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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/09/2024 TO 18/09/2024

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
2024/09/18	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/18	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/18	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/18	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/18	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/18	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/18	2025	07/11/2024		Bond Future	185.1357	185.1357	185.0782	0.031	0.0000	0.0000
2024/09/18	2029	07/11/2024		Bond Future	134.2939	134.2939	134.3182	0.018	0.0000	0.0000
2024/09/18	2029	06/02/2025		Bond Future	137.0852	137.0852	137.1117	0.019	0.0000	0.0000
2024/09/18	2029	06/02/2025	132.40 Call	Bond Future	4685.1600	4.6852	4711.7300	0.567	0.0000	0.0000
2024/09/18	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/18	2029	08/05/2025		Bond Future	138.4080	138.4080	138.4413	0.024	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	
2024/09/18	2029	08/05/2025	137.85 Call	Bond Future	558.0200	0.5580	591.3400	0.5913	5.971	0.0000	0.0000
2024/09/18	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/18	2029	07/08/2025		Bond Future	141.1151	141.1151	141.1512	141.1512	0.026	0.0000	0.0000
2024/09/18	2029	07/08/2025	137.41 Call	Bond Future	3705.1100	3.7051	3741.2300	3.7412	0.975	0.0000	0.0000
2024/09/18	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/18	2029	06/11/2025		Bond Future	142.3864	142.3864	142.4275	142.4275	0.029	0.0000	0.0000
2024/09/18	2029	06/11/2025	139.79 Call	Bond Future	2596.3500	2.5964	2637.4600	2.6375	1.583	0.0000	0.0000
2024/09/18	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/18	2030	07/11/2024	10.21 Put	Bond Future	12.1500	0.0122	10.7400	0.0107	11.605	0.0000	0.0000
2024/09/18	2030	07/11/2024	10.21 Call	Bond Future	5289.8900	5.2899	5332.8800	5.3329	0.813	0.0000	0.0000
2024/09/18	2030	07/11/2024	10.71 Put	Bond Future	1.9000	0.0019	1.6200	0.0016	14.737	0.0000	0.0000
2024/09/18	2030	07/11/2024	10.71 Call	Bond Future	7131.5800	7.1316	7175.7000	7.1757	0.619	0.0000	0.0000
2024/09/18	2030	07/11/2024	11.91 Call	Bond Future	11387.7100	11.3877	11432.1100	11.4321	0.390	0.0000	0.0000
2024/09/18	2030	07/11/2024	11.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/18	2030	07/11/2024		Bond Future	8.8512	98.7432	8.8402	98.7876	0.125	0.0000	0.0000
2024/09/18	2030	07/11/2024	10.75 Call	Bond Future	7277.4600	7.2775	7321.6100	7.3216	0.607	0.0000	0.0000
2024/09/18	2030	07/11/2024	10.75 Put	Bond Future	1.6400	0.0016	1.3900	0.0014	15.244	0.0000	0.0000
2024/09/18	2030	07/11/2024	10.76 Call	Bond Future	7313.8700	7.3139	7358.0300	7.3580	0.604	0.0000	0.0000
2024/09/18	2030	07/11/2024	10.76 Put	Bond Future	1.5700	0.0016	1.3300	0.0013	15.287	0.0000	0.0000
2024/09/18	2030	07/11/2024	10.74 Call	Bond Future	7241.0100	7.2410	7285.1500	7.2852	0.610	0.0000	0.0000
2024/09/18	2030	07/11/2024	10.74 Put	Bond Future	1.7000	0.0017	1.4400	0.0014	15.294	0.0000	0.0000
2024/09/18	2030	06/02/2025		Bond Future	8.8805	96.7615	8.8684	96.8081	0.136	0.0000	0.0000
2024/09/18	2030	06/02/2025	10.68 Call	Bond Future	6732.7200	6.7327	6775.8900	6.7759	0.641	0.0000	0.0000
2024/09/18	2030	06/02/2025	10.68 Put	Bond Future	77.3000	0.0773	73.8900	0.0739	4.411	0.0000	0.0000
2024/09/18	2030	06/02/2025	8.68 Put	Bond Future	1777.4300	1.7774	1745.6900	1.7457	1.786	0.0000	0.0000
2024/09/18	2030	06/02/2025	8.68 Call	Bond Future	998.9900	0.9990	1013.8300	1.0138	1.486	0.0000	0.0000
2024/09/18	2030	06/02/2025	9.18 Put	Bond Future	887.2700	0.8873	865.8300	0.8658	2.416	0.0000	0.0000
2024/09/18	2030	06/02/2025	9.18 Call	Bond Future	2036.2300	2.0362	2061.3700	2.0614	1.235	0.0000	0.0000
2024/09/18	2030	06/02/2025	9.69 Call	Bond Future	3469.0800	3.4691	3503.1900	3.5032	0.983	0.0000	0.0000
2024/09/18	2030	06/02/2025	9.69 Put	Bond Future	402.3700	0.4024	389.9000	0.3899	3.099	0.0000	0.0000
2024/09/18	2030	08/05/2025	8.68 Put	Bond Future	2226.2300	2.2262	2194.1700	2.1942	1.440	0.0000	0.0000
2024/09/18	2030	08/05/2025	8.68 Call	Bond Future	1258.6000	1.2586	1275.7400	1.2757	1.362	0.0000	0.0000
2024/09/18	2030	08/05/2025	9.18 Put	Bond Future	1350.1300	1.3501	1326.2900	1.3263	1.766	0.0000	0.0000
2024/09/18	2030	08/05/2025	9.18 Call	Bond Future	2233.9200	2.2339	2259.2800	2.2593	1.135	0.0000	0.0000
2024/09/18	2030	08/05/2025	9.99 Call	Bond Future	4360.1100	4.3601	4396.4000	4.3964	0.832	0.0000	0.0000
2024/09/18	2030	08/05/2025	9.99 Put	Bond Future	567.8800	0.5679	554.9700	0.5550	2.273	0.0000	0.0000
2024/09/18	2030	08/05/2025	12.28 Call	Bond Future	11464.4600	11.4645	11512.8100	11.5128	0.422	0.0000	0.0000
2024/09/18	2030	08/05/2025	12.28 Put	Bond Future	20.4300	0.0204	19.5800	0.0196	4.161	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	
2024/09/18	2030	08/05/2025	10.69 Put	Bond Future	263.0400	0.2630	256.0000	0.2560	2.676	0.0000	0.0000
2024/09/18	2030	08/05/2025	10.69 Call	Bond Future	6481.3700	6.4814	6523.5300	6.5235	0.650	0.0000	0.0000
2024/09/18	2030	08/05/2025	11.86 Call	Bond Future	10145.8600	10.1459	10193.3900	10.1934	0.468	0.0000	0.0000
2024/09/18	2030	08/05/2025	11.86 Put	Bond Future	44.9800	0.0450	43.3100	0.0433	3.713	0.0000	0.0000
2024/09/18	2030	08/05/2025	10.31 Put	Bond Future	400.0600	0.4001	390.2100	0.3902	2.462	0.0000	0.0000
2024/09/18	2030	08/05/2025	10.31 Call	Bond Future	5311.2100	5.3112	5350.5600	5.3506	0.741	0.0000	0.0000
2024/09/18	2030	08/05/2025		Bond Future	8.9399	98.6781	8.9266	98.7273	0.149	0.0000	0.0000
2024/09/18	2030	08/05/2025	9.93 Call	Bond Future	4187.1400	4.1871	4222.7700	4.2228	0.851	0.0000	0.0000
2024/09/18	2030	08/05/2025	9.93 Put	Bond Future	606.5800	0.6066	593.0100	0.5930	2.237	0.0000	0.0000
2024/09/18	2030	07/08/2025	12.12 Call	Bond Future	10315.5300	10.3155	10364.4700	10.3645	0.474	0.0000	0.0000
2024/09/18	2030	07/08/2025	12.12 Put	Bond Future	97.9200	0.0979	95.1700	0.0952	2.808	0.0000	0.0000
2024/09/18	2030	07/08/2025	10.48 Put	Bond Future	574.1600	0.5742	562.6600	0.5627	2.003	0.0000	0.0000
2024/09/18	2030	07/08/2025	10.48 Call	Bond Future	5563.2300	5.5632	5603.4200	5.6034	0.722	0.0000	0.0000
2024/09/18	2030	07/08/2025		Bond Future	9.0196	96.5734	9.0050	96.6250	0.162	0.0000	0.0000
2024/09/18	2030	07/08/2025	11.11 Call	Bond Future	7378.9300	7.3789	7423.1800	7.4232	0.600	0.0000	0.0000
2024/09/18	2030	07/08/2025	11.11 Put	Bond Future	336.1500	0.3362	328.7100	0.3287	2.213	0.0000	0.0000
2024/09/18	2030	06/11/2025		Bond Future	9.1064	98.4112	9.0903	98.4652	0.176	0.0000	0.0000
2024/09/18	2030	06/11/2025	9.54 Call	Bond Future	3040.8600	3.0409	3071.4100	3.0714	1.005	0.0000	0.0000
2024/09/18	2030	06/11/2025	9.54 Put	Bond Future	1596.8100	1.5968	1573.3600	1.5734	1.469	0.0000	0.0000
2024/09/18	2032	07/11/2024	9.75 Put	Bond Future	685.5500	0.6856	627.1400	0.6271	8.520	0.0000	0.0000
2024/09/18	2032	07/11/2024	9.75 Call	Bond Future	1554.0000	1.5540	1631.6600	1.6317	4.997	0.0000	0.0000
2024/09/18	2032	07/11/2024	9.90 Put	Bond Future	479.9300	0.4799	434.6300	0.4346	9.439	0.0000	0.0000
2024/09/18	2032	07/11/2024	9.90 Call	Bond Future	2082.4400	2.0824	2173.2100	2.1732	4.359	0.0000	0.0000
2024/09/18	2032	07/11/2024	10.60 Call	Bond Future	5011.5900	5.0116	5136.8000	5.1368	2.498	0.0000	0.0000
2024/09/18	2032	07/11/2024	10.60 Put	Bond Future	80.3100	0.0803	69.4500	0.0695	13.523	0.0000	0.0000
2024/09/18	2032	07/11/2024	9.86 Call	Bond Future	1936.0000	1.9360	2023.4800	2.0235	4.519	0.0000	0.0000
2024/09/18	2032	07/11/2024	9.86 Put	Bond Future	528.5100	0.5285	479.9200	0.4799	9.194	0.0000	0.0000
2024/09/18	2032	07/11/2024	11.11 Put	Bond Future	20.2600	0.0203	16.9600	0.0170	16.288	0.0000	0.0000
2024/09/18	2032	07/11/2024	11.11 Call	Bond Future	7279.7000	7.2797	7412.4700	7.4125	1.824	0.0000	0.0000
2024/09/18	2032	07/11/2024	11.61 Put	Bond Future	5.2700	0.0053	4.2800	0.0043	18.786	0.0000	0.0000
2024/09/18	2032	07/11/2024	11.61 Call	Bond Future	9471.1200	9.4711	9606.2000	9.6062	1.426	0.0000	0.0000
2024/09/18	2032	07/11/2024	12.95 Call	Bond Future	15028.6200	15.0286	15164.6900	15.1647	0.905	0.0000	0.0000
2024/09/18	2032	07/11/2024	12.95 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2024/09/18	2032	07/11/2024		Bond Future	9.5745	94.0597	9.5472	94.1957	0.285	0.0000	0.0000
2024/09/18	2032	07/11/2024	13.36 Call	Bond Future	16634.2300	16.6342	16770.3000	16.7703	0.818	0.0000	0.0000
2024/09/18	2032	07/11/2024	13.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/18	2032	07/11/2024	11.64 Put	Bond Future	4.8700	0.0049	3.9500	0.0040	18.891	0.0000	0.0000
2024/09/18	2032	07/11/2024	11.64 Call	Bond Future	9600.7700	9.6008	9735.9200	9.7359	1.408	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	
2024/09/18	2032	07/11/2024	11.48 Call	Bond Future	8906.7300	8.9067	9041.4500	9.0415	1.513	0.0000	0.0000
2024/09/18	2032	07/11/2024	11.48 Put	Bond Future	7.4500	0.0075	6.1000	0.0061	18.121	0.0000	0.0000
2024/09/18	2032	07/11/2024	11.49 Call	Bond Future	8950.2800	8.9503	9085.0300	9.0850	1.506	0.0000	0.0000
2024/09/18	2032	07/11/2024	11.49 Put	Bond Future	7.2500	0.0073	5.9300	0.0059	18.207	0.0000	0.0000
2024/09/18	2032	07/11/2024	11.47 Call	Bond Future	8863.1400	8.8631	8997.8300	8.9978	1.520	0.0000	0.0000
2024/09/18	2032	07/11/2024	11.47 Put	Bond Future	7.6500	0.0077	6.2700	0.0063	18.039	0.0000	0.0000
2024/09/18	2032	06/02/2025		Bond Future	9.6348	95.9918	9.6060	96.1318	0.300	0.0000	0.0000
2024/09/18	2032	06/02/2025	11.72 Call	Bond Future	9520.0000	9.5200	9654.0000	9.6540	1.408	0.0000	0.0000
2024/09/18	2032	06/02/2025	11.72 Put	Bond Future	76.0400	0.0760	69.9900	0.0700	7.956	0.0000	0.0000
2024/09/18	2032	06/02/2025	9.42 Put	Bond Future	2300.8600	2.3009	2213.5800	2.2136	3.793	0.0000	0.0000
2024/09/18	2032	06/02/2025	9.42 Call	Bond Future	1252.2900	1.2523	1305.0600	1.3051	4.214	0.0000	0.0000
2024/09/18	2032	06/02/2025	9.92 Put	Bond Future	1187.5400	1.1875	1130.4100	1.1304	4.811	0.0000	0.0000
2024/09/18	2032	06/02/2025	9.92 Call	Bond Future	2556.6600	2.5567	2639.5800	2.6396	3.243	0.0000	0.0000
2024/09/18	2032	06/02/2025	10.61 Call	Bond Future	5008.4200	5.0084	5122.0400	5.1220	2.269	0.0000	0.0000
2024/09/18	2032	06/02/2025	10.61 Put	Bond Future	430.9900	0.4310	404.5600	0.4046	6.132	0.0000	0.0000
2024/09/18	2032	08/05/2025	9.42 Put	Bond Future	2993.6500	2.9937	2904.9200	2.9049	2.964	0.0000	0.0000
2024/09/18	2032	08/05/2025	9.42 Call	Bond Future	1600.9600	1.6010	1656.6900	1.6567	3.481	0.0000	0.0000
2024/09/18	2032	08/05/2025	9.92 Put	Bond Future	1850.9400	1.8509	1785.9300	1.7859	3.512	0.0000	0.0000
2024/09/18	2032	08/05/2025	9.92 Call	Bond Future	2819.2000	2.8192	2898.6500	2.8987	2.818	0.0000	0.0000
2024/09/18	2032	08/05/2025	10.97 Call	Bond Future	6314.5000	6.3145	6430.7300	6.4307	1.841	0.0000	0.0000
2024/09/18	2032	08/05/2025	10.97 Put	Bond Future	627.1600	0.6272	598.9300	0.5989	4.501	0.0000	0.0000
2024/09/18	2032	08/05/2025		Bond Future	9.7130	93.7309	9.6824	93.8754	0.316	0.0000	0.0000
2024/09/18	2032	08/05/2025	10.91 Call	Bond Future	6094.2800	6.0943	6208.9900	6.2090	1.882	0.0000	0.0000
2024/09/18	2032	08/05/2025	10.91 Put	Bond Future	668.1900	0.6682	638.4400	0.6384	4.452	0.0000	0.0000
2024/09/18	2032	07/08/2025		Bond Future	9.8064	95.5399	9.7738	95.6886	0.332	0.0000	0.0000
2024/09/18	2032	07/08/2025	12.01 Call	Bond Future	9885.1600	9.8852	10014.9900	10.0150	1.313	0.0000	0.0000
2024/09/18	2032	07/08/2025	12.01 Put	Bond Future	476.5700	0.4766	457.7300	0.4577	3.953	0.0000	0.0000
2024/09/18	2032	06/11/2025		Bond Future	9.9142	93.1983	9.8796	93.3511	0.348	0.0000	0.0000
2024/09/18	2032	06/11/2025	10.42 Call	Bond Future	4462.9200	4.4629	4554.9900	4.5550	2.063	0.0000	0.0000
2024/09/18	2032	06/11/2025	10.42 Put	Bond Future	2260.5400	2.2605	2199.8100	2.1998	2.687	0.0000	0.0000
2024/09/18	2033	07/11/2024		Bond Future	127.7869	127.7869	127.8570	127.8570	0.055	0.0000	0.0000
2024/09/18	2033	06/02/2025		Bond Future	130.4428	130.4428	130.5161	130.5161	0.056	0.0000	0.0000
2024/09/18	2033	06/02/2025	124.94 Call	Bond Future	5502.8400	5.5028	5576.1400	5.5761	1.332	0.0000	0.0000
2024/09/18	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/18	2033	08/05/2025		Bond Future	131.5330	131.5330	131.6141	131.6141	0.062	0.0000	0.0000
2024/09/18	2033	08/05/2025	130.62 Call	Bond Future	912.9900	0.9130	994.1400	0.9941	8.888	0.0000	0.0000
2024/09/18	2033	08/05/2025	130.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/18	2033	07/08/2025		Bond Future	134.1057	134.1057	134.1905	134.1905	0.063	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	
2024/09/18	2033	07/08/2025	128.65 Call	Bond Future	5455.6500	5.4557	5540.5200	5.5405	1.556	0.0000	0.0000
2024/09/18	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/18	2033	06/11/2025		Bond Future	135.1391	135.1391	135.2302	135.2302	0.067	0.0000	0.0000
2024/09/18	2033	06/11/2025	133.14 Call	Bond Future	1999.0900	1.9991	2090.2400	2.0902	4.560	0.0000	0.0000
2024/09/18	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/18	2037	07/11/2024		Bond Future	10.6162	88.0744	10.5577	88.4303	0.551	0.0000	0.0000
2024/09/18	2037	07/11/2024	12.58 Call	Bond Future	10835.0900	10.8351	11189.6800	11.1897	3.273	0.0000	0.0000
2024/09/18	2037	07/11/2024	12.58 Put	Bond Future	3.8900	0.0039	2.6600	0.0027	31.620	0.0000	0.0000
2024/09/18	2037	07/11/2024	12.59 Call	Bond Future	10884.9700	10.8850	11239.6000	11.2396	3.258	0.0000	0.0000
2024/09/18	2037	07/11/2024	12.59 Put	Bond Future	3.7600	0.0038	2.5700	0.0026	31.649	0.0000	0.0000
2024/09/18	2037	07/11/2024	12.57 Call	Bond Future	10785.1700	10.7852	11139.7200	11.1397	3.287	0.0000	0.0000
2024/09/18	2037	07/11/2024	12.57 Put	Bond Future	4.0200	0.0040	2.7500	0.0028	31.592	0.0000	0.0000
2024/09/18	2037	06/02/2025		Bond Future	10.6955	85.6229	10.6346	85.9872	0.569	0.0000	0.0000
2024/09/18	2037	06/02/2025	12.76 Call	Bond Future	11279.5300	11.2795	11627.9900	11.6280	3.089	0.0000	0.0000
2024/09/18	2037	06/02/2025	12.76 Put	Bond Future	117.2900	0.1173	101.4900	0.1015	13.471	0.0000	0.0000
2024/09/18	2037	08/05/2025		Bond Future	10.7934	87.3184	10.7300	87.6914	0.588	0.0000	0.0000
2024/09/18	2037	08/05/2025	12.25 Call	Bond Future	8667.0800	8.6671	8981.3500	8.9814	3.626	0.0000	0.0000
2024/09/18	2037	08/05/2025	12.25 Put	Bond Future	700.4600	0.7005	641.7000	0.6417	8.389	0.0000	0.0000
2024/09/18	2037	08/05/2025	12.55 Put	Bond Future	520.4700	0.5205	475.1100	0.4751	8.715	0.0000	0.0000
2024/09/18	2037	08/05/2025	12.55 Call	Bond Future	9995.5800	9.9956	10323.2500	10.3233	3.278	0.0000	0.0000
2024/09/18	2037	08/05/2025	13.30 Put	Bond Future	222.2000	0.2222	200.4800	0.2005	9.775	0.0000	0.0000
2024/09/18	2037	08/05/2025	13.30 Call	Bond Future	13287.9700	13.2880	13639.2800	13.6393	2.644	0.0000	0.0000
2024/09/18	2037	08/05/2025	13.35 Put	Bond Future	207.0500	0.2071	186.5900	0.1866	9.882	0.0000	0.0000
2024/09/18	2037	08/05/2025	13.35 Call	Bond Future	13503.3800	13.5034	13855.9500	13.8560	2.611	0.0000	0.0000
2024/09/18	2037	07/08/2025		Bond Future	10.9050	84.7430	10.8387	85.1246	0.607	0.0000	0.0000
2024/09/18	2037	07/08/2025	13.01 Call	Bond Future	11698.3300	11.6983	12029.5800	12.0296	2.832	0.0000	0.0000
2024/09/18	2037	07/08/2025	13.01 Put	Bond Future	727.8300	0.7278	677.4800	0.6775	6.918	0.0000	0.0000
2024/09/18	2037	07/08/2025	12.17 Call	Bond Future	8228.9400	8.2289	8523.1800	8.5232	3.576	0.0000	0.0000
2024/09/18	2037	07/08/2025	12.17 Put	Bond Future	1379.8500	1.3799	1292.4900	1.2925	6.331	0.0000	0.0000
2024/09/18	2037	07/08/2025	11.42 Call	Bond Future	5339.8800	5.3399	5582.5400	5.5825	4.544	0.0000	0.0000
2024/09/18	2037	07/08/2025	11.42 Put	Bond Future	2452.8700	2.4529	2313.9300	2.3139	5.664	0.0000	0.0000
2024/09/18	2037	07/08/2025	10.55 Put	Bond Future	4718.2100	4.7182	4498.2100	4.4982	4.663	0.0000	0.0000
2024/09/18	2037	07/08/2025	10.55 Call	Bond Future	2645.0600	2.6451	2806.6600	2.8067	6.110	0.0000	0.0000
2024/09/18	2037	07/08/2025	10.64 Put	Bond Future	4415.8700	4.4159	4204.8200	4.2048	4.779	0.0000	0.0000
2024/09/18	2037	07/08/2025	10.64 Call	Bond Future	2874.9900	2.8750	3045.5400	3.0455	5.932	0.0000	0.0000
2024/09/18	2037	06/11/2025		Bond Future	11.0186	86.3543	10.9496	86.7443	0.627	0.0000	0.0000
2024/09/18	2037	06/11/2025	11.63 Call	Bond Future	6201.2000	6.2012	6450.5500	6.4506	4.021	0.0000	0.0000
2024/09/18	2037	06/11/2025	11.63 Put	Bond Future	2853.6500	2.8537	2712.9400	2.7129	4.931	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	
2024/09/18	2038	07/11/2024		Bond Future	140.3540	140.3540	140.4785	140.4785	0.089	0.0000	0.0000
2024/09/18	2038	06/02/2025		Bond Future	141.1581	141.1581	141.2927	141.2927	0.095	0.0000	0.0000
2024/09/18	2038	06/02/2025	135.23 Call	Bond Future	5928.0500	5.9281	6062.7000	6.0627	2.271	0.0000	0.0000
2024/09/18	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/18	2038	08/05/2025		Bond Future	143.9899	143.9899	144.1298	144.1298	0.097	0.0000	0.0000
2024/09/18	2038	08/05/2025	139.68 Call	Bond Future	4309.9300	4.3099	4449.7600	4.4498	3.244	0.0000	0.0000
2024/09/18	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/18	2038	07/08/2025		Bond Future	144.6492	144.6492	144.7987	144.7987	0.103	0.0000	0.0000
2024/09/18	2038	07/08/2025	139.56 Call	Bond Future	5089.2300	5.0892	5238.7000	5.2387	2.937	0.0000	0.0000
2024/09/18	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/18	2038	06/11/2025		Bond Future	147.4408	147.4408	147.5951	147.5951	0.105	0.0000	0.0000
2024/09/18	2038	06/11/2025	143.88 Call	Bond Future	3560.7500	3.5608	3715.0500	3.7151	4.333	0.0000	0.0000
2024/09/18	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/18	2040	07/11/2024	12.10 Put	Bond Future	46.2700	0.0463	33.5600	0.0336	27.469	0.0000	0.0000
2024/09/18	2040	07/11/2024	12.10 Call	Bond Future	7697.0300	7.6970	8105.8500	8.1059	5.311	0.0000	0.0000
2024/09/18	2040	07/11/2024	12.60 Call	Bond Future	10449.6800	10.4497	10868.2800	10.8683	4.006	0.0000	0.0000
2024/09/18	2040	07/11/2024	12.60 Put	Bond Future	9.3000	0.0093	6.3700	0.0064	31.505	0.0000	0.0000
2024/09/18	2040	07/11/2024	13.15 Call	Bond Future	13337.0000	13.3370	13758.0600	13.7581	3.157	0.0000	0.0000
2024/09/18	2040	07/11/2024	13.15 Put	Bond Future	1.2900	0.0013	0.8200	0.0008	36.434	0.0000	0.0000
2024/09/18	2040	07/11/2024		Bond Future	10.8576	88.8290	10.7940	89.2505	0.586	0.0000	0.0000
2024/09/18	2040	07/11/2024	12.85 Call	Bond Future	11782.3400	11.7823	12202.4900	12.2025	3.566	0.0000	0.0000
2024/09/18	2040	07/11/2024	12.85 Put	Bond Future	4.1300	0.0041	2.7500	0.0028	33.414	0.0000	0.0000
2024/09/18	2040	07/11/2024	12.86 Call	Bond Future	11834.9600	11.8350	12255.1500	12.2552	3.550	0.0000	0.0000
2024/09/18	2040	07/11/2024	12.86 Put	Bond Future	4.0000	0.0040	2.6600	0.0027	33.500	0.0000	0.0000
2024/09/18	2040	07/11/2024	12.84 Call	Bond Future	11729.6700	11.7297	12149.7800	12.1498	3.582	0.0000	0.0000
2024/09/18	2040	07/11/2024	12.84 Put	Bond Future	4.2700	0.0043	2.8500	0.0029	33.255	0.0000	0.0000
2024/09/18	2040	06/02/2025		Bond Future	10.9387	86.1424	10.8726	86.5737	0.604	0.0000	0.0000
2024/09/18	2040	06/02/2025	12.95 Call	Bond Future	11859.1300	11.8591	12270.2100	12.2702	3.466	0.0000	0.0000
2024/09/18	2040	06/02/2025	12.95 Put	Bond Future	142.1500	0.1422	121.9200	0.1219	14.231	0.0000	0.0000
2024/09/18	2040	06/02/2025	11.00 Put	Bond Future	2188.3700	2.1884	1987.9200	1.9879	9.160	0.0000	0.0000
2024/09/18	2040	06/02/2025	11.00 Call	Bond Future	2585.9200	2.5859	2816.7800	2.8168	8.928	0.0000	0.0000
2024/09/18	2040	06/02/2025	11.70 Call	Bond Future	5589.3900	5.5894	5924.7800	5.9248	6.000	0.0000	0.0000
2024/09/18	2040	06/02/2025	11.70 Put	Bond Future	843.1600	0.8432	747.2400	0.7472	11.376	0.0000	0.0000
2024/09/18	2040	06/02/2025	12.20 Call	Bond Future	8064.9000	8.0649	8443.7200	8.4437	4.697	0.0000	0.0000
2024/09/18	2040	06/02/2025	12.20 Put	Bond Future	414.4300	0.4144	361.9400	0.3619	12.666	0.0000	0.0000
2024/09/18	2040	08/05/2025		Bond Future	11.0368	87.8480	10.9681	88.2894	0.622	0.0000	0.0000
2024/09/18	2040	08/05/2025	12.63 Call	Bond Future	10020.8200	10.0208	10400.7500	10.4008	3.791	0.0000	0.0000
2024/09/18	2040	08/05/2025	12.63 Put	Bond Future	672.3800	0.6724	610.8900	0.6109	9.145	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	
2024/09/18	2040	08/05/2025	13.43 Put	Bond Future	293.2000	0.2932	263.4600	0.2635	10.143	0.0000	0.0000
2024/09/18	2040	08/05/2025	13.43 Call	Bond Future	13757.7900	13.7578	14169.4700	14.1695	2.992	0.0000	0.0000
2024/09/18	2040	08/05/2025	12.75 Put	Bond Future	598.7000	0.5987	543.1700	0.5432	9.275	0.0000	0.0000
2024/09/18	2040	08/05/2025	12.75 Call	Bond Future	10587.4200	10.5874	10973.3100	10.9733	3.645	0.0000	0.0000
2024/09/18	2040	08/05/2025	13.50 Put	Bond Future	266.7500	0.2668	239.2800	0.2393	10.298	0.0000	0.0000
2024/09/18	2040	08/05/2025	13.50 Call	Bond Future	14074.9800	14.0750	14488.9300	14.4889	2.941	0.0000	0.0000
2024/09/18	2040	07/08/2025		Bond Future	11.1475	85.0320	11.0760	85.4833	0.642	0.0000	0.0000
2024/09/18	2040	07/08/2025	13.29 Call	Bond Future	12794.5000	12.7945	13187.7900	13.1878	3.074	0.0000	0.0000
2024/09/18	2040	07/08/2025	13.29 Put	Bond Future	784.7600	0.7848	726.7000	0.7267	7.398	0.0000	0.0000
2024/09/18	2040	06/11/2025		Bond Future	11.2594	86.6483	11.1851	87.1093	0.660	0.0000	0.0000
2024/09/18	2040	06/11/2025	11.84 Call	Bond Future	6655.0200	6.6550	6948.8500	6.9489	4.415	0.0000	0.0000
2024/09/18	2040	06/11/2025	11.84 Put	Bond Future	3180.3000	3.1803	3013.0500	3.0131	5.259	0.0000	0.0000
2024/09/18	2044	07/11/2024	12.50 Call	Bond Future	9803.6900	9.8037	10235.2300	10.2352	4.402	0.0000	0.0000
2024/09/18	2044	07/11/2024	12.50 Put	Bond Future	17.2200	0.0172	12.0400	0.0120	30.081	0.0000	0.0000
2024/09/18	2044	07/11/2024	12.25 Call	Bond Future	8405.3000	8.4053	8831.4400	8.8314	5.070	0.0000	0.0000
2024/09/18	2044	07/11/2024	12.25 Put	Bond Future	37.7100	0.0377	27.1300	0.0271	28.056	0.0000	0.0000
2024/09/18	2044	07/11/2024	12.00 Call	Bond Future	6984.0400	6.9840	7399.7000	7.3997	5.952	0.0000	0.0000
2024/09/18	2044	07/11/2024	12.00 Put	Bond Future	81.4500	0.0815	60.3900	0.0604	25.856	0.0000	0.0000
2024/09/18	2044	07/11/2024		Bond Future	10.9204	85.1453	10.8570	85.5820	0.581	0.0000	0.0000
2024/09/18	2044	07/11/2024	12.91 Call	Bond Future	12022.8900	12.0229	12458.0500	12.4581	3.619	0.0000	0.0000
2024/09/18	2044	07/11/2024	12.91 Put	Bond Future	4.7200	0.0047	3.1600	0.0032	33.051	0.0000	0.0000
2024/09/18	2044	07/11/2024	12.92 Call	Bond Future	12075.7400	12.0757	12510.9500	12.5110	3.604	0.0000	0.0000
2024/09/18	2044	07/11/2024	12.92 Put	Bond Future	4.5700	0.0046	3.0600	0.0031	33.042	0.0000	0.0000
2024/09/18	2044	07/11/2024	12.90 Call	Bond Future	11969.9700	11.9700	12405.0800	12.4051	3.635	0.0000	0.0000
2024/09/18	2044	07/11/2024	12.90 Put	Bond Future	4.8700	0.0049	3.2600	0.0033	33.060	0.0000	0.0000
2024/09/18	2044	06/02/2025		Bond Future	10.9970	82.5083	10.9312	82.9550	0.598	0.0000	0.0000
2024/09/18	2044	06/02/2025	13.02 Call	Bond Future	12199.3800	12.1994	12624.9300	12.6249	3.488	0.0000	0.0000
2024/09/18	2044	06/02/2025	13.02 Put	Bond Future	150.2100	0.1502	129.0000	0.1290	14.120	0.0000	0.0000
2024/09/18	2044	06/02/2025	13.75 Call	Bond Future	15736.4800	15.7365	16176.5900	16.1766	2.797	0.0000	0.0000
2024/09/18	2044	06/02/2025	13.75 Put	Bond Future	40.5200	0.0405	33.8700	0.0339	16.412	0.0000	0.0000
2024/09/18	2044	06/02/2025	12.50 Put	Bond Future	309.7300	0.3097	269.1100	0.2691	13.115	0.0000	0.0000
2024/09/18	2044	06/02/2025	12.50 Call	Bond Future	9552.0200	9.5520	9958.1600	9.9582	4.252	0.0000	0.0000
2024/09/18	2044	06/02/2025	12.00 Put	Bond Future	626.5100	0.6265	551.6800	0.5517	11.944	0.0000	0.0000
2024/09/18	2044	06/02/2025	12.00 Call	Bond Future	6990.4000	6.9904	7362.3300	7.3623	5.321	0.0000	0.0000
2024/09/18	2044	08/05/2025	12.40 Call	Bond Future	8971.1000	8.9711	9347.3900	9.3474	4.194	0.0000	0.0000
2024/09/18	2044	08/05/2025	12.40 Put	Bond Future	923.2500	0.9233	842.4300	0.8424	8.754	0.0000	0.0000
2024/09/18	2044	08/05/2025	11.65 Call	Bond Future	5522.4900	5.5225	5831.8600	5.8319	5.602	0.0000	0.0000
2024/09/18	2044	08/05/2025	11.65 Put	Bond Future	1912.2200	1.9122	1764.4800	1.7645	7.726	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	
2024/09/18	2044	08/05/2025	10.92 Put	Bond Future	3849.2900	3.8493	3602.1900	3.6022	6.419	0.0000	0.0000
2024/09/18	2044	08/05/2025	10.92 Call	Bond Future	2710.2200	2.7102	2920.2300	2.9202	7.749	0.0000	0.0000
2024/09/18	2044	08/05/2025		Bond Future	11.0889	84.1419	11.0207	84.5990	0.615	0.0000	0.0000
2024/09/18	2044	08/05/2025	12.72 Call	Bond Future	10495.8800	10.4959	10891.1000	10.8911	3.765	0.0000	0.0000
2024/09/18	2044	08/05/2025	12.72 Put	Bond Future	678.8300	0.6788	616.9400	0.6169	9.117	0.0000	0.0000
2024/09/18	2044	07/08/2025		Bond Future	11.1919	81.3796	11.1211	81.8469	0.633	0.0000	0.0000
2024/09/18	2044	07/08/2025	13.34 Call	Bond Future	13161.6900	13.1617	13568.8700	13.5689	3.094	0.0000	0.0000
2024/09/18	2044	07/08/2025	13.34 Put	Bond Future	820.0500	0.8201	759.9200	0.7599	7.332	0.0000	0.0000
2024/09/18	2044	06/11/2025		Bond Future	11.2957	82.9263	11.2221	83.4037	0.651	0.0000	0.0000
2024/09/18	2044	06/11/2025	11.88 Call	Bond Future	6924.9000	6.9249	7230.6000	7.2306	4.415	0.0000	0.0000
2024/09/18	2044	06/11/2025	11.88 Put	Bond Future	3287.3400	3.2873	3115.6800	3.1157	5.222	0.0000	0.0000
2024/09/18	2046	07/11/2024		Bond Future	121.4295	121.4295	121.2196	121.2196	0.173	0.0000	0.0000
2024/09/18	2046	06/02/2025		Bond Future	123.9533	123.9533	123.7408	123.7408	0.172	0.0000	0.0000
2024/09/18	2046	06/02/2025	114.01 Call	Bond Future	9943.3400	9.9433	9730.7500	9.7308	2.138	0.0000	0.0000
2024/09/18	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/18	2046	08/05/2025		Bond Future	124.1962	124.1962	123.9877	123.9877	0.168	0.0000	0.0000
2024/09/18	2046	08/05/2025	121.97 Call	Bond Future	2226.1900	2.2262	2017.6900	2.0177	9.366	0.0000	0.0000
2024/09/18	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/18	2046	07/08/2025		Bond Future	126.6244	126.6244	126.4137	126.4137	0.166	0.0000	0.0000
2024/09/18	2046	07/08/2025	118.69 Call	Bond Future	7934.4200	7.9344	7723.7000	7.7237	2.656	0.0000	0.0000
2024/09/18	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/18	2046	06/11/2025		Bond Future	126.7834	126.7834	126.5743	126.5743	0.165	0.0000	0.0000
2024/09/18	2046	06/11/2025	125.41 Call	Bond Future	1373.4300	1.3734	1164.3200	1.1643	15.225	0.0000	0.0000
2024/09/18	2046	06/11/2025	125.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/18	2050	07/11/2024		Bond Future	123.3389	123.3389	123.9417	123.9417	0.489	0.0000	0.0000
2024/09/18	2050	06/02/2025		Bond Future	123.5482	123.5482	124.1714	124.1714	0.504	0.0000	0.0000
2024/09/18	2050	06/02/2025	115.60 Call	Bond Future	7948.2200	7.9482	8571.4300	8.5714	7.841	0.0000	0.0000
2024/09/18	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/18	2050	08/05/2025		Bond Future	126.0270	126.0270	126.6646	126.6646	0.506	0.0000	0.0000
2024/09/18	2050	08/05/2025	121.16 Call	Bond Future	4866.9600	4.8670	5504.6400	5.5046	13.102	0.0000	0.0000
2024/09/18	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/18	2050	07/08/2025		Bond Future	126.0879	126.0879	126.7458	126.7458	0.522	0.0000	0.0000
2024/09/18	2050	07/08/2025	119.89 Call	Bond Future	6197.8900	6.1979	6855.8200	6.8558	10.615	0.0000	0.0000
2024/09/18	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/18	2050	06/11/2025		Bond Future	128.5208	128.5208	129.1933	129.1933	0.523	0.0000	0.0000
2024/09/18	2050	06/11/2025	124.42 Call	Bond Future	4100.8400	4.1008	4773.2600	4.7733	16.397	0.0000	0.0000
2024/09/18	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
2024/09/18	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/18	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/18	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/18	AL37	07/11/2024		Index Future	1059.9590	1059.9590	1060.6360	0.064	0.0000	0.0000
2024/09/18	AL37	06/02/2025		Index Future	1081.7410	1081.7410	1082.4360	0.064	0.0000	0.0000
2024/09/18	AL37	08/05/2025		Index Future	1103.2150	1103.2150	1103.9290	0.065	0.0000	0.0000
2024/09/18	AL37	07/08/2025		Index Future	1124.5670	1124.5670	1125.3010	0.065	0.0000	0.0000
2024/09/18	AL37	06/11/2025		Index Future	1146.0700	1146.0700	1146.8230	0.066	0.0000	0.0000
2024/09/18	AL7T	07/11/2024		Index Future	1271.4720	1271.4720	1274.7180	0.255	0.0000	0.0000
2024/09/18	AL7T	06/02/2025		Index Future	1297.6000	1297.6000	1300.9180	0.256	0.0000	0.0000
2024/09/18	AL7T	08/05/2025		Index Future	1323.3580	1323.3580	1326.7490	0.256	0.0000	0.0000
2024/09/18	AL7T	07/08/2025		Index Future	1348.9710	1348.9710	1352.4350	0.257	0.0000	0.0000
2024/09/18	AL7T	06/11/2025		Index Future	1374.7650	1374.7650	1378.3010	0.257	0.0000	0.0000
2024/09/18	ALBI	07/11/2024		Index Future	1098.8200	1098.8200	1101.8760	0.278	0.0000	0.0000
2024/09/18	ALBI	06/02/2025		Index Future	1121.4010	1121.4010	1124.5240	0.278	0.0000	0.0000
2024/09/18	ALBI	08/05/2025		Index Future	1143.6610	1143.6610	1146.8530	0.279	0.0000	0.0000
2024/09/18	ALBI	07/08/2025		Index Future	1165.7960	1165.7960	1169.0550	0.280	0.0000	0.0000
2024/09/18	ALBI	06/11/2025		Index Future	1188.0870	1188.0870	1191.4140	0.280	0.0000	0.0000
2024/09/18	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/18	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/18	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/18	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/18	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/18	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/18	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2024/09/18	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/18	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/18	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/18	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	
2024/09/18	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/18	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/18	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/09/18	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/18	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/18	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/18	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/18	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/18	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/09/18	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/18	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/18	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/18	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/18	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/18	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/18	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/18	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/18	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/18	ES33	07/11/2024		Bond Future	10.8908	82.2392	10.8415	82.4796	0.452	0.0000	0.0000
2024/09/18	ES33	06/02/2025		Bond Future	10.9979	83.9485	10.9463	84.1950	0.470	0.0000	0.0000
2024/09/18	ES33	06/02/2025	13.34 Call	Bond Future	10216.8800	10.2169	10463.3700	10.4634	2.413	0.0000	0.0000
2024/09/18	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/18	ES33	08/05/2025		Bond Future	11.1191	81.8328	11.0649	82.0856	0.488	0.0000	0.0000
2024/09/18	ES33	08/05/2025	12.73 Call	Bond Future	7060.7700	7.0608	7313.6300	7.3136	3.581	0.0000	0.0000
2024/09/18	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/18	ES33	07/08/2025		Bond Future	11.2555	83.4307	11.1985	83.6898	0.507	0.0000	0.0000
2024/09/18	ES33	07/08/2025	13.56 Call	Bond Future	9626.0500	9.6261	9885.1600	9.8852	2.692	0.0000	0.0000
2024/09/18	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/18	ES33	06/11/2025		Bond Future	11.4105	81.2414	11.3506	81.5066	0.525	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
2024/09/18	ES33	06/11/2025	12.01	Call	Bond Future		2591.1200	2.5911	2856.3900	2.8564	10.238	0.0000	0.0000
2024/09/18	ES33	06/11/2025	12.01	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/18	ES42	07/11/2024			Bond Future		11.2171	79.7937	11.1583	80.1682	0.524	0.0000	0.0000
2024/09/18	ES42	06/02/2025			Bond Future		11.3044	81.4516	11.2434	81.8350	0.540	0.0000	0.0000
2024/09/18	ES42	06/02/2025	13.71	Call	Bond Future		13058.1100	13.0581	13441.4700	13.4415	2.936	0.0000	0.0000
2024/09/18	ES42	06/02/2025	13.71	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/18	ES42	08/05/2025			Bond Future		11.4057	78.8181	11.3423	79.2106	0.556	0.0000	0.0000
2024/09/18	ES42	08/05/2025	13.25	Call	Bond Future		10187.2100	10.1872	10579.7300	10.5797	3.853	0.0000	0.0000
2024/09/18	ES42	08/05/2025	13.25	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/18	ES42	07/08/2025			Bond Future		11.5151	80.3548	11.4491	80.7563	0.573	0.0000	0.0000
2024/09/18	ES42	07/08/2025	13.79	Call	Bond Future		12082.6400	12.0826	12484.1600	12.4842	3.323	0.0000	0.0000
2024/09/18	ES42	07/08/2025	13.79	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/18	ES42	06/11/2025			Bond Future		11.6345	77.6365	11.5659	78.0470	0.590	0.0000	0.0000
2024/09/18	ES42	06/11/2025	12.39	Call	Bond Future		4302.6500	4.3027	4713.0900	4.7131	9.539	0.0000	0.0000
2024/09/18	ES42	06/11/2025	12.39	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/18	GOVI	07/11/2024	948.79	Call	GOVI		1328610.0000	132.8610	1358100.0000	135.8100	2.220	0.0000	0.0000
2024/09/18	GOVI	07/11/2024	948.79	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/18	GOVI	07/11/2024	948.80	Call	GOVI		1328510.0000	132.8510	1358000.0000	135.8000	2.220	0.0000	0.0000
2024/09/18	GOVI	07/11/2024	948.80	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/18	GOVI	07/11/2024	948.78	Call	GOVI		1328710.0000	132.8710	1358200.0000	135.8200	2.219	0.0000	0.0000
2024/09/18	GOVI	07/11/2024	948.78	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/18	GOVI	07/11/2024			GOVI		1081.6510	1081.6510	1084.6000	1084.6000	0.273	0.0000	0.0000
2024/09/18	GOVI	06/02/2025			GOVI		1103.8790	1103.8790	1106.8930	1106.8930	0.273	0.0000	0.0000
2024/09/18	GOVI	06/02/2025	972.00	Call	GOVI		1318790.0000	131.8790	1348930.0000	134.8930	2.285	0.0000	0.0000
2024/09/18	GOVI	06/02/2025	972.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/18	GOVI	08/05/2025			GOVI		1125.7910	1125.7910	1128.8720	1128.8720	0.274	0.0000	0.0000
2024/09/18	GOVI	08/05/2025	1,022.00	Call	GOVI		1037910.0000	103.7910	1068720.0000	106.8720	2.968	0.0000	0.0000
2024/09/18	GOVI	08/05/2025	1,022.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/18	GOVI	07/08/2025			GOVI		1147.5800	1147.5800	1150.7260	1150.7260	0.274	0.0000	0.0000
2024/09/18	GOVI	07/08/2025	1,011.00	Call	GOVI		1365800.0000	136.5800	1397260.0000	139.7260	2.303	0.0000	0.0000
2024/09/18	GOVI	07/08/2025	1,011.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/18	GOVI	06/11/2025			GOVI		1169.5230	1169.5230	1172.7340	1172.7340	0.275	0.0000	0.0000
2024/09/18	GOVI	06/11/2025	1,112.00	Call	GOVI		575230.0000	57.5230	607340.0000	60.7340	5.582	0.0000	0.0000
2024/09/18	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	
2024/09/18	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/09/18	IGOV	07/11/2024		Index Future	373.1640	373.1640	373.4370	373.4370	0.073	0.0000	0.0000
2024/09/18	IGOV	06/02/2025		Index Future	380.9230	380.9230	381.2030	381.2030	0.074	0.0000	0.0000
2024/09/18	IGOV	08/05/2025		Index Future	388.5740	388.5740	388.8620	388.8620	0.074	0.0000	0.0000
2024/09/18	IGOV	07/08/2025		Index Future	396.1820	396.1820	396.4780	396.4780	0.075	0.0000	0.0000
2024/09/18	IGOV	06/11/2025		Index Future	403.8430	403.8430	404.1460	404.1460	0.075	0.0000	0.0000
2024/09/18	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/09/18	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/09/18	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/09/18	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/09/18	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/09/18	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/09/18	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/09/18	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/09/18	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/09/18	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/09/18	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/09/18	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/09/18	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/09/18	JBAF	18/09/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/09/18	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/09/18	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/09/18	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/09/18	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/09/18	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/09/18	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/09/18	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/09/18	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/09/18	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/09/18	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/09/18	R035	07/11/2024	11.10 Call	Bond Future	4927.2600	4.9273	5244.5100	5.2445	6.439	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	
2024/09/18	R035	07/11/2024	11.10 Put	Bond Future	126.3000	0.1263	97.2300	0.0972	23.017	0.0000	0.0000
2024/09/18	R035	07/11/2024	13.23 Call	Bond Future	15468.6600	15.4687	15814.9700	15.8150	2.239	0.0000	0.0000
2024/09/18	R035	07/11/2024	13.23 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2024/09/18	R035	07/11/2024	12.20 Put	Bond Future	3.1400	0.0031	2.1200	0.0021	32.484	0.0000	0.0000
2024/09/18	R035	07/11/2024	12.20 Call	Bond Future	10555.5900	10.5556	10900.8900	10.9009	3.271	0.0000	0.0000
2024/09/18	R035	07/11/2024		Bond Future	10.2558	93.1062	10.1972	93.4525	0.571	0.0000	0.0000
2024/09/18	R035	07/11/2024	12.18 Call	Bond Future	10456.0300	10.4560	10801.2600	10.8013	3.302	0.0000	0.0000
2024/09/18	R035	07/11/2024	12.18 Put	Bond Future	3.3700	0.0034	2.2800	0.0023	32.344	0.0000	0.0000
2024/09/18	R035	07/11/2024	12.19 Call	Bond Future	10505.8400	10.5058	10851.1000	10.8511	3.286	0.0000	0.0000
2024/09/18	R035	07/11/2024	12.19 Put	Bond Future	3.2600	0.0033	2.2000	0.0022	32.515	0.0000	0.0000
2024/09/18	R035	07/11/2024	12.17 Call	Bond Future	10406.2000	10.4062	10751.3800	10.7514	3.317	0.0000	0.0000
2024/09/18	R035	07/11/2024	12.17 Put	Bond Future	3.5000	0.0035	2.3600	0.0024	32.571	0.0000	0.0000
2024/09/18	R035	06/02/2025		Bond Future	10.3347	95.0188	10.2736	95.3734	0.592	0.0000	0.0000
2024/09/18	R035	06/02/2025	12.41 Call	Bond Future	11113.3100	11.1133	11452.3800	11.4524	3.051	0.0000	0.0000
2024/09/18	R035	06/02/2025	12.41 Put	Bond Future	115.6500	0.1157	100.0900	0.1001	13.454	0.0000	0.0000
2024/09/18	R035	06/02/2025	11.30 Call	Bond Future	5935.0200	5.9350	6225.7800	6.2258	4.899	0.0000	0.0000
2024/09/18	R035	06/02/2025	11.30 Put	Bond Future	578.4900	0.5785	514.6200	0.5146	11.041	0.0000	0.0000
2024/09/18	R035	06/02/2025	10.65 Call	Bond Future	3217.4700	3.2175	3440.9500	3.4410	6.946	0.0000	0.0000
2024/09/18	R035	06/02/2025	10.65 Put	Bond Future	1419.1800	1.4192	1288.0300	1.2880	9.241	0.0000	0.0000
2024/09/18	R035	06/02/2025	10.34 Put	Bond Future	2120.1700	2.1202	1944.7800	1.9448	8.272	0.0000	0.0000
2024/09/18	R035	06/02/2025	10.34 Call	Bond Future	2150.6300	2.1506	2329.8700	2.3299	8.334	0.0000	0.0000
2024/09/18	R035	06/02/2025	10.26 Put	Bond Future	2342.3000	2.3423	2154.6400	2.1546	8.012	0.0000	0.0000
2024/09/18	R035	06/02/2025	10.26 Call	Bond Future	1908.8700	1.9089	2075.8400	2.0758	8.747	0.0000	0.0000
2024/09/18	R035	08/05/2025	11.70 Call	Bond Future	7622.7300	7.6227	7921.1500	7.9212	3.915	0.0000	0.0000
2024/09/18	R035	08/05/2025	11.70 Put	Bond Future	763.9900	0.7640	699.1400	0.6991	8.488	0.0000	0.0000
2024/09/18	R035	08/05/2025	10.95 Call	Bond Future	4554.9000	4.5549	4796.8100	4.7968	5.311	0.0000	0.0000
2024/09/18	R035	08/05/2025	10.95 Put	Bond Future	1636.4500	1.6365	1515.0900	1.5151	7.416	0.0000	0.0000
2024/09/18	R035	08/05/2025	10.44 Put	Bond Future	2706.5000	2.7065	2530.1400	2.5301	6.516	0.0000	0.0000
2024/09/18	R035	08/05/2025	10.44 Call	Bond Future	2801.0800	2.8011	2987.9900	2.9880	6.673	0.0000	0.0000
2024/09/18	R035	08/05/2025	13.35 Call	Bond Future	14821.5500	14.8216	15173.0400	15.1730	2.371	0.0000	0.0000
2024/09/18	R035	08/05/2025	13.35 Put	Bond Future	107.4800	0.1075	95.7000	0.0957	10.960	0.0000	0.0000
2024/09/18	R035	08/05/2025	12.70 Call	Bond Future	12020.8000	12.0208	12357.7400	12.3577	2.803	0.0000	0.0000
2024/09/18	R035	08/05/2025	12.70 Put	Bond Future	274.9300	0.2749	248.6000	0.2486	9.577	0.0000	0.0000
2024/09/18	R035	08/05/2025	11.46 Put	Bond Future	976.2300	0.9762	896.4300	0.8964	8.174	0.0000	0.0000
2024/09/18	R035	08/05/2025	11.46 Call	Bond Future	6600.7200	6.6007	6884.1900	6.8842	4.295	0.0000	0.0000
2024/09/18	R035	08/05/2025		Bond Future	10.4233	92.3918	10.3593	92.7551	0.614	0.0000	0.0000
2024/09/18	R035	08/05/2025	11.78 Call	Bond Future	7968.7100	7.9687	8271.5300	8.2715	3.800	0.0000	0.0000
2024/09/18	R035	08/05/2025	11.78 Put	Bond Future	703.9800	0.7040	643.5300	0.6435	8.587	0.0000	0.0000
2024/09/18	R035	07/08/2025		Bond Future	10.5253	94.1754	10.4584	94.5471	0.636	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	
2024/09/18	R035	07/08/2025	12.65 Call	Bond Future	11488.6500	11.4887	11811.9400	11.8119	2.814	0.0000	0.0000
2024/09/18	R035	07/08/2025	12.65 Put	Bond Future	685.0200	0.6850	636.6200	0.6366	7.065	0.0000	0.0000
2024/09/18	R035	06/11/2025		Bond Future	10.6422	91.4624	10.5721	91.8425	0.658	0.0000	0.0000
2024/09/18	R035	06/11/2025	11.20 Call	Bond Future	5677.8600	5.6779	5917.6500	5.9177	4.223	0.0000	0.0000
2024/09/18	R035	06/11/2025	11.20 Put	Bond Future	2726.4200	2.7264	2586.1400	2.5861	5.145	0.0000	0.0000
2024/09/18	R053	07/11/2024		Bond Future	10.8485	108.1465	10.7853	108.7369	0.583	0.0000	0.0000
2024/09/18	R053	07/11/2024	12.80 Call	Bond Future	15721.0000	15.7210	16309.1200	16.3091	3.741	0.0000	0.0000
2024/09/18	R053	07/11/2024	12.80 Put	Bond Future	7.1400	0.0071	4.7800	0.0048	33.053	0.0000	0.0000
2024/09/18	R053	07/11/2024	12.81 Call	Bond Future	15790.3400	15.7903	16378.5300	16.3785	3.725	0.0000	0.0000
2024/09/18	R053	07/11/2024	12.81 Put	Bond Future	6.9200	0.0069	4.6300	0.0046	33.092	0.0000	0.0000
2024/09/18	R053	07/11/2024	12.79 Call	Bond Future	15651.5700	15.6516	16239.6300	16.2396	3.757	0.0000	0.0000
2024/09/18	R053	07/11/2024	12.79 Put	Bond Future	7.3600	0.0074	4.9400	0.0049	32.880	0.0000	0.0000
2024/09/18	R053	06/02/2025		Bond Future	10.9214	110.3679	10.8559	110.9719	0.600	0.0000	0.0000
2024/09/18	R053	06/02/2025	12.94 Call	Bond Future	16221.5900	16.2216	16793.5400	16.7935	3.526	0.0000	0.0000
2024/09/18	R053	06/02/2025	12.94 Put	Bond Future	233.9500	0.2340	201.9200	0.2019	13.691	0.0000	0.0000
2024/09/18	R053	08/05/2025		Bond Future	11.0049	106.6884	10.9369	107.3062	0.618	0.0000	0.0000
2024/09/18	R053	08/05/2025	12.64 Call	Bond Future	14016.5900	14.0166	14551.8500	14.5519	3.819	0.0000	0.0000
2024/09/18	R053	08/05/2025	12.64 Put	Bond Future	895.4200	0.8954	812.8900	0.8129	9.217	0.0000	0.0000
2024/09/18	R053	07/08/2025		Bond Future	11.0966	108.7464	11.0261	109.3778	0.636	0.0000	0.0000
2024/09/18	R053	07/08/2025	13.17 Call	Bond Future	17004.2200	17.0042	17552.9200	17.5529	3.227	0.0000	0.0000
2024/09/18	R053	07/08/2025	13.17 Put	Bond Future	1091.9500	1.0920	1009.2500	1.0093	7.574	0.0000	0.0000
2024/09/18	R053	06/11/2025		Bond Future	11.1959	104.9521	11.1226	105.5971	0.654	0.0000	0.0000
2024/09/18	R053	06/11/2025	11.76 Call	Bond Future	8817.0200	8.8170	9233.2700	9.2333	4.721	0.0000	0.0000
2024/09/18	R053	06/11/2025	11.76 Put	Bond Future	4079.2200	4.0792	3850.5000	3.8505	5.607	0.0000	0.0000
2024/09/18	R186	07/11/2024		Bond Future	7.9159	109.0389	7.9019	109.0666	0.178	0.0000	0.0000
2024/09/18	R186	07/11/2024	9.14 Call	Bond Future	2381.2800	2.3813	2408.0700	2.4081	1.125	0.0000	0.0000
2024/09/18	R186	07/11/2024	9.14 Put	Bond Future	7.2900	0.0073	6.3600	0.0064	12.757	0.0000	0.0000
2024/09/18	R186	07/11/2024	9.15 Call	Bond Future	2400.1300	2.4001	2426.9500	2.4270	1.117	0.0000	0.0000
2024/09/18	R186	07/11/2024	9.15 Put	Bond Future	7.0400	0.0070	6.1400	0.0061	12.784	0.0000	0.0000
2024/09/18	R186	07/11/2024	9.13 Call	Bond Future	2362.4100	2.3624	2389.1800	2.3892	1.133	0.0000	0.0000
2024/09/18	R186	07/11/2024	9.13 Put	Bond Future	7.5300	0.0075	6.5800	0.0066	12.616	0.0000	0.0000
2024/09/18	R186	06/02/2025		Bond Future	7.8564	105.9664	7.8394	105.9960	0.216	0.0000	0.0000
2024/09/18	R186	06/02/2025	9.03 Call	Bond Future	2141.7800	2.1418	2166.4600	2.1665	1.152	0.0000	0.0000
2024/09/18	R186	06/02/2025	9.03 Put	Bond Future	114.5100	0.1145	109.5100	0.1095	4.366	0.0000	0.0000
2024/09/18	R186	08/05/2025		Bond Future	7.8312	108.0659	7.8101	108.0980	0.269	0.0000	0.0000
2024/09/18	R186	08/05/2025	8.47 Call	Bond Future	1302.1700	1.3022	1323.6900	1.3237	1.653	0.0000	0.0000
2024/09/18	R186	08/05/2025	8.47 Put	Bond Future	334.3100	0.3343	323.7100	0.3237	3.171	0.0000	0.0000
2024/09/18	R186	07/08/2025		Bond Future	7.8350	104.8421	7.8085	104.8766	0.339	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	
2024/09/18	R186	07/08/2025	9.68 Call	Bond Future	2438.3200	2.4383	2469.0300	2.4690	1.259	0.0000	0.0000
2024/09/18	R186	07/08/2025	9.68 Put	Bond Future	83.3400	0.0833	79.6200	0.0796	4.464	0.0000	0.0000
2024/09/18	R186	07/08/2025	10.25 Call	Bond Future	3100.8900	3.1009	3133.5700	3.1336	1.054	0.0000	0.0000
2024/09/18	R186	07/08/2025	10.25 Put	Bond Future	33.5600	0.0336	31.8100	0.0318	5.215	0.0000	0.0000
2024/09/18	R186	07/08/2025	9.22 Put	Bond Future	159.3300	0.1593	153.1200	0.1531	3.898	0.0000	0.0000
2024/09/18	R186	07/08/2025	9.22 Call	Bond Future	1934.2400	1.9342	1962.4600	1.9625	1.459	0.0000	0.0000
2024/09/18	R186	06/11/2025		Bond Future	7.8607	106.8374	7.8265	106.8739	0.436	0.0000	0.0000
2024/09/18	R186	06/11/2025	8.13 Call	Bond Future	775.9400	0.7759	796.4200	0.7964	2.639	0.0000	0.0000
2024/09/18	R186	06/11/2025	8.13 Put	Bond Future	489.4700	0.4895	473.4000	0.4734	3.283	0.0000	0.0000
2024/09/18	R202	07/11/2024		Bond Future	271.9276	271.9276	271.4568	271.4568	0.173	0.0000	0.0000
2024/09/18	R202	06/02/2025		Bond Future	272.3735	272.3735	271.9100	271.9100	0.170	0.0000	0.0000
2024/09/18	R202	06/02/2025	266.79 Call	Bond Future	5583.5300	5.5835	5119.9600	5.1200	8.302	0.0000	0.0000
2024/09/18	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/18	R202	08/05/2025		Bond Future	277.8386	277.8386	277.3704	277.3704	0.168	0.0000	0.0000
2024/09/18	R202	08/05/2025	272.31 Call	Bond Future	5528.5500	5.5286	5060.4100	5.0604	8.468	0.0000	0.0000
2024/09/18	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/18	R202	07/08/2025		Bond Future	277.9579	277.9579	277.4978	277.4978	0.166	0.0000	0.0000
2024/09/18	R202	07/08/2025	271.60 Call	Bond Future	6357.8800	6.3579	5897.8400	5.8978	7.236	0.0000	0.0000
2024/09/18	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/18	R202	06/11/2025		Bond Future	283.3224	283.3224	282.8572	282.8572	0.164	0.0000	0.0000
2024/09/18	R202	06/11/2025	275.64 Call	Bond Future	7682.3900	7.6824	7217.1600	7.2172	6.056	0.0000	0.0000
2024/09/18	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/18	R209	07/11/2024	10.55 Put	Bond Future	750.1000	0.7501	650.0900	0.6501	13.333	0.0000	0.0000
2024/09/18	R209	07/11/2024	10.55 Call	Bond Future	1693.3400	1.6933	1849.5800	1.8496	9.227	0.0000	0.0000
2024/09/18	R209	07/11/2024	11.00 Call	Bond Future	3475.6000	3.4756	3692.3500	3.6924	6.236	0.0000	0.0000
2024/09/18	R209	07/11/2024	11.00 Put	Bond Future	224.6300	0.2246	185.1300	0.1851	17.584	0.0000	0.0000
2024/09/18	R209	07/11/2024		Bond Future	10.3716	73.5565	10.3237	73.8127	0.462	0.0000	0.0000
2024/09/18	R209	07/11/2024	12.22 Call	Bond Future	9028.7600	9.0288	9283.8200	9.2838	2.825	0.0000	0.0000
2024/09/18	R209	07/11/2024	12.22 Put	Bond Future	4.2700	0.0043	3.0800	0.0031	27.869	0.0000	0.0000
2024/09/18	R209	07/11/2024	12.23 Call	Bond Future	9073.1900	9.0732	9328.2900	9.3283	2.812	0.0000	0.0000
2024/09/18	R209	07/11/2024	12.23 Put	Bond Future	4.1200	0.0041	2.9700	0.0030	27.913	0.0000	0.0000
2024/09/18	R209	07/11/2024	12.21 Call	Bond Future	8984.2800	8.9843	9239.3000	9.2393	2.839	0.0000	0.0000
2024/09/18	R209	07/11/2024	12.21 Put	Bond Future	4.4200	0.0044	3.1900	0.0032	27.828	0.0000	0.0000
2024/09/18	R209	06/02/2025		Bond Future	10.4422	75.0675	10.3924	75.3299	0.477	0.0000	0.0000
2024/09/18	R209	06/02/2025	12.44 Call	Bond Future	9664.6800	9.6647	9914.9000	9.9149	2.589	0.0000	0.0000
2024/09/18	R209	06/02/2025	12.44 Put	Bond Future	105.1600	0.1052	92.9900	0.0930	11.573	0.0000	0.0000
2024/09/18	R209	08/05/2025		Bond Future	10.5257	73.4013	10.4738	73.6701	0.493	0.0000	0.0000
2024/09/18	R209	08/05/2025	11.89 Call	Bond Future	7263.3400	7.2633	7486.8600	7.4869	3.077	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	
2024/09/18	R209	08/05/2025	11.89 Put	Bond Future	641.8800	0.6419	596.5500	0.5966	7.062	0.0000	0.0000
2024/09/18	R209	07/08/2025		Bond Future	10.6196	74.8180	10.5656	75.0932	0.509	0.0000	0.0000
2024/09/18	R209	07/08/2025	12.68 Call	Bond Future	10201.2700	10.2013	10438.5100	10.4385	2.326	0.0000	0.0000
2024/09/18	R209	07/08/2025	12.68 Put	Bond Future	661.5300	0.6615	623.5600	0.6236	5.740	0.0000	0.0000
2024/09/18	R209	06/11/2025		Bond Future	10.7233	73.0907	10.6670	73.3721	0.525	0.0000	0.0000
2024/09/18	R209	06/11/2025	11.27 Call	Bond Future	5211.0700	5.2111	5387.5500	5.3876	3.387	0.0000	0.0000
2024/09/18	R209	06/11/2025	11.27 Put	Bond Future	2549.6300	2.5496	2444.6500	2.4447	4.117	0.0000	0.0000
2024/09/18	R210	07/11/2024		Bond Future	242.6724	242.6724	242.6115	242.6115	0.025	0.0000	0.0000
2024/09/18	R210	06/02/2025		Bond Future	247.7163	247.7163	247.6572	247.6572	0.024	0.0000	0.0000
2024/09/18	R210	06/02/2025	239.61 Call	Bond Future	8106.3000	8.1063	8047.2100	8.0472	0.729	0.0000	0.0000
2024/09/18	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/18	R210	08/05/2025		Bond Future	249.2852	249.2852	249.2384	249.2384	0.019	0.0000	0.0000
2024/09/18	R210	08/05/2025	248.03 Call	Bond Future	1255.1600	1.2552	1208.4300	1.2084	3.723	0.0000	0.0000
2024/09/18	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/18	R210	07/08/2025		Bond Future	254.1601	254.1601	254.1162	254.1162	0.017	0.0000	0.0000
2024/09/18	R210	07/08/2025	248.44 Call	Bond Future	5720.0700	5.7201	5676.2200	5.6762	0.767	0.0000	0.0000
2024/09/18	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/18	R210	06/11/2025		Bond Future	255.6036	255.6036	255.5682	255.5682	0.014	0.0000	0.0000
2024/09/18	R210	06/11/2025	252.14 Call	Bond Future	3463.5900	3.4636	3428.1700	3.4282	1.023	0.0000	0.0000
2024/09/18	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/18	R213	07/11/2024		Bond Future	9.2705	90.7410	9.2484	90.8377	0.238	0.0000	0.0000
2024/09/18	R213	07/11/2024	11.22 Call	Bond Future	8057.8700	8.0579	8153.6900	8.1537	1.189	0.0000	0.0000
2024/09/18	R213	07/11/2024	11.22 Put	Bond Future	5.1000	0.0051	4.2400	0.0042	16.863	0.0000	0.0000
2024/09/18	R213	07/11/2024	11.23 Call	Bond Future	8096.6600	8.0967	8192.5000	8.1925	1.184	0.0000	0.0000
2024/09/18	R213	07/11/2024	11.23 Put	Bond Future	4.9600	0.0050	4.1200	0.0041	16.935	0.0000	0.0000
2024/09/18	R213	07/11/2024	11.21 Call	Bond Future	8019.0500	8.0191	8114.8500	8.1149	1.195	0.0000	0.0000
2024/09/18	R213	07/11/2024	11.21 Put	Bond Future	5.2400	0.0052	4.3600	0.0044	16.794	0.0000	0.0000
2024/09/18	R213	06/02/2025		Bond Future	9.3239	92.6050	9.3004	92.7048	0.252	0.0000	0.0000
2024/09/18	R213	06/02/2025	11.35 Call	Bond Future	8172.5400	8.1725	8267.8700	8.2679	1.166	0.0000	0.0000
2024/09/18	R213	06/02/2025	11.35 Put	Bond Future	64.2000	0.0642	59.6900	0.0597	7.025	0.0000	0.0000
2024/09/18	R213	08/05/2025		Bond Future	9.3905	90.8834	9.3654	90.9868	0.268	0.0000	0.0000
2024/09/18	R213	08/05/2025	10.52 Call	Bond Future	5092.4100	5.0924	5173.0300	5.1730	1.583	0.0000	0.0000
2024/09/18	R213	08/05/2025	10.52 Put	Bond Future	598.8100	0.5988	576.0500	0.5761	3.801	0.0000	0.0000
2024/09/18	R213	07/08/2025		Bond Future	9.4738	92.6385	9.4469	92.7453	0.284	0.0000	0.0000
2024/09/18	R213	07/08/2025	11.66 Call	Bond Future	8563.9400	8.5639	8657.1400	8.6571	1.088	0.0000	0.0000
2024/09/18	R213	07/08/2025	11.66 Put	Bond Future	392.4900	0.3925	378.9000	0.3789	3.463	0.0000	0.0000
2024/09/18	R213	06/11/2025		Bond Future	9.5776	90.8496	9.5488	90.9597	0.301	0.0000	0.0000
2024/09/18	R213	06/11/2025	10.05 Call	Bond Future	3674.2100	3.6742	3739.4800	3.7395	1.776	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	
2024/09/18	R213	06/11/2025	10.05 Put	Bond Future	1894.1900	1.8942	1849.4300	1.8494	2.363	0.0000	0.0000
2024/09/18	R214	07/11/2024		Bond Future	10.6782	69.3427	10.6200	69.6794	0.545	0.0000	0.0000
2024/09/18	R214	07/11/2024	12.61 Call	Bond Future	9909.0600	9.9091	10244.7400	10.2447	3.388	0.0000	0.0000
2024/09/18	R214	07/11/2024	12.61 Put	Bond Future	2.9900	0.0030	2.0100	0.0020	32.776	0.0000	0.0000
2024/09/18	R214	07/11/2024	12.62 Call	Bond Future	9954.3900	9.9544	10290.1000	10.2901	3.372	0.0000	0.0000
2024/09/18	R214	07/11/2024	12.62 Put	Bond Future	2.8900	0.0029	1.9400	0.0019	32.872	0.0000	0.0000
2024/09/18	R214	07/11/2024	12.60 Call	Bond Future	9863.7000	9.8637	10199.3400	10.1993	3.403	0.0000	0.0000
2024/09/18	R214	07/11/2024	12.60 Put	Bond Future	3.1000	0.0031	2.0800	0.0021	32.903	0.0000	0.0000
2024/09/18	R214	06/02/2025		Bond Future	10.7503	70.7671	10.6901	71.1116	0.560	0.0000	0.0000
2024/09/18	R214	06/02/2025	12.71 Call	Bond Future	10053.6400	10.0536	10381.1900	10.3812	3.258	0.0000	0.0000
2024/09/18	R214	06/02/2025	12.71 Put	Bond Future	127.1600	0.1272	110.2300	0.1102	13.314	0.0000	0.0000
2024/09/18	R214	06/02/2025	13.63 Call	Bond Future	13860.3600	13.8604	14201.2000	14.2012	2.459	0.0000	0.0000
2024/09/18	R214	06/02/2025	13.63 Put	Bond Future	22.5600	0.0226	18.9200	0.0189	16.135	0.0000	0.0000
2024/09/18	R214	06/02/2025	12.25 Put	Bond Future	246.8000	0.2468	216.1800	0.2162	12.407	0.0000	0.0000
2024/09/18	R214	06/02/2025	12.25 Call	Bond Future	8050.9000	8.0509	8364.7600	8.3648	3.898	0.0000	0.0000
2024/09/18	R214	06/02/2025	11.75 Put	Bond Future	509.5300	0.5095	452.2000	0.4522	11.252	0.0000	0.0000
2024/09/18	R214	06/02/2025	11.75 Call	Bond Future	5869.0800	5.8691	6156.2300	6.1562	4.893	0.0000	0.0000
2024/09/18	R214	08/05/2025		Bond Future	10.8287	68.8665	10.7663	69.2190	0.576	0.0000	0.0000
2024/09/18	R214	08/05/2025	12.40 Call	Bond Future	8621.6000	8.6216	8925.4200	8.9254	3.524	0.0000	0.0000
2024/09/18	R214	08/05/2025	12.40 Put	Bond Future	569.4100	0.5694	520.7600	0.5208	8.544	0.0000	0.0000
2024/09/18	R214	07/08/2025		Bond Future	10.9165	70.1960	10.8519	70.5563	0.592	0.0000	0.0000
2024/09/18	R214	07/08/2025	12.97 Call	Bond Future	10802.5100	10.8025	11115.1000	11.1151	2.894	0.0000	0.0000
2024/09/18	R214	07/08/2025	12.97 Put	Bond Future	693.5800	0.6936	645.8100	0.6458	6.887	0.0000	0.0000
2024/09/18	R214	06/11/2025		Bond Future	11.0143	68.2324	10.9473	68.6005	0.608	0.0000	0.0000
2024/09/18	R214	06/11/2025	11.64 Call	Bond Future	5930.1100	5.9301	6169.1600	6.1692	4.031	0.0000	0.0000
2024/09/18	R214	06/11/2025	11.64 Put	Bond Future	2630.0700	2.6301	2500.9800	2.5010	4.908	0.0000	0.0000
2024/09/18	R248	07/11/2024	12.79 Call	Bond Future	12280.9400	12.2809	12736.7500	12.7368	3.712	0.0000	0.0000
2024/09/18	R248	07/11/2024	12.79 Put	Bond Future	4.7300	0.0047	3.1400	0.0031	33.615	0.0000	0.0000
2024/09/18	R248	07/11/2024	12.80 Call	Bond Future	12335.1400	12.3351	12791.0000	12.7910	3.696	0.0000	0.0000
2024/09/18	R248	07/11/2024	12.80 Put	Bond Future	4.5800	0.0046	3.0400	0.0030	33.624	0.0000	0.0000
2024/09/18	R248	07/11/2024	12.78 Call	Bond Future	12226.6600	12.2267	12682.4200	12.6824	3.728	0.0000	0.0000
2024/09/18	R248	07/11/2024	12.78 Put	Bond Future	4.8800	0.0049	3.2400	0.0032	33.607	0.0000	0.0000
2024/09/18	R248	07/11/2024		Bond Future	10.8296	84.1792	10.7663	84.6366	0.585	0.0000	0.0000
2024/09/18	R248	06/02/2025		Bond Future	10.9042	85.9083	10.8386	86.3763	0.602	0.0000	0.0000
2024/09/18	R248	06/02/2025	12.71 Call	Bond Future	11518.4600	11.5185	11955.7400	11.9557	3.796	0.0000	0.0000
2024/09/18	R248	06/02/2025	12.71 Put	Bond Future	226.5000	0.2265	195.8600	0.1959	13.528	0.0000	0.0000
2024/09/18	R248	06/02/2025	10.30 Put	Bond Future	5347.5400	5.3475	4993.9000	4.9939	6.613	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	
2024/09/18	R248	06/02/2025	10.30 Call	Bond Future	863.0600	0.8631	977.3400	0.9773	13.241	0.0000	0.0000
2024/09/18	R248	06/02/2025	11.00 Put	Bond Future	2298.9000	2.2989	2088.5700	2.0886	9.149	0.0000	0.0000
2024/09/18	R248	06/02/2025	11.00 Call	Bond Future	2973.9600	2.9740	3231.5500	3.2316	8.662	0.0000	0.0000
2024/09/18	R248	06/02/2025	11.70 Call	Bond Future	6233.1600	6.2332	6599.7600	6.5998	5.881	0.0000	0.0000
2024/09/18	R248	06/02/2025	11.70 Put	Bond Future	899.1500	0.8992	797.8300	0.7978	11.268	0.0000	0.0000
2024/09/18	R248	08/05/2025		Bond Future	10.9847	83.1642	10.9167	83.6428	0.619	0.0000	0.0000
2024/09/18	R248	08/05/2025	12.60 Call	Bond Future	10790.3600	10.7904	11205.3800	11.2054	3.846	0.0000	0.0000
2024/09/18	R248	08/05/2025	12.60 Put	Bond Future	682.6900	0.6827	619.1000	0.6191	9.315	0.0000	0.0000
2024/09/18	R248	07/08/2025		Bond Future	11.0745	84.7693	11.0040	85.2584	0.637	0.0000	0.0000
2024/09/18	R248	07/08/2025	13.21 Call	Bond Future	13565.9800	13.5660	13992.8600	13.9929	3.147	0.0000	0.0000
2024/09/18	R248	07/08/2025	13.21 Put	Bond Future	830.7100	0.8307	768.4300	0.7684	7.497	0.0000	0.0000
2024/09/18	R248	06/11/2025		Bond Future	11.1738	81.9401	11.1006	82.4398	0.655	0.0000	0.0000
2024/09/18	R248	06/11/2025	11.74 Call	Bond Future	6959.6900	6.9597	7281.2100	7.2812	4.620	0.0000	0.0000
2024/09/18	R248	06/11/2025	11.74 Put	Bond Future	3261.7800	3.2618	3083.6400	3.0836	5.461	0.0000	0.0000
2024/09/18	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/09/18	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/09/18	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/09/18	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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