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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/09/2024 TO 20/09/2024

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
2024/09/20	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/20	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/20	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/20	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/20	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/20	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/20	2025	07/11/2024		Bond Future	185.0511	185.0511	185.0406	0.006	0.0000	0.0000
2024/09/20	2029	07/11/2024		Bond Future	134.2392	134.2392	134.1712	0.051	0.0000	0.0000
2024/09/20	2029	06/02/2025		Bond Future	137.0323	137.0323	136.9669	0.048	0.0000	0.0000
2024/09/20	2029	06/02/2025	132.40 Call	Bond Future	4632.2800	4.6323	4566.9200	1.411	0.0000	0.0000
2024/09/20	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/20	2029	08/05/2025		Bond Future	138.3617	138.3617	138.3019	0.043	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	
2024/09/20	2029	08/05/2025	137.85 Call	Bond Future	511.7400	0.5117	451.9200	0.4519	11.690	0.0000	0.0000
2024/09/20	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/20	2029	07/08/2025		Bond Future	141.0715	141.0715	141.0245	141.0245	0.033	0.0000	0.0000
2024/09/20	2029	07/08/2025	137.41 Call	Bond Future	3661.4700	3.6615	3614.4900	3.6145	1.283	0.0000	0.0000
2024/09/20	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/20	2029	06/11/2025		Bond Future	142.3470	142.3470	142.3137	142.3137	0.023	0.0000	0.0000
2024/09/20	2029	06/11/2025	139.79 Call	Bond Future	2557.0400	2.5570	2523.6900	2.5237	1.304	0.0000	0.0000
2024/09/20	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/20	2030	07/11/2024	10.21 Put	Bond Future	12.3700	0.0124	11.8900	0.0119	3.880	0.0000	0.0000
2024/09/20	2030	07/11/2024	10.21 Call	Bond Future	5150.0300	5.1500	5171.1500	5.1712	0.410	0.0000	0.0000
2024/09/20	2030	07/11/2024	10.71 Put	Bond Future	1.8500	0.0019	1.7900	0.0018	3.243	0.0000	0.0000
2024/09/20	2030	07/11/2024	10.71 Call	Bond Future	6991.4500	6.9915	7012.9900	7.0130	0.308	0.0000	0.0000
2024/09/20	2030	07/11/2024	11.91 Call	Bond Future	11247.6300	11.2476	11269.2300	11.2692	0.192	0.0000	0.0000
2024/09/20	2030	07/11/2024	11.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/20	2030	07/11/2024		Bond Future	8.8861	98.6031	8.8807	98.6247	0.061	0.0000	0.0000
2024/09/20	2030	07/11/2024	10.75 Call	Bond Future	7137.3200	7.1373	7158.8700	7.1589	0.302	0.0000	0.0000
2024/09/20	2030	07/11/2024	10.75 Put	Bond Future	1.5800	0.0016	1.5300	0.0015	3.165	0.0000	0.0000
2024/09/20	2030	07/11/2024	10.76 Call	Bond Future	7173.7400	7.1737	7195.2900	7.1953	0.300	0.0000	0.0000
2024/09/20	2030	07/11/2024	10.76 Put	Bond Future	1.5200	0.0015	1.4700	0.0015	3.289	0.0000	0.0000
2024/09/20	2030	07/11/2024	10.74 Call	Bond Future	7100.8700	7.1009	7122.4200	7.1224	0.303	0.0000	0.0000
2024/09/20	2030	07/11/2024	10.74 Put	Bond Future	1.6400	0.0016	1.5900	0.0016	3.049	0.0000	0.0000
2024/09/20	2030	06/02/2025		Bond Future	8.9170	96.6206	8.9105	96.6457	0.073	0.0000	0.0000
2024/09/20	2030	06/02/2025	10.68 Call	Bond Future	6595.5300	6.5955	6616.8600	6.6169	0.323	0.0000	0.0000
2024/09/20	2030	06/02/2025	10.68 Put	Bond Future	80.9800	0.0810	77.2400	0.0772	4.618	0.0000	0.0000
2024/09/20	2030	06/02/2025	8.68 Put	Bond Future	1851.6300	1.8516	1829.6600	1.8297	1.187	0.0000	0.0000
2024/09/20	2030	06/02/2025	8.68 Call	Bond Future	932.3200	0.9323	935.4200	0.9354	0.333	0.0000	0.0000
2024/09/20	2030	06/02/2025	9.18 Put	Bond Future	930.1900	0.9302	913.7700	0.9138	1.765	0.0000	0.0000
2024/09/20	2030	06/02/2025	9.18 Call	Bond Future	1938.2800	1.9383	1946.9300	1.9469	0.446	0.0000	0.0000
2024/09/20	2030	06/02/2025	9.69 Call	Bond Future	3348.8800	3.3489	3361.8900	3.3619	0.388	0.0000	0.0000
2024/09/20	2030	06/02/2025	9.69 Put	Bond Future	423.0400	0.4230	410.9800	0.4110	2.851	0.0000	0.0000
2024/09/20	2030	08/05/2025	8.68 Put	Bond Future	2302.0100	2.3020	2277.3600	2.2774	1.071	0.0000	0.0000
2024/09/20	2030	08/05/2025	8.68 Call	Bond Future	1193.5000	1.1935	1199.3000	1.1993	0.486	0.0000	0.0000
2024/09/20	2030	08/05/2025	9.18 Put	Bond Future	1401.5700	1.4016	1379.7700	1.3798	1.555	0.0000	0.0000
2024/09/20	2030	08/05/2025	9.18 Call	Bond Future	2144.4800	2.1445	2153.1300	2.1531	0.403	0.0000	0.0000
2024/09/20	2030	08/05/2025	9.99 Call	Bond Future	4242.6200	4.2426	4259.1400	4.2591	0.389	0.0000	0.0000
2024/09/20	2030	08/05/2025	9.99 Put	Bond Future	591.2700	0.5913	577.3400	0.5773	2.356	0.0000	0.0000
2024/09/20	2030	08/05/2025	12.28 Call	Bond Future	11324.4800	11.3245	11353.7900	11.3538	0.259	0.0000	0.0000
2024/09/20	2030	08/05/2025	12.28 Put	Bond Future	21.3300	0.0213	20.1900	0.0202	5.345	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	
2024/09/20	2030	08/05/2025	10.69 Put	Bond Future	273.8400	0.2738	265.6600	0.2657	2.987	0.0000	0.0000
2024/09/20	2030	08/05/2025	10.69 Call	Bond Future	6351.2900	6.3513	6373.5600	6.3736	0.351	0.0000	0.0000
2024/09/20	2030	08/05/2025	11.86 Call	Bond Future	10006.9200	10.0069	10035.2200	10.0352	0.283	0.0000	0.0000
2024/09/20	2030	08/05/2025	11.86 Put	Bond Future	46.9200	0.0469	44.7700	0.0448	4.582	0.0000	0.0000
2024/09/20	2030	08/05/2025	10.31 Put	Bond Future	416.6100	0.4166	405.5900	0.4056	2.645	0.0000	0.0000
2024/09/20	2030	08/05/2025	10.31 Call	Bond Future	5186.8800	5.1869	5206.3100	5.2063	0.375	0.0000	0.0000
2024/09/20	2030	08/05/2025		Bond Future	8.9780	98.5372	8.9697	98.5677	0.092	0.0000	0.0000
2024/09/20	2030	08/05/2025	9.93 Call	Bond Future	4071.1800	4.0712	4087.1000	4.0871	0.391	0.0000	0.0000
2024/09/20	2030	08/05/2025	9.93 Put	Bond Future	631.5000	0.6315	616.9700	0.6170	2.301	0.0000	0.0000
2024/09/20	2030	07/08/2025	12.12 Call	Bond Future	10178.3700	10.1784	10216.9900	10.2170	0.379	0.0000	0.0000
2024/09/20	2030	07/08/2025	12.12 Put	Bond Future	101.8100	0.1018	99.3700	0.0994	2.397	0.0000	0.0000
2024/09/20	2030	07/08/2025	10.48 Put	Bond Future	595.1100	0.5951	624.3800	0.6244	4.918	0.0000	0.0000
2024/09/20	2030	07/08/2025	10.48 Call	Bond Future	5443.1300	5.4431	5513.4600	5.5135	1.292	0.0000	0.0000
2024/09/20	2030	07/08/2025		Bond Future	9.0596	96.4323	9.0480	96.4734	0.129	0.0000	0.0000
2024/09/20	2030	07/08/2025	11.11 Call	Bond Future	7250.1000	7.2501	7300.5600	7.3006	0.696	0.0000	0.0000
2024/09/20	2030	07/08/2025	11.11 Put	Bond Future	348.3700	0.3484	357.7700	0.3578	2.698	0.0000	0.0000
2024/09/20	2030	06/11/2025		Bond Future	9.1485	98.2696	9.1331	98.3215	0.169	0.0000	0.0000
2024/09/20	2030	06/11/2025	9.54 Call	Bond Future	2949.6000	2.9496	2978.3400	2.9783	0.974	0.0000	0.0000
2024/09/20	2030	06/11/2025	9.54 Put	Bond Future	1647.1000	1.6471	1623.9500	1.6240	1.406	0.0000	0.0000
2024/09/20	2032	07/11/2024	9.75 Put	Bond Future	651.3400	0.6513	694.7200	0.6947	6.660	0.0000	0.0000
2024/09/20	2032	07/11/2024	9.75 Call	Bond Future	1559.1700	1.5592	1656.2100	1.6562	6.224	0.0000	0.0000
2024/09/20	2032	07/11/2024	9.90 Put	Bond Future	450.9600	0.4510	494.3700	0.4944	9.626	0.0000	0.0000
2024/09/20	2032	07/11/2024	9.90 Call	Bond Future	2092.8500	2.0929	2189.9200	2.1899	4.638	0.0000	0.0000
2024/09/20	2032	07/11/2024	10.60 Call	Bond Future	5041.6900	5.0417	5114.5200	5.1145	1.445	0.0000	0.0000
2024/09/20	2032	07/11/2024	10.60 Put	Bond Future	71.0300	0.0710	90.2000	0.0902	26.989	0.0000	0.0000
2024/09/20	2032	07/11/2024	9.86 Call	Bond Future	1945.0000	1.9450	2042.3900	2.0424	5.007	0.0000	0.0000
2024/09/20	2032	07/11/2024	9.86 Put	Bond Future	498.1300	0.4981	541.8600	0.5419	8.779	0.0000	0.0000
2024/09/20	2032	07/11/2024	11.11 Put	Bond Future	17.0500	0.0171	24.1700	0.0242	41.760	0.0000	0.0000
2024/09/20	2032	07/11/2024	11.11 Call	Bond Future	7315.8700	7.3159	7376.6500	7.3767	0.831	0.0000	0.0000
2024/09/20	2032	07/11/2024	11.61 Put	Bond Future	4.2200	0.0042	5.8600	0.0059	38.863	0.0000	0.0000
2024/09/20	2032	07/11/2024	11.61 Call	Bond Future	9509.4500	9.5095	9564.7500	9.5648	0.582	0.0000	0.0000
2024/09/20	2032	07/11/2024	12.95 Call	Bond Future	15068.0000	15.0680	15121.6600	15.1217	0.356	0.0000	0.0000
2024/09/20	2032	07/11/2024	12.95 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2024/09/20	2032	07/11/2024		Bond Future	9.5666	94.0990	9.5558	94.1527	0.113	0.0000	0.0000
2024/09/20	2032	07/11/2024	13.36 Call	Bond Future	16673.6100	16.6736	16727.2700	16.7273	0.322	0.0000	0.0000
2024/09/20	2032	07/11/2024	13.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/20	2032	07/11/2024	11.64 Put	Bond Future	3.8900	0.0039	5.2000	0.0052	33.676	0.0000	0.0000
2024/09/20	2032	07/11/2024	11.64 Call	Bond Future	9639.1700	9.6392	9694.1400	9.6941	0.570	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	
2024/09/20	2032	07/11/2024	11.48 Call	Bond Future	8944.7000	8.9447	9001.7400	9.0017	0.638	0.0000	0.0000
2024/09/20	2032	07/11/2024	11.48 Put	Bond Future	6.0400	0.0060	9.4200	0.0094	55.960	0.0000	0.0000
2024/09/20	2032	07/11/2024	11.49 Call	Bond Future	8988.2900	8.9883	9045.2600	9.0453	0.634	0.0000	0.0000
2024/09/20	2032	07/11/2024	11.49 Put	Bond Future	5.8800	0.0059	9.1900	0.0092	56.293	0.0000	0.0000
2024/09/20	2032	07/11/2024	11.47 Call	Bond Future	8901.0800	8.9011	8958.1900	8.9582	0.642	0.0000	0.0000
2024/09/20	2032	07/11/2024	11.47 Put	Bond Future	6.2100	0.0062	9.6600	0.0097	55.556	0.0000	0.0000
2024/09/20	2032	06/02/2025		Bond Future	9.6261	96.0340	9.6142	96.0916	0.123	0.0000	0.0000
2024/09/20	2032	06/02/2025	11.72 Call	Bond Future	9557.9100	9.5579	9611.8200	9.6118	0.564	0.0000	0.0000
2024/09/20	2032	06/02/2025	11.72 Put	Bond Future	71.7200	0.0717	68.0000	0.0680	5.187	0.0000	0.0000
2024/09/20	2032	06/02/2025	9.42 Put	Bond Future	2264.2800	2.2643	2259.1300	2.2591	0.227	0.0000	0.0000
2024/09/20	2032	06/02/2025	9.42 Call	Bond Future	1257.9400	1.2579	1310.4200	1.3104	4.172	0.0000	0.0000
2024/09/20	2032	06/02/2025	9.92 Put	Bond Future	1159.9100	1.1599	1176.0500	1.1761	1.391	0.0000	0.0000
2024/09/20	2032	06/02/2025	9.92 Call	Bond Future	2571.2600	2.5713	2645.0300	2.6450	2.869	0.0000	0.0000
2024/09/20	2032	06/02/2025	10.61 Call	Bond Future	5035.4000	5.0354	5110.7400	5.1107	1.496	0.0000	0.0000
2024/09/20	2032	06/02/2025	10.61 Put	Bond Future	415.7400	0.4157	433.4500	0.4335	4.260	0.0000	0.0000
2024/09/20	2032	08/05/2025	9.42 Put	Bond Future	2957.5700	2.9576	2908.0700	2.9081	1.674	0.0000	0.0000
2024/09/20	2032	08/05/2025	9.42 Call	Bond Future	1610.6100	1.6106	1624.6100	1.6246	0.869	0.0000	0.0000
2024/09/20	2032	08/05/2025	9.92 Put	Bond Future	1822.0000	1.8220	1782.0100	1.7820	2.195	0.0000	0.0000
2024/09/20	2032	08/05/2025	9.92 Call	Bond Future	2835.9900	2.8360	2859.5000	2.8595	0.829	0.0000	0.0000
2024/09/20	2032	08/05/2025	10.97 Call	Bond Future	6345.2000	6.3452	6386.9000	6.3869	0.657	0.0000	0.0000
2024/09/20	2032	08/05/2025	10.97 Put	Bond Future	612.1300	0.6121	590.3300	0.5903	3.561	0.0000	0.0000
2024/09/20	2032	08/05/2025		Bond Future	9.7033	93.7766	9.6898	93.8401	0.139	0.0000	0.0000
2024/09/20	2032	08/05/2025	10.91 Call	Bond Future	6124.3200	6.1243	6165.0300	6.1650	0.665	0.0000	0.0000
2024/09/20	2032	08/05/2025	10.91 Put	Bond Future	652.5000	0.6525	629.7100	0.6297	3.493	0.0000	0.0000
2024/09/20	2032	07/08/2025		Bond Future	9.7956	95.5890	9.7794	95.6633	0.166	0.0000	0.0000
2024/09/20	2032	07/08/2025	12.01 Call	Bond Future	9923.7800	9.9238	9982.5700	9.9826	0.592	0.0000	0.0000
2024/09/20	2032	07/08/2025	12.01 Put	Bond Future	466.1700	0.4662	450.6100	0.4506	3.338	0.0000	0.0000
2024/09/20	2032	06/11/2025		Bond Future	9.9024	93.2503	9.8831	93.3358	0.195	0.0000	0.0000
2024/09/20	2032	06/11/2025	10.42 Call	Bond Future	4487.9100	4.4879	4556.5700	4.5566	1.530	0.0000	0.0000
2024/09/20	2032	06/11/2025	10.42 Put	Bond Future	2233.4800	2.2335	2216.6700	2.2167	0.753	0.0000	0.0000
2024/09/20	2033	07/11/2024		Bond Future	127.8393	127.8393	127.7338	127.7338	0.082	0.0000	0.0000
2024/09/20	2033	06/02/2025		Bond Future	130.4992	130.4992	130.3954	130.3954	0.080	0.0000	0.0000
2024/09/20	2033	06/02/2025	124.94 Call	Bond Future	5559.1800	5.5592	5455.3600	5.4554	1.868	0.0000	0.0000
2024/09/20	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/20	2033	08/05/2025		Bond Future	131.5982	131.5982	131.4988	131.4988	0.076	0.0000	0.0000
2024/09/20	2033	08/05/2025	130.62 Call	Bond Future	978.1900	0.9782	878.7800	0.8788	10.163	0.0000	0.0000
2024/09/20	2033	08/05/2025	130.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/20	2033	07/08/2025		Bond Future	134.1755	134.1755	134.0875	134.0875	0.066	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/09/20	2033	07/08/2025	128.65 Call	Bond Future	5525.5000	5.5255	5437.5200	5.4375	1.592	0.0000	0.0000
2024/09/20	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/20	2033	06/11/2025		Bond Future	135.2158	135.2158	135.1399	135.1399	0.056	0.0000	0.0000
2024/09/20	2033	06/11/2025	133.14 Call	Bond Future	2075.8100	2.0758	1999.9300	1.9999	3.655	0.0000	0.0000
2024/09/20	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/20	2037	07/11/2024		Bond Future	10.5460	88.5019	10.5249	88.6311	0.200	0.0000	0.0000
2024/09/20	2037	07/11/2024	12.58 Call	Bond Future	11260.9500	11.2610	11390.0100	11.3900	1.146	0.0000	0.0000
2024/09/20	2037	07/11/2024	12.58 Put	Bond Future	2.2500	0.0023	2.1500	0.0022	4.444	0.0000	0.0000
2024/09/20	2037	07/11/2024	12.59 Call	Bond Future	11310.8800	11.3109	11439.9200	11.4399	1.141	0.0000	0.0000
2024/09/20	2037	07/11/2024	12.59 Put	Bond Future	2.1700	0.0022	2.0500	0.0021	5.530	0.0000	0.0000
2024/09/20	2037	07/11/2024	12.57 Call	Bond Future	11210.9800	11.2110	11340.0600	11.3401	1.151	0.0000	0.0000
2024/09/20	2037	07/11/2024	12.57 Put	Bond Future	2.3300	0.0023	2.2500	0.0023	3.433	0.0000	0.0000
2024/09/20	2037	06/02/2025		Bond Future	10.6223	86.0611	10.5999	86.1956	0.211	0.0000	0.0000
2024/09/20	2037	06/02/2025	12.76 Call	Bond Future	11697.3600	11.6974	11836.4700	11.8365	1.189	0.0000	0.0000
2024/09/20	2037	06/02/2025	12.76 Put	Bond Future	97.0000	0.0970	101.5300	0.1015	4.670	0.0000	0.0000
2024/09/20	2037	08/05/2025		Bond Future	10.7170	87.7678	10.6931	87.9094	0.224	0.0000	0.0000
2024/09/20	2037	08/05/2025	12.25 Call	Bond Future	9042.9200	9.0429	9208.6300	9.2086	1.832	0.0000	0.0000
2024/09/20	2037	08/05/2025	12.25 Put	Bond Future	626.9400	0.6269	651.0600	0.6511	3.847	0.0000	0.0000
2024/09/20	2037	08/05/2025	12.55 Put	Bond Future	463.4700	0.4635	484.3500	0.4844	4.505	0.0000	0.0000
2024/09/20	2037	08/05/2025	12.55 Call	Bond Future	10387.9400	10.3879	10550.4100	10.5504	1.564	0.0000	0.0000
2024/09/20	2037	08/05/2025	13.30 Put	Bond Future	194.6600	0.1947	185.8700	0.1859	4.516	0.0000	0.0000
2024/09/20	2037	08/05/2025	13.30 Call	Bond Future	13709.7900	13.7098	13842.5900	13.8426	0.969	0.0000	0.0000
2024/09/20	2037	08/05/2025	13.35 Put	Bond Future	181.1000	0.1811	172.8100	0.1728	4.578	0.0000	0.0000
2024/09/20	2037	08/05/2025	13.35 Call	Bond Future	13926.7900	13.9268	14060.0900	14.0601	0.957	0.0000	0.0000
2024/09/20	2037	07/08/2025		Bond Future	10.8251	85.2034	10.7987	85.3566	0.244	0.0000	0.0000
2024/09/20	2037	07/08/2025	13.01 Call	Bond Future	12095.6600	12.0957	12252.6200	12.2526	1.298	0.0000	0.0000
2024/09/20	2037	07/08/2025	13.01 Put	Bond Future	664.8000	0.6648	668.5200	0.6685	0.560	0.0000	0.0000
2024/09/20	2037	07/08/2025	12.17 Call	Bond Future	8580.8600	8.5809	8802.6800	8.8027	2.585	0.0000	0.0000
2024/09/20	2037	07/08/2025	12.17 Put	Bond Future	1271.4100	1.2714	1339.9900	1.3400	5.394	0.0000	0.0000
2024/09/20	2037	07/08/2025	11.42 Call	Bond Future	5629.0600	5.6291	5854.9000	5.8549	4.012	0.0000	0.0000
2024/09/20	2037	07/08/2025	11.42 Put	Bond Future	2281.6900	2.2817	2354.2900	2.3543	3.182	0.0000	0.0000
2024/09/20	2037	07/08/2025	10.55 Put	Bond Future	4449.2600	4.4493	4454.5200	4.4545	0.118	0.0000	0.0000
2024/09/20	2037	07/08/2025	10.55 Call	Bond Future	2836.4700	2.8365	2994.9700	2.9950	5.588	0.0000	0.0000
2024/09/20	2037	07/08/2025	10.64 Put	Bond Future	4157.6700	4.1577	4177.4800	4.1775	0.476	0.0000	0.0000
2024/09/20	2037	07/08/2025	10.64 Call	Bond Future	3077.1500	3.0772	3250.2000	3.2502	5.624	0.0000	0.0000
2024/09/20	2037	06/11/2025		Bond Future	10.9353	86.8253	10.9062	86.9905	0.266	0.0000	0.0000
2024/09/20	2037	06/11/2025	11.63 Call	Bond Future	6499.0800	6.4991	6676.8400	6.6768	2.735	0.0000	0.0000
2024/09/20	2037	06/11/2025	11.63 Put	Bond Future	2680.4700	2.6805	2693.0800	2.6931	0.470	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	
2024/09/20	2038	07/11/2024		Bond Future	140.3054	140.3054	140.6029	140.6029	0.212	0.0000	0.0000
2024/09/20	2038	06/02/2025		Bond Future	141.1171	141.1171	141.4251	141.4251	0.218	0.0000	0.0000
2024/09/20	2038	06/02/2025	135.23 Call	Bond Future	5887.0600	5.8871	6195.1400	6.1951	5.233	0.0000	0.0000
2024/09/20	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/20	2038	08/05/2025		Bond Future	143.9522	143.9522	144.2736	144.2736	0.223	0.0000	0.0000
2024/09/20	2038	08/05/2025	139.68 Call	Bond Future	4272.1500	4.2722	4593.5800	4.5936	7.524	0.0000	0.0000
2024/09/20	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/20	2038	07/08/2025		Bond Future	144.6187	144.6187	144.9613	144.9613	0.237	0.0000	0.0000
2024/09/20	2038	07/08/2025	139.56 Call	Bond Future	5058.7400	5.0587	5401.2800	5.4013	6.771	0.0000	0.0000
2024/09/20	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/20	2038	06/11/2025		Bond Future	147.4129	147.4129	147.7768	147.7768	0.247	0.0000	0.0000
2024/09/20	2038	06/11/2025	143.88 Call	Bond Future	3532.9300	3.5329	3896.8400	3.8968	10.301	0.0000	0.0000
2024/09/20	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/20	2040	07/11/2024	12.10 Put	Bond Future	26.2000	0.0262	31.1100	0.0311	18.740	0.0000	0.0000
2024/09/20	2040	07/11/2024	12.10 Call	Bond Future	8380.6800	8.3807	8322.7300	8.3227	0.691	0.0000	0.0000
2024/09/20	2040	07/11/2024	12.60 Call	Bond Future	11148.8300	11.1488	11087.0600	11.0871	0.554	0.0000	0.0000
2024/09/20	2040	07/11/2024	12.60 Put	Bond Future	4.7300	0.0047	5.8200	0.0058	23.044	0.0000	0.0000
2024/09/20	2040	07/11/2024	13.15 Call	Bond Future	14040.0000	14.0400	13977.0900	13.9771	0.448	0.0000	0.0000
2024/09/20	2040	07/11/2024	13.15 Put	Bond Future	0.5700	0.0006	0.5200	0.0005	8.772	0.0000	0.0000
2024/09/20	2040	07/11/2024		Bond Future	10.7517	89.5327	10.7611	89.4699	0.088	0.0000	0.0000
2024/09/20	2040	07/11/2024	12.85 Call	Bond Future	12483.9300	12.4839	12421.2800	12.4213	0.502	0.0000	0.0000
2024/09/20	2040	07/11/2024	12.85 Put	Bond Future	2.0000	0.0020	2.2100	0.0022	10.500	0.0000	0.0000
2024/09/20	2040	07/11/2024	12.86 Call	Bond Future	12536.6100	12.5366	12473.9300	12.4739	0.500	0.0000	0.0000
2024/09/20	2040	07/11/2024	12.86 Put	Bond Future	1.9300	0.0019	2.1100	0.0021	9.326	0.0000	0.0000
2024/09/20	2040	07/11/2024	12.84 Call	Bond Future	12431.1900	12.4312	12368.5800	12.3686	0.504	0.0000	0.0000
2024/09/20	2040	07/11/2024	12.84 Put	Bond Future	2.0700	0.0021	2.3200	0.0023	12.077	0.0000	0.0000
2024/09/20	2040	06/02/2025		Bond Future	10.8287	86.8624	10.8380	86.8010	0.086	0.0000	0.0000
2024/09/20	2040	06/02/2025	12.95 Call	Bond Future	12546.1100	12.5461	12502.4700	12.5025	0.348	0.0000	0.0000
2024/09/20	2040	06/02/2025	12.95 Put	Bond Future	109.0900	0.1091	126.8100	0.1268	16.243	0.0000	0.0000
2024/09/20	2040	06/02/2025	11.00 Put	Bond Future	1857.8500	1.8579	2027.3500	2.0274	9.123	0.0000	0.0000
2024/09/20	2040	06/02/2025	11.00 Call	Bond Future	2975.4400	2.9754	3083.5800	3.0836	3.634	0.0000	0.0000
2024/09/20	2040	06/02/2025	11.70 Call	Bond Future	6152.0300	6.1520	6207.4300	6.2074	0.901	0.0000	0.0000
2024/09/20	2040	06/02/2025	11.70 Put	Bond Future	685.7600	0.6858	802.5200	0.8025	17.026	0.0000	0.0000
2024/09/20	2040	06/02/2025	12.20 Call	Bond Future	8698.9900	8.6990	8709.4600	8.7095	0.120	0.0000	0.0000
2024/09/20	2040	06/02/2025	12.20 Put	Bond Future	328.4800	0.3285	400.3100	0.4003	21.867	0.0000	0.0000
2024/09/20	2040	08/05/2025		Bond Future	10.9225	88.5848	10.9314	88.5266	0.082	0.0000	0.0000
2024/09/20	2040	08/05/2025	12.63 Call	Bond Future	10656.3100	10.6563	10651.7500	10.6518	0.043	0.0000	0.0000
2024/09/20	2040	08/05/2025	12.63 Put	Bond Future	571.0000	0.5710	624.6900	0.6247	9.403	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	
2024/09/20	2040	08/05/2025	13.43 Put	Bond Future	244.2200	0.2442	246.5800	0.2466	0.966	0.0000	0.0000
2024/09/20	2040	08/05/2025	13.43 Call	Bond Future	14445.6800	14.4457	14389.7900	14.3898	0.387	0.0000	0.0000
2024/09/20	2040	08/05/2025	12.75 Put	Bond Future	507.1600	0.5072	556.5800	0.5566	9.744	0.0000	0.0000
2024/09/20	2040	08/05/2025	12.75 Call	Bond Future	11232.7500	11.2328	11223.9200	11.2239	0.079	0.0000	0.0000
2024/09/20	2040	08/05/2025	13.50 Put	Bond Future	221.5300	0.2215	223.6900	0.2237	0.975	0.0000	0.0000
2024/09/20	2040	08/05/2025	13.50 Call	Bond Future	14766.6300	14.7666	14710.5400	14.7105	0.380	0.0000	0.0000
2024/09/20	2040	07/08/2025		Bond Future	11.0284	85.7854	11.0363	85.7351	0.072	0.0000	0.0000
2024/09/20	2040	07/08/2025	13.29 Call	Bond Future	13451.8700	13.4519	13427.9300	13.4279	0.178	0.0000	0.0000
2024/09/20	2040	07/08/2025	13.29 Put	Bond Future	688.7000	0.6887	715.1100	0.7151	3.835	0.0000	0.0000
2024/09/20	2040	06/11/2025		Bond Future	11.1356	87.4180	11.1424	87.3757	0.061	0.0000	0.0000
2024/09/20	2040	06/11/2025	11.84 Call	Bond Future	7147.4800	7.1475	7202.7600	7.2028	0.773	0.0000	0.0000
2024/09/20	2040	06/11/2025	11.84 Put	Bond Future	2902.9800	2.9030	3000.5600	3.0006	3.361	0.0000	0.0000
2024/09/20	2044	07/11/2024	12.50 Call	Bond Future	10524.9900	10.5250	10461.7400	10.4617	0.601	0.0000	0.0000
2024/09/20	2044	07/11/2024	12.50 Put	Bond Future	9.1100	0.0091	11.4800	0.0115	26.015	0.0000	0.0000
2024/09/20	2044	07/11/2024	12.25 Call	Bond Future	9118.0300	9.1180	9057.2500	9.0573	0.667	0.0000	0.0000
2024/09/20	2044	07/11/2024	12.25 Put	Bond Future	21.0300	0.0210	25.8700	0.0259	23.015	0.0000	0.0000
2024/09/20	2044	07/11/2024	12.00 Call	Bond Future	7680.0200	7.6800	7623.9100	7.6239	0.731	0.0000	0.0000
2024/09/20	2044	07/11/2024	12.00 Put	Bond Future	48.0200	0.0480	57.5300	0.0575	19.804	0.0000	0.0000
2024/09/20	2044	07/11/2024		Bond Future	10.8148	85.8747	10.8242	85.8091	0.087	0.0000	0.0000
2024/09/20	2044	07/11/2024	12.91 Call	Bond Future	12749.8800	12.7499	12684.4500	12.6845	0.513	0.0000	0.0000
2024/09/20	2044	07/11/2024	12.91 Put	Bond Future	2.3000	0.0023	2.4900	0.0025	8.261	0.0000	0.0000
2024/09/20	2044	07/11/2024	12.92 Call	Bond Future	12802.8100	12.8028	12737.3400	12.7373	0.511	0.0000	0.0000
2024/09/20	2044	07/11/2024	12.92 Put	Bond Future	2.2300	0.0022	2.3800	0.0024	6.726	0.0000	0.0000
2024/09/20	2044	07/11/2024	12.90 Call	Bond Future	12696.8900	12.6969	12631.5000	12.6315	0.515	0.0000	0.0000
2024/09/20	2044	07/11/2024	12.90 Put	Bond Future	2.3800	0.0024	2.6100	0.0026	9.664	0.0000	0.0000
2024/09/20	2044	06/02/2025		Bond Future	10.8875	83.2545	10.8969	83.1902	0.086	0.0000	0.0000
2024/09/20	2044	06/02/2025	13.02 Call	Bond Future	12910.8800	12.9109	12863.2200	12.8632	0.369	0.0000	0.0000
2024/09/20	2044	06/02/2025	13.02 Put	Bond Future	115.5200	0.1155	132.1700	0.1322	14.413	0.0000	0.0000
2024/09/20	2044	06/02/2025	13.75 Call	Bond Future	16471.8600	16.4719	16407.7100	16.4077	0.389	0.0000	0.0000
2024/09/20	2044	06/02/2025	13.75 Put	Bond Future	29.7100	0.0297	29.8700	0.0299	0.539	0.0000	0.0000
2024/09/20	2044	06/02/2025	12.50 Put	Bond Future	243.2400	0.2432	275.3800	0.2754	13.213	0.0000	0.0000
2024/09/20	2044	06/02/2025	12.50 Call	Bond Future	10231.7200	10.2317	10199.5500	10.1996	0.314	0.0000	0.0000
2024/09/20	2044	06/02/2025	12.00 Put	Bond Future	503.7800	0.5038	559.2900	0.5593	11.019	0.0000	0.0000
2024/09/20	2044	06/02/2025	12.00 Call	Bond Future	7613.8600	7.6139	7605.0600	7.6051	0.116	0.0000	0.0000
2024/09/20	2044	08/05/2025	12.40 Call	Bond Future	9601.1900	9.6012	9617.6700	9.6177	0.172	0.0000	0.0000
2024/09/20	2044	08/05/2025	12.40 Put	Bond Future	789.8900	0.7899	867.8100	0.8678	9.865	0.0000	0.0000
2024/09/20	2044	08/05/2025	11.65 Call	Bond Future	6041.8400	6.0418	6100.0300	6.1000	0.963	0.0000	0.0000
2024/09/20	2044	08/05/2025	11.65 Put	Bond Future	1668.1200	1.6681	1787.7500	1.7878	7.172	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	
2024/09/20	2044	08/05/2025	10.92 Put	Bond Future	3439.9600	3.4400	3579.2400	3.5792	4.049	0.0000	0.0000
2024/09/20	2044	08/05/2025	10.92 Call	Bond Future	3064.3400	3.0643	3142.1800	3.1422	2.540	0.0000	0.0000
2024/09/20	2044	08/05/2025		Bond Future	10.9753	84.9053	10.9844	84.8439	0.083	0.0000	0.0000
2024/09/20	2044	08/05/2025	12.72 Call	Bond Future	11157.2400	11.1572	11159.1100	11.1591	0.017	0.0000	0.0000
2024/09/20	2044	08/05/2025	12.72 Put	Bond Future	576.7400	0.5767	640.0500	0.6401	10.977	0.0000	0.0000
2024/09/20	2044	07/08/2025		Bond Future	11.0739	82.1601	11.0820	82.1061	0.073	0.0000	0.0000
2024/09/20	2044	07/08/2025	13.34 Call	Bond Future	13842.5800	13.8426	13816.5000	13.8165	0.188	0.0000	0.0000
2024/09/20	2044	07/08/2025	13.34 Put	Bond Future	720.5100	0.7205	748.3700	0.7484	3.867	0.0000	0.0000
2024/09/20	2044	06/11/2025		Bond Future	11.1732	83.7236	11.1803	83.6771	0.063	0.0000	0.0000
2024/09/20	2044	06/11/2025	11.88 Call	Bond Future	7437.4000	7.4374	7514.0400	7.5140	1.030	0.0000	0.0000
2024/09/20	2044	06/11/2025	11.88 Put	Bond Future	3002.5900	3.0026	3125.6600	3.1257	4.099	0.0000	0.0000
2024/09/20	2046	07/11/2024		Bond Future	121.0188	121.0188	121.3793	121.3793	0.298	0.0000	0.0000
2024/09/20	2046	06/02/2025		Bond Future	123.5368	123.5368	123.9085	123.9085	0.301	0.0000	0.0000
2024/09/20	2046	06/02/2025	114.01 Call	Bond Future	9526.8100	9.5268	9898.4900	9.8985	3.901	0.0000	0.0000
2024/09/20	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/20	2046	08/05/2025		Bond Future	123.7808	123.7808	124.1663	124.1663	0.311	0.0000	0.0000
2024/09/20	2046	08/05/2025	121.97 Call	Bond Future	1810.7600	1.8108	2196.3000	2.1963	21.292	0.0000	0.0000
2024/09/20	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/20	2046	07/08/2025		Bond Future	126.2041	126.2041	126.6095	126.6095	0.321	0.0000	0.0000
2024/09/20	2046	07/08/2025	118.69 Call	Bond Future	7514.1000	7.5141	7919.5400	7.9195	5.396	0.0000	0.0000
2024/09/20	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/20	2046	06/11/2025		Bond Future	126.3611	126.3611	126.7877	126.7877	0.338	0.0000	0.0000
2024/09/20	2046	06/11/2025	125.41 Call	Bond Future	951.1300	0.9511	1377.6500	1.3777	44.844	0.0000	0.0000
2024/09/20	2046	06/11/2025	125.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/20	2050	07/11/2024		Bond Future	123.2963	123.2963	123.0791	123.0791	0.176	0.0000	0.0000
2024/09/20	2050	06/02/2025		Bond Future	123.5136	123.5136	123.2960	123.2960	0.176	0.0000	0.0000
2024/09/20	2050	06/02/2025	115.60 Call	Bond Future	7913.5600	7.9136	7695.9900	7.6960	2.749	0.0000	0.0000
2024/09/20	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/20	2050	08/05/2025		Bond Future	125.9951	125.9951	125.7792	125.7792	0.171	0.0000	0.0000
2024/09/20	2050	08/05/2025	121.16 Call	Bond Future	4835.0500	4.8351	4619.2300	4.6192	4.464	0.0000	0.0000
2024/09/20	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/20	2050	07/08/2025		Bond Future	126.0639	126.0639	125.8567	125.8567	0.164	0.0000	0.0000
2024/09/20	2050	07/08/2025	119.89 Call	Bond Future	6173.8500	6.1739	5966.6500	5.9667	3.356	0.0000	0.0000
2024/09/20	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/20	2050	06/11/2025		Bond Future	128.4993	128.4993	128.3010	128.3010	0.154	0.0000	0.0000
2024/09/20	2050	06/11/2025	124.42 Call	Bond Future	4079.2800	4.0793	3881.0400	3.8810	4.860	0.0000	0.0000
2024/09/20	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
2024/09/20	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/20	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/20	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/20	AL37	07/11/2024		Index Future	1059.0880	1059.0880	1059.3330	0.023	0.0000	0.0000
2024/09/20	AL37	06/02/2025		Index Future	1080.8600	1080.8600	1081.1430	0.026	0.0000	0.0000
2024/09/20	AL37	08/05/2025		Index Future	1102.3280	1102.3280	1102.6700	0.031	0.0000	0.0000
2024/09/20	AL37	07/08/2025		Index Future	1123.6740	1123.6740	1124.1340	0.041	0.0000	0.0000
2024/09/20	AL37	06/11/2025		Index Future	1145.1700	1145.1700	1145.7530	0.051	0.0000	0.0000
2024/09/20	AL7T	07/11/2024		Index Future	1274.7020	1274.7020	1275.6530	0.075	0.0000	0.0000
2024/09/20	AL7T	06/02/2025		Index Future	1300.9080	1300.9080	1301.9170	0.078	0.0000	0.0000
2024/09/20	AL7T	08/05/2025		Index Future	1326.7460	1326.7460	1327.8400	0.082	0.0000	0.0000
2024/09/20	AL7T	07/08/2025		Index Future	1352.4380	1352.4380	1353.6870	0.092	0.0000	0.0000
2024/09/20	AL7T	06/11/2025		Index Future	1378.3090	1378.3090	1379.7200	0.102	0.0000	0.0000
2024/09/20	ALBI	07/11/2024		Index Future	1102.7410	1102.7410	1102.8680	0.012	0.0000	0.0000
2024/09/20	ALBI	06/02/2025		Index Future	1125.4120	1125.4120	1125.5750	0.014	0.0000	0.0000
2024/09/20	ALBI	08/05/2025		Index Future	1147.7640	1147.7640	1147.9870	0.019	0.0000	0.0000
2024/09/20	ALBI	07/08/2025		Index Future	1169.9900	1169.9900	1170.3330	0.029	0.0000	0.0000
2024/09/20	ALBI	06/11/2025		Index Future	1192.3710	1192.3710	1192.8400	0.039	0.0000	0.0000
2024/09/20	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/20	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/20	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/20	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/20	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/20	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/20	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2024/09/20	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/20	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/20	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/20	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	
2024/09/20	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/20	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/20	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/09/20	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/20	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/20	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/20	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/20	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/20	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/09/20	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/20	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/20	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/20	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/20	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/20	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/20	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/20	CR33	31/03/2033		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/09/20	CR38	31/03/2038		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/09/20	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/20	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/20	ES33	07/11/2024		Bond Future	10.8189	82.5899	10.7975	82.6951	0.198	0.0000	0.0000
2024/09/20	ES33	06/02/2025		Bond Future	10.9226	84.3083	10.8996	84.4183	0.210	0.0000	0.0000
2024/09/20	ES33	06/02/2025	13.34 Call	Bond Future	10576.7400	10.5767	10686.7000	10.6867	1.040	0.0000	0.0000
2024/09/20	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/20	ES33	08/05/2025		Bond Future	11.0399	82.2022	11.0151	82.3185	0.225	0.0000	0.0000
2024/09/20	ES33	08/05/2025	12.73 Call	Bond Future	7430.2500	7.4303	7546.4700	7.5465	1.564	0.0000	0.0000
2024/09/20	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/20	ES33	07/08/2025		Bond Future	11.1722	83.8095	11.1444	83.9365	0.249	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/09/20	ES33	07/08/2025	13.56 Call	Bond Future	10004.9000	10.0049	10131.9000	10.1319	1.269	0.0000	0.0000
2024/09/20	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/20	ES33	06/11/2025		Bond Future	11.3229	81.6294	11.2919	81.7673	0.274	0.0000	0.0000
2024/09/20	ES33	06/11/2025	12.01 Call	Bond Future	2979.1800	2.9792	3117.0800	3.1171	4.629	0.0000	0.0000
2024/09/20	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/20	ES42	07/11/2024		Bond Future	11.1056	80.5062	11.0539	80.8403	0.466	0.0000	0.0000
2024/09/20	ES42	06/02/2025		Bond Future	11.1888	82.1807	11.1348	82.5242	0.482	0.0000	0.0000
2024/09/20	ES42	06/02/2025	13.71 Call	Bond Future	13787.2100	13.7872	14130.7600	14.1308	2.492	0.0000	0.0000
2024/09/20	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/20	ES42	08/05/2025		Bond Future	11.2855	79.5643	11.2290	79.9189	0.501	0.0000	0.0000
2024/09/20	ES42	08/05/2025	13.25 Call	Bond Future	10933.4000	10.9334	11287.9700	11.2880	3.243	0.0000	0.0000
2024/09/20	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/20	ES42	07/08/2025		Bond Future	11.3902	81.1179	11.3303	81.4876	0.526	0.0000	0.0000
2024/09/20	ES42	07/08/2025	13.79 Call	Bond Future	12845.6800	12.8457	13215.4300	13.2154	2.878	0.0000	0.0000
2024/09/20	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/20	ES42	06/11/2025		Bond Future	11.5046	78.4162	11.4412	78.8016	0.552	0.0000	0.0000
2024/09/20	ES42	06/11/2025	12.39 Call	Bond Future	5082.3200	5.0823	5467.6800	5.4677	7.582	0.0000	0.0000
2024/09/20	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/20	GOVI	07/11/2024	948.79 Call	GOVI	1365310.0000	136.5310	1366620.0000	136.6620	0.096	0.0000	0.0000
2024/09/20	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/20	GOVI	07/11/2024	948.80 Call	GOVI	1365210.0000	136.5210	1366520.0000	136.6520	0.096	0.0000	0.0000
2024/09/20	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/20	GOVI	07/11/2024	948.78 Call	GOVI	1365410.0000	136.5410	1366720.0000	136.6720	0.096	0.0000	0.0000
2024/09/20	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/20	GOVI	07/11/2024		GOVI	1085.3210	1085.3210	1085.4520	1085.4520	0.012	0.0000	0.0000
2024/09/20	GOVI	06/02/2025		GOVI	1107.6330	1107.6330	1107.8000	1107.8000	0.015	0.0000	0.0000
2024/09/20	GOVI	06/02/2025	972.00 Call	GOVI	1356330.0000	135.6330	1358000.0000	135.8000	0.123	0.0000	0.0000
2024/09/20	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/20	GOVI	08/05/2025		GOVI	1129.6320	1129.6320	1129.8580	1129.8580	0.020	0.0000	0.0000
2024/09/20	GOVI	08/05/2025	1,022.00 Call	GOVI	1076320.0000	107.6320	1078580.0000	107.8580	0.210	0.0000	0.0000
2024/09/20	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/20	GOVI	07/08/2025		GOVI	1151.5070	1151.5070	1151.8510	1151.8510	0.030	0.0000	0.0000
2024/09/20	GOVI	07/08/2025	1,011.00 Call	GOVI	1405070.0000	140.5070	1408510.0000	140.8510	0.245	0.0000	0.0000
2024/09/20	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/20	GOVI	06/11/2025		GOVI	1173.5350	1173.5350	1174.0030	1174.0030	0.040	0.0000	0.0000
2024/09/20	GOVI	06/11/2025	1,112.00 Call	GOVI	615350.0000	61.5350	620030.0000	62.0030	0.761	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
2024/09/20	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/20	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/09/20	IGOV	07/11/2024		Index Future	372.9890	372.9890	373.0050	0.004	0.0000	0.0000
2024/09/20	IGOV	06/02/2025		Index Future	380.7480	380.7480	380.7750	0.007	0.0000	0.0000
2024/09/20	IGOV	08/05/2025		Index Future	388.3990	388.3990	388.4460	0.012	0.0000	0.0000
2024/09/20	IGOV	07/08/2025		Index Future	396.0080	396.0080	396.0950	0.022	0.0000	0.0000
2024/09/20	IGOV	06/11/2025		Index Future	403.6690	403.6690	403.7980	0.032	0.0000	0.0000
2024/09/20	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/09/20	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/09/20	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/09/20	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/09/20	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/09/20	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/09/20	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/09/20	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/09/20	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/09/20	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/09/20	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/09/20	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/09/20	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/09/20	JBAF	18/09/2024		Jibar Tradeable Future	8.3350	8.3350	8.3350	0.000	0.0000	0.0000
2024/09/20	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	0.000	0.0000	0.0000
2024/09/20	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	0.000	0.0000	0.0000
2024/09/20	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	0.000	0.0000	0.0000
2024/09/20	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	0.000	0.0000	0.0000
2024/09/20	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	0.000	0.0000	0.0000
2024/09/20	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	0.000	0.0000	0.0000
2024/09/20	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	0.000	0.0000	0.0000
2024/09/20	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	0.000	0.0000	0.0000
2024/09/20	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	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	
2024/09/20	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/09/20	R035	07/11/2024	11.10 Call	Bond Future	5305.6800	5.3057	5374.9200	5.3749	1.305	0.0000	0.0000
2024/09/20	R035	07/11/2024	11.10 Put	Bond Future	88.7500	0.0888	93.0300	0.0930	4.823	0.0000	0.0000
2024/09/20	R035	07/11/2024	13.23 Call	Bond Future	15884.6200	15.8846	15949.5800	15.9496	0.409	0.0000	0.0000
2024/09/20	R035	07/11/2024	13.23 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2024/09/20	R035	07/11/2024	12.20 Put	Bond Future	1.7800	0.0018	1.9200	0.0019	7.865	0.0000	0.0000
2024/09/20	R035	07/11/2024	12.20 Call	Bond Future	10970.2000	10.9702	11035.3000	11.0353	0.593	0.0000	0.0000
2024/09/20	R035	07/11/2024		Bond Future	10.1855	93.5222	10.1745	93.5872	0.107	0.0000	0.0000
2024/09/20	R035	07/11/2024	12.18 Call	Bond Future	10870.5500	10.8706	10935.6600	10.9357	0.599	0.0000	0.0000
2024/09/20	R035	07/11/2024	12.18 Put	Bond Future	1.9200	0.0019	2.0700	0.0021	7.813	0.0000	0.0000
2024/09/20	R035	07/11/2024	12.19 Call	Bond Future	10920.4000	10.9204	10985.5100	10.9855	0.596	0.0000	0.0000
2024/09/20	R035	07/11/2024	12.19 Put	Bond Future	1.8500	0.0019	2.0000	0.0020	8.108	0.0000	0.0000
2024/09/20	R035	07/11/2024	12.17 Call	Bond Future	10820.6700	10.8207	10885.7800	10.8858	0.602	0.0000	0.0000
2024/09/20	R035	07/11/2024	12.17 Put	Bond Future	2.0000	0.0020	2.1500	0.0022	7.500	0.0000	0.0000
2024/09/20	R035	06/02/2025		Bond Future	10.2612	95.4452	10.2493	95.5144	0.116	0.0000	0.0000
2024/09/20	R035	06/02/2025	12.41 Call	Bond Future	11519.7800	11.5198	11586.0300	11.5860	0.575	0.0000	0.0000
2024/09/20	R035	06/02/2025	12.41 Put	Bond Future	95.6700	0.0957	92.7100	0.0927	3.094	0.0000	0.0000
2024/09/20	R035	06/02/2025	11.30 Call	Bond Future	6281.2700	6.2813	6369.2800	6.3693	1.401	0.0000	0.0000
2024/09/20	R035	06/02/2025	11.30 Put	Bond Future	498.2900	0.4983	517.0900	0.5171	3.773	0.0000	0.0000
2024/09/20	R035	06/02/2025	10.65 Call	Bond Future	3481.5200	3.4815	3576.1400	3.5761	2.718	0.0000	0.0000
2024/09/20	R035	06/02/2025	10.65 Put	Bond Future	1256.7800	1.2568	1282.1900	1.2822	2.022	0.0000	0.0000
2024/09/20	R035	06/02/2025	10.34 Put	Bond Future	1904.3800	1.9044	1924.7700	1.9248	1.071	0.0000	0.0000
2024/09/20	R035	06/02/2025	10.34 Call	Bond Future	2361.2900	2.3613	2450.8900	2.4509	3.795	0.0000	0.0000
2024/09/20	R035	06/02/2025	10.26 Put	Bond Future	2111.7800	2.1118	2129.5200	2.1295	0.840	0.0000	0.0000
2024/09/20	R035	06/02/2025	10.26 Call	Bond Future	2104.8000	2.1048	2191.7500	2.1918	4.131	0.0000	0.0000
2024/09/20	R035	08/05/2025	11.70 Call	Bond Future	7979.4500	7.9795	8131.7100	8.1317	1.908	0.0000	0.0000
2024/09/20	R035	08/05/2025	11.70 Put	Bond Future	683.1400	0.6831	760.2200	0.7602	11.283	0.0000	0.0000
2024/09/20	R035	08/05/2025	10.95 Call	Bond Future	4842.7000	4.8427	5028.1400	5.0281	3.829	0.0000	0.0000
2024/09/20	R035	08/05/2025	10.95 Put	Bond Future	1486.6800	1.4867	1596.9400	1.5969	7.417	0.0000	0.0000
2024/09/20	R035	08/05/2025	10.44 Put	Bond Future	2490.2900	2.4903	2593.7100	2.5937	4.153	0.0000	0.0000
2024/09/20	R035	08/05/2025	10.44 Call	Bond Future	3022.4400	3.0224	3201.0400	3.2010	5.909	0.0000	0.0000
2024/09/20	R035	08/05/2025	13.35 Call	Bond Future	15244.1400	15.2441	15313.9700	15.3140	0.458	0.0000	0.0000
2024/09/20	R035	08/05/2025	13.35 Put	Bond Future	92.5000	0.0925	87.1500	0.0872	5.784	0.0000	0.0000
2024/09/20	R035	08/05/2025	12.70 Call	Bond Future	12425.0900	12.4251	12493.8500	12.4939	0.553	0.0000	0.0000
2024/09/20	R035	08/05/2025	12.70 Put	Bond Future	241.6500	0.2417	235.2300	0.2352	2.657	0.0000	0.0000
2024/09/20	R035	08/05/2025	11.46 Put	Bond Future	877.0600	0.8771	966.5900	0.9666	10.208	0.0000	0.0000
2024/09/20	R035	08/05/2025	11.46 Call	Bond Future	6939.1200	6.9391	7103.8300	7.1038	2.374	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	
2024/09/20	R035	08/05/2025		Bond Future	10.3463	92.8294	10.3331	92.9046	0.127	0.0000	0.0000
2024/09/20	R035	08/05/2025	11.78 Call	Bond Future	8330.8300	8.3308	8479.2600	8.4793	1.782	0.0000	0.0000
2024/09/20	R035	08/05/2025	11.78 Put	Bond Future	628.5300	0.6285	701.7800	0.7018	11.654	0.0000	0.0000
2024/09/20	R035	07/08/2025		Bond Future	10.4446	94.6238	10.4291	94.7100	0.148	0.0000	0.0000
2024/09/20	R035	07/08/2025	12.65 Call	Bond Future	11876.5100	11.8765	11945.5200	11.9455	0.581	0.0000	0.0000
2024/09/20	R035	07/08/2025	12.65 Put	Bond Future	624.4500	0.6245	607.2600	0.6073	2.753	0.0000	0.0000
2024/09/20	R035	06/11/2025		Bond Future	10.5576	91.9215	10.5398	92.0188	0.169	0.0000	0.0000
2024/09/20	R035	06/11/2025	11.20 Call	Bond Future	5964.5100	5.9645	6175.7100	6.1757	3.541	0.0000	0.0000
2024/09/20	R035	06/11/2025	11.20 Put	Bond Future	2554.0000	2.5540	2667.8900	2.6679	4.459	0.0000	0.0000
2024/09/20	R053	07/11/2024		Bond Future	10.7432	109.1331	10.7527	109.0435	0.088	0.0000	0.0000
2024/09/20	R053	07/11/2024	12.80 Call	Bond Future	16703.9700	16.7040	16615.4300	16.6154	0.530	0.0000	0.0000
2024/09/20	R053	07/11/2024	12.80 Put	Bond Future	3.4900	0.0035	4.5200	0.0045	29.513	0.0000	0.0000
2024/09/20	R053	07/11/2024	12.81 Call	Bond Future	16773.4100	16.7734	16684.8000	16.6848	0.528	0.0000	0.0000
2024/09/20	R053	07/11/2024	12.81 Put	Bond Future	3.3700	0.0034	4.3300	0.0043	28.487	0.0000	0.0000
2024/09/20	R053	07/11/2024	12.79 Call	Bond Future	16634.4300	16.6344	16545.9800	16.5460	0.532	0.0000	0.0000
2024/09/20	R053	07/11/2024	12.79 Put	Bond Future	3.6000	0.0036	4.7200	0.0047	31.111	0.0000	0.0000
2024/09/20	R053	06/02/2025		Bond Future	10.8124	111.3771	10.8218	111.2891	0.087	0.0000	0.0000
2024/09/20	R053	06/02/2025	12.94 Call	Bond Future	17178.2800	17.1783	17103.1200	17.1031	0.438	0.0000	0.0000
2024/09/20	R053	06/02/2025	12.94 Put	Bond Future	181.4800	0.1815	194.3200	0.1943	7.075	0.0000	0.0000
2024/09/20	R053	08/05/2025		Bond Future	10.8917	107.7206	10.9009	107.6363	0.084	0.0000	0.0000
2024/09/20	R053	08/05/2025	12.64 Call	Bond Future	14912.6900	14.9127	14927.0500	14.9271	0.096	0.0000	0.0000
2024/09/20	R053	08/05/2025	12.64 Put	Bond Future	759.3200	0.7593	857.9900	0.8580	12.995	0.0000	0.0000
2024/09/20	R053	07/08/2025		Bond Future	10.9791	109.8014	10.9874	109.7265	0.075	0.0000	0.0000
2024/09/20	R053	07/08/2025	13.17 Call	Bond Future	17922.4600	17.9225	17894.8600	17.8949	0.154	0.0000	0.0000
2024/09/20	R053	07/08/2025	13.17 Put	Bond Future	955.1400	0.9551	1002.4500	1.0025	4.953	0.0000	0.0000
2024/09/20	R053	06/11/2025		Bond Future	11.0740	106.0297	11.0813	105.9646	0.066	0.0000	0.0000
2024/09/20	R053	06/11/2025	11.76 Call	Bond Future	9515.6700	9.5157	9721.6600	9.7217	2.165	0.0000	0.0000
2024/09/20	R053	06/11/2025	11.76 Put	Bond Future	3700.2200	3.7002	3971.3700	3.9714	7.328	0.0000	0.0000
2024/09/20	R186	07/11/2024		Bond Future	7.9460	108.9797	7.9574	108.9573	0.143	0.0000	0.0000
2024/09/20	R186	07/11/2024	9.14 Call	Bond Future	2322.1300	2.3221	2299.2900	2.2993	0.984	0.0000	0.0000
2024/09/20	R186	07/11/2024	9.14 Put	Bond Future	7.3500	0.0074	6.8900	0.0069	6.259	0.0000	0.0000
2024/09/20	R186	07/11/2024	9.15 Call	Bond Future	2340.9700	2.3410	2318.1400	2.3181	0.975	0.0000	0.0000
2024/09/20	R186	07/11/2024	9.15 Put	Bond Future	7.0900	0.0071	6.6400	0.0066	6.347	0.0000	0.0000
2024/09/20	R186	07/11/2024	9.13 Call	Bond Future	2303.2700	2.3033	2280.4200	2.2804	0.992	0.0000	0.0000
2024/09/20	R186	07/11/2024	9.13 Put	Bond Future	7.6000	0.0076	7.1300	0.0071	6.184	0.0000	0.0000
2024/09/20	R186	06/02/2025		Bond Future	7.8896	105.9082	7.9008	105.8887	0.142	0.0000	0.0000
2024/09/20	R186	06/02/2025	9.03 Call	Bond Future	2088.4700	2.0885	2071.5400	2.0715	0.811	0.0000	0.0000
2024/09/20	R186	06/02/2025	9.03 Put	Bond Future	119.3300	0.1193	121.9500	0.1220	2.196	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	
2024/09/20	R186	08/05/2025		Bond Future	7.8681	108.0097	7.8777	107.9951	0.122	0.0000	0.0000
2024/09/20	R186	08/05/2025	8.47 Call	Bond Future	1259.9800	1.2600	1257.4600	1.2575	0.200	0.0000	0.0000
2024/09/20	R186	08/05/2025	8.47 Put	Bond Future	348.3300	0.3483	360.4200	0.3604	3.471	0.0000	0.0000
2024/09/20	R186	07/08/2025		Bond Future	7.8770	104.7877	7.8802	104.7836	0.040	0.0000	0.0000
2024/09/20	R186	07/08/2025	9.68 Call	Bond Future	2388.2300	2.3882	2389.3300	2.3893	0.046	0.0000	0.0000
2024/09/20	R186	07/08/2025	9.68 Put	Bond Future	87.7000	0.0877	92.8600	0.0929	5.884	0.0000	0.0000
2024/09/20	R186	07/08/2025	10.25 Call	Bond Future	3048.3700	3.0484	3047.1600	3.0472	0.040	0.0000	0.0000
2024/09/20	R186	07/08/2025	10.25 Put	Bond Future	35.4900	0.0355	38.3400	0.0383	8.030	0.0000	0.0000
2024/09/20	R186	07/08/2025	9.22 Put	Bond Future	166.9600	0.1670	174.4400	0.1744	4.480	0.0000	0.0000
2024/09/20	R186	07/08/2025	9.22 Call	Bond Future	1887.4200	1.8874	1890.8400	1.8908	0.181	0.0000	0.0000
2024/09/20	R186	06/11/2025		Bond Future	7.9106	106.7843	7.9042	106.7911	0.080	0.0000	0.0000
2024/09/20	R186	06/11/2025	8.13 Call	Bond Future	744.2600	0.7443	754.4800	0.7545	1.373	0.0000	0.0000
2024/09/20	R186	06/11/2025	8.13 Put	Bond Future	510.8700	0.5109	514.3200	0.5143	0.675	0.0000	0.0000
2024/09/20	R202	07/11/2024		Bond Future	271.8325	271.8325	271.4000	271.4000	0.159	0.0000	0.0000
2024/09/20	R202	06/02/2025		Bond Future	272.2957	272.2957	271.8627	271.8627	0.159	0.0000	0.0000
2024/09/20	R202	06/02/2025	266.79 Call	Bond Future	5505.6500	5.5057	5072.6600	5.0727	7.864	0.0000	0.0000
2024/09/20	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/20	R202	08/05/2025		Bond Future	277.7670	277.7670	277.3388	277.3388	0.154	0.0000	0.0000
2024/09/20	R202	08/05/2025	272.31 Call	Bond Future	5456.9900	5.4570	5028.7500	5.0288	7.848	0.0000	0.0000
2024/09/20	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/20	R202	07/08/2025		Bond Future	277.9044	277.9044	277.4958	277.4958	0.147	0.0000	0.0000
2024/09/20	R202	07/08/2025	271.60 Call	Bond Future	6304.3600	6.3044	5895.8200	5.8958	6.480	0.0000	0.0000
2024/09/20	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/20	R202	06/11/2025		Bond Future	283.2740	283.2740	282.8860	282.8860	0.137	0.0000	0.0000
2024/09/20	R202	06/11/2025	275.64 Call	Bond Future	7634.0100	7.6340	7246.0300	7.2460	5.082	0.0000	0.0000
2024/09/20	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/20	R209	07/11/2024	10.55 Put	Bond Future	619.3200	0.6193	610.4000	0.6104	1.440	0.0000	0.0000
2024/09/20	R209	07/11/2024	10.55 Call	Bond Future	1880.5800	1.8806	1984.4900	1.9845	5.525	0.0000	0.0000
2024/09/20	R209	07/11/2024	11.00 Call	Bond Future	3740.8500	3.7409	3854.6900	3.8547	3.043	0.0000	0.0000
2024/09/20	R209	07/11/2024	11.00 Put	Bond Future	171.8600	0.1719	172.8700	0.1729	0.588	0.0000	0.0000
2024/09/20	R209	07/11/2024		Bond Future	10.3122	73.8745	10.2912	73.9873	0.204	0.0000	0.0000
2024/09/20	R209	07/11/2024	12.22 Call	Bond Future	9345.1300	9.3451	9458.0900	9.4581	1.209	0.0000	0.0000
2024/09/20	R209	07/11/2024	12.22 Put	Bond Future	2.6200	0.0026	2.7500	0.0028	4.962	0.0000	0.0000
2024/09/20	R209	07/11/2024	12.23 Call	Bond Future	9389.6200	9.3896	9502.5700	9.5026	1.203	0.0000	0.0000
2024/09/20	R209	07/11/2024	12.23 Put	Bond Future	2.5300	0.0025	2.6500	0.0027	4.743	0.0000	0.0000
2024/09/20	R209	07/11/2024	12.21 Call	Bond Future	9300.6000	9.3006	9413.5600	9.4136	1.215	0.0000	0.0000
2024/09/20	R209	07/11/2024	12.21 Put	Bond Future	2.7200	0.0027	2.8500	0.0029	4.779	0.0000	0.0000
2024/09/20	R209	06/02/2025		Bond Future	10.3803	75.3936	10.3581	75.5110	0.214	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	
2024/09/20	R209	06/02/2025	12.44 Call	Bond Future	9974.5500	9.9746	10099.9800	10.1000	1.258	0.0000	0.0000
2024/09/20	R209	06/02/2025	12.44 Put	Bond Future	88.9200	0.0889	96.9100	0.0969	8.986	0.0000	0.0000
2024/09/20	R209	08/05/2025		Bond Future	10.4611	73.7359	10.4374	73.8594	0.227	0.0000	0.0000
2024/09/20	R209	08/05/2025	11.89 Call	Bond Future	7539.2200	7.5392	7684.1700	7.6842	1.923	0.0000	0.0000
2024/09/20	R209	08/05/2025	11.89 Put	Bond Future	583.0900	0.5831	604.6100	0.6046	3.691	0.0000	0.0000
2024/09/20	R209	07/08/2025		Bond Future	10.5523	75.1611	10.5262	75.2945	0.247	0.0000	0.0000
2024/09/20	R209	07/08/2025	12.68 Call	Bond Future	10495.0100	10.4950	10605.9800	10.6060	1.057	0.0000	0.0000
2024/09/20	R209	07/08/2025	12.68 Put	Bond Future	612.1900	0.6122	589.7900	0.5898	3.659	0.0000	0.0000
2024/09/20	R209	06/11/2025		Bond Future	10.6531	73.4419	10.6245	73.5855	0.268	0.0000	0.0000
2024/09/20	R209	06/11/2025	11.27 Call	Bond Future	5428.5500	5.4286	5578.8800	5.5789	2.769	0.0000	0.0000
2024/09/20	R209	06/11/2025	11.27 Put	Bond Future	2415.9000	2.4159	2422.5900	2.4226	0.277	0.0000	0.0000
2024/09/20	R210	07/11/2024		Bond Future	242.7312	242.7312	242.5501	242.5501	0.075	0.0000	0.0000
2024/09/20	R210	06/02/2025		Bond Future	247.7816	247.7816	247.6042	247.6042	0.072	0.0000	0.0000
2024/09/20	R210	06/02/2025	239.61 Call	Bond Future	8171.5500	8.1716	7994.2000	7.9942	2.170	0.0000	0.0000
2024/09/20	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/20	R210	08/05/2025		Bond Future	249.3678	249.3678	249.1992	249.1992	0.068	0.0000	0.0000
2024/09/20	R210	08/05/2025	248.03 Call	Bond Future	1337.8100	1.3378	1169.1600	1.1692	12.606	0.0000	0.0000
2024/09/20	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/20	R210	07/08/2025		Bond Future	254.2507	254.2507	254.1041	254.1041	0.058	0.0000	0.0000
2024/09/20	R210	07/08/2025	248.44 Call	Bond Future	5810.6900	5.8107	5664.1100	5.6641	2.523	0.0000	0.0000
2024/09/20	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/20	R210	06/11/2025		Bond Future	255.7066	255.7066	255.5835	255.5835	0.048	0.0000	0.0000
2024/09/20	R210	06/11/2025	252.14 Call	Bond Future	3566.6400	3.5666	3443.4900	3.4435	3.453	0.0000	0.0000
2024/09/20	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/20	R213	07/11/2024		Bond Future	9.2628	90.7746	9.2572	90.7991	0.061	0.0000	0.0000
2024/09/20	R213	07/11/2024	11.22 Call	Bond Future	8090.4100	8.0904	8117.4000	8.1174	0.334	0.0000	0.0000
2024/09/20	R213	07/11/2024	11.22 Put	Bond Future	4.1000	0.0041	6.5100	0.0065	58.780	0.0000	0.0000
2024/09/20	R213	07/11/2024	11.23 Call	Bond Future	8129.2300	8.1292	8156.1600	8.1562	0.331	0.0000	0.0000
2024/09/20	R213	07/11/2024	11.23 Put	Bond Future	3.9900	0.0040	6.3400	0.0063	58.897	0.0000	0.0000
2024/09/20	R213	07/11/2024	11.21 Call	Bond Future	8051.5700	8.0516	8078.6100	8.0786	0.336	0.0000	0.0000
2024/09/20	R213	07/11/2024	11.21 Put	Bond Future	4.2200	0.0042	6.6800	0.0067	58.294	0.0000	0.0000
2024/09/20	R213	06/02/2025		Bond Future	9.3154	92.6411	9.3088	92.6690	0.070	0.0000	0.0000
2024/09/20	R213	06/02/2025	11.35 Call	Bond Future	8205.0700	8.2051	8233.7000	8.2337	0.349	0.0000	0.0000
2024/09/20	R213	06/02/2025	11.35 Put	Bond Future	60.5400	0.0605	61.3200	0.0613	1.288	0.0000	0.0000
2024/09/20	R213	08/05/2025		Bond Future	9.3809	90.9228	9.3729	90.9558	0.085	0.0000	0.0000
2024/09/20	R213	08/05/2025	10.52 Call	Bond Future	5117.9400	5.1179	5127.9200	5.1279	0.195	0.0000	0.0000
2024/09/20	R213	08/05/2025	10.52 Put	Bond Future	584.8700	0.5849	561.9400	0.5619	3.921	0.0000	0.0000
2024/09/20	R213	07/08/2025		Bond Future	9.4631	92.6811	9.4523	92.7239	0.114	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	
2024/09/20	R213	07/08/2025	11.66 Call	Bond Future	8597.7500	8.5978	8633.3000	8.6333	0.413	0.0000	0.0000
2024/09/20	R213	07/08/2025	11.66 Put	Bond Future	383.7300	0.3837	376.4500	0.3765	1.897	0.0000	0.0000
2024/09/20	R213	06/11/2025		Bond Future	9.5658	90.8950	9.5519	90.9480	0.145	0.0000	0.0000
2024/09/20	R213	06/11/2025	10.05 Call	Bond Future	3696.0700	3.6961	3788.7000	3.7887	2.506	0.0000	0.0000
2024/09/20	R213	06/11/2025	10.05 Put	Bond Future	1870.6800	1.8707	1910.3100	1.9103	2.118	0.0000	0.0000
2024/09/20	R214	07/11/2024		Bond Future	10.5779	69.9246	10.5874	69.8693	0.090	0.0000	0.0000
2024/09/20	R214	07/11/2024	12.61 Call	Bond Future	10489.3400	10.4893	10434.8000	10.4348	0.520	0.0000	0.0000
2024/09/20	R214	07/11/2024	12.61 Put	Bond Future	1.4400	0.0014	2.1700	0.0022	50.694	0.0000	0.0000
2024/09/20	R214	07/11/2024	12.62 Call	Bond Future	10534.7200	10.5347	10480.1300	10.4801	0.518	0.0000	0.0000
2024/09/20	R214	07/11/2024	12.62 Put	Bond Future	1.3900	0.0014	2.0700	0.0021	48.921	0.0000	0.0000
2024/09/20	R214	07/11/2024	12.60 Call	Bond Future	10443.9200	10.4439	10389.4300	10.3894	0.522	0.0000	0.0000
2024/09/20	R214	07/11/2024	12.60 Put	Bond Future	1.4900	0.0015	2.2700	0.0023	52.349	0.0000	0.0000
2024/09/20	R214	06/02/2025		Bond Future	10.6465	71.3624	10.6559	71.3081	0.088	0.0000	0.0000
2024/09/20	R214	06/02/2025	12.71 Call	Bond Future	10620.3800	10.6204	10580.0600	10.5801	0.380	0.0000	0.0000
2024/09/20	R214	06/02/2025	12.71 Put	Bond Future	98.6300	0.0986	112.6100	0.1126	14.174	0.0000	0.0000
2024/09/20	R214	06/02/2025	13.63 Call	Bond Future	14449.5400	14.4495	14394.9700	14.3950	0.378	0.0000	0.0000
2024/09/20	R214	06/02/2025	13.63 Put	Bond Future	16.4700	0.0165	16.2000	0.0162	1.639	0.0000	0.0000
2024/09/20	R214	06/02/2025	12.25 Put	Bond Future	195.1000	0.1951	219.2000	0.2192	12.353	0.0000	0.0000
2024/09/20	R214	06/02/2025	12.25 Call	Bond Future	8594.4700	8.5945	8564.2700	8.5643	0.351	0.0000	0.0000
2024/09/20	R214	06/02/2025	11.75 Put	Bond Future	412.5100	0.4125	455.3300	0.4553	10.380	0.0000	0.0000
2024/09/20	R214	06/02/2025	11.75 Call	Bond Future	6367.3300	6.3673	6355.8500	6.3559	0.180	0.0000	0.0000
2024/09/20	R214	08/05/2025		Bond Future	10.7212	69.4755	10.7304	69.4236	0.085	0.0000	0.0000
2024/09/20	R214	08/05/2025	12.40 Call	Bond Future	9147.8100	9.1478	9142.7400	9.1427	0.055	0.0000	0.0000
2024/09/20	R214	08/05/2025	12.40 Put	Bond Future	486.5900	0.4866	533.4600	0.5335	9.632	0.0000	0.0000
2024/09/20	R214	07/08/2025		Bond Future	10.8051	70.8186	10.8133	70.7728	0.075	0.0000	0.0000
2024/09/20	R214	07/08/2025	12.97 Call	Bond Future	11343.5200	11.3435	11334.8700	11.3349	0.076	0.0000	0.0000
2024/09/20	R214	07/08/2025	12.97 Put	Bond Future	611.9400	0.6119	649.1500	0.6492	6.081	0.0000	0.0000
2024/09/20	R214	06/11/2025		Bond Future	10.8989	68.8685	10.9060	68.8288	0.066	0.0000	0.0000
2024/09/20	R214	06/11/2025	11.64 Call	Bond Future	6344.8900	6.3449	6388.9900	6.3890	0.695	0.0000	0.0000
2024/09/20	R214	06/11/2025	11.64 Put	Bond Future	2408.7700	2.4088	2492.4800	2.4925	3.475	0.0000	0.0000
2024/09/20	R248	07/11/2024	12.79 Call	Bond Future	13042.7100	13.0427	12974.4400	12.9744	0.523	0.0000	0.0000
2024/09/20	R248	07/11/2024	12.79 Put	Bond Future	2.2700	0.0023	2.9400	0.0029	29.515	0.0000	0.0000
2024/09/20	R248	07/11/2024	12.80 Call	Bond Future	13096.9900	13.0970	13028.6700	13.0287	0.522	0.0000	0.0000
2024/09/20	R248	07/11/2024	12.80 Put	Bond Future	2.2000	0.0022	2.8200	0.0028	28.182	0.0000	0.0000
2024/09/20	R248	07/11/2024	12.78 Call	Bond Future	12988.3600	12.9884	12920.1500	12.9202	0.525	0.0000	0.0000
2024/09/20	R248	07/11/2024	12.78 Put	Bond Future	2.3500	0.0024	3.0800	0.0031	31.064	0.0000	0.0000
2024/09/20	R248	07/11/2024		Bond Future	10.7241	84.9434	10.7335	84.8745	0.088	0.0000	0.0000
2024/09/20	R248	06/02/2025		Bond Future	10.7949	86.6900	10.8043	86.6223	0.087	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	
2024/09/20	R248	06/02/2025	12.71 Call	Bond Future	12249.9800	12.2500	12210.7700	12.2108	0.320	0.0000	0.0000
2024/09/20	R248	06/02/2025	12.71 Put	Bond Future	176.3300	0.1763	204.8600	0.2049	16.180	0.0000	0.0000
2024/09/20	R248	06/02/2025	10.30 Put	Bond Future	4760.5300	4.7605	4871.0600	4.8711	2.322	0.0000	0.0000
2024/09/20	R248	06/02/2025	10.30 Call	Bond Future	1057.7400	1.0577	1100.5300	1.1005	4.045	0.0000	0.0000
2024/09/20	R248	06/02/2025	11.00 Put	Bond Future	1951.8500	1.9519	2075.0400	2.0750	6.311	0.0000	0.0000
2024/09/20	R248	06/02/2025	11.00 Call	Bond Future	3408.6000	3.4086	3464.0500	3.4641	1.627	0.0000	0.0000
2024/09/20	R248	06/02/2025	11.70 Call	Bond Future	6848.4000	6.8484	6859.7600	6.8598	0.166	0.0000	0.0000
2024/09/20	R248	06/02/2025	11.70 Put	Bond Future	732.7000	0.7327	811.8000	0.8118	10.796	0.0000	0.0000
2024/09/20	R248	08/05/2025		Bond Future	10.8715	83.9638	10.8806	83.8989	0.084	0.0000	0.0000
2024/09/20	R248	08/05/2025	12.60 Call	Bond Future	11485.1600	11.4852	11542.6600	11.5427	0.501	0.0000	0.0000
2024/09/20	R248	08/05/2025	12.60 Put	Bond Future	577.8600	0.5779	700.3300	0.7003	21.194	0.0000	0.0000
2024/09/20	R248	07/08/2025		Bond Future	10.9571	85.5866	10.9653	85.5290	0.075	0.0000	0.0000
2024/09/20	R248	07/08/2025	13.21 Call	Bond Future	14280.2100	14.2802	14240.8800	14.2409	0.275	0.0000	0.0000
2024/09/20	R248	07/08/2025	13.21 Put	Bond Future	727.6400	0.7276	745.9100	0.7459	2.511	0.0000	0.0000
2024/09/20	R248	06/11/2025		Bond Future	11.0520	82.7749	11.0592	82.7248	0.066	0.0000	0.0000
2024/09/20	R248	06/11/2025	11.74 Call	Bond Future	7499.1600	7.4992	7668.2800	7.6683	2.255	0.0000	0.0000
2024/09/20	R248	06/11/2025	11.74 Put	Bond Future	2966.4700	2.9665	3185.7000	3.1857	7.390	0.0000	0.0000
2024/09/20	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/09/20	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/09/20	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/09/20	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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