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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/09/2024 TO 26/09/2024

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
2024/09/26	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/26	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/26	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/26	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/26	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/26	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/26	2025	07/11/2024		Bond Future	184.9993	184.9993	184.9950	0.002	0.0000	0.0000
2024/09/26	2029	07/11/2024		Bond Future	134.1275	134.1275	134.1734	0.034	0.0000	0.0000
2024/09/26	2029	06/02/2025		Bond Future	136.9246	136.9246	136.9720	0.035	0.0000	0.0000
2024/09/26	2029	06/02/2025	132.40 Call	Bond Future	4524.5900	4.5246	4571.9900	1.048	0.0000	0.0000
2024/09/26	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/26	2029	08/05/2025		Bond Future	138.2626	138.2626	138.3118	0.036	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	
2024/09/26	2029	08/05/2025	137.85 Call	Bond Future	412.6000	0.4126	461.7600	0.4618	11.915	0.0000	0.0000
2024/09/26	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/26	2029	07/08/2025		Bond Future	140.9872	140.9872	141.0380	141.0380	0.036	0.0000	0.0000
2024/09/26	2029	07/08/2025	137.41 Call	Bond Future	3577.1500	3.5772	3627.9600	3.6280	1.420	0.0000	0.0000
2024/09/26	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/26	2029	06/11/2025		Bond Future	142.2785	142.2785	142.3309	142.3309	0.037	0.0000	0.0000
2024/09/26	2029	06/11/2025	139.79 Call	Bond Future	2488.5000	2.4885	2540.8600	2.5409	2.104	0.0000	0.0000
2024/09/26	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/26	2030	07/11/2024	10.21 Put	Bond Future	6.6700	0.0067	5.4300	0.0054	18.591	0.0000	0.0000
2024/09/26	2030	07/11/2024	10.21 Call	Bond Future	5293.9000	5.2939	5376.2200	5.3762	1.555	0.0000	0.0000
2024/09/26	2030	07/11/2024	10.71 Put	Bond Future	0.8100	0.0008	0.6200	0.0006	23.457	0.0000	0.0000
2024/09/26	2030	07/11/2024	10.71 Call	Bond Future	7139.9800	7.1400	7223.3500	7.2234	1.168	0.0000	0.0000
2024/09/26	2030	07/11/2024	11.91 Call	Bond Future	11397.2000	11.3972	11480.7600	11.4808	0.733	0.0000	0.0000
2024/09/26	2030	07/11/2024	11.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/26	2030	07/11/2024		Bond Future	8.8489	98.7527	8.8281	98.8362	0.235	0.0000	0.0000
2024/09/26	2030	07/11/2024	10.75 Call	Bond Future	7286.0000	7.2860	7369.3900	7.3694	1.145	0.0000	0.0000
2024/09/26	2030	07/11/2024	10.75 Put	Bond Future	0.6900	0.0007	0.5200	0.0005	24.638	0.0000	0.0000
2024/09/26	2030	07/11/2024	10.76 Call	Bond Future	7322.4500	7.3225	7405.8500	7.4059	1.139	0.0000	0.0000
2024/09/26	2030	07/11/2024	10.76 Put	Bond Future	0.6600	0.0007	0.5000	0.0005	24.242	0.0000	0.0000
2024/09/26	2030	07/11/2024	10.74 Call	Bond Future	7249.5200	7.2495	7332.9100	7.3329	1.150	0.0000	0.0000
2024/09/26	2030	07/11/2024	10.74 Put	Bond Future	0.7200	0.0007	0.5500	0.0006	23.611	0.0000	0.0000
2024/09/26	2030	06/02/2025		Bond Future	8.8762	96.7779	8.8541	96.8636	0.250	0.0000	0.0000
2024/09/26	2030	06/02/2025	10.68 Call	Bond Future	6736.7400	6.7367	6817.8700	6.8179	1.204	0.0000	0.0000
2024/09/26	2030	06/02/2025	10.68 Put	Bond Future	64.9300	0.0649	60.3700	0.0604	7.023	0.0000	0.0000
2024/09/26	2030	06/02/2025	8.68 Put	Bond Future	1727.9200	1.7279	1673.4200	1.6734	3.154	0.0000	0.0000
2024/09/26	2030	06/02/2025	8.68 Call	Bond Future	965.8700	0.9659	997.0600	0.9971	3.229	0.0000	0.0000
2024/09/26	2030	06/02/2025	9.18 Put	Bond Future	841.7300	0.8417	806.7500	0.8068	4.156	0.0000	0.0000
2024/09/26	2030	06/02/2025	9.18 Call	Bond Future	2007.0800	2.0071	2057.7900	2.0578	2.527	0.0000	0.0000
2024/09/26	2030	06/02/2025	9.69 Call	Bond Future	3450.6500	3.4507	3517.2600	3.5173	1.930	0.0000	0.0000
2024/09/26	2030	06/02/2025	9.69 Put	Bond Future	367.5500	0.3676	348.4700	0.3485	5.191	0.0000	0.0000
2024/09/26	2030	08/05/2025	8.68 Put	Bond Future	2179.0800	2.1791	2124.7300	2.1247	2.494	0.0000	0.0000
2024/09/26	2030	08/05/2025	8.68 Call	Bond Future	1238.0300	1.2380	1271.6200	1.2716	2.713	0.0000	0.0000
2024/09/26	2030	08/05/2025	9.18 Put	Bond Future	1304.3400	1.3043	1265.0800	1.2651	3.010	0.0000	0.0000
2024/09/26	2030	08/05/2025	9.18 Call	Bond Future	2214.7100	2.2147	2263.3900	2.2634	2.198	0.0000	0.0000
2024/09/26	2030	08/05/2025	9.99 Call	Bond Future	4353.4700	4.3535	4421.3000	4.4213	1.558	0.0000	0.0000
2024/09/26	2030	08/05/2025	9.99 Put	Bond Future	534.6600	0.5347	514.5500	0.5146	3.761	0.0000	0.0000
2024/09/26	2030	08/05/2025	12.28 Call	Bond Future	11487.8200	11.4878	11574.6500	11.5747	0.756	0.0000	0.0000
2024/09/26	2030	08/05/2025	12.28 Put	Bond Future	17.2100	0.0172	16.1000	0.0161	6.450	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	
2024/09/26	2030	08/05/2025	10.69 Put	Bond Future	241.6900	0.2417	231.2500	0.2313	4.320	0.0000	0.0000
2024/09/26	2030	08/05/2025	10.69 Call	Bond Future	6486.6000	6.4866	6564.1000	6.5641	1.195	0.0000	0.0000
2024/09/26	2030	08/05/2025	11.86 Call	Bond Future	10166.4200	10.1664	10252.1100	10.2521	0.843	0.0000	0.0000
2024/09/26	2030	08/05/2025	11.86 Put	Bond Future	38.9600	0.0390	36.7100	0.0367	5.775	0.0000	0.0000
2024/09/26	2030	08/05/2025	10.31 Put	Bond Future	372.5600	0.3726	357.5700	0.3576	4.024	0.0000	0.0000
2024/09/26	2030	08/05/2025	10.31 Call	Bond Future	5310.2900	5.3103	5383.2400	5.3832	1.374	0.0000	0.0000
2024/09/26	2030	08/05/2025		Bond Future	8.9327	98.7047	8.9089	98.7926	0.266	0.0000	0.0000
2024/09/26	2030	08/05/2025	9.93 Call	Bond Future	4179.3800	4.1794	4246.1000	4.2461	1.596	0.0000	0.0000
2024/09/26	2030	08/05/2025	9.93 Put	Bond Future	572.2400	0.5722	551.0200	0.5510	3.708	0.0000	0.0000
2024/09/26	2030	07/08/2025	12.12 Call	Bond Future	10349.3600	10.3494	10435.5500	10.4356	0.833	0.0000	0.0000
2024/09/26	2030	07/08/2025	12.12 Put	Bond Future	90.0900	0.0901	86.1400	0.0861	4.385	0.0000	0.0000
2024/09/26	2030	07/08/2025	10.48 Put	Bond Future	586.0700	0.5861	567.6400	0.5676	3.145	0.0000	0.0000
2024/09/26	2030	07/08/2025	10.48 Call	Bond Future	5616.8000	5.6168	5688.5100	5.6885	1.277	0.0000	0.0000
2024/09/26	2030	07/08/2025		Bond Future	9.0078	96.6150	8.9823	96.7052	0.283	0.0000	0.0000
2024/09/26	2030	07/08/2025	11.11 Call	Bond Future	7417.0600	7.4171	7495.6800	7.4957	1.060	0.0000	0.0000
2024/09/26	2030	07/08/2025	11.11 Put	Bond Future	332.6200	0.3326	321.1000	0.3211	3.463	0.0000	0.0000
2024/09/26	2030	06/11/2025		Bond Future	9.0896	98.4676	9.0622	98.5599	0.302	0.0000	0.0000
2024/09/26	2030	06/11/2025	9.54 Call	Bond Future	3054.5300	3.0545	3109.1300	3.1091	1.788	0.0000	0.0000
2024/09/26	2030	06/11/2025	9.54 Put	Bond Future	1554.0600	1.5541	1516.3800	1.5164	2.425	0.0000	0.0000
2024/09/26	2032	07/11/2024	9.75 Put	Bond Future	542.1300	0.5421	484.3100	0.4843	10.665	0.0000	0.0000
2024/09/26	2032	07/11/2024	9.75 Call	Bond Future	1795.1700	1.7952	1893.4800	1.8935	5.476	0.0000	0.0000
2024/09/26	2032	07/11/2024	9.90 Put	Bond Future	371.7000	0.3717	327.9500	0.3280	11.770	0.0000	0.0000
2024/09/26	2032	07/11/2024	9.90 Call	Bond Future	2358.8000	2.3588	2471.1800	2.4712	4.764	0.0000	0.0000
2024/09/26	2032	07/11/2024	10.60 Call	Bond Future	5372.0000	5.3720	5518.7700	5.5188	2.732	0.0000	0.0000
2024/09/26	2032	07/11/2024	10.60 Put	Bond Future	56.1300	0.0561	46.7700	0.0468	16.676	0.0000	0.0000
2024/09/26	2032	07/11/2024	9.86 Call	Bond Future	2203.6000	2.2036	2312.5000	2.3125	4.942	0.0000	0.0000
2024/09/26	2032	07/11/2024	9.86 Put	Bond Future	411.5200	0.4115	364.2900	0.3643	11.477	0.0000	0.0000
2024/09/26	2032	07/11/2024	11.11 Put	Bond Future	12.9700	0.0130	10.3700	0.0104	20.046	0.0000	0.0000
2024/09/26	2032	07/11/2024	11.11 Call	Bond Future	7657.0000	7.6570	7810.5300	7.8105	2.005	0.0000	0.0000
2024/09/26	2032	07/11/2024	11.61 Put	Bond Future	2.6700	0.0027	2.0400	0.0020	23.596	0.0000	0.0000
2024/09/26	2032	07/11/2024	11.61 Call	Bond Future	9853.1100	9.8531	10008.6100	10.0086	1.578	0.0000	0.0000
2024/09/26	2032	07/11/2024	12.95 Call	Bond Future	15413.2000	15.4132	15569.3300	15.5693	1.013	0.0000	0.0000
2024/09/26	2032	07/11/2024	12.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/26	2032	07/11/2024		Bond Future	9.4974	94.4443	9.4663	94.6004	0.328	0.0000	0.0000
2024/09/26	2032	07/11/2024	13.36 Call	Bond Future	17018.8200	17.0188	17174.9500	17.1750	0.917	0.0000	0.0000
2024/09/26	2032	07/11/2024	13.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/26	2032	07/11/2024	11.64 Put	Bond Future	2.3400	0.0023	1.7800	0.0018	23.932	0.0000	0.0000
2024/09/26	2032	07/11/2024	11.64 Call	Bond Future	9982.8300	9.9828	10138.4000	10.1384	1.558	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	
2024/09/26	2032	07/11/2024	11.48 Call	Bond Future	9288.4200	9.2884	9443.5400	9.4435	1.670	0.0000	0.0000
2024/09/26	2032	07/11/2024	11.48 Put	Bond Future	4.5500	0.0046	3.5400	0.0035	22.198	0.0000	0.0000
2024/09/26	2032	07/11/2024	11.49 Call	Bond Future	9332.0400	9.3320	9487.1900	9.4872	1.663	0.0000	0.0000
2024/09/26	2032	07/11/2024	11.49 Put	Bond Future	4.4200	0.0044	3.4400	0.0034	22.172	0.0000	0.0000
2024/09/26	2032	07/11/2024	11.47 Call	Bond Future	9244.7600	9.2448	9399.8500	9.3999	1.678	0.0000	0.0000
2024/09/26	2032	07/11/2024	11.47 Put	Bond Future	4.6800	0.0047	3.6400	0.0036	22.222	0.0000	0.0000
2024/09/26	2032	06/02/2025		Bond Future	9.5527	96.3907	9.5200	96.5504	0.343	0.0000	0.0000
2024/09/26	2032	06/02/2025	11.72 Call	Bond Future	9895.9700	9.8960	10050.6800	10.0507	1.563	0.0000	0.0000
2024/09/26	2032	06/02/2025	11.72 Put	Bond Future	53.0900	0.0531	48.0400	0.0480	9.512	0.0000	0.0000
2024/09/26	2032	06/02/2025	9.42 Put	Bond Future	2059.2500	2.0593	1965.9800	1.9660	4.529	0.0000	0.0000
2024/09/26	2032	06/02/2025	9.42 Call	Bond Future	1409.6000	1.4096	1476.0900	1.4761	4.717	0.0000	0.0000
2024/09/26	2032	06/02/2025	9.92 Put	Bond Future	1040.0800	1.0401	981.0300	0.9810	5.677	0.0000	0.0000
2024/09/26	2032	06/02/2025	9.92 Call	Bond Future	2808.1200	2.8081	2908.8300	2.9088	3.586	0.0000	0.0000
2024/09/26	2032	06/02/2025	10.61 Call	Bond Future	5343.0700	5.3431	5476.6000	5.4766	2.499	0.0000	0.0000
2024/09/26	2032	06/02/2025	10.61 Put	Bond Future	366.7200	0.3667	340.4900	0.3405	7.153	0.0000	0.0000
2024/09/26	2032	08/05/2025	9.42 Put	Bond Future	2709.4700	2.7095	2614.2000	2.6142	3.516	0.0000	0.0000
2024/09/26	2032	08/05/2025	9.42 Call	Bond Future	1733.0700	1.7331	1801.2600	1.8013	3.935	0.0000	0.0000
2024/09/26	2032	08/05/2025	9.92 Put	Bond Future	1634.0600	1.6341	1566.0700	1.5661	4.161	0.0000	0.0000
2024/09/26	2032	08/05/2025	9.92 Call	Bond Future	3018.6100	3.0186	3114.0800	3.1141	3.163	0.0000	0.0000
2024/09/26	2032	08/05/2025	10.97 Call	Bond Future	6627.6800	6.6277	6763.3400	6.7633	2.047	0.0000	0.0000
2024/09/26	2032	08/05/2025	10.97 Put	Bond Future	524.0500	0.5241	496.2500	0.4963	5.305	0.0000	0.0000
2024/09/26	2032	08/05/2025		Bond Future	9.6248	94.1472	9.5904	94.3107	0.358	0.0000	0.0000
2024/09/26	2032	08/05/2025	10.91 Call	Bond Future	6402.3800	6.4024	6536.4600	6.5365	2.094	0.0000	0.0000
2024/09/26	2032	08/05/2025	10.91 Put	Bond Future	560.0000	0.5600	530.6200	0.5306	5.246	0.0000	0.0000
2024/09/26	2032	07/08/2025		Bond Future	9.7107	95.9783	9.6743	96.1454	0.374	0.0000	0.0000
2024/09/26	2032	07/08/2025	12.01 Call	Bond Future	10253.2000	10.2532	10401.8100	10.4018	1.449	0.0000	0.0000
2024/09/26	2032	07/08/2025	12.01 Put	Bond Future	406.2500	0.4063	387.7200	0.3877	4.561	0.0000	0.0000
2024/09/26	2032	06/11/2025		Bond Future	9.8104	93.6585	9.7721	93.8292	0.391	0.0000	0.0000
2024/09/26	2032	06/11/2025	10.42 Call	Bond Future	4743.3300	4.7433	4850.3700	4.8504	2.257	0.0000	0.0000
2024/09/26	2032	06/11/2025	10.42 Put	Bond Future	2080.7500	2.0808	2017.0500	2.0171	3.061	0.0000	0.0000
2024/09/26	2033	07/11/2024		Bond Future	127.6983	127.6983	127.7858	127.7858	0.068	0.0000	0.0000
2024/09/26	2033	06/02/2025		Bond Future	130.3613	130.3613	130.4511	130.4511	0.069	0.0000	0.0000
2024/09/26	2033	06/02/2025	124.94 Call	Bond Future	5421.3100	5.4213	5511.1100	5.5111	1.656	0.0000	0.0000
2024/09/26	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/26	2033	08/05/2025		Bond Future	131.4678	131.4678	131.5601	131.5601	0.070	0.0000	0.0000
2024/09/26	2033	08/05/2025	130.62 Call	Bond Future	847.8100	0.8478	940.1400	0.9401	10.890	0.0000	0.0000
2024/09/26	2033	08/05/2025	130.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/26	2033	07/08/2025		Bond Future	134.0585	134.0585	134.1534	134.1534	0.071	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	
2024/09/26	2033	07/08/2025	128.65 Call	Bond Future	5408.5400	5.4085	5503.3700	5.5034	1.753	0.0000	0.0000
2024/09/26	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/26	2033	06/11/2025		Bond Future	135.1132	135.1132	135.2104	135.2104	0.072	0.0000	0.0000
2024/09/26	2033	06/11/2025	133.14 Call	Bond Future	1973.1800	1.9732	2070.4300	2.0704	4.929	0.0000	0.0000
2024/09/26	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/26	2037	07/11/2024		Bond Future	10.4811	88.8993	10.4550	89.0603	0.249	0.0000	0.0000
2024/09/26	2037	07/11/2024	12.58 Call	Bond Future	11657.0000	11.6570	11817.7700	11.8178	1.379	0.0000	0.0000
2024/09/26	2037	07/11/2024	12.58 Put	Bond Future	0.9000	0.0009	0.6700	0.0007	25.556	0.0000	0.0000
2024/09/26	2037	07/11/2024	12.59 Call	Bond Future	11706.9600	11.7070	11867.7400	11.8677	1.373	0.0000	0.0000
2024/09/26	2037	07/11/2024	12.59 Put	Bond Future	0.8500	0.0009	0.6300	0.0006	25.882	0.0000	0.0000
2024/09/26	2037	07/11/2024	12.57 Call	Bond Future	11607.0000	11.6070	11767.7500	11.7678	1.385	0.0000	0.0000
2024/09/26	2037	07/11/2024	12.57 Put	Bond Future	0.9500	0.0010	0.7000	0.0007	26.316	0.0000	0.0000
2024/09/26	2037	06/02/2025		Bond Future	10.5543	86.4708	10.5271	86.6355	0.258	0.0000	0.0000
2024/09/26	2037	06/02/2025	12.76 Call	Bond Future	12093.3700	12.0934	12251.6100	12.2516	1.308	0.0000	0.0000
2024/09/26	2037	06/02/2025	12.76 Put	Bond Future	83.2600	0.0833	76.7900	0.0768	7.771	0.0000	0.0000
2024/09/26	2037	08/05/2025		Bond Future	10.6454	88.1920	10.6171	88.3605	0.266	0.0000	0.0000
2024/09/26	2037	08/05/2025	12.25 Call	Bond Future	9432.2600	9.4323	9575.1000	9.5751	1.514	0.0000	0.0000
2024/09/26	2037	08/05/2025	12.25 Put	Bond Future	592.0800	0.5921	566.4300	0.5664	4.332	0.0000	0.0000
2024/09/26	2037	08/05/2025	12.55 Put	Bond Future	437.4600	0.4375	417.6000	0.4176	4.540	0.0000	0.0000
2024/09/26	2037	08/05/2025	12.55 Call	Bond Future	10786.1300	10.7861	10934.7600	10.9348	1.378	0.0000	0.0000
2024/09/26	2037	08/05/2025	13.30 Put	Bond Future	163.7300	0.1637	154.9200	0.1549	5.381	0.0000	0.0000
2024/09/26	2037	08/05/2025	13.30 Call	Bond Future	14103.0600	14.1031	14262.7400	14.2627	1.132	0.0000	0.0000
2024/09/26	2037	08/05/2025	13.35 Put	Bond Future	151.9300	0.1519	143.6600	0.1437	5.443	0.0000	0.0000
2024/09/26	2037	08/05/2025	13.35 Call	Bond Future	14321.8200	14.3218	14482.0400	14.4820	1.119	0.0000	0.0000
2024/09/26	2037	07/08/2025		Bond Future	10.7488	85.6466	10.7193	85.8188	0.275	0.0000	0.0000
2024/09/26	2037	07/08/2025	13.01 Call	Bond Future	12492.9900	12.4930	12643.2900	12.6433	1.203	0.0000	0.0000
2024/09/26	2037	07/08/2025	13.01 Put	Bond Future	618.9700	0.6190	597.0300	0.5970	3.545	0.0000	0.0000
2024/09/26	2037	07/08/2025	12.17 Call	Bond Future	9009.2200	9.0092	9142.5100	9.1425	1.479	0.0000	0.0000
2024/09/26	2037	07/08/2025	12.17 Put	Bond Future	1256.6100	1.2566	1217.6600	1.2177	3.100	0.0000	0.0000
2024/09/26	2037	07/08/2025	11.42 Call	Bond Future	6020.6800	6.0207	6131.8000	6.1318	1.846	0.0000	0.0000
2024/09/26	2037	07/08/2025	11.42 Put	Bond Future	2230.1500	2.2302	2169.0300	2.1690	2.741	0.0000	0.0000
2024/09/26	2037	07/08/2025	10.55 Put	Bond Future	4270.7600	4.2708	4174.4200	4.1744	2.256	0.0000	0.0000
2024/09/26	2037	07/08/2025	10.55 Call	Bond Future	3101.1300	3.1011	3177.0300	3.1770	2.447	0.0000	0.0000
2024/09/26	2037	07/08/2025	10.64 Put	Bond Future	4000.1700	4.0002	3907.8200	3.9078	2.309	0.0000	0.0000
2024/09/26	2037	07/08/2025	10.64 Call	Bond Future	3362.8100	3.3628	3442.7000	3.4427	2.376	0.0000	0.0000
2024/09/26	2037	06/11/2025		Bond Future	10.8542	87.2875	10.8234	87.4634	0.283	0.0000	0.0000
2024/09/26	2037	06/11/2025	11.63 Call	Bond Future	6850.8700	6.8509	6965.1700	6.9652	1.668	0.0000	0.0000
2024/09/26	2037	06/11/2025	11.63 Put	Bond Future	2570.1200	2.5701	2508.4900	2.5085	2.398	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	
2024/09/26	2038	07/11/2024		Bond Future	140.5635	140.5635	140.4000	140.4000	0.116	0.0000	0.0000
2024/09/26	2038	06/02/2025		Bond Future	141.3880	141.3880	141.2219	141.2219	0.118	0.0000	0.0000
2024/09/26	2038	06/02/2025	135.23 Call	Bond Future	6158.0200	6.1580	5991.8600	5.9919	2.698	0.0000	0.0000
2024/09/26	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/26	2038	08/05/2025		Bond Future	144.2389	144.2389	144.0700	144.0700	0.117	0.0000	0.0000
2024/09/26	2038	08/05/2025	139.68 Call	Bond Future	4558.8800	4.5589	4390.0100	4.3900	3.704	0.0000	0.0000
2024/09/26	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/26	2038	07/08/2025		Bond Future	144.9298	144.9298	144.7583	144.7583	0.118	0.0000	0.0000
2024/09/26	2038	07/08/2025	139.56 Call	Bond Future	5369.7800	5.3698	5198.3000	5.1983	3.193	0.0000	0.0000
2024/09/26	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/26	2038	06/11/2025		Bond Future	147.7472	147.7472	147.5730	147.5730	0.118	0.0000	0.0000
2024/09/26	2038	06/11/2025	143.88 Call	Bond Future	3867.1700	3.8672	3693.0300	3.6930	4.503	0.0000	0.0000
2024/09/26	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/26	2040	07/11/2024	12.10 Put	Bond Future	17.4800	0.0175	14.8200	0.0148	15.217	0.0000	0.0000
2024/09/26	2040	07/11/2024	12.10 Call	Bond Future	8602.1600	8.6022	8706.9700	8.7070	1.218	0.0000	0.0000
2024/09/26	2040	07/11/2024	12.60 Call	Bond Future	11377.0000	11.3770	11483.9600	11.4840	0.940	0.0000	0.0000
2024/09/26	2040	07/11/2024	12.60 Put	Bond Future	2.7000	0.0027	2.1900	0.0022	18.889	0.0000	0.0000
2024/09/26	2040	07/11/2024	13.15 Call	Bond Future	14269.8100	14.2698	14377.2400	14.3772	0.753	0.0000	0.0000
2024/09/26	2040	07/11/2024	13.15 Put	Bond Future	0.1800	0.0002	0.1400	0.0001	22.222	0.0000	0.0000
2024/09/26	2040	07/11/2024		Bond Future	10.7173	89.7629	10.7013	89.8704	0.149	0.0000	0.0000
2024/09/26	2040	07/11/2024	12.85 Call	Bond Future	12713.0500	12.7131	12820.3200	12.8203	0.844	0.0000	0.0000
2024/09/26	2040	07/11/2024	12.85 Put	Bond Future	0.9200	0.0009	0.7200	0.0007	21.739	0.0000	0.0000
2024/09/26	2040	07/11/2024	12.86 Call	Bond Future	12765.7500	12.7658	12873.0300	12.8730	0.840	0.0000	0.0000
2024/09/26	2040	07/11/2024	12.86 Put	Bond Future	0.8700	0.0009	0.6800	0.0007	21.839	0.0000	0.0000
2024/09/26	2040	07/11/2024	12.84 Call	Bond Future	12660.2900	12.6603	12767.5500	12.7676	0.847	0.0000	0.0000
2024/09/26	2040	07/11/2024	12.84 Put	Bond Future	0.9700	0.0010	0.7600	0.0008	21.649	0.0000	0.0000
2024/09/26	2040	06/02/2025		Bond Future	10.7925	87.1016	10.7758	87.2116	0.154	0.0000	0.0000
2024/09/26	2040	06/02/2025	12.95 Call	Bond Future	12780.7900	12.7808	12885.1100	12.8851	0.816	0.0000	0.0000
2024/09/26	2040	06/02/2025	12.95 Put	Bond Future	104.6100	0.1046	98.9000	0.0989	5.458	0.0000	0.0000
2024/09/26	2040	06/02/2025	11.00 Put	Bond Future	1859.3700	1.8594	1806.7600	1.8068	2.829	0.0000	0.0000
2024/09/26	2040	06/02/2025	11.00 Call	Bond Future	3216.1200	3.2161	3273.5400	3.2735	1.785	0.0000	0.0000
2024/09/26	2040	06/02/2025	11.70 Call	Bond Future	6416.0000	6.4160	6499.3700	6.4994	1.299	0.0000	0.0000
2024/09/26	2040	06/02/2025	11.70 Put	Bond Future	710.5700	0.7106	683.9100	0.6839	3.752	0.0000	0.0000
2024/09/26	2040	06/02/2025	12.20 Call	Bond Future	8954.9100	8.9549	9049.7500	9.0498	1.059	0.0000	0.0000
2024/09/26	2040	06/02/2025	12.20 Put	Bond Future	345.2400	0.3452	330.0500	0.3301	4.400	0.0000	0.0000
2024/09/26	2040	08/05/2025		Bond Future	10.8839	88.8351	10.8666	88.9479	0.159	0.0000	0.0000
2024/09/26	2040	08/05/2025	12.63 Call	Bond Future	10902.1700	10.9022	10997.9500	10.9980	0.879	0.0000	0.0000
2024/09/26	2040	08/05/2025	12.63 Put	Bond Future	566.5900	0.5666	549.6100	0.5496	2.997	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/09/26	2040	08/05/2025	13.43 Put	Bond Future	218.4500	0.2185	210.6000	0.2106	3.593	0.0000	0.0000
2024/09/26	2040	08/05/2025	13.43 Call	Bond Future	14670.1800	14.6702	14775.0900	14.7751	0.715	0.0000	0.0000
2024/09/26	2040	08/05/2025	12.75 Put	Bond Future	503.4800	0.5035	488.0700	0.4881	3.061	0.0000	0.0000
2024/09/26	2040	08/05/2025	12.75 Call	Bond Future	11479.3400	11.4793	11576.6900	11.5767	0.848	0.0000	0.0000
2024/09/26	2040	08/05/2025	13.50 Put	Bond Future	197.6500	0.1977	190.4100	0.1904	3.663	0.0000	0.0000
2024/09/26	2040	08/05/2025	13.50 Call	Bond Future	14993.0200	14.9930	15098.5400	15.0985	0.704	0.0000	0.0000
2024/09/26	2040	07/08/2025		Bond Future	10.9867	86.0514	10.9687	86.1668	0.164	0.0000	0.0000
2024/09/26	2040	07/08/2025	13.29 Call	Bond Future	13691.3000	13.6913	13790.9100	13.7909	0.728	0.0000	0.0000
2024/09/26	2040	07/08/2025	13.29 Put	Bond Future	662.1500	0.6622	646.3600	0.6464	2.385	0.0000	0.0000
2024/09/26	2040	06/11/2025		Bond Future	11.0908	87.6996	11.0720	87.8176	0.169	0.0000	0.0000
2024/09/26	2040	06/11/2025	11.84 Call	Bond Future	7391.5400	7.3915	7465.6300	7.4656	1.002	0.0000	0.0000
2024/09/26	2040	06/11/2025	11.84 Put	Bond Future	2865.4300	2.8654	2821.5300	2.8215	1.532	0.0000	0.0000
2024/09/26	2044	07/11/2024	12.50 Call	Bond Future	10653.7700	10.6538	10693.4900	10.6935	0.373	0.0000	0.0000
2024/09/26	2044	07/11/2024	12.50 Put	Bond Future	6.2000	0.0062	5.4000	0.0054	12.903	0.0000	0.0000
2024/09/26	2044	07/11/2024	12.25 Call	Bond Future	9243.9500	9.2440	9282.7600	9.2828	0.420	0.0000	0.0000
2024/09/26	2044	07/11/2024	12.25 Put	Bond Future	15.2600	0.0153	13.5500	0.0136	11.206	0.0000	0.0000
2024/09/26	2044	07/11/2024	12.00 Call	Bond Future	7800.6400	7.8006	7837.6500	7.8377	0.474	0.0000	0.0000
2024/09/26	2044	07/11/2024	12.00 Put	Bond Future	36.9500	0.0370	33.4400	0.0334	9.499	0.0000	0.0000
2024/09/26	2044	07/11/2024		Bond Future	10.7959	86.0064	10.7901	86.0469	0.054	0.0000	0.0000
2024/09/26	2044	07/11/2024	12.91 Call	Bond Future	12880.4100	12.8804	12920.7400	12.9207	0.313	0.0000	0.0000
2024/09/26	2044	07/11/2024	12.91 Put	Bond Future	1.1400	0.0011	0.9500	0.0010	16.667	0.0000	0.0000
2024/09/26	2044	07/11/2024	12.92 Call	Bond Future	12933.3500	12.9334	12973.7000	12.9737	0.312	0.0000	0.0000
2024/09/26	2044	07/11/2024	12.92 Put	Bond Future	1.0800	0.0011	0.9100	0.0009	15.741	0.0000	0.0000
2024/09/26	2044	07/11/2024	12.90 Call	Bond Future	12827.4000	12.8274	12867.7200	12.8677	0.314	0.0000	0.0000
2024/09/26	2044	07/11/2024	12.90 Put	Bond Future	1.2000	0.0012	1.0000	0.0010	16.667	0.0000	0.0000
2024/09/26	2044	06/02/2025		Bond Future	10.8674	83.3929	10.8613	83.4346	0.056	0.0000	0.0000
2024/09/26	2044	06/02/2025	13.02 Call	Bond Future	13046.6000	13.0466	13084.6000	13.0846	0.291	0.0000	0.0000
2024/09/26	2044	06/02/2025	13.02 Put	Bond Future	112.8300	0.1128	109.1500	0.1092	3.262	0.0000	0.0000
2024/09/26	2044	06/02/2025	13.75 Call	Bond Future	16604.6800	16.6047	16645.3000	16.6453	0.245	0.0000	0.0000
2024/09/26	2044	06/02/2025	13.75 Put	Bond Future	24.1200	0.0241	23.0600	0.0231	4.395	0.0000	0.0000
2024/09/26	2044	06/02/2025	12.50 Put	Bond Future	241.1400	0.2411	234.5100	0.2345	2.749	0.0000	0.0000
2024/09/26	2044	06/02/2025	12.50 Call	Bond Future	10368.0300	10.3680	10403.0800	10.4031	0.338	0.0000	0.0000
2024/09/26	2044	06/02/2025	12.00 Put	Bond Future	501.8100	0.5018	490.5200	0.4905	2.250	0.0000	0.0000
2024/09/26	2044	06/02/2025	12.00 Call	Bond Future	7750.3000	7.7503	7780.6900	7.7807	0.392	0.0000	0.0000
2024/09/26	2044	08/05/2025	12.40 Call	Bond Future	9768.2300	9.7682	9799.6500	9.7997	0.322	0.0000	0.0000
2024/09/26	2044	08/05/2025	12.40 Put	Bond Future	809.6700	0.8097	798.1000	0.7981	1.429	0.0000	0.0000
2024/09/26	2044	08/05/2025	11.65 Call	Bond Future	6214.2200	6.2142	6238.2100	6.2382	0.386	0.0000	0.0000
2024/09/26	2044	08/05/2025	11.65 Put	Bond Future	1693.2400	1.6932	1674.2400	1.6742	1.122	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	
2024/09/26	2044	08/05/2025	10.92 Put	Bond Future	3439.0400	3.4390	3410.5700	3.4106	0.828	0.0000	0.0000
2024/09/26	2044	08/05/2025	10.92 Call	Bond Future	3210.6800	3.2107	3225.2000	3.2252	0.452	0.0000	0.0000
2024/09/26	2044	08/05/2025		Bond Future	10.9536	85.0526	10.9472	85.0956	0.058	0.0000	0.0000
2024/09/26	2044	08/05/2025	12.72 Call	Bond Future	11321.1700	11.3212	11354.9200	11.3549	0.298	0.0000	0.0000
2024/09/26	2044	08/05/2025	12.72 Put	Bond Future	593.4100	0.5934	584.1700	0.5842	1.557	0.0000	0.0000
2024/09/26	2044	07/08/2025		Bond Future	11.0499	82.3206	11.0432	82.3649	0.060	0.0000	0.0000
2024/09/26	2044	07/08/2025	13.34 Call	Bond Future	13988.2900	13.9883	14024.0400	14.0240	0.256	0.0000	0.0000
2024/09/26	2044	07/08/2025	13.34 Put	Bond Future	705.6700	0.7057	697.1500	0.6972	1.207	0.0000	0.0000
2024/09/26	2044	06/11/2025		Bond Future	11.1468	83.8973	11.1399	83.9428	0.062	0.0000	0.0000
2024/09/26	2044	06/11/2025	11.88 Call	Bond Future	7632.5500	7.6326	7657.4300	7.6574	0.326	0.0000	0.0000
2024/09/26	2044	06/11/2025	11.88 Put	Bond Future	3024.0400	3.0240	3003.4100	3.0034	0.682	0.0000	0.0000
2024/09/26	2046	07/11/2024		Bond Future	121.5306	121.5306	121.5223	121.5223	0.007	0.0000	0.0000
2024/09/26	2046	06/02/2025		Bond Future	124.0650	124.0650	124.0571	124.0571	0.006	0.0000	0.0000
2024/09/26	2046	06/02/2025	114.01 Call	Bond Future	10055.0400	10.0550	10047.0500	10.0471	0.079	0.0000	0.0000
2024/09/26	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/26	2046	08/05/2025		Bond Future	124.3300	124.3300	124.3226	124.3226	0.006	0.0000	0.0000
2024/09/26	2046	08/05/2025	121.97 Call	Bond Future	2359.9700	2.3600	2352.5700	2.3526	0.314	0.0000	0.0000
2024/09/26	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/26	2046	07/08/2025		Bond Future	126.7792	126.7792	126.7721	126.7721	0.006	0.0000	0.0000
2024/09/26	2046	07/08/2025	118.69 Call	Bond Future	8089.2200	8.0892	8082.0600	8.0821	0.089	0.0000	0.0000
2024/09/26	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/26	2046	06/11/2025		Bond Future	126.9635	126.9635	126.9569	126.9569	0.005	0.0000	0.0000
2024/09/26	2046	06/11/2025	125.41 Call	Bond Future	1553.5000	1.5535	1546.8900	1.5469	0.425	0.0000	0.0000
2024/09/26	2046	06/11/2025	125.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/26	2050	07/11/2024		Bond Future	123.0450	123.0450	123.2445	123.2445	0.162	0.0000	0.0000
2024/09/26	2050	06/02/2025		Bond Future	123.2635	123.2635	123.4678	123.4678	0.166	0.0000	0.0000
2024/09/26	2050	06/02/2025	115.60 Call	Bond Future	7663.4500	7.6635	7867.8100	7.8678	2.667	0.0000	0.0000
2024/09/26	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/26	2050	08/05/2025		Bond Future	125.7489	125.7489	125.9579	125.9579	0.166	0.0000	0.0000
2024/09/26	2050	08/05/2025	121.16 Call	Bond Future	4588.9100	4.5889	4797.8800	4.7979	4.554	0.0000	0.0000
2024/09/26	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/26	2050	07/08/2025		Bond Future	125.8296	125.8296	126.0435	126.0435	0.170	0.0000	0.0000
2024/09/26	2050	07/08/2025	119.89 Call	Bond Future	5939.6100	5.9396	6153.4600	6.1535	3.600	0.0000	0.0000
2024/09/26	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/26	2050	06/11/2025		Bond Future	128.2755	128.2755	128.4939	128.4939	0.170	0.0000	0.0000
2024/09/26	2050	06/11/2025	124.42 Call	Bond Future	3855.4600	3.8555	4073.8700	4.0739	5.665	0.0000	0.0000
2024/09/26	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
2024/09/26	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/26	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/26	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/26	AL37	07/11/2024		Index Future	1060.8240	1060.8240	1061.7810	0.090	0.0000	0.0000
2024/09/26	AL37	06/02/2025		Index Future	1082.6870	1082.6870	1083.6680	0.091	0.0000	0.0000
2024/09/26	AL37	08/05/2025		Index Future	1104.2740	1104.2740	1105.2810	0.091	0.0000	0.0000
2024/09/26	AL37	07/08/2025		Index Future	1125.7960	1125.7960	1126.8270	0.092	0.0000	0.0000
2024/09/26	AL37	06/11/2025		Index Future	1147.4690	1147.4690	1148.5250	0.092	0.0000	0.0000
2024/09/26	AL7T	07/11/2024		Index Future	1279.1110	1279.1110	1282.5250	0.267	0.0000	0.0000
2024/09/26	AL7T	06/02/2025		Index Future	1305.4720	1305.4720	1308.9620	0.267	0.0000	0.0000
2024/09/26	AL7T	08/05/2025		Index Future	1331.5010	1331.5010	1335.0680	0.268	0.0000	0.0000
2024/09/26	AL7T	07/08/2025		Index Future	1357.4520	1357.4520	1361.0940	0.268	0.0000	0.0000
2024/09/26	AL7T	06/11/2025		Index Future	1383.5850	1383.5850	1387.3030	0.269	0.0000	0.0000
2024/09/26	ALBI	07/11/2024		Index Future	1105.3630	1105.3630	1106.9180	0.141	0.0000	0.0000
2024/09/26	ALBI	06/02/2025		Index Future	1128.1440	1128.1440	1129.7360	0.141	0.0000	0.0000
2024/09/26	ALBI	08/05/2025		Index Future	1150.6370	1150.6370	1152.2670	0.142	0.0000	0.0000
2024/09/26	ALBI	07/08/2025		Index Future	1173.0620	1173.0620	1174.7290	0.142	0.0000	0.0000
2024/09/26	ALBI	06/11/2025		Index Future	1195.6460	1195.6460	1197.3500	0.143	0.0000	0.0000
2024/09/26	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/26	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/26	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/26	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/26	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/26	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/26	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2024/09/26	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/26	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/26	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/26	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	
2024/09/26	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/26	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/26	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/09/26	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/26	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/26	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/26	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/26	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/26	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/09/26	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/26	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/26	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/26	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/26	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/26	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/26	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/26	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/26	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/26	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/26	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/26	ES33	07/11/2024		Bond Future	10.6710	83.3189	10.6496	83.4248	0.200	0.0000	0.0000
2024/09/26	ES33	06/02/2025		Bond Future	10.7673	85.0564	10.7450	85.1649	0.208	0.0000	0.0000
2024/09/26	ES33	06/02/2025	13.34 Call	Bond Future	11324.8000	11.3248	11433.3200	11.4333	0.958	0.0000	0.0000
2024/09/26	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/26	ES33	08/05/2025		Bond Future	10.8765	82.9714	10.8531	83.0825	0.216	0.0000	0.0000
2024/09/26	ES33	08/05/2025	12.73 Call	Bond Future	8199.3700	8.1994	8310.5300	8.3105	1.356	0.0000	0.0000
2024/09/26	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/26	ES33	07/08/2025		Bond Future	10.9992	84.6039	10.9746	84.7177	0.224	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	
2024/09/26	ES33	07/08/2025	13.56 Call	Bond Future	10799.3100	10.7993	10913.0700	10.9131	1.053	0.0000	0.0000
2024/09/26	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/26	ES33	06/11/2025		Bond Future	11.1395	82.4492	11.1137	82.5656	0.232	0.0000	0.0000
2024/09/26	ES33	06/11/2025	12.01 Call	Bond Future	3799.0000	3.7990	3915.3500	3.9154	3.063	0.0000	0.0000
2024/09/26	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/26	ES42	07/11/2024		Bond Future	11.0099	81.1264	10.9938	81.2311	0.146	0.0000	0.0000
2024/09/26	ES42	06/02/2025		Bond Future	11.0891	82.8177	11.0724	82.9250	0.150	0.0000	0.0000
2024/09/26	ES42	06/02/2025	13.71 Call	Bond Future	14424.2600	14.4243	14531.5500	14.5316	0.744	0.0000	0.0000
2024/09/26	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/26	ES42	08/05/2025		Bond Future	11.1813	80.2202	11.1639	80.3301	0.155	0.0000	0.0000
2024/09/26	ES42	08/05/2025	13.25 Call	Bond Future	11589.3100	11.5893	11699.2500	11.6993	0.949	0.0000	0.0000
2024/09/26	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/26	ES42	07/08/2025		Bond Future	11.2806	81.7967	11.2626	81.9092	0.160	0.0000	0.0000
2024/09/26	ES42	07/08/2025	13.79 Call	Bond Future	13524.4800	13.5245	13637.0600	13.6371	0.832	0.0000	0.0000
2024/09/26	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/26	ES42	06/11/2025		Bond Future	11.3894	79.1181	11.3706	79.2333	0.165	0.0000	0.0000
2024/09/26	ES42	06/11/2025	12.39 Call	Bond Future	5784.2500	5.7843	5899.3600	5.8994	1.990	0.0000	0.0000
2024/09/26	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/26	GOVI	07/11/2024	948.79 Call	GOVI	1390760.0000	139.0760	1405910.0000	140.5910	1.089	0.0000	0.0000
2024/09/26	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/26	GOVI	07/11/2024	948.80 Call	GOVI	1390660.0000	139.0660	1405810.0000	140.5810	1.089	0.0000	0.0000
2024/09/26	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/26	GOVI	07/11/2024	948.78 Call	GOVI	1390860.0000	139.0860	1406010.0000	140.6010	1.089	0.0000	0.0000
2024/09/26	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/26	GOVI	07/11/2024		GOVI	1087.8660	1087.8660	1089.3810	1089.3810	0.139	0.0000	0.0000
2024/09/26	GOVI	06/02/2025		GOVI	1110.2860	1110.2860	1111.8370	1111.8370	0.140	0.0000	0.0000
2024/09/26	GOVI	06/02/2025	972.00 Call	GOVI	1382860.0000	138.2860	1398370.0000	139.8370	1.122	0.0000	0.0000
2024/09/26	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/26	GOVI	08/05/2025		GOVI	1132.4230	1132.4230	1134.0110	1134.0110	0.140	0.0000	0.0000
2024/09/26	GOVI	08/05/2025	1,022.00 Call	GOVI	1104230.0000	110.4230	1120110.0000	112.0110	1.438	0.0000	0.0000
2024/09/26	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/26	GOVI	07/08/2025		GOVI	1154.4940	1154.4940	1156.1180	1156.1180	0.141	0.0000	0.0000
2024/09/26	GOVI	07/08/2025	1,011.00 Call	GOVI	1434940.0000	143.4940	1451180.0000	145.1180	1.132	0.0000	0.0000
2024/09/26	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/26	GOVI	06/11/2025		GOVI	1176.7200	1176.7200	1178.3800	1178.3800	0.141	0.0000	0.0000
2024/09/26	GOVI	06/11/2025	1,112.00 Call	GOVI	647200.0000	64.7200	663800.0000	66.3800	2.565	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
2024/09/26	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/26	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/09/26	IGOV	07/11/2024		Index Future	374.5950	374.5950	372.9790	0.431	0.0000	0.0000
2024/09/26	IGOV	06/02/2025		Index Future	382.4070	382.4070	380.7590	0.431	0.0000	0.0000
2024/09/26	IGOV	08/05/2025		Index Future	390.1210	390.1210	388.4420	0.430	0.0000	0.0000
2024/09/26	IGOV	07/08/2025		Index Future	397.8120	397.8120	396.1020	0.430	0.0000	0.0000
2024/09/26	IGOV	06/11/2025		Index Future	405.5570	405.5570	403.8150	0.430	0.0000	0.0000
2024/09/26	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/09/26	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/09/26	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/09/26	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/09/26	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/09/26	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/09/26	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/09/26	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/09/26	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/09/26	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/09/26	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/09/26	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/09/26	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/09/26	JBAF	18/09/2024		Jibar Tradeable Future	8.3350	8.3350	8.3350	0.000	0.0000	0.0000
2024/09/26	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	0.000	0.0000	0.0000
2024/09/26	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	0.000	0.0000	0.0000
2024/09/26	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	0.000	0.0000	0.0000
2024/09/26	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	0.000	0.0000	0.0000
2024/09/26	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	0.000	0.0000	0.0000
2024/09/26	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	0.000	0.0000	0.0000
2024/09/26	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	0.000	0.0000	0.0000
2024/09/26	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	0.000	0.0000	0.0000
2024/09/26	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	
2024/09/26	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/09/26	R035	07/11/2024	11.10 Call	Bond Future	5718.6300	5.7186	5866.1900	5.8662	2.580	0.0000	0.0000
2024/09/26	R035	07/11/2024	11.10 Put	Bond Future	54.6800	0.0547	45.7100	0.0457	16.405	0.0000	0.0000
2024/09/26	R035	07/11/2024	13.23 Call	Bond Future	16331.6300	16.3316	16488.1600	16.4882	0.958	0.0000	0.0000
2024/09/26	R035	07/11/2024	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/26	R035	07/11/2024	12.20 Put	Bond Future	0.7100	0.0007	0.5200	0.0005	26.761	0.0000	0.0000
2024/09/26	R035	07/11/2024	12.20 Call	Bond Future	11416.1500	11.4162	11572.4900	11.5725	1.369	0.0000	0.0000
2024/09/26	R035	07/11/2024		Bond Future	10.1104	93.9692	10.0842	94.1257	0.259	0.0000	0.0000
2024/09/26	R035	07/11/2024	12.18 Call	Bond Future	11316.4200	11.3164	11472.7500	11.4728	1.381	0.0000	0.0000
2024/09/26	R035	07/11/2024	12.18 Put	Bond Future	0.7700	0.0008	0.5700	0.0006	25.974	0.0000	0.0000
2024/09/26	R035	07/11/2024	12.19 Call	Bond Future	11366.3100	11.3663	11522.6400	11.5226	1.375	0.0000	0.0000
2024/09/26	R035	07/11/2024	12.19 Put	Bond Future	0.7400	0.0007	0.5400	0.0005	27.027	0.0000	0.0000
2024/09/26	R035	07/11/2024	12.17 Call	Bond Future	11266.4900	11.2665	11422.8100	11.4228	1.387	0.0000	0.0000
2024/09/26	R035	07/11/2024	12.17 Put	Bond Future	0.8000	0.0008	0.5900	0.0006	26.250	0.0000	0.0000
2024/09/26	R035	06/02/2025		Bond Future	10.1823	95.9058	10.1550	96.0660	0.268	0.0000	0.0000
2024/09/26	R035	06/02/2025	12.41 Call	Bond Future	11956.9600	11.9570	12111.3900	12.1114	1.292	0.0000	0.0000
2024/09/26	R035	06/02/2025	12.41 Put	Bond Future	72.2500	0.0723	66.4700	0.0665	8.000	0.0000	0.0000
2024/09/26	R035	06/02/2025	11.30 Call	Bond Future	6677.7000	6.6777	6811.5900	6.8116	2.005	0.0000	0.0000
2024/09/26	R035	06/02/2025	11.30 Put	Bond Future	434.1200	0.4341	407.8000	0.4078	6.063	0.0000	0.0000
2024/09/26	R035	06/02/2025	10.65 Call	Bond Future	3806.4600	3.8065	3911.5900	3.9116	2.762	0.0000	0.0000
2024/09/26	R035	06/02/2025	10.65 Put	Bond Future	1121.1200	1.1211	1066.0400	1.0660	4.913	0.0000	0.0000
2024/09/26	R035	06/02/2025	10.34 Put	Bond Future	1715.0300	1.7150	1640.6300	1.6406	4.338	0.0000	0.0000
2024/09/26	R035	06/02/2025	10.34 Call	Bond Future	2632.5400	2.6325	2718.3500	2.7184	3.260	0.0000	0.0000
2024/09/26	R035	06/02/2025	10.26 Put	Bond Future	1906.5100	1.9065	1826.6600	1.8267	4.188	0.0000	0.0000
2024/09/26	R035	06/02/2025	10.26 Call	Bond Future	2360.1300	2.3601	2440.4900	2.4405	3.405	0.0000	0.0000
2024/09/26	R035	08/05/2025	11.70 Call	Bond Future	8447.3800	8.4474	8582.6200	8.5826	1.601	0.0000	0.0000
2024/09/26	R035	08/05/2025	11.70 Put	Bond Future	674.6200	0.6746	645.9300	0.6459	4.253	0.0000	0.0000
2024/09/26	R035	08/05/2025	10.95 Call	Bond Future	5279.8900	5.2799	5391.1600	5.3912	2.107	0.0000	0.0000
2024/09/26	R035	08/05/2025	10.95 Put	Bond Future	1447.4200	1.4474	1394.7600	1.3948	3.638	0.0000	0.0000
2024/09/26	R035	08/05/2025	10.44 Put	Bond Future	2385.7800	2.3858	2309.9200	2.3099	3.180	0.0000	0.0000
2024/09/26	R035	08/05/2025	10.44 Call	Bond Future	3394.3800	3.3944	3482.4500	3.4825	2.595	0.0000	0.0000
2024/09/26	R035	08/05/2025	13.35 Call	Bond Future	15700.4500	15.7005	15859.9200	15.8599	1.016	0.0000	0.0000
2024/09/26	R035	08/05/2025	13.35 Put	Bond Future	72.3600	0.0724	67.9000	0.0679	6.164	0.0000	0.0000
2024/09/26	R035	08/05/2025	12.70 Call	Bond Future	12861.4900	12.8615	13014.8500	13.0149	1.192	0.0000	0.0000
2024/09/26	R035	08/05/2025	12.70 Put	Bond Future	201.6000	0.2016	191.0300	0.1910	5.243	0.0000	0.0000
2024/09/26	R035	08/05/2025	11.46 Put	Bond Future	863.5000	0.8635	828.4200	0.8284	4.063	0.0000	0.0000
2024/09/26	R035	08/05/2025	11.46 Call	Bond Future	7402.0100	7.4020	7530.8600	7.5309	1.741	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	
2024/09/26	R035	08/05/2025		Bond Future	10.2630	93.3059	10.2345	93.4698	0.278	0.0000	0.0000
2024/09/26	R035	08/05/2025	11.78 Call	Bond Future	8800.1500	8.8002	8937.2800	8.9373	1.558	0.0000	0.0000
2024/09/26	R035	08/05/2025	11.78 Put	Bond Future	621.4000	0.6214	594.6000	0.5946	4.313	0.0000	0.0000
2024/09/26	R035	07/08/2025		Bond Future	10.3558	95.1210	10.3260	95.2885	0.288	0.0000	0.0000
2024/09/26	R035	07/08/2025	12.65 Call	Bond Future	12296.3300	12.2963	12443.6400	12.4436	1.198	0.0000	0.0000
2024/09/26	R035	07/08/2025	12.65 Put	Bond Future	547.0900	0.5471	526.8700	0.5269	3.696	0.0000	0.0000
2024/09/26	R035	06/11/2025		Bond Future	10.4629	92.4393	10.4318	92.6106	0.298	0.0000	0.0000
2024/09/26	R035	06/11/2025	11.20 Call	Bond Future	6429.3200	6.4293	6539.3600	6.5394	1.712	0.0000	0.0000
2024/09/26	R035	06/11/2025	11.20 Put	Bond Future	2500.9600	2.5010	2439.7900	2.4398	2.446	0.0000	0.0000
2024/09/26	R053	07/11/2024		Bond Future	10.7144	109.4058	10.7035	109.5087	0.101	0.0000	0.0000
2024/09/26	R053	07/11/2024	12.80 Call	Bond Future	16975.2100	16.9752	17077.7600	17.0778	0.604	0.0000	0.0000
2024/09/26	R053	07/11/2024	12.80 Put	Bond Future	2.0200	0.0020	1.6500	0.0017	18.317	0.0000	0.0000
2024/09/26	R053	07/11/2024	12.81 Call	Bond Future	17044.6700	17.0447	17147.2400	17.1472	0.602	0.0000	0.0000
2024/09/26	R053	07/11/2024	12.81 Put	Bond Future	1.9200	0.0019	1.5700	0.0016	18.229	0.0000	0.0000
2024/09/26	R053	07/11/2024	12.79 Call	Bond Future	16905.6600	16.9057	17008.2000	17.0082	0.607	0.0000	0.0000
2024/09/26	R053	07/11/2024	12.79 Put	Bond Future	2.1200	0.0021	1.7400	0.0017	17.925	0.0000	0.0000
2024/09/26	R053	06/02/2025		Bond Future	10.7820	111.6605	10.7708	111.7660	0.104	0.0000	0.0000
2024/09/26	R053	06/02/2025	12.94 Call	Bond Future	17443.0300	17.4430	17541.5800	17.5416	0.565	0.0000	0.0000
2024/09/26	R053	06/02/2025	12.94 Put	Bond Future	162.8200	0.1628	155.8300	0.1558	4.293	0.0000	0.0000
2024/09/26	R053	08/05/2025		Bond Future	10.8595	108.0176	10.8479	108.1257	0.108	0.0000	0.0000
2024/09/26	R053	08/05/2025	12.64 Call	Bond Future	15234.4300	15.2344	15324.7400	15.3247	0.593	0.0000	0.0000
2024/09/26	R053	08/05/2025	12.64 Put	Bond Future	784.0900	0.7841	766.2200	0.7662	2.279	0.0000	0.0000
2024/09/26	R053	07/08/2025		Bond Future	10.9444	110.1174	10.9322	110.2283	0.111	0.0000	0.0000
2024/09/26	R053	07/08/2025	13.17 Call	Bond Future	18216.5200	18.2165	18310.3700	18.3104	0.515	0.0000	0.0000
2024/09/26	R053	07/08/2025	13.17 Put	Bond Future	933.2300	0.9332	916.1800	0.9162	1.827	0.0000	0.0000
2024/09/26	R053	06/11/2025		Bond Future	11.0365	106.3649	11.0238	106.4784	0.115	0.0000	0.0000
2024/09/26	R053	06/11/2025	11.76 Call	Bond Future	9954.3200	9.9543	10024.0200	10.0240	0.700	0.0000	0.0000
2024/09/26	R053	06/11/2025	11.76 Put	Bond Future	3803.7200	3.8037	3759.9300	3.7599	1.151	0.0000	0.0000
2024/09/26	R186	07/11/2024		Bond Future	7.9334	109.0045	7.9128	109.0450	0.259	0.0000	0.0000
2024/09/26	R186	07/11/2024	9.14 Call	Bond Future	2343.7500	2.3438	2383.4200	2.3834	1.693	0.0000	0.0000
2024/09/26	R186	07/11/2024	9.14 Put	Bond Future	4.0900	0.0041	3.3300	0.0033	18.582	0.0000	0.0000
2024/09/26	R186	07/11/2024	9.15 Call	Bond Future	2362.6800	2.3627	2402.3800	2.4024	1.680	0.0000	0.0000
2024/09/26	R186	07/11/2024	9.15 Put	Bond Future	3.9200	0.0039	3.1900	0.0032	18.622	0.0000	0.0000
2024/09/26	R186	07/11/2024	9.13 Call	Bond Future	2324.8000	2.3248	2364.4400	2.3644	1.705	0.0000	0.0000
2024/09/26	R186	07/11/2024	9.13 Put	Bond Future	4.2500	0.0043	3.4600	0.0035	18.588	0.0000	0.0000
2024/09/26	R186	06/02/2025		Bond Future	7.8722	105.9387	7.8483	105.9804	0.303	0.0000	0.0000
2024/09/26	R186	06/02/2025	9.03 Call	Bond Future	2108.2600	2.1083	2143.6000	2.1436	1.676	0.0000	0.0000
2024/09/26	R186	06/02/2025	9.03 Put	Bond Future	108.6700	0.1087	102.3000	0.1023	5.862	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	
2024/09/26	R186	08/05/2025		Bond Future	7.8426	108.0485	7.8143	108.0917	0.361	0.0000	0.0000
2024/09/26	R186	08/05/2025	8.47 Call	Bond Future	1287.8800	1.2879	1317.1100	1.3171	2.270	0.0000	0.0000
2024/09/26	R186	08/05/2025	8.47 Put	Bond Future	337.4300	0.3374	323.5200	0.3235	4.122	0.0000	0.0000
2024/09/26	R186	07/08/2025		Bond Future	7.8365	104.8403	7.8022	104.8848	0.438	0.0000	0.0000
2024/09/26	R186	07/08/2025	9.68 Call	Bond Future	2437.7400	2.4377	2477.5500	2.4776	1.633	0.0000	0.0000
2024/09/26	R186	07/08/2025	9.68 Put	Bond Future	84.6200	0.0846	79.9100	0.0799	5.566	0.0000	0.0000
2024/09/26	R186	07/08/2025	10.25 Call	Bond Future	3099.7200	3.0997	3142.0200	3.1420	1.365	0.0000	0.0000
2024/09/26	R186	07/08/2025	10.25 Put	Bond Future	34.2500	0.0343	32.0300	0.0320	6.482	0.0000	0.0000
2024/09/26	R186	07/08/2025	9.22 Put	Bond Future	161.2300	0.1612	153.3600	0.1534	4.881	0.0000	0.0000
2024/09/26	R186	07/08/2025	9.22 Call	Bond Future	1934.2800	1.9343	1970.9300	1.9709	1.895	0.0000	0.0000
2024/09/26	R186	06/11/2025		Bond Future	7.8483	106.8507	7.8053	106.8965	0.548	0.0000	0.0000
2024/09/26	R186	06/11/2025	8.13 Call	Bond Future	784.7700	0.7848	810.8300	0.8108	3.321	0.0000	0.0000
2024/09/26	R186	06/11/2025	8.13 Put	Bond Future	484.9900	0.4850	465.2000	0.4652	4.080	0.0000	0.0000
2024/09/26	R202	07/11/2024		Bond Future	271.3242	271.3242	271.3054	271.3054	0.007	0.0000	0.0000
2024/09/26	R202	06/02/2025		Bond Future	271.7901	271.7901	271.7719	271.7719	0.007	0.0000	0.0000
2024/09/26	R202	06/02/2025	266.79 Call	Bond Future	5000.1400	5.0001	4981.9300	4.9819	0.364	0.0000	0.0000
2024/09/26	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/26	R202	08/05/2025		Bond Future	277.2709	277.2709	277.2539	277.2539	0.006	0.0000	0.0000
2024/09/26	R202	08/05/2025	272.31 Call	Bond Future	4960.9300	4.9609	4943.8900	4.9439	0.343	0.0000	0.0000
2024/09/26	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/26	R202	07/08/2025		Bond Future	277.4353	277.4353	277.4192	277.4192	0.006	0.0000	0.0000
2024/09/26	R202	07/08/2025	271.60 Call	Bond Future	5835.3100	5.8353	5819.1600	5.8192	0.277	0.0000	0.0000
2024/09/26	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/26	R202	06/11/2025		Bond Future	282.8290	282.8290	282.8138	282.8138	0.005	0.0000	0.0000
2024/09/26	R202	06/11/2025	275.64 Call	Bond Future	7189.0200	7.1890	7173.8400	7.1738	0.211	0.0000	0.0000
2024/09/26	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/26	R209	07/11/2024	10.55 Put	Bond Future	472.0900	0.4721	431.7300	0.4317	8.549	0.0000	0.0000
2024/09/26	R209	07/11/2024	10.55 Call	Bond Future	2134.2800	2.1343	2207.3600	2.2074	3.424	0.0000	0.0000
2024/09/26	R209	07/11/2024	11.00 Call	Bond Future	4085.8300	4.0858	4185.0900	4.1851	2.429	0.0000	0.0000
2024/09/26	R209	07/11/2024	11.00 Put	Bond Future	115.9100	0.1159	101.7300	0.1017	12.234	0.0000	0.0000
2024/09/26	R209	07/11/2024		Bond Future	10.2377	74.2754	10.2167	74.3889	0.205	0.0000	0.0000
2024/09/26	R209	07/11/2024	12.22 Call	Bond Future	9744.5800	9.7446	9857.7600	9.8578	1.161	0.0000	0.0000
2024/09/26	R209	07/11/2024	12.22 Put	Bond Future	1.1400	0.0011	0.8800	0.0009	22.807	0.0000	0.0000
2024/09/26	R209	07/11/2024	12.23 Call	Bond Future	9789.1100	9.7891	9902.3000	9.9023	1.156	0.0000	0.0000
2024/09/26	R209	07/11/2024	12.23 Put	Bond Future	1.0900	0.0011	0.8400	0.0008	22.936	0.0000	0.0000
2024/09/26	R209	07/11/2024	12.21 Call	Bond Future	9699.9900	9.7000	9813.1700	9.8132	1.167	0.0000	0.0000
2024/09/26	R209	07/11/2024	12.21 Put	Bond Future	1.1800	0.0012	0.9200	0.0009	22.034	0.0000	0.0000
2024/09/26	R209	06/02/2025		Bond Future	10.3026	75.8062	10.2808	75.9223	0.211	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
2024/09/26	R209	06/02/2025	12.44 Call	Bond Future		10376.2400	10.3762	10487.1300	10.4871	1.069	0.0000	0.0000
2024/09/26	R209	06/02/2025	12.44 Put	Bond Future		77.9800	0.0780	72.8000	0.0728	6.643	0.0000	0.0000
2024/09/26	R209	08/05/2025		Bond Future		10.3795	74.1621	10.3569	74.2809	0.218	0.0000	0.0000
2024/09/26	R209	08/05/2025	11.89 Call	Bond Future		7925.0900	7.9251	8024.2300	8.0242	1.251	0.0000	0.0000
2024/09/26	R209	08/05/2025	11.89 Put	Bond Future		542.7800	0.5428	523.1000	0.5231	3.626	0.0000	0.0000
2024/09/26	R209	07/08/2025		Bond Future		10.4659	75.6046	10.4424	75.7261	0.225	0.0000	0.0000
2024/09/26	R209	07/08/2025	12.68 Call	Bond Future		10866.0600	10.8661	10971.4800	10.9715	0.970	0.0000	0.0000
2024/09/26	R209	07/08/2025	12.68 Put	Bond Future		539.7500	0.5398	523.6500	0.5237	2.983	0.0000	0.0000
2024/09/26	R209	06/11/2025		Bond Future		10.5617	73.9029	10.5372	74.0271	0.232	0.0000	0.0000
2024/09/26	R209	06/11/2025	11.27 Call	Bond Future		5766.9100	5.7669	5845.7300	5.8457	1.367	0.0000	0.0000
2024/09/26	R209	06/11/2025	11.27 Put	Bond Future		2293.2700	2.2933	2247.9100	2.2479	1.978	0.0000	0.0000
2024/09/26	R210	07/11/2024		Bond Future		242.0697	242.0697	242.0497	242.0497	0.008	0.0000	0.0000
2024/09/26	R210	06/02/2025		Bond Future		247.1177	247.1177	247.0984	247.0984	0.008	0.0000	0.0000
2024/09/26	R210	06/02/2025	239.61 Call	Bond Future		7507.7200	7.5077	7488.3500	7.4884	0.258	0.0000	0.0000
2024/09/26	R210	06/02/2025	239.61 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/26	R210	08/05/2025		Bond Future		248.7105	248.7105	248.6922	248.6922	0.007	0.0000	0.0000
2024/09/26	R210	08/05/2025	248.03 Call	Bond Future		680.4800	0.6805	662.1600	0.6622	2.692	0.0000	0.0000
2024/09/26	R210	08/05/2025	248.03 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/26	R210	07/08/2025		Bond Future		253.6107	253.6107	253.5933	253.5933	0.007	0.0000	0.0000
2024/09/26	R210	07/08/2025	248.44 Call	Bond Future		5170.7300	5.1707	5153.2600	5.1533	0.338	0.0000	0.0000
2024/09/26	R210	07/08/2025	248.44 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/26	R210	06/11/2025		Bond Future		255.0861	255.0861	255.0692	255.0692	0.007	0.0000	0.0000
2024/09/26	R210	06/11/2025	252.14 Call	Bond Future		2946.0700	2.9461	2929.2000	2.9292	0.573	0.0000	0.0000
2024/09/26	R210	06/11/2025	252.14 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/26	R213	07/11/2024		Bond Future		9.2245	90.9425	9.2036	91.0345	0.227	0.0000	0.0000
2024/09/26	R213	07/11/2024	11.22 Call	Bond Future		8257.6900	8.2577	8349.0300	8.3490	1.106	0.0000	0.0000
2024/09/26	R213	07/11/2024	11.22 Put	Bond Future		3.4100	0.0034	2.7700	0.0028	18.768	0.0000	0.0000
2024/09/26	R213	07/11/2024	11.23 Call	Bond Future		8296.5300	8.2965	8387.8700	8.3879	1.101	0.0000	0.0000
2024/09/26	R213	07/11/2024	11.23 Put	Bond Future		3.3200	0.0033	2.6800	0.0027	19.277	0.0000	0.0000
2024/09/26	R213	07/11/2024	11.21 Call	Bond Future		8218.8300	8.2188	8310.1500	8.3102	1.111	0.0000	0.0000
2024/09/26	R213	07/11/2024	11.21 Put	Bond Future		3.5100	0.0035	2.8500	0.0029	18.803	0.0000	0.0000
2024/09/26	R213	06/02/2025		Bond Future		9.2740	92.8168	9.2519	92.9111	0.239	0.0000	0.0000
2024/09/26	R213	06/02/2025	11.35 Call	Bond Future		8371.1500	8.3712	8461.7300	8.4617	1.082	0.0000	0.0000
2024/09/26	R213	06/02/2025	11.35 Put	Bond Future		50.9600	0.0510	47.2900	0.0473	7.202	0.0000	0.0000
2024/09/26	R213	08/05/2025		Bond Future		9.3358	91.1085	9.3123	91.2052	0.251	0.0000	0.0000
2024/09/26	R213	08/05/2025	10.52 Call	Bond Future		5237.6700	5.2377	5314.6000	5.3146	1.469	0.0000	0.0000
2024/09/26	R213	08/05/2025	10.52 Put	Bond Future		518.9300	0.5189	499.2100	0.4992	3.800	0.0000	0.0000
2024/09/26	R213	07/08/2025		Bond Future		9.4126	92.8815	9.3877	92.9805	0.264	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	
2024/09/26	R213	07/08/2025	11.66 Call	Bond Future	8764.5400	8.7645	8851.7000	8.8517	0.994	0.0000	0.0000
2024/09/26	R213	07/08/2025	11.66 Put	Bond Future	350.1000	0.3501	338.3200	0.3383	3.365	0.0000	0.0000
2024/09/26	R213	06/11/2025		Bond Future	9.5095	91.1102	9.4830	91.2115	0.278	0.0000	0.0000
2024/09/26	R213	06/11/2025	10.05 Call	Bond Future	3874.2700	3.8743	3935.3100	3.9353	1.576	0.0000	0.0000
2024/09/26	R213	06/11/2025	10.05 Put	Bond Future	1833.7300	1.8337	1793.4800	1.7935	2.195	0.0000	0.0000
2024/09/26	R214	07/11/2024		Bond Future	10.5440	70.1232	10.5281	70.2165	0.151	0.0000	0.0000
2024/09/26	R214	07/11/2024	12.61 Call	Bond Future	10687.4100	10.6874	10780.5700	10.7806	0.872	0.0000	0.0000
2024/09/26	R214	07/11/2024	12.61 Put	Bond Future	0.9100	0.0009	0.7200	0.0007	20.879	0.0000	0.0000
2024/09/26	R214	07/11/2024	12.62 Call	Bond Future	10732.8000	10.7328	10825.9600	10.8260	0.868	0.0000	0.0000
2024/09/26	R214	07/11/2024	12.62 Put	Bond Future	0.8700	0.0009	0.6800	0.0007	21.839	0.0000	0.0000
2024/09/26	R214	07/11/2024	12.60 Call	Bond Future	10641.9900	10.6420	10735.1400	10.7351	0.875	0.0000	0.0000
2024/09/26	R214	07/11/2024	12.60 Put	Bond Future	0.9600	0.0010	0.7600	0.0008	20.833	0.0000	0.0000
2024/09/26	R214	06/02/2025		Bond Future	10.6109	71.5683	10.5945	71.6639	0.155	0.0000	0.0000
2024/09/26	R214	06/02/2025	12.71 Call	Bond Future	10820.6700	10.8207	10911.1300	10.9111	0.836	0.0000	0.0000
2024/09/26	R214	06/02/2025	12.71 Put	Bond Future	92.9500	0.0930	87.8700	0.0879	5.465	0.0000	0.0000
2024/09/26	R214	06/02/2025	13.63 Call	Bond Future	14651.3800	14.6514	14746.0000	14.7460	0.646	0.0000	0.0000
2024/09/26	R214	06/02/2025	13.63 Put	Bond Future	12.3400	0.0123	11.4200	0.0114	7.455	0.0000	0.0000
2024/09/26	R214	06/02/2025	12.25 Put	Bond Future	185.5000	0.1855	176.4200	0.1764	4.895	0.0000	0.0000
2024/09/26	R214	06/02/2025	12.25 Call	Bond Future	8790.8400	8.7908	8877.3000	8.8773	0.984	0.0000	0.0000
2024/09/26	R214	06/02/2025	11.75 Put	Bond Future	396.1700	0.3962	379.4300	0.3794	4.225	0.0000	0.0000
2024/09/26	R214	06/02/2025	11.75 Call	Bond Future	6556.9600	6.5570	6635.7600	6.6358	1.202	0.0000	0.0000
2024/09/26	R214	08/05/2025		Bond Future	10.6836	69.6906	10.6666	69.7885	0.160	0.0000	0.0000
2024/09/26	R214	08/05/2025	12.40 Call	Bond Future	9360.0500	9.3601	9443.3700	9.4434	0.890	0.0000	0.0000
2024/09/26	R214	08/05/2025	12.40 Put	Bond Future	483.7800	0.4838	469.2300	0.4692	3.008	0.0000	0.0000
2024/09/26	R214	07/08/2025		Bond Future	10.7648	71.0463	10.7471	71.1465	0.164	0.0000	0.0000
2024/09/26	R214	07/08/2025	12.97 Call	Bond Future	11561.0200	11.5610	11646.9200	11.6469	0.743	0.0000	0.0000
2024/09/26	R214	07/08/2025	12.97 Put	Bond Future	601.7100	0.6017	587.5000	0.5875	2.362	0.0000	0.0000
2024/09/26	R214	06/11/2025		Bond Future	10.8557	69.1089	10.8373	69.2113	0.169	0.0000	0.0000
2024/09/26	R214	06/11/2025	11.64 Call	Bond Future	6555.8500	6.5559	6621.4200	6.6214	1.000	0.0000	0.0000
2024/09/26	R214	06/11/2025	11.64 Put	Bond Future	2379.2500	2.3793	2342.4500	2.3425	1.547	0.0000	0.0000
2024/09/26	R248	07/11/2024	12.79 Call	Bond Future	13253.7500	13.2538	13333.2000	13.3332	0.599	0.0000	0.0000
2024/09/26	R248	07/11/2024	12.79 Put	Bond Future	1.2900	0.0013	1.0500	0.0011	18.605	0.0000	0.0000
2024/09/26	R248	07/11/2024	12.80 Call	Bond Future	13308.0400	13.3080	13387.5000	13.3875	0.597	0.0000	0.0000
2024/09/26	R248	07/11/2024	12.80 Put	Bond Future	1.2300	0.0012	1.0000	0.0010	18.699	0.0000	0.0000
2024/09/26	R248	07/11/2024	12.78 Call	Bond Future	13199.3800	13.1994	13278.8200	13.2788	0.602	0.0000	0.0000
2024/09/26	R248	07/11/2024	12.78 Put	Bond Future	1.3500	0.0014	1.1000	0.0011	18.519	0.0000	0.0000
2024/09/26	R248	07/11/2024		Bond Future	10.6951	85.1554	10.6843	85.2351	0.102	0.0000	0.0000
2024/09/26	R248	06/02/2025		Bond Future	10.7645	86.9104	10.7532	86.9921	0.105	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	
2024/09/26	R248	06/02/2025	12.71 Call	Bond Future	12467.6400	12.4676	12542.3400	12.5423	0.599	0.0000	0.0000
2024/09/26	R248	06/02/2025	12.71 Put	Bond Future	173.6300	0.1736	166.6300	0.1666	4.032	0.0000	0.0000
2024/09/26	R248	06/02/2025	10.30 Put	Bond Future	4628.9300	4.6289	4564.0200	4.5640	1.402	0.0000	0.0000
2024/09/26	R248	06/02/2025	10.30 Call	Bond Future	1146.5000	1.1465	1163.2900	1.1633	1.464	0.0000	0.0000
2024/09/26	R248	06/02/2025	11.00 Put	Bond Future	1913.2600	1.9133	1872.2700	1.8723	2.142	0.0000	0.0000
2024/09/26	R248	06/02/2025	11.00 Call	Bond Future	3590.3700	3.5904	3631.0800	3.6311	1.134	0.0000	0.0000
2024/09/26	R248	06/02/2025	11.70 Call	Bond Future	7059.4100	7.0594	7119.8900	7.1199	0.857	0.0000	0.0000
2024/09/26	R248	06/02/2025	11.70 Put	Bond Future	723.3500	0.7234	702.1300	0.7021	2.934	0.0000	0.0000
2024/09/26	R248	08/05/2025		Bond Future	10.8392	84.1947	10.8275	84.2785	0.108	0.0000	0.0000
2024/09/26	R248	08/05/2025	12.60 Call	Bond Future	11779.1800	11.7792	11848.6300	11.8486	0.590	0.0000	0.0000
2024/09/26	R248	08/05/2025	12.60 Put	Bond Future	641.0500	0.6411	626.7200	0.6267	2.235	0.0000	0.0000
2024/09/26	R248	07/08/2025		Bond Future	10.9221	85.8323	10.9100	85.9181	0.111	0.0000	0.0000
2024/09/26	R248	07/08/2025	13.21 Call	Bond Future	14492.3100	14.4923	14565.3800	14.5654	0.504	0.0000	0.0000
2024/09/26	R248	07/08/2025	13.21 Put	Bond Future	694.0400	0.6940	681.3100	0.6813	1.834	0.0000	0.0000
2024/09/26	R248	06/11/2025		Bond Future	11.0144	83.0354	11.0018	83.1232	0.115	0.0000	0.0000
2024/09/26	R248	06/11/2025	11.74 Call	Bond Future	7847.3900	7.8474	7900.9700	7.9010	0.683	0.0000	0.0000
2024/09/26	R248	06/11/2025	11.74 Put	Bond Future	3054.2700	3.0543	3020.0300	3.0200	1.121	0.0000	0.0000
2024/09/26	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/09/26	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/09/26	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/09/26	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
<b>Total</b>											

