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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/09/2024 TO 27/09/2024

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
2024/09/27	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/27	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/27	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/27	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/27	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/27	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/27	2025	07/11/2024		Bond Future	184.9950	184.9950	184.9979	0.002	0.0000	0.0000
2024/09/27	2029	07/11/2024		Bond Future	134.1734	134.1734	134.0588	0.085	0.0000	0.0000
2024/09/27	2029	06/02/2025		Bond Future	136.9720	136.9720	136.8377	0.098	0.0000	0.0000
2024/09/27	2029	06/02/2025	132.40 Call	Bond Future	4571.9900	4.5720	4437.7400	2.936	0.0000	0.0000
2024/09/27	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/27	2029	08/05/2025		Bond Future	138.3118	138.3118	138.1525	0.115	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	
2024/09/27	2029	08/05/2025	137.85 Call	Bond Future	461.7600	0.4618	302.5100	0.3025	34.488	0.0000	0.0000
2024/09/27	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/27	2029	07/08/2025		Bond Future	141.0380	141.0380	140.8137	140.8137	0.159	0.0000	0.0000
2024/09/27	2029	07/08/2025	137.41 Call	Bond Future	3627.9600	3.6280	3403.7100	3.4037	6.181	0.0000	0.0000
2024/09/27	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/27	2029	06/11/2025		Bond Future	142.3309	142.3309	142.0324	142.0324	0.210	0.0000	0.0000
2024/09/27	2029	06/11/2025	139.79 Call	Bond Future	2540.8600	2.5409	2242.4100	2.2424	11.746	0.0000	0.0000
2024/09/27	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/27	2030	07/11/2024	10.21 Put	Bond Future	5.4300	0.0054	3.0200	0.0030	44.383	0.0000	0.0000
2024/09/27	2030	07/11/2024	10.21 Call	Bond Future	5376.2200	5.3762	5515.5600	5.5156	2.592	0.0000	0.0000
2024/09/27	2030	07/11/2024	10.71 Put	Bond Future	0.6200	0.0006	0.3000	0.0003	51.613	0.0000	0.0000
2024/09/27	2030	07/11/2024	10.71 Call	Bond Future	7223.3500	7.2234	7364.7800	7.3648	1.958	0.0000	0.0000
2024/09/27	2030	07/11/2024	11.91 Call	Bond Future	11480.7600	11.4808	11622.5100	11.6225	1.235	0.0000	0.0000
2024/09/27	2030	07/11/2024	11.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/27	2030	07/11/2024		Bond Future	8.8281	98.8362	8.7929	98.9780	0.399	0.0000	0.0000
2024/09/27	2030	07/11/2024	10.75 Call	Bond Future	7369.3900	7.3694	7510.8700	7.5109	1.920	0.0000	0.0000
2024/09/27	2030	07/11/2024	10.75 Put	Bond Future	0.5200	0.0005	0.2500	0.0003	51.923	0.0000	0.0000
2024/09/27	2030	07/11/2024	10.76 Call	Bond Future	7405.8500	7.4059	7547.3300	7.5473	1.910	0.0000	0.0000
2024/09/27	2030	07/11/2024	10.76 Put	Bond Future	0.5000	0.0005	0.2300	0.0002	54.000	0.0000	0.0000
2024/09/27	2030	07/11/2024	10.74 Call	Bond Future	7332.9100	7.3329	7474.3700	7.4744	1.929	0.0000	0.0000
2024/09/27	2030	07/11/2024	10.74 Put	Bond Future	0.5500	0.0006	0.2600	0.0003	52.727	0.0000	0.0000
2024/09/27	2030	06/02/2025		Bond Future	8.8541	96.8636	8.8200	96.9956	0.385	0.0000	0.0000
2024/09/27	2030	06/02/2025	10.68 Call	Bond Future	6817.8700	6.8179	6933.4000	6.9334	1.695	0.0000	0.0000
2024/09/27	2030	06/02/2025	10.68 Put	Bond Future	60.3700	0.0604	43.8900	0.0439	27.298	0.0000	0.0000
2024/09/27	2030	06/02/2025	8.68 Put	Bond Future	1673.4200	1.6734	1512.9900	1.5130	9.587	0.0000	0.0000
2024/09/27	2030	06/02/2025	8.68 Call	Bond Future	997.0600	0.9971	968.6400	0.9686	2.850	0.0000	0.0000
2024/09/27	2030	06/02/2025	9.18 Put	Bond Future	806.7500	0.8068	694.5600	0.6946	13.906	0.0000	0.0000
2024/09/27	2030	06/02/2025	9.18 Call	Bond Future	2057.7900	2.0578	2077.6100	2.0776	0.963	0.0000	0.0000
2024/09/27	2030	06/02/2025	9.69 Call	Bond Future	3517.2600	3.5173	3585.7600	3.5858	1.948	0.0000	0.0000
2024/09/27	2030	06/02/2025	9.69 Put	Bond Future	348.4700	0.3485	284.9600	0.2850	18.225	0.0000	0.0000
2024/09/27	2030	08/05/2025	8.68 Put	Bond Future	2124.7300	2.1247	1945.0900	1.9451	8.455	0.0000	0.0000
2024/09/27	2030	08/05/2025	8.68 Call	Bond Future	1271.6200	1.2716	1210.6400	1.2106	4.795	0.0000	0.0000
2024/09/27	2030	08/05/2025	9.18 Put	Bond Future	1265.0800	1.2651	1110.1400	1.1101	12.247	0.0000	0.0000
2024/09/27	2030	08/05/2025	9.18 Call	Bond Future	2263.3900	2.2634	2227.1100	2.2271	1.603	0.0000	0.0000
2024/09/27	2030	08/05/2025	9.99 Call	Bond Future	4421.3000	4.4213	4442.2000	4.4422	0.473	0.0000	0.0000
2024/09/27	2030	08/05/2025	9.99 Put	Bond Future	514.5500	0.5146	416.7900	0.4168	18.999	0.0000	0.0000
2024/09/27	2030	08/05/2025	12.28 Call	Bond Future	11574.6500	11.5747	11686.5700	11.6866	0.967	0.0000	0.0000
2024/09/27	2030	08/05/2025	12.28 Put	Bond Future	16.1000	0.0161	9.3600	0.0094	41.863	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	
2024/09/27	2030	08/05/2025	10.69 Put	Bond Future	231.2500	0.2313	175.1400	0.1751	24.264	0.0000	0.0000
2024/09/27	2030	08/05/2025	10.69 Call	Bond Future	6564.1000	6.5641	6626.6500	6.6267	0.953	0.0000	0.0000
2024/09/27	2030	08/05/2025	11.86 Call	Bond Future	10252.1100	10.2521	10357.3300	10.3573	1.026	0.0000	0.0000
2024/09/27	2030	08/05/2025	11.86 Put	Bond Future	36.7100	0.0367	23.2700	0.0233	36.611	0.0000	0.0000
2024/09/27	2030	08/05/2025	10.31 Put	Bond Future	357.5700	0.3576	280.6900	0.2807	21.501	0.0000	0.0000
2024/09/27	2030	08/05/2025	10.31 Call	Bond Future	5383.2400	5.3832	5425.0200	5.4250	0.776	0.0000	0.0000
2024/09/27	2030	08/05/2025		Bond Future	8.9089	98.7926	8.8769	98.9113	0.359	0.0000	0.0000
2024/09/27	2030	08/05/2025	9.93 Call	Bond Future	4246.1000	4.2461	4262.7200	4.2627	0.391	0.0000	0.0000
2024/09/27	2030	08/05/2025	9.93 Put	Bond Future	551.0200	0.5510	448.9800	0.4490	18.518	0.0000	0.0000
2024/09/27	2030	07/08/2025	12.12 Call	Bond Future	10435.5500	10.4356	10490.0700	10.4901	0.522	0.0000	0.0000
2024/09/27	2030	07/08/2025	12.12 Put	Bond Future	86.1400	0.0861	64.1200	0.0641	25.563	0.0000	0.0000
2024/09/27	2030	07/08/2025	10.48 Put	Bond Future	567.6400	0.5676	485.8200	0.4858	14.414	0.0000	0.0000
2024/09/27	2030	07/08/2025	10.48 Call	Bond Future	5688.5100	5.6885	5683.2300	5.6832	0.093	0.0000	0.0000
2024/09/27	2030	07/08/2025		Bond Future	8.9823	96.7052	8.9607	96.7817	0.241	0.0000	0.0000
2024/09/27	2030	07/08/2025	11.11 Call	Bond Future	7495.6800	7.4957	7515.5500	7.5156	0.265	0.0000	0.0000
2024/09/27	2030	07/08/2025	11.11 Put	Bond Future	321.1000	0.3211	264.4300	0.2644	17.649	0.0000	0.0000
2024/09/27	2030	06/11/2025		Bond Future	9.0622	98.5599	9.0537	98.5886	0.094	0.0000	0.0000
2024/09/27	2030	06/11/2025	9.54 Call	Bond Future	3109.1300	3.1091	3108.7100	3.1087	0.014	0.0000	0.0000
2024/09/27	2030	06/11/2025	9.54 Put	Bond Future	1516.3800	1.5164	1487.2200	1.4872	1.923	0.0000	0.0000
2024/09/27	2032	07/11/2024	9.75 Put	Bond Future	484.3100	0.4843	346.0500	0.3461	28.548	0.0000	0.0000
2024/09/27	2032	07/11/2024	9.75 Call	Bond Future	1893.4800	1.8935	2010.5000	2.0105	6.180	0.0000	0.0000
2024/09/27	2032	07/11/2024	9.90 Put	Bond Future	327.9500	0.3280	223.9400	0.2239	31.715	0.0000	0.0000
2024/09/27	2032	07/11/2024	9.90 Call	Bond Future	2471.1800	2.4712	2622.4500	2.6225	6.121	0.0000	0.0000
2024/09/27	2032	07/11/2024	10.60 Call	Bond Future	5518.7700	5.5188	5753.6400	5.7536	4.256	0.0000	0.0000
2024/09/27	2032	07/11/2024	10.60 Put	Bond Future	46.7700	0.0468	26.3600	0.0264	43.639	0.0000	0.0000
2024/09/27	2032	07/11/2024	9.86 Call	Bond Future	2312.5000	2.3125	2455.1400	2.4551	6.168	0.0000	0.0000
2024/09/27	2032	07/11/2024	9.86 Put	Bond Future	364.2900	0.3643	251.6500	0.2517	30.920	0.0000	0.0000
2024/09/27	2032	07/11/2024	11.11 Put	Bond Future	10.3700	0.0104	5.2100	0.0052	49.759	0.0000	0.0000
2024/09/27	2032	07/11/2024	11.11 Call	Bond Future	7810.5300	7.8105	8060.6500	8.0607	3.202	0.0000	0.0000
2024/09/27	2032	07/11/2024	11.61 Put	Bond Future	2.0400	0.0020	0.9100	0.0009	55.392	0.0000	0.0000
2024/09/27	2032	07/11/2024	11.61 Call	Bond Future	10008.6100	10.0086	10262.7600	10.2628	2.539	0.0000	0.0000
2024/09/27	2032	07/11/2024	12.95 Call	Bond Future	15569.3300	15.5693	15824.6100	15.8246	1.640	0.0000	0.0000
2024/09/27	2032	07/11/2024	12.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/27	2032	07/11/2024		Bond Future	9.4663	94.6004	9.4154	94.8557	0.537	0.0000	0.0000
2024/09/27	2032	07/11/2024	13.36 Call	Bond Future	17174.9500	17.1750	17430.2300	17.4302	1.486	0.0000	0.0000
2024/09/27	2032	07/11/2024	13.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/27	2032	07/11/2024	11.64 Put	Bond Future	1.7800	0.0018	0.7800	0.0008	56.180	0.0000	0.0000
2024/09/27	2032	07/11/2024	11.64 Call	Bond Future	10138.4000	10.1384	10392.6800	10.3927	2.508	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	
2024/09/27	2032	07/11/2024	11.48 Call	Bond Future	9443.5400	9.4435	9696.9500	9.6970	2.683	0.0000	0.0000
2024/09/27	2032	07/11/2024	11.48 Put	Bond Future	3.5400	0.0035	1.6700	0.0017	52.825	0.0000	0.0000
2024/09/27	2032	07/11/2024	11.49 Call	Bond Future	9487.1900	9.4872	9740.6500	9.7407	2.672	0.0000	0.0000
2024/09/27	2032	07/11/2024	11.49 Put	Bond Future	3.4400	0.0034	1.6200	0.0016	52.907	0.0000	0.0000
2024/09/27	2032	07/11/2024	11.47 Call	Bond Future	9399.8500	9.3999	9653.2100	9.6532	2.695	0.0000	0.0000
2024/09/27	2032	07/11/2024	11.47 Put	Bond Future	3.6400	0.0036	1.7200	0.0017	52.747	0.0000	0.0000
2024/09/27	2032	06/02/2025		Bond Future	9.5200	96.5504	9.4692	96.7988	0.533	0.0000	0.0000
2024/09/27	2032	06/02/2025	11.72 Call	Bond Future	10050.6800	10.0507	10278.7300	10.2787	2.269	0.0000	0.0000
2024/09/27	2032	06/02/2025	11.72 Put	Bond Future	48.0400	0.0480	27.7500	0.0278	42.236	0.0000	0.0000
2024/09/27	2032	06/02/2025	9.42 Put	Bond Future	1965.9800	1.9660	1701.4900	1.7015	13.453	0.0000	0.0000
2024/09/27	2032	06/02/2025	9.42 Call	Bond Future	1476.0900	1.4761	1459.9400	1.4599	1.094	0.0000	0.0000
2024/09/27	2032	06/02/2025	9.92 Put	Bond Future	981.0300	0.9810	785.8700	0.7859	19.893	0.0000	0.0000
2024/09/27	2032	06/02/2025	9.92 Call	Bond Future	2908.8300	2.9088	2962.0100	2.9620	1.828	0.0000	0.0000
2024/09/27	2032	06/02/2025	10.61 Call	Bond Future	5476.6000	5.4766	5626.7500	5.6268	2.742	0.0000	0.0000
2024/09/27	2032	06/02/2025	10.61 Put	Bond Future	340.4900	0.3405	242.3000	0.2423	28.838	0.0000	0.0000
2024/09/27	2032	08/05/2025	9.42 Put	Bond Future	2614.2000	2.6142	2383.6200	2.3836	8.820	0.0000	0.0000
2024/09/27	2032	08/05/2025	9.42 Call	Bond Future	1801.2600	1.8013	1808.4500	1.8085	0.399	0.0000	0.0000
2024/09/27	2032	08/05/2025	9.92 Put	Bond Future	1566.0700	1.5661	1393.3900	1.3934	11.026	0.0000	0.0000
2024/09/27	2032	08/05/2025	9.92 Call	Bond Future	3114.0800	3.1141	3179.1700	3.1792	2.090	0.0000	0.0000
2024/09/27	2032	08/05/2025	10.97 Call	Bond Future	6763.3400	6.7633	6921.7600	6.9218	2.342	0.0000	0.0000
2024/09/27	2032	08/05/2025	10.97 Put	Bond Future	496.2500	0.4963	416.9000	0.4169	15.990	0.0000	0.0000
2024/09/27	2032	08/05/2025		Bond Future	9.5904	94.3107	9.5403	94.5484	0.522	0.0000	0.0000
2024/09/27	2032	08/05/2025	10.91 Call	Bond Future	6536.4600	6.5365	6690.9100	6.6909	2.363	0.0000	0.0000
2024/09/27	2032	08/05/2025	10.91 Put	Bond Future	530.6200	0.5306	447.3000	0.4473	15.702	0.0000	0.0000
2024/09/27	2032	07/08/2025		Bond Future	9.6743	96.1454	9.6311	96.3449	0.447	0.0000	0.0000
2024/09/27	2032	07/08/2025	12.01 Call	Bond Future	10401.8100	10.4018	10518.6200	10.5186	1.123	0.0000	0.0000
2024/09/27	2032	07/08/2025	12.01 Put	Bond Future	387.7200	0.3877	305.0700	0.3051	21.317	0.0000	0.0000
2024/09/27	2032	06/11/2025		Bond Future	9.7721	93.8292	9.7372	93.9846	0.356	0.0000	0.0000
2024/09/27	2032	06/11/2025	10.42 Call	Bond Future	4850.3700	4.8504	4892.1000	4.8921	0.860	0.0000	0.0000
2024/09/27	2032	06/11/2025	10.42 Put	Bond Future	2017.0500	2.0171	1903.3700	1.9034	5.636	0.0000	0.0000
2024/09/27	2033	07/11/2024		Bond Future	127.7858	127.7858	127.7379	127.7379	0.037	0.0000	0.0000
2024/09/27	2033	06/02/2025		Bond Future	130.4511	130.4511	130.3858	130.3858	0.050	0.0000	0.0000
2024/09/27	2033	06/02/2025	124.94 Call	Bond Future	5511.1100	5.5111	5445.8400	5.4458	1.184	0.0000	0.0000
2024/09/27	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/27	2033	08/05/2025		Bond Future	131.5601	131.5601	131.4724	131.4724	0.067	0.0000	0.0000
2024/09/27	2033	08/05/2025	130.62 Call	Bond Future	940.1400	0.9401	852.4400	0.8524	9.328	0.0000	0.0000
2024/09/27	2033	08/05/2025	130.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/27	2033	07/08/2025		Bond Future	134.1534	134.1534	134.0051	134.0051	0.111	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	
2024/09/27	2033	07/08/2025	128.65 Call	Bond Future	5503.3700	5.5034	5355.0900	5.3551	2.694	0.0000	0.0000
2024/09/27	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/27	2033	06/11/2025		Bond Future	135.2104	135.2104	134.9929	134.9929	0.161	0.0000	0.0000
2024/09/27	2033	06/11/2025	133.14 Call	Bond Future	2070.4300	2.0704	1852.9000	1.8529	10.507	0.0000	0.0000
2024/09/27	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/27	2037	07/11/2024		Bond Future	10.4550	89.0603	10.3989	89.4069	0.536	0.0000	0.0000
2024/09/27	2037	07/11/2024	12.58 Call	Bond Future	11817.7700	11.8178	12163.8500	12.1639	2.928	0.0000	0.0000
2024/09/27	2037	07/11/2024	12.58 Put	Bond Future	0.6700	0.0007	0.1800	0.0002	73.134	0.0000	0.0000
2024/09/27	2037	07/11/2024	12.59 Call	Bond Future	11867.7400	11.8677	12213.8500	12.2139	2.916	0.0000	0.0000
2024/09/27	2037	07/11/2024	12.59 Put	Bond Future	0.6300	0.0006	0.1700	0.0002	73.016	0.0000	0.0000
2024/09/27	2037	07/11/2024	12.57 Call	Bond Future	11767.7500	11.7678	12113.8100	12.1138	2.941	0.0000	0.0000
2024/09/27	2037	07/11/2024	12.57 Put	Bond Future	0.7000	0.0007	0.1900	0.0002	72.857	0.0000	0.0000
2024/09/27	2037	06/02/2025		Bond Future	10.5271	86.6355	10.4709	86.9778	0.535	0.0000	0.0000
2024/09/27	2037	06/02/2025	12.76 Call	Bond Future	12251.6100	12.2516	12563.1500	12.5632	2.543	0.0000	0.0000
2024/09/27	2037	06/02/2025	12.76 Put	Bond Future	76.7900	0.0768	46.0800	0.0461	39.992	0.0000	0.0000
2024/09/27	2037	08/05/2025		Bond Future	10.6171	88.3605	10.5611	88.6952	0.528	0.0000	0.0000
2024/09/27	2037	08/05/2025	12.25 Call	Bond Future	9575.1000	9.5751	9819.4700	9.8195	2.552	0.0000	0.0000
2024/09/27	2037	08/05/2025	12.25 Put	Bond Future	566.4300	0.5664	476.0900	0.4761	15.949	0.0000	0.0000
2024/09/27	2037	08/05/2025	12.55 Put	Bond Future	417.6000	0.4176	340.0100	0.3400	18.580	0.0000	0.0000
2024/09/27	2037	08/05/2025	12.55 Call	Bond Future	10934.7600	10.9348	11191.8800	11.1919	2.351	0.0000	0.0000
2024/09/27	2037	08/05/2025	13.30 Put	Bond Future	154.9200	0.1549	106.8100	0.1068	31.055	0.0000	0.0000
2024/09/27	2037	08/05/2025	13.30 Call	Bond Future	14262.7400	14.2627	14549.3400	14.5493	2.009	0.0000	0.0000
2024/09/27	2037	08/05/2025	13.35 Put	Bond Future	143.6600	0.1437	98.3300	0.0983	31.554	0.0000	0.0000
2024/09/27	2037	08/05/2025	13.35 Call	Bond Future	14482.0400	14.4820	14771.4200	14.7714	1.998	0.0000	0.0000
2024/09/27	2037	07/08/2025		Bond Future	10.7193	85.8188	10.6679	86.1201	0.480	0.0000	0.0000
2024/09/27	2037	07/08/2025	13.01 Call	Bond Future	12643.2900	12.6433	12827.6700	12.8277	1.458	0.0000	0.0000
2024/09/27	2037	07/08/2025	13.01 Put	Bond Future	597.0300	0.5970	480.0800	0.4801	19.589	0.0000	0.0000
2024/09/27	2037	07/08/2025	12.17 Call	Bond Future	9142.5100	9.1425	9253.8100	9.2538	1.217	0.0000	0.0000
2024/09/27	2037	07/08/2025	12.17 Put	Bond Future	1217.6600	1.2177	1027.6300	1.0276	15.606	0.0000	0.0000
2024/09/27	2037	07/08/2025	11.42 Call	Bond Future	6131.8000	6.1318	6165.2800	6.1653	0.546	0.0000	0.0000
2024/09/27	2037	07/08/2025	11.42 Put	Bond Future	2169.0300	2.1690	1901.1800	1.9012	12.349	0.0000	0.0000
2024/09/27	2037	07/08/2025	10.55 Put	Bond Future	4174.4200	4.1744	3818.9400	3.8189	8.516	0.0000	0.0000
2024/09/27	2037	07/08/2025	10.55 Call	Bond Future	3177.0300	3.1770	3122.8800	3.1229	1.704	0.0000	0.0000
2024/09/27	2037	07/08/2025	10.64 Put	Bond Future	3907.8200	3.9078	3559.3700	3.5594	8.917	0.0000	0.0000
2024/09/27	2037	07/08/2025	10.64 Call	Bond Future	3442.7000	3.4427	3395.5800	3.3956	1.369	0.0000	0.0000
2024/09/27	2037	06/11/2025		Bond Future	10.8234	87.4634	10.7776	87.7265	0.423	0.0000	0.0000
2024/09/27	2037	06/11/2025	11.63 Call	Bond Future	6965.1700	6.9652	7087.0600	7.0871	1.750	0.0000	0.0000
2024/09/27	2037	06/11/2025	11.63 Put	Bond Future	2508.4900	2.5085	2367.2200	2.3672	5.632	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	
2024/09/27	2038	07/11/2024		Bond Future	140.4000	140.4000	140.4003	140.4003	0.000	0.0000	0.0000
2024/09/27	2038	06/02/2025		Bond Future	141.2219	141.2219	141.2042	141.2042	0.013	0.0000	0.0000
2024/09/27	2038	06/02/2025	135.23 Call	Bond Future	5991.8600	5.9919	5974.1700	5.9742	0.295	0.0000	0.0000
2024/09/27	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/27	2038	08/05/2025		Bond Future	144.0700	144.0700	144.0289	144.0289	0.029	0.0000	0.0000
2024/09/27	2038	08/05/2025	139.68 Call	Bond Future	4390.0100	4.3900	4348.8800	4.3489	0.937	0.0000	0.0000
2024/09/27	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/27	2038	07/08/2025		Bond Future	144.7583	144.7583	144.6522	144.6522	0.073	0.0000	0.0000
2024/09/27	2038	07/08/2025	139.56 Call	Bond Future	5198.3000	5.1983	5092.1500	5.0922	2.042	0.0000	0.0000
2024/09/27	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/27	2038	06/11/2025		Bond Future	147.5730	147.5730	147.3923	147.3923	0.122	0.0000	0.0000
2024/09/27	2038	06/11/2025	143.88 Call	Bond Future	3693.0300	3.6930	3512.2700	3.5123	4.895	0.0000	0.0000
2024/09/27	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/27	2040	07/11/2024	12.10 Put	Bond Future	14.8200	0.0148	6.2400	0.0062	57.895	0.0000	0.0000
2024/09/27	2040	07/11/2024	12.10 Call	Bond Future	8706.9700	8.7070	9042.2800	9.0423	3.851	0.0000	0.0000
2024/09/27	2040	07/11/2024	12.60 Call	Bond Future	11483.9600	11.4840	11826.3800	11.8264	2.982	0.0000	0.0000
2024/09/27	2040	07/11/2024	12.60 Put	Bond Future	2.1900	0.0022	0.7200	0.0007	67.123	0.0000	0.0000
2024/09/27	2040	07/11/2024	13.15 Call	Bond Future	14377.2400	14.3772	14721.0200	14.7210	2.391	0.0000	0.0000
2024/09/27	2040	07/11/2024	13.15 Put	Bond Future	0.1400	0.0001	0.0300	0.0000	78.571	0.0000	0.0000
2024/09/27	2040	07/11/2024		Bond Future	10.7013	89.8704	10.6503	90.2143	0.477	0.0000	0.0000
2024/09/27	2040	07/11/2024	12.85 Call	Bond Future	12820.3200	12.8203	13163.6900	13.1637	2.678	0.0000	0.0000
2024/09/27	2040	07/11/2024	12.85 Put	Bond Future	0.7200	0.0007	0.2000	0.0002	72.222	0.0000	0.0000
2024/09/27	2040	07/11/2024	12.86 Call	Bond Future	12873.0300	12.8730	13216.4300	13.2164	2.668	0.0000	0.0000
2024/09/27	2040	07/11/2024	12.86 Put	Bond Future	0.6800	0.0007	0.1900	0.0002	72.059	0.0000	0.0000
2024/09/27	2040	07/11/2024	12.84 Call	Bond Future	12767.5500	12.7676	13110.9000	13.1109	2.689	0.0000	0.0000
2024/09/27	2040	07/11/2024	12.84 Put	Bond Future	0.7600	0.0008	0.2200	0.0002	71.053	0.0000	0.0000
2024/09/27	2040	06/02/2025		Bond Future	10.7758	87.2116	10.7248	87.5511	0.474	0.0000	0.0000
2024/09/27	2040	06/02/2025	12.95 Call	Bond Future	12885.1100	12.8851	13188.2800	13.1883	2.353	0.0000	0.0000
2024/09/27	2040	06/02/2025	12.95 Put	Bond Future	98.9000	0.0989	62.5700	0.0626	36.734	0.0000	0.0000
2024/09/27	2040	06/02/2025	11.00 Put	Bond Future	1806.7600	1.8068	1513.2600	1.5133	16.245	0.0000	0.0000
2024/09/27	2040	06/02/2025	11.00 Call	Bond Future	3273.5400	3.2735	3319.5400	3.3195	1.405	0.0000	0.0000
2024/09/27	2040	06/02/2025	11.70 Call	Bond Future	6499.3700	6.4994	6674.8800	6.6749	2.700	0.0000	0.0000
2024/09/27	2040	06/02/2025	11.70 Put	Bond Future	683.9100	0.6839	519.9200	0.5199	23.978	0.0000	0.0000
2024/09/27	2040	06/02/2025	12.20 Call	Bond Future	9049.7500	9.0498	9293.4300	9.2934	2.693	0.0000	0.0000
2024/09/27	2040	06/02/2025	12.20 Put	Bond Future	330.0500	0.3301	234.2300	0.2342	29.032	0.0000	0.0000
2024/09/27	2040	08/05/2025		Bond Future	10.8666	88.9479	10.8159	89.2797	0.467	0.0000	0.0000
2024/09/27	2040	08/05/2025	12.63 Call	Bond Future	10997.9500	10.9980	11249.7800	11.2498	2.290	0.0000	0.0000
2024/09/27	2040	08/05/2025	12.63 Put	Bond Future	549.6100	0.5496	469.6100	0.4696	14.556	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	
2024/09/27	2040	08/05/2025	13.43 Put	Bond Future	210.6000	0.2106	152.3300	0.1523	27.669	0.0000	0.0000
2024/09/27	2040	08/05/2025	13.43 Call	Bond Future	14775.0900	14.7751	15048.6500	15.0487	1.851	0.0000	0.0000
2024/09/27	2040	08/05/2025	12.75 Put	Bond Future	488.0700	0.4881	415.0300	0.4150	14.965	0.0000	0.0000
2024/09/27	2040	08/05/2025	12.75 Call	Bond Future	11576.6900	11.5767	11835.4800	11.8355	2.235	0.0000	0.0000
2024/09/27	2040	08/05/2025	13.50 Put	Bond Future	190.4100	0.1904	136.5000	0.1365	28.313	0.0000	0.0000
2024/09/27	2040	08/05/2025	13.50 Call	Bond Future	15098.5400	15.0985	15376.4600	15.3765	1.841	0.0000	0.0000
2024/09/27	2040	07/08/2025		Bond Future	10.9687	86.1668	10.9223	86.4649	0.423	0.0000	0.0000
2024/09/27	2040	07/08/2025	13.29 Call	Bond Future	13790.9100	13.7909	13972.5300	13.9725	1.317	0.0000	0.0000
2024/09/27	2040	07/08/2025	13.29 Put	Bond Future	646.3600	0.6464	529.9000	0.5299	18.018	0.0000	0.0000
2024/09/27	2040	06/11/2025		Bond Future	11.0720	87.8176	11.0309	88.0773	0.371	0.0000	0.0000
2024/09/27	2040	06/11/2025	11.84 Call	Bond Future	7465.6300	7.4656	7595.4900	7.5955	1.739	0.0000	0.0000
2024/09/27	2040	06/11/2025	11.84 Put	Bond Future	2821.5300	2.8215	2691.7500	2.6918	4.600	0.0000	0.0000
2024/09/27	2044	07/11/2024	12.50 Call	Bond Future	10693.4900	10.6935	10940.4600	10.9405	2.310	0.0000	0.0000
2024/09/27	2044	07/11/2024	12.50 Put	Bond Future	5.4000	0.0054	2.2300	0.0022	58.704	0.0000	0.0000
2024/09/27	2044	07/11/2024	12.25 Call	Bond Future	9282.7600	9.2828	9525.6000	9.5256	2.616	0.0000	0.0000
2024/09/27	2044	07/11/2024	12.25 Put	Bond Future	13.5500	0.0136	6.2500	0.0063	53.875	0.0000	0.0000
2024/09/27	2044	07/11/2024	12.00 Call	Bond Future	7837.6500	7.8377	8071.6300	8.0716	2.985	0.0000	0.0000
2024/09/27	2044	07/11/2024	12.00 Put	Bond Future	33.4400	0.0334	17.2800	0.0173	48.325	0.0000	0.0000
2024/09/27	2044	07/11/2024		Bond Future	10.7901	86.0469	10.7543	86.2970	0.331	0.0000	0.0000
2024/09/27	2044	07/11/2024	12.91 Call	Bond Future	12920.7400	12.9207	13170.2400	13.1702	1.931	0.0000	0.0000
2024/09/27	2044	07/11/2024	12.91 Put	Bond Future	0.9500	0.0010	0.3100	0.0003	67.368	0.0000	0.0000
2024/09/27	2044	07/11/2024	12.92 Call	Bond Future	12973.7000	12.9737	13223.2300	13.2232	1.923	0.0000	0.0000
2024/09/27	2044	07/11/2024	12.92 Put	Bond Future	0.9100	0.0009	0.3000	0.0003	67.033	0.0000	0.0000
2024/09/27	2044	07/11/2024	12.90 Call	Bond Future	12867.7200	12.8677	13117.1900	13.1172	1.939	0.0000	0.0000
2024/09/27	2044	07/11/2024	12.90 Put	Bond Future	1.0000	0.0010	0.3300	0.0003	67.000	0.0000	0.0000
2024/09/27	2044	06/02/2025		Bond Future	10.8613	83.4346	10.8260	83.6789	0.326	0.0000	0.0000
2024/09/27	2044	06/02/2025	13.02 Call	Bond Future	13084.6000	13.0846	13292.6400	13.2926	1.590	0.0000	0.0000
2024/09/27	2044	06/02/2025	13.02 Put	Bond Future	109.1500	0.1092	72.9000	0.0729	33.211	0.0000	0.0000
2024/09/27	2044	06/02/2025	13.75 Call	Bond Future	16645.3000	16.6453	16879.6000	16.8796	1.408	0.0000	0.0000
2024/09/27	2044	06/02/2025	13.75 Put	Bond Future	23.0600	0.0231	13.0700	0.0131	43.322	0.0000	0.0000
2024/09/27	2044	06/02/2025	12.50 Put	Bond Future	234.5100	0.2345	190.2100	0.1902	18.890	0.0000	0.0000
2024/09/27	2044	06/02/2025	12.50 Call	Bond Future	10403.0800	10.4031	10603.0700	10.6031	1.922	0.0000	0.0000
2024/09/27	2044	06/02/2025	12.00 Put	Bond Future	490.5200	0.4905	412.7000	0.4127	15.865	0.0000	0.0000
2024/09/27	2044	06/02/2025	12.00 Call	Bond Future	7780.6900	7.7807	7947.1600	7.9472	2.140	0.0000	0.0000
2024/09/27	2044	08/05/2025	12.40 Call	Bond Future	9799.6500	9.7997	9893.9900	9.8940	0.963	0.0000	0.0000
2024/09/27	2044	08/05/2025	12.40 Put	Bond Future	798.1000	0.7981	657.0600	0.6571	17.672	0.0000	0.0000
2024/09/27	2044	08/05/2025	11.65 Call	Bond Future	6238.2100	6.2382	6247.7600	6.2478	0.153	0.0000	0.0000
2024/09/27	2044	08/05/2025	11.65 Put	Bond Future	1674.2400	1.6742	1448.4100	1.4484	13.489	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	
2024/09/27	2044	08/05/2025	10.92 Put	Bond Future	3410.5700	3.4106	3100.6300	3.1006	9.088	0.0000	0.0000
2024/09/27	2044	08/05/2025	10.92 Call	Bond Future	3225.2000	3.2252	3150.6400	3.1506	2.312	0.0000	0.0000
2024/09/27	2044	08/05/2025		Bond Future	10.9472	85.0956	10.9127	85.3310	0.316	0.0000	0.0000
2024/09/27	2044	08/05/2025	12.72 Call	Bond Future	11354.9200	11.3549	11477.5600	11.4776	1.080	0.0000	0.0000
2024/09/27	2044	08/05/2025	12.72 Put	Bond Future	584.1700	0.5842	471.4300	0.4714	19.299	0.0000	0.0000
2024/09/27	2044	07/08/2025		Bond Future	11.0432	82.3649	11.0132	82.5664	0.272	0.0000	0.0000
2024/09/27	2044	07/08/2025	13.34 Call	Bond Future	14024.0400	14.0240	14116.3600	14.1164	0.658	0.0000	0.0000
2024/09/27	2044	07/08/2025	13.34 Put	Bond Future	697.1500	0.6972	588.0000	0.5880	15.657	0.0000	0.0000
2024/09/27	2044	06/11/2025		Bond Future	11.1399	83.9428	11.1152	84.1058	0.222	0.0000	0.0000
2024/09/27	2044	06/11/2025	11.88 Call	Bond Future	7657.4300	7.6574	7634.4000	7.6344	0.301	0.0000	0.0000
2024/09/27	2044	06/11/2025	11.88 Put	Bond Future	3003.4100	3.0034	2817.3100	2.8173	6.196	0.0000	0.0000
2024/09/27	2046	07/11/2024		Bond Future	121.5223	121.5223	121.7079	121.7079	0.153	0.0000	0.0000
2024/09/27	2046	06/02/2025		Bond Future	124.0571	124.0571	124.2307	124.2307	0.140	0.0000	0.0000
2024/09/27	2046	06/02/2025	114.01 Call	Bond Future	10047.0500	10.0471	10220.7000	10.2207	1.728	0.0000	0.0000
2024/09/27	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/27	2046	08/05/2025		Bond Future	124.3226	124.3226	124.4797	124.4797	0.126	0.0000	0.0000
2024/09/27	2046	08/05/2025	121.97 Call	Bond Future	2352.5700	2.3526	2509.7200	2.5097	6.680	0.0000	0.0000
2024/09/27	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/27	2046	07/08/2025		Bond Future	126.7721	126.7721	126.8765	126.8765	0.082	0.0000	0.0000
2024/09/27	2046	07/08/2025	118.69 Call	Bond Future	8082.0600	8.0821	8186.4900	8.1865	1.292	0.0000	0.0000
2024/09/27	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/27	2046	06/11/2025		Bond Future	126.9569	126.9569	127.0005	127.0005	0.034	0.0000	0.0000
2024/09/27	2046	06/11/2025	125.41 Call	Bond Future	1546.8900	1.5469	1590.4900	1.5905	2.819	0.0000	0.0000
2024/09/27	2046	06/11/2025	125.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/27	2050	07/11/2024		Bond Future	123.2445	123.2445	122.8290	122.8290	0.337	0.0000	0.0000
2024/09/27	2050	06/02/2025		Bond Future	123.4678	123.4678	123.0280	123.0280	0.356	0.0000	0.0000
2024/09/27	2050	06/02/2025	115.60 Call	Bond Future	7867.8100	7.8678	7427.9800	7.4280	5.590	0.0000	0.0000
2024/09/27	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/27	2050	08/05/2025		Bond Future	125.9579	125.9579	125.4892	125.4892	0.372	0.0000	0.0000
2024/09/27	2050	08/05/2025	121.16 Call	Bond Future	4797.8800	4.7979	4329.2200	4.3292	9.768	0.0000	0.0000
2024/09/27	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/27	2050	07/08/2025		Bond Future	126.0435	126.0435	125.5096	125.5096	0.424	0.0000	0.0000
2024/09/27	2050	07/08/2025	119.89 Call	Bond Future	6153.4600	6.1535	5619.6300	5.6196	8.675	0.0000	0.0000
2024/09/27	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/27	2050	06/11/2025		Bond Future	128.4939	128.4939	127.8868	127.8868	0.472	0.0000	0.0000
2024/09/27	2050	06/11/2025	124.42 Call	Bond Future	4073.8700	4.0739	3466.8100	3.4668	14.901	0.0000	0.0000
2024/09/27	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
2024/09/27	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/27	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/27	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/27	AL37	07/11/2024		Index Future	1061.7810	1061.7810	1063.5920	0.171	0.0000	0.0000
2024/09/27	AL37	06/02/2025		Index Future	1083.6680	1083.6680	1085.3790	0.158	0.0000	0.0000
2024/09/27	AL37	08/05/2025		Index Future	1105.2810	1105.2810	1106.8480	0.142	0.0000	0.0000
2024/09/27	AL37	07/08/2025		Index Future	1126.8270	1126.8270	1127.9310	0.098	0.0000	0.0000
2024/09/27	AL37	06/11/2025		Index Future	1148.5250	1148.5250	1149.0880	0.049	0.0000	0.0000
2024/09/27	AL7T	07/11/2024		Index Future	1282.5250	1282.5250	1286.8750	0.339	0.0000	0.0000
2024/09/27	AL7T	06/02/2025		Index Future	1308.9620	1308.9620	1313.2370	0.327	0.0000	0.0000
2024/09/27	AL7T	08/05/2025		Index Future	1335.0680	1335.0680	1339.2120	0.310	0.0000	0.0000
2024/09/27	AL7T	07/08/2025		Index Future	1361.0940	1361.0940	1364.7220	0.267	0.0000	0.0000
2024/09/27	AL7T	06/11/2025		Index Future	1387.3030	1387.3030	1390.3200	0.217	0.0000	0.0000
2024/09/27	ALBI	07/11/2024		Index Future	1106.9180	1106.9180	1109.9020	0.270	0.0000	0.0000
2024/09/27	ALBI	06/02/2025		Index Future	1129.7360	1129.7360	1132.6380	0.257	0.0000	0.0000
2024/09/27	ALBI	08/05/2025		Index Future	1152.2670	1152.2670	1155.0410	0.241	0.0000	0.0000
2024/09/27	ALBI	07/08/2025		Index Future	1174.7290	1174.7290	1177.0420	0.197	0.0000	0.0000
2024/09/27	ALBI	06/11/2025		Index Future	1197.3500	1197.3500	1199.1200	0.148	0.0000	0.0000
2024/09/27	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/27	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/27	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/27	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/27	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/27	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/27	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2024/09/27	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/27	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/27	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/27	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	
2024/09/27	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/27	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/27	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/09/27	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/27	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/27	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/27	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/27	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/27	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/09/27	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/27	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/27	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/27	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/27	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/27	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/27	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/27	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/27	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/27	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/27	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/27	ES33	07/11/2024		Bond Future	10.6496	83.4248	10.5933	83.7051	0.529	0.0000	0.0000
2024/09/27	ES33	06/02/2025		Bond Future	10.7450	85.1649	10.6884	85.4403	0.527	0.0000	0.0000
2024/09/27	ES33	06/02/2025	13.34 Call	Bond Future	11433.3200	11.4333	11708.7200	11.7087	2.409	0.0000	0.0000
2024/09/27	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/27	ES33	08/05/2025		Bond Future	10.8531	83.0825	10.7969	83.3498	0.518	0.0000	0.0000
2024/09/27	ES33	08/05/2025	12.73 Call	Bond Future	8310.5300	8.3105	8577.8100	8.5778	3.216	0.0000	0.0000
2024/09/27	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/27	ES33	07/08/2025		Bond Future	10.9746	84.7177	10.9239	84.9525	0.462	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/09/27	ES33	07/08/2025	13.56 Call	Bond Future	10913.0700	10.9131	11147.9400	11.1479	2.152	0.0000	0.0000
2024/09/27	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/27	ES33	06/11/2025		Bond Future	11.1137	82.5656	11.0700	82.7631	0.393	0.0000	0.0000
2024/09/27	ES33	06/11/2025	12.01 Call	Bond Future	3915.3500	3.9154	4112.8200	4.1128	5.043	0.0000	0.0000
2024/09/27	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/27	ES42	07/11/2024		Bond Future	10.9938	81.2311	10.9427	81.5656	0.465	0.0000	0.0000
2024/09/27	ES42	06/02/2025		Bond Future	11.0724	82.9250	11.0212	83.2561	0.463	0.0000	0.0000
2024/09/27	ES42	06/02/2025	13.71 Call	Bond Future	14531.5500	14.5316	14862.6000	14.8626	2.278	0.0000	0.0000
2024/09/27	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/27	ES42	08/05/2025		Bond Future	11.1639	80.3301	11.1130	80.6543	0.456	0.0000	0.0000
2024/09/27	ES42	08/05/2025	13.25 Call	Bond Future	11699.2500	11.6993	12023.4500	12.0235	2.771	0.0000	0.0000
2024/09/27	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/27	ES42	07/08/2025		Bond Future	11.2626	81.9092	11.2157	82.2030	0.416	0.0000	0.0000
2024/09/27	ES42	07/08/2025	13.79 Call	Bond Future	13637.0600	13.6371	13930.8000	13.9308	2.154	0.0000	0.0000
2024/09/27	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/27	ES42	06/11/2025		Bond Future	11.3706	79.2333	11.3287	79.4915	0.368	0.0000	0.0000
2024/09/27	ES42	06/11/2025	12.39 Call	Bond Future	5899.3600	5.8994	6157.5600	6.1576	4.377	0.0000	0.0000
2024/09/27	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/27	GOVI	07/11/2024	948.79 Call	GOVI	1405910.0000	140.5910	1435220.0000	143.5220	2.085	0.0000	0.0000
2024/09/27	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/27	GOVI	07/11/2024	948.80 Call	GOVI	1405810.0000	140.5810	1435120.0000	143.5120	2.085	0.0000	0.0000
2024/09/27	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/27	GOVI	07/11/2024	948.78 Call	GOVI	1406010.0000	140.6010	1435320.0000	143.5320	2.085	0.0000	0.0000
2024/09/27	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/27	GOVI	07/11/2024		GOVI	1089.3810	1089.3810	1092.3120	1092.3120	0.269	0.0000	0.0000
2024/09/27	GOVI	06/02/2025		GOVI	1111.8370	1111.8370	1114.6880	1114.6880	0.256	0.0000	0.0000
2024/09/27	GOVI	06/02/2025	972.00 Call	GOVI	1398370.0000	139.8370	1426880.0000	142.6880	2.039	0.0000	0.0000
2024/09/27	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/27	GOVI	08/05/2025		GOVI	1134.0110	1134.0110	1136.7360	1136.7360	0.240	0.0000	0.0000
2024/09/27	GOVI	08/05/2025	1,022.00 Call	GOVI	1120110.0000	112.0110	1147360.0000	114.7360	2.433	0.0000	0.0000
2024/09/27	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/27	GOVI	07/08/2025		GOVI	1156.1180	1156.1180	1158.3890	1158.3890	0.196	0.0000	0.0000
2024/09/27	GOVI	07/08/2025	1,011.00 Call	GOVI	1451180.0000	145.1180	1473890.0000	147.3890	1.565	0.0000	0.0000
2024/09/27	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/27	GOVI	06/11/2025		GOVI	1178.3800	1178.3800	1180.1160	1180.1160	0.147	0.0000	0.0000
2024/09/27	GOVI	06/11/2025	1,112.00 Call	GOVI	663800.0000	66.3800	681160.0000	68.1160	2.615	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
2024/09/27	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/27	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/09/27	IGOV	07/11/2024		Index Future	372.9790	372.9790	372.7150	0.071	0.0000	0.0000
2024/09/27	IGOV	06/02/2025		Index Future	380.7590	380.7590	380.4410	0.084	0.0000	0.0000
2024/09/27	IGOV	08/05/2025		Index Future	388.4420	388.4420	388.0560	0.099	0.0000	0.0000
2024/09/27	IGOV	07/08/2025		Index Future	396.1020	396.1020	395.5350	0.143	0.0000	0.0000
2024/09/27	IGOV	06/11/2025		Index Future	403.8150	403.8150	403.0400	0.192	0.0000	0.0000
2024/09/27	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/09/27	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/09/27	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/09/27	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/09/27	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/09/27	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/09/27	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/09/27	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/09/27	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/09/27	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/09/27	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/09/27	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/09/27	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/09/27	JBAF	18/09/2024		Jibar Tradeable Future	8.3350	8.3350	8.3350	0.000	0.0000	0.0000
2024/09/27	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	0.000	0.0000	0.0000
2024/09/27	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	0.000	0.0000	0.0000
2024/09/27	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	0.000	0.0000	0.0000
2024/09/27	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	0.000	0.0000	0.0000
2024/09/27	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	0.000	0.0000	0.0000
2024/09/27	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	0.000	0.0000	0.0000
2024/09/27	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	0.000	0.0000	0.0000
2024/09/27	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	0.000	0.0000	0.0000
2024/09/27	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	
2024/09/27	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/09/27	R035	07/11/2024	11.10 Call	Bond Future	5866.1900	5.8662	6213.3800	6.2134	5.918	0.0000	0.0000
2024/09/27	R035	07/11/2024	11.10 Put	Bond Future	45.7100	0.0457	25.6800	0.0257	43.820	0.0000	0.0000
2024/09/27	R035	07/11/2024	13.23 Call	Bond Future	16488.1600	16.4882	16855.3800	16.8554	2.227	0.0000	0.0000
2024/09/27	R035	07/11/2024	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/27	R035	07/11/2024	12.20 Put	Bond Future	0.5200	0.0005	0.1300	0.0001	75.000	0.0000	0.0000
2024/09/27	R035	07/11/2024	12.20 Call	Bond Future	11572.4900	11.5725	11939.3200	11.9393	3.170	0.0000	0.0000
2024/09/27	R035	07/11/2024		Bond Future	10.0842	94.1257	10.0231	94.4930	0.606	0.0000	0.0000
2024/09/27	R035	07/11/2024	12.18 Call	Bond Future	11472.7500	11.4728	11839.5500	11.8396	3.197	0.0000	0.0000
2024/09/27	R035	07/11/2024	12.18 Put	Bond Future	0.5700	0.0006	0.1500	0.0002	73.684	0.0000	0.0000
2024/09/27	R035	07/11/2024	12.19 Call	Bond Future	11522.6400	11.5226	11889.4600	11.8895	3.183	0.0000	0.0000
2024/09/27	R035	07/11/2024	12.19 Put	Bond Future	0.5400	0.0005	0.1400	0.0001	74.074	0.0000	0.0000
2024/09/27	R035	07/11/2024	12.17 Call	Bond Future	11422.8100	11.4228	11789.6000	11.7896	3.211	0.0000	0.0000
2024/09/27	R035	07/11/2024	12.17 Put	Bond Future	0.5900	0.0006	0.1600	0.0002	72.881	0.0000	0.0000
2024/09/27	R035	06/02/2025		Bond Future	10.1550	96.0660	10.0934	96.4286	0.607	0.0000	0.0000
2024/09/27	R035	06/02/2025	12.41 Call	Bond Future	12111.3900	12.1114	12445.9900	12.4460	2.763	0.0000	0.0000
2024/09/27	R035	06/02/2025	12.41 Put	Bond Future	66.4700	0.0665	38.4900	0.0385	42.094	0.0000	0.0000
2024/09/27	R035	06/02/2025	11.30 Call	Bond Future	6811.5900	6.8116	7052.5000	7.0525	3.537	0.0000	0.0000
2024/09/27	R035	06/02/2025	11.30 Put	Bond Future	407.8000	0.4078	286.1300	0.2861	29.836	0.0000	0.0000
2024/09/27	R035	06/02/2025	10.65 Call	Bond Future	3911.5900	3.9116	4037.8900	4.0379	3.229	0.0000	0.0000
2024/09/27	R035	06/02/2025	10.65 Put	Bond Future	1066.0400	1.0660	829.7600	0.8298	22.164	0.0000	0.0000
2024/09/27	R035	06/02/2025	10.34 Put	Bond Future	1640.6300	1.6406	1341.2700	1.3413	18.247	0.0000	0.0000
2024/09/27	R035	06/02/2025	10.34 Call	Bond Future	2718.3500	2.7184	2781.5700	2.7816	2.326	0.0000	0.0000
2024/09/27	R035	06/02/2025	10.26 Put	Bond Future	1826.6600	1.8267	1511.6400	1.5116	17.246	0.0000	0.0000
2024/09/27	R035	06/02/2025	10.26 Call	Bond Future	2440.4900	2.4405	2488.0500	2.4881	1.949	0.0000	0.0000
2024/09/27	R035	08/05/2025	11.70 Call	Bond Future	8582.6200	8.5826	8789.7100	8.7897	2.413	0.0000	0.0000
2024/09/27	R035	08/05/2025	11.70 Put	Bond Future	645.9300	0.6459	498.4600	0.4985	22.831	0.0000	0.0000
2024/09/27	R035	08/05/2025	10.95 Call	Bond Future	5391.1600	5.3912	5499.8100	5.4998	2.015	0.0000	0.0000
2024/09/27	R035	08/05/2025	10.95 Put	Bond Future	1394.7600	1.3948	1148.8500	1.1489	17.631	0.0000	0.0000
2024/09/27	R035	08/05/2025	10.44 Put	Bond Future	2309.9200	2.3099	1988.3600	1.9884	13.921	0.0000	0.0000
2024/09/27	R035	08/05/2025	10.44 Call	Bond Future	3482.4500	3.4825	3515.4500	3.5155	0.948	0.0000	0.0000
2024/09/27	R035	08/05/2025	13.35 Call	Bond Future	15859.9200	15.8599	16188.8100	16.1888	2.074	0.0000	0.0000
2024/09/27	R035	08/05/2025	13.35 Put	Bond Future	67.9000	0.0679	42.2300	0.0422	37.806	0.0000	0.0000
2024/09/27	R035	08/05/2025	12.70 Call	Bond Future	13014.8500	13.0149	13310.4800	13.3105	2.271	0.0000	0.0000
2024/09/27	R035	08/05/2025	12.70 Put	Bond Future	191.0300	0.1910	132.1000	0.1321	30.849	0.0000	0.0000
2024/09/27	R035	08/05/2025	11.46 Put	Bond Future	828.4200	0.8284	652.6600	0.6527	21.216	0.0000	0.0000
2024/09/27	R035	08/05/2025	11.46 Call	Bond Future	7530.8600	7.5309	7709.6600	7.7097	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	
2024/09/27	R035	08/05/2025		Bond Future	10.2345	93.4698	10.1730	93.8244	0.600	0.0000	0.0000
2024/09/27	R035	08/05/2025	11.78 Call	Bond Future	8937.2800	8.9373	9152.9900	9.1530	2.414	0.0000	0.0000
2024/09/27	R035	08/05/2025	11.78 Put	Bond Future	594.6000	0.5946	455.7500	0.4558	23.352	0.0000	0.0000
2024/09/27	R035	07/08/2025		Bond Future	10.3260	95.2885	10.2694	95.6075	0.547	0.0000	0.0000
2024/09/27	R035	07/08/2025	12.65 Call	Bond Future	12443.6400	12.4436	12652.6400	12.6526	1.680	0.0000	0.0000
2024/09/27	R035	07/08/2025	12.65 Put	Bond Future	526.8700	0.5269	416.8800	0.4169	20.876	0.0000	0.0000
2024/09/27	R035	06/11/2025		Bond Future	10.4318	92.6106	10.3813	92.8887	0.484	0.0000	0.0000
2024/09/27	R035	06/11/2025	11.20 Call	Bond Future	6539.3600	6.5394	6589.8300	6.5898	0.772	0.0000	0.0000
2024/09/27	R035	06/11/2025	11.20 Put	Bond Future	2439.7900	2.4398	2212.1200	2.2121	9.332	0.0000	0.0000
2024/09/27	R053	07/11/2024		Bond Future	10.7035	109.5087	10.6678	109.8493	0.334	0.0000	0.0000
2024/09/27	R053	07/11/2024	12.80 Call	Bond Future	17077.7600	17.0778	17417.2700	17.4173	1.988	0.0000	0.0000
2024/09/27	R053	07/11/2024	12.80 Put	Bond Future	1.6500	0.0017	0.5700	0.0006	65.455	0.0000	0.0000
2024/09/27	R053	07/11/2024	12.81 Call	Bond Future	17147.2400	17.1472	17486.8000	17.4868	1.980	0.0000	0.0000
2024/09/27	R053	07/11/2024	12.81 Put	Bond Future	1.5700	0.0016	0.5400	0.0005	65.605	0.0000	0.0000
2024/09/27	R053	07/11/2024	12.79 Call	Bond Future	17008.2000	17.0082	17347.6500	17.3477	1.996	0.0000	0.0000
2024/09/27	R053	07/11/2024	12.79 Put	Bond Future	1.7400	0.0017	0.6000	0.0006	65.517	0.0000	0.0000
2024/09/27	R053	06/02/2025		Bond Future	10.7708	111.7660	10.7354	112.0995	0.329	0.0000	0.0000
2024/09/27	R053	06/02/2025	12.94 Call	Bond Future	17541.5800	17.5416	17824.2200	17.8242	1.611	0.0000	0.0000
2024/09/27	R053	06/02/2025	12.94 Put	Bond Future	155.8300	0.1558	105.0000	0.1050	32.619	0.0000	0.0000
2024/09/27	R053	08/05/2025		Bond Future	10.8479	108.1257	10.8132	108.4479	0.320	0.0000	0.0000
2024/09/27	R053	08/05/2025	12.64 Call	Bond Future	15324.7400	15.3247	15554.5400	15.5545	1.500	0.0000	0.0000
2024/09/27	R053	08/05/2025	12.64 Put	Bond Future	766.2200	0.7662	673.8500	0.6739	12.055	0.0000	0.0000
2024/09/27	R053	07/08/2025		Bond Future	10.9322	110.2283	10.9017	110.5073	0.279	0.0000	0.0000
2024/09/27	R053	07/08/2025	13.17 Call	Bond Future	18310.3700	18.3104	18463.2200	18.4632	0.835	0.0000	0.0000
2024/09/27	R053	07/08/2025	13.17 Put	Bond Future	916.1800	0.9162	789.9600	0.7900	13.777	0.0000	0.0000
2024/09/27	R053	06/11/2025		Bond Future	11.0238	106.4784	10.9984	106.7079	0.231	0.0000	0.0000
2024/09/27	R053	06/11/2025	11.76 Call	Bond Future	10024.0200	10.0240	10015.5500	10.0156	0.084	0.0000	0.0000
2024/09/27	R053	06/11/2025	11.76 Put	Bond Future	3759.9300	3.7599	3521.9400	3.5219	6.330	0.0000	0.0000
2024/09/27	R186	07/11/2024		Bond Future	7.9128	109.0450	7.8733	109.1228	0.499	0.0000	0.0000
2024/09/27	R186	07/11/2024	9.14 Call	Bond Future	2383.4200	2.3834	2459.7700	2.4598	3.203	0.0000	0.0000
2024/09/27	R186	07/11/2024	9.14 Put	Bond Future	3.3300	0.0033	1.8500	0.0019	44.444	0.0000	0.0000
2024/09/27	R186	07/11/2024	9.15 Call	Bond Future	2402.3800	2.4024	2478.8000	2.4788	3.181	0.0000	0.0000
2024/09/27	R186	07/11/2024	9.15 Put	Bond Future	3.1900	0.0032	1.7800	0.0018	44.201	0.0000	0.0000
2024/09/27	R186	07/11/2024	9.13 Call	Bond Future	2364.4400	2.3644	2440.7500	2.4408	3.227	0.0000	0.0000
2024/09/27	R186	07/11/2024	9.13 Put	Bond Future	3.4600	0.0035	1.9400	0.0019	43.931	0.0000	0.0000
2024/09/27	R186	06/02/2025		Bond Future	7.8483	105.9804	7.8108	106.0462	0.479	0.0000	0.0000
2024/09/27	R186	06/02/2025	9.03 Call	Bond Future	2143.6000	2.1436	2181.4900	2.1815	1.768	0.0000	0.0000
2024/09/27	R186	06/02/2025	9.03 Put	Bond Future	102.3000	0.1023	74.4300	0.0744	27.243	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	
2024/09/27	R186	08/05/2025		Bond Future	7.8143	108.0917	7.7818	108.1413	0.416	0.0000	0.0000
2024/09/27	R186	08/05/2025	8.47 Call	Bond Future	1317.1100	1.3171	1334.5400	1.3345	1.323	0.0000	0.0000
2024/09/27	R186	08/05/2025	8.47 Put	Bond Future	323.5200	0.3235	291.3200	0.2913	9.953	0.0000	0.0000
2024/09/27	R186	07/08/2025		Bond Future	7.8022	104.8848	7.8001	104.8875	0.026	0.0000	0.0000
2024/09/27	R186	07/08/2025	9.68 Call	Bond Future	2477.5500	2.4776	2471.6700	2.4717	0.237	0.0000	0.0000
2024/09/27	R186	07/08/2025	9.68 Put	Bond Future	79.9100	0.0799	71.3500	0.0714	10.712	0.0000	0.0000
2024/09/27	R186	07/08/2025	10.25 Call	Bond Future	3142.0200	3.1420	3140.1300	3.1401	0.060	0.0000	0.0000
2024/09/27	R186	07/08/2025	10.25 Put	Bond Future	32.0300	0.0320	27.4600	0.0275	14.268	0.0000	0.0000
2024/09/27	R186	07/08/2025	9.22 Put	Bond Future	153.3600	0.1534	140.7100	0.1407	8.249	0.0000	0.0000
2024/09/27	R186	07/08/2025	9.22 Call	Bond Future	1970.9300	1.9709	1960.9600	1.9610	0.506	0.0000	0.0000
2024/09/27	R186	06/11/2025		Bond Future	7.8053	106.8965	7.8528	106.8459	0.608	0.0000	0.0000
2024/09/27	R186	06/11/2025	8.13 Call	Bond Future	810.8300	0.8108	760.2500	0.7603	6.238	0.0000	0.0000
2024/09/27	R186	06/11/2025	8.13 Put	Bond Future	465.2000	0.4652	465.2600	0.4653	0.013	0.0000	0.0000
2024/09/27	R202	07/11/2024		Bond Future	271.3054	271.3054	271.3060	271.3060	0.000	0.0000	0.0000
2024/09/27	R202	06/02/2025		Bond Future	271.7719	271.7719	271.7381	271.7381	0.012	0.0000	0.0000
2024/09/27	R202	06/02/2025	266.79 Call	Bond Future	4981.9300	4.9819	4948.0700	4.9481	0.680	0.0000	0.0000
2024/09/27	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/27	R202	08/05/2025		Bond Future	277.2539	277.2539	277.1749	277.1749	0.028	0.0000	0.0000
2024/09/27	R202	08/05/2025	272.31 Call	Bond Future	4943.8900	4.9439	4864.9300	4.8649	1.597	0.0000	0.0000
2024/09/27	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/27	R202	07/08/2025		Bond Future	277.4192	277.4192	277.2160	277.2160	0.073	0.0000	0.0000
2024/09/27	R202	07/08/2025	271.60 Call	Bond Future	5819.1600	5.8192	5615.9600	5.6160	3.492	0.0000	0.0000
2024/09/27	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/27	R202	06/11/2025		Bond Future	282.8138	282.8138	282.4679	282.4679	0.122	0.0000	0.0000
2024/09/27	R202	06/11/2025	275.64 Call	Bond Future	7173.8400	7.1738	6827.8800	6.8279	4.823	0.0000	0.0000
2024/09/27	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/27	R209	07/11/2024	10.55 Put	Bond Future	431.7300	0.4317	293.7900	0.2938	31.951	0.0000	0.0000
2024/09/27	R209	07/11/2024	10.55 Call	Bond Future	2207.3600	2.2074	2373.2900	2.3733	7.517	0.0000	0.0000
2024/09/27	R209	07/11/2024	11.00 Call	Bond Future	4185.0900	4.1851	4442.5600	4.4426	6.152	0.0000	0.0000
2024/09/27	R209	07/11/2024	11.00 Put	Bond Future	101.7300	0.1017	55.3300	0.0553	45.611	0.0000	0.0000
2024/09/27	R209	07/11/2024		Bond Future	10.2167	74.3889	10.1608	74.6928	0.548	0.0000	0.0000
2024/09/27	R209	07/11/2024	12.22 Call	Bond Future	9857.7600	9.8578	10160.9900	10.1610	3.076	0.0000	0.0000
2024/09/27	R209	07/11/2024	12.22 Put	Bond Future	0.8800	0.0009	0.2400	0.0002	72.727	0.0000	0.0000
2024/09/27	R209	07/11/2024	12.23 Call	Bond Future	9902.3000	9.9023	10205.5600	10.2056	3.063	0.0000	0.0000
2024/09/27	R209	07/11/2024	12.23 Put	Bond Future	0.8400	0.0008	0.2300	0.0002	72.619	0.0000	0.0000
2024/09/27	R209	07/11/2024	12.21 Call	Bond Future	9813.1700	9.8132	10116.3700	10.1164	3.090	0.0000	0.0000
2024/09/27	R209	07/11/2024	12.21 Put	Bond Future	0.9200	0.0009	0.2500	0.0003	72.826	0.0000	0.0000
2024/09/27	R209	06/02/2025		Bond Future	10.2808	75.9223	10.2246	76.2228	0.546	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	
2024/09/27	R209	06/02/2025	12.44 Call	Bond Future	10487.1300	10.4871	10759.0600	10.7591	2.593	0.0000	0.0000
2024/09/27	R209	06/02/2025	12.44 Put	Bond Future	72.8000	0.0728	44.1600	0.0442	39.341	0.0000	0.0000
2024/09/27	R209	08/05/2025		Bond Future	10.3569	74.2809	10.3010	74.5752	0.539	0.0000	0.0000
2024/09/27	R209	08/05/2025	11.89 Call	Bond Future	8024.2300	8.0242	8234.9600	8.2350	2.626	0.0000	0.0000
2024/09/27	R209	08/05/2025	11.89 Put	Bond Future	523.1000	0.5231	439.5900	0.4396	15.964	0.0000	0.0000
2024/09/27	R209	07/08/2025		Bond Future	10.4424	75.7261	10.3910	75.9923	0.492	0.0000	0.0000
2024/09/27	R209	07/08/2025	12.68 Call	Bond Future	10971.4800	10.9715	11136.2500	11.1363	1.502	0.0000	0.0000
2024/09/27	R209	07/08/2025	12.68 Put	Bond Future	523.6500	0.5237	422.2000	0.4222	19.374	0.0000	0.0000
2024/09/27	R209	06/11/2025		Bond Future	10.5372	74.0271	10.4912	74.2606	0.436	0.0000	0.0000
2024/09/27	R209	06/11/2025	11.27 Call	Bond Future	5845.7300	5.8457	5953.3200	5.9533	1.840	0.0000	0.0000
2024/09/27	R209	06/11/2025	11.27 Put	Bond Future	2247.9100	2.2479	2121.9500	2.1220	5.603	0.0000	0.0000
2024/09/27	R210	07/11/2024		Bond Future	242.0497	242.0497	241.8882	241.8882	0.067	0.0000	0.0000
2024/09/27	R210	06/02/2025		Bond Future	247.0984	247.0984	246.9024	246.9024	0.079	0.0000	0.0000
2024/09/27	R210	06/02/2025	239.61 Call	Bond Future	7488.3500	7.4884	7292.3700	7.2924	2.617	0.0000	0.0000
2024/09/27	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/27	R210	08/05/2025		Bond Future	248.6922	248.6922	248.4521	248.4521	0.097	0.0000	0.0000
2024/09/27	R210	08/05/2025	248.03 Call	Bond Future	662.1600	0.6622	422.1400	0.4221	36.248	0.0000	0.0000
2024/09/27	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/27	R210	07/08/2025		Bond Future	253.5933	253.5933	253.2372	253.2372	0.140	0.0000	0.0000
2024/09/27	R210	07/08/2025	248.44 Call	Bond Future	5153.2600	5.1533	4797.1800	4.7972	6.910	0.0000	0.0000
2024/09/27	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/27	R210	06/11/2025		Bond Future	255.0692	255.0692	254.5806	254.5806	0.192	0.0000	0.0000
2024/09/27	R210	06/11/2025	252.14 Call	Bond Future	2929.2000	2.9292	2440.6300	2.4406	16.679	0.0000	0.0000
2024/09/27	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/27	R213	07/11/2024		Bond Future	9.2036	91.0345	9.1579	91.2356	0.496	0.0000	0.0000
2024/09/27	R213	07/11/2024	11.22 Call	Bond Future	8349.0300	8.3490	8548.6500	8.5487	2.391	0.0000	0.0000
2024/09/27	R213	07/11/2024	11.22 Put	Bond Future	2.7700	0.0028	1.3500	0.0014	51.264	0.0000	0.0000
2024/09/27	R213	07/11/2024	11.23 Call	Bond Future	8387.8700	8.3879	8587.5400	8.5875	2.380	0.0000	0.0000
2024/09/27	R213	07/11/2024	11.23 Put	Bond Future	2.6800	0.0027	1.3100	0.0013	51.119	0.0000	0.0000
2024/09/27	R213	07/11/2024	11.21 Call	Bond Future	8310.1500	8.3102	8509.7300	8.5097	2.402	0.0000	0.0000
2024/09/27	R213	07/11/2024	11.21 Put	Bond Future	2.8500	0.0029	1.3900	0.0014	51.228	0.0000	0.0000
2024/09/27	R213	06/02/2025		Bond Future	9.2519	92.9111	9.2066	93.1045	0.490	0.0000	0.0000
2024/09/27	R213	06/02/2025	11.35 Call	Bond Future	8461.7300	8.4617	8636.2500	8.6363	2.062	0.0000	0.0000
2024/09/27	R213	06/02/2025	11.35 Put	Bond Future	47.2900	0.0473	28.3700	0.0284	40.008	0.0000	0.0000
2024/09/27	R213	08/05/2025		Bond Future	9.3123	91.2052	9.2681	91.3876	0.474	0.0000	0.0000
2024/09/27	R213	08/05/2025	10.52 Call	Bond Future	5314.6000	5.3146	5426.0000	5.4260	2.096	0.0000	0.0000
2024/09/27	R213	08/05/2025	10.52 Put	Bond Future	499.2100	0.4992	428.1900	0.4282	14.226	0.0000	0.0000
2024/09/27	R213	07/08/2025		Bond Future	9.3877	92.9805	9.3514	93.1252	0.387	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	
2024/09/27	R213	07/08/2025	11.66 Call	Bond Future	8851.7000	8.8517	8927.7100	8.9277	0.859	0.0000	0.0000
2024/09/27	R213	07/08/2025	11.66 Put	Bond Future	338.3200	0.3383	269.5900	0.2696	20.315	0.0000	0.0000
2024/09/27	R213	06/11/2025		Bond Future	9.4830	91.2115	9.4565	91.3131	0.279	0.0000	0.0000
2024/09/27	R213	06/11/2025	10.05 Call	Bond Future	3935.3100	3.9353	3896.5100	3.8965	0.986	0.0000	0.0000
2024/09/27	R213	06/11/2025	10.05 Put	Bond Future	1793.4800	1.7935	1653.0500	1.6531	7.830	0.0000	0.0000
2024/09/27	R214	07/11/2024		Bond Future	10.5281	70.2165	10.4772	70.5167	0.484	0.0000	0.0000
2024/09/27	R214	07/11/2024	12.61 Call	Bond Future	10780.5700	10.7806	11080.3000	11.0803	2.780	0.0000	0.0000
2024/09/27	R214	07/11/2024	12.61 Put	Bond Future	0.7200	0.0007	0.2100	0.0002	70.833	0.0000	0.0000
2024/09/27	R214	07/11/2024	12.62 Call	Bond Future	10825.9600	10.8260	11125.7200	11.1257	2.769	0.0000	0.0000
2024/09/27	R214	07/11/2024	12.62 Put	Bond Future	0.6800	0.0007	0.2000	0.0002	70.588	0.0000	0.0000
2024/09/27	R214	07/11/2024	12.60 Call	Bond Future	10735.1400	10.7351	11034.8400	11.0348	2.792	0.0000	0.0000
2024/09/27	R214	07/11/2024	12.60 Put	Bond Future	0.7600	0.0008	0.2200	0.0002	71.053	0.0000	0.0000
2024/09/27	R214	06/02/2025		Bond Future	10.5945	71.6639	10.5434	71.9612	0.481	0.0000	0.0000
2024/09/27	R214	06/02/2025	12.71 Call	Bond Future	10911.1300	10.9111	11177.8300	11.1778	2.444	0.0000	0.0000
2024/09/27	R214	06/02/2025	12.71 Put	Bond Future	87.8700	0.0879	57.2300	0.0572	34.870	0.0000	0.0000
2024/09/27	R214	06/02/2025	13.63 Call	Bond Future	14746.0000	14.7460	15037.6800	15.0377	1.978	0.0000	0.0000
2024/09/27	R214	06/02/2025	13.63 Put	Bond Future	11.4200	0.0114	5.7600	0.0058	49.562	0.0000	0.0000
2024/09/27	R214	06/02/2025	12.25 Put	Bond Future	176.4200	0.1764	136.1600	0.1362	22.821	0.0000	0.0000
2024/09/27	R214	06/02/2025	12.25 Call	Bond Future	8877.3000	8.8773	9134.3800	9.1344	2.896	0.0000	0.0000
2024/09/27	R214	06/02/2025	11.75 Put	Bond Future	379.4300	0.3794	305.3700	0.3054	19.519	0.0000	0.0000
2024/09/27	R214	06/02/2025	11.75 Call	Bond Future	6635.7600	6.6358	6859.0400	6.8590	3.365	0.0000	0.0000
2024/09/27	R214	08/05/2025		Bond Future	10.6666	69.7885	10.6159	70.0803	0.475	0.0000	0.0000
2024/09/27	R214	08/05/2025	12.40 Call	Bond Future	9443.3700	9.4434	9631.4900	9.6315	1.992	0.0000	0.0000
2024/09/27	R214	08/05/2025	12.40 Put	Bond Future	469.2300	0.4692	365.4900	0.3655	22.109	0.0000	0.0000
2024/09/27	R214	07/08/2025		Bond Future	10.7471	71.1465	10.7003	71.4123	0.435	0.0000	0.0000
2024/09/27	R214	07/08/2025	12.97 Call	Bond Future	11646.9200	11.6469	11808.7300	11.8087	1.389	0.0000	0.0000
2024/09/27	R214	07/08/2025	12.97 Put	Bond Future	587.5000	0.5875	483.4900	0.4835	17.704	0.0000	0.0000
2024/09/27	R214	06/11/2025		Bond Future	10.8373	69.2113	10.7953	69.4471	0.388	0.0000	0.0000
2024/09/27	R214	06/11/2025	11.64 Call	Bond Future	6621.4200	6.6214	6746.1400	6.7461	1.884	0.0000	0.0000
2024/09/27	R214	06/11/2025	11.64 Put	Bond Future	2342.4500	2.3425	2231.3700	2.2314	4.742	0.0000	0.0000
2024/09/27	R248	07/11/2024	12.79 Call	Bond Future	13333.2000	13.3332	13595.7400	13.5957	1.969	0.0000	0.0000
2024/09/27	R248	07/11/2024	12.79 Put	Bond Future	1.0500	0.0011	0.3500	0.0004	66.667	0.0000	0.0000
2024/09/27	R248	07/11/2024	12.80 Call	Bond Future	13387.5000	13.3875	13650.0700	13.6501	1.961	0.0000	0.0000
2024/09/27	R248	07/11/2024	12.80 Put	Bond Future	1.0000	0.0010	0.3300	0.0003	67.000	0.0000	0.0000
2024/09/27	R248	07/11/2024	12.78 Call	Bond Future	13278.8200	13.2788	13541.3300	13.5413	1.977	0.0000	0.0000
2024/09/27	R248	07/11/2024	12.78 Put	Bond Future	1.1000	0.0011	0.3700	0.0004	66.364	0.0000	0.0000
2024/09/27	R248	07/11/2024		Bond Future	10.6843	85.2351	10.6485	85.4984	0.335	0.0000	0.0000
2024/09/27	R248	06/02/2025		Bond Future	10.7532	86.9921	10.7178	87.2498	0.329	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	
2024/09/27	R248	06/02/2025	12.71 Call	Bond Future	12542.3400	12.5423	12748.8900	12.7489	1.647	0.0000	0.0000
2024/09/27	R248	06/02/2025	12.71 Put	Bond Future	166.6300	0.1666	115.4400	0.1154	30.721	0.0000	0.0000
2024/09/27	R248	06/02/2025	10.30 Put	Bond Future	4564.0200	4.5640	4224.4600	4.2245	7.440	0.0000	0.0000
2024/09/27	R248	06/02/2025	10.30 Call	Bond Future	1163.2900	1.1633	1081.4700	1.0815	7.033	0.0000	0.0000
2024/09/27	R248	06/02/2025	11.00 Put	Bond Future	1872.2700	1.8723	1602.9600	1.6030	14.384	0.0000	0.0000
2024/09/27	R248	06/02/2025	11.00 Call	Bond Future	3631.0800	3.6311	3619.5100	3.6195	0.319	0.0000	0.0000
2024/09/27	R248	06/02/2025	11.70 Call	Bond Future	7119.8900	7.1199	7226.2900	7.2263	1.494	0.0000	0.0000
2024/09/27	R248	06/02/2025	11.70 Put	Bond Future	702.1300	0.7021	550.7900	0.5508	21.554	0.0000	0.0000
2024/09/27	R248	08/05/2025		Bond Future	10.8275	84.2785	10.7928	84.5275	0.320	0.0000	0.0000
2024/09/27	R248	08/05/2025	12.60 Call	Bond Future	11848.6300	11.8486	11978.3200	11.9783	1.095	0.0000	0.0000
2024/09/27	R248	08/05/2025	12.60 Put	Bond Future	626.7200	0.6267	507.3800	0.5074	19.042	0.0000	0.0000
2024/09/27	R248	07/08/2025		Bond Future	10.9100	85.9181	10.8796	86.1336	0.279	0.0000	0.0000
2024/09/27	R248	07/08/2025	13.21 Call	Bond Future	14565.3800	14.5654	14678.0100	14.6780	0.773	0.0000	0.0000
2024/09/27	R248	07/08/2025	13.21 Put	Bond Future	681.3100	0.6813	578.3800	0.5784	15.108	0.0000	0.0000
2024/09/27	R248	06/11/2025		Bond Future	11.0018	83.1232	10.9764	83.3007	0.231	0.0000	0.0000
2024/09/27	R248	06/11/2025	11.74 Call	Bond Future	7900.9700	7.9010	7887.9600	7.8880	0.165	0.0000	0.0000
2024/09/27	R248	06/11/2025	11.74 Put	Bond Future	3020.0300	3.0200	2829.5000	2.8295	6.309	0.0000	0.0000
2024/09/27	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/09/27	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/09/27	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/09/27	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

