	52.563	0.0000	0.0000
2024/09/16	2044	07/11/2024	12.92 Call	Bond Future	11341.8000	11.3418	12105.7400	12.1057	6.736	0.0000	0.0000
2024/09/16	2044	07/11/2024	12.92 Put	Bond Future	10.4300	0.0104	4.9300	0.0049	52.733	0.0000	0.0000
2024/09/16	2044	07/11/2024	12.90 Call	Bond Future	11236.3400	11.2363	11999.9900	12.0000	6.796	0.0000	0.0000
2024/09/16	2044	07/11/2024	12.90 Put	Bond Future	11.0400	0.0110	5.2500	0.0053	52.446	0.0000	0.0000
2024/09/16	2044	06/02/2025		Bond Future	11.1094	81.7526	10.9925	82.5381	1.052	0.0000	0.0000
2024/09/16	2044	06/02/2025	13.02 Call	Bond Future	11493.3600	11.4934	12230.5200	12.2305	6.414	0.0000	0.0000
2024/09/16	2044	06/02/2025	13.02 Put	Bond Future	199.9200	0.1999	151.4900	0.1515	24.225	0.0000	0.0000
2024/09/16	2044	06/02/2025	13.75 Call	Bond Future	14997.5100	14.9975	15766.9300	15.7669	5.130	0.0000	0.0000
2024/09/16	2044	06/02/2025	13.75 Put	Bond Future	57.2800	0.0573	41.1100	0.0411	28.230	0.0000	0.0000
2024/09/16	2044	06/02/2025	12.50 Put	Bond Future	400.6500	0.4007	311.2800	0.3113	22.306	0.0000	0.0000
2024/09/16	2044	06/02/2025	12.50 Call	Bond Future	8887.2100	8.8872	9583.4300	9.5834	7.834	0.0000	0.0000
2024/09/16	2044	06/02/2025	12.00 Put	Bond Future	786.1200	0.7861	627.7300	0.6277	20.148	0.0000	0.0000
2024/09/16	2044	06/02/2025	12.00 Call	Bond Future	6394.2800	6.3943	7021.4800	7.0215	9.809	0.0000	0.0000
2024/09/16	2044	08/05/2025	12.40 Call	Bond Future	8362.4900	8.3625	9001.1000	9.0011	7.637	0.0000	0.0000
2024/09/16	2044	08/05/2025	12.40 Put	Bond Future	1086.2600	1.0863	923.2900	0.9233	15.003	0.0000	0.0000
2024/09/16	2044	08/05/2025	11.65 Call	Bond Future	5036.0800	5.0361	5549.6300	5.5496	10.197	0.0000	0.0000
2024/09/16	2044	08/05/2025	11.65 Put	Bond Future	2197.4300	2.1974	1909.4000	1.9094	13.108	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	
2024/09/16	2044	08/05/2025	10.92 Put	Bond Future	4304.7900	4.3048	3840.1300	3.8401	10.794	0.0000	0.0000
2024/09/16	2044	08/05/2025	10.92 Call	Bond Future	2394.1000	2.3941	2731.0200	2.7310	14.073	0.0000	0.0000
2024/09/16	2044	08/05/2025		Bond Future	11.2054	83.3703	11.0844	84.1718	1.080	0.0000	0.0000
2024/09/16	2044	08/05/2025	12.72 Call	Bond Future	9851.2700	9.8513	10526.3900	10.5264	6.853	0.0000	0.0000
2024/09/16	2044	08/05/2025	12.72 Put	Bond Future	805.8400	0.8058	679.3800	0.6794	15.693	0.0000	0.0000
2024/09/16	2044	07/08/2025		Bond Future	11.3129	80.5922	11.1874	81.4098	1.110	0.0000	0.0000
2024/09/16	2044	07/08/2025	13.34 Call	Bond Future	12494.1700	12.4942	13192.0000	13.1920	5.585	0.0000	0.0000
2024/09/16	2044	07/08/2025	13.34 Put	Bond Future	939.9700	0.9400	820.2300	0.8202	12.739	0.0000	0.0000
2024/09/16	2044	06/11/2025		Bond Future	11.4211	82.1230	11.2910	82.9566	1.139	0.0000	0.0000
2024/09/16	2044	06/11/2025	11.88 Call	Bond Future	6439.1400	6.4391	6950.0800	6.9501	7.935	0.0000	0.0000
2024/09/16	2044	06/11/2025	11.88 Put	Bond Future	3604.8600	3.6049	3282.2200	3.2822	8.950	0.0000	0.0000
2024/09/16	2046	07/11/2024		Bond Future	122.0050	122.0050	121.4394	121.4394	0.464	0.0000	0.0000
2024/09/16	2046	06/02/2025		Bond Future	124.5396	124.5396	123.9628	123.9628	0.463	0.0000	0.0000
2024/09/16	2046	06/02/2025	114.01 Call	Bond Future	10529.5800	10.5296	9952.7800	9.9528	5.478	0.0000	0.0000
2024/09/16	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/16	2046	08/05/2025		Bond Future	124.7927	124.7927	124.2053	124.2053	0.471	0.0000	0.0000
2024/09/16	2046	08/05/2025	121.97 Call	Bond Future	2822.7000	2.8227	2235.2600	2.2353	20.811	0.0000	0.0000
2024/09/16	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/16	2046	07/08/2025		Bond Future	127.2311	127.2311	126.6329	126.6329	0.470	0.0000	0.0000
2024/09/16	2046	07/08/2025	118.69 Call	Bond Future	8541.0700	8.5411	7942.9200	7.9429	7.003	0.0000	0.0000
2024/09/16	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/16	2046	06/11/2025		Bond Future	127.3999	127.3999	126.7912	126.7912	0.478	0.0000	0.0000
2024/09/16	2046	06/11/2025	125.41 Call	Bond Future	1989.8900	1.9899	1381.2300	1.3812	30.588	0.0000	0.0000
2024/09/16	2046	06/11/2025	125.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/16	2050	07/11/2024		Bond Future	123.9850	123.9850	123.3473	123.3473	0.514	0.0000	0.0000
2024/09/16	2050	06/02/2025		Bond Future	124.2067	124.2067	123.5565	123.5565	0.523	0.0000	0.0000
2024/09/16	2050	06/02/2025	115.60 Call	Bond Future	8606.6900	8.6067	7956.5000	7.9565	7.554	0.0000	0.0000
2024/09/16	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/16	2050	08/05/2025		Bond Future	126.6971	126.6971	126.0346	126.0346	0.523	0.0000	0.0000
2024/09/16	2050	08/05/2025	121.16 Call	Bond Future	5537.0700	5.5371	4874.6200	4.8746	11.964	0.0000	0.0000
2024/09/16	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/16	2050	07/08/2025		Bond Future	126.7691	126.7691	126.0947	126.0947	0.532	0.0000	0.0000
2024/09/16	2050	07/08/2025	119.89 Call	Bond Future	6879.0700	6.8791	6204.7200	6.2047	9.803	0.0000	0.0000
2024/09/16	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/16	2050	06/11/2025		Bond Future	129.2142	129.2142	128.5272	128.5272	0.532	0.0000	0.0000
2024/09/16	2050	06/11/2025	124.42 Call	Bond Future	4794.1500	4.7942	4107.1600	4.1072	14.330	0.0000	0.0000
2024/09/16	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
2024/09/16	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/16	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/16	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/16	AL37	07/11/2024		Index Future	1056.7500	1056.7500	1061.1760	0.419	0.0000	0.0000
2024/09/16	AL37	06/02/2025		Index Future	1078.4480	1078.4480	1082.9790	0.420	0.0000	0.0000
2024/09/16	AL37	08/05/2025		Index Future	1099.8320	1099.8320	1104.4700	0.422	0.0000	0.0000
2024/09/16	AL37	07/08/2025		Index Future	1121.0970	1121.0970	1125.8410	0.423	0.0000	0.0000
2024/09/16	AL37	06/11/2025		Index Future	1142.5150	1142.5150	1147.3640	0.424	0.0000	0.0000
2024/09/16	AL7T	07/11/2024		Index Future	1263.7260	1263.7260	1271.8950	0.646	0.0000	0.0000
2024/09/16	AL7T	06/02/2025		Index Future	1289.6740	1289.6740	1298.0270	0.648	0.0000	0.0000
2024/09/16	AL7T	08/05/2025		Index Future	1315.2460	1315.2460	1323.7860	0.649	0.0000	0.0000
2024/09/16	AL7T	07/08/2025		Index Future	1340.6760	1340.6760	1349.4010	0.651	0.0000	0.0000
2024/09/16	AL7T	06/11/2025		Index Future	1366.2890	1366.2890	1375.1970	0.652	0.0000	0.0000
2024/09/16	ALBI	07/11/2024		Index Future	1092.3640	1092.3640	1098.9480	0.603	0.0000	0.0000
2024/09/16	ALBI	06/02/2025		Index Future	1114.7930	1114.7930	1121.5260	0.604	0.0000	0.0000
2024/09/16	ALBI	08/05/2025		Index Future	1136.8980	1136.8980	1143.7830	0.606	0.0000	0.0000
2024/09/16	ALBI	07/08/2025		Index Future	1158.8790	1158.8790	1165.9150	0.607	0.0000	0.0000
2024/09/16	ALBI	06/11/2025		Index Future	1181.0190	1181.0190	1188.2030	0.608	0.0000	0.0000
2024/09/16	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/16	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/16	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/16	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/16	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/16	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/16	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2024/09/16	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/16	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/16	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/16	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	
2024/09/16	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/16	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/16	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/09/16	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/16	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/16	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/16	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/16	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/16	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/09/16	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/16	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/16	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/16	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/16	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/16	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/16	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/16	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/16	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/16	ES33	07/11/2024		Bond Future	11.0262	81.5828	10.9072	82.1591	1.079	0.0000	0.0000
2024/09/16	ES33	06/02/2025		Bond Future	11.1395	83.2778	11.0152	83.8664	1.116	0.0000	0.0000
2024/09/16	ES33	06/02/2025	13.34 Call	Bond Future	9546.1700	9.5462	10134.7900	10.1348	6.166	0.0000	0.0000
2024/09/16	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/16	ES33	08/05/2025		Bond Future	11.2673	81.1476	11.1373	81.7485	1.154	0.0000	0.0000
2024/09/16	ES33	08/05/2025	12.73 Call	Bond Future	6375.6400	6.3756	6976.5500	6.9766	9.425	0.0000	0.0000
2024/09/16	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/16	ES33	07/08/2025		Bond Future	11.4106	82.7312	11.2745	83.3443	1.192	0.0000	0.0000
2024/09/16	ES33	07/08/2025	13.56 Call	Bond Future	8926.6200	8.9266	9539.7200	9.5397	6.868	0.0000	0.0000
2024/09/16	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/16	ES33	06/11/2025		Bond Future	11.5731	80.5277	11.4306	81.1530	1.232	0.0000	0.0000

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Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Price	Today's Closing	Today's Yield	Today's Price	% Movement in MTM	Today's High	Today's Low
2024/09/16	ES33	06/11/2025	12.01	Call	Bond Future		1877.4800	1.8775	2502.7600	2.5028	33.304	0.0000	0.0000
2024/09/16	ES33	06/11/2025	12.01	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/16	ES42	07/11/2024			Bond Future		11.3568	78.9150	11.2436	79.6263	0.997	0.0000	0.0000
2024/09/16	ES42	06/02/2025			Bond Future		11.4491	80.5538	11.3318	81.2803	1.024	0.0000	0.0000
2024/09/16	ES42	06/02/2025	13.71	Call	Bond Future		12160.3600	12.1604	12886.8200	12.8868	5.974	0.0000	0.0000
2024/09/16	ES42	06/02/2025	13.71	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/16	ES42	08/05/2025			Bond Future		11.5559	77.9014	11.4342	78.6429	1.053	0.0000	0.0000
2024/09/16	ES42	08/05/2025	13.25	Call	Bond Future		9270.4800	9.2705	10011.9800	10.0120	7.999	0.0000	0.0000
2024/09/16	ES42	08/05/2025	13.25	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/16	ES42	07/08/2025			Bond Future		11.6709	79.4192	11.5447	80.1757	1.081	0.0000	0.0000
2024/09/16	ES42	07/08/2025	13.79	Call	Bond Future		11147.0500	11.1471	11903.5200	11.9035	6.786	0.0000	0.0000
2024/09/16	ES42	07/08/2025	13.79	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/16	ES42	06/11/2025			Bond Future		11.7964	76.6821	11.6653	77.4536	1.111	0.0000	0.0000
2024/09/16	ES42	06/11/2025	12.39	Call	Bond Future		3348.2500	3.3483	4119.6900	4.1197	23.040	0.0000	0.0000
2024/09/16	ES42	06/11/2025	12.39	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/16	GOVI	07/11/2024	948.79	Call	GOVI		1266560.0000	126.6560	1330720.0000	133.0720	5.066	0.0000	0.0000
2024/09/16	GOVI	07/11/2024	948.79	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/16	GOVI	07/11/2024	948.80	Call	GOVI		1266460.0000	126.6460	1330620.0000	133.0620	5.066	0.0000	0.0000
2024/09/16	GOVI	07/11/2024	948.80	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/16	GOVI	07/11/2024	948.78	Call	GOVI		1266660.0000	126.6660	1330820.0000	133.0820	5.065	0.0000	0.0000
2024/09/16	GOVI	07/11/2024	948.78	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/16	GOVI	07/11/2024			GOVI		1075.4460	1075.4460	1081.8620	1081.8620	0.597	0.0000	0.0000
2024/09/16	GOVI	06/02/2025			GOVI		1097.5280	1097.5280	1104.0890	1104.0890	0.598	0.0000	0.0000
2024/09/16	GOVI	06/02/2025	972.00	Call	GOVI		1255280.0000	125.5280	1320890.0000	132.0890	5.227	0.0000	0.0000
2024/09/16	GOVI	06/02/2025	972.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/16	GOVI	08/05/2025			GOVI		1119.2900	1119.2900	1126.0000	1126.0000	0.599	0.0000	0.0000
2024/09/16	GOVI	08/05/2025	1,022.00	Call	GOVI		972900.0000	97.2900	1040000.0000	104.0000	6.897	0.0000	0.0000
2024/09/16	GOVI	08/05/2025	1,022.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/16	GOVI	07/08/2025			GOVI		1140.9310	1140.9310	1147.7880	1147.7880	0.601	0.0000	0.0000
2024/09/16	GOVI	07/08/2025	1,011.00	Call	GOVI		1299310.0000	129.9310	1367880.0000	136.7880	5.277	0.0000	0.0000
2024/09/16	GOVI	07/08/2025	1,011.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/16	GOVI	06/11/2025			GOVI		1162.7280	1162.7280	1169.7300	1169.7300	0.602	0.0000	0.0000
2024/09/16	GOVI	06/11/2025	1,112.00	Call	GOVI		507280.0000	50.7280	577300.0000	57.7300	13.803	0.0000	0.0000
2024/09/16	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	
2024/09/16	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/09/16	IGOV	07/11/2024		Index Future	374.3400	374.3400	373.2620	373.2620	0.288	0.0000	0.0000
2024/09/16	IGOV	06/02/2025		Index Future	382.1170	382.1170	381.0220	381.0220	0.287	0.0000	0.0000
2024/09/16	IGOV	08/05/2025		Index Future	389.7830	389.7830	388.6720	388.6720	0.285	0.0000	0.0000
2024/09/16	IGOV	07/08/2025		Index Future	397.4070	397.4070	396.2800	396.2800	0.284	0.0000	0.0000
2024/09/16	IGOV	06/11/2025		Index Future	405.0850	405.0850	403.9410	403.9410	0.282	0.0000	0.0000
2024/09/16	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/09/16	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/09/16	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/09/16	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/09/16	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/09/16	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/09/16	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/09/16	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/09/16	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/09/16	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/09/16	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/09/16	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/09/16	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/09/16	JBAF	18/09/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/09/16	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/09/16	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/09/16	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/09/16	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/09/16	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/09/16	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/09/16	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/09/16	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/09/16	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/09/16	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/09/16	R035	07/11/2024	11.10 Call	Bond Future	4319.2200	4.3192	4928.0500	4.9281	14.096	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	
2024/09/16	R035	07/11/2024	11.10 Put	Bond Future	218.5000	0.2185	131.7500	0.1318	39.703	0.0000	0.0000
2024/09/16	R035	07/11/2024	13.23 Call	Bond Future	14768.4900	14.7685	15464.0100	15.4640	4.709	0.0000	0.0000
2024/09/16	R035	07/11/2024	13.23 Put	Bond Future	0.0900	0.0001	0.0300	0.0000	66.667	0.0000	0.0000
2024/09/16	R035	07/11/2024	12.20 Put	Bond Future	7.7700	0.0078	3.4800	0.0035	55.212	0.0000	0.0000
2024/09/16	R035	07/11/2024	12.20 Call	Bond Future	9859.9800	9.8600	10551.2700	10.5513	7.011	0.0000	0.0000
2024/09/16	R035	07/11/2024		Bond Future	10.3751	92.4060	10.2566	93.1016	1.143	0.0000	0.0000
2024/09/16	R035	07/11/2024	12.18 Call	Bond Future	9760.7100	9.7607	10451.7300	10.4517	7.080	0.0000	0.0000
2024/09/16	R035	07/11/2024	12.18 Put	Bond Future	8.2900	0.0083	3.7300	0.0037	55.006	0.0000	0.0000
2024/09/16	R035	07/11/2024	12.19 Call	Bond Future	9810.3600	9.8104	10501.5300	10.5015	7.045	0.0000	0.0000
2024/09/16	R035	07/11/2024	12.19 Put	Bond Future	8.0200	0.0080	3.6100	0.0036	54.988	0.0000	0.0000
2024/09/16	R035	07/11/2024	12.17 Call	Bond Future	9711.0200	9.7110	10401.9100	10.4019	7.114	0.0000	0.0000
2024/09/16	R035	07/11/2024	12.17 Put	Bond Future	8.5600	0.0086	3.8700	0.0039	54.790	0.0000	0.0000
2024/09/16	R035	06/02/2025		Bond Future	10.4591	94.3033	10.3356	95.0136	1.181	0.0000	0.0000
2024/09/16	R035	06/02/2025	12.41 Call	Bond Future	10440.5100	10.4405	11110.4800	11.1105	6.417	0.0000	0.0000
2024/09/16	R035	06/02/2025	12.41 Put	Bond Future	158.2900	0.1583	117.9700	0.1180	25.472	0.0000	0.0000
2024/09/16	R035	06/02/2025	11.30 Call	Bond Future	5378.4900	5.3785	5936.2200	5.9362	10.370	0.0000	0.0000
2024/09/16	R035	06/02/2025	11.30 Put	Bond Future	737.4000	0.7374	584.8400	0.5848	20.689	0.0000	0.0000
2024/09/16	R035	06/02/2025	10.65 Call	Bond Future	2808.0900	2.8081	3221.5300	3.2215	14.723	0.0000	0.0000
2024/09/16	R035	06/02/2025	10.65 Put	Bond Future	1725.2400	1.7252	1428.3900	1.4284	17.206	0.0000	0.0000
2024/09/16	R035	06/02/2025	10.34 Put	Bond Future	2516.8200	2.5168	2130.1800	2.1302	15.362	0.0000	0.0000
2024/09/16	R035	06/02/2025	10.34 Call	Bond Future	1831.8400	1.8318	2155.4900	2.1555	17.668	0.0000	0.0000
2024/09/16	R035	06/02/2025	10.26 Put	Bond Future	2763.3900	2.7634	2352.4100	2.3524	14.872	0.0000	0.0000
2024/09/16	R035	06/02/2025	10.26 Call	Bond Future	1614.5200	1.6145	1913.8300	1.9138	18.539	0.0000	0.0000
2024/09/16	R035	08/05/2025	11.70 Call	Bond Future	7045.9200	7.0459	7622.3000	7.6223	8.180	0.0000	0.0000
2024/09/16	R035	08/05/2025	11.70 Put	Bond Future	917.8400	0.9178	769.3300	0.7693	16.180	0.0000	0.0000
2024/09/16	R035	08/05/2025	10.95 Call	Bond Future	4100.4000	4.1004	4556.6700	4.5567	11.127	0.0000	0.0000
2024/09/16	R035	08/05/2025	10.95 Put	Bond Future	1912.6100	1.9126	1643.9900	1.6440	14.045	0.0000	0.0000
2024/09/16	R035	08/05/2025	10.44 Put	Bond Future	3095.7200	3.0957	2715.1700	2.7152	12.293	0.0000	0.0000
2024/09/16	R035	08/05/2025	10.44 Call	Bond Future	2459.6400	2.4596	2803.9800	2.8040	14.000	0.0000	0.0000
2024/09/16	R035	08/05/2025	13.35 Call	Bond Future	14121.4500	14.1215	14817.2600	14.8173	4.927	0.0000	0.0000
2024/09/16	R035	08/05/2025	13.35 Put	Bond Future	138.0400	0.1380	108.9600	0.1090	21.066	0.0000	0.0000
2024/09/16	R035	08/05/2025	12.70 Call	Bond Future	11355.7500	11.3558	12017.9100	12.0179	5.831	0.0000	0.0000
2024/09/16	R035	08/05/2025	12.70 Put	Bond Future	340.5400	0.3405	277.8100	0.2778	18.421	0.0000	0.0000
2024/09/16	R035	08/05/2025	11.46 Put	Bond Future	1163.1200	1.1631	982.2800	0.9823	15.548	0.0000	0.0000
2024/09/16	R035	08/05/2025	11.46 Call	Bond Future	6056.9500	6.0570	6601.0000	6.6010	8.982	0.0000	0.0000
2024/09/16	R035	08/05/2025		Bond Future	10.5530	91.6612	10.4243	92.3861	1.219	0.0000	0.0000
2024/09/16	R035	08/05/2025	11.78 Call	Bond Future	7382.0800	7.3821	7968.0500	7.9681	7.938	0.0000	0.0000
2024/09/16	R035	08/05/2025	11.78 Put	Bond Future	848.0100	0.8480	709.0900	0.7091	16.382	0.0000	0.0000
2024/09/16	R035	07/08/2025		Bond Future	10.6607	93.4296	10.5264	94.1690	1.259	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	
2024/09/16	R035	07/08/2025	12.65 Call	Bond Future	10856.2100	10.8562	11486.4200	11.4864	5.805	0.0000	0.0000
2024/09/16	R035	07/08/2025	12.65 Put	Bond Future	798.3300	0.7983	689.1600	0.6892	13.675	0.0000	0.0000
2024/09/16	R035	06/11/2025		Bond Future	10.7836	90.7016	10.6435	91.4555	1.300	0.0000	0.0000
2024/09/16	R035	06/11/2025	11.20 Call	Bond Future	5223.4100	5.2234	5678.1000	5.6781	8.705	0.0000	0.0000
2024/09/16	R035	06/11/2025	11.20 Put	Bond Future	3032.7900	3.0328	2733.5900	2.7336	9.866	0.0000	0.0000
2024/09/16	R053	07/11/2024		Bond Future	10.9728	107.0025	10.8599	108.0411	1.029	0.0000	0.0000
2024/09/16	R053	07/11/2024	12.80 Call	Bond Future	14587.0900	14.5871	15616.7500	15.6168	7.059	0.0000	0.0000
2024/09/16	R053	07/11/2024	12.80 Put	Bond Future	17.2200	0.0172	8.2500	0.0083	52.091	0.0000	0.0000
2024/09/16	R053	07/11/2024	12.81 Call	Bond Future	14656.1700	14.6562	15686.0600	15.6861	7.027	0.0000	0.0000
2024/09/16	R053	07/11/2024	12.81 Put	Bond Future	16.7400	0.0167	8.0000	0.0080	52.210	0.0000	0.0000
2024/09/16	R053	07/11/2024	12.79 Call	Bond Future	14517.9400	14.5179	15547.3500	15.5474	7.091	0.0000	0.0000
2024/09/16	R053	07/11/2024	12.79 Put	Bond Future	17.7200	0.0177	8.5000	0.0085	52.032	0.0000	0.0000
2024/09/16	R053	06/02/2025		Bond Future	11.0501	109.1993	10.9333	110.2597	1.057	0.0000	0.0000
2024/09/16	R053	06/02/2025	12.94 Call	Bond Future	15136.7800	15.1368	16122.8000	16.1228	6.514	0.0000	0.0000
2024/09/16	R053	06/02/2025	12.94 Put	Bond Future	317.7800	0.3178	243.4000	0.2434	23.406	0.0000	0.0000
2024/09/16	R053	08/05/2025		Bond Future	11.1383	105.4949	11.0173	106.5769	1.086	0.0000	0.0000
2024/09/16	R053	08/05/2025	12.64 Call	Bond Future	13015.2000	13.0152	13925.6100	13.9256	6.995	0.0000	0.0000
2024/09/16	R053	08/05/2025	12.64 Put	Bond Future	1087.5300	1.0875	915.9100	0.9159	15.781	0.0000	0.0000
2024/09/16	R053	07/08/2025		Bond Future	11.2348	107.5283	11.1095	108.6319	1.116	0.0000	0.0000
2024/09/16	R053	07/08/2025	13.17 Call	Bond Future	15973.1400	15.9731	16909.6100	16.9096	5.863	0.0000	0.0000
2024/09/16	R053	07/08/2025	13.17 Put	Bond Future	1278.9600	1.2790	1111.8100	1.1118	13.069	0.0000	0.0000
2024/09/16	R053	06/11/2025		Bond Future	11.3393	103.7095	11.2093	104.8347	1.147	0.0000	0.0000
2024/09/16	R053	06/11/2025	11.76 Call	Bond Future	8057.9100	8.0579	8748.1000	8.7481	8.565	0.0000	0.0000
2024/09/16	R053	06/11/2025	11.76 Put	Bond Future	4562.6800	4.5627	4127.7000	4.1277	9.533	0.0000	0.0000
2024/09/16	R186	07/11/2024		Bond Future	7.9308	109.0096	7.8829	109.1039	0.604	0.0000	0.0000
2024/09/16	R186	07/11/2024	9.14 Call	Bond Future	2354.7100	2.3547	2445.6500	2.4457	3.862	0.0000	0.0000
2024/09/16	R186	07/11/2024	9.14 Put	Bond Future	10.0100	0.0100	6.6600	0.0067	33.467	0.0000	0.0000
2024/09/16	R186	07/11/2024	9.15 Call	Bond Future	2373.4800	2.3735	2464.5200	2.4645	3.836	0.0000	0.0000
2024/09/16	R186	07/11/2024	9.15 Put	Bond Future	9.6800	0.0097	6.4300	0.0064	33.574	0.0000	0.0000
2024/09/16	R186	07/11/2024	9.13 Call	Bond Future	2335.9100	2.3359	2426.7600	2.4268	3.889	0.0000	0.0000
2024/09/16	R186	07/11/2024	9.13 Put	Bond Future	10.3200	0.0103	6.8800	0.0069	33.333	0.0000	0.0000
2024/09/16	R186	06/02/2025		Bond Future	7.8740	105.9355	7.8187	106.0322	0.702	0.0000	0.0000
2024/09/16	R186	06/02/2025	9.03 Call	Bond Future	2120.2900	2.1203	2200.8200	2.2008	3.798	0.0000	0.0000
2024/09/16	R186	06/02/2025	9.03 Put	Bond Future	123.8500	0.1239	107.6800	0.1077	13.056	0.0000	0.0000
2024/09/16	R186	08/05/2025		Bond Future	7.8526	108.0333	7.7876	108.1325	0.829	0.0000	0.0000
2024/09/16	R186	08/05/2025	8.47 Call	Bond Future	1284.5200	1.2845	1351.0100	1.3510	5.176	0.0000	0.0000
2024/09/16	R186	08/05/2025	8.47 Put	Bond Future	349.3100	0.3493	316.5800	0.3166	9.370	0.0000	0.0000
2024/09/16	R186	07/08/2025		Bond Future	7.8616	104.8077	7.7832	104.9094	0.997	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	
2024/09/16	R186	07/08/2025	9.68 Call	Bond Future	2409.2300	2.4092	2499.8200	2.4998	3.760	0.0000	0.0000
2024/09/16	R186	07/08/2025	9.68 Put	Bond Future	88.6700	0.0887	77.5500	0.0776	12.541	0.0000	0.0000
2024/09/16	R186	07/08/2025	10.25 Call	Bond Future	3069.1200	3.0691	3165.5600	3.1656	3.142	0.0000	0.0000
2024/09/16	R186	07/08/2025	10.25 Put	Bond Future	36.2100	0.0362	30.9400	0.0309	14.554	0.0000	0.0000
2024/09/16	R186	07/08/2025	9.22 Put	Bond Future	167.8600	0.1679	149.3500	0.1494	11.027	0.0000	0.0000
2024/09/16	R186	07/08/2025	9.22 Call	Bond Future	1908.3500	1.9084	1991.5500	1.9916	4.360	0.0000	0.0000
2024/09/16	R186	06/11/2025		Bond Future	7.8946	106.8013	7.7969	106.9055	1.237	0.0000	0.0000
2024/09/16	R186	06/11/2025	8.13 Call	Bond Future	758.3100	0.7583	816.4600	0.8165	7.668	0.0000	0.0000
2024/09/16	R186	06/11/2025	8.13 Put	Bond Future	507.8800	0.5079	461.8900	0.4619	9.055	0.0000	0.0000
2024/09/16	R202	07/11/2024		Bond Future	272.3807	272.3807	271.9465	271.9465	0.159	0.0000	0.0000
2024/09/16	R202	06/02/2025		Bond Future	272.8338	272.8338	272.3917	272.3917	0.162	0.0000	0.0000
2024/09/16	R202	06/02/2025	266.79 Call	Bond Future	6043.8000	6.0438	5601.7000	5.6017	7.315	0.0000	0.0000
2024/09/16	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/16	R202	08/05/2025		Bond Future	278.3048	278.3048	277.8555	277.8555	0.161	0.0000	0.0000
2024/09/16	R202	08/05/2025	272.31 Call	Bond Future	5994.8300	5.9948	5545.5100	5.5455	7.495	0.0000	0.0000
2024/09/16	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/16	R202	07/08/2025		Bond Future	278.4293	278.4293	277.9735	277.9735	0.164	0.0000	0.0000
2024/09/16	R202	07/08/2025	271.60 Call	Bond Future	6829.3100	6.8293	6373.5000	6.3735	6.674	0.0000	0.0000
2024/09/16	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/16	R202	06/11/2025		Bond Future	283.8006	283.8006	283.3372	283.3372	0.163	0.0000	0.0000
2024/09/16	R202	06/11/2025	275.64 Call	Bond Future	8160.5700	8.1606	7697.2100	7.6972	5.678	0.0000	0.0000
2024/09/16	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/16	R209	07/11/2024	10.55 Put	Bond Future	1063.6500	1.0637	772.8800	0.7729	27.337	0.0000	0.0000
2024/09/16	R209	07/11/2024	10.55 Call	Bond Future	1348.1300	1.3481	1683.4900	1.6835	24.876	0.0000	0.0000
2024/09/16	R209	07/11/2024	11.00 Call	Bond Future	2957.7500	2.9578	3454.3900	3.4544	16.791	0.0000	0.0000
2024/09/16	R209	07/11/2024	11.00 Put	Bond Future	365.5400	0.3655	236.0500	0.2361	35.424	0.0000	0.0000
2024/09/16	R209	07/11/2024		Bond Future	10.4959	72.8977	10.3777	73.5239	1.126	0.0000	0.0000
2024/09/16	R209	07/11/2024	12.22 Call	Bond Future	8376.0600	8.3761	8996.6800	8.9967	7.409	0.0000	0.0000
2024/09/16	R209	07/11/2024	12.22 Put	Bond Future	10.3300	0.0103	4.8200	0.0048	53.340	0.0000	0.0000
2024/09/16	R209	07/11/2024	12.23 Call	Bond Future	8420.3200	8.4203	9041.0900	9.0411	7.372	0.0000	0.0000
2024/09/16	R209	07/11/2024	12.23 Put	Bond Future	10.0100	0.0100	4.6500	0.0047	53.546	0.0000	0.0000
2024/09/16	R209	07/11/2024	12.21 Call	Bond Future	8331.7600	8.3318	8952.2100	8.9522	7.447	0.0000	0.0000
2024/09/16	R209	07/11/2024	12.21 Put	Bond Future	10.6600	0.0107	4.9800	0.0050	53.283	0.0000	0.0000
2024/09/16	R209	06/02/2025		Bond Future	10.5711	74.3943	10.4486	75.0337	1.158	0.0000	0.0000
2024/09/16	R209	06/02/2025	12.44 Call	Bond Future	9032.2800	9.0323	9634.2300	9.6342	6.664	0.0000	0.0000
2024/09/16	R209	06/02/2025	12.44 Put	Bond Future	145.8800	0.1459	108.4900	0.1085	25.631	0.0000	0.0000
2024/09/16	R209	08/05/2025		Bond Future	10.6595	72.7137	10.5324	73.3662	1.192	0.0000	0.0000
2024/09/16	R209	08/05/2025	11.89 Call	Bond Future	6709.9200	6.7099	7237.7200	7.2377	7.866	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	
2024/09/16	R209	08/05/2025	11.89 Put	Bond Future	775.9800	0.7760	651.3100	0.6513	16.066	0.0000	0.0000
2024/09/16	R209	07/08/2025		Bond Future	10.7586	74.1163	10.6267	74.7817	1.225	0.0000	0.0000
2024/09/16	R209	07/08/2025	12.68 Call	Bond Future	9609.7300	9.6097	10172.8700	10.1729	5.860	0.0000	0.0000
2024/09/16	R209	07/08/2025	12.68 Put	Bond Future	771.7400	0.7717	669.4000	0.6694	13.261	0.0000	0.0000
2024/09/16	R209	06/11/2025		Bond Future	10.8677	72.3747	10.7308	73.0532	1.260	0.0000	0.0000
2024/09/16	R209	06/11/2025	11.27 Call	Bond Future	4782.8500	4.7829	5191.5600	5.1916	8.545	0.0000	0.0000
2024/09/16	R209	06/11/2025	11.27 Put	Bond Future	2837.4000	2.8374	2567.5800	2.5676	9.509	0.0000	0.0000
2024/09/16	R210	07/11/2024		Bond Future	242.8779	242.8779	242.6958	242.6958	0.075	0.0000	0.0000
2024/09/16	R210	06/02/2025		Bond Future	247.9238	247.9238	247.7390	247.7390	0.075	0.0000	0.0000
2024/09/16	R210	06/02/2025	239.61 Call	Bond Future	8313.7800	8.3138	8128.9500	8.1290	2.223	0.0000	0.0000
2024/09/16	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/16	R210	08/05/2025		Bond Future	249.4937	249.4937	249.3071	249.3071	0.075	0.0000	0.0000
2024/09/16	R210	08/05/2025	248.03 Call	Bond Future	1463.7200	1.4637	1277.0500	1.2771	12.753	0.0000	0.0000
2024/09/16	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/16	R210	07/08/2025		Bond Future	254.3699	254.3699	254.1809	254.1809	0.074	0.0000	0.0000
2024/09/16	R210	07/08/2025	248.44 Call	Bond Future	5929.9200	5.9299	5740.8500	5.7409	3.188	0.0000	0.0000
2024/09/16	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/16	R210	06/11/2025		Bond Future	255.8139	255.8139	255.6232	255.6232	0.075	0.0000	0.0000
2024/09/16	R210	06/11/2025	252.14 Call	Bond Future	3673.9300	3.6739	3483.1700	3.4832	5.192	0.0000	0.0000
2024/09/16	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/16	R213	07/11/2024		Bond Future	9.3437	90.4215	9.2504	90.8290	0.998	0.0000	0.0000
2024/09/16	R213	07/11/2024	11.22 Call	Bond Future	7742.7200	7.7427	8145.8900	8.1459	5.207	0.0000	0.0000
2024/09/16	R213	07/11/2024	11.22 Put	Bond Future	9.4500	0.0095	5.1200	0.0051	45.820	0.0000	0.0000
2024/09/16	R213	07/11/2024	11.23 Call	Bond Future	7781.4200	7.7814	8184.6900	8.1847	5.182	0.0000	0.0000
2024/09/16	R213	07/11/2024	11.23 Put	Bond Future	9.2200	0.0092	4.9900	0.0050	45.879	0.0000	0.0000
2024/09/16	R213	07/11/2024	11.21 Call	Bond Future	7704.0000	7.7040	8107.0700	8.1071	5.232	0.0000	0.0000
2024/09/16	R213	07/11/2024	11.21 Put	Bond Future	9.6900	0.0097	5.2600	0.0053	45.717	0.0000	0.0000
2024/09/16	R213	06/02/2025		Bond Future	9.4011	92.2781	9.3028	92.6944	1.046	0.0000	0.0000
2024/09/16	R213	06/02/2025	11.35 Call	Bond Future	7863.4200	7.8634	8260.2100	8.2602	5.046	0.0000	0.0000
2024/09/16	R213	06/02/2025	11.35 Put	Bond Future	81.9100	0.0819	62.4400	0.0624	23.770	0.0000	0.0000
2024/09/16	R213	08/05/2025		Bond Future	9.4721	90.5491	9.3685	90.9740	1.095	0.0000	0.0000
2024/09/16	R213	08/05/2025	10.52 Call	Bond Future	4838.6300	4.8386	5169.0400	5.1690	6.829	0.0000	0.0000
2024/09/16	R213	08/05/2025	10.52 Put	Bond Future	679.3500	0.6794	584.7700	0.5848	13.922	0.0000	0.0000
2024/09/16	R213	07/08/2025		Bond Future	9.5603	92.2968	9.4506	92.7305	1.147	0.0000	0.0000
2024/09/16	R213	07/08/2025	11.66 Call	Bond Future	8269.9700	8.2700	8647.9800	8.6480	4.571	0.0000	0.0000
2024/09/16	R213	07/08/2025	11.66 Put	Bond Future	440.2500	0.4403	384.5800	0.3846	12.645	0.0000	0.0000
2024/09/16	R213	06/11/2025		Bond Future	9.6694	90.5006	9.5532	90.9429	1.201	0.0000	0.0000
2024/09/16	R213	06/11/2025	10.05 Call	Bond Future	3474.3900	3.4744	3735.2700	3.7353	7.509	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	
2024/09/16	R213	06/11/2025	10.05 Put	Bond Future	2043.4400	2.0434	1861.9600	1.8620	8.881	0.0000	0.0000
2024/09/16	R214	07/11/2024		Bond Future	10.7968	68.6634	10.6942	69.2505	0.951	0.0000	0.0000
2024/09/16	R214	07/11/2024	12.61 Call	Bond Future	9234.1800	9.2342	9817.4000	9.8174	6.316	0.0000	0.0000
2024/09/16	R214	07/11/2024	12.61 Put	Bond Future	7.4400	0.0074	3.5700	0.0036	52.016	0.0000	0.0000
2024/09/16	R214	07/11/2024	12.62 Call	Bond Future	9279.3800	9.2794	9862.7100	9.8627	6.286	0.0000	0.0000
2024/09/16	R214	07/11/2024	12.62 Put	Bond Future	7.2100	0.0072	3.4500	0.0035	52.150	0.0000	0.0000
2024/09/16	R214	07/11/2024	12.60 Call	Bond Future	9188.9500	9.1890	9772.0500	9.7721	6.346	0.0000	0.0000
2024/09/16	R214	07/11/2024	12.60 Put	Bond Future	7.6800	0.0077	3.6900	0.0037	51.953	0.0000	0.0000
2024/09/16	R214	06/02/2025		Bond Future	10.8730	70.0733	10.7669	70.6727	0.976	0.0000	0.0000
2024/09/16	R214	06/02/2025	12.71 Call	Bond Future	9405.8200	9.4058	9965.8400	9.9658	5.954	0.0000	0.0000
2024/09/16	R214	06/02/2025	12.71 Put	Bond Future	173.1800	0.1732	133.8100	0.1338	22.734	0.0000	0.0000
2024/09/16	R214	06/02/2025	13.63 Call	Bond Future	13177.3800	13.1774	13767.4800	13.7675	4.478	0.0000	0.0000
2024/09/16	R214	06/02/2025	13.63 Put	Bond Future	33.4200	0.0334	24.1300	0.0241	27.798	0.0000	0.0000
2024/09/16	R214	06/02/2025	12.25 Put	Bond Future	326.9400	0.3269	258.2900	0.2583	20.998	0.0000	0.0000
2024/09/16	R214	06/02/2025	12.25 Call	Bond Future	7437.2000	7.4372	7967.9400	7.9679	7.136	0.0000	0.0000
2024/09/16	R214	06/02/2025	11.75 Put	Bond Future	652.8700	0.6529	529.8700	0.5299	18.840	0.0000	0.0000
2024/09/16	R214	06/02/2025	11.75 Call	Bond Future	5318.5800	5.3186	5794.9700	5.7950	8.957	0.0000	0.0000
2024/09/16	R214	08/05/2025		Bond Future	10.9555	68.1581	10.8459	68.7698	1.001	0.0000	0.0000
2024/09/16	R214	08/05/2025	12.40 Call	Bond Future	8030.0900	8.0301	8541.5800	8.5416	6.370	0.0000	0.0000
2024/09/16	R214	08/05/2025	12.40 Put	Bond Future	686.3300	0.6863	586.1200	0.5861	14.601	0.0000	0.0000
2024/09/16	R214	07/08/2025		Bond Future	11.0477	69.4731	10.9343	70.0970	1.026	0.0000	0.0000
2024/09/16	R214	07/08/2025	12.97 Call	Bond Future	10191.2900	10.1913	10719.5800	10.7196	5.184	0.0000	0.0000
2024/09/16	R214	07/08/2025	12.97 Put	Bond Future	805.2200	0.8052	709.6100	0.7096	11.874	0.0000	0.0000
2024/09/16	R214	06/11/2025		Bond Future	11.1501	67.4951	11.0328	68.1312	1.052	0.0000	0.0000
2024/09/16	R214	06/11/2025	11.64 Call	Bond Future	5475.4000	5.4754	5868.6600	5.8687	7.182	0.0000	0.0000
2024/09/16	R214	06/11/2025	11.64 Put	Bond Future	2912.6400	2.9126	2669.7600	2.6698	8.339	0.0000	0.0000
2024/09/16	R248	07/11/2024	12.79 Call	Bond Future	11477.0400	11.4770	12166.5800	12.1666	6.008	0.0000	0.0000
2024/09/16	R248	07/11/2024	12.79 Put	Bond Future	11.1300	0.0111	5.6000	0.0056	49.686	0.0000	0.0000
2024/09/16	R248	07/11/2024	12.80 Call	Bond Future	11531.0600	11.5311	12220.7600	12.2208	5.981	0.0000	0.0000
2024/09/16	R248	07/11/2024	12.80 Put	Bond Future	10.8000	0.0108	5.4300	0.0054	49.722	0.0000	0.0000
2024/09/16	R248	07/11/2024	12.78 Call	Bond Future	11422.9300	11.4229	12112.3300	12.1123	6.035	0.0000	0.0000
2024/09/16	R248	07/11/2024	12.78 Put	Bond Future	11.4500	0.0115	5.7800	0.0058	49.520	0.0000	0.0000
2024/09/16	R248	07/11/2024		Bond Future	10.9433	83.3689	10.8456	84.0640	0.892	0.0000	0.0000
2024/09/16	R248	06/02/2025		Bond Future	11.0218	85.0807	10.9209	85.7904	0.916	0.0000	0.0000
2024/09/16	R248	06/02/2025	12.71 Call	Bond Future	10763.8500	10.7639	11411.5200	11.4115	6.017	0.0000	0.0000
2024/09/16	R248	06/02/2025	12.71 Put	Bond Future	299.5400	0.2995	237.5100	0.2375	20.708	0.0000	0.0000
2024/09/16	R248	06/02/2025	10.30 Put	Bond Future	6012.0100	6.0120	5443.3500	5.4434	9.459	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	
2024/09/16	R248	06/02/2025	10.30 Call	Bond Future	699.8800	0.6999	840.9200	0.8409	20.152	0.0000	0.0000
2024/09/16	R248	06/02/2025	11.00 Put	Bond Future	2723.4400	2.7234	2360.8500	2.3609	13.314	0.0000	0.0000
2024/09/16	R248	06/02/2025	11.00 Call	Bond Future	2570.8500	2.5709	2917.9600	2.9180	13.502	0.0000	0.0000
2024/09/16	R248	06/02/2025	11.70 Call	Bond Future	5625.6700	5.6257	6147.7800	6.1478	9.281	0.0000	0.0000
2024/09/16	R248	06/02/2025	11.70 Put	Bond Future	1119.3100	1.1193	931.7200	0.9317	16.759	0.0000	0.0000
2024/09/16	R248	08/05/2025		Bond Future	11.1064	82.3192	11.0020	83.0435	0.940	0.0000	0.0000
2024/09/16	R248	08/05/2025	12.60 Call	Bond Future	10081.5700	10.0816	10689.9100	10.6899	6.034	0.0000	0.0000
2024/09/16	R248	08/05/2025	12.60 Put	Bond Future	818.9000	0.8189	702.9900	0.7030	14.154	0.0000	0.0000
2024/09/16	R248	07/08/2025		Bond Future	11.2005	83.9071	11.0924	84.6457	0.965	0.0000	0.0000
2024/09/16	R248	07/08/2025	13.21 Call	Bond Future	12833.3300	12.8333	13461.8500	13.4619	4.898	0.0000	0.0000
2024/09/16	R248	07/08/2025	13.21 Put	Bond Future	960.2800	0.9603	850.1100	0.8501	11.473	0.0000	0.0000
2024/09/16	R248	06/11/2025		Bond Future	11.3044	81.0607	11.1924	81.8138	0.991	0.0000	0.0000
2024/09/16	R248	06/11/2025	11.74 Call	Bond Future	6424.7000	6.4247	6883.7900	6.8838	7.146	0.0000	0.0000
2024/09/16	R248	06/11/2025	11.74 Put	Bond Future	3606.2800	3.6063	3312.1900	3.3122	8.155	0.0000	0.0000
2024/09/16	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/09/16	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/09/16	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/09/16	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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