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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/09/2024 TO 17/09/2024

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
2024/09/17	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/17	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/17	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/17	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/17	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/17	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/17	2025	07/11/2024		Bond Future	185.1463	185.1463	185.1357	0.006	0.0000	0.0000
2024/09/17	2029	07/11/2024		Bond Future	134.3061	134.3061	134.2939	0.009	0.0000	0.0000
2024/09/17	2029	06/02/2025		Bond Future	137.0969	137.0969	137.0852	0.009	0.0000	0.0000
2024/09/17	2029	06/02/2025	132.40 Call	Bond Future	4696.9100	4.6969	4685.1600	0.250	0.0000	0.0000
2024/09/17	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/17	2029	08/05/2025		Bond Future	138.4193	138.4193	138.4080	0.008	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	
2024/09/17	2029	08/05/2025	137.85 Call	Bond Future	569.2900	0.5693	558.0200	0.5580	1.980	0.0000	0.0000
2024/09/17	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/17	2029	07/08/2025		Bond Future	141.1258	141.1258	141.1151	141.1151	0.008	0.0000	0.0000
2024/09/17	2029	07/08/2025	137.41 Call	Bond Future	3715.8300	3.7158	3705.1100	3.7051	0.288	0.0000	0.0000
2024/09/17	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/17	2029	06/11/2025		Bond Future	142.3964	142.3964	142.3864	142.3864	0.007	0.0000	0.0000
2024/09/17	2029	06/11/2025	139.79 Call	Bond Future	2606.4100	2.6064	2596.3500	2.5964	0.386	0.0000	0.0000
2024/09/17	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/17	2030	07/11/2024	10.21 Put	Bond Future	11.3300	0.0113	12.1500	0.0122	7.237	0.0000	0.0000
2024/09/17	2030	07/11/2024	10.21 Call	Bond Future	5412.9600	5.4130	5289.8900	5.2899	2.274	0.0000	0.0000
2024/09/17	2030	07/11/2024	10.71 Put	Bond Future	1.8000	0.0018	1.9000	0.0019	5.556	0.0000	0.0000
2024/09/17	2030	07/11/2024	10.71 Call	Bond Future	7255.3700	7.2554	7131.5800	7.1316	1.706	0.0000	0.0000
2024/09/17	2030	07/11/2024	11.91 Call	Bond Future	11511.6000	11.5116	11387.7100	11.3877	1.076	0.0000	0.0000
2024/09/17	2030	07/11/2024	11.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/17	2030	07/11/2024		Bond Future	8.8204	98.8671	8.8512	98.7432	0.349	0.0000	0.0000
2024/09/17	2030	07/11/2024	10.75 Call	Bond Future	7401.2600	7.4013	7277.4600	7.2775	1.673	0.0000	0.0000
2024/09/17	2030	07/11/2024	10.75 Put	Bond Future	1.5500	0.0016	1.6400	0.0016	5.806	0.0000	0.0000
2024/09/17	2030	07/11/2024	10.76 Call	Bond Future	7437.6800	7.4377	7313.8700	7.3139	1.665	0.0000	0.0000
2024/09/17	2030	07/11/2024	10.76 Put	Bond Future	1.4900	0.0015	1.5700	0.0016	5.369	0.0000	0.0000
2024/09/17	2030	07/11/2024	10.74 Call	Bond Future	7364.8100	7.3648	7241.0100	7.2410	1.681	0.0000	0.0000
2024/09/17	2030	07/11/2024	10.74 Put	Bond Future	1.6100	0.0016	1.7000	0.0017	5.590	0.0000	0.0000
2024/09/17	2030	06/02/2025		Bond Future	8.8479	96.8875	8.8805	96.7615	0.368	0.0000	0.0000
2024/09/17	2030	06/02/2025	10.68 Call	Bond Future	6854.5700	6.8546	6732.7200	6.7327	1.778	0.0000	0.0000
2024/09/17	2030	06/02/2025	10.68 Put	Bond Future	73.1200	0.0731	77.3000	0.0773	5.717	0.0000	0.0000
2024/09/17	2030	06/02/2025	8.68 Put	Bond Future	1709.4200	1.7094	1777.4300	1.7774	3.979	0.0000	0.0000
2024/09/17	2030	06/02/2025	8.68 Call	Bond Future	1057.0100	1.0570	998.9900	0.9990	5.489	0.0000	0.0000
2024/09/17	2030	06/02/2025	9.18 Put	Bond Future	846.8400	0.8468	887.2700	0.8873	4.774	0.0000	0.0000
2024/09/17	2030	06/02/2025	9.18 Call	Bond Future	2121.8300	2.1218	2036.2300	2.0362	4.034	0.0000	0.0000
2024/09/17	2030	06/02/2025	9.69 Call	Bond Future	3574.7400	3.5747	3469.0800	3.4691	2.956	0.0000	0.0000
2024/09/17	2030	06/02/2025	9.69 Put	Bond Future	382.0000	0.3820	402.3700	0.4024	5.332	0.0000	0.0000
2024/09/17	2030	08/05/2025	8.68 Put	Bond Future	2156.1400	2.1561	2226.2300	2.2262	3.251	0.0000	0.0000
2024/09/17	2030	08/05/2025	8.68 Call	Bond Future	1316.4900	1.3165	1258.6000	1.2586	4.397	0.0000	0.0000
2024/09/17	2030	08/05/2025	9.18 Put	Bond Future	1301.8300	1.3018	1350.1300	1.3501	3.710	0.0000	0.0000
2024/09/17	2030	08/05/2025	9.18 Call	Bond Future	2313.6000	2.3136	2233.9200	2.2339	3.444	0.0000	0.0000
2024/09/17	2030	08/05/2025	9.99 Call	Bond Future	4465.2700	4.4653	4360.1100	4.3601	2.355	0.0000	0.0000
2024/09/17	2030	08/05/2025	9.99 Put	Bond Future	545.0600	0.5451	567.8800	0.5679	4.187	0.0000	0.0000
2024/09/17	2030	08/05/2025	12.28 Call	Bond Future	11591.4000	11.5914	11464.4600	11.4645	1.095	0.0000	0.0000
2024/09/17	2030	08/05/2025	12.28 Put	Bond Future	19.3900	0.0194	20.4300	0.0204	5.364	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	
2024/09/17	2030	08/05/2025	10.69 Put	Bond Future	252.0100	0.2520	263.0400	0.2630	4.377	0.0000	0.0000
2024/09/17	2030	08/05/2025	10.69 Call	Bond Future	6598.3200	6.5983	6481.3700	6.4814	1.772	0.0000	0.0000
2024/09/17	2030	08/05/2025	11.86 Call	Bond Future	10271.6700	10.2717	10145.8600	10.1459	1.225	0.0000	0.0000
2024/09/17	2030	08/05/2025	11.86 Put	Bond Future	42.8100	0.0428	44.9800	0.0450	5.069	0.0000	0.0000
2024/09/17	2030	08/05/2025	10.31 Put	Bond Future	383.5800	0.3836	400.0600	0.4001	4.296	0.0000	0.0000
2024/09/17	2030	08/05/2025	10.31 Call	Bond Future	5422.7100	5.4227	5311.2100	5.3112	2.056	0.0000	0.0000
2024/09/17	2030	08/05/2025		Bond Future	8.9053	98.8061	8.9399	98.6781	0.388	0.0000	0.0000
2024/09/17	2030	08/05/2025	9.93 Call	Bond Future	4290.8900	4.2909	4187.1400	4.1871	2.418	0.0000	0.0000
2024/09/17	2030	08/05/2025	9.93 Put	Bond Future	582.3500	0.5824	606.5800	0.6066	4.161	0.0000	0.0000
2024/09/17	2030	07/08/2025	12.12 Call	Bond Future	10441.3500	10.4414	10315.5300	10.3155	1.205	0.0000	0.0000
2024/09/17	2030	07/08/2025	12.12 Put	Bond Future	93.8200	0.0938	97.9200	0.0979	4.370	0.0000	0.0000
2024/09/17	2030	07/08/2025	10.48 Put	Bond Future	553.5600	0.5536	574.1600	0.5742	3.721	0.0000	0.0000
2024/09/17	2030	07/08/2025	10.48 Call	Bond Future	5672.5500	5.6726	5563.2300	5.5632	1.927	0.0000	0.0000
2024/09/17	2030	07/08/2025		Bond Future	8.9828	96.7033	9.0196	96.5734	0.409	0.0000	0.0000
2024/09/17	2030	07/08/2025	11.11 Call	Bond Future	7496.5000	7.4965	7378.9300	7.3789	1.568	0.0000	0.0000
2024/09/17	2030	07/08/2025	11.11 Put	Bond Future	323.8000	0.3238	336.1500	0.3362	3.814	0.0000	0.0000
2024/09/17	2030	06/11/2025		Bond Future	9.0672	98.5431	9.1064	98.4112	0.433	0.0000	0.0000
2024/09/17	2030	06/11/2025	9.54 Call	Bond Future	3124.8600	3.1249	3040.8600	3.0409	2.688	0.0000	0.0000
2024/09/17	2030	06/11/2025	9.54 Put	Bond Future	1548.8400	1.5488	1596.8100	1.5968	3.097	0.0000	0.0000
2024/09/17	2032	07/11/2024	9.75 Put	Bond Future	659.9000	0.6599	685.5500	0.6856	3.887	0.0000	0.0000
2024/09/17	2032	07/11/2024	9.75 Call	Bond Future	1626.5800	1.6266	1554.0000	1.5540	4.462	0.0000	0.0000
2024/09/17	2032	07/11/2024	9.90 Put	Bond Future	462.3200	0.4623	479.9300	0.4799	3.809	0.0000	0.0000
2024/09/17	2032	07/11/2024	9.90 Call	Bond Future	2163.0600	2.1631	2082.4400	2.0824	3.727	0.0000	0.0000
2024/09/17	2032	07/11/2024	10.60 Call	Bond Future	5107.8700	5.1079	5011.5900	5.0116	1.885	0.0000	0.0000
2024/09/17	2032	07/11/2024	10.60 Put	Bond Future	78.3600	0.0784	80.3100	0.0803	2.489	0.0000	0.0000
2024/09/17	2032	07/11/2024	9.86 Call	Bond Future	2014.6900	2.0147	1936.0000	1.9360	3.906	0.0000	0.0000
2024/09/17	2032	07/11/2024	9.86 Put	Bond Future	508.9700	0.5090	528.5100	0.5285	3.839	0.0000	0.0000
2024/09/17	2032	07/11/2024	11.11 Put	Bond Future	20.0800	0.0201	20.2600	0.0203	0.896	0.0000	0.0000
2024/09/17	2032	07/11/2024	11.11 Call	Bond Future	7377.7500	7.3778	7279.7000	7.2797	1.329	0.0000	0.0000
2024/09/17	2032	07/11/2024	11.61 Put	Bond Future	5.3200	0.0053	5.2700	0.0053	0.940	0.0000	0.0000
2024/09/17	2032	07/11/2024	11.61 Call	Bond Future	9569.4000	9.5694	9471.1200	9.4711	1.027	0.0000	0.0000
2024/09/17	2032	07/11/2024	12.95 Call	Bond Future	15126.8500	15.1269	15028.6200	15.0286	0.649	0.0000	0.0000
2024/09/17	2032	07/11/2024	12.95 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2024/09/17	2032	07/11/2024		Bond Future	9.5548	94.1579	9.5745	94.0597	0.206	0.0000	0.0000
2024/09/17	2032	07/11/2024	13.36 Call	Bond Future	16732.4600	16.7325	16634.2300	16.6342	0.587	0.0000	0.0000
2024/09/17	2032	07/11/2024	13.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/17	2032	07/11/2024	11.64 Put	Bond Future	4.9200	0.0049	4.8700	0.0049	1.016	0.0000	0.0000
2024/09/17	2032	07/11/2024	11.64 Call	Bond Future	9699.0500	9.6991	9600.7700	9.6008	1.013	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	
2024/09/17	2032	07/11/2024	11.48 Call	Bond Future	9005.0000	9.0050	8906.7300	8.9067	1.091	0.0000	0.0000
2024/09/17	2032	07/11/2024	11.48 Put	Bond Future	7.4900	0.0075	7.4500	0.0075	0.534	0.0000	0.0000
2024/09/17	2032	07/11/2024	11.49 Call	Bond Future	9048.5500	9.0486	8950.2800	8.9503	1.086	0.0000	0.0000
2024/09/17	2032	07/11/2024	11.49 Put	Bond Future	7.2900	0.0073	7.2500	0.0073	0.549	0.0000	0.0000
2024/09/17	2032	07/11/2024	11.47 Call	Bond Future	8961.4100	8.9614	8863.1400	8.8631	1.097	0.0000	0.0000
2024/09/17	2032	07/11/2024	11.47 Put	Bond Future	7.6900	0.0077	7.6500	0.0077	0.520	0.0000	0.0000
2024/09/17	2032	06/02/2025		Bond Future	9.6143	96.0914	9.6348	95.9918	0.214	0.0000	0.0000
2024/09/17	2032	06/02/2025	11.72 Call	Bond Future	9617.7600	9.6178	9520.0000	9.5200	1.016	0.0000	0.0000
2024/09/17	2032	06/02/2025	11.72 Put	Bond Future	74.1400	0.0741	76.0400	0.0760	2.563	0.0000	0.0000
2024/09/17	2032	06/02/2025	9.42 Put	Bond Future	2248.7300	2.2487	2300.8600	2.3009	2.318	0.0000	0.0000
2024/09/17	2032	06/02/2025	9.42 Call	Bond Future	1299.8200	1.2998	1252.2900	1.2523	3.657	0.0000	0.0000
2024/09/17	2032	06/02/2025	9.92 Put	Bond Future	1156.9300	1.1569	1187.5400	1.1875	2.646	0.0000	0.0000
2024/09/17	2032	06/02/2025	9.92 Call	Bond Future	2625.7100	2.6257	2556.6600	2.5567	2.630	0.0000	0.0000
2024/09/17	2032	06/02/2025	10.61 Call	Bond Future	5096.2700	5.0963	5008.4200	5.0084	1.724	0.0000	0.0000
2024/09/17	2032	06/02/2025	10.61 Put	Bond Future	419.1800	0.4192	430.9900	0.4310	2.817	0.0000	0.0000
2024/09/17	2032	08/05/2025	9.42 Put	Bond Future	2939.4700	2.9395	2993.6500	2.9937	1.843	0.0000	0.0000
2024/09/17	2032	08/05/2025	9.42 Call	Bond Future	1647.6100	1.6476	1600.9600	1.6010	2.831	0.0000	0.0000
2024/09/17	2032	08/05/2025	9.92 Put	Bond Future	1813.6600	1.8137	1850.9400	1.8509	2.056	0.0000	0.0000
2024/09/17	2032	08/05/2025	9.92 Call	Bond Future	2882.7500	2.8828	2819.2000	2.8192	2.204	0.0000	0.0000
2024/09/17	2032	08/05/2025	10.97 Call	Bond Future	6401.5200	6.4015	6314.5000	6.3145	1.359	0.0000	0.0000
2024/09/17	2032	08/05/2025	10.97 Put	Bond Future	613.3500	0.6134	627.1600	0.6272	2.252	0.0000	0.0000
2024/09/17	2032	08/05/2025		Bond Future	9.6916	93.8317	9.7130	93.7309	0.221	0.0000	0.0000
2024/09/17	2032	08/05/2025	10.91 Call	Bond Future	6180.4100	6.1804	6094.2800	6.0943	1.394	0.0000	0.0000
2024/09/17	2032	08/05/2025	10.91 Put	Bond Future	653.4900	0.6535	668.1900	0.6682	2.249	0.0000	0.0000
2024/09/17	2032	07/08/2025		Bond Future	9.7840	95.6420	9.8064	95.5399	0.228	0.0000	0.0000
2024/09/17	2032	07/08/2025	12.01 Call	Bond Future	9978.3500	9.9784	9885.1600	9.8852	0.934	0.0000	0.0000
2024/09/17	2032	07/08/2025	12.01 Put	Bond Future	467.7100	0.4677	476.5700	0.4766	1.894	0.0000	0.0000
2024/09/17	2032	06/11/2025		Bond Future	9.8908	93.3017	9.9142	93.1983	0.236	0.0000	0.0000
2024/09/17	2032	06/11/2025	10.42 Call	Bond Future	4531.3900	4.5314	4462.9200	4.4629	1.511	0.0000	0.0000
2024/09/17	2032	06/11/2025	10.42 Put	Bond Future	2225.6300	2.2256	2260.5400	2.2605	1.569	0.0000	0.0000
2024/09/17	2033	07/11/2024		Bond Future	127.8925	127.8925	127.7869	127.7869	0.083	0.0000	0.0000
2024/09/17	2033	06/02/2025		Bond Future	130.5501	130.5501	130.4428	130.4428	0.082	0.0000	0.0000
2024/09/17	2033	06/02/2025	124.94 Call	Bond Future	5610.0800	5.6101	5502.8400	5.5028	1.912	0.0000	0.0000
2024/09/17	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/17	2033	08/05/2025		Bond Future	131.6417	131.6417	131.5330	131.5330	0.083	0.0000	0.0000
2024/09/17	2033	08/05/2025	130.62 Call	Bond Future	1021.7000	1.0217	912.9900	0.9130	10.640	0.0000	0.0000
2024/09/17	2033	08/05/2025	130.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/17	2033	07/08/2025		Bond Future	134.2158	134.2158	134.1057	134.1057	0.082	0.0000	0.0000

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	
2024/09/17	2033	07/08/2025	128.65 Call	Bond Future	5565.8400	5.5658	5455.6500	5.4557	1.980	0.0000	0.0000
2024/09/17	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/17	2033	06/11/2025		Bond Future	135.2505	135.2505	135.1391	135.1391	0.082	0.0000	0.0000
2024/09/17	2033	06/11/2025	133.14 Call	Bond Future	2110.5000	2.1105	1999.0900	1.9991	5.279	0.0000	0.0000
2024/09/17	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/17	2037	07/11/2024		Bond Future	10.6119	88.1006	10.6162	88.0744	0.041	0.0000	0.0000
2024/09/17	2037	07/11/2024	12.58 Call	Bond Future	10861.5500	10.8616	10835.0900	10.8351	0.244	0.0000	0.0000
2024/09/17	2037	07/11/2024	12.58 Put	Bond Future	4.2000	0.0042	3.8900	0.0039	7.381	0.0000	0.0000
2024/09/17	2037	07/11/2024	12.59 Call	Bond Future	10911.4200	10.9114	10884.9700	10.8850	0.242	0.0000	0.0000
2024/09/17	2037	07/11/2024	12.59 Put	Bond Future	4.0600	0.0041	3.7600	0.0038	7.389	0.0000	0.0000
2024/09/17	2037	07/11/2024	12.57 Call	Bond Future	10811.6300	10.8116	10785.1700	10.7852	0.245	0.0000	0.0000
2024/09/17	2037	07/11/2024	12.57 Put	Bond Future	4.3300	0.0043	4.0200	0.0040	7.159	0.0000	0.0000
2024/09/17	2037	06/02/2025		Bond Future	10.6910	85.6493	10.6955	85.6229	0.041	0.0000	0.0000
2024/09/17	2037	06/02/2025	12.76 Call	Bond Future	11306.9200	11.3069	11279.5300	11.2795	0.242	0.0000	0.0000
2024/09/17	2037	06/02/2025	12.76 Put	Bond Future	118.3600	0.1184	117.2900	0.1173	0.904	0.0000	0.0000
2024/09/17	2037	08/05/2025		Bond Future	10.7889	87.3448	10.7934	87.3184	0.042	0.0000	0.0000
2024/09/17	2037	08/05/2025	12.25 Call	Bond Future	8693.7400	8.6937	8667.0800	8.6671	0.307	0.0000	0.0000
2024/09/17	2037	08/05/2025	12.25 Put	Bond Future	700.7500	0.7008	700.4600	0.7005	0.041	0.0000	0.0000
2024/09/17	2037	08/05/2025	12.55 Put	Bond Future	521.0800	0.5211	520.4700	0.5205	0.117	0.0000	0.0000
2024/09/17	2037	08/05/2025	12.55 Call	Bond Future	10022.5600	10.0226	9995.5800	9.9956	0.269	0.0000	0.0000
2024/09/17	2037	08/05/2025	13.30 Put	Bond Future	222.9300	0.2229	222.2000	0.2222	0.327	0.0000	0.0000
2024/09/17	2037	08/05/2025	13.30 Call	Bond Future	13315.0700	13.3151	13287.9700	13.2880	0.204	0.0000	0.0000
2024/09/17	2037	08/05/2025	13.35 Put	Bond Future	207.7700	0.2078	207.0500	0.2071	0.347	0.0000	0.0000
2024/09/17	2037	08/05/2025	13.35 Call	Bond Future	13530.4700	13.5305	13503.3800	13.5034	0.200	0.0000	0.0000
2024/09/17	2037	07/08/2025		Bond Future	10.9004	84.7695	10.9050	84.7430	0.042	0.0000	0.0000
2024/09/17	2037	07/08/2025	13.01 Call	Bond Future	11724.8900	11.7249	11698.3300	11.6983	0.227	0.0000	0.0000
2024/09/17	2037	07/08/2025	13.01 Put	Bond Future	727.9700	0.7280	727.8300	0.7278	0.019	0.0000	0.0000
2024/09/17	2037	07/08/2025	12.17 Call	Bond Future	8254.1500	8.2542	8228.9400	8.2289	0.305	0.0000	0.0000
2024/09/17	2037	07/08/2025	12.17 Put	Bond Future	1378.6400	1.3786	1379.8500	1.3799	0.088	0.0000	0.0000
2024/09/17	2037	07/08/2025	11.42 Call	Bond Future	5362.3300	5.3623	5339.8800	5.3399	0.419	0.0000	0.0000
2024/09/17	2037	07/08/2025	11.42 Put	Bond Future	2448.9000	2.4489	2452.8700	2.4529	0.162	0.0000	0.0000
2024/09/17	2037	07/08/2025	10.55 Put	Bond Future	4708.5300	4.7085	4718.2100	4.7182	0.206	0.0000	0.0000
2024/09/17	2037	07/08/2025	10.55 Call	Bond Future	2661.8000	2.6618	2645.0600	2.6451	0.629	0.0000	0.0000
2024/09/17	2037	07/08/2025	10.64 Put	Bond Future	4406.8900	4.4069	4415.8700	4.4159	0.204	0.0000	0.0000
2024/09/17	2037	07/08/2025	10.64 Call	Bond Future	2892.4300	2.8924	2874.9900	2.8750	0.603	0.0000	0.0000
2024/09/17	2037	06/11/2025		Bond Future	11.0139	86.3808	11.0186	86.3543	0.043	0.0000	0.0000
2024/09/17	2037	06/11/2025	11.63 Call	Bond Future	6223.2800	6.2233	6201.2000	6.2012	0.355	0.0000	0.0000
2024/09/17	2037	06/11/2025	11.63 Put	Bond Future	2849.2000	2.8492	2853.6500	2.8537	0.156	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	
2024/09/17	2038	07/11/2024		Bond Future	140.4407	140.4407	140.3540	140.3540	0.062	0.0000	0.0000
2024/09/17	2038	06/02/2025		Bond Future	141.2460	141.2460	141.1581	141.1581	0.062	0.0000	0.0000
2024/09/17	2038	06/02/2025	135.23 Call	Bond Future	6015.9700	6.0160	5928.0500	5.9281	1.461	0.0000	0.0000
2024/09/17	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/17	2038	08/05/2025		Bond Future	144.0787	144.0787	143.9899	143.9899	0.062	0.0000	0.0000
2024/09/17	2038	08/05/2025	139.68 Call	Bond Future	4398.7000	4.3987	4309.9300	4.3099	2.018	0.0000	0.0000
2024/09/17	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/17	2038	07/08/2025		Bond Future	144.7386	144.7386	144.6492	144.6492	0.062	0.0000	0.0000
2024/09/17	2038	07/08/2025	139.56 Call	Bond Future	5178.6300	5.1786	5089.2300	5.0892	1.726	0.0000	0.0000
2024/09/17	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/17	2038	06/11/2025		Bond Future	147.5312	147.5312	147.4408	147.4408	0.061	0.0000	0.0000
2024/09/17	2038	06/11/2025	143.88 Call	Bond Future	3651.2400	3.6512	3560.7500	3.5608	2.478	0.0000	0.0000
2024/09/17	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/17	2040	07/11/2024	12.10 Put	Bond Future	52.1700	0.0522	46.2700	0.0463	11.309	0.0000	0.0000
2024/09/17	2040	07/11/2024	12.10 Call	Bond Future	7596.5200	7.5965	7697.0300	7.6970	1.323	0.0000	0.0000
2024/09/17	2040	07/11/2024	12.60 Call	Bond Future	10344.8200	10.3448	10449.6800	10.4497	1.014	0.0000	0.0000
2024/09/17	2040	07/11/2024	12.60 Put	Bond Future	10.8500	0.0109	9.3000	0.0093	14.286	0.0000	0.0000
2024/09/17	2040	07/11/2024	13.15 Call	Bond Future	13230.8600	13.2309	13337.0000	13.3370	0.802	0.0000	0.0000
2024/09/17	2040	07/11/2024	13.15 Put	Bond Future	1.5600	0.0016	1.2900	0.0013	17.308	0.0000	0.0000
2024/09/17	2040	07/11/2024		Bond Future	10.8737	88.7226	10.8576	88.8290	0.148	0.0000	0.0000
2024/09/17	2040	07/11/2024	12.85 Call	Bond Future	11676.6900	11.6767	11782.3400	11.7823	0.905	0.0000	0.0000
2024/09/17	2040	07/11/2024	12.85 Put	Bond Future	4.8900	0.0049	4.1300	0.0041	15.542	0.0000	0.0000
2024/09/17	2040	07/11/2024	12.86 Call	Bond Future	11729.2900	11.7293	11834.9600	11.8350	0.901	0.0000	0.0000
2024/09/17	2040	07/11/2024	12.86 Put	Bond Future	4.7400	0.0047	4.0000	0.0040	15.612	0.0000	0.0000
2024/09/17	2040	07/11/2024	12.84 Call	Bond Future	11624.0500	11.6241	11729.6700	11.7297	0.909	0.0000	0.0000
2024/09/17	2040	07/11/2024	12.84 Put	Bond Future	5.0600	0.0051	4.2700	0.0043	15.613	0.0000	0.0000
2024/09/17	2040	06/02/2025		Bond Future	10.9554	86.0334	10.9387	86.1424	0.153	0.0000	0.0000
2024/09/17	2040	06/02/2025	12.95 Call	Bond Future	11757.6500	11.7577	11859.1300	11.8591	0.863	0.0000	0.0000
2024/09/17	2040	06/02/2025	12.95 Put	Bond Future	149.6000	0.1496	142.1500	0.1422	4.980	0.0000	0.0000
2024/09/17	2040	06/02/2025	11.00 Put	Bond Future	2247.2000	2.2472	2188.3700	2.1884	2.618	0.0000	0.0000
2024/09/17	2040	06/02/2025	11.00 Call	Bond Future	2535.8200	2.5358	2585.9200	2.5859	1.976	0.0000	0.0000
2024/09/17	2040	06/02/2025	11.70 Call	Bond Future	5511.2100	5.5112	5589.3900	5.5894	1.419	0.0000	0.0000
2024/09/17	2040	06/02/2025	11.70 Put	Bond Future	873.9100	0.8739	843.1600	0.8432	3.519	0.0000	0.0000
2024/09/17	2040	06/02/2025	12.20 Call	Bond Future	7973.8300	7.9738	8064.9000	8.0649	1.142	0.0000	0.0000
2024/09/17	2040	06/02/2025	12.20 Put	Bond Future	432.2900	0.4323	414.4300	0.4144	4.131	0.0000	0.0000
2024/09/17	2040	08/05/2025		Bond Future	11.0543	87.7364	11.0368	87.8480	0.158	0.0000	0.0000
2024/09/17	2040	08/05/2025	12.63 Call	Bond Future	9928.8600	9.9289	10020.8200	10.0208	0.926	0.0000	0.0000
2024/09/17	2040	08/05/2025	12.63 Put	Bond Future	692.0000	0.6920	672.3800	0.6724	2.835	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	
2024/09/17	2040	08/05/2025	13.43 Put	Bond Future	303.2000	0.3032	293.2000	0.2932	3.298	0.0000	0.0000
2024/09/17	2040	08/05/2025	13.43 Call	Bond Future	13656.2100	13.6562	13757.7900	13.7578	0.744	0.0000	0.0000
2024/09/17	2040	08/05/2025	12.75 Put	Bond Future	616.5600	0.6166	598.7000	0.5987	2.897	0.0000	0.0000
2024/09/17	2040	08/05/2025	12.75 Call	Bond Future	10493.7000	10.4937	10587.4200	10.5874	0.893	0.0000	0.0000
2024/09/17	2040	08/05/2025	13.50 Put	Bond Future	276.0200	0.2760	266.7500	0.2668	3.358	0.0000	0.0000
2024/09/17	2040	08/05/2025	13.50 Call	Bond Future	13972.6700	13.9727	14074.9800	14.0750	0.732	0.0000	0.0000
2024/09/17	2040	07/08/2025		Bond Future	11.1657	84.9178	11.1475	85.0320	0.163	0.0000	0.0000
2024/09/17	2040	07/08/2025	13.29 Call	Bond Future	12698.4400	12.6984	12794.5000	12.7945	0.756	0.0000	0.0000
2024/09/17	2040	07/08/2025	13.29 Put	Bond Future	802.9100	0.8029	784.7600	0.7848	2.261	0.0000	0.0000
2024/09/17	2040	06/11/2025		Bond Future	11.2784	86.5314	11.2594	86.6483	0.168	0.0000	0.0000
2024/09/17	2040	06/11/2025	11.84 Call	Bond Future	6585.6800	6.5857	6655.0200	6.6550	1.053	0.0000	0.0000
2024/09/17	2040	06/11/2025	11.84 Put	Bond Future	3227.8000	3.2278	3180.3000	3.1803	1.472	0.0000	0.0000
2024/09/17	2044	07/11/2024	12.50 Call	Bond Future	9834.3000	9.8343	9803.6900	9.8037	0.311	0.0000	0.0000
2024/09/17	2044	07/11/2024	12.50 Put	Bond Future	18.1900	0.0182	17.2200	0.0172	5.333	0.0000	0.0000
2024/09/17	2044	07/11/2024	12.25 Call	Bond Future	8436.6100	8.4366	8405.3000	8.4053	0.371	0.0000	0.0000
2024/09/17	2044	07/11/2024	12.25 Put	Bond Future	39.3800	0.0394	37.7100	0.0377	4.241	0.0000	0.0000
2024/09/17	2044	07/11/2024	12.00 Call	Bond Future	7016.3600	7.0164	6984.0400	6.9840	0.461	0.0000	0.0000
2024/09/17	2044	07/11/2024	12.00 Put	Bond Future	84.1300	0.0841	81.4500	0.0815	3.186	0.0000	0.0000
2024/09/17	2044	07/11/2024		Bond Future	10.9161	85.1749	10.9204	85.1453	0.040	0.0000	0.0000
2024/09/17	2044	07/11/2024	12.91 Call	Bond Future	12052.9000	12.0529	12022.8900	12.0229	0.249	0.0000	0.0000
2024/09/17	2044	07/11/2024	12.91 Put	Bond Future	5.0900	0.0051	4.7200	0.0047	7.269	0.0000	0.0000
2024/09/17	2044	07/11/2024	12.92 Call	Bond Future	12105.7400	12.1057	12075.7400	12.0757	0.248	0.0000	0.0000
2024/09/17	2044	07/11/2024	12.92 Put	Bond Future	4.9300	0.0049	4.5700	0.0046	7.302	0.0000	0.0000
2024/09/17	2044	07/11/2024	12.90 Call	Bond Future	11999.9900	12.0000	11969.9700	11.9700	0.250	0.0000	0.0000
2024/09/17	2044	07/11/2024	12.90 Put	Bond Future	5.2500	0.0053	4.8700	0.0049	7.238	0.0000	0.0000
2024/09/17	2044	06/02/2025		Bond Future	10.9925	82.5381	10.9970	82.5083	0.040	0.0000	0.0000
2024/09/17	2044	06/02/2025	13.02 Call	Bond Future	12230.5200	12.2305	12199.3800	12.1994	0.255	0.0000	0.0000
2024/09/17	2044	06/02/2025	13.02 Put	Bond Future	151.4900	0.1515	150.2100	0.1502	0.845	0.0000	0.0000
2024/09/17	2044	06/02/2025	13.75 Call	Bond Future	15766.9300	15.7669	15736.4800	15.7365	0.193	0.0000	0.0000
2024/09/17	2044	06/02/2025	13.75 Put	Bond Future	41.1100	0.0411	40.5200	0.0405	1.435	0.0000	0.0000
2024/09/17	2044	06/02/2025	12.50 Put	Bond Future	311.2800	0.3113	309.7300	0.3097	0.498	0.0000	0.0000
2024/09/17	2044	06/02/2025	12.50 Call	Bond Future	9583.4300	9.5834	9552.0200	9.5520	0.328	0.0000	0.0000
2024/09/17	2044	06/02/2025	12.00 Put	Bond Future	627.7300	0.6277	626.5100	0.6265	0.194	0.0000	0.0000
2024/09/17	2044	06/02/2025	12.00 Call	Bond Future	7021.4800	7.0215	6990.4000	6.9904	0.443	0.0000	0.0000
2024/09/17	2044	08/05/2025	12.40 Call	Bond Future	9001.1000	9.0011	8971.1000	8.9711	0.333	0.0000	0.0000
2024/09/17	2044	08/05/2025	12.40 Put	Bond Future	923.2900	0.9233	923.2500	0.9233	0.004	0.0000	0.0000
2024/09/17	2044	08/05/2025	11.65 Call	Bond Future	5549.6300	5.5496	5522.4900	5.5225	0.489	0.0000	0.0000
2024/09/17	2044	08/05/2025	11.65 Put	Bond Future	1909.4000	1.9094	1912.2200	1.9122	0.148	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	
2024/09/17	2044	08/05/2025	10.92 Put	Bond Future	3840.1300	3.8401	3849.2900	3.8493	0.239	0.0000	0.0000
2024/09/17	2044	08/05/2025	10.92 Call	Bond Future	2731.0200	2.7310	2710.2200	2.7102	0.762	0.0000	0.0000
2024/09/17	2044	08/05/2025		Bond Future	11.0844	84.1718	11.0889	84.1419	0.041	0.0000	0.0000
2024/09/17	2044	08/05/2025	12.72 Call	Bond Future	10526.3900	10.5264	10495.8800	10.4959	0.290	0.0000	0.0000
2024/09/17	2044	08/05/2025	12.72 Put	Bond Future	679.3800	0.6794	678.8300	0.6788	0.081	0.0000	0.0000
2024/09/17	2044	07/08/2025		Bond Future	11.1874	81.4098	11.1919	81.3796	0.041	0.0000	0.0000
2024/09/17	2044	07/08/2025	13.34 Call	Bond Future	13192.0000	13.1920	13161.6900	13.1617	0.230	0.0000	0.0000
2024/09/17	2044	07/08/2025	13.34 Put	Bond Future	820.2300	0.8202	820.0500	0.8201	0.022	0.0000	0.0000
2024/09/17	2044	06/11/2025		Bond Future	11.2910	82.9566	11.2957	82.9263	0.042	0.0000	0.0000
2024/09/17	2044	06/11/2025	11.88 Call	Bond Future	6950.0800	6.9501	6924.9000	6.9249	0.362	0.0000	0.0000
2024/09/17	2044	06/11/2025	11.88 Put	Bond Future	3282.2200	3.2822	3287.3400	3.2873	0.156	0.0000	0.0000
2024/09/17	2046	07/11/2024		Bond Future	121.4394	121.4394	121.4295	121.4295	0.008	0.0000	0.0000
2024/09/17	2046	06/02/2025		Bond Future	123.9628	123.9628	123.9533	123.9533	0.008	0.0000	0.0000
2024/09/17	2046	06/02/2025	114.01 Call	Bond Future	9952.7800	9.9528	9943.3400	9.9433	0.095	0.0000	0.0000
2024/09/17	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/17	2046	08/05/2025		Bond Future	124.2053	124.2053	124.1962	124.1962	0.007	0.0000	0.0000
2024/09/17	2046	08/05/2025	121.97 Call	Bond Future	2235.2600	2.2353	2226.1900	2.2262	0.406	0.0000	0.0000
2024/09/17	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/17	2046	07/08/2025		Bond Future	126.6329	126.6329	126.6244	126.6244	0.007	0.0000	0.0000
2024/09/17	2046	07/08/2025	118.69 Call	Bond Future	7942.9200	7.9429	7934.4200	7.9344	0.107	0.0000	0.0000
2024/09/17	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/17	2046	06/11/2025		Bond Future	126.7912	126.7912	126.7834	126.7834	0.006	0.0000	0.0000
2024/09/17	2046	06/11/2025	125.41 Call	Bond Future	1381.2300	1.3812	1373.4300	1.3734	0.565	0.0000	0.0000
2024/09/17	2046	06/11/2025	125.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/17	2050	07/11/2024		Bond Future	123.3473	123.3473	123.3389	123.3389	0.007	0.0000	0.0000
2024/09/17	2050	06/02/2025		Bond Future	123.5565	123.5565	123.5482	123.5482	0.007	0.0000	0.0000
2024/09/17	2050	06/02/2025	115.60 Call	Bond Future	7956.5000	7.9565	7948.2200	7.9482	0.104	0.0000	0.0000
2024/09/17	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/17	2050	08/05/2025		Bond Future	126.0346	126.0346	126.0270	126.0270	0.006	0.0000	0.0000
2024/09/17	2050	08/05/2025	121.16 Call	Bond Future	4874.6200	4.8746	4866.9600	4.8670	0.157	0.0000	0.0000
2024/09/17	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/17	2050	07/08/2025		Bond Future	126.0947	126.0947	126.0879	126.0879	0.005	0.0000	0.0000
2024/09/17	2050	07/08/2025	119.89 Call	Bond Future	6204.7200	6.2047	6197.8900	6.1979	0.110	0.0000	0.0000
2024/09/17	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/17	2050	06/11/2025		Bond Future	128.5272	128.5272	128.5208	128.5208	0.005	0.0000	0.0000
2024/09/17	2050	06/11/2025	124.42 Call	Bond Future	4107.1600	4.1072	4100.8400	4.1008	0.154	0.0000	0.0000
2024/09/17	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
2024/09/17	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/17	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/17	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/17	AL37	07/11/2024		Index Future	1061.1760	1061.1760	1059.9590	0.115	0.0000	0.0000
2024/09/17	AL37	06/02/2025		Index Future	1082.9790	1082.9790	1081.7410	0.114	0.0000	0.0000
2024/09/17	AL37	08/05/2025		Index Future	1104.4700	1104.4700	1103.2150	0.114	0.0000	0.0000
2024/09/17	AL37	07/08/2025		Index Future	1125.8410	1125.8410	1124.5670	0.113	0.0000	0.0000
2024/09/17	AL37	06/11/2025		Index Future	1147.3640	1147.3640	1146.0700	0.113	0.0000	0.0000
2024/09/17	AL7T	07/11/2024		Index Future	1271.8950	1271.8950	1271.4720	0.033	0.0000	0.0000
2024/09/17	AL7T	06/02/2025		Index Future	1298.0270	1298.0270	1297.6000	0.033	0.0000	0.0000
2024/09/17	AL7T	08/05/2025		Index Future	1323.7860	1323.7860	1323.3580	0.032	0.0000	0.0000
2024/09/17	AL7T	07/08/2025		Index Future	1349.4010	1349.4010	1348.9710	0.032	0.0000	0.0000
2024/09/17	AL7T	06/11/2025		Index Future	1375.1970	1375.1970	1374.7650	0.031	0.0000	0.0000
2024/09/17	ALBI	07/11/2024		Index Future	1098.9480	1098.9480	1098.8200	0.012	0.0000	0.0000
2024/09/17	ALBI	06/02/2025		Index Future	1121.5260	1121.5260	1121.4010	0.011	0.0000	0.0000
2024/09/17	ALBI	08/05/2025		Index Future	1143.7830	1143.7830	1143.6610	0.011	0.0000	0.0000
2024/09/17	ALBI	07/08/2025		Index Future	1165.9150	1165.9150	1165.7960	0.010	0.0000	0.0000
2024/09/17	ALBI	06/11/2025		Index Future	1188.2030	1188.2030	1188.0870	0.010	0.0000	0.0000
2024/09/17	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/17	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/17	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/17	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/17	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/17	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/17	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2024/09/17	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/17	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/17	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/17	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/09/17	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/17	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/17	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/09/17	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/17	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/17	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/17	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/17	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/17	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/09/17	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/17	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/17	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/17	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/17	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/17	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/17	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/17	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/17	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/17	ES33	07/11/2024		Bond Future	10.9072	82.1591	10.8908	82.2392	0.151	0.0000	0.0000
2024/09/17	ES33	06/02/2025		Bond Future	11.0152	83.8664	10.9979	83.9485	0.157	0.0000	0.0000
2024/09/17	ES33	06/02/2025	13.34 Call	Bond Future	10134.7900	10.1348	10216.8800	10.2169	0.810	0.0000	0.0000
2024/09/17	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/17	ES33	08/05/2025		Bond Future	11.1373	81.7485	11.1191	81.8328	0.163	0.0000	0.0000
2024/09/17	ES33	08/05/2025	12.73 Call	Bond Future	6976.5500	6.9766	7060.7700	7.0608	1.207	0.0000	0.0000
2024/09/17	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/17	ES33	07/08/2025		Bond Future	11.2745	83.3443	11.2555	83.4307	0.169	0.0000	0.0000
2024/09/17	ES33	07/08/2025	13.56 Call	Bond Future	9539.7200	9.5397	9626.0500	9.6261	0.905	0.0000	0.0000
2024/09/17	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/17	ES33	06/11/2025		Bond Future	11.4306	81.1530	11.4105	81.2414	0.175	0.0000	0.0000

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
2024/09/17	ES33	06/11/2025	12.01	Call	Bond Future		2502.7600	2.5028	2591.1200	2.5911	3.531	0.0000	0.0000
2024/09/17	ES33	06/11/2025	12.01	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/17	ES42	07/11/2024			Bond Future		11.2436	79.6263	11.2171	79.7937	0.235	0.0000	0.0000
2024/09/17	ES42	06/02/2025			Bond Future		11.3318	81.2803	11.3044	81.4516	0.242	0.0000	0.0000
2024/09/17	ES42	06/02/2025	13.71	Call	Bond Future		12886.8200	12.8868	13058.1100	13.0581	1.329	0.0000	0.0000
2024/09/17	ES42	06/02/2025	13.71	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/17	ES42	08/05/2025			Bond Future		11.4342	78.6429	11.4057	78.8181	0.249	0.0000	0.0000
2024/09/17	ES42	08/05/2025	13.25	Call	Bond Future		10011.9800	10.0120	10187.2100	10.1872	1.750	0.0000	0.0000
2024/09/17	ES42	08/05/2025	13.25	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/17	ES42	07/08/2025			Bond Future		11.5447	80.1757	11.5151	80.3548	0.256	0.0000	0.0000
2024/09/17	ES42	07/08/2025	13.79	Call	Bond Future		11903.5200	11.9035	12082.6400	12.0826	1.505	0.0000	0.0000
2024/09/17	ES42	07/08/2025	13.79	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/17	ES42	06/11/2025			Bond Future		11.6653	77.4536	11.6345	77.6365	0.264	0.0000	0.0000
2024/09/17	ES42	06/11/2025	12.39	Call	Bond Future		4119.6900	4.1197	4302.6500	4.3027	4.441	0.0000	0.0000
2024/09/17	ES42	06/11/2025	12.39	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/17	GOVI	07/11/2024	948.79	Call	GOVI		1330720.0000	133.0720	1328610.0000	132.8610	0.159	0.0000	0.0000
2024/09/17	GOVI	07/11/2024	948.79	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/17	GOVI	07/11/2024	948.80	Call	GOVI		1330620.0000	133.0620	1328510.0000	132.8510	0.159	0.0000	0.0000
2024/09/17	GOVI	07/11/2024	948.80	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/17	GOVI	07/11/2024	948.78	Call	GOVI		1330820.0000	133.0820	1328710.0000	132.8710	0.159	0.0000	0.0000
2024/09/17	GOVI	07/11/2024	948.78	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/17	GOVI	07/11/2024			GOVI		1081.8620	1081.8620	1081.6510	1081.6510	0.020	0.0000	0.0000
2024/09/17	GOVI	06/02/2025			GOVI		1104.0890	1104.0890	1103.8790	1103.8790	0.019	0.0000	0.0000
2024/09/17	GOVI	06/02/2025	972.00	Call	GOVI		1320890.0000	132.0890	1318790.0000	131.8790	0.159	0.0000	0.0000
2024/09/17	GOVI	06/02/2025	972.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/17	GOVI	08/05/2025			GOVI		1126.0000	1126.0000	1125.7910	1125.7910	0.019	0.0000	0.0000
2024/09/17	GOVI	08/05/2025	1,022.00	Call	GOVI		1040000.0000	104.0000	1037910.0000	103.7910	0.201	0.0000	0.0000
2024/09/17	GOVI	08/05/2025	1,022.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/17	GOVI	07/08/2025			GOVI		1147.7880	1147.7880	1147.5800	1147.5800	0.018	0.0000	0.0000
2024/09/17	GOVI	07/08/2025	1,011.00	Call	GOVI		1367880.0000	136.7880	1365800.0000	136.5800	0.152	0.0000	0.0000
2024/09/17	GOVI	07/08/2025	1,011.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/17	GOVI	06/11/2025			GOVI		1169.7300	1169.7300	1169.5230	1169.5230	0.018	0.0000	0.0000
2024/09/17	GOVI	06/11/2025	1,112.00	Call	GOVI		577300.0000	57.7300	575230.0000	57.5230	0.359	0.0000	0.0000
2024/09/17	GOVI	06/11/2025	1,112.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/09/17	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/09/17	IGOV	07/11/2024		Index Future	373.2620	373.2620	373.1640	373.1640	0.026	0.0000	0.0000
2024/09/17	IGOV	06/02/2025		Index Future	381.0220	381.0220	380.9230	380.9230	0.026	0.0000	0.0000
2024/09/17	IGOV	08/05/2025		Index Future	388.6720	388.6720	388.5740	388.5740	0.025	0.0000	0.0000
2024/09/17	IGOV	07/08/2025		Index Future	396.2800	396.2800	396.1820	396.1820	0.025	0.0000	0.0000
2024/09/17	IGOV	06/11/2025		Index Future	403.9410	403.9410	403.8430	403.8430	0.024	0.0000	0.0000
2024/09/17	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/09/17	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/09/17	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/09/17	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/09/17	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/09/17	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/09/17	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/09/17	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/09/17	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/09/17	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/09/17	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/09/17	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/09/17	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/09/17	JBAF	18/09/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/09/17	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/09/17	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/09/17	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/09/17	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/09/17	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/09/17	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/09/17	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/09/17	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/09/17	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/09/17	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/09/17	R035	07/11/2024	11.10 Call	Bond Future	4928.0500	4.9281	4927.2600	4.9273	0.016	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	
2024/09/17	R035	07/11/2024	11.10 Put	Bond Future	131.7500	0.1318	126.3000	0.1263	4.137	0.0000	0.0000
2024/09/17	R035	07/11/2024	13.23 Call	Bond Future	15464.0100	15.4640	15468.6600	15.4687	0.030	0.0000	0.0000
2024/09/17	R035	07/11/2024	13.23 Put	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000	0.0000
2024/09/17	R035	07/11/2024	12.20 Put	Bond Future	3.4800	0.0035	3.1400	0.0031	9.770	0.0000	0.0000
2024/09/17	R035	07/11/2024	12.20 Call	Bond Future	10551.2700	10.5513	10555.5900	10.5556	0.041	0.0000	0.0000
2024/09/17	R035	07/11/2024		Bond Future	10.2566	93.1016	10.2558	93.1062	0.008	0.0000	0.0000
2024/09/17	R035	07/11/2024	12.18 Call	Bond Future	10451.7300	10.4517	10456.0300	10.4560	0.041	0.0000	0.0000
2024/09/17	R035	07/11/2024	12.18 Put	Bond Future	3.7300	0.0037	3.3700	0.0034	9.651	0.0000	0.0000
2024/09/17	R035	07/11/2024	12.19 Call	Bond Future	10501.5300	10.5015	10505.8400	10.5058	0.041	0.0000	0.0000
2024/09/17	R035	07/11/2024	12.19 Put	Bond Future	3.6100	0.0036	3.2600	0.0033	9.695	0.0000	0.0000
2024/09/17	R035	07/11/2024	12.17 Call	Bond Future	10401.9100	10.4019	10406.2000	10.4062	0.041	0.0000	0.0000
2024/09/17	R035	07/11/2024	12.17 Put	Bond Future	3.8700	0.0039	3.5000	0.0035	9.561	0.0000	0.0000
2024/09/17	R035	06/02/2025		Bond Future	10.3356	95.0136	10.3347	95.0188	0.009	0.0000	0.0000
2024/09/17	R035	06/02/2025	12.41 Call	Bond Future	11110.4800	11.1105	11113.3100	11.1133	0.025	0.0000	0.0000
2024/09/17	R035	06/02/2025	12.41 Put	Bond Future	117.9700	0.1180	115.6500	0.1157	1.967	0.0000	0.0000
2024/09/17	R035	06/02/2025	11.30 Call	Bond Future	5936.2200	5.9362	5935.0200	5.9350	0.020	0.0000	0.0000
2024/09/17	R035	06/02/2025	11.30 Put	Bond Future	584.8400	0.5848	578.4900	0.5785	1.086	0.0000	0.0000
2024/09/17	R035	06/02/2025	10.65 Call	Bond Future	3221.5300	3.2215	3217.4700	3.2175	0.126	0.0000	0.0000
2024/09/17	R035	06/02/2025	10.65 Put	Bond Future	1428.3900	1.4284	1419.1800	1.4192	0.645	0.0000	0.0000
2024/09/17	R035	06/02/2025	10.34 Put	Bond Future	2130.1800	2.1302	2120.1700	2.1202	0.470	0.0000	0.0000
2024/09/17	R035	06/02/2025	10.34 Call	Bond Future	2155.4900	2.1555	2150.6300	2.1506	0.225	0.0000	0.0000
2024/09/17	R035	06/02/2025	10.26 Put	Bond Future	2352.4100	2.3524	2342.3000	2.3423	0.430	0.0000	0.0000
2024/09/17	R035	06/02/2025	10.26 Call	Bond Future	1913.8300	1.9138	1908.8700	1.9089	0.259	0.0000	0.0000
2024/09/17	R035	08/05/2025	11.70 Call	Bond Future	7622.3000	7.6223	7622.7300	7.6227	0.006	0.0000	0.0000
2024/09/17	R035	08/05/2025	11.70 Put	Bond Future	769.3300	0.7693	763.9900	0.7640	0.694	0.0000	0.0000
2024/09/17	R035	08/05/2025	10.95 Call	Bond Future	4556.6700	4.5567	4554.9000	4.5549	0.039	0.0000	0.0000
2024/09/17	R035	08/05/2025	10.95 Put	Bond Future	1643.9900	1.6440	1636.4500	1.6365	0.459	0.0000	0.0000
2024/09/17	R035	08/05/2025	10.44 Put	Bond Future	2715.1700	2.7152	2706.5000	2.7065	0.319	0.0000	0.0000
2024/09/17	R035	08/05/2025	10.44 Call	Bond Future	2803.9800	2.8040	2801.0800	2.8011	0.103	0.0000	0.0000
2024/09/17	R035	08/05/2025	13.35 Call	Bond Future	14817.2600	14.8173	14821.5500	14.8216	0.029	0.0000	0.0000
2024/09/17	R035	08/05/2025	13.35 Put	Bond Future	108.9600	0.1090	107.4800	0.1075	1.358	0.0000	0.0000
2024/09/17	R035	08/05/2025	12.70 Call	Bond Future	12017.9100	12.0179	12020.8000	12.0208	0.024	0.0000	0.0000
2024/09/17	R035	08/05/2025	12.70 Put	Bond Future	277.8100	0.2778	274.9300	0.2749	1.037	0.0000	0.0000
2024/09/17	R035	08/05/2025	11.46 Put	Bond Future	982.2800	0.9823	976.2300	0.9762	0.616	0.0000	0.0000
2024/09/17	R035	08/05/2025	11.46 Call	Bond Future	6601.0000	6.6010	6600.7200	6.6007	0.004	0.0000	0.0000
2024/09/17	R035	08/05/2025		Bond Future	10.4243	92.3861	10.4233	92.3918	0.010	0.0000	0.0000
2024/09/17	R035	08/05/2025	11.78 Call	Bond Future	7968.0500	7.9681	7968.7100	7.9687	0.008	0.0000	0.0000
2024/09/17	R035	08/05/2025	11.78 Put	Bond Future	709.0900	0.7091	703.9800	0.7040	0.721	0.0000	0.0000
2024/09/17	R035	07/08/2025		Bond Future	10.5264	94.1690	10.5253	94.1754	0.011	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	
2024/09/17	R035	07/08/2025	12.65 Call	Bond Future	11486.4200	11.4864	11488.6500	11.4887	0.019	0.0000	0.0000
2024/09/17	R035	07/08/2025	12.65 Put	Bond Future	689.1600	0.6892	685.0200	0.6850	0.601	0.0000	0.0000
2024/09/17	R035	06/11/2025		Bond Future	10.6435	91.4555	10.6422	91.4624	0.012	0.0000	0.0000
2024/09/17	R035	06/11/2025	11.20 Call	Bond Future	5678.1000	5.6781	5677.8600	5.6779	0.004	0.0000	0.0000
2024/09/17	R035	06/11/2025	11.20 Put	Bond Future	2733.5900	2.7336	2726.4200	2.7264	0.262	0.0000	0.0000
2024/09/17	R053	07/11/2024		Bond Future	10.8599	108.0411	10.8485	108.1465	0.105	0.0000	0.0000
2024/09/17	R053	07/11/2024	12.80 Call	Bond Future	15616.7500	15.6168	15721.0000	15.7210	0.668	0.0000	0.0000
2024/09/17	R053	07/11/2024	12.80 Put	Bond Future	8.2500	0.0083	7.1400	0.0071	13.455	0.0000	0.0000
2024/09/17	R053	07/11/2024	12.81 Call	Bond Future	15686.0600	15.6861	15790.3400	15.7903	0.665	0.0000	0.0000
2024/09/17	R053	07/11/2024	12.81 Put	Bond Future	8.0000	0.0080	6.9200	0.0069	13.500	0.0000	0.0000
2024/09/17	R053	07/11/2024	12.79 Call	Bond Future	15547.3500	15.5474	15651.5700	15.6516	0.670	0.0000	0.0000
2024/09/17	R053	07/11/2024	12.79 Put	Bond Future	8.5000	0.0085	7.3600	0.0074	13.412	0.0000	0.0000
2024/09/17	R053	06/02/2025		Bond Future	10.9333	110.2597	10.9214	110.3679	0.108	0.0000	0.0000
2024/09/17	R053	06/02/2025	12.94 Call	Bond Future	16122.8000	16.1228	16221.5900	16.2216	0.613	0.0000	0.0000
2024/09/17	R053	06/02/2025	12.94 Put	Bond Future	243.4000	0.2434	233.9500	0.2340	3.882	0.0000	0.0000
2024/09/17	R053	08/05/2025		Bond Future	11.0173	106.5769	11.0049	106.6884	0.112	0.0000	0.0000
2024/09/17	R053	08/05/2025	12.64 Call	Bond Future	13925.6100	13.9256	14016.5900	14.0166	0.653	0.0000	0.0000
2024/09/17	R053	08/05/2025	12.64 Put	Bond Future	915.9100	0.9159	895.4200	0.8954	2.237	0.0000	0.0000
2024/09/17	R053	07/08/2025		Bond Future	11.1095	108.6319	11.0966	108.7464	0.116	0.0000	0.0000
2024/09/17	R053	07/08/2025	13.17 Call	Bond Future	16909.6100	16.9096	17004.2200	17.0042	0.560	0.0000	0.0000
2024/09/17	R053	07/08/2025	13.17 Put	Bond Future	1111.8100	1.1118	1091.9500	1.0920	1.786	0.0000	0.0000
2024/09/17	R053	06/11/2025		Bond Future	11.2093	104.8347	11.1959	104.9521	0.120	0.0000	0.0000
2024/09/17	R053	06/11/2025	11.76 Call	Bond Future	8748.1000	8.7481	8817.0200	8.8170	0.788	0.0000	0.0000
2024/09/17	R053	06/11/2025	11.76 Put	Bond Future	4127.7000	4.1277	4079.2200	4.0792	1.175	0.0000	0.0000
2024/09/17	R186	07/11/2024		Bond Future	7.8829	109.1039	7.9159	109.0389	0.419	0.0000	0.0000
2024/09/17	R186	07/11/2024	9.14 Call	Bond Future	2445.6500	2.4457	2381.2800	2.3813	2.632	0.0000	0.0000
2024/09/17	R186	07/11/2024	9.14 Put	Bond Future	6.6600	0.0067	7.2900	0.0073	9.459	0.0000	0.0000
2024/09/17	R186	07/11/2024	9.15 Call	Bond Future	2464.5200	2.4645	2400.1300	2.4001	2.613	0.0000	0.0000
2024/09/17	R186	07/11/2024	9.15 Put	Bond Future	6.4300	0.0064	7.0400	0.0070	9.487	0.0000	0.0000
2024/09/17	R186	07/11/2024	9.13 Call	Bond Future	2426.7600	2.4268	2362.4100	2.3624	2.652	0.0000	0.0000
2024/09/17	R186	07/11/2024	9.13 Put	Bond Future	6.8800	0.0069	7.5300	0.0075	9.448	0.0000	0.0000
2024/09/17	R186	06/02/2025		Bond Future	7.8187	106.0322	7.8564	105.9664	0.481	0.0000	0.0000
2024/09/17	R186	06/02/2025	9.03 Call	Bond Future	2200.8200	2.2008	2141.7800	2.1418	2.683	0.0000	0.0000
2024/09/17	R186	06/02/2025	9.03 Put	Bond Future	107.6800	0.1077	114.5100	0.1145	6.343	0.0000	0.0000
2024/09/17	R186	08/05/2025		Bond Future	7.7876	108.1325	7.8312	108.0659	0.560	0.0000	0.0000
2024/09/17	R186	08/05/2025	8.47 Call	Bond Future	1351.0100	1.3510	1302.1700	1.3022	3.615	0.0000	0.0000
2024/09/17	R186	08/05/2025	8.47 Put	Bond Future	316.5800	0.3166	334.3100	0.3343	5.600	0.0000	0.0000
2024/09/17	R186	07/08/2025		Bond Future	7.7832	104.9094	7.8350	104.8421	0.666	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	
2024/09/17	R186	07/08/2025	9.68 Call	Bond Future	2499.8200	2.4998	2438.3200	2.4383	2.460	0.0000	0.0000
2024/09/17	R186	07/08/2025	9.68 Put	Bond Future	77.5500	0.0776	83.3400	0.0833	7.466	0.0000	0.0000
2024/09/17	R186	07/08/2025	10.25 Call	Bond Future	3165.5600	3.1656	3100.8900	3.1009	2.043	0.0000	0.0000
2024/09/17	R186	07/08/2025	10.25 Put	Bond Future	30.9400	0.0309	33.5600	0.0336	8.468	0.0000	0.0000
2024/09/17	R186	07/08/2025	9.22 Put	Bond Future	149.3500	0.1494	159.3300	0.1593	6.682	0.0000	0.0000
2024/09/17	R186	07/08/2025	9.22 Call	Bond Future	1991.5500	1.9916	1934.2400	1.9342	2.878	0.0000	0.0000
2024/09/17	R186	06/11/2025		Bond Future	7.7969	106.9055	7.8607	106.8374	0.819	0.0000	0.0000
2024/09/17	R186	06/11/2025	8.13 Call	Bond Future	816.4600	0.8165	775.9400	0.7759	4.963	0.0000	0.0000
2024/09/17	R186	06/11/2025	8.13 Put	Bond Future	461.8900	0.4619	489.4700	0.4895	5.971	0.0000	0.0000
2024/09/17	R202	07/11/2024		Bond Future	271.9465	271.9465	271.9276	271.9276	0.007	0.0000	0.0000
2024/09/17	R202	06/02/2025		Bond Future	272.3917	272.3917	272.3735	272.3735	0.007	0.0000	0.0000
2024/09/17	R202	06/02/2025	266.79 Call	Bond Future	5601.7000	5.6017	5583.5300	5.5835	0.324	0.0000	0.0000
2024/09/17	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/17	R202	08/05/2025		Bond Future	277.8555	277.8555	277.8386	277.8386	0.006	0.0000	0.0000
2024/09/17	R202	08/05/2025	272.31 Call	Bond Future	5545.5100	5.5455	5528.5500	5.5286	0.306	0.0000	0.0000
2024/09/17	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/17	R202	07/08/2025		Bond Future	277.9735	277.9735	277.9579	277.9579	0.006	0.0000	0.0000
2024/09/17	R202	07/08/2025	271.60 Call	Bond Future	6373.5000	6.3735	6357.8800	6.3579	0.245	0.0000	0.0000
2024/09/17	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/17	R202	06/11/2025		Bond Future	283.3372	283.3372	283.3224	283.3224	0.005	0.0000	0.0000
2024/09/17	R202	06/11/2025	275.64 Call	Bond Future	7697.2100	7.6972	7682.3900	7.6824	0.193	0.0000	0.0000
2024/09/17	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/17	R209	07/11/2024	10.55 Put	Bond Future	772.8800	0.7729	750.1000	0.7501	2.947	0.0000	0.0000
2024/09/17	R209	07/11/2024	10.55 Call	Bond Future	1683.4900	1.6835	1693.3400	1.6933	0.585	0.0000	0.0000
2024/09/17	R209	07/11/2024	11.00 Call	Bond Future	3454.3900	3.4544	3475.6000	3.4756	0.614	0.0000	0.0000
2024/09/17	R209	07/11/2024	11.00 Put	Bond Future	236.0500	0.2361	224.6300	0.2246	4.838	0.0000	0.0000
2024/09/17	R209	07/11/2024		Bond Future	10.3777	73.5239	10.3716	73.5565	0.059	0.0000	0.0000
2024/09/17	R209	07/11/2024	12.22 Call	Bond Future	8996.6800	8.9967	9028.7600	9.0288	0.357	0.0000	0.0000
2024/09/17	R209	07/11/2024	12.22 Put	Bond Future	4.8200	0.0048	4.2700	0.0043	11.411	0.0000	0.0000
2024/09/17	R209	07/11/2024	12.23 Call	Bond Future	9041.0900	9.0411	9073.1900	9.0732	0.355	0.0000	0.0000
2024/09/17	R209	07/11/2024	12.23 Put	Bond Future	4.6500	0.0047	4.1200	0.0041	11.398	0.0000	0.0000
2024/09/17	R209	07/11/2024	12.21 Call	Bond Future	8952.2100	8.9522	8984.2800	8.9843	0.358	0.0000	0.0000
2024/09/17	R209	07/11/2024	12.21 Put	Bond Future	4.9800	0.0050	4.4200	0.0044	11.245	0.0000	0.0000
2024/09/17	R209	06/02/2025		Bond Future	10.4486	75.0337	10.4422	75.0675	0.062	0.0000	0.0000
2024/09/17	R209	06/02/2025	12.44 Call	Bond Future	9634.2300	9.6342	9664.6800	9.6647	0.316	0.0000	0.0000
2024/09/17	R209	06/02/2025	12.44 Put	Bond Future	108.4900	0.1085	105.1600	0.1052	3.069	0.0000	0.0000
2024/09/17	R209	08/05/2025		Bond Future	10.5324	73.3662	10.5257	73.4013	0.064	0.0000	0.0000
2024/09/17	R209	08/05/2025	11.89 Call	Bond Future	7237.7200	7.2377	7263.3400	7.2633	0.354	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	
2024/09/17	R209	08/05/2025	11.89 Put	Bond Future	651.3100	0.6513	641.8800	0.6419	1.448	0.0000	0.0000
2024/09/17	R209	07/08/2025		Bond Future	10.6267	74.7817	10.6196	74.8180	0.067	0.0000	0.0000
2024/09/17	R209	07/08/2025	12.68 Call	Bond Future	10172.8700	10.1729	10201.2700	10.2013	0.279	0.0000	0.0000
2024/09/17	R209	07/08/2025	12.68 Put	Bond Future	669.4000	0.6694	661.5300	0.6615	1.176	0.0000	0.0000
2024/09/17	R209	06/11/2025		Bond Future	10.7308	73.0532	10.7233	73.0907	0.070	0.0000	0.0000
2024/09/17	R209	06/11/2025	11.27 Call	Bond Future	5191.5600	5.1916	5211.0700	5.2111	0.376	0.0000	0.0000
2024/09/17	R209	06/11/2025	11.27 Put	Bond Future	2567.5800	2.5676	2549.6300	2.5496	0.699	0.0000	0.0000
2024/09/17	R210	07/11/2024		Bond Future	242.6958	242.6958	242.6724	242.6724	0.010	0.0000	0.0000
2024/09/17	R210	06/02/2025		Bond Future	247.7390	247.7390	247.7163	247.7163	0.009	0.0000	0.0000
2024/09/17	R210	06/02/2025	239.61 Call	Bond Future	8128.9500	8.1290	8106.3000	8.1063	0.279	0.0000	0.0000
2024/09/17	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/17	R210	08/05/2025		Bond Future	249.3071	249.3071	249.2852	249.2852	0.009	0.0000	0.0000
2024/09/17	R210	08/05/2025	248.03 Call	Bond Future	1277.0500	1.2771	1255.1600	1.2552	1.714	0.0000	0.0000
2024/09/17	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/17	R210	07/08/2025		Bond Future	254.1809	254.1809	254.1601	254.1601	0.008	0.0000	0.0000
2024/09/17	R210	07/08/2025	248.44 Call	Bond Future	5740.8500	5.7409	5720.0700	5.7201	0.362	0.0000	0.0000
2024/09/17	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/17	R210	06/11/2025		Bond Future	255.6232	255.6232	255.6036	255.6036	0.008	0.0000	0.0000
2024/09/17	R210	06/11/2025	252.14 Call	Bond Future	3483.1700	3.4832	3463.5900	3.4636	0.562	0.0000	0.0000
2024/09/17	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/17	R213	07/11/2024		Bond Future	9.2504	90.8290	9.2705	90.7410	0.217	0.0000	0.0000
2024/09/17	R213	07/11/2024	11.22 Call	Bond Future	8145.8900	8.1459	8057.8700	8.0579	1.081	0.0000	0.0000
2024/09/17	R213	07/11/2024	11.22 Put	Bond Future	5.1200	0.0051	5.1000	0.0051	0.391	0.0000	0.0000
2024/09/17	R213	07/11/2024	11.23 Call	Bond Future	8184.6900	8.1847	8096.6600	8.0967	1.076	0.0000	0.0000
2024/09/17	R213	07/11/2024	11.23 Put	Bond Future	4.9900	0.0050	4.9600	0.0050	0.601	0.0000	0.0000
2024/09/17	R213	07/11/2024	11.21 Call	Bond Future	8107.0700	8.1071	8019.0500	8.0191	1.086	0.0000	0.0000
2024/09/17	R213	07/11/2024	11.21 Put	Bond Future	5.2600	0.0053	5.2400	0.0052	0.380	0.0000	0.0000
2024/09/17	R213	06/02/2025		Bond Future	9.3028	92.6944	9.3239	92.6050	0.226	0.0000	0.0000
2024/09/17	R213	06/02/2025	11.35 Call	Bond Future	8260.2100	8.2602	8172.5400	8.1725	1.061	0.0000	0.0000
2024/09/17	R213	06/02/2025	11.35 Put	Bond Future	62.4400	0.0624	64.2000	0.0642	2.819	0.0000	0.0000
2024/09/17	R213	08/05/2025		Bond Future	9.3685	90.9740	9.3905	90.8834	0.236	0.0000	0.0000
2024/09/17	R213	08/05/2025	10.52 Call	Bond Future	5169.0400	5.1690	5092.4100	5.0924	1.482	0.0000	0.0000
2024/09/17	R213	08/05/2025	10.52 Put	Bond Future	584.7700	0.5848	598.8100	0.5988	2.401	0.0000	0.0000
2024/09/17	R213	07/08/2025		Bond Future	9.4506	92.7305	9.4738	92.6385	0.245	0.0000	0.0000
2024/09/17	R213	07/08/2025	11.66 Call	Bond Future	8647.9800	8.6480	8563.9400	8.5639	0.972	0.0000	0.0000
2024/09/17	R213	07/08/2025	11.66 Put	Bond Future	384.5800	0.3846	392.4900	0.3925	2.057	0.0000	0.0000
2024/09/17	R213	06/11/2025		Bond Future	9.5532	90.9429	9.5776	90.8496	0.256	0.0000	0.0000
2024/09/17	R213	06/11/2025	10.05 Call	Bond Future	3735.2700	3.7353	3674.2100	3.6742	1.635	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	
2024/09/17	R213	06/11/2025	10.05 Put	Bond Future	1861.9600	1.8620	1894.1900	1.8942	1.731	0.0000	0.0000
2024/09/17	R214	07/11/2024		Bond Future	10.6942	69.2505	10.6782	69.3427	0.150	0.0000	0.0000
2024/09/17	R214	07/11/2024	12.61 Call	Bond Future	9817.4000	9.8174	9909.0600	9.9091	0.934	0.0000	0.0000
2024/09/17	R214	07/11/2024	12.61 Put	Bond Future	3.5700	0.0036	2.9900	0.0030	16.246	0.0000	0.0000
2024/09/17	R214	07/11/2024	12.62 Call	Bond Future	9862.7100	9.8627	9954.3900	9.9544	0.930	0.0000	0.0000
2024/09/17	R214	07/11/2024	12.62 Put	Bond Future	3.4500	0.0035	2.8900	0.0029	16.232	0.0000	0.0000
2024/09/17	R214	07/11/2024	12.60 Call	Bond Future	9772.0500	9.7721	9863.7000	9.8637	0.938	0.0000	0.0000
2024/09/17	R214	07/11/2024	12.60 Put	Bond Future	3.6900	0.0037	3.1000	0.0031	15.989	0.0000	0.0000
2024/09/17	R214	06/02/2025		Bond Future	10.7669	70.6727	10.7503	70.7671	0.154	0.0000	0.0000
2024/09/17	R214	06/02/2025	12.71 Call	Bond Future	9965.8400	9.9658	10053.6400	10.0536	0.881	0.0000	0.0000
2024/09/17	R214	06/02/2025	12.71 Put	Bond Future	133.8100	0.1338	127.1600	0.1272	4.970	0.0000	0.0000
2024/09/17	R214	06/02/2025	13.63 Call	Bond Future	13767.4800	13.7675	13860.3600	13.8604	0.675	0.0000	0.0000
2024/09/17	R214	06/02/2025	13.63 Put	Bond Future	24.1300	0.0241	22.5600	0.0226	6.506	0.0000	0.0000
2024/09/17	R214	06/02/2025	12.25 Put	Bond Future	258.2900	0.2583	246.8000	0.2468	4.448	0.0000	0.0000
2024/09/17	R214	06/02/2025	12.25 Call	Bond Future	7967.9400	7.9679	8050.9000	8.0509	1.041	0.0000	0.0000
2024/09/17	R214	06/02/2025	11.75 Put	Bond Future	529.8700	0.5299	509.5300	0.5095	3.839	0.0000	0.0000
2024/09/17	R214	06/02/2025	11.75 Call	Bond Future	5794.9700	5.7950	5869.0800	5.8691	1.279	0.0000	0.0000
2024/09/17	R214	08/05/2025		Bond Future	10.8459	68.7698	10.8287	68.8665	0.159	0.0000	0.0000
2024/09/17	R214	08/05/2025	12.40 Call	Bond Future	8541.5800	8.5416	8621.6000	8.6216	0.937	0.0000	0.0000
2024/09/17	R214	08/05/2025	12.40 Put	Bond Future	586.1200	0.5861	569.4100	0.5694	2.851	0.0000	0.0000
2024/09/17	R214	07/08/2025		Bond Future	10.9343	70.0970	10.9165	70.1960	0.163	0.0000	0.0000
2024/09/17	R214	07/08/2025	12.97 Call	Bond Future	10719.5800	10.7196	10802.5100	10.8025	0.774	0.0000	0.0000
2024/09/17	R214	07/08/2025	12.97 Put	Bond Future	709.6100	0.7096	693.5800	0.6936	2.259	0.0000	0.0000
2024/09/17	R214	06/11/2025		Bond Future	11.0328	68.1312	11.0143	68.2324	0.168	0.0000	0.0000
2024/09/17	R214	06/11/2025	11.64 Call	Bond Future	5868.6600	5.8687	5930.1100	5.9301	1.047	0.0000	0.0000
2024/09/17	R214	06/11/2025	11.64 Put	Bond Future	2669.7600	2.6698	2630.0700	2.6301	1.487	0.0000	0.0000
2024/09/17	R248	07/11/2024	12.79 Call	Bond Future	12166.5800	12.1666	12280.9400	12.2809	0.940	0.0000	0.0000
2024/09/17	R248	07/11/2024	12.79 Put	Bond Future	5.6000	0.0056	4.7300	0.0047	15.536	0.0000	0.0000
2024/09/17	R248	07/11/2024	12.80 Call	Bond Future	12220.7600	12.2208	12335.1400	12.3351	0.936	0.0000	0.0000
2024/09/17	R248	07/11/2024	12.80 Put	Bond Future	5.4300	0.0054	4.5800	0.0046	15.654	0.0000	0.0000
2024/09/17	R248	07/11/2024	12.78 Call	Bond Future	12112.3300	12.1123	12226.6600	12.2267	0.944	0.0000	0.0000
2024/09/17	R248	07/11/2024	12.78 Put	Bond Future	5.7800	0.0058	4.8800	0.0049	15.571	0.0000	0.0000
2024/09/17	R248	07/11/2024		Bond Future	10.8456	84.0640	10.8296	84.1792	0.148	0.0000	0.0000
2024/09/17	R248	06/02/2025		Bond Future	10.9209	85.7904	10.9042	85.9083	0.152	0.0000	0.0000
2024/09/17	R248	06/02/2025	12.71 Call	Bond Future	11411.5200	11.4115	11518.4600	11.5185	0.937	0.0000	0.0000
2024/09/17	R248	06/02/2025	12.71 Put	Bond Future	237.5100	0.2375	226.5000	0.2265	4.636	0.0000	0.0000
2024/09/17	R248	06/02/2025	10.30 Put	Bond Future	5443.3500	5.4434	5347.5400	5.3475	1.760	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	
2024/09/17	R248	06/02/2025	10.30 Call	Bond Future	840.9200	0.8409	863.0600	0.8631	2.633	0.0000	0.0000
2024/09/17	R248	06/02/2025	11.00 Put	Bond Future	2360.8500	2.3609	2298.9000	2.2989	2.624	0.0000	0.0000
2024/09/17	R248	06/02/2025	11.00 Call	Bond Future	2917.9600	2.9180	2973.9600	2.9740	1.919	0.0000	0.0000
2024/09/17	R248	06/02/2025	11.70 Call	Bond Future	6147.7800	6.1478	6233.1600	6.2332	1.389	0.0000	0.0000
2024/09/17	R248	06/02/2025	11.70 Put	Bond Future	931.7200	0.9317	899.1500	0.8992	3.496	0.0000	0.0000
2024/09/17	R248	08/05/2025		Bond Future	11.0020	83.0435	10.9847	83.1642	0.157	0.0000	0.0000
2024/09/17	R248	08/05/2025	12.60 Call	Bond Future	10689.9100	10.6899	10790.3600	10.7904	0.940	0.0000	0.0000
2024/09/17	R248	08/05/2025	12.60 Put	Bond Future	702.9900	0.7030	682.6900	0.6827	2.888	0.0000	0.0000
2024/09/17	R248	07/08/2025		Bond Future	11.0924	84.6457	11.0745	84.7693	0.162	0.0000	0.0000
2024/09/17	R248	07/08/2025	13.21 Call	Bond Future	13461.8500	13.4619	13565.9800	13.5660	0.774	0.0000	0.0000
2024/09/17	R248	07/08/2025	13.21 Put	Bond Future	850.1100	0.8501	830.7100	0.8307	2.282	0.0000	0.0000
2024/09/17	R248	06/11/2025		Bond Future	11.1924	81.8138	11.1738	81.9401	0.166	0.0000	0.0000
2024/09/17	R248	06/11/2025	11.74 Call	Bond Future	6883.7900	6.8838	6959.6900	6.9597	1.103	0.0000	0.0000
2024/09/17	R248	06/11/2025	11.74 Put	Bond Future	3312.1900	3.3122	3261.7800	3.2618	1.522	0.0000	0.0000
2024/09/17	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/09/17	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/09/17	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/09/17	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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