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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/09/2024 TO 30/09/2024

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
2024/09/30	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/30	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/30	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/30	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/30	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/30	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/30	2025	07/11/2024		Bond Future	184.9979	184.9979	185.0081	0.006	0.0000	0.0000
2024/09/30	2029	07/11/2024		Bond Future	134.0588	134.0588	133.9780	0.060	0.0000	0.0000
2024/09/30	2029	06/02/2025		Bond Future	136.8377	136.8377	136.7559	0.060	0.0000	0.0000
2024/09/30	2029	06/02/2025	132.40 Call	Bond Future	4437.7400	4.4377	4355.9000	1.844	0.0000	0.0000
2024/09/30	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/30	2029	08/05/2025		Bond Future	138.1525	138.1525	138.0699	0.060	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	
2024/09/30	2029	08/05/2025	137.85 Call	Bond Future	302.5100	0.3025	219.8600	0.2199	27.321	0.0000	0.0000
2024/09/30	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/30	2029	07/08/2025		Bond Future	140.8137	140.8137	140.7303	140.7303	0.059	0.0000	0.0000
2024/09/30	2029	07/08/2025	137.41 Call	Bond Future	3403.7100	3.4037	3320.2900	3.3203	2.451	0.0000	0.0000
2024/09/30	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/30	2029	06/11/2025		Bond Future	142.0324	142.0324	141.9481	141.9481	0.059	0.0000	0.0000
2024/09/30	2029	06/11/2025	139.79 Call	Bond Future	2242.4100	2.2424	2158.0600	2.1581	3.762	0.0000	0.0000
2024/09/30	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/30	2030	07/11/2024	10.21 Put	Bond Future	3.0200	0.0030	2.7100	0.0027	10.265	0.0000	0.0000
2024/09/30	2030	07/11/2024	10.21 Call	Bond Future	5515.5600	5.5156	5350.8400	5.3508	2.986	0.0000	0.0000
2024/09/30	2030	07/11/2024	10.71 Put	Bond Future	0.3000	0.0003	0.2300	0.0002	23.333	0.0000	0.0000
2024/09/30	2030	07/11/2024	10.71 Call	Bond Future	7364.7800	7.3648	7200.3000	7.2003	2.233	0.0000	0.0000
2024/09/30	2030	07/11/2024	11.91 Call	Bond Future	11622.5100	11.6225	11458.1000	11.4581	1.415	0.0000	0.0000
2024/09/30	2030	07/11/2024	11.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/30	2030	07/11/2024		Bond Future	8.7929	98.9780	8.8337	98.8136	0.464	0.0000	0.0000
2024/09/30	2030	07/11/2024	10.75 Call	Bond Future	7510.8700	7.5109	7346.4000	7.3464	2.190	0.0000	0.0000
2024/09/30	2030	07/11/2024	10.75 Put	Bond Future	0.2500	0.0003	0.1900	0.0002	24.000	0.0000	0.0000
2024/09/30	2030	07/11/2024	10.76 Call	Bond Future	7547.3300	7.5473	7382.8700	7.3829	2.179	0.0000	0.0000
2024/09/30	2030	07/11/2024	10.76 Put	Bond Future	0.2300	0.0002	0.1800	0.0002	21.739	0.0000	0.0000
2024/09/30	2030	07/11/2024	10.74 Call	Bond Future	7474.3700	7.4744	7309.9000	7.3099	2.200	0.0000	0.0000
2024/09/30	2030	07/11/2024	10.74 Put	Bond Future	0.2600	0.0003	0.2000	0.0002	23.077	0.0000	0.0000
2024/09/30	2030	06/02/2025		Bond Future	8.8200	96.9956	8.8632	96.8282	0.490	0.0000	0.0000
2024/09/30	2030	06/02/2025	10.68 Call	Bond Future	6933.4000	6.9334	6768.1300	6.7681	2.384	0.0000	0.0000
2024/09/30	2030	06/02/2025	10.68 Put	Bond Future	43.8900	0.0439	45.9500	0.0460	4.694	0.0000	0.0000
2024/09/30	2030	06/02/2025	8.68 Put	Bond Future	1512.9900	1.5130	1595.6600	1.5957	5.464	0.0000	0.0000
2024/09/30	2030	06/02/2025	8.68 Call	Bond Future	968.6400	0.9686	883.9800	0.8840	8.740	0.0000	0.0000
2024/09/30	2030	06/02/2025	9.18 Put	Bond Future	694.5600	0.6946	737.2200	0.7372	6.142	0.0000	0.0000
2024/09/30	2030	06/02/2025	9.18 Call	Bond Future	2077.6100	2.0776	1952.9400	1.9529	6.001	0.0000	0.0000
2024/09/30	2030	06/02/2025	9.69 Call	Bond Future	3585.7600	3.5858	3436.0300	3.4360	4.176	0.0000	0.0000
2024/09/30	2030	06/02/2025	9.69 Put	Bond Future	284.9600	0.2850	302.5600	0.3026	6.176	0.0000	0.0000
2024/09/30	2030	08/05/2025	8.68 Put	Bond Future	1945.0900	1.9451	2032.8500	2.0329	4.512	0.0000	0.0000
2024/09/30	2030	08/05/2025	8.68 Call	Bond Future	1210.6400	1.2106	1128.3500	1.1284	6.797	0.0000	0.0000
2024/09/30	2030	08/05/2025	9.18 Put	Bond Future	1110.1400	1.1101	1166.0900	1.1661	5.040	0.0000	0.0000
2024/09/30	2030	08/05/2025	9.18 Call	Bond Future	2227.1100	2.2271	2113.0100	2.1130	5.123	0.0000	0.0000
2024/09/30	2030	08/05/2025	9.99 Call	Bond Future	4442.2000	4.4422	4294.3000	4.2943	3.329	0.0000	0.0000
2024/09/30	2030	08/05/2025	9.99 Put	Bond Future	416.7900	0.4168	438.9400	0.4389	5.314	0.0000	0.0000
2024/09/30	2030	08/05/2025	12.28 Call	Bond Future	11686.5700	11.6866	11516.9700	11.5170	1.451	0.0000	0.0000
2024/09/30	2030	08/05/2025	12.28 Put	Bond Future	9.3600	0.0094	9.8100	0.0098	4.808	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	
2024/09/30	2030	08/05/2025	10.69 Put	Bond Future	175.1400	0.1751	184.0500	0.1841	5.087	0.0000	0.0000
2024/09/30	2030	08/05/2025	10.69 Call	Bond Future	6626.6500	6.6267	6465.5100	6.4655	2.432	0.0000	0.0000
2024/09/30	2030	08/05/2025	11.86 Call	Bond Future	10357.3300	10.3573	10188.4200	10.1884	1.631	0.0000	0.0000
2024/09/30	2030	08/05/2025	11.86 Put	Bond Future	23.2700	0.0233	24.4100	0.0244	4.899	0.0000	0.0000
2024/09/30	2030	08/05/2025	10.31 Put	Bond Future	280.6900	0.2807	295.4300	0.2954	5.251	0.0000	0.0000
2024/09/30	2030	08/05/2025	10.31 Call	Bond Future	5425.0200	5.4250	5269.7100	5.2697	2.863	0.0000	0.0000
2024/09/30	2030	08/05/2025		Bond Future	8.8769	98.9113	8.9228	98.7412	0.517	0.0000	0.0000
2024/09/30	2030	08/05/2025	9.93 Call	Bond Future	4262.7200	4.2627	4116.5400	4.1165	3.429	0.0000	0.0000
2024/09/30	2030	08/05/2025	9.93 Put	Bond Future	448.9800	0.4490	472.8500	0.4729	5.316	0.0000	0.0000
2024/09/30	2030	07/08/2025	12.12 Call	Bond Future	10490.0700	10.4901	10320.4500	10.3205	1.617	0.0000	0.0000
2024/09/30	2030	07/08/2025	12.12 Put	Bond Future	64.1200	0.0641	67.2200	0.0672	4.835	0.0000	0.0000
2024/09/30	2030	07/08/2025	10.48 Put	Bond Future	485.8200	0.4858	507.6500	0.5077	4.493	0.0000	0.0000
2024/09/30	2030	07/08/2025	10.48 Call	Bond Future	5683.2300	5.6832	5532.3400	5.5323	2.655	0.0000	0.0000
2024/09/30	2030	07/08/2025		Bond Future	8.9607	96.7817	9.0095	96.6090	0.545	0.0000	0.0000
2024/09/30	2030	07/08/2025	11.11 Call	Bond Future	7515.5500	7.5156	7354.6400	7.3546	2.141	0.0000	0.0000
2024/09/30	2030	07/08/2025	11.11 Put	Bond Future	264.4300	0.2644	276.2400	0.2762	4.466	0.0000	0.0000
2024/09/30	2030	06/11/2025		Bond Future	9.0537	98.5886	9.1058	98.4131	0.576	0.0000	0.0000
2024/09/30	2030	06/11/2025	9.54 Call	Bond Future	3108.7100	3.1087	2992.0000	2.9920	3.754	0.0000	0.0000
2024/09/30	2030	06/11/2025	9.54 Put	Bond Future	1487.2200	1.4872	1545.9700	1.5460	3.950	0.0000	0.0000
2024/09/30	2032	07/11/2024	9.75 Put	Bond Future	346.0500	0.3461	367.9200	0.3679	6.320	0.0000	0.0000
2024/09/30	2032	07/11/2024	9.75 Call	Bond Future	2010.5000	2.0105	1829.9700	1.8300	8.979	0.0000	0.0000
2024/09/30	2032	07/11/2024	9.90 Put	Bond Future	223.9400	0.2239	234.6100	0.2346	4.765	0.0000	0.0000
2024/09/30	2032	07/11/2024	9.90 Call	Bond Future	2622.4500	2.6225	2430.7200	2.4307	7.311	0.0000	0.0000
2024/09/30	2032	07/11/2024	10.60 Call	Bond Future	5753.6400	5.7536	5549.8200	5.5498	3.542	0.0000	0.0000
2024/09/30	2032	07/11/2024	10.60 Put	Bond Future	26.3600	0.0264	24.9400	0.0249	5.387	0.0000	0.0000
2024/09/30	2032	07/11/2024	9.86 Call	Bond Future	2455.1400	2.4551	2265.8600	2.2659	7.710	0.0000	0.0000
2024/09/30	2032	07/11/2024	9.86 Put	Bond Future	251.6500	0.2517	264.7700	0.2648	5.214	0.0000	0.0000
2024/09/30	2032	07/11/2024	11.11 Put	Bond Future	5.2100	0.0052	4.4800	0.0045	14.012	0.0000	0.0000
2024/09/30	2032	07/11/2024	11.11 Call	Bond Future	8060.6500	8.0607	7857.5200	7.8575	2.520	0.0000	0.0000
2024/09/30	2032	07/11/2024	11.61 Put	Bond Future	0.9100	0.0009	0.7100	0.0007	21.978	0.0000	0.0000
2024/09/30	2032	07/11/2024	11.61 Call	Bond Future	10262.7600	10.2628	10060.1600	10.0602	1.974	0.0000	0.0000
2024/09/30	2032	07/11/2024	12.95 Call	Bond Future	15824.6100	15.8246	15622.2100	15.6222	1.279	0.0000	0.0000
2024/09/30	2032	07/11/2024	12.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/30	2032	07/11/2024		Bond Future	9.4154	94.8557	9.4557	94.6533	0.428	0.0000	0.0000
2024/09/30	2032	07/11/2024	13.36 Call	Bond Future	17430.2300	17.4302	17227.8300	17.2278	1.161	0.0000	0.0000
2024/09/30	2032	07/11/2024	13.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/30	2032	07/11/2024	11.64 Put	Bond Future	0.7800	0.0008	0.6000	0.0006	23.077	0.0000	0.0000
2024/09/30	2032	07/11/2024	11.64 Call	Bond Future	10392.6800	10.3927	10190.1000	10.1901	1.949	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	
2024/09/30	2032	07/11/2024	11.48 Call	Bond Future	9696.9500	9.6970	9494.2200	2.091	0.0000	0.0000	
2024/09/30	2032	07/11/2024	11.48 Put	Bond Future	1.6700	0.0017	1.3400	19.760	0.0000	0.0000	
2024/09/30	2032	07/11/2024	11.49 Call	Bond Future	9740.6500	9.7407	9537.9200	2.081	0.0000	0.0000	
2024/09/30	2032	07/11/2024	11.49 Put	Bond Future	1.6200	0.0016	1.2900	20.370	0.0000	0.0000	
2024/09/30	2032	07/11/2024	11.47 Call	Bond Future	9653.2100	9.6532	9450.4700	2.100	0.0000	0.0000	
2024/09/30	2032	07/11/2024	11.47 Put	Bond Future	1.7200	0.0017	1.3800	19.767	0.0000	0.0000	
2024/09/30	2032	06/02/2025		Bond Future	9.4692	96.7988	9.5114	96.5926	0.445	0.0000	0.0000
2024/09/30	2032	06/02/2025	11.72 Call	Bond Future	10278.7300	10.2787	10073.4800	1.997	0.0000	0.0000	
2024/09/30	2032	06/02/2025	11.72 Put	Bond Future	27.7500	0.0278	28.6900	3.387	0.0000	0.0000	
2024/09/30	2032	06/02/2025	9.42 Put	Bond Future	1701.4900	1.7015	1792.1800	5.330	0.0000	0.0000	
2024/09/30	2032	06/02/2025	9.42 Call	Bond Future	1459.9400	1.4599	1344.4400	7.911	0.0000	0.0000	
2024/09/30	2032	06/02/2025	9.92 Put	Bond Future	785.8700	0.7859	831.0500	0.8311	5.749	0.0000	0.0000
2024/09/30	2032	06/02/2025	9.92 Call	Bond Future	2962.0100	2.9620	2801.0000	2.8010	5.436	0.0000	0.0000
2024/09/30	2032	06/02/2025	10.61 Call	Bond Future	5626.7500	5.6268	5433.5900	5.4336	3.433	0.0000	0.0000
2024/09/30	2032	06/02/2025	10.61 Put	Bond Future	242.3000	0.2423	255.3300	0.2553	5.378	0.0000	0.0000
2024/09/30	2032	08/05/2025	9.42 Put	Bond Future	2383.6200	2.3836	2483.1800	2.4832	4.177	0.0000	0.0000
2024/09/30	2032	08/05/2025	9.42 Call	Bond Future	1808.4500	1.8085	1698.2900	1.6983	6.091	0.0000	0.0000
2024/09/30	2032	08/05/2025	9.92 Put	Bond Future	1393.3900	1.3934	1456.4700	1.4565	4.527	0.0000	0.0000
2024/09/30	2032	08/05/2025	9.92 Call	Bond Future	3179.1700	3.1792	3032.5300	3.0325	4.613	0.0000	0.0000
2024/09/30	2032	08/05/2025	10.97 Call	Bond Future	6921.7600	6.9218	6731.0700	6.7311	2.755	0.0000	0.0000
2024/09/30	2032	08/05/2025	10.97 Put	Bond Future	416.9000	0.4169	435.9300	0.4359	4.565	0.0000	0.0000
2024/09/30	2032	08/05/2025		Bond Future	9.5403	94.5484	9.5845	94.3387	0.462	0.0000	0.0000
2024/09/30	2032	08/05/2025	10.91 Call	Bond Future	6690.9100	6.6909	6501.6900	6.5017	2.828	0.0000	0.0000
2024/09/30	2032	08/05/2025	10.91 Put	Bond Future	447.3000	0.4473	467.8000	0.4678	4.583	0.0000	0.0000
2024/09/30	2032	07/08/2025		Bond Future	9.6311	96.3449	9.6773	96.1317	0.480	0.0000	0.0000
2024/09/30	2032	07/08/2025	12.01 Call	Bond Future	10518.6200	10.5186	10317.3000	10.3173	1.914	0.0000	0.0000
2024/09/30	2032	07/08/2025	12.01 Put	Bond Future	305.0700	0.3051	316.9300	0.3169	3.888	0.0000	0.0000
2024/09/30	2032	06/11/2025		Bond Future	9.7372	93.9846	9.7858	93.7680	0.499	0.0000	0.0000
2024/09/30	2032	06/11/2025	10.42 Call	Bond Future	4892.1000	4.8921	4738.6500	4.7387	3.137	0.0000	0.0000
2024/09/30	2032	06/11/2025	10.42 Put	Bond Future	1903.3700	1.9034	1966.5600	1.9666	3.320	0.0000	0.0000
2024/09/30	2033	07/11/2024		Bond Future	127.7379	127.7379	127.7433	127.7433	0.004	0.0000	0.0000
2024/09/30	2033	06/02/2025		Bond Future	130.3858	130.3858	130.3919	130.3919	0.005	0.0000	0.0000
2024/09/30	2033	06/02/2025	124.94 Call	Bond Future	5445.8400	5.4458	5451.9100	5.4519	0.111	0.0000	0.0000
2024/09/30	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/30	2033	08/05/2025		Bond Future	131.4724	131.4724	131.4794	131.4794	0.005	0.0000	0.0000
2024/09/30	2033	08/05/2025	130.62 Call	Bond Future	852.4400	0.8524	859.3900	0.8594	0.815	0.0000	0.0000
2024/09/30	2033	08/05/2025	130.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/30	2033	07/08/2025		Bond Future	134.0051	134.0051	134.0129	134.0129	0.006	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	
2024/09/30	2033	07/08/2025	128.65 Call	Bond Future	5355.0900	5.3551	5362.9300	5.3629	0.146	0.0000	0.0000
2024/09/30	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/30	2033	06/11/2025		Bond Future	134.9929	134.9929	135.0016	135.0016	0.006	0.0000	0.0000
2024/09/30	2033	06/11/2025	133.14 Call	Bond Future	1852.9000	1.8529	1861.5600	1.8616	0.467	0.0000	0.0000
2024/09/30	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/30	2037	07/11/2024		Bond Future	10.3989	89.4069	10.4388	89.1600	0.384	0.0000	0.0000
2024/09/30	2037	07/11/2024	12.58 Call	Bond Future	12163.8500	12.1639	11916.8700	11.9169	2.030	0.0000	0.0000
2024/09/30	2037	07/11/2024	12.58 Put	Bond Future	0.1800	0.0002	0.1300	0.0001	27.778	0.0000	0.0000
2024/09/30	2037	07/11/2024	12.59 Call	Bond Future	12213.8500	12.2139	11966.8700	11.9669	2.022	0.0000	0.0000
2024/09/30	2037	07/11/2024	12.59 Put	Bond Future	0.1700	0.0002	0.1200	0.0001	29.412	0.0000	0.0000
2024/09/30	2037	07/11/2024	12.57 Call	Bond Future	12113.8100	12.1138	11866.8300	11.8668	2.039	0.0000	0.0000
2024/09/30	2037	07/11/2024	12.57 Put	Bond Future	0.1900	0.0002	0.1400	0.0001	26.316	0.0000	0.0000
2024/09/30	2037	06/02/2025		Bond Future	10.4709	86.9778	10.5122	86.7261	0.395	0.0000	0.0000
2024/09/30	2037	06/02/2025	12.76 Call	Bond Future	12563.1500	12.5632	12312.8100	12.3128	1.993	0.0000	0.0000
2024/09/30	2037	06/02/2025	12.76 Put	Bond Future	46.0800	0.0461	47.3700	0.0474	2.799	0.0000	0.0000
2024/09/30	2037	08/05/2025		Bond Future	10.5611	88.6952	10.6039	88.4391	0.405	0.0000	0.0000
2024/09/30	2037	08/05/2025	12.25 Call	Bond Future	9819.4700	9.8195	9581.6300	9.5816	2.422	0.0000	0.0000
2024/09/30	2037	08/05/2025	12.25 Put	Bond Future	476.0900	0.4761	494.3000	0.4943	3.825	0.0000	0.0000
2024/09/30	2037	08/05/2025	12.55 Put	Bond Future	340.0100	0.3400	352.5900	0.3526	3.700	0.0000	0.0000
2024/09/30	2037	08/05/2025	12.55 Call	Bond Future	11191.8800	11.1919	10948.4100	10.9484	2.175	0.0000	0.0000
2024/09/30	2037	08/05/2025	13.30 Put	Bond Future	106.8100	0.1068	110.7200	0.1107	3.661	0.0000	0.0000
2024/09/30	2037	08/05/2025	13.30 Call	Bond Future	14549.3400	14.5493	14297.2000	14.2972	1.733	0.0000	0.0000
2024/09/30	2037	08/05/2025	13.35 Put	Bond Future	98.3300	0.0983	101.9100	0.1019	3.641	0.0000	0.0000
2024/09/30	2037	08/05/2025	13.35 Call	Bond Future	14771.4200	14.7714	14518.9500	14.5190	1.709	0.0000	0.0000
2024/09/30	2037	07/08/2025		Bond Future	10.6679	86.1201	10.7123	85.8597	0.416	0.0000	0.0000
2024/09/30	2037	07/08/2025	13.01 Call	Bond Future	12827.6700	12.8277	12583.3400	12.5833	1.905	0.0000	0.0000
2024/09/30	2037	07/08/2025	13.01 Put	Bond Future	480.0800	0.4801	496.1500	0.4962	3.347	0.0000	0.0000
2024/09/30	2037	07/08/2025	12.17 Call	Bond Future	9253.8100	9.2538	9028.0800	9.0281	2.439	0.0000	0.0000
2024/09/30	2037	07/08/2025	12.17 Put	Bond Future	1027.6300	1.0276	1062.3000	1.0623	3.374	0.0000	0.0000
2024/09/30	2037	07/08/2025	11.42 Call	Bond Future	6165.2800	6.1653	5968.7700	5.9688	3.187	0.0000	0.0000
2024/09/30	2037	07/08/2025	11.42 Put	Bond Future	1901.1800	1.9012	1965.0700	1.9651	3.361	0.0000	0.0000
2024/09/30	2037	07/08/2025	10.55 Put	Bond Future	3818.9400	3.8189	3937.3900	3.9374	3.102	0.0000	0.0000
2024/09/30	2037	07/08/2025	10.55 Call	Bond Future	3122.8800	3.1229	2980.9300	2.9809	4.545	0.0000	0.0000
2024/09/30	2037	07/08/2025	10.64 Put	Bond Future	3559.3700	3.5594	3671.2300	3.6712	3.143	0.0000	0.0000
2024/09/30	2037	07/08/2025	10.64 Call	Bond Future	3395.5800	3.3956	3247.0400	3.2470	4.375	0.0000	0.0000
2024/09/30	2037	06/11/2025		Bond Future	10.7776	87.7265	10.8237	87.4617	0.428	0.0000	0.0000
2024/09/30	2037	06/11/2025	11.63 Call	Bond Future	7087.0600	7.0871	6890.4400	6.8904	2.774	0.0000	0.0000
2024/09/30	2037	06/11/2025	11.63 Put	Bond Future	2367.2200	2.3672	2435.4800	2.4355	2.884	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	
2024/09/30	2038	07/11/2024		Bond Future	140.4003	140.4003	140.5595	140.5595	0.113	0.0000	0.0000
2024/09/30	2038	06/02/2025		Bond Future	141.2042	141.2042	141.3674	141.3674	0.116	0.0000	0.0000
2024/09/30	2038	06/02/2025	135.23 Call	Bond Future	5974.1700	5.9742	6137.4000	6.1374	2.732	0.0000	0.0000
2024/09/30	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/30	2038	08/05/2025		Bond Future	144.0289	144.0289	144.1962	144.1962	0.116	0.0000	0.0000
2024/09/30	2038	08/05/2025	139.68 Call	Bond Future	4348.8800	4.3489	4516.2200	4.5162	3.848	0.0000	0.0000
2024/09/30	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/30	2038	07/08/2025		Bond Future	144.6522	144.6522	144.8236	144.8236	0.119	0.0000	0.0000
2024/09/30	2038	07/08/2025	139.56 Call	Bond Future	5092.1500	5.0922	5263.5800	5.2636	3.367	0.0000	0.0000
2024/09/30	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/30	2038	06/11/2025		Bond Future	147.3923	147.3923	147.5678	147.5678	0.119	0.0000	0.0000
2024/09/30	2038	06/11/2025	143.88 Call	Bond Future	3512.2700	3.5123	3687.7600	3.6878	4.996	0.0000	0.0000
2024/09/30	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/30	2040	07/11/2024	12.10 Put	Bond Future	6.2400	0.0062	5.7300	0.0057	8.173	0.0000	0.0000
2024/09/30	2040	07/11/2024	12.10 Call	Bond Future	9042.2800	9.0423	8738.7700	8.7388	3.357	0.0000	0.0000
2024/09/30	2040	07/11/2024	12.60 Call	Bond Future	11826.3800	11.8264	11523.2500	11.5233	2.563	0.0000	0.0000
2024/09/30	2040	07/11/2024	12.60 Put	Bond Future	0.7200	0.0007	0.5900	0.0006	18.056	0.0000	0.0000
2024/09/30	2040	07/11/2024	13.15 Call	Bond Future	14721.0200	14.7210	14418.0100	14.4180	2.058	0.0000	0.0000
2024/09/30	2040	07/11/2024	13.15 Put	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000	0.0000
2024/09/30	2040	07/11/2024		Bond Future	10.6503	90.2143	10.6952	89.9113	0.422	0.0000	0.0000
2024/09/30	2040	07/11/2024	12.85 Call	Bond Future	13163.6900	13.1637	12860.6400	12.8606	2.302	0.0000	0.0000
2024/09/30	2040	07/11/2024	12.85 Put	Bond Future	0.2000	0.0002	0.1500	0.0002	25.000	0.0000	0.0000
2024/09/30	2040	07/11/2024	12.86 Call	Bond Future	13216.4300	13.2164	12913.3900	12.9134	2.293	0.0000	0.0000
2024/09/30	2040	07/11/2024	12.86 Put	Bond Future	0.1900	0.0002	0.1500	0.0002	21.053	0.0000	0.0000
2024/09/30	2040	07/11/2024	12.84 Call	Bond Future	13110.9000	13.1109	12807.8500	12.8079	2.311	0.0000	0.0000
2024/09/30	2040	07/11/2024	12.84 Put	Bond Future	0.2200	0.0002	0.1700	0.0002	22.727	0.0000	0.0000
2024/09/30	2040	06/02/2025		Bond Future	10.7248	87.5511	10.7712	87.2423	0.433	0.0000	0.0000
2024/09/30	2040	06/02/2025	12.95 Call	Bond Future	13188.2800	13.1883	12882.0900	12.8821	2.322	0.0000	0.0000
2024/09/30	2040	06/02/2025	12.95 Put	Bond Future	62.5700	0.0626	65.1800	0.0652	4.171	0.0000	0.0000
2024/09/30	2040	06/02/2025	11.00 Put	Bond Future	1513.2600	1.5133	1603.5600	1.6036	5.967	0.0000	0.0000
2024/09/30	2040	06/02/2025	11.00 Call	Bond Future	3319.5400	3.3195	3101.0400	3.1010	6.582	0.0000	0.0000
2024/09/30	2040	06/02/2025	11.70 Call	Bond Future	6674.8800	6.6749	6396.6400	6.3966	4.168	0.0000	0.0000
2024/09/30	2040	06/02/2025	11.70 Put	Bond Future	519.9200	0.5199	550.4800	0.5505	5.878	0.0000	0.0000
2024/09/30	2040	06/02/2025	12.20 Call	Bond Future	9293.4300	9.2934	8997.1200	8.9971	3.188	0.0000	0.0000
2024/09/30	2040	06/02/2025	12.20 Put	Bond Future	234.2300	0.2342	246.7200	0.2467	5.332	0.0000	0.0000
2024/09/30	2040	08/05/2025		Bond Future	10.8159	89.2797	10.8640	88.9653	0.444	0.0000	0.0000
2024/09/30	2040	08/05/2025	12.63 Call	Bond Future	11249.7800	11.2498	10956.4600	10.9565	2.607	0.0000	0.0000
2024/09/30	2040	08/05/2025	12.63 Put	Bond Future	469.6100	0.4696	490.7000	0.4907	4.491	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
2024/09/30	2040	08/05/2025	13.43 Put	Bond Future	152.3300	0.1523	159.2700	0.1593	4.556	0.0000	0.0000
2024/09/30	2040	08/05/2025	13.43 Call	Bond Future	15048.6500	15.0487	14741.1800	14.7412	2.043	0.0000	0.0000
2024/09/30	2040	08/05/2025	12.75 Put	Bond Future	415.0300	0.4150	433.4400	0.4334	4.436	0.0000	0.0000
2024/09/30	2040	08/05/2025	12.75 Call	Bond Future	11835.4800	11.8355	11539.4800	11.5395	2.501	0.0000	0.0000
2024/09/30	2040	08/05/2025	13.50 Put	Bond Future	136.5000	0.1365	142.7200	0.1427	4.557	0.0000	0.0000
2024/09/30	2040	08/05/2025	13.50 Call	Bond Future	15376.4600	15.3765	15068.2700	15.0683	2.004	0.0000	0.0000
2024/09/30	2040	07/08/2025		Bond Future	10.9223	86.4649	10.9721	86.1450	0.456	0.0000	0.0000
2024/09/30	2040	07/08/2025	13.29 Call	Bond Future	13972.5300	13.9725	13673.5100	13.6735	2.140	0.0000	0.0000
2024/09/30	2040	07/08/2025	13.29 Put	Bond Future	529.9000	0.5299	550.7500	0.5508	3.935	0.0000	0.0000
2024/09/30	2040	06/11/2025		Bond Future	11.0309	88.0773	11.0825	87.7518	0.467	0.0000	0.0000
2024/09/30	2040	06/11/2025	11.84 Call	Bond Future	7595.4900	7.5955	7357.8400	7.3578	3.129	0.0000	0.0000
2024/09/30	2040	06/11/2025	11.84 Put	Bond Future	2691.7500	2.6918	2779.5600	2.7796	3.262	0.0000	0.0000
2024/09/30	2044	07/11/2024	12.50 Call	Bond Future	10940.4600	10.9405	10696.8100	10.6968	2.227	0.0000	0.0000
2024/09/30	2044	07/11/2024	12.50 Put	Bond Future	2.2300	0.0022	1.8100	0.0018	18.834	0.0000	0.0000
2024/09/30	2044	07/11/2024	12.25 Call	Bond Future	9525.6000	9.5256	9281.5000	9.2815	2.563	0.0000	0.0000
2024/09/30	2044	07/11/2024	12.25 Put	Bond Future	6.2500	0.0063	5.3800	0.0054	13.920	0.0000	0.0000
2024/09/30	2044	07/11/2024	12.00 Call	Bond Future	8071.6300	8.0716	7826.8300	7.8268	3.033	0.0000	0.0000
2024/09/30	2044	07/11/2024	12.00 Put	Bond Future	17.2800	0.0173	15.7100	0.0157	9.086	0.0000	0.0000
2024/09/30	2044	07/11/2024		Bond Future	10.7543	86.2970	10.7891	86.0538	0.323	0.0000	0.0000
2024/09/30	2044	07/11/2024	12.91 Call	Bond Future	13170.2400	13.1702	12926.9300	12.9269	1.847	0.0000	0.0000
2024/09/30	2044	07/11/2024	12.91 Put	Bond Future	0.3100	0.0003	0.2300	0.0002	25.806	0.0000	0.0000
2024/09/30	2044	07/11/2024	12.92 Call	Bond Future	13223.2300	13.2232	12979.9100	12.9799	1.840	0.0000	0.0000
2024/09/30	2044	07/11/2024	12.92 Put	Bond Future	0.3000	0.0003	0.2100	0.0002	30.000	0.0000	0.0000
2024/09/30	2044	07/11/2024	12.90 Call	Bond Future	13117.1900	13.1172	12873.8700	12.8739	1.855	0.0000	0.0000
2024/09/30	2044	07/11/2024	12.90 Put	Bond Future	0.3300	0.0003	0.2400	0.0002	27.273	0.0000	0.0000
2024/09/30	2044	06/02/2025		Bond Future	10.8260	83.6789	10.8618	83.4310	0.331	0.0000	0.0000
2024/09/30	2044	06/02/2025	13.02 Call	Bond Future	13292.6400	13.2926	13046.0400	13.0460	1.855	0.0000	0.0000
2024/09/30	2044	06/02/2025	13.02 Put	Bond Future	72.9000	0.0729	74.1100	0.0741	1.660	0.0000	0.0000
2024/09/30	2044	06/02/2025	13.75 Call	Bond Future	16879.6000	16.8796	16631.8000	16.6318	1.468	0.0000	0.0000
2024/09/30	2044	06/02/2025	13.75 Put	Bond Future	13.0700	0.0131	13.0800	0.0131	0.077	0.0000	0.0000
2024/09/30	2044	06/02/2025	12.50 Put	Bond Future	190.2100	0.1902	195.1200	0.1951	2.581	0.0000	0.0000
2024/09/30	2044	06/02/2025	12.50 Call	Bond Future	10603.0700	10.6031	10360.1700	10.3602	2.291	0.0000	0.0000
2024/09/30	2044	06/02/2025	12.00 Put	Bond Future	412.7000	0.4127	426.7100	0.4267	3.395	0.0000	0.0000
2024/09/30	2044	06/02/2025	12.00 Call	Bond Future	7947.1600	7.9472	7713.3600	7.7134	2.942	0.0000	0.0000
2024/09/30	2044	08/05/2025	12.40 Call	Bond Future	9893.9900	9.8940	9662.3800	9.6624	2.341	0.0000	0.0000
2024/09/30	2044	08/05/2025	12.40 Put	Bond Future	657.0600	0.6571	677.7400	0.6777	3.147	0.0000	0.0000
2024/09/30	2044	08/05/2025	11.65 Call	Bond Future	6247.7600	6.2478	6044.3700	6.0444	3.255	0.0000	0.0000
2024/09/30	2044	08/05/2025	11.65 Put	Bond Future	1448.4100	1.4484	1497.3100	1.4973	3.376	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	
2024/09/30	2044	08/05/2025	10.92 Put	Bond Future	3100.6300	3.1006	3202.0900	3.2021	3.272	0.0000	0.0000
2024/09/30	2044	08/05/2025	10.92 Call	Bond Future	3150.6400	3.1506	2999.8100	2.9998	4.787	0.0000	0.0000
2024/09/30	2044	08/05/2025		Bond Future	10.9127	85.3310	10.9497	85.0787	0.340	0.0000	0.0000
2024/09/30	2044	08/05/2025	12.72 Call	Bond Future	11477.5600	11.4776	11239.3100	11.2393	2.076	0.0000	0.0000
2024/09/30	2044	08/05/2025	12.72 Put	Bond Future	471.4300	0.4714	485.4700	0.4855	2.978	0.0000	0.0000
2024/09/30	2044	07/08/2025		Bond Future	11.0132	82.5664	11.0515	82.3099	0.348	0.0000	0.0000
2024/09/30	2044	07/08/2025	13.34 Call	Bond Future	14116.3600	14.1164	13875.1500	13.8752	1.709	0.0000	0.0000
2024/09/30	2044	07/08/2025	13.34 Put	Bond Future	588.0000	0.5880	603.2800	0.6033	2.599	0.0000	0.0000
2024/09/30	2044	06/11/2025		Bond Future	11.1152	84.1058	11.1547	83.8450	0.356	0.0000	0.0000
2024/09/30	2044	06/11/2025	11.88 Call	Bond Future	7634.4000	7.6344	7441.0000	7.4410	2.533	0.0000	0.0000
2024/09/30	2044	06/11/2025	11.88 Put	Bond Future	2817.3100	2.8173	2884.8000	2.8848	2.396	0.0000	0.0000
2024/09/30	2046	07/11/2024		Bond Future	121.7079	121.7079	121.7130	121.7130	0.004	0.0000	0.0000
2024/09/30	2046	06/02/2025		Bond Future	124.2307	124.2307	124.2366	124.2366	0.005	0.0000	0.0000
2024/09/30	2046	06/02/2025	114.01 Call	Bond Future	10220.7000	10.2207	10226.5700	10.2266	0.057	0.0000	0.0000
2024/09/30	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/30	2046	08/05/2025		Bond Future	124.4797	124.4797	124.4865	124.4865	0.005	0.0000	0.0000
2024/09/30	2046	08/05/2025	121.97 Call	Bond Future	2509.7200	2.5097	2516.5400	2.5165	0.272	0.0000	0.0000
2024/09/30	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/30	2046	07/08/2025		Bond Future	126.8765	126.8765	126.8841	126.8841	0.006	0.0000	0.0000
2024/09/30	2046	07/08/2025	118.69 Call	Bond Future	8186.4900	8.1865	8194.0600	8.1941	0.092	0.0000	0.0000
2024/09/30	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/30	2046	06/11/2025		Bond Future	127.0005	127.0005	127.0088	127.0088	0.007	0.0000	0.0000
2024/09/30	2046	06/11/2025	125.41 Call	Bond Future	1590.4900	1.5905	1598.7900	1.5988	0.522	0.0000	0.0000
2024/09/30	2046	06/11/2025	125.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/30	2050	07/11/2024		Bond Future	122.8290	122.8290	122.8344	122.8344	0.004	0.0000	0.0000
2024/09/30	2050	06/02/2025		Bond Future	123.0280	123.0280	123.0340	123.0340	0.005	0.0000	0.0000
2024/09/30	2050	06/02/2025	115.60 Call	Bond Future	7427.9800	7.4280	7433.9700	7.4340	0.081	0.0000	0.0000
2024/09/30	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/30	2050	08/05/2025		Bond Future	125.4892	125.4892	125.4958	125.4958	0.005	0.0000	0.0000
2024/09/30	2050	08/05/2025	121.16 Call	Bond Future	4329.2200	4.3292	4335.8100	4.3358	0.152	0.0000	0.0000
2024/09/30	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/30	2050	07/08/2025		Bond Future	125.5096	125.5096	125.5175	125.5175	0.006	0.0000	0.0000
2024/09/30	2050	07/08/2025	119.89 Call	Bond Future	5619.6300	5.6196	5627.4600	5.6275	0.139	0.0000	0.0000
2024/09/30	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/30	2050	06/11/2025		Bond Future	127.8868	127.8868	127.8953	127.8953	0.007	0.0000	0.0000
2024/09/30	2050	06/11/2025	124.42 Call	Bond Future	3466.8100	3.4668	3475.3400	3.4753	0.246	0.0000	0.0000
2024/09/30	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
2024/09/30	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/30	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/30	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/30	AL37	07/11/2024		Index Future	1063.5920	1063.5920	1061.3890	0.207	0.0000	0.0000
2024/09/30	AL37	06/02/2025		Index Future	1085.3790	1085.3790	1083.1450	0.206	0.0000	0.0000
2024/09/30	AL37	08/05/2025		Index Future	1106.8480	1106.8480	1104.5880	0.204	0.0000	0.0000
2024/09/30	AL37	07/08/2025		Index Future	1127.9310	1127.9310	1125.6470	0.202	0.0000	0.0000
2024/09/30	AL37	06/11/2025		Index Future	1149.0880	1149.0880	1146.7760	0.201	0.0000	0.0000
2024/09/30	AL7T	07/11/2024		Index Future	1286.8750	1286.8750	1283.8810	0.233	0.0000	0.0000
2024/09/30	AL7T	06/02/2025		Index Future	1313.2370	1313.2370	1310.1980	0.231	0.0000	0.0000
2024/09/30	AL7T	08/05/2025		Index Future	1339.2120	1339.2120	1336.1360	0.230	0.0000	0.0000
2024/09/30	AL7T	07/08/2025		Index Future	1364.7220	1364.7220	1361.6090	0.228	0.0000	0.0000
2024/09/30	AL7T	06/11/2025		Index Future	1390.3200	1390.3200	1387.1680	0.227	0.0000	0.0000
2024/09/30	ALBI	07/11/2024		Index Future	1109.9020	1109.9020	1107.3460	0.230	0.0000	0.0000
2024/09/30	ALBI	06/02/2025		Index Future	1132.6380	1132.6380	1130.0440	0.229	0.0000	0.0000
2024/09/30	ALBI	08/05/2025		Index Future	1155.0410	1155.0410	1152.4150	0.227	0.0000	0.0000
2024/09/30	ALBI	07/08/2025		Index Future	1177.0420	1177.0420	1174.3860	0.226	0.0000	0.0000
2024/09/30	ALBI	06/11/2025		Index Future	1199.1200	1199.1200	1196.4310	0.224	0.0000	0.0000
2024/09/30	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/30	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/30	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/30	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/30	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/30	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/30	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2024/09/30	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/30	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/30	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/30	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	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	
2024/09/30	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/30	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/30	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/09/30	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/30	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/30	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/30	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/30	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/30	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/09/30	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/30	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/30	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/30	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/30	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/30	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/30	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/30	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/30	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/30	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/30	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/30	ES33	07/11/2024		Bond Future	10.5933	83.7051	10.6331	83.5071	0.376	0.0000	0.0000
2024/09/30	ES33	06/02/2025		Bond Future	10.6884	85.4403	10.7298	85.2385	0.388	0.0000	0.0000
2024/09/30	ES33	06/02/2025	13.34 Call	Bond Future	11708.7200	11.7087	11506.9200	11.5069	1.724	0.0000	0.0000
2024/09/30	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/30	ES33	08/05/2025		Bond Future	10.7969	83.3498	10.8400	83.1445	0.400	0.0000	0.0000
2024/09/30	ES33	08/05/2025	12.73 Call	Bond Future	8577.8100	8.5778	8372.5200	8.3725	2.393	0.0000	0.0000
2024/09/30	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/30	ES33	07/08/2025		Bond Future	10.9239	84.9525	10.9689	84.7438	0.412	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/09/30	ES33	07/08/2025	13.56 Call	Bond Future	11147.9400	11.1479	10939.1800	10.9392	1.873	0.0000	0.0000
2024/09/30	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/30	ES33	06/11/2025		Bond Future	11.0700	82.7631	11.1170	82.5508	0.425	0.0000	0.0000
2024/09/30	ES33	06/11/2025	12.01 Call	Bond Future	4112.8200	4.1128	3900.5200	3.9005	5.162	0.0000	0.0000
2024/09/30	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/30	ES42	07/11/2024		Bond Future	10.9427	81.5656	10.9723	81.3714	0.271	0.0000	0.0000
2024/09/30	ES42	06/02/2025		Bond Future	11.0212	83.2561	11.0517	83.0582	0.277	0.0000	0.0000
2024/09/30	ES42	06/02/2025	13.71 Call	Bond Future	14862.6000	14.8626	14664.7000	14.6647	1.332	0.0000	0.0000
2024/09/30	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/30	ES42	08/05/2025		Bond Future	11.1130	80.6543	11.1446	80.4530	0.284	0.0000	0.0000
2024/09/30	ES42	08/05/2025	13.25 Call	Bond Future	12023.4500	12.0235	11822.1500	11.8222	1.674	0.0000	0.0000
2024/09/30	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/30	ES42	07/08/2025		Bond Future	11.2157	82.2030	11.2483	81.9983	0.291	0.0000	0.0000
2024/09/30	ES42	07/08/2025	13.79 Call	Bond Future	13930.8000	13.9308	13726.0800	13.7261	1.470	0.0000	0.0000
2024/09/30	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/30	ES42	06/11/2025		Bond Future	11.3287	79.4915	11.3625	79.2833	0.298	0.0000	0.0000
2024/09/30	ES42	06/11/2025	12.39 Call	Bond Future	6157.5600	6.1576	5949.4200	5.9494	3.380	0.0000	0.0000
2024/09/30	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/30	GOVI	07/11/2024	948.79 Call	GOVI	1435220.0000	143.5220	1410160.0000	141.0160	1.746	0.0000	0.0000
2024/09/30	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/30	GOVI	07/11/2024	948.80 Call	GOVI	1435120.0000	143.5120	1410060.0000	141.0060	1.746	0.0000	0.0000
2024/09/30	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/30	GOVI	07/11/2024	948.78 Call	GOVI	1435320.0000	143.5320	1410260.0000	141.0260	1.746	0.0000	0.0000
2024/09/30	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/30	GOVI	07/11/2024		GOVI	1092.3120	1092.3120	1089.8060	1089.8060	0.229	0.0000	0.0000
2024/09/30	GOVI	06/02/2025		GOVI	1114.6880	1114.6880	1112.1450	1112.1450	0.228	0.0000	0.0000
2024/09/30	GOVI	06/02/2025	972.00 Call	GOVI	1426880.0000	142.6880	1401450.0000	140.1450	1.782	0.0000	0.0000
2024/09/30	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/30	GOVI	08/05/2025		GOVI	1136.7360	1136.7360	1134.1620	1134.1620	0.226	0.0000	0.0000
2024/09/30	GOVI	08/05/2025	1,022.00 Call	GOVI	1147360.0000	114.7360	1121620.0000	112.1620	2.243	0.0000	0.0000
2024/09/30	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/30	GOVI	07/08/2025		GOVI	1158.3890	1158.3890	1155.7850	1155.7850	0.225	0.0000	0.0000
2024/09/30	GOVI	07/08/2025	1,011.00 Call	GOVI	1473890.0000	147.3890	1447850.0000	144.7850	1.767	0.0000	0.0000
2024/09/30	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/30	GOVI	06/11/2025		GOVI	1180.1160	1180.1160	1177.4800	1177.4800	0.223	0.0000	0.0000
2024/09/30	GOVI	06/11/2025	1,112.00 Call	GOVI	681160.0000	68.1160	654800.0000	65.4800	3.870	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
2024/09/30	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/30	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/09/30	IGOV	07/11/2024		Index Future	372.7150	372.7150	372.7470	0.009	0.0000	0.0000
2024/09/30	IGOV	06/02/2025		Index Future	380.4410	380.4410	380.4790	0.010	0.0000	0.0000
2024/09/30	IGOV	08/05/2025		Index Future	388.0560	388.0560	388.1000	0.011	0.0000	0.0000
2024/09/30	IGOV	07/08/2025		Index Future	395.5350	395.5350	395.5870	0.013	0.0000	0.0000
2024/09/30	IGOV	06/11/2025		Index Future	403.0400	403.0400	403.0990	0.015	0.0000	0.0000
2024/09/30	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/09/30	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/09/30	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/09/30	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/09/30	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/09/30	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/09/30	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/09/30	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/09/30	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/09/30	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/09/30	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/09/30	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/09/30	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/09/30	JBAF	18/09/2024		Jibar Tradeable Future	8.3350	8.3350	8.3350	0.000	0.0000	0.0000
2024/09/30	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	0.000	0.0000	0.0000
2024/09/30	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	0.000	0.0000	0.0000
2024/09/30	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	0.000	0.0000	0.0000
2024/09/30	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	0.000	0.0000	0.0000
2024/09/30	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	0.000	0.0000	0.0000
2024/09/30	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	0.000	0.0000	0.0000
2024/09/30	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	0.000	0.0000	0.0000
2024/09/30	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	0.000	0.0000	0.0000
2024/09/30	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	0.000	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	
2024/09/30	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/09/30	R035	07/11/2024	11.10 Call	Bond Future	6213.3800	6.2134	5972.1000	5.9721	3.883	0.0000	0.0000
2024/09/30	R035	07/11/2024	11.10 Put	Bond Future	25.6800	0.0257	24.7300	0.0247	3.699	0.0000	0.0000
2024/09/30	R035	07/11/2024	13.23 Call	Bond Future	16855.3800	16.8554	16615.0500	16.6151	1.426	0.0000	0.0000
2024/09/30	R035	07/11/2024	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/30	R035	07/11/2024	12.20 Put	Bond Future	0.1300	0.0001	0.1000	0.0001	23.077	0.0000	0.0000
2024/09/30	R035	07/11/2024	12.20 Call	Bond Future	11939.3200	11.9393	11698.9600	11.6990	2.013	0.0000	0.0000
2024/09/30	R035	07/11/2024		Bond Future	10.0231	94.4930	10.0631	94.2526	0.399	0.0000	0.0000
2024/09/30	R035	07/11/2024	12.18 Call	Bond Future	11839.5500	11.8396	11599.1800	11.5992	2.030	0.0000	0.0000
2024/09/30	R035	07/11/2024	12.18 Put	Bond Future	0.1500	0.0002	0.1100	0.0001	26.667	0.0000	0.0000
2024/09/30	R035	07/11/2024	12.19 Call	Bond Future	11889.4600	11.8895	11649.0900	11.6491	2.022	0.0000	0.0000
2024/09/30	R035	07/11/2024	12.19 Put	Bond Future	0.1400	0.0001	0.1000	0.0001	28.571	0.0000	0.0000
2024/09/30	R035	07/11/2024	12.17 Call	Bond Future	11789.6000	11.7896	11549.2300	11.5492	2.039	0.0000	0.0000
2024/09/30	R035	07/11/2024	12.17 Put	Bond Future	0.1600	0.0002	0.1200	0.0001	25.000	0.0000	0.0000
2024/09/30	R035	06/02/2025		Bond Future	10.0934	96.4286	10.1349	96.1838	0.412	0.0000	0.0000
2024/09/30	R035	06/02/2025	12.41 Call	Bond Future	12445.9900	12.4460	12202.2900	12.2023	1.958	0.0000	0.0000
2024/09/30	R035	06/02/2025	12.41 Put	Bond Future	38.4900	0.0385	39.6000	0.0396	2.884	0.0000	0.0000
2024/09/30	R035	06/02/2025	11.30 Call	Bond Future	7052.5000	7.0525	6821.7300	6.8217	3.272	0.0000	0.0000
2024/09/30	R035	06/02/2025	11.30 Put	Bond Future	286.1300	0.2861	300.1700	0.3002	4.907	0.0000	0.0000
2024/09/30	R035	06/02/2025	10.65 Call	Bond Future	4037.8900	4.0379	3838.1700	3.8382	4.946	0.0000	0.0000
2024/09/30	R035	06/02/2025	10.65 Put	Bond Future	829.7600	0.8298	874.8500	0.8749	5.434	0.0000	0.0000
2024/09/30	R035	06/02/2025	10.34 Put	Bond Future	1341.2700	1.3413	1413.6500	1.4137	5.396	0.0000	0.0000
2024/09/30	R035	06/02/2025	10.34 Call	Bond Future	2781.5700	2.7816	2609.1400	2.6091	6.199	0.0000	0.0000
2024/09/30	R035	06/02/2025	10.26 Put	Bond Future	1511.6400	1.5116	1592.5700	1.5926	5.354	0.0000	0.0000
2024/09/30	R035	06/02/2025	10.26 Call	Bond Future	2488.0500	2.4881	2324.1700	2.3242	6.587	0.0000	0.0000
2024/09/30	R035	08/05/2025	11.70 Call	Bond Future	8789.7100	8.7897	8561.2100	8.5612	2.600	0.0000	0.0000
2024/09/30	R035	08/05/2025	11.70 Put	Bond Future	498.4600	0.4985	519.1200	0.5191	4.145	0.0000	0.0000
2024/09/30	R035	08/05/2025	10.95 Call	Bond Future	5499.8100	5.4998	5299.8000	5.2998	3.637	0.0000	0.0000
2024/09/30	R035	08/05/2025	10.95 Put	Bond Future	1148.8500	1.1489	1198.0000	1.1980	4.278	0.0000	0.0000
2024/09/30	R035	08/05/2025	10.44 Put	Bond Future	1988.3600	1.9884	2071.1000	2.0711	4.161	0.0000	0.0000
2024/09/30	R035	08/05/2025	10.44 Call	Bond Future	3515.4500	3.5155	3349.0300	3.3490	4.734	0.0000	0.0000
2024/09/30	R035	08/05/2025	13.35 Call	Bond Future	16188.8100	16.1888	15941.2100	15.9412	1.529	0.0000	0.0000
2024/09/30	R035	08/05/2025	13.35 Put	Bond Future	42.2300	0.0422	43.7900	0.0438	3.694	0.0000	0.0000
2024/09/30	R035	08/05/2025	12.70 Call	Bond Future	13310.4800	13.3105	13066.4100	13.0664	1.834	0.0000	0.0000
2024/09/30	R035	08/05/2025	12.70 Put	Bond Future	132.1000	0.1321	137.1900	0.1372	3.853	0.0000	0.0000
2024/09/30	R035	08/05/2025	11.46 Put	Bond Future	652.6600	0.6527	680.2000	0.6802	4.220	0.0000	0.0000
2024/09/30	R035	08/05/2025	11.46 Call	Bond Future	7709.6600	7.7097	7488.0400	7.4880	2.875	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	
2024/09/30	R035	08/05/2025		Bond Future	10.1730	93.8244	10.2162	93.5752	0.424	0.0000	0.0000
2024/09/30	R035	08/05/2025	11.78 Call	Bond Future	9152.9900	9.1530	8922.5800	8.9226	2.517	0.0000	0.0000
2024/09/30	R035	08/05/2025	11.78 Put	Bond Future	455.7500	0.4558	474.5000	0.4745	4.114	0.0000	0.0000
2024/09/30	R035	07/08/2025		Bond Future	10.2694	95.6075	10.3143	95.3542	0.437	0.0000	0.0000
2024/09/30	R035	07/08/2025	12.65 Call	Bond Future	12652.6400	12.6526	12414.0400	12.4140	1.886	0.0000	0.0000
2024/09/30	R035	07/08/2025	12.65 Put	Bond Future	416.8800	0.4169	431.5800	0.4316	3.526	0.0000	0.0000
2024/09/30	R035	06/11/2025		Bond Future	10.3813	92.8887	10.4280	92.6311	0.450	0.0000	0.0000
2024/09/30	R035	06/11/2025	11.20 Call	Bond Future	6589.8300	6.5898	6400.1200	6.4001	2.879	0.0000	0.0000
2024/09/30	R035	06/11/2025	11.20 Put	Bond Future	2212.1200	2.2121	2280.0200	2.2800	3.069	0.0000	0.0000
2024/09/30	R053	07/11/2024		Bond Future	10.6678	109.8493	10.7127	109.4214	0.421	0.0000	0.0000
2024/09/30	R053	07/11/2024	12.80 Call	Bond Future	17417.2700	17.4173	16989.2900	16.9893	2.457	0.0000	0.0000
2024/09/30	R053	07/11/2024	12.80 Put	Bond Future	0.5700	0.0006	0.4500	0.0005	21.053	0.0000	0.0000
2024/09/30	R053	07/11/2024	12.81 Call	Bond Future	17486.8000	17.4868	17058.8200	17.0588	2.447	0.0000	0.0000
2024/09/30	R053	07/11/2024	12.81 Put	Bond Future	0.5400	0.0005	0.4200	0.0004	22.222	0.0000	0.0000
2024/09/30	R053	07/11/2024	12.79 Call	Bond Future	17347.6500	17.3477	16919.6700	16.9197	2.467	0.0000	0.0000
2024/09/30	R053	07/11/2024	12.79 Put	Bond Future	0.6000	0.0006	0.4800	0.0005	20.000	0.0000	0.0000
2024/09/30	R053	06/02/2025		Bond Future	10.7354	112.0995	10.7817	111.6633	0.432	0.0000	0.0000
2024/09/30	R053	06/02/2025	12.94 Call	Bond Future	17824.2200	17.8242	17392.5500	17.3926	2.422	0.0000	0.0000
2024/09/30	R053	06/02/2025	12.94 Put	Bond Future	105.0000	0.1050	109.5200	0.1095	4.305	0.0000	0.0000
2024/09/30	R053	08/05/2025		Bond Future	10.8132	108.4479	10.8610	108.0037	0.443	0.0000	0.0000
2024/09/30	R053	08/05/2025	12.64 Call	Bond Future	15554.5400	15.5545	15140.4800	15.1405	2.662	0.0000	0.0000
2024/09/30	R053	08/05/2025	12.64 Put	Bond Future	673.8500	0.6739	704.0100	0.7040	4.476	0.0000	0.0000
2024/09/30	R053	07/08/2025		Bond Future	10.9017	110.5073	10.9512	110.0554	0.454	0.0000	0.0000
2024/09/30	R053	07/08/2025	13.17 Call	Bond Future	18463.2200	18.4632	18043.5600	18.0436	2.273	0.0000	0.0000
2024/09/30	R053	07/08/2025	13.17 Put	Bond Future	789.9600	0.7900	822.2900	0.8223	4.093	0.0000	0.0000
2024/09/30	R053	06/11/2025		Bond Future	10.9984	106.7079	11.0495	106.2479	0.465	0.0000	0.0000
2024/09/30	R053	06/11/2025	11.76 Call	Bond Future	10015.5500	10.0156	9679.9900	9.6800	3.350	0.0000	0.0000
2024/09/30	R053	06/11/2025	11.76 Put	Bond Future	3521.9400	3.5219	3646.3300	3.6463	3.532	0.0000	0.0000
2024/09/30	R186	07/11/2024		Bond Future	7.8733	109.1228	7.9111	109.0484	0.479	0.0000	0.0000
2024/09/30	R186	07/11/2024	9.14 Call	Bond Future	2459.7700	2.4598	2385.2500	2.3853	3.030	0.0000	0.0000
2024/09/30	R186	07/11/2024	9.14 Put	Bond Future	1.8500	0.0019	1.6800	0.0017	9.189	0.0000	0.0000
2024/09/30	R186	07/11/2024	9.15 Call	Bond Future	2478.8000	2.4788	2404.2800	2.4043	3.006	0.0000	0.0000
2024/09/30	R186	07/11/2024	9.15 Put	Bond Future	1.7800	0.0018	1.6100	0.0016	9.551	0.0000	0.0000
2024/09/30	R186	07/11/2024	9.13 Call	Bond Future	2440.7500	2.4408	2366.2200	2.3662	3.054	0.0000	0.0000
2024/09/30	R186	07/11/2024	9.13 Put	Bond Future	1.9400	0.0019	1.7600	0.0018	9.278	0.0000	0.0000
2024/09/30	R186	06/02/2025		Bond Future	7.8108	106.0462	7.8538	105.9708	0.551	0.0000	0.0000
2024/09/30	R186	06/02/2025	9.03 Call	Bond Future	2181.4900	2.1815	2110.2700	2.1103	3.265	0.0000	0.0000
2024/09/30	R186	06/02/2025	9.03 Put	Bond Future	74.4300	0.0744	78.6100	0.0786	5.616	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	
2024/09/30	R186	08/05/2025		Bond Future	7.7818	108.1413	7.8318	108.0650	0.642	0.0000	0.0000
2024/09/30	R186	08/05/2025	8.47 Call	Bond Future	1334.5400	1.3345	1275.5100	1.2755	4.423	0.0000	0.0000
2024/09/30	R186	08/05/2025	8.47 Put	Bond Future	291.3200	0.2913	308.5500	0.3086	5.914	0.0000	0.0000
2024/09/30	R186	07/08/2025		Bond Future	7.8001	104.8875	7.8595	104.8104	0.762	0.0000	0.0000
2024/09/30	R186	07/08/2025	9.68 Call	Bond Future	2471.6700	2.4717	2400.0800	2.4001	2.896	0.0000	0.0000
2024/09/30	R186	07/08/2025	9.68 Put	Bond Future	71.3500	0.0714	76.8300	0.0768	7.680	0.0000	0.0000
2024/09/30	R186	07/08/2025	10.25 Call	Bond Future	3140.1300	3.1401	3065.3800	3.0654	2.380	0.0000	0.0000
2024/09/30	R186	07/08/2025	10.25 Put	Bond Future	27.4600	0.0275	29.7800	0.0298	8.449	0.0000	0.0000
2024/09/30	R186	07/08/2025	9.22 Put	Bond Future	140.7100	0.1407	150.6100	0.1506	7.036	0.0000	0.0000
2024/09/30	R186	07/08/2025	9.22 Call	Bond Future	1960.9600	1.9610	1893.7900	1.8938	3.425	0.0000	0.0000
2024/09/30	R186	06/11/2025		Bond Future	7.8528	106.8459	7.9259	106.7679	0.932	0.0000	0.0000
2024/09/30	R186	06/11/2025	8.13 Call	Bond Future	760.2500	0.7603	713.5900	0.7136	6.137	0.0000	0.0000
2024/09/30	R186	06/11/2025	8.13 Put	Bond Future	465.2600	0.4653	496.5600	0.4966	6.727	0.0000	0.0000
2024/09/30	R202	07/11/2024		Bond Future	271.3060	271.3060	271.7292	271.7292	0.156	0.0000	0.0000
2024/09/30	R202	06/02/2025		Bond Future	271.7381	271.7381	272.1714	272.1714	0.159	0.0000	0.0000
2024/09/30	R202	06/02/2025	266.79 Call	Bond Future	4948.0700	4.9481	5381.3600	5.3814	8.757	0.0000	0.0000
2024/09/30	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/30	R202	08/05/2025		Bond Future	277.1749	277.1749	277.6185	277.6185	0.160	0.0000	0.0000
2024/09/30	R202	08/05/2025	272.31 Call	Bond Future	4864.9300	4.8649	5308.4800	5.3085	9.117	0.0000	0.0000
2024/09/30	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/30	R202	07/08/2025		Bond Future	277.2160	277.2160	277.6700	277.6700	0.164	0.0000	0.0000
2024/09/30	R202	07/08/2025	271.60 Call	Bond Future	5615.9600	5.6160	6070.0300	6.0700	8.085	0.0000	0.0000
2024/09/30	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/30	R202	06/11/2025		Bond Future	282.4679	282.4679	282.9317	282.9317	0.164	0.0000	0.0000
2024/09/30	R202	06/11/2025	275.64 Call	Bond Future	6827.8800	6.8279	7291.7300	7.2917	6.793	0.0000	0.0000
2024/09/30	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/30	R209	07/11/2024	10.55 Put	Bond Future	293.7900	0.2938	311.6800	0.3117	6.089	0.0000	0.0000
2024/09/30	R209	07/11/2024	10.55 Call	Bond Future	2373.2900	2.3733	2174.0800	2.1741	8.394	0.0000	0.0000
2024/09/30	R209	07/11/2024	11.00 Call	Bond Future	4442.5600	4.4426	4225.7200	4.2257	4.881	0.0000	0.0000
2024/09/30	R209	07/11/2024	11.00 Put	Bond Future	55.3300	0.0553	55.5900	0.0556	0.470	0.0000	0.0000
2024/09/30	R209	07/11/2024		Bond Future	10.1608	74.6928	10.2007	74.4757	0.393	0.0000	0.0000
2024/09/30	R209	07/11/2024	12.22 Call	Bond Future	10160.9900	10.1610	9943.8300	9.9438	2.137	0.0000	0.0000
2024/09/30	R209	07/11/2024	12.22 Put	Bond Future	0.2400	0.0002	0.1800	0.0002	25.000	0.0000	0.0000
2024/09/30	R209	07/11/2024	12.23 Call	Bond Future	10205.5600	10.2056	9988.4000	9.9884	2.128	0.0000	0.0000
2024/09/30	R209	07/11/2024	12.23 Put	Bond Future	0.2300	0.0002	0.1700	0.0002	26.087	0.0000	0.0000
2024/09/30	R209	07/11/2024	12.21 Call	Bond Future	10116.3700	10.1164	9899.2100	9.8992	2.147	0.0000	0.0000
2024/09/30	R209	07/11/2024	12.21 Put	Bond Future	0.2500	0.0003	0.1900	0.0002	24.000	0.0000	0.0000
2024/09/30	R209	06/02/2025		Bond Future	10.2246	76.2228	10.2659	76.0016	0.404	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
2024/09/30	R209	06/02/2025	12.44 Call	Bond Future		10759.0600	10.7591	10539.1200	10.5391	2.044	0.0000	0.0000
2024/09/30	R209	06/02/2025	12.44 Put	Bond Future		44.1600	0.0442	45.4700	0.0455	2.966	0.0000	0.0000
2024/09/30	R209	08/05/2025		Bond Future		10.3010	74.5752	10.3438	74.3500	0.415	0.0000	0.0000
2024/09/30	R209	08/05/2025	11.89 Call	Bond Future		8234.9600	8.2350	8027.1100	8.0271	2.524	0.0000	0.0000
2024/09/30	R209	08/05/2025	11.89 Put	Bond Future		439.5900	0.4396	456.9600	0.4570	3.951	0.0000	0.0000
2024/09/30	R209	07/08/2025		Bond Future		10.3910	75.9923	10.4352	75.7633	0.426	0.0000	0.0000
2024/09/30	R209	07/08/2025	12.68 Call	Bond Future		11136.2500	11.1363	10921.5700	10.9216	1.928	0.0000	0.0000
2024/09/30	R209	07/08/2025	12.68 Put	Bond Future		422.2000	0.4222	436.5800	0.4366	3.406	0.0000	0.0000
2024/09/30	R209	06/11/2025		Bond Future		10.4912	74.2606	10.5370	74.0276	0.437	0.0000	0.0000
2024/09/30	R209	06/11/2025	11.27 Call	Bond Future		5953.3200	5.9533	5782.5400	5.7825	2.869	0.0000	0.0000
2024/09/30	R209	06/11/2025	11.27 Put	Bond Future		2121.9500	2.1220	2184.1600	2.1842	2.932	0.0000	0.0000
2024/09/30	R210	07/11/2024		Bond Future		241.8882	241.8882	241.8954	241.8954	0.003	0.0000	0.0000
2024/09/30	R210	06/02/2025		Bond Future		246.9024	246.9024	246.9109	246.9109	0.003	0.0000	0.0000
2024/09/30	R210	06/02/2025	239.61 Call	Bond Future		7292.3700	7.2924	7300.8500	7.3009	0.116	0.0000	0.0000
2024/09/30	R210	06/02/2025	239.61 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/30	R210	08/05/2025		Bond Future		248.4521	248.4521	248.4623	248.4623	0.004	0.0000	0.0000
2024/09/30	R210	08/05/2025	248.03 Call	Bond Future		422.1400	0.4221	432.2800	0.4323	2.402	0.0000	0.0000
2024/09/30	R210	08/05/2025	248.03 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/30	R210	07/08/2025		Bond Future		253.2372	253.2372	253.2489	253.2489	0.005	0.0000	0.0000
2024/09/30	R210	07/08/2025	248.44 Call	Bond Future		4797.1800	4.7972	4808.9400	4.8089	0.245	0.0000	0.0000
2024/09/30	R210	07/08/2025	248.44 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/30	R210	06/11/2025		Bond Future		254.5806	254.5806	254.5939	254.5939	0.005	0.0000	0.0000
2024/09/30	R210	06/11/2025	252.14 Call	Bond Future		2440.6300	2.4406	2453.9300	2.4539	0.545	0.0000	0.0000
2024/09/30	R210	06/11/2025	252.14 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/30	R213	07/11/2024		Bond Future		9.1579	91.2356	9.2086	91.0127	0.553	0.0000	0.0000
2024/09/30	R213	07/11/2024	11.22 Call	Bond Future		8548.6500	8.5487	8325.5600	8.3256	2.610	0.0000	0.0000
2024/09/30	R213	07/11/2024	11.22 Put	Bond Future		1.3500	0.0014	1.1400	0.0011	15.556	0.0000	0.0000
2024/09/30	R213	07/11/2024	11.23 Call	Bond Future		8587.5400	8.5875	8364.4500	8.3645	2.598	0.0000	0.0000
2024/09/30	R213	07/11/2024	11.23 Put	Bond Future		1.3100	0.0013	1.1000	0.0011	16.031	0.0000	0.0000
2024/09/30	R213	07/11/2024	11.21 Call	Bond Future		8509.7300	8.5097	8286.6400	8.2866	2.622	0.0000	0.0000
2024/09/30	R213	07/11/2024	11.21 Put	Bond Future		1.3900	0.0014	1.1800	0.0012	15.108	0.0000	0.0000
2024/09/30	R213	06/02/2025		Bond Future		9.2066	93.1045	9.2598	92.8775	0.578	0.0000	0.0000
2024/09/30	R213	06/02/2025	11.35 Call	Bond Future		8636.2500	8.6363	8411.1600	8.4112	2.606	0.0000	0.0000
2024/09/30	R213	06/02/2025	11.35 Put	Bond Future		28.3700	0.0284	30.3200	0.0303	6.873	0.0000	0.0000
2024/09/30	R213	08/05/2025		Bond Future		9.2681	91.3876	9.3241	91.1566	0.604	0.0000	0.0000
2024/09/30	R213	08/05/2025	10.52 Call	Bond Future		5426.0000	5.4260	5223.2200	5.2232	3.737	0.0000	0.0000
2024/09/30	R213	08/05/2025	10.52 Put	Bond Future		428.1900	0.4282	456.4000	0.4564	6.588	0.0000	0.0000
2024/09/30	R213	07/08/2025		Bond Future		9.3514	93.1252	9.4104	92.8903	0.631	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	
2024/09/30	R213	07/08/2025	11.66 Call	Bond Future	8927.7100	8.9277	8708.0700	8.7081	2.460	0.0000	0.0000
2024/09/30	R213	07/08/2025	11.66 Put	Bond Future	269.5900	0.2696	284.8000	0.2848	5.642	0.0000	0.0000
2024/09/30	R213	06/11/2025		Bond Future	9.4565	91.3131	9.5189	91.0743	0.659	0.0000	0.0000
2024/09/30	R213	06/11/2025	10.05 Call	Bond Future	3896.5100	3.8965	3734.2900	3.7343	4.163	0.0000	0.0000
2024/09/30	R213	06/11/2025	10.05 Put	Bond Future	1653.0500	1.6531	1729.6500	1.7297	4.634	0.0000	0.0000
2024/09/30	R214	07/11/2024		Bond Future	10.4772	70.5167	10.5069	70.3412	0.284	0.0000	0.0000
2024/09/30	R214	07/11/2024	12.61 Call	Bond Future	11080.3000	11.0803	10904.6400	10.9046	1.585	0.0000	0.0000
2024/09/30	R214	07/11/2024	12.61 Put	Bond Future	0.2100	0.0002	0.1400	0.0001	33.333	0.0000	0.0000
2024/09/30	R214	07/11/2024	12.62 Call	Bond Future	11125.7200	11.1257	10950.0700	10.9501	1.579	0.0000	0.0000
2024/09/30	R214	07/11/2024	12.62 Put	Bond Future	0.2000	0.0002	0.1400	0.0001	30.000	0.0000	0.0000
2024/09/30	R214	07/11/2024	12.60 Call	Bond Future	11034.8400	11.0348	10859.1800	10.8592	1.592	0.0000	0.0000
2024/09/30	R214	07/11/2024	12.60 Put	Bond Future	0.2200	0.0002	0.1500	0.0002	31.818	0.0000	0.0000
2024/09/30	R214	06/02/2025		Bond Future	10.5434	71.9612	10.5741	71.7824	0.291	0.0000	0.0000
2024/09/30	R214	06/02/2025	12.71 Call	Bond Future	11177.8300	11.1778	10999.2800	10.9993	1.597	0.0000	0.0000
2024/09/30	R214	06/02/2025	12.71 Put	Bond Future	57.2300	0.0572	57.5100	0.0575	0.489	0.0000	0.0000
2024/09/30	R214	06/02/2025	13.63 Call	Bond Future	15037.6800	15.0377	14858.7300	14.8587	1.190	0.0000	0.0000
2024/09/30	R214	06/02/2025	13.63 Put	Bond Future	5.7600	0.0058	5.6400	0.0056	2.083	0.0000	0.0000
2024/09/30	R214	06/02/2025	12.25 Put	Bond Future	136.1600	0.1362	138.1200	0.1381	1.439	0.0000	0.0000
2024/09/30	R214	06/02/2025	12.25 Call	Bond Future	9134.3800	9.1344	8957.5100	8.9575	1.936	0.0000	0.0000
2024/09/30	R214	06/02/2025	11.75 Put	Bond Future	305.3700	0.3054	312.6700	0.3127	2.391	0.0000	0.0000
2024/09/30	R214	06/02/2025	11.75 Call	Bond Future	6859.0400	6.8590	6687.5100	6.6875	2.501	0.0000	0.0000
2024/09/30	R214	08/05/2025		Bond Future	10.6159	70.0803	10.6475	69.8983	0.297	0.0000	0.0000
2024/09/30	R214	08/05/2025	12.40 Call	Bond Future	9631.4900	9.6315	9457.8600	9.4579	1.803	0.0000	0.0000
2024/09/30	R214	08/05/2025	12.40 Put	Bond Future	365.4900	0.3655	373.8400	0.3738	2.285	0.0000	0.0000
2024/09/30	R214	07/08/2025		Bond Future	10.7003	71.4123	10.7328	71.2272	0.304	0.0000	0.0000
2024/09/30	R214	07/08/2025	12.97 Call	Bond Future	11808.7300	11.8087	11633.5200	11.6335	1.484	0.0000	0.0000
2024/09/30	R214	07/08/2025	12.97 Put	Bond Future	483.4900	0.4835	493.3100	0.4933	2.031	0.0000	0.0000
2024/09/30	R214	06/11/2025		Bond Future	10.7953	69.4471	10.8288	69.2590	0.311	0.0000	0.0000
2024/09/30	R214	06/11/2025	11.64 Call	Bond Future	6746.1400	6.7461	6601.7400	6.6017	2.140	0.0000	0.0000
2024/09/30	R214	06/11/2025	11.64 Put	Bond Future	2231.3700	2.2314	2275.1200	2.2751	1.961	0.0000	0.0000
2024/09/30	R248	07/11/2024	12.79 Call	Bond Future	13595.7400	13.5957	13302.3900	13.3024	2.158	0.0000	0.0000
2024/09/30	R248	07/11/2024	12.79 Put	Bond Future	0.3500	0.0004	0.2600	0.0003	25.714	0.0000	0.0000
2024/09/30	R248	07/11/2024	12.80 Call	Bond Future	13650.0700	13.6501	13356.7300	13.3567	2.149	0.0000	0.0000
2024/09/30	R248	07/11/2024	12.80 Put	Bond Future	0.3300	0.0003	0.2500	0.0003	24.242	0.0000	0.0000
2024/09/30	R248	07/11/2024	12.78 Call	Bond Future	13541.3300	13.5413	13247.9800	13.2480	2.166	0.0000	0.0000
2024/09/30	R248	07/11/2024	12.78 Put	Bond Future	0.3700	0.0004	0.2800	0.0003	24.324	0.0000	0.0000
2024/09/30	R248	07/11/2024		Bond Future	10.6485	85.4984	10.6883	85.2051	0.374	0.0000	0.0000
2024/09/30	R248	06/02/2025		Bond Future	10.7178	87.2498	10.7589	86.9508	0.384	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	
2024/09/30	R248	06/02/2025	12.71 Call	Bond Future	12748.8900	12.7489	12453.7500	12.4538	2.315	0.0000	0.0000
2024/09/30	R248	06/02/2025	12.71 Put	Bond Future	115.4400	0.1154	119.3000	0.1193	3.344	0.0000	0.0000
2024/09/30	R248	06/02/2025	10.30 Put	Bond Future	4224.4600	4.2245	4412.4800	4.4125	4.451	0.0000	0.0000
2024/09/30	R248	06/02/2025	10.30 Call	Bond Future	1081.4700	1.0815	970.4900	0.9705	10.262	0.0000	0.0000
2024/09/30	R248	06/02/2025	11.00 Put	Bond Future	1602.9600	1.6030	1685.8500	1.6859	5.171	0.0000	0.0000
2024/09/30	R248	06/02/2025	11.00 Call	Bond Future	3619.5100	3.6195	3403.4000	3.4034	5.971	0.0000	0.0000
2024/09/30	R248	06/02/2025	11.70 Call	Bond Future	7226.2900	7.2263	6954.2300	6.9542	3.765	0.0000	0.0000
2024/09/30	R248	06/02/2025	11.70 Put	Bond Future	550.7900	0.5508	577.7300	0.5777	4.891	0.0000	0.0000
2024/09/30	R248	08/05/2025		Bond Future	10.7928	84.5275	10.8352	84.2231	0.393	0.0000	0.0000
2024/09/30	R248	08/05/2025	12.60 Call	Bond Future	11978.3200	11.9783	11692.9600	11.6930	2.382	0.0000	0.0000
2024/09/30	R248	08/05/2025	12.60 Put	Bond Future	507.3800	0.5074	526.4100	0.5264	3.751	0.0000	0.0000
2024/09/30	R248	07/08/2025		Bond Future	10.8796	86.1336	10.9233	85.8239	0.402	0.0000	0.0000
2024/09/30	R248	07/08/2025	13.21 Call	Bond Future	14678.0100	14.6780	14387.9100	14.3879	1.976	0.0000	0.0000
2024/09/30	R248	07/08/2025	13.21 Put	Bond Future	578.3800	0.5784	597.9700	0.5980	3.387	0.0000	0.0000
2024/09/30	R248	06/11/2025		Bond Future	10.9764	83.3007	11.0216	82.9856	0.412	0.0000	0.0000
2024/09/30	R248	06/11/2025	11.74 Call	Bond Future	7887.9600	7.8880	7656.2400	7.6562	2.938	0.0000	0.0000
2024/09/30	R248	06/11/2025	11.74 Put	Bond Future	2829.5000	2.8295	2912.8700	2.9129	2.946	0.0000	0.0000
2024/09/30	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/09/30	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/09/30	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/09/30	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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