



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/09/2024 TO 19/09/2024

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
2024/09/19	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/19	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/19	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/19	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/19	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/19	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/19	2025	07/11/2024		Bond Future	185.0782	185.0782	185.0511	0.015	0.0000	0.0000
2024/09/19	2029	07/11/2024		Bond Future	134.3182	134.3182	134.2392	0.059	0.0000	0.0000
2024/09/19	2029	06/02/2025		Bond Future	137.1117	137.1117	137.0323	0.058	0.0000	0.0000
2024/09/19	2029	06/02/2025	132.40 Call	Bond Future	4711.7300	4.7117	4632.2800	1.686	0.0000	0.0000
2024/09/19	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/19	2029	08/05/2025		Bond Future	138.4413	138.4413	138.3617	0.057	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	
2024/09/19	2029	08/05/2025	137.85 Call	Bond Future	591.3400	0.5913	511.7400	0.5117	13.461	0.0000	0.0000
2024/09/19	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/19	2029	07/08/2025		Bond Future	141.1512	141.1512	141.0715	141.0715	0.057	0.0000	0.0000
2024/09/19	2029	07/08/2025	137.41 Call	Bond Future	3741.2300	3.7412	3661.4700	3.6615	2.132	0.0000	0.0000
2024/09/19	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/19	2029	06/11/2025		Bond Future	142.4275	142.4275	142.3470	142.3470	0.056	0.0000	0.0000
2024/09/19	2029	06/11/2025	139.79 Call	Bond Future	2637.4600	2.6375	2557.0400	2.5570	3.049	0.0000	0.0000
2024/09/19	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/19	2030	07/11/2024	10.21 Put	Bond Future	10.7400	0.0107	12.3700	0.0124	15.177	0.0000	0.0000
2024/09/19	2030	07/11/2024	10.21 Call	Bond Future	5332.8800	5.3329	5150.0300	5.1500	3.429	0.0000	0.0000
2024/09/19	2030	07/11/2024	10.71 Put	Bond Future	1.6200	0.0016	1.8500	0.0019	14.198	0.0000	0.0000
2024/09/19	2030	07/11/2024	10.71 Call	Bond Future	7175.7000	7.1757	6991.4500	6.9915	2.568	0.0000	0.0000
2024/09/19	2030	07/11/2024	11.91 Call	Bond Future	11432.1100	11.4321	11247.6300	11.2476	1.614	0.0000	0.0000
2024/09/19	2030	07/11/2024	11.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/19	2030	07/11/2024		Bond Future	8.8402	98.7876	8.8861	98.6031	0.519	0.0000	0.0000
2024/09/19	2030	07/11/2024	10.75 Call	Bond Future	7321.6100	7.3216	7137.3200	7.1373	2.517	0.0000	0.0000
2024/09/19	2030	07/11/2024	10.75 Put	Bond Future	1.3900	0.0014	1.5800	0.0016	13.669	0.0000	0.0000
2024/09/19	2030	07/11/2024	10.76 Call	Bond Future	7358.0300	7.3580	7173.7400	7.1737	2.505	0.0000	0.0000
2024/09/19	2030	07/11/2024	10.76 Put	Bond Future	1.3300	0.0013	1.5200	0.0015	14.286	0.0000	0.0000
2024/09/19	2030	07/11/2024	10.74 Call	Bond Future	7285.1500	7.2852	7100.8700	7.1009	2.530	0.0000	0.0000
2024/09/19	2030	07/11/2024	10.74 Put	Bond Future	1.4400	0.0014	1.6400	0.0016	13.889	0.0000	0.0000
2024/09/19	2030	06/02/2025		Bond Future	8.8684	96.8081	8.9170	96.6206	0.547	0.0000	0.0000
2024/09/19	2030	06/02/2025	10.68 Call	Bond Future	6775.8900	6.7759	6595.5300	6.5955	2.662	0.0000	0.0000
2024/09/19	2030	06/02/2025	10.68 Put	Bond Future	73.8900	0.0739	80.9800	0.0810	9.595	0.0000	0.0000
2024/09/19	2030	06/02/2025	8.68 Put	Bond Future	1745.6900	1.7457	1851.6300	1.8516	6.069	0.0000	0.0000
2024/09/19	2030	06/02/2025	8.68 Call	Bond Future	1013.8300	1.0138	932.3200	0.9323	8.040	0.0000	0.0000
2024/09/19	2030	06/02/2025	9.18 Put	Bond Future	865.8300	0.8658	930.1900	0.9302	7.433	0.0000	0.0000
2024/09/19	2030	06/02/2025	9.18 Call	Bond Future	2061.3700	2.0614	1938.2800	1.9383	5.971	0.0000	0.0000
2024/09/19	2030	06/02/2025	9.69 Call	Bond Future	3503.1900	3.5032	3348.8800	3.3489	4.405	0.0000	0.0000
2024/09/19	2030	06/02/2025	9.69 Put	Bond Future	389.9000	0.3899	423.0400	0.4230	8.500	0.0000	0.0000
2024/09/19	2030	08/05/2025	8.68 Put	Bond Future	2194.1700	2.1942	2302.0100	2.3020	4.915	0.0000	0.0000
2024/09/19	2030	08/05/2025	8.68 Call	Bond Future	1275.7400	1.2757	1193.5000	1.1935	6.446	0.0000	0.0000
2024/09/19	2030	08/05/2025	9.18 Put	Bond Future	1326.2900	1.3263	1401.5700	1.4016	5.676	0.0000	0.0000
2024/09/19	2030	08/05/2025	9.18 Call	Bond Future	2259.2800	2.2593	2144.4800	2.1445	5.081	0.0000	0.0000
2024/09/19	2030	08/05/2025	9.99 Call	Bond Future	4396.4000	4.3964	4242.6200	4.2426	3.498	0.0000	0.0000
2024/09/19	2030	08/05/2025	9.99 Put	Bond Future	554.9700	0.5550	591.2700	0.5913	6.541	0.0000	0.0000
2024/09/19	2030	08/05/2025	12.28 Call	Bond Future	11512.8100	11.5128	11324.4800	11.3245	1.636	0.0000	0.0000
2024/09/19	2030	08/05/2025	12.28 Put	Bond Future	19.5800	0.0196	21.3300	0.0213	8.938	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	
2024/09/19	2030	08/05/2025	10.69 Put	Bond Future	256.0000	0.2560	273.8400	0.2738	6.969	0.0000	0.0000
2024/09/19	2030	08/05/2025	10.69 Call	Bond Future	6523.5300	6.5235	6351.2900	6.3513	2.640	0.0000	0.0000
2024/09/19	2030	08/05/2025	11.86 Call	Bond Future	10193.3900	10.1934	10006.9200	10.0069	1.829	0.0000	0.0000
2024/09/19	2030	08/05/2025	11.86 Put	Bond Future	43.3100	0.0433	46.9200	0.0469	8.335	0.0000	0.0000
2024/09/19	2030	08/05/2025	10.31 Put	Bond Future	390.2100	0.3902	416.6100	0.4166	6.766	0.0000	0.0000
2024/09/19	2030	08/05/2025	10.31 Call	Bond Future	5350.5600	5.3506	5186.8800	5.1869	3.059	0.0000	0.0000
2024/09/19	2030	08/05/2025		Bond Future	8.9266	98.7273	8.9780	98.5372	0.576	0.0000	0.0000
2024/09/19	2030	08/05/2025	9.93 Call	Bond Future	4222.7700	4.2228	4071.1800	4.0712	3.590	0.0000	0.0000
2024/09/19	2030	08/05/2025	9.93 Put	Bond Future	593.0100	0.5930	631.5000	0.6315	6.491	0.0000	0.0000
2024/09/19	2030	07/08/2025	12.12 Call	Bond Future	10364.4700	10.3645	10178.3700	10.1784	1.796	0.0000	0.0000
2024/09/19	2030	07/08/2025	12.12 Put	Bond Future	95.1700	0.0952	101.8100	0.1018	6.977	0.0000	0.0000
2024/09/19	2030	07/08/2025	10.48 Put	Bond Future	562.6600	0.5627	595.1100	0.5951	5.767	0.0000	0.0000
2024/09/19	2030	07/08/2025	10.48 Call	Bond Future	5603.4200	5.6034	5443.1300	5.4431	2.861	0.0000	0.0000
2024/09/19	2030	07/08/2025		Bond Future	9.0050	96.6250	9.0596	96.4323	0.607	0.0000	0.0000
2024/09/19	2030	07/08/2025	11.11 Call	Bond Future	7423.1800	7.4232	7250.1000	7.2501	2.332	0.0000	0.0000
2024/09/19	2030	07/08/2025	11.11 Put	Bond Future	328.7100	0.3287	348.3700	0.3484	5.981	0.0000	0.0000
2024/09/19	2030	06/11/2025		Bond Future	9.0903	98.4652	9.1485	98.2696	0.640	0.0000	0.0000
2024/09/19	2030	06/11/2025	9.54 Call	Bond Future	3071.4100	3.0714	2949.6000	2.9496	3.966	0.0000	0.0000
2024/09/19	2030	06/11/2025	9.54 Put	Bond Future	1573.3600	1.5734	1647.1000	1.6471	4.687	0.0000	0.0000
2024/09/19	2032	07/11/2024	9.75 Put	Bond Future	627.1400	0.6271	651.3400	0.6513	3.859	0.0000	0.0000
2024/09/19	2032	07/11/2024	9.75 Call	Bond Future	1631.6600	1.6317	1559.1700	1.5592	4.443	0.0000	0.0000
2024/09/19	2032	07/11/2024	9.90 Put	Bond Future	434.6300	0.4346	450.9600	0.4510	3.757	0.0000	0.0000
2024/09/19	2032	07/11/2024	9.90 Call	Bond Future	2173.2100	2.1732	2092.8500	2.0929	3.698	0.0000	0.0000
2024/09/19	2032	07/11/2024	10.60 Call	Bond Future	5136.8000	5.1368	5041.6900	5.0417	1.852	0.0000	0.0000
2024/09/19	2032	07/11/2024	10.60 Put	Bond Future	69.4500	0.0695	71.0300	0.0710	2.275	0.0000	0.0000
2024/09/19	2032	07/11/2024	9.86 Call	Bond Future	2023.4800	2.0235	1945.0000	1.9450	3.878	0.0000	0.0000
2024/09/19	2032	07/11/2024	9.86 Put	Bond Future	479.9200	0.4799	498.1300	0.4981	3.794	0.0000	0.0000
2024/09/19	2032	07/11/2024	11.11 Put	Bond Future	16.9600	0.0170	17.0500	0.0171	0.531	0.0000	0.0000
2024/09/19	2032	07/11/2024	11.11 Call	Bond Future	7412.4700	7.4125	7315.8700	7.3159	1.303	0.0000	0.0000
2024/09/19	2032	07/11/2024	11.61 Put	Bond Future	4.2800	0.0043	4.2200	0.0042	1.402	0.0000	0.0000
2024/09/19	2032	07/11/2024	11.61 Call	Bond Future	9606.2000	9.6062	9509.4500	9.5095	1.007	0.0000	0.0000
2024/09/19	2032	07/11/2024	12.95 Call	Bond Future	15164.6900	15.1647	15068.0000	15.0680	0.638	0.0000	0.0000
2024/09/19	2032	07/11/2024	12.95 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2024/09/19	2032	07/11/2024		Bond Future	9.5472	94.1957	9.5666	94.0990	0.203	0.0000	0.0000
2024/09/19	2032	07/11/2024	13.36 Call	Bond Future	16770.3000	16.7703	16673.6100	16.6736	0.577	0.0000	0.0000
2024/09/19	2032	07/11/2024	13.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/19	2032	07/11/2024	11.64 Put	Bond Future	3.9500	0.0040	3.8900	0.0039	1.519	0.0000	0.0000
2024/09/19	2032	07/11/2024	11.64 Call	Bond Future	9735.9200	9.7359	9639.1700	9.6392	0.994	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	
2024/09/19	2032	07/11/2024	11.48 Call	Bond Future	9041.4500	9.0415	8944.7000	8.9447	1.070	0.0000	0.0000
2024/09/19	2032	07/11/2024	11.48 Put	Bond Future	6.1000	0.0061	6.0400	0.0060	0.984	0.0000	0.0000
2024/09/19	2032	07/11/2024	11.49 Call	Bond Future	9085.0300	9.0850	8988.2900	8.9883	1.065	0.0000	0.0000
2024/09/19	2032	07/11/2024	11.49 Put	Bond Future	5.9300	0.0059	5.8800	0.0059	0.843	0.0000	0.0000
2024/09/19	2032	07/11/2024	11.47 Call	Bond Future	8997.8300	8.9978	8901.0800	8.9011	1.075	0.0000	0.0000
2024/09/19	2032	07/11/2024	11.47 Put	Bond Future	6.2700	0.0063	6.2100	0.0062	0.957	0.0000	0.0000
2024/09/19	2032	06/02/2025		Bond Future	9.6060	96.1318	9.6261	96.0340	0.210	0.0000	0.0000
2024/09/19	2032	06/02/2025	11.72 Call	Bond Future	9654.0000	9.6540	9557.9100	9.5579	0.995	0.0000	0.0000
2024/09/19	2032	06/02/2025	11.72 Put	Bond Future	69.9900	0.0700	71.7200	0.0717	2.472	0.0000	0.0000
2024/09/19	2032	06/02/2025	9.42 Put	Bond Future	2213.5800	2.2136	2264.2800	2.2643	2.290	0.0000	0.0000
2024/09/19	2032	06/02/2025	9.42 Call	Bond Future	1305.0600	1.3051	1257.9400	1.2579	3.611	0.0000	0.0000
2024/09/19	2032	06/02/2025	9.92 Put	Bond Future	1130.4100	1.1304	1159.9100	1.1599	2.610	0.0000	0.0000
2024/09/19	2032	06/02/2025	9.92 Call	Bond Future	2639.5800	2.6396	2571.2600	2.5713	2.588	0.0000	0.0000
2024/09/19	2032	06/02/2025	10.61 Call	Bond Future	5122.0400	5.1220	5035.4000	5.0354	1.692	0.0000	0.0000
2024/09/19	2032	06/02/2025	10.61 Put	Bond Future	404.5600	0.4046	415.7400	0.4157	2.763	0.0000	0.0000
2024/09/19	2032	08/05/2025	9.42 Put	Bond Future	2904.9200	2.9049	2957.5700	2.9576	1.812	0.0000	0.0000
2024/09/19	2032	08/05/2025	9.42 Call	Bond Future	1656.6900	1.6567	1610.6100	1.6106	2.781	0.0000	0.0000
2024/09/19	2032	08/05/2025	9.92 Put	Bond Future	1785.9300	1.7859	1822.0000	1.8220	2.020	0.0000	0.0000
2024/09/19	2032	08/05/2025	9.92 Call	Bond Future	2898.6500	2.8987	2835.9900	2.8360	2.162	0.0000	0.0000
2024/09/19	2032	08/05/2025	10.97 Call	Bond Future	6430.7300	6.4307	6345.2000	6.3452	1.330	0.0000	0.0000
2024/09/19	2032	08/05/2025	10.97 Put	Bond Future	598.9300	0.5989	612.1300	0.6121	2.204	0.0000	0.0000
2024/09/19	2032	08/05/2025		Bond Future	9.6824	93.8754	9.7033	93.7766	0.216	0.0000	0.0000
2024/09/19	2032	08/05/2025	10.91 Call	Bond Future	6208.9900	6.2090	6124.3200	6.1243	1.364	0.0000	0.0000
2024/09/19	2032	08/05/2025	10.91 Put	Bond Future	638.4400	0.6384	652.5000	0.6525	2.202	0.0000	0.0000
2024/09/19	2032	07/08/2025		Bond Future	9.7738	95.6886	9.7956	95.5890	0.223	0.0000	0.0000
2024/09/19	2032	07/08/2025	12.01 Call	Bond Future	10014.9900	10.0150	9923.7800	9.9238	0.911	0.0000	0.0000
2024/09/19	2032	07/08/2025	12.01 Put	Bond Future	457.7300	0.4577	466.1700	0.4662	1.844	0.0000	0.0000
2024/09/19	2032	06/11/2025		Bond Future	9.8796	93.3511	9.9024	93.2503	0.230	0.0000	0.0000
2024/09/19	2032	06/11/2025	10.42 Call	Bond Future	4554.9900	4.5550	4487.9100	4.4879	1.473	0.0000	0.0000
2024/09/19	2032	06/11/2025	10.42 Put	Bond Future	2199.8100	2.1998	2233.4800	2.2335	1.531	0.0000	0.0000
2024/09/19	2033	07/11/2024		Bond Future	127.8570	127.8570	127.8393	127.8393	0.014	0.0000	0.0000
2024/09/19	2033	06/02/2025		Bond Future	130.5161	130.5161	130.4992	130.4992	0.013	0.0000	0.0000
2024/09/19	2033	06/02/2025	124.94 Call	Bond Future	5576.1400	5.5761	5559.1800	5.5592	0.304	0.0000	0.0000
2024/09/19	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/19	2033	08/05/2025		Bond Future	131.6141	131.6141	131.5982	131.5982	0.012	0.0000	0.0000
2024/09/19	2033	08/05/2025	130.62 Call	Bond Future	994.1400	0.9941	978.1900	0.9782	1.604	0.0000	0.0000
2024/09/19	2033	08/05/2025	130.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/19	2033	07/08/2025		Bond Future	134.1905	134.1905	134.1755	134.1755	0.011	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	
2024/09/19	2033	07/08/2025	128.65 Call	Bond Future	5540.5200	5.5405	5525.5000	5.5255	0.271	0.0000	0.0000
2024/09/19	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/19	2033	06/11/2025		Bond Future	135.2302	135.2302	135.2158	135.2158	0.011	0.0000	0.0000
2024/09/19	2033	06/11/2025	133.14 Call	Bond Future	2090.2400	2.0902	2075.8100	2.0758	0.690	0.0000	0.0000
2024/09/19	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/19	2037	07/11/2024		Bond Future	10.5577	88.4303	10.5460	88.5019	0.111	0.0000	0.0000
2024/09/19	2037	07/11/2024	12.58 Call	Bond Future	11189.6800	11.1897	11260.9500	11.2610	0.637	0.0000	0.0000
2024/09/19	2037	07/11/2024	12.58 Put	Bond Future	2.6600	0.0027	2.2500	0.0023	15.414	0.0000	0.0000
2024/09/19	2037	07/11/2024	12.59 Call	Bond Future	11239.6000	11.2396	11310.8800	11.3109	0.634	0.0000	0.0000
2024/09/19	2037	07/11/2024	12.59 Put	Bond Future	2.5700	0.0026	2.1700	0.0022	15.564	0.0000	0.0000
2024/09/19	2037	07/11/2024	12.57 Call	Bond Future	11139.7200	11.1397	11210.9800	11.2110	0.640	0.0000	0.0000
2024/09/19	2037	07/11/2024	12.57 Put	Bond Future	2.7500	0.0028	2.3300	0.0023	15.273	0.0000	0.0000
2024/09/19	2037	06/02/2025		Bond Future	10.6346	85.9872	10.6223	86.0611	0.116	0.0000	0.0000
2024/09/19	2037	06/02/2025	12.76 Call	Bond Future	11627.9900	11.6280	11697.3600	11.6974	0.597	0.0000	0.0000
2024/09/19	2037	06/02/2025	12.76 Put	Bond Future	101.4900	0.1015	97.0000	0.0970	4.424	0.0000	0.0000
2024/09/19	2037	08/05/2025		Bond Future	10.7300	87.6914	10.7170	87.7678	0.121	0.0000	0.0000
2024/09/19	2037	08/05/2025	12.25 Call	Bond Future	8981.3500	8.9814	9042.9200	9.0429	0.686	0.0000	0.0000
2024/09/19	2037	08/05/2025	12.25 Put	Bond Future	641.7000	0.6417	626.9400	0.6269	2.300	0.0000	0.0000
2024/09/19	2037	08/05/2025	12.55 Put	Bond Future	475.1100	0.4751	463.4700	0.4635	2.450	0.0000	0.0000
2024/09/19	2037	08/05/2025	12.55 Call	Bond Future	10323.2500	10.3233	10387.9400	10.3879	0.627	0.0000	0.0000
2024/09/19	2037	08/05/2025	13.30 Put	Bond Future	200.4800	0.2005	194.6600	0.1947	2.903	0.0000	0.0000
2024/09/19	2037	08/05/2025	13.30 Call	Bond Future	13639.2800	13.6393	13709.7900	13.7098	0.517	0.0000	0.0000
2024/09/19	2037	08/05/2025	13.35 Put	Bond Future	186.5900	0.1866	181.1000	0.1811	2.942	0.0000	0.0000
2024/09/19	2037	08/05/2025	13.35 Call	Bond Future	13855.9500	13.8560	13926.7900	13.9268	0.511	0.0000	0.0000
2024/09/19	2037	07/08/2025		Bond Future	10.8387	85.1246	10.8251	85.2034	0.126	0.0000	0.0000
2024/09/19	2037	07/08/2025	13.01 Call	Bond Future	12029.5800	12.0296	12095.6600	12.0957	0.549	0.0000	0.0000
2024/09/19	2037	07/08/2025	13.01 Put	Bond Future	677.4800	0.6775	664.8000	0.6648	1.872	0.0000	0.0000
2024/09/19	2037	07/08/2025	12.17 Call	Bond Future	8523.1800	8.5232	8580.8600	8.5809	0.677	0.0000	0.0000
2024/09/19	2037	07/08/2025	12.17 Put	Bond Future	1292.4900	1.2925	1271.4100	1.2714	1.631	0.0000	0.0000
2024/09/19	2037	07/08/2025	11.42 Call	Bond Future	5582.5400	5.5825	5629.0600	5.6291	0.833	0.0000	0.0000
2024/09/19	2037	07/08/2025	11.42 Put	Bond Future	2313.9300	2.3139	2281.6900	2.2817	1.393	0.0000	0.0000
2024/09/19	2037	07/08/2025	10.55 Put	Bond Future	4498.2100	4.4982	4449.2600	4.4493	1.088	0.0000	0.0000
2024/09/19	2037	07/08/2025	10.55 Call	Bond Future	2806.6600	2.8067	2836.4700	2.8365	1.062	0.0000	0.0000
2024/09/19	2037	07/08/2025	10.64 Put	Bond Future	4204.8200	4.2048	4157.6700	4.1577	1.121	0.0000	0.0000
2024/09/19	2037	07/08/2025	10.64 Call	Bond Future	3045.5400	3.0455	3077.1500	3.0772	1.038	0.0000	0.0000
2024/09/19	2037	06/11/2025		Bond Future	10.9496	86.7443	10.9353	86.8253	0.130	0.0000	0.0000
2024/09/19	2037	06/11/2025	11.63 Call	Bond Future	6450.5500	6.4506	6499.0800	6.4991	0.752	0.0000	0.0000
2024/09/19	2037	06/11/2025	11.63 Put	Bond Future	2712.9400	2.7129	2680.4700	2.6805	1.197	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	
2024/09/19	2038	07/11/2024		Bond Future	140.4785	140.4785	140.3054	140.3054	0.123	0.0000	0.0000
2024/09/19	2038	06/02/2025		Bond Future	141.2927	141.2927	141.1171	141.1171	0.124	0.0000	0.0000
2024/09/19	2038	06/02/2025	135.23 Call	Bond Future	6062.7000	6.0627	5887.0600	5.8871	2.897	0.0000	0.0000
2024/09/19	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/19	2038	08/05/2025		Bond Future	144.1298	144.1298	143.9522	143.9522	0.123	0.0000	0.0000
2024/09/19	2038	08/05/2025	139.68 Call	Bond Future	4449.7600	4.4498	4272.1500	4.2722	3.991	0.0000	0.0000
2024/09/19	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/19	2038	07/08/2025		Bond Future	144.7987	144.7987	144.6187	144.6187	0.124	0.0000	0.0000
2024/09/19	2038	07/08/2025	139.56 Call	Bond Future	5238.7000	5.2387	5058.7400	5.0587	3.435	0.0000	0.0000
2024/09/19	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/19	2038	06/11/2025		Bond Future	147.5951	147.5951	147.4129	147.4129	0.123	0.0000	0.0000
2024/09/19	2038	06/11/2025	143.88 Call	Bond Future	3715.0500	3.7151	3532.9300	3.5329	4.902	0.0000	0.0000
2024/09/19	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/19	2040	07/11/2024	12.10 Put	Bond Future	33.5600	0.0336	26.2000	0.0262	21.931	0.0000	0.0000
2024/09/19	2040	07/11/2024	12.10 Call	Bond Future	8105.8500	8.1059	8380.6800	8.3807	3.391	0.0000	0.0000
2024/09/19	2040	07/11/2024	12.60 Call	Bond Future	10868.2800	10.8683	11148.8300	11.1488	2.581	0.0000	0.0000
2024/09/19	2040	07/11/2024	12.60 Put	Bond Future	6.3700	0.0064	4.7300	0.0047	25.746	0.0000	0.0000
2024/09/19	2040	07/11/2024	13.15 Call	Bond Future	13758.0600	13.7581	14040.0000	14.0400	2.049	0.0000	0.0000
2024/09/19	2040	07/11/2024	13.15 Put	Bond Future	0.8200	0.0008	0.5700	0.0006	30.488	0.0000	0.0000
2024/09/19	2040	07/11/2024		Bond Future	10.7940	89.2505	10.7517	89.5327	0.392	0.0000	0.0000
2024/09/19	2040	07/11/2024	12.85 Call	Bond Future	12202.4900	12.2025	12483.9300	12.4839	2.306	0.0000	0.0000
2024/09/19	2040	07/11/2024	12.85 Put	Bond Future	2.7500	0.0028	2.0000	0.0020	27.273	0.0000	0.0000
2024/09/19	2040	07/11/2024	12.86 Call	Bond Future	12255.1500	12.2552	12536.6100	12.5366	2.297	0.0000	0.0000
2024/09/19	2040	07/11/2024	12.86 Put	Bond Future	2.6600	0.0027	1.9300	0.0019	27.444	0.0000	0.0000
2024/09/19	2040	07/11/2024	12.84 Call	Bond Future	12149.7800	12.1498	12431.1900	12.4312	2.316	0.0000	0.0000
2024/09/19	2040	07/11/2024	12.84 Put	Bond Future	2.8500	0.0029	2.0700	0.0021	27.368	0.0000	0.0000
2024/09/19	2040	06/02/2025		Bond Future	10.8726	86.5737	10.8287	86.8624	0.404	0.0000	0.0000
2024/09/19	2040	06/02/2025	12.95 Call	Bond Future	12270.2100	12.2702	12546.1100	12.5461	2.249	0.0000	0.0000
2024/09/19	2040	06/02/2025	12.95 Put	Bond Future	121.9200	0.1219	109.0900	0.1091	10.523	0.0000	0.0000
2024/09/19	2040	06/02/2025	11.00 Put	Bond Future	1987.9200	1.9879	1857.8500	1.8579	6.543	0.0000	0.0000
2024/09/19	2040	06/02/2025	11.00 Call	Bond Future	2816.7800	2.8168	2975.4400	2.9754	5.633	0.0000	0.0000
2024/09/19	2040	06/02/2025	11.70 Call	Bond Future	5924.7800	5.9248	6152.0300	6.1520	3.836	0.0000	0.0000
2024/09/19	2040	06/02/2025	11.70 Put	Bond Future	747.2400	0.7472	685.7600	0.6858	8.228	0.0000	0.0000
2024/09/19	2040	06/02/2025	12.20 Call	Bond Future	8443.7200	8.4437	8698.9900	8.6990	3.023	0.0000	0.0000
2024/09/19	2040	06/02/2025	12.20 Put	Bond Future	361.9400	0.3619	328.4800	0.3285	9.245	0.0000	0.0000
2024/09/19	2040	08/05/2025		Bond Future	10.9681	88.2894	10.9225	88.5848	0.417	0.0000	0.0000
2024/09/19	2040	08/05/2025	12.63 Call	Bond Future	10400.7500	10.4008	10656.3100	10.6563	2.457	0.0000	0.0000
2024/09/19	2040	08/05/2025	12.63 Put	Bond Future	610.8900	0.6109	571.0000	0.5710	6.530	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	
2024/09/19	2040	08/05/2025	13.43 Put	Bond Future	263.4600	0.2635	244.2200	0.2442	7.303	0.0000	0.0000
2024/09/19	2040	08/05/2025	13.43 Call	Bond Future	14169.4700	14.1695	14445.6800	14.4457	1.949	0.0000	0.0000
2024/09/19	2040	08/05/2025	12.75 Put	Bond Future	543.1700	0.5432	507.1600	0.5072	6.630	0.0000	0.0000
2024/09/19	2040	08/05/2025	12.75 Call	Bond Future	10973.3100	10.9733	11232.7500	11.2328	2.364	0.0000	0.0000
2024/09/19	2040	08/05/2025	13.50 Put	Bond Future	239.2800	0.2393	221.5300	0.2215	7.418	0.0000	0.0000
2024/09/19	2040	08/05/2025	13.50 Call	Bond Future	14488.9300	14.4889	14766.6300	14.7666	1.917	0.0000	0.0000
2024/09/19	2040	07/08/2025		Bond Future	11.0760	85.4833	11.0284	85.7854	0.429	0.0000	0.0000
2024/09/19	2040	07/08/2025	13.29 Call	Bond Future	13187.7900	13.1878	13451.8700	13.4519	2.002	0.0000	0.0000
2024/09/19	2040	07/08/2025	13.29 Put	Bond Future	726.7000	0.7267	688.7000	0.6887	5.229	0.0000	0.0000
2024/09/19	2040	06/11/2025		Bond Future	11.1851	87.1093	11.1356	87.4180	0.442	0.0000	0.0000
2024/09/19	2040	06/11/2025	11.84 Call	Bond Future	6948.8500	6.9489	7147.4800	7.1475	2.858	0.0000	0.0000
2024/09/19	2040	06/11/2025	11.84 Put	Bond Future	3013.0500	3.0131	2902.9800	2.9030	3.653	0.0000	0.0000
2024/09/19	2044	07/11/2024	12.50 Call	Bond Future	10235.2300	10.2352	10524.9900	10.5250	2.831	0.0000	0.0000
2024/09/19	2044	07/11/2024	12.50 Put	Bond Future	12.0400	0.0120	9.1100	0.0091	24.336	0.0000	0.0000
2024/09/19	2044	07/11/2024	12.25 Call	Bond Future	8831.4400	8.8314	9118.0300	9.1180	3.245	0.0000	0.0000
2024/09/19	2044	07/11/2024	12.25 Put	Bond Future	27.1300	0.0271	21.0300	0.0210	22.484	0.0000	0.0000
2024/09/19	2044	07/11/2024	12.00 Call	Bond Future	7399.7000	7.3997	7680.0200	7.6800	3.788	0.0000	0.0000
2024/09/19	2044	07/11/2024	12.00 Put	Bond Future	60.3900	0.0604	48.0200	0.0480	20.484	0.0000	0.0000
2024/09/19	2044	07/11/2024		Bond Future	10.8570	85.5820	10.8148	85.8747	0.389	0.0000	0.0000
2024/09/19	2044	07/11/2024	12.91 Call	Bond Future	12458.0500	12.4581	12749.8800	12.7499	2.343	0.0000	0.0000
2024/09/19	2044	07/11/2024	12.91 Put	Bond Future	3.1600	0.0032	2.3000	0.0023	27.215	0.0000	0.0000
2024/09/19	2044	07/11/2024	12.92 Call	Bond Future	12510.9500	12.5110	12802.8100	12.8028	2.333	0.0000	0.0000
2024/09/19	2044	07/11/2024	12.92 Put	Bond Future	3.0600	0.0031	2.2300	0.0022	27.124	0.0000	0.0000
2024/09/19	2044	07/11/2024	12.90 Call	Bond Future	12405.0800	12.4051	12696.8900	12.6969	2.352	0.0000	0.0000
2024/09/19	2044	07/11/2024	12.90 Put	Bond Future	3.2600	0.0033	2.3800	0.0024	26.994	0.0000	0.0000
2024/09/19	2044	06/02/2025		Bond Future	10.9312	82.9550	10.8875	83.2545	0.400	0.0000	0.0000
2024/09/19	2044	06/02/2025	13.02 Call	Bond Future	12624.9300	12.6249	12910.8800	12.9109	2.265	0.0000	0.0000
2024/09/19	2044	06/02/2025	13.02 Put	Bond Future	129.0000	0.1290	115.5200	0.1155	10.450	0.0000	0.0000
2024/09/19	2044	06/02/2025	13.75 Call	Bond Future	16176.5900	16.1766	16471.8600	16.4719	1.825	0.0000	0.0000
2024/09/19	2044	06/02/2025	13.75 Put	Bond Future	33.8700	0.0339	29.7100	0.0297	12.282	0.0000	0.0000
2024/09/19	2044	06/02/2025	12.50 Put	Bond Future	269.1100	0.2691	243.2400	0.2432	9.613	0.0000	0.0000
2024/09/19	2044	06/02/2025	12.50 Call	Bond Future	9958.1600	9.9582	10231.7200	10.2317	2.747	0.0000	0.0000
2024/09/19	2044	06/02/2025	12.00 Put	Bond Future	551.6800	0.5517	503.7800	0.5038	8.683	0.0000	0.0000
2024/09/19	2044	06/02/2025	12.00 Call	Bond Future	7362.3300	7.3623	7613.8600	7.6139	3.416	0.0000	0.0000
2024/09/19	2044	08/05/2025	12.40 Call	Bond Future	9347.3900	9.3474	9601.1900	9.6012	2.715	0.0000	0.0000
2024/09/19	2044	08/05/2025	12.40 Put	Bond Future	842.4300	0.8424	789.8900	0.7899	6.237	0.0000	0.0000
2024/09/19	2044	08/05/2025	11.65 Call	Bond Future	5831.8600	5.8319	6041.8400	6.0418	3.601	0.0000	0.0000
2024/09/19	2044	08/05/2025	11.65 Put	Bond Future	1764.4800	1.7645	1668.1200	1.6681	5.461	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	
2024/09/19	2044	08/05/2025	10.92 Put	Bond Future	3602.1900	3.6022	3439.9600	3.4400	4.504	0.0000	0.0000
2024/09/19	2044	08/05/2025	10.92 Call	Bond Future	2920.2300	2.9202	3064.3400	3.0643	4.935	0.0000	0.0000
2024/09/19	2044	08/05/2025		Bond Future	11.0207	84.5990	10.9753	84.9053	0.412	0.0000	0.0000
2024/09/19	2044	08/05/2025	12.72 Call	Bond Future	10891.1000	10.8911	11157.2400	11.1572	2.444	0.0000	0.0000
2024/09/19	2044	08/05/2025	12.72 Put	Bond Future	616.9400	0.6169	576.7400	0.5767	6.516	0.0000	0.0000
2024/09/19	2044	07/08/2025		Bond Future	11.1211	81.8469	11.0739	82.1601	0.424	0.0000	0.0000
2024/09/19	2044	07/08/2025	13.34 Call	Bond Future	13568.8700	13.5689	13842.5800	13.8426	2.017	0.0000	0.0000
2024/09/19	2044	07/08/2025	13.34 Put	Bond Future	759.9200	0.7599	720.5100	0.7205	5.186	0.0000	0.0000
2024/09/19	2044	06/11/2025		Bond Future	11.2221	83.4037	11.1732	83.7236	0.436	0.0000	0.0000
2024/09/19	2044	06/11/2025	11.88 Call	Bond Future	7230.6000	7.2306	7437.4000	7.4374	2.860	0.0000	0.0000
2024/09/19	2044	06/11/2025	11.88 Put	Bond Future	3115.6800	3.1157	3002.5900	3.0026	3.630	0.0000	0.0000
2024/09/19	2046	07/11/2024		Bond Future	121.2196	121.2196	121.0188	121.0188	0.166	0.0000	0.0000
2024/09/19	2046	06/02/2025		Bond Future	123.7408	123.7408	123.5368	123.5368	0.165	0.0000	0.0000
2024/09/19	2046	06/02/2025	114.01 Call	Bond Future	9730.7500	9.7308	9526.8100	9.5268	2.096	0.0000	0.0000
2024/09/19	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/19	2046	08/05/2025		Bond Future	123.9877	123.9877	123.7808	123.7808	0.167	0.0000	0.0000
2024/09/19	2046	08/05/2025	121.97 Call	Bond Future	2017.6900	2.0177	1810.7600	1.8108	10.256	0.0000	0.0000
2024/09/19	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/19	2046	07/08/2025		Bond Future	126.4137	126.4137	126.2041	126.2041	0.166	0.0000	0.0000
2024/09/19	2046	07/08/2025	118.69 Call	Bond Future	7723.7000	7.7237	7514.1000	7.5141	2.714	0.0000	0.0000
2024/09/19	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/19	2046	06/11/2025		Bond Future	126.5743	126.5743	126.3611	126.3611	0.168	0.0000	0.0000
2024/09/19	2046	06/11/2025	125.41 Call	Bond Future	1164.3200	1.1643	951.1300	0.9511	18.310	0.0000	0.0000
2024/09/19	2046	06/11/2025	125.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/19	2050	07/11/2024		Bond Future	123.9417	123.9417	123.2963	123.2963	0.521	0.0000	0.0000
2024/09/19	2050	06/02/2025		Bond Future	124.1714	124.1714	123.5136	123.5136	0.530	0.0000	0.0000
2024/09/19	2050	06/02/2025	115.60 Call	Bond Future	8571.4300	8.5714	7913.5600	7.9136	7.675	0.0000	0.0000
2024/09/19	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/19	2050	08/05/2025		Bond Future	126.6646	126.6646	125.9951	125.9951	0.529	0.0000	0.0000
2024/09/19	2050	08/05/2025	121.16 Call	Bond Future	5504.6400	5.5046	4835.0500	4.8351	12.164	0.0000	0.0000
2024/09/19	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/19	2050	07/08/2025		Bond Future	126.7458	126.7458	126.0639	126.0639	0.538	0.0000	0.0000
2024/09/19	2050	07/08/2025	119.89 Call	Bond Future	6855.8200	6.8558	6173.8500	6.1739	9.947	0.0000	0.0000
2024/09/19	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/19	2050	06/11/2025		Bond Future	129.1933	129.1933	128.4993	128.4993	0.537	0.0000	0.0000
2024/09/19	2050	06/11/2025	124.42 Call	Bond Future	4773.2600	4.7733	4079.2800	4.0793	14.539	0.0000	0.0000
2024/09/19	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
2024/09/19	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/19	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/19	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/19	AL37	07/11/2024		Index Future	1060.6360	1060.6360	1059.0880	0.146	0.0000	0.0000
2024/09/19	AL37	06/02/2025		Index Future	1082.4360	1082.4360	1080.8600	0.146	0.0000	0.0000
2024/09/19	AL37	08/05/2025		Index Future	1103.9290	1103.9290	1102.3280	0.145	0.0000	0.0000
2024/09/19	AL37	07/08/2025		Index Future	1125.3010	1125.3010	1123.6740	0.145	0.0000	0.0000
2024/09/19	AL37	06/11/2025		Index Future	1146.8230	1146.8230	1145.1700	0.144	0.0000	0.0000
2024/09/19	AL7T	07/11/2024		Index Future	1274.7180	1274.7180	1274.7020	0.001	0.0000	0.0000
2024/09/19	AL7T	06/02/2025		Index Future	1300.9180	1300.9180	1300.9080	0.001	0.0000	0.0000
2024/09/19	AL7T	08/05/2025		Index Future	1326.7490	1326.7490	1326.7460	0.000	0.0000	0.0000
2024/09/19	AL7T	07/08/2025		Index Future	1352.4350	1352.4350	1352.4380	0.000	0.0000	0.0000
2024/09/19	AL7T	06/11/2025		Index Future	1378.3010	1378.3010	1378.3090	0.001	0.0000	0.0000
2024/09/19	ALBI	07/11/2024		Index Future	1101.8760	1101.8760	1102.7410	0.079	0.0000	0.0000
2024/09/19	ALBI	06/02/2025		Index Future	1124.5240	1124.5240	1125.4120	0.079	0.0000	0.0000
2024/09/19	ALBI	08/05/2025		Index Future	1146.8530	1146.8530	1147.7640	0.079	0.0000	0.0000
2024/09/19	ALBI	07/08/2025		Index Future	1169.0550	1169.0550	1169.9900	0.080	0.0000	0.0000
2024/09/19	ALBI	06/11/2025		Index Future	1191.4140	1191.4140	1192.3710	0.080	0.0000	0.0000
2024/09/19	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/19	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/19	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/19	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/19	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/19	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/19	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2024/09/19	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/19	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/19	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/19	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	
2024/09/19	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/19	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/19	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/09/19	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/19	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/19	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/19	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/19	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/19	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/09/19	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/19	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/19	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/19	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/19	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/19	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/19	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/19	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/19	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/19	ES33	07/11/2024		Bond Future	10.8415	82.4796	10.8189	82.5899	0.208	0.0000	0.0000
2024/09/19	ES33	06/02/2025		Bond Future	10.9463	84.1950	10.9226	84.3083	0.216	0.0000	0.0000
2024/09/19	ES33	06/02/2025	13.34 Call	Bond Future	10463.3700	10.4634	10576.7400	10.5767	1.083	0.0000	0.0000
2024/09/19	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/19	ES33	08/05/2025		Bond Future	11.0649	82.0856	11.0399	82.2022	0.225	0.0000	0.0000
2024/09/19	ES33	08/05/2025	12.73 Call	Bond Future	7313.6300	7.3136	7430.2500	7.4303	1.595	0.0000	0.0000
2024/09/19	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/19	ES33	07/08/2025		Bond Future	11.1985	83.6898	11.1722	83.8095	0.235	0.0000	0.0000
2024/09/19	ES33	07/08/2025	13.56 Call	Bond Future	9885.1600	9.8852	10004.9000	10.0049	1.211	0.0000	0.0000
2024/09/19	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/19	ES33	06/11/2025		Bond Future	11.3506	81.5066	11.3229	81.6294	0.244	0.0000	0.0000

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Price	Today's Closing	Today's Yield	Today's Price	% Movement in MTM	Today's High	Today's Low
2024/09/19	ES33	06/11/2025	12.01	Call	Bond Future		2856.3900	2.8564	2979.1800	2.9792	4.299	0.0000	0.0000
2024/09/19	ES33	06/11/2025	12.01	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/19	ES42	07/11/2024			Bond Future		11.1583	80.1682	11.1056	80.5062	0.472	0.0000	0.0000
2024/09/19	ES42	06/02/2025			Bond Future		11.2434	81.8350	11.1888	82.1807	0.486	0.0000	0.0000
2024/09/19	ES42	06/02/2025	13.71	Call	Bond Future		13441.4700	13.4415	13787.2100	13.7872	2.572	0.0000	0.0000
2024/09/19	ES42	06/02/2025	13.71	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/19	ES42	08/05/2025			Bond Future		11.3423	79.2106	11.2855	79.5643	0.500	0.0000	0.0000
2024/09/19	ES42	08/05/2025	13.25	Call	Bond Future		10579.7300	10.5797	10933.4000	10.9334	3.343	0.0000	0.0000
2024/09/19	ES42	08/05/2025	13.25	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/19	ES42	07/08/2025			Bond Future		11.4491	80.7563	11.3902	81.1179	0.515	0.0000	0.0000
2024/09/19	ES42	07/08/2025	13.79	Call	Bond Future		12484.1600	12.4842	12845.6800	12.8457	2.896	0.0000	0.0000
2024/09/19	ES42	07/08/2025	13.79	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/19	ES42	06/11/2025			Bond Future		11.5659	78.0470	11.5046	78.4162	0.530	0.0000	0.0000
2024/09/19	ES42	06/11/2025	12.39	Call	Bond Future		4713.0900	4.7131	5082.3200	5.0823	7.834	0.0000	0.0000
2024/09/19	ES42	06/11/2025	12.39	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/19	GOVI	07/11/2024	948.79	Call	GOVI		1358100.0000	135.8100	1365310.0000	136.5310	0.531	0.0000	0.0000
2024/09/19	GOVI	07/11/2024	948.79	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/19	GOVI	07/11/2024	948.80	Call	GOVI		1358000.0000	135.8000	1365210.0000	136.5210	0.531	0.0000	0.0000
2024/09/19	GOVI	07/11/2024	948.80	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/19	GOVI	07/11/2024	948.78	Call	GOVI		1358200.0000	135.8200	1365410.0000	136.5410	0.531	0.0000	0.0000
2024/09/19	GOVI	07/11/2024	948.78	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/19	GOVI	07/11/2024			GOVI		1084.6000	1084.6000	1085.3210	1085.3210	0.066	0.0000	0.0000
2024/09/19	GOVI	06/02/2025			GOVI		1106.8930	1106.8930	1107.6330	1107.6330	0.067	0.0000	0.0000
2024/09/19	GOVI	06/02/2025	972.00	Call	GOVI		1348930.0000	134.8930	1356330.0000	135.6330	0.549	0.0000	0.0000
2024/09/19	GOVI	06/02/2025	972.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/19	GOVI	08/05/2025			GOVI		1128.8720	1128.8720	1129.6320	1129.6320	0.067	0.0000	0.0000
2024/09/19	GOVI	08/05/2025	1,022.00	Call	GOVI		1068720.0000	106.8720	1076320.0000	107.6320	0.711	0.0000	0.0000
2024/09/19	GOVI	08/05/2025	1,022.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/19	GOVI	07/08/2025			GOVI		1150.7260	1150.7260	1151.5070	1151.5070	0.068	0.0000	0.0000
2024/09/19	GOVI	07/08/2025	1,011.00	Call	GOVI		1397260.0000	139.7260	1405070.0000	140.5070	0.559	0.0000	0.0000
2024/09/19	GOVI	07/08/2025	1,011.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/19	GOVI	06/11/2025			GOVI		1172.7340	1172.7340	1173.5350	1173.5350	0.068	0.0000	0.0000
2024/09/19	GOVI	06/11/2025	1,112.00	Call	GOVI		607340.0000	60.7340	615350.0000	61.5350	1.319	0.0000	0.0000
2024/09/19	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	
2024/09/19	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/09/19	IGOV	07/11/2024		Index Future	373.4370	373.4370	372.9890	372.9890	0.120	0.0000	0.0000
2024/09/19	IGOV	06/02/2025		Index Future	381.2030	381.2030	380.7480	380.7480	0.119	0.0000	0.0000
2024/09/19	IGOV	08/05/2025		Index Future	388.8620	388.8620	388.3990	388.3990	0.119	0.0000	0.0000
2024/09/19	IGOV	07/08/2025		Index Future	396.4780	396.4780	396.0080	396.0080	0.119	0.0000	0.0000
2024/09/19	IGOV	06/11/2025		Index Future	404.1460	404.1460	403.6690	403.6690	0.118	0.0000	0.0000
2024/09/19	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/09/19	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/09/19	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/09/19	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/09/19	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/09/19	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/09/19	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/09/19	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/09/19	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/09/19	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/09/19	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/09/19	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/09/19	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/09/19	JBAF	18/09/2024		Jibar Tradeable Future	8.3350	8.3350	8.3350	91.6650	0.000	0.0000	0.0000
2024/09/19	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/09/19	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/09/19	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/09/19	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/09/19	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/09/19	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/09/19	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/09/19	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/09/19	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/09/19	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/09/19	R035	07/11/2024	11.10 Call	Bond Future	5244.5100	5.2445	5305.6800	5.3057	1.166	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	
2024/09/19	R035	07/11/2024	11.10 Put	Bond Future	97.2300	0.0972	88.7500	0.0888	8.722	0.0000	0.0000
2024/09/19	R035	07/11/2024	13.23 Call	Bond Future	15814.9700	15.8150	15884.6200	15.8846	0.440	0.0000	0.0000
2024/09/19	R035	07/11/2024	13.23 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2024/09/19	R035	07/11/2024	12.20 Put	Bond Future	2.1200	0.0021	1.7800	0.0018	16.038	0.0000	0.0000
2024/09/19	R035	07/11/2024	12.20 Call	Bond Future	10900.8900	10.9009	10970.2000	10.9702	0.636	0.0000	0.0000
2024/09/19	R035	07/11/2024		Bond Future	10.1972	93.4525	10.1855	93.5222	0.115	0.0000	0.0000
2024/09/19	R035	07/11/2024	12.18 Call	Bond Future	10801.2600	10.8013	10870.5500	10.8706	0.641	0.0000	0.0000
2024/09/19	R035	07/11/2024	12.18 Put	Bond Future	2.2800	0.0023	1.9200	0.0019	15.789	0.0000	0.0000
2024/09/19	R035	07/11/2024	12.19 Call	Bond Future	10851.1000	10.8511	10920.4000	10.9204	0.639	0.0000	0.0000
2024/09/19	R035	07/11/2024	12.19 Put	Bond Future	2.2000	0.0022	1.8500	0.0019	15.909	0.0000	0.0000
2024/09/19	R035	07/11/2024	12.17 Call	Bond Future	10751.3800	10.7514	10820.6700	10.8207	0.644	0.0000	0.0000
2024/09/19	R035	07/11/2024	12.17 Put	Bond Future	2.3600	0.0024	2.0000	0.0020	15.254	0.0000	0.0000
2024/09/19	R035	06/02/2025		Bond Future	10.2736	95.3734	10.2612	95.4452	0.120	0.0000	0.0000
2024/09/19	R035	06/02/2025	12.41 Call	Bond Future	11452.3800	11.4524	11519.7800	11.5198	0.589	0.0000	0.0000
2024/09/19	R035	06/02/2025	12.41 Put	Bond Future	100.0900	0.1001	95.6700	0.0957	4.416	0.0000	0.0000
2024/09/19	R035	06/02/2025	11.30 Call	Bond Future	6225.7800	6.2258	6281.2700	6.2813	0.891	0.0000	0.0000
2024/09/19	R035	06/02/2025	11.30 Put	Bond Future	514.6200	0.5146	498.2900	0.4983	3.173	0.0000	0.0000
2024/09/19	R035	06/02/2025	10.65 Call	Bond Future	3440.9500	3.4410	3481.5200	3.4815	1.179	0.0000	0.0000
2024/09/19	R035	06/02/2025	10.65 Put	Bond Future	1288.0300	1.2880	1256.7800	1.2568	2.426	0.0000	0.0000
2024/09/19	R035	06/02/2025	10.34 Put	Bond Future	1944.7800	1.9448	1904.3800	1.9044	2.077	0.0000	0.0000
2024/09/19	R035	06/02/2025	10.34 Call	Bond Future	2329.8700	2.3299	2361.2900	2.3613	1.349	0.0000	0.0000
2024/09/19	R035	06/02/2025	10.26 Put	Bond Future	2154.6400	2.1546	2111.7800	2.1118	1.989	0.0000	0.0000
2024/09/19	R035	06/02/2025	10.26 Call	Bond Future	2075.8400	2.0758	2104.8000	2.1048	1.395	0.0000	0.0000
2024/09/19	R035	08/05/2025	11.70 Call	Bond Future	7921.1500	7.9212	7979.4500	7.9795	0.736	0.0000	0.0000
2024/09/19	R035	08/05/2025	11.70 Put	Bond Future	699.1400	0.6991	683.1400	0.6831	2.289	0.0000	0.0000
2024/09/19	R035	08/05/2025	10.95 Call	Bond Future	4796.8100	4.7968	4842.7000	4.8427	0.957	0.0000	0.0000
2024/09/19	R035	08/05/2025	10.95 Put	Bond Future	1515.0900	1.5151	1486.6800	1.4867	1.875	0.0000	0.0000
2024/09/19	R035	08/05/2025	10.44 Put	Bond Future	2530.1400	2.5301	2490.2900	2.4903	1.575	0.0000	0.0000
2024/09/19	R035	08/05/2025	10.44 Call	Bond Future	2987.9900	2.9880	3022.4400	3.0224	1.153	0.0000	0.0000
2024/09/19	R035	08/05/2025	13.35 Call	Bond Future	15173.0400	15.1730	15244.1400	15.2441	0.469	0.0000	0.0000
2024/09/19	R035	08/05/2025	13.35 Put	Bond Future	95.7000	0.0957	92.5000	0.0925	3.344	0.0000	0.0000
2024/09/19	R035	08/05/2025	12.70 Call	Bond Future	12357.7400	12.3577	12425.0900	12.4251	0.545	0.0000	0.0000
2024/09/19	R035	08/05/2025	12.70 Put	Bond Future	248.6000	0.2486	241.6500	0.2417	2.796	0.0000	0.0000
2024/09/19	R035	08/05/2025	11.46 Put	Bond Future	896.4300	0.8964	877.0600	0.8771	2.161	0.0000	0.0000
2024/09/19	R035	08/05/2025	11.46 Call	Bond Future	6884.1900	6.8842	6939.1200	6.9391	0.798	0.0000	0.0000
2024/09/19	R035	08/05/2025		Bond Future	10.3593	92.7551	10.3463	92.8294	0.126	0.0000	0.0000
2024/09/19	R035	08/05/2025	11.78 Call	Bond Future	8271.5300	8.2715	8330.8300	8.3308	0.717	0.0000	0.0000
2024/09/19	R035	08/05/2025	11.78 Put	Bond Future	643.5300	0.6435	628.5300	0.6285	2.331	0.0000	0.0000
2024/09/19	R035	07/08/2025		Bond Future	10.4584	94.5471	10.4446	94.6238	0.132	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	
2024/09/19	R035	07/08/2025	12.65 Call	Bond Future	11811.9400	11.8119	11876.5100	11.8765	0.547	0.0000	0.0000
2024/09/19	R035	07/08/2025	12.65 Put	Bond Future	636.6200	0.6366	624.4500	0.6245	1.912	0.0000	0.0000
2024/09/19	R035	06/11/2025		Bond Future	10.5721	91.8425	10.5576	91.9215	0.137	0.0000	0.0000
2024/09/19	R035	06/11/2025	11.20 Call	Bond Future	5917.6500	5.9177	5964.5100	5.9645	0.792	0.0000	0.0000
2024/09/19	R035	06/11/2025	11.20 Put	Bond Future	2586.1400	2.5861	2554.0000	2.5540	1.243	0.0000	0.0000
2024/09/19	R053	07/11/2024		Bond Future	10.7853	108.7369	10.7432	109.1331	0.390	0.0000	0.0000
2024/09/19	R053	07/11/2024	12.80 Call	Bond Future	16309.1200	16.3091	16703.9700	16.7040	2.421	0.0000	0.0000
2024/09/19	R053	07/11/2024	12.80 Put	Bond Future	4.7800	0.0048	3.4900	0.0035	26.987	0.0000	0.0000
2024/09/19	R053	07/11/2024	12.81 Call	Bond Future	16378.5300	16.3785	16773.4100	16.7734	2.411	0.0000	0.0000
2024/09/19	R053	07/11/2024	12.81 Put	Bond Future	4.6300	0.0046	3.3700	0.0034	27.214	0.0000	0.0000
2024/09/19	R053	07/11/2024	12.79 Call	Bond Future	16239.6300	16.2396	16634.4300	16.6344	2.431	0.0000	0.0000
2024/09/19	R053	07/11/2024	12.79 Put	Bond Future	4.9400	0.0049	3.6000	0.0036	27.126	0.0000	0.0000
2024/09/19	R053	06/02/2025		Bond Future	10.8559	110.9719	10.8124	111.3771	0.401	0.0000	0.0000
2024/09/19	R053	06/02/2025	12.94 Call	Bond Future	16793.5400	16.7935	17178.2800	17.1783	2.291	0.0000	0.0000
2024/09/19	R053	06/02/2025	12.94 Put	Bond Future	201.9200	0.2019	181.4800	0.1815	10.123	0.0000	0.0000
2024/09/19	R053	08/05/2025		Bond Future	10.9369	107.3062	10.8917	107.7206	0.413	0.0000	0.0000
2024/09/19	R053	08/05/2025	12.64 Call	Bond Future	14551.8500	14.5519	14912.6900	14.9127	2.480	0.0000	0.0000
2024/09/19	R053	08/05/2025	12.64 Put	Bond Future	812.8900	0.8129	759.3200	0.7593	6.590	0.0000	0.0000
2024/09/19	R053	07/08/2025		Bond Future	11.0261	109.3778	10.9791	109.8014	0.425	0.0000	0.0000
2024/09/19	R053	07/08/2025	13.17 Call	Bond Future	17552.9200	17.5529	17922.4600	17.9225	2.105	0.0000	0.0000
2024/09/19	R053	07/08/2025	13.17 Put	Bond Future	1009.2500	1.0093	955.1400	0.9551	5.361	0.0000	0.0000
2024/09/19	R053	06/11/2025		Bond Future	11.1226	105.5971	11.0740	106.0297	0.438	0.0000	0.0000
2024/09/19	R053	06/11/2025	11.76 Call	Bond Future	9233.2700	9.2333	9515.6700	9.5157	3.059	0.0000	0.0000
2024/09/19	R053	06/11/2025	11.76 Put	Bond Future	3850.5000	3.8505	3700.2200	3.7002	3.903	0.0000	0.0000
2024/09/19	R186	07/11/2024		Bond Future	7.9019	109.0666	7.9460	108.9797	0.559	0.0000	0.0000
2024/09/19	R186	07/11/2024	9.14 Call	Bond Future	2408.0700	2.4081	2322.1300	2.3221	3.569	0.0000	0.0000
2024/09/19	R186	07/11/2024	9.14 Put	Bond Future	6.3600	0.0064	7.3500	0.0074	15.566	0.0000	0.0000
2024/09/19	R186	07/11/2024	9.15 Call	Bond Future	2426.9500	2.4270	2340.9700	2.3410	3.543	0.0000	0.0000
2024/09/19	R186	07/11/2024	9.15 Put	Bond Future	6.1400	0.0061	7.0900	0.0071	15.472	0.0000	0.0000
2024/09/19	R186	07/11/2024	9.13 Call	Bond Future	2389.1800	2.3892	2303.2700	2.3033	3.596	0.0000	0.0000
2024/09/19	R186	07/11/2024	9.13 Put	Bond Future	6.5800	0.0066	7.6000	0.0076	15.502	0.0000	0.0000
2024/09/19	R186	06/02/2025		Bond Future	7.8394	105.9960	7.8896	105.9082	0.640	0.0000	0.0000
2024/09/19	R186	06/02/2025	9.03 Call	Bond Future	2166.4600	2.1665	2088.4700	2.0885	3.600	0.0000	0.0000
2024/09/19	R186	06/02/2025	9.03 Put	Bond Future	109.5100	0.1095	119.3300	0.1193	8.967	0.0000	0.0000
2024/09/19	R186	08/05/2025		Bond Future	7.8101	108.0980	7.8681	108.0097	0.742	0.0000	0.0000
2024/09/19	R186	08/05/2025	8.47 Call	Bond Future	1323.6900	1.3237	1259.9800	1.2600	4.813	0.0000	0.0000
2024/09/19	R186	08/05/2025	8.47 Put	Bond Future	323.7100	0.3237	348.3300	0.3483	7.606	0.0000	0.0000
2024/09/19	R186	07/08/2025		Bond Future	7.8085	104.8766	7.8770	104.7877	0.878	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/09/19	R186	07/08/2025	9.68 Call	Bond Future		2469.0300	2.4690	2388.2300	2.3882	3.273	0.0000	0.0000
2024/09/19	R186	07/08/2025	9.68 Put	Bond Future		79.6200	0.0796	87.7000	0.0877	10.148	0.0000	0.0000
2024/09/19	R186	07/08/2025	10.25 Call	Bond Future		3133.5700	3.1336	3048.3700	3.0484	2.719	0.0000	0.0000
2024/09/19	R186	07/08/2025	10.25 Put	Bond Future		31.8100	0.0318	35.4900	0.0355	11.569	0.0000	0.0000
2024/09/19	R186	07/08/2025	9.22 Put	Bond Future		153.1200	0.1531	166.9600	0.1670	9.039	0.0000	0.0000
2024/09/19	R186	07/08/2025	9.22 Call	Bond Future		1962.4600	1.9625	1887.4200	1.8874	3.824	0.0000	0.0000
2024/09/19	R186	06/11/2025		Bond Future		7.8265	106.8739	7.9106	106.7843	1.074	0.0000	0.0000
2024/09/19	R186	06/11/2025	8.13 Call	Bond Future		796.4200	0.7964	744.2600	0.7443	6.549	0.0000	0.0000
2024/09/19	R186	06/11/2025	8.13 Put	Bond Future		473.4000	0.4734	510.8700	0.5109	7.915	0.0000	0.0000
2024/09/19	R202	07/11/2024		Bond Future		271.4568	271.4568	271.8325	271.8325	0.138	0.0000	0.0000
2024/09/19	R202	06/02/2025		Bond Future		271.9100	271.9100	272.2957	272.2957	0.142	0.0000	0.0000
2024/09/19	R202	06/02/2025	266.79 Call	Bond Future		5119.9600	5.1200	5505.6500	5.5057	7.533	0.0000	0.0000
2024/09/19	R202	06/02/2025	266.79 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/19	R202	08/05/2025		Bond Future		277.3704	277.3704	277.7670	277.7670	0.143	0.0000	0.0000
2024/09/19	R202	08/05/2025	272.31 Call	Bond Future		5060.4100	5.0604	5456.9900	5.4570	7.837	0.0000	0.0000
2024/09/19	R202	08/05/2025	272.31 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/19	R202	07/08/2025		Bond Future		277.4978	277.4978	277.9044	277.9044	0.146	0.0000	0.0000
2024/09/19	R202	07/08/2025	271.60 Call	Bond Future		5897.8400	5.8978	6304.3600	6.3044	6.893	0.0000	0.0000
2024/09/19	R202	07/08/2025	271.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/19	R202	06/11/2025		Bond Future		282.8572	282.8572	283.2740	283.2740	0.147	0.0000	0.0000
2024/09/19	R202	06/11/2025	275.64 Call	Bond Future		7217.1600	7.2172	7634.0100	7.6340	5.776	0.0000	0.0000
2024/09/19	R202	06/11/2025	275.64 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/19	R209	07/11/2024	10.55 Put	Bond Future		650.0900	0.6501	619.3200	0.6193	4.733	0.0000	0.0000
2024/09/19	R209	07/11/2024	10.55 Call	Bond Future		1849.5800	1.8496	1880.5800	1.8806	1.676	0.0000	0.0000
2024/09/19	R209	07/11/2024	11.00 Call	Bond Future		3692.3500	3.6924	3740.8500	3.7409	1.314	0.0000	0.0000
2024/09/19	R209	07/11/2024	11.00 Put	Bond Future		185.1300	0.1851	171.8600	0.1719	7.168	0.0000	0.0000
2024/09/19	R209	07/11/2024		Bond Future		10.3237	73.8127	10.3122	73.8745	0.112	0.0000	0.0000
2024/09/19	R209	07/11/2024	12.22 Call	Bond Future		9283.8200	9.2838	9345.1300	9.3451	0.660	0.0000	0.0000
2024/09/19	R209	07/11/2024	12.22 Put	Bond Future		3.0800	0.0031	2.6200	0.0026	14.935	0.0000	0.0000
2024/09/19	R209	07/11/2024	12.23 Call	Bond Future		9328.2900	9.3283	9389.6200	9.3896	0.657	0.0000	0.0000
2024/09/19	R209	07/11/2024	12.23 Put	Bond Future		2.9700	0.0030	2.5300	0.0025	14.815	0.0000	0.0000
2024/09/19	R209	07/11/2024	12.21 Call	Bond Future		9239.3000	9.2393	9300.6000	9.3006	0.663	0.0000	0.0000
2024/09/19	R209	07/11/2024	12.21 Put	Bond Future		3.1900	0.0032	2.7200	0.0027	14.734	0.0000	0.0000
2024/09/19	R209	06/02/2025		Bond Future		10.3924	75.3299	10.3803	75.3936	0.116	0.0000	0.0000
2024/09/19	R209	06/02/2025	12.44 Call	Bond Future		9914.9000	9.9149	9974.5500	9.9746	0.602	0.0000	0.0000
2024/09/19	R209	06/02/2025	12.44 Put	Bond Future		92.9900	0.0930	88.9200	0.0889	4.377	0.0000	0.0000
2024/09/19	R209	08/05/2025		Bond Future		10.4738	73.6701	10.4611	73.7359	0.121	0.0000	0.0000
2024/09/19	R209	08/05/2025	11.89 Call	Bond Future		7486.8600	7.4869	7539.2200	7.5392	0.699	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	
2024/09/19	R209	08/05/2025	11.89 Put	Bond Future	596.5500	0.5966	583.0900	0.5831	2.256	0.0000	0.0000
2024/09/19	R209	07/08/2025		Bond Future	10.5656	75.0932	10.5523	75.1611	0.126	0.0000	0.0000
2024/09/19	R209	07/08/2025	12.68 Call	Bond Future	10438.5100	10.4385	10495.0100	10.4950	0.541	0.0000	0.0000
2024/09/19	R209	07/08/2025	12.68 Put	Bond Future	623.5600	0.6236	612.1900	0.6122	1.823	0.0000	0.0000
2024/09/19	R209	06/11/2025		Bond Future	10.6670	73.3721	10.6531	73.4419	0.130	0.0000	0.0000
2024/09/19	R209	06/11/2025	11.27 Call	Bond Future	5387.5500	5.3876	5428.5500	5.4286	0.761	0.0000	0.0000
2024/09/19	R209	06/11/2025	11.27 Put	Bond Future	2444.6500	2.4447	2415.9000	2.4159	1.176	0.0000	0.0000
2024/09/19	R210	07/11/2024		Bond Future	242.6115	242.6115	242.7312	242.7312	0.049	0.0000	0.0000
2024/09/19	R210	06/02/2025		Bond Future	247.6572	247.6572	247.7816	247.7816	0.050	0.0000	0.0000
2024/09/19	R210	06/02/2025	239.61 Call	Bond Future	8047.2100	8.0472	8171.5500	8.1716	1.545	0.0000	0.0000
2024/09/19	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/19	R210	08/05/2025		Bond Future	249.2384	249.2384	249.3678	249.3678	0.052	0.0000	0.0000
2024/09/19	R210	08/05/2025	248.03 Call	Bond Future	1208.4300	1.2084	1337.8100	1.3378	10.706	0.0000	0.0000
2024/09/19	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/19	R210	07/08/2025		Bond Future	254.1162	254.1162	254.2507	254.2507	0.053	0.0000	0.0000
2024/09/19	R210	07/08/2025	248.44 Call	Bond Future	5676.2200	5.6762	5810.6900	5.8107	2.369	0.0000	0.0000
2024/09/19	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/19	R210	06/11/2025		Bond Future	255.5682	255.5682	255.7066	255.7066	0.054	0.0000	0.0000
2024/09/19	R210	06/11/2025	252.14 Call	Bond Future	3428.1700	3.4282	3566.6400	3.5666	4.039	0.0000	0.0000
2024/09/19	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/19	R213	07/11/2024		Bond Future	9.2484	90.8377	9.2628	90.7746	0.156	0.0000	0.0000
2024/09/19	R213	07/11/2024	11.22 Call	Bond Future	8153.6900	8.1537	8090.4100	8.0904	0.776	0.0000	0.0000
2024/09/19	R213	07/11/2024	11.22 Put	Bond Future	4.2400	0.0042	4.1000	0.0041	3.302	0.0000	0.0000
2024/09/19	R213	07/11/2024	11.23 Call	Bond Future	8192.5000	8.1925	8129.2300	8.1292	0.772	0.0000	0.0000
2024/09/19	R213	07/11/2024	11.23 Put	Bond Future	4.1200	0.0041	3.9900	0.0040	3.155	0.0000	0.0000
2024/09/19	R213	07/11/2024	11.21 Call	Bond Future	8114.8500	8.1149	8051.5700	8.0516	0.780	0.0000	0.0000
2024/09/19	R213	07/11/2024	11.21 Put	Bond Future	4.3600	0.0044	4.2200	0.0042	3.211	0.0000	0.0000
2024/09/19	R213	06/02/2025		Bond Future	9.3004	92.7048	9.3154	92.6411	0.161	0.0000	0.0000
2024/09/19	R213	06/02/2025	11.35 Call	Bond Future	8267.8700	8.2679	8205.0700	8.2051	0.760	0.0000	0.0000
2024/09/19	R213	06/02/2025	11.35 Put	Bond Future	59.6900	0.0597	60.5400	0.0605	1.424	0.0000	0.0000
2024/09/19	R213	08/05/2025		Bond Future	9.3654	90.9868	9.3809	90.9228	0.166	0.0000	0.0000
2024/09/19	R213	08/05/2025	10.52 Call	Bond Future	5173.0300	5.1730	5117.9400	5.1179	1.065	0.0000	0.0000
2024/09/19	R213	08/05/2025	10.52 Put	Bond Future	576.0500	0.5761	584.8700	0.5849	1.531	0.0000	0.0000
2024/09/19	R213	07/08/2025		Bond Future	9.4469	92.7453	9.4631	92.6811	0.171	0.0000	0.0000
2024/09/19	R213	07/08/2025	11.66 Call	Bond Future	8657.1400	8.6571	8597.7500	8.5978	0.686	0.0000	0.0000
2024/09/19	R213	07/08/2025	11.66 Put	Bond Future	378.9000	0.3789	383.7300	0.3837	1.275	0.0000	0.0000
2024/09/19	R213	06/11/2025		Bond Future	9.5488	90.9597	9.5658	90.8950	0.177	0.0000	0.0000
2024/09/19	R213	06/11/2025	10.05 Call	Bond Future	3739.4800	3.7395	3696.0700	3.6961	1.161	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	
2024/09/19	R213	06/11/2025	10.05 Put	Bond Future	1849.4300	1.8494	1870.6800	1.8707	1.149	0.0000	0.0000
2024/09/19	R214	07/11/2024		Bond Future	10.6200	69.6794	10.5779	69.9246	0.396	0.0000	0.0000
2024/09/19	R214	07/11/2024	12.61 Call	Bond Future	10244.7400	10.2447	10489.3400	10.4893	2.388	0.0000	0.0000
2024/09/19	R214	07/11/2024	12.61 Put	Bond Future	2.0100	0.0020	1.4400	0.0014	28.358	0.0000	0.0000
2024/09/19	R214	07/11/2024	12.62 Call	Bond Future	10290.1000	10.2901	10534.7200	10.5347	2.377	0.0000	0.0000
2024/09/19	R214	07/11/2024	12.62 Put	Bond Future	1.9400	0.0019	1.3900	0.0014	28.351	0.0000	0.0000
2024/09/19	R214	07/11/2024	12.60 Call	Bond Future	10199.3400	10.1993	10443.9200	10.4439	2.398	0.0000	0.0000
2024/09/19	R214	07/11/2024	12.60 Put	Bond Future	2.0800	0.0021	1.4900	0.0015	28.365	0.0000	0.0000
2024/09/19	R214	06/02/2025		Bond Future	10.6901	71.1116	10.6465	71.3624	0.407	0.0000	0.0000
2024/09/19	R214	06/02/2025	12.71 Call	Bond Future	10381.1900	10.3812	10620.3800	10.6204	2.304	0.0000	0.0000
2024/09/19	R214	06/02/2025	12.71 Put	Bond Future	110.2300	0.1102	98.6300	0.0986	10.523	0.0000	0.0000
2024/09/19	R214	06/02/2025	13.63 Call	Bond Future	14201.2000	14.2012	14449.5400	14.4495	1.749	0.0000	0.0000
2024/09/19	R214	06/02/2025	13.63 Put	Bond Future	18.9200	0.0189	16.4700	0.0165	12.949	0.0000	0.0000
2024/09/19	R214	06/02/2025	12.25 Put	Bond Future	216.1800	0.2162	195.1000	0.1951	9.751	0.0000	0.0000
2024/09/19	R214	06/02/2025	12.25 Call	Bond Future	8364.7600	8.3648	8594.4700	8.5945	2.746	0.0000	0.0000
2024/09/19	R214	06/02/2025	11.75 Put	Bond Future	452.2000	0.4522	412.5100	0.4125	8.777	0.0000	0.0000
2024/09/19	R214	06/02/2025	11.75 Call	Bond Future	6156.2300	6.1562	6367.3300	6.3673	3.429	0.0000	0.0000
2024/09/19	R214	08/05/2025		Bond Future	10.7663	69.2190	10.7212	69.4755	0.419	0.0000	0.0000
2024/09/19	R214	08/05/2025	12.40 Call	Bond Future	8925.4200	8.9254	9147.8100	9.1478	2.492	0.0000	0.0000
2024/09/19	R214	08/05/2025	12.40 Put	Bond Future	520.7600	0.5208	486.5900	0.4866	6.562	0.0000	0.0000
2024/09/19	R214	07/08/2025		Bond Future	10.8519	70.5563	10.8051	70.8186	0.431	0.0000	0.0000
2024/09/19	R214	07/08/2025	12.97 Call	Bond Future	11115.1000	11.1151	11343.5200	11.3435	2.055	0.0000	0.0000
2024/09/19	R214	07/08/2025	12.97 Put	Bond Future	645.8100	0.6458	611.9400	0.6119	5.245	0.0000	0.0000
2024/09/19	R214	06/11/2025		Bond Future	10.9473	68.6005	10.8989	68.8685	0.442	0.0000	0.0000
2024/09/19	R214	06/11/2025	11.64 Call	Bond Future	6169.1600	6.1692	6344.8900	6.3449	2.849	0.0000	0.0000
2024/09/19	R214	06/11/2025	11.64 Put	Bond Future	2500.9800	2.5010	2408.7700	2.4088	3.687	0.0000	0.0000
2024/09/19	R248	07/11/2024	12.79 Call	Bond Future	12736.7500	12.7368	13042.7100	13.0427	2.402	0.0000	0.0000
2024/09/19	R248	07/11/2024	12.79 Put	Bond Future	3.1400	0.0031	2.2700	0.0023	27.707	0.0000	0.0000
2024/09/19	R248	07/11/2024	12.80 Call	Bond Future	12791.0000	12.7910	13096.9900	13.0970	2.392	0.0000	0.0000
2024/09/19	R248	07/11/2024	12.80 Put	Bond Future	3.0400	0.0030	2.2000	0.0022	27.632	0.0000	0.0000
2024/09/19	R248	07/11/2024	12.78 Call	Bond Future	12682.4200	12.6824	12988.3600	12.9884	2.412	0.0000	0.0000
2024/09/19	R248	07/11/2024	12.78 Put	Bond Future	3.2400	0.0032	2.3500	0.0024	27.469	0.0000	0.0000
2024/09/19	R248	07/11/2024		Bond Future	10.7663	84.6366	10.7241	84.9434	0.392	0.0000	0.0000
2024/09/19	R248	06/02/2025		Bond Future	10.8386	86.3763	10.7949	86.6900	0.403	0.0000	0.0000
2024/09/19	R248	06/02/2025	12.71 Call	Bond Future	11955.7400	11.9557	12249.9800	12.2500	2.461	0.0000	0.0000
2024/09/19	R248	06/02/2025	12.71 Put	Bond Future	195.8600	0.1959	176.3300	0.1763	9.971	0.0000	0.0000
2024/09/19	R248	06/02/2025	10.30 Put	Bond Future	4993.9000	4.9939	4760.5300	4.7605	4.673	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	
2024/09/19	R248	06/02/2025	10.30 Call	Bond Future	977.3400	0.9773	1057.7400	1.0577	8.226	0.0000	0.0000
2024/09/19	R248	06/02/2025	11.00 Put	Bond Future	2088.5700	2.0886	1951.8500	1.9519	6.546	0.0000	0.0000
2024/09/19	R248	06/02/2025	11.00 Call	Bond Future	3231.5500	3.2316	3408.6000	3.4086	5.479	0.0000	0.0000
2024/09/19	R248	06/02/2025	11.70 Call	Bond Future	6599.7600	6.5998	6848.4000	6.8484	3.767	0.0000	0.0000
2024/09/19	R248	06/02/2025	11.70 Put	Bond Future	797.8300	0.7978	732.7000	0.7327	8.163	0.0000	0.0000
2024/09/19	R248	08/05/2025		Bond Future	10.9167	83.6428	10.8715	83.9638	0.414	0.0000	0.0000
2024/09/19	R248	08/05/2025	12.60 Call	Bond Future	11205.3800	11.2054	11485.1600	11.4852	2.497	0.0000	0.0000
2024/09/19	R248	08/05/2025	12.60 Put	Bond Future	619.1000	0.6191	577.8600	0.5779	6.661	0.0000	0.0000
2024/09/19	R248	07/08/2025		Bond Future	11.0040	85.2584	10.9571	85.5866	0.426	0.0000	0.0000
2024/09/19	R248	07/08/2025	13.21 Call	Bond Future	13992.8600	13.9929	14280.2100	14.2802	2.054	0.0000	0.0000
2024/09/19	R248	07/08/2025	13.21 Put	Bond Future	768.4300	0.7684	727.6400	0.7276	5.308	0.0000	0.0000
2024/09/19	R248	06/11/2025		Bond Future	11.1006	82.4398	11.0520	82.7749	0.438	0.0000	0.0000
2024/09/19	R248	06/11/2025	11.74 Call	Bond Future	7281.2100	7.2812	7499.1600	7.4992	2.993	0.0000	0.0000
2024/09/19	R248	06/11/2025	11.74 Put	Bond Future	3083.6400	3.0836	2966.4700	2.9665	3.800	0.0000	0.0000
2024/09/19	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/09/19	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/09/19	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/09/19	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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