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## INTEREST RATE DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/08/2024 TO 01/08/2024

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
2024/08/01	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/01	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/01	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/01	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/01	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/01	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/01	2025	01/08/2024		Bond Future	181.3482	181.3482	181.3459	0.001	0.0000	0.0000
2024/08/01	2025	07/11/2024		Bond Future	185.6004	185.6004	185.4968	0.056	0.0000	0.0000
2024/08/01	2029	01/08/2024		Bond Future	131.0564	131.0564	130.9930	0.048	0.0000	0.0000
2024/08/01	2029	07/11/2024		Bond Future	132.7308	132.7308	132.6950	0.027	0.0000	0.0000
2024/08/01	2029	06/02/2025		Bond Future	135.5861	135.5861	135.5501	0.027	0.0000	0.0000
2024/08/01	2029	06/02/2025	132.40 Call	Bond Future	3186.1400	3.1861	3150.0700	1.132	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
2024/08/01	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/08/01	2029	08/05/2025		Bond Future	137.0088	137.0088	136.9727	136.9727	0.026	0.0000
2024/08/01	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/01	2029	08/05/2025	137.85 Put	Bond Future	841.1700	0.8412	877.3400	0.8773	4.300	0.0000
2024/08/01	2029	07/08/2025		Bond Future	139.8288	139.8288	139.7926	139.7926	0.026	0.0000
2024/08/01	2029	07/08/2025	137.41 Call	Bond Future	2418.8200	2.4188	2382.5600	2.3826	1.499	0.0000
2024/08/01	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/01	2030	01/08/2024	10.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/01	2030	01/08/2024	10.21 Call	Bond Future	3273.5300	3.2735	3336.0800	3.3361	1.911	0.0000
2024/08/01	2030	01/08/2024	10.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/01	2030	01/08/2024	10.71 Call	Bond Future	5189.8300	5.1898	5252.3800	5.2524	1.205	0.0000
2024/08/01	2030	01/08/2024	11.31 Call	Bond Future	7423.5300	7.4235	7486.0800	7.4861	0.843	0.0000
2024/08/01	2030	01/08/2024	11.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/01	2030	01/08/2024		Bond Future	9.3854	94.2930	9.3700	94.3556	0.164	0.0000
2024/08/01	2030	01/08/2024	10.38 Call	Bond Future	3930.7700	3.9308	3993.3200	3.9933	1.591	0.0000
2024/08/01	2030	01/08/2024	10.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/01	2030	01/08/2024	10.39 Call	Bond Future	3969.2500	3.9693	4031.8000	4.0318	1.576	0.0000
2024/08/01	2030	01/08/2024	10.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/01	2030	01/08/2024	10.37 Call	Bond Future	3892.2800	3.8923	3954.8300	3.9548	1.607	0.0000
2024/08/01	2030	01/08/2024	10.37 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/01	2030	07/11/2024		Bond Future	9.4227	96.4787	9.3478	96.7716	0.795	0.0000
2024/08/01	2030	07/11/2024	10.75 Call	Bond Future	5164.5100	5.1645	5431.2700	5.4313	5.165	0.0000
2024/08/01	2030	07/11/2024	10.75 Put	Bond Future	153.2300	0.1532	127.0500	0.1271	17.085	0.0000
2024/08/01	2030	07/11/2024	10.76 Call	Bond Future	5198.2700	5.1983	5465.4400	5.4654	5.140	0.0000
2024/08/01	2030	07/11/2024	10.76 Put	Bond Future	150.5100	0.1505	124.7400	0.1247	17.122	0.0000
2024/08/01	2030	07/11/2024	10.74 Call	Bond Future	5130.7600	5.1308	5397.1100	5.3971	5.191	0.0000
2024/08/01	2030	07/11/2024	10.74 Put	Bond Future	155.9900	0.1560	129.4000	0.1294	17.046	0.0000
2024/08/01	2030	07/11/2024	10.21 Put	Bond Future	392.1700	0.3922	334.1300	0.3341	14.800	0.0000
2024/08/01	2030	07/11/2024	10.21 Call	Bond Future	3405.3700	3.4054	3640.2700	3.6403	6.898	0.0000
2024/08/01	2030	07/11/2024	10.71 Put	Bond Future	164.4700	0.1645	136.6300	0.1366	16.927	0.0000
2024/08/01	2030	07/11/2024	10.71 Call	Bond Future	5029.6100	5.0296	5294.7100	5.2947	5.271	0.0000
2024/08/01	2030	07/11/2024	11.91 Call	Bond Future	9136.7200	9.1367	9426.6500	9.4267	3.173	0.0000
2024/08/01	2030	07/11/2024	11.91 Put	Bond Future	13.5500	0.0136	10.5400	0.0105	22.214	0.0000
2024/08/01	2030	06/02/2025		Bond Future	9.4687	94.5209	9.3891	94.8204	0.841	0.0000
2024/08/01	2030	06/02/2025	10.68 Call	Bond Future	4929.0200	4.9290	5173.2900	5.1733	4.956	0.0000
2024/08/01	2030	06/02/2025	10.68 Put	Bond Future	514.1600	0.5142	458.9200	0.4589	10.744	0.0000
2024/08/01	2030	08/05/2025	11.86 Call	Bond Future	8213.2400	8.2132	8488.9700	8.4890	3.357	0.0000
2024/08/01	2030	08/05/2025	11.86 Put	Bond Future	307.2400	0.3072	276.8000	0.2768	9.908	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	
2024/08/01	2030	08/05/2025	10.31 Put	Bond Future	1130.8000	1.1308	1037.3700	1.0374	8.262	0.0000	0.0000
2024/08/01	2030	08/05/2025	10.31 Call	Bond Future	3847.0700	3.8471	4059.8100	4.0598	5.530	0.0000	0.0000
2024/08/01	2030	08/05/2025	12.28 Call	Bond Future	9435.2900	9.4353	9721.4400	9.7214	3.033	0.0000	0.0000
2024/08/01	2030	08/05/2025	12.28 Put	Bond Future	186.1400	0.1861	166.1200	0.1661	10.755	0.0000	0.0000
2024/08/01	2030	08/05/2025	10.69 Put	Bond Future	827.1300	0.8271	755.0100	0.7550	8.719	0.0000	0.0000
2024/08/01	2030	08/05/2025	10.69 Call	Bond Future	4850.5800	4.8506	5084.6300	5.0846	4.825	0.0000	0.0000
2024/08/01	2030	08/05/2025		Bond Future	9.5413	96.4832	9.4564	96.7894	0.890	0.0000	0.0000
2024/08/01	2030	08/05/2025	9.93 Call	Bond Future	2928.1000	2.9281	3114.9500	3.1150	6.381	0.0000	0.0000
2024/08/01	2030	08/05/2025	9.93 Put	Bond Future	1542.4200	1.5424	1423.1000	1.4231	7.736	0.0000	0.0000
2024/08/01	2030	07/08/2025		Bond Future	9.6340	94.4346	9.5431	94.7475	0.944	0.0000	0.0000
2024/08/01	2030	07/08/2025	11.11 Call	Bond Future	5801.9800	5.8020	6045.3700	6.0454	4.195	0.0000	0.0000
2024/08/01	2030	07/08/2025	11.11 Put	Bond Future	897.9600	0.8980	828.4800	0.8285	7.738	0.0000	0.0000
2024/08/01	2030	07/08/2025	12.12 Call	Bond Future	8497.4200	8.4974	8773.9300	8.7739	3.254	0.0000	0.0000
2024/08/01	2030	07/08/2025	12.12 Put	Bond Future	418.5700	0.4186	382.2100	0.3822	8.687	0.0000	0.0000
2024/08/01	2030	07/08/2025	10.48 Put	Bond Future	1359.6200	1.3596	1260.8500	1.2609	7.265	0.0000	0.0000
2024/08/01	2030	07/08/2025	10.48 Call	Bond Future	4209.9300	4.2099	4424.0300	4.4240	5.086	0.0000	0.0000
2024/08/01	2032	01/08/2024	12.54 Call	Bond Future	10704.4300	10.7044	10781.4800	10.7815	0.720	0.0000	0.0000
2024/08/01	2032	01/08/2024	12.54 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	2032	01/08/2024	11.66 Call	Bond Future	6939.6100	6.9396	7016.6600	7.0167	1.110	0.0000	0.0000
2024/08/01	2032	01/08/2024	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	2032	01/08/2024	11.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	2032	01/08/2024	11.50 Call	Bond Future	6230.3300	6.2303	6307.3800	6.3074	1.237	0.0000	0.0000
2024/08/01	2032	01/08/2024	10.95 Call	Bond Future	3731.6100	3.7316	3808.6600	3.8087	2.065	0.0000	0.0000
2024/08/01	2032	01/08/2024	10.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	2032	01/08/2024	11.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	2032	01/08/2024	11.11 Call	Bond Future	4468.3200	4.4683	4545.3700	4.5454	1.724	0.0000	0.0000
2024/08/01	2032	01/08/2024	11.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	2032	01/08/2024	11.61 Call	Bond Future	6718.8000	6.7188	6795.8500	6.7959	1.147	0.0000	0.0000
2024/08/01	2032	01/08/2024	12.31 Call	Bond Future	9742.2400	9.7422	9819.2900	9.8193	0.791	0.0000	0.0000
2024/08/01	2032	01/08/2024	12.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	2032	01/08/2024	11.14 Call	Bond Future	4605.5500	4.6056	4682.6000	4.6826	1.673	0.0000	0.0000
2024/08/01	2032	01/08/2024	11.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	2032	01/08/2024	11.15 Call	Bond Future	4651.2300	4.6512	4728.2800	4.7283	1.657	0.0000	0.0000
2024/08/01	2032	01/08/2024	11.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	2032	01/08/2024	11.13 Call	Bond Future	4559.8400	4.5598	4636.8900	4.6369	1.690	0.0000	0.0000
2024/08/01	2032	01/08/2024	11.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	2032	01/08/2024		Bond Future	10.1658	92.8442	10.1500	92.9213	0.155	0.0000	0.0000
2024/08/01	2032	07/11/2024	11.48 Call	Bond Future	5914.2900	5.9143	6275.9100	6.2759	6.114	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/08/01	2032	07/11/2024	11.48 Put	Bond Future	245.3200	0.2453	201.8100	0.2018	17.736	0.0000	0.0000
2024/08/01	2032	07/11/2024	11.49 Call	Bond Future	5953.9900	5.9540	6316.2300	6.3162	6.084	0.0000	0.0000
2024/08/01	2032	07/11/2024	11.49 Put	Bond Future	241.2700	0.2413	198.3800	0.1984	17.777	0.0000	0.0000
2024/08/01	2032	07/11/2024	11.47 Call	Bond Future	5874.6200	5.8746	6235.6100	6.2356	6.145	0.0000	0.0000
2024/08/01	2032	07/11/2024	11.47 Put	Bond Future	249.4400	0.2494	205.3000	0.2053	17.696	0.0000	0.0000
2024/08/01	2032	07/11/2024		Bond Future	10.2382	90.8294	10.1533	91.2345	0.829	0.0000	0.0000
2024/08/01	2032	07/11/2024	11.11 Put	Bond Future	450.4400	0.4504	377.4500	0.3775	16.204	0.0000	0.0000
2024/08/01	2032	07/11/2024	11.11 Call	Bond Future	4479.5700	4.4796	4811.7100	4.8117	7.415	0.0000	0.0000
2024/08/01	2032	07/11/2024	11.61 Put	Bond Future	197.1900	0.1972	161.2300	0.1612	18.236	0.0000	0.0000
2024/08/01	2032	07/11/2024	11.61 Call	Bond Future	6432.7300	6.4327	6801.9000	6.8019	5.739	0.0000	0.0000
2024/08/01	2032	07/11/2024	12.95 Call	Bond Future	11809.6800	11.8097	12211.9900	12.2120	3.407	0.0000	0.0000
2024/08/01	2032	07/11/2024	12.95 Put	Bond Future	11.3800	0.0114	8.5600	0.0086	24.780	0.0000	0.0000
2024/08/01	2032	07/11/2024	13.36 Call	Bond Future	13407.4600	13.4075	13811.6200	13.8116	3.014	0.0000	0.0000
2024/08/01	2032	07/11/2024	13.36 Put	Bond Future	3.5400	0.0035	2.5700	0.0026	27.401	0.0000	0.0000
2024/08/01	2032	07/11/2024	11.64 Put	Bond Future	187.4100	0.1874	153.0100	0.1530	18.355	0.0000	0.0000
2024/08/01	2032	07/11/2024	11.64 Call	Bond Future	6553.0000	6.5530	6923.7300	6.9237	5.657	0.0000	0.0000
2024/08/01	2032	07/11/2024	10.60 Call	Bond Future	2693.7300	2.6937	2961.4400	2.9614	9.938	0.0000	0.0000
2024/08/01	2032	07/11/2024	10.60 Put	Bond Future	992.7600	0.9928	855.3400	0.8553	13.842	0.0000	0.0000
2024/08/01	2032	06/02/2025		Bond Future	10.3166	92.7610	10.2275	93.1751	0.864	0.0000	0.0000
2024/08/01	2032	06/02/2025	11.72 Call	Bond Future	6768.0400	6.7680	7116.7000	7.1167	5.152	0.0000	0.0000
2024/08/01	2032	06/02/2025	11.72 Put	Bond Future	554.8100	0.5548	489.4000	0.4894	11.790	0.0000	0.0000
2024/08/01	2032	08/05/2025		Bond Future	10.4099	90.5217	10.3162	90.9449	0.900	0.0000	0.0000
2024/08/01	2032	08/05/2025	10.91 Call	Bond Future	4145.9500	4.1460	4414.3100	4.4143	6.473	0.0000	0.0000
2024/08/01	2032	08/05/2025	10.91 Put	Bond Future	1929.0200	1.9290	1774.2700	1.7743	8.022	0.0000	0.0000
2024/08/01	2032	07/08/2025		Bond Future	10.5180	92.3608	10.4194	92.7929	0.937	0.0000	0.0000
2024/08/01	2032	07/08/2025	12.01 Call	Bond Future	7586.5600	7.5866	7917.3600	7.9174	4.360	0.0000	0.0000
2024/08/01	2032	07/08/2025	12.01 Put	Bond Future	1357.1300	1.3571	1255.7900	1.2558	7.467	0.0000	0.0000
2024/08/01	2033	01/08/2024		Bond Future	124.8759	124.8759	124.9649	124.9649	0.071	0.0000	0.0000
2024/08/01	2033	07/11/2024		Bond Future	126.3040	126.3040	126.5408	126.5408	0.187	0.0000	0.0000
2024/08/01	2033	06/02/2025		Bond Future	129.0211	129.0211	129.2636	129.2636	0.188	0.0000	0.0000
2024/08/01	2033	06/02/2025	124.94 Call	Bond Future	4081.1300	4.0811	4323.5800	4.3236	5.941	0.0000	0.0000
2024/08/01	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	2033	08/05/2025		Bond Future	130.2059	130.2059	130.4541	130.4541	0.191	0.0000	0.0000
2024/08/01	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	2033	08/05/2025	130.62 Put	Bond Future	414.0800	0.4141	165.8700	0.1659	59.943	0.0000	0.0000
2024/08/01	2033	07/08/2025		Bond Future	132.8861	132.8861	133.1400	133.1400	0.191	0.0000	0.0000
2024/08/01	2033	07/08/2025	128.65 Call	Bond Future	4236.1200	4.2361	4489.9500	4.4900	5.992	0.0000	0.0000
2024/08/01	2033	07/08/2025	128.65 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	
2024/08/01	2037	01/08/2024	13.82 Call	Bond Future	12934.8500	12.9349	12911.6400	12.9116	0.179	0.0000	0.0000
2024/08/01	2037	01/08/2024	13.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	2037	01/08/2024	13.17 Call	Bond Future	9943.4100	9.9434	9920.2000	9.9202	0.233	0.0000	0.0000
2024/08/01	2037	01/08/2024	13.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	2037	01/08/2024		Bond Future	11.2660	81.8333	11.2700	81.8101	0.036	0.0000	0.0000
2024/08/01	2037	01/08/2024	12.10 Call	Bond Future	4586.6200	4.5866	4563.4100	4.5634	0.506	0.0000	0.0000
2024/08/01	2037	01/08/2024	12.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	2037	01/08/2024	12.11 Call	Bond Future	4639.3400	4.6393	4616.1300	4.6161	0.500	0.0000	0.0000
2024/08/01	2037	01/08/2024	12.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	2037	01/08/2024	12.09 Call	Bond Future	4533.8500	4.5339	4510.6400	4.5106	0.512	0.0000	0.0000
2024/08/01	2037	01/08/2024	12.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	2037	07/11/2024		Bond Future	11.3590	83.7302	11.2956	84.0887	0.558	0.0000	0.0000
2024/08/01	2037	07/11/2024	12.58 Call	Bond Future	6853.0200	6.8530	7164.6100	7.1646	4.547	0.0000	0.0000
2024/08/01	2037	07/11/2024	12.58 Put	Bond Future	366.0500	0.3661	319.1600	0.3192	12.810	0.0000	0.0000
2024/08/01	2037	07/11/2024	12.59 Call	Bond Future	6897.5900	6.8976	7209.7700	7.2098	4.526	0.0000	0.0000
2024/08/01	2037	07/11/2024	12.59 Put	Bond Future	360.6100	0.3606	314.3100	0.3143	12.839	0.0000	0.0000
2024/08/01	2037	07/11/2024	12.57 Call	Bond Future	6808.4900	6.8085	7119.4800	7.1195	4.568	0.0000	0.0000
2024/08/01	2037	07/11/2024	12.57 Put	Bond Future	371.5700	0.3716	324.0800	0.3241	12.781	0.0000	0.0000
2024/08/01	2037	06/02/2025		Bond Future	11.4558	81.2505	11.3899	81.6170	0.576	0.0000	0.0000
2024/08/01	2037	06/02/2025	12.76 Call	Bond Future	7659.2800	7.6593	7955.1900	7.9552	3.863	0.0000	0.0000
2024/08/01	2037	06/02/2025	12.76 Put	Bond Future	869.4400	0.8694	798.9200	0.7989	8.111	0.0000	0.0000
2024/08/01	2037	08/05/2025		Bond Future	11.5694	82.9367	11.5008	83.3112	0.593	0.0000	0.0000
2024/08/01	2037	08/05/2025	12.25 Call	Bond Future	5708.5100	5.7085	5957.4500	5.9575	4.361	0.0000	0.0000
2024/08/01	2037	08/05/2025	12.25 Put	Bond Future	2123.6200	2.1236	1998.0700	1.9981	5.912	0.0000	0.0000
2024/08/01	2037	08/05/2025	13.35 Put	Bond Future	950.5800	0.9506	886.3200	0.8863	6.760	0.0000	0.0000
2024/08/01	2037	08/05/2025	13.35 Call	Bond Future	9865.1800	9.8652	10175.4100	10.1754	3.145	0.0000	0.0000
2024/08/01	2037	08/05/2025	12.55 Put	Bond Future	1705.2900	1.7053	1600.1000	1.6001	6.168	0.0000	0.0000
2024/08/01	2037	08/05/2025	12.55 Call	Bond Future	6798.6700	6.7987	7067.9700	7.0680	3.961	0.0000	0.0000
2024/08/01	2037	08/05/2025	13.30 Put	Bond Future	985.7300	0.9857	919.4200	0.9194	6.727	0.0000	0.0000
2024/08/01	2037	08/05/2025	13.30 Call	Bond Future	9669.7700	9.6698	9977.9500	9.9780	3.187	0.0000	0.0000
2024/08/01	2037	07/08/2025		Bond Future	11.6968	80.3611	11.6253	80.7435	0.611	0.0000	0.0000
2024/08/01	2037	07/08/2025	13.01 Call	Bond Future	8611.2200	8.6112	8891.5700	8.8916	3.256	0.0000	0.0000
2024/08/01	2037	07/08/2025	13.01 Put	Bond Future	2022.6800	2.0227	1920.5900	1.9206	5.047	0.0000	0.0000
2024/08/01	2038	01/08/2024		Bond Future	135.1695	135.1695	135.5373	135.5373	0.272	0.0000	0.0000
2024/08/01	2038	07/11/2024		Bond Future	138.3389	138.3389	139.2531	139.2531	0.661	0.0000	0.0000
2024/08/01	2038	06/02/2025		Bond Future	139.2046	139.2046	140.1391	140.1391	0.671	0.0000	0.0000
2024/08/01	2038	06/02/2025	135.23 Call	Bond Future	3974.5800	3.9746	4909.0500	4.9091	23.511	0.0000	0.0000
2024/08/01	2038	06/02/2025	135.23 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	
2024/08/01	2038	08/05/2025		Bond Future	142.1294	142.1294	143.0841	143.0841	0.672	0.0000	0.0000
2024/08/01	2038	08/05/2025	139.68 Call	Bond Future	2449.4400	2.4494	3404.1100	3.4041	38.975	0.0000	0.0000
2024/08/01	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	2038	07/08/2025		Bond Future	142.9024	142.9024	143.8774	143.8774	0.682	0.0000	0.0000
2024/08/01	2038	07/08/2025	139.56 Call	Bond Future	3342.3500	3.3424	4317.4300	4.3174	29.173	0.0000	0.0000
2024/08/01	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	2040	01/08/2024	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	2040	01/08/2024	12.28 Call	Bond Future	4594.6300	4.5946	4631.4400	4.6314	0.801	0.0000	0.0000
2024/08/01	2040	01/08/2024	12.88 Call	Bond Future	7867.8900	7.8679	7904.7000	7.9047	0.468	0.0000	0.0000
2024/08/01	2040	01/08/2024	12.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	2040	01/08/2024	13.48 Call	Bond Future	10929.6200	10.9296	10966.4300	10.9664	0.337	0.0000	0.0000
2024/08/01	2040	01/08/2024	13.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	2040	01/08/2024	12.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	2040	01/08/2024	12.95 Call	Bond Future	8235.6700	8.2357	8272.4800	8.2725	0.447	0.0000	0.0000
2024/08/01	2040	01/08/2024		Bond Future	11.5010	82.2467	11.4950	82.2835	0.052	0.0000	0.0000
2024/08/01	2040	01/08/2024	12.33 Call	Bond Future	4875.9000	4.8759	4912.7100	4.9127	0.755	0.0000	0.0000
2024/08/01	2040	01/08/2024	12.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	2040	01/08/2024	12.34 Call	Bond Future	4931.9600	4.9320	4968.7700	4.9688	0.746	0.0000	0.0000
2024/08/01	2040	01/08/2024	12.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	2040	01/08/2024	12.32 Call	Bond Future	4819.7700	4.8198	4856.5800	4.8566	0.764	0.0000	0.0000
2024/08/01	2040	01/08/2024	12.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	2040	07/11/2024	12.85 Call	Bond Future	7479.2900	7.4793	7930.7500	7.9308	6.036	0.0000	0.0000
2024/08/01	2040	07/11/2024	12.85 Put	Bond Future	376.9500	0.3770	315.4100	0.3154	16.326	0.0000	0.0000
2024/08/01	2040	07/11/2024	12.86 Call	Bond Future	7526.4900	7.5265	7978.7300	7.9787	6.009	0.0000	0.0000
2024/08/01	2040	07/11/2024	12.86 Put	Bond Future	371.4000	0.3714	310.6400	0.3106	16.360	0.0000	0.0000
2024/08/01	2040	07/11/2024	12.84 Call	Bond Future	7432.1100	7.4321	7882.7800	7.8828	6.064	0.0000	0.0000
2024/08/01	2040	07/11/2024	12.84 Put	Bond Future	382.5800	0.3826	320.2500	0.3203	16.292	0.0000	0.0000
2024/08/01	2040	07/11/2024		Bond Future	11.5959	84.1531	11.5118	84.6661	0.725	0.0000	0.0000
2024/08/01	2040	07/11/2024	12.10 Put	Bond Future	1112.3800	1.1124	960.9500	0.9610	13.613	0.0000	0.0000
2024/08/01	2040	07/11/2024	12.10 Call	Bond Future	4087.2700	4.0873	4448.8400	4.4488	8.846	0.0000	0.0000
2024/08/01	2040	07/11/2024	12.60 Call	Bond Future	6308.5500	6.3086	6737.3100	6.7373	6.796	0.0000	0.0000
2024/08/01	2040	07/11/2024	12.60 Put	Bond Future	544.0400	0.5440	459.8000	0.4598	15.484	0.0000	0.0000
2024/08/01	2040	07/11/2024	13.15 Call	Bond Future	8901.0600	8.9011	9372.3900	9.3724	5.295	0.0000	0.0000
2024/08/01	2040	07/11/2024	13.15 Put	Bond Future	241.2200	0.2412	199.5500	0.1996	17.275	0.0000	0.0000
2024/08/01	2040	06/02/2025	11.00 Put	Bond Future	5626.4500	5.6265	5257.9500	5.2580	6.549	0.0000	0.0000
2024/08/01	2040	06/02/2025	11.00 Call	Bond Future	1313.4300	1.3134	1469.1600	1.4692	11.857	0.0000	0.0000
2024/08/01	2040	06/02/2025	11.70 Call	Bond Future	3126.3300	3.1263	3398.2000	3.3982	8.696	0.0000	0.0000
2024/08/01	2040	06/02/2025	11.70 Put	Bond Future	3090.6700	3.0907	2838.3100	2.8383	8.165	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	
2024/08/01	2040	06/02/2025	12.20 Call	Bond Future	4904.4500	4.9045	5249.0600	5.2491	7.026	0.0000	0.0000
2024/08/01	2040	06/02/2025	12.20 Put	Bond Future	1964.5500	1.9646	1784.9300	1.7849	9.143	0.0000	0.0000
2024/08/01	2040	06/02/2025		Bond Future	11.6940	81.4318	11.6067	81.9560	0.747	0.0000	0.0000
2024/08/01	2040	06/02/2025	12.95 Call	Bond Future	7990.3200	7.9903	8412.8300	8.4128	5.288	0.0000	0.0000
2024/08/01	2040	06/02/2025	12.95 Put	Bond Future	983.9100	0.9839	882.1900	0.8822	10.338	0.0000	0.0000
2024/08/01	2040	08/05/2025	12.75 Put	Bond Future	1891.2300	1.8912	1740.9800	1.7410	7.945	0.0000	0.0000
2024/08/01	2040	08/05/2025	12.75 Call	Bond Future	7153.5000	7.1535	7538.8000	7.5388	5.386	0.0000	0.0000
2024/08/01	2040	08/05/2025	13.50 Put	Bond Future	1101.0500	1.1011	1006.1900	1.0062	8.615	0.0000	0.0000
2024/08/01	2040	08/05/2025	13.50 Call	Bond Future	10182.8300	10.1828	10623.5200	10.6235	4.328	0.0000	0.0000
2024/08/01	2040	08/05/2025	13.43 Put	Bond Future	1157.3500	1.1574	1058.2700	1.0583	8.561	0.0000	0.0000
2024/08/01	2040	08/05/2025	13.43 Call	Bond Future	9895.4900	9.8955	10331.9600	10.3320	4.411	0.0000	0.0000
2024/08/01	2040	08/05/2025		Bond Future	11.8074	83.1215	11.7167	83.6571	0.768	0.0000	0.0000
2024/08/01	2040	08/05/2025	12.63 Call	Bond Future	6685.5900	6.6856	7059.7400	7.0597	5.596	0.0000	0.0000
2024/08/01	2040	08/05/2025	12.63 Put	Bond Future	2063.6000	2.0636	1902.2000	1.9022	7.821	0.0000	0.0000
2024/08/01	2040	07/08/2025		Bond Future	11.9336	80.2988	11.8392	80.8456	0.791	0.0000	0.0000
2024/08/01	2040	07/08/2025	13.29 Call	Bond Future	9459.7300	9.4597	9865.6300	9.8656	4.291	0.0000	0.0000
2024/08/01	2040	07/08/2025	13.29 Put	Bond Future	2183.1900	2.1832	2042.2900	2.0423	6.454	0.0000	0.0000
2024/08/01	2044	01/08/2024	13.00 Call	Bond Future	8195.8000	8.1958	8327.9100	8.3279	1.612	0.0000	0.0000
2024/08/01	2044	01/08/2024	13.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	2044	01/08/2024	13.25 Call	Bond Future	9487.1100	9.4871	9619.2200	9.6192	1.393	0.0000	0.0000
2024/08/01	2044	01/08/2024	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	2044	01/08/2024	12.29 Call	Bond Future	4297.3700	4.2974	4429.4800	4.4295	3.074	0.0000	0.0000
2024/08/01	2044	01/08/2024	12.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	2044	01/08/2024	12.30 Call	Bond Future	4354.7800	4.3548	4486.8900	4.4869	3.034	0.0000	0.0000
2024/08/01	2044	01/08/2024	12.30 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	2044	01/08/2024	12.28 Call	Bond Future	4239.9000	4.2399	4372.0100	4.3720	3.116	0.0000	0.0000
2024/08/01	2044	01/08/2024	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	2044	01/08/2024		Bond Future	11.5759	78.4518	11.5550	78.5839	0.181	0.0000	0.0000
2024/08/01	2044	07/11/2024		Bond Future	11.6668	80.2703	11.5725	80.8603	0.808	0.0000	0.0000
2024/08/01	2044	07/11/2024	12.91 Call	Bond Future	7543.7400	7.5437	8062.3300	8.0623	6.874	0.0000	0.0000
2024/08/01	2044	07/11/2024	12.91 Put	Bond Future	400.5000	0.4005	329.1200	0.3291	17.823	0.0000	0.0000
2024/08/01	2044	07/11/2024	12.92 Call	Bond Future	7590.9600	7.5910	8110.4400	8.1104	6.843	0.0000	0.0000
2024/08/01	2044	07/11/2024	12.92 Put	Bond Future	394.7200	0.3947	324.2300	0.3242	17.858	0.0000	0.0000
2024/08/01	2044	07/11/2024	12.90 Call	Bond Future	7496.5400	7.4965	8014.2200	8.0142	6.906	0.0000	0.0000
2024/08/01	2044	07/11/2024	12.90 Put	Bond Future	406.3700	0.4064	334.0800	0.3341	17.789	0.0000	0.0000
2024/08/01	2044	07/11/2024	12.25 Call	Bond Future	4519.5300	4.5195	4952.0500	4.9521	9.570	0.0000	0.0000
2024/08/01	2044	07/11/2024	12.25 Put	Bond Future	1026.8700	1.0269	869.4200	0.8694	15.333	0.0000	0.0000
2024/08/01	2044	07/11/2024	12.00 Call	Bond Future	3477.6800	3.4777	3861.0900	3.8611	11.025	0.0000	0.0000



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
2024/08/01	2044	07/11/2024	12.00 Put	Bond Future		1450.0200	1.4500	1243.4600	1.2435	14.245	0.0000	0.0000
2024/08/01	2044	07/11/2024	12.50 Call	Bond Future		5633.3600	5.6334	6105.4100	6.1054	8.380	0.0000	0.0000
2024/08/01	2044	07/11/2024	12.50 Put	Bond Future		721.8200	0.7218	603.9000	0.6039	16.336	0.0000	0.0000
2024/08/01	2044	06/02/2025	13.75 Call	Bond Future		11266.6300	11.2666	11807.3300	11.8073	4.799	0.0000	0.0000
2024/08/01	2044	06/02/2025	13.75 Put	Bond Future		487.2300	0.4872	425.1200	0.4251	12.748	0.0000	0.0000
2024/08/01	2044	06/02/2025	12.50 Put	Bond Future		1555.2200	1.5552	1386.0300	1.3860	10.879	0.0000	0.0000
2024/08/01	2044	06/02/2025	12.50 Call	Bond Future		5880.9500	5.8810	6314.5700	6.3146	7.373	0.0000	0.0000
2024/08/01	2044	06/02/2025	12.00 Put	Bond Future		2486.9500	2.4870	2242.0500	2.2421	9.847	0.0000	0.0000
2024/08/01	2044	06/02/2025	12.00 Call	Bond Future		3934.2800	3.9343	4292.1900	4.2922	9.097	0.0000	0.0000
2024/08/01	2044	06/02/2025		Bond Future		11.7602	77.5917	11.6624	78.1945	0.831	0.0000	0.0000
2024/08/01	2044	06/02/2025	13.02 Call	Bond Future		8088.2900	8.0883	8578.7600	8.5788	6.064	0.0000	0.0000
2024/08/01	2044	06/02/2025	13.02 Put	Bond Future		955.6800	0.9557	843.3400	0.8433	11.755	0.0000	0.0000
2024/08/01	2044	08/05/2025		Bond Future		11.8674	79.2017	11.7660	79.8174	0.854	0.0000	0.0000
2024/08/01	2044	08/05/2025	12.72 Call	Bond Future		6952.6100	6.9526	7387.9300	7.3879	6.261	0.0000	0.0000
2024/08/01	2044	08/05/2025	12.72 Put	Bond Future		2075.6900	2.0757	1895.3700	1.8954	8.687	0.0000	0.0000
2024/08/01	2044	07/08/2025		Bond Future		11.9861	76.4245	11.8808	77.0531	0.879	0.0000	0.0000
2024/08/01	2044	07/08/2025	13.34 Call	Bond Future		9634.9900	9.6350	10103.2200	10.1032	4.860	0.0000	0.0000
2024/08/01	2044	07/08/2025	13.34 Put	Bond Future		2248.4600	2.2485	2088.0700	2.0881	7.133	0.0000	0.0000
2024/08/01	2046	01/08/2024		Bond Future		118.5679	118.5679	118.8299	118.8299	0.221	0.0000	0.0000
2024/08/01	2046	07/11/2024		Bond Future		119.1506	119.1506	119.9679	119.9679	0.686	0.0000	0.0000
2024/08/01	2046	06/02/2025		Bond Future		121.7136	121.7136	122.5488	122.5488	0.686	0.0000	0.0000
2024/08/01	2046	06/02/2025	114.01 Call	Bond Future		7703.5500	7.7036	8538.8200	8.5388	10.843	0.0000	0.0000
2024/08/01	2046	06/02/2025	114.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	2046	08/05/2025		Bond Future		122.0287	122.0287	122.8823	122.8823	0.700	0.0000	0.0000
2024/08/01	2046	08/05/2025	121.97 Call	Bond Future		58.7100	0.0587	912.3200	0.9123	1,453.943	0.0000	0.0000
2024/08/01	2046	08/05/2025	121.97 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	2046	07/08/2025		Bond Future		124.5391	124.5391	125.4108	125.4108	0.700	0.0000	0.0000
2024/08/01	2046	07/08/2025	118.69 Call	Bond Future		5849.0700	5.8491	6720.7500	6.7208	14.903	0.0000	0.0000
2024/08/01	2046	07/08/2025	118.69 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	2050	01/08/2024		Bond Future		117.6633	117.6633	118.0568	118.0568	0.334	0.0000	0.0000
2024/08/01	2050	07/11/2024		Bond Future		120.4222	120.4222	121.4405	121.4405	0.846	0.0000	0.0000
2024/08/01	2050	06/02/2025		Bond Future		120.6610	120.6610	121.7016	121.7016	0.862	0.0000	0.0000
2024/08/01	2050	06/02/2025	115.60 Call	Bond Future		5060.9700	5.0610	6101.5500	6.1016	20.561	0.0000	0.0000
2024/08/01	2050	06/02/2025	115.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	2050	08/05/2025		Bond Future		123.1960	123.1960	124.2591	124.2591	0.863	0.0000	0.0000
2024/08/01	2050	08/05/2025	121.16 Call	Bond Future		2036.0300	2.0360	3099.1100	3.0991	52.213	0.0000	0.0000
2024/08/01	2050	08/05/2025	121.16 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	2050	07/08/2025		Bond Future		123.3315	123.3315	124.4170	124.4170	0.880	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	
2024/08/01	2050	07/08/2025	119.89 Call	Bond Future	3441.4500	3.4415	4527.0300	4.5270	31.544	0.0000	0.0000
2024/08/01	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	AL37	01/08/2024		Index Future	1010.0150	1010.0150	1010.9660	1010.9660	0.094	0.0000	0.0000
2024/08/01	AL37	07/11/2024		Index Future	1033.4270	1033.4270	1036.8530	1036.8530	0.332	0.0000	0.0000
2024/08/01	AL37	06/02/2025		Index Future	1055.4140	1055.4140	1058.9170	1058.9170	0.332	0.0000	0.0000
2024/08/01	AL37	08/05/2025		Index Future	1077.3620	1077.3620	1080.9430	1080.9430	0.332	0.0000	0.0000
2024/08/01	AL37	07/08/2025		Index Future	1099.3170	1099.3170	1102.9760	1102.9760	0.333	0.0000	0.0000
2024/08/01	AL7T	01/08/2024		Index Future	1193.6770	1193.6770	1194.3270	1194.3270	0.054	0.0000	0.0000
2024/08/01	AL7T	07/11/2024		Index Future	1221.3460	1221.3460	1227.1810	1227.1810	0.478	0.0000	0.0000
2024/08/01	AL7T	06/02/2025		Index Future	1247.3320	1247.3320	1253.2950	1253.2950	0.478	0.0000	0.0000
2024/08/01	AL7T	08/05/2025		Index Future	1273.2710	1273.2710	1279.3640	1279.3640	0.479	0.0000	0.0000
2024/08/01	AL7T	07/08/2025		Index Future	1299.2180	1299.2180	1305.4400	1305.4400	0.479	0.0000	0.0000
2024/08/01	ALBI	01/08/2024		Index Future	1032.7490	1032.7490	1033.3530	1033.3530	0.058	0.0000	0.0000
2024/08/01	ALBI	07/11/2024		Index Future	1056.6870	1056.6870	1061.3890	1061.3890	0.445	0.0000	0.0000
2024/08/01	ALBI	06/02/2025		Index Future	1079.1690	1079.1690	1083.9760	1083.9760	0.445	0.0000	0.0000
2024/08/01	ALBI	08/05/2025		Index Future	1101.6120	1101.6120	1106.5230	1106.5230	0.446	0.0000	0.0000
2024/08/01	ALBI	07/08/2025		Index Future	1124.0610	1124.0610	1129.0760	1129.0760	0.446	0.0000	0.0000
2024/08/01	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	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	
2024/08/01	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/01	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/01	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/01	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/08/01	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/01	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/01	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/01	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/01	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/01	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/08/01	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/01	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/01	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/01	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/01	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/01	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/01	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/01	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/01	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/01	ES33	01/08/2024		Bond Future	11.5612	80.4082	11.5450	80.4842	0.140	0.0000	0.0000
2024/08/01	ES33	07/11/2024		Bond Future	11.6842	78.4915	11.5992	78.8822	0.728	0.0000	0.0000
2024/08/01	ES33	06/02/2025		Bond Future	11.8143	80.1796	11.7253	80.5790	0.753	0.0000	0.0000
2024/08/01	ES33	06/02/2025	13.34 Call	Bond Future	6448.0200	6.4480	6847.3900	6.8474	6.194	0.0000	0.0000
2024/08/01	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	ES33	08/05/2025		Bond Future	11.9556	78.0613	11.8625	78.4694	0.778	0.0000	0.0000
2024/08/01	ES33	08/05/2025	12.73 Call	Bond Future	3289.3100	3.2893	3697.4200	3.6974	12.407	0.0000	0.0000
2024/08/01	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	ES33	07/08/2025		Bond Future	12.1121	79.6644	12.0146	80.0813	0.805	0.0000	0.0000
2024/08/01	ES33	07/08/2025	13.56 Call	Bond Future	5859.8000	5.8598	6276.7300	6.2767	7.115	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
2024/08/01	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/08/01	ES42	01/08/2024		Bond Future	12.0161	76.8012	12.0050	76.8653	0.093	0.0000
2024/08/01	ES42	07/11/2024		Bond Future	12.1270	74.3337	12.0374	74.8445	0.739	0.0000
2024/08/01	ES42	06/02/2025		Bond Future	12.2377	75.9316	12.1448	76.4537	0.760	0.0000
2024/08/01	ES42	06/02/2025	13.71 Call	Bond Future	7538.1200	7.5381	8060.2000	8.0602	6.926	0.0000
2024/08/01	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/01	ES42	08/05/2025		Bond Future	12.3616	73.2579	12.2650	73.7913	0.782	0.0000
2024/08/01	ES42	08/05/2025	13.25 Call	Bond Future	4627.0100	4.6270	5160.4500	5.1605	11.529	0.0000
2024/08/01	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/01	ES42	07/08/2025		Bond Future	12.4933	74.7598	12.3929	75.3046	0.804	0.0000
2024/08/01	ES42	07/08/2025	13.79 Call	Bond Future	6487.6600	6.4877	7032.4200	7.0324	8.397	0.0000
2024/08/01	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/01	GOVI	01/08/2024		GOVI	1017.1780	1017.1780	1017.7600	1017.7600	0.057	0.0000
2024/08/01	GOVI	01/08/2024	943.38 Call	GOVI	737980.0000	73.7980	743800.0000	74.3800	0.789	0.0000
2024/08/01	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/01	GOVI	01/08/2024	943.39 Call	GOVI	737880.0000	73.7880	743700.0000	74.3700	0.789	0.0000
2024/08/01	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/01	GOVI	01/08/2024	943.37 Call	GOVI	738080.0000	73.8080	743900.0000	74.3900	0.789	0.0000
2024/08/01	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/01	GOVI	07/11/2024		GOVI	1040.7560	1040.7560	1045.3450	1045.3450	0.441	0.0000
2024/08/01	GOVI	07/11/2024	948.79 Call	GOVI	919660.0000	91.9660	965550.0000	96.5550	4.990	0.0000
2024/08/01	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/01	GOVI	07/11/2024	948.80 Call	GOVI	919560.0000	91.9560	965450.0000	96.5450	4.990	0.0000
2024/08/01	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/01	GOVI	07/11/2024	948.78 Call	GOVI	919760.0000	91.9760	965650.0000	96.5650	4.989	0.0000
2024/08/01	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/01	GOVI	06/02/2025		GOVI	1062.9000	1062.9000	1067.5890	1067.5890	0.441	0.0000
2024/08/01	GOVI	06/02/2025	972.00 Call	GOVI	909000.0000	90.9000	955890.0000	95.5890	5.158	0.0000
2024/08/01	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/01	GOVI	08/05/2025		GOVI	1085.0030	1085.0030	1089.7960	1089.7960	0.442	0.0000
2024/08/01	GOVI	08/05/2025	1,022.00 Call	GOVI	630030.0000	63.0030	677960.0000	67.7960	7.608	0.0000
2024/08/01	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/01	GOVI	07/08/2025		GOVI	1107.1140	1107.1140	1112.0080	1112.0080	0.442	0.0000
2024/08/01	GOVI	07/08/2025	1,011.00 Call	GOVI	961140.0000	96.1140	1010080.0000	101.0080	5.092	0.0000
2024/08/01	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	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	
2024/08/01	GVIX	01/01/2029	LIVE INDEX		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	
2024/08/01	IGOV	01/08/2024	Index Future		358.9270	358.9270	359.5970	0.187	0.0000	0.0000	
2024/08/01	IGOV	07/11/2024	Index Future		367.3430	367.3430	368.0290	0.187	0.0000	0.0000	
2024/08/01	IGOV	06/02/2025	Index Future		375.2460	375.2460	375.9480	0.187	0.0000	0.0000	
2024/08/01	IGOV	08/05/2025	Index Future		383.1360	383.1360	383.8540	0.187	0.0000	0.0000	
2024/08/01	IGOV	07/08/2025	Index Future		391.0270	391.0270	391.7620	0.188	0.0000	0.0000	
2024/08/01	IS10	17/12/2025	Interest Rate Swap		80.2800	80.2800	80.2800	0.000	0.0000	0.0000	
2024/08/01	IS10	16/03/2026	Interest Rate Swap		76.8200	76.8200	76.8200	0.000	0.0000	0.0000	
2024/08/01	IS10	15/06/2026	Interest Rate Swap		75.2400	75.2400	75.2400	0.000	0.0000	0.0000	
2024/08/01	IS10	21/09/2026	Interest Rate Swap		77.2700	77.2700	77.2700	0.000	0.0000	0.0000	
2024/08/01	IS10	21/12/2026	Interest Rate Swap		81.3000	81.3000	81.3000	0.000	0.0000	0.0000	
2024/08/01	IS10	15/03/2027	Interest Rate Swap		79.8000	79.8000	79.8000	0.000	0.0000	0.0000	
2024/08/01	IS10	21/06/2027	Interest Rate Swap		81.8600	81.8600	81.8600	0.000	0.0000	0.0000	
2024/08/01	IS10	20/09/2027	Interest Rate Swap		87.6100	87.6100	87.6100	0.000	0.0000	0.0000	
2024/08/01	IS10	20/12/2027	Interest Rate Swap		87.9400	87.9400	87.9400	0.000	0.0000	0.0000	
2024/08/01	IS10	22/03/2028	Interest Rate Swap		80.8900	80.8900	80.8900	0.000	0.0000	0.0000	
2024/08/01	IS10	20/06/2028	Interest Rate Swap		88.6800	88.6800	88.6800	0.000	0.0000	0.0000	
2024/08/01	IS10	19/09/2028	Interest Rate Swap		92.0200	92.0200	92.0200	0.000	0.0000	0.0000	
2024/08/01	J186	21/12/2026	Interest Rate Swap		8.6830	8.6830	8.6830	0.000	0.0000	0.0000	
2024/08/01	JBAF	21/08/2024	Jibar Tradeable Future		8.3250	91.6750	8.3350	91.6650	0.120	0.0000	0.0000
2024/08/01	JBAF	18/09/2024	Jibar Tradeable Future		8.3350	91.6650	8.3300	91.6700	0.060	0.0000	0.0000
2024/08/01	JBAF	16/10/2024	Jibar Tradeable Future		8.3300	91.6700	8.3600	91.6400	0.360	0.0000	0.0000
2024/08/01	JBAF	20/11/2024	Jibar Tradeable Future		8.3600	91.6400	8.3570	91.6430	0.036	0.0000	0.0000
2024/08/01	JBAF	18/12/2024	Jibar Tradeable Future		8.3570	91.6430	8.3770	91.6230	0.239	0.0000	0.0000
2024/08/01	JBAF	15/01/2025	Jibar Tradeable Future		8.3770	91.6230	7.6210	92.3790	9.025	0.0000	0.0000
2024/08/01	JBAF	19/03/2025	Jibar Tradeable Future		8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/08/01	JBAF	18/06/2025	Jibar Tradeable Future		8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/08/01	JBAF	17/09/2025	Jibar Tradeable Future		8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/08/01	JBAF	17/12/2025	Jibar Tradeable Future		8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/08/01	JBAF	18/03/2026	Jibar Tradeable Future		8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/08/01	JBAF	17/06/2026	Jibar Tradeable Future		8.4000	91.6000	8.4000	91.6000	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	
2024/08/01	R035	01/08/2024	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	R035	01/08/2024	13.23 Call	Bond Future	11973.0200	11.9730	11978.0500	11.9781	0.042	0.0000	0.0000
2024/08/01	R035	01/08/2024	11.65 Call	Bond Future	4175.6700	4.1757	4180.7000	4.1807	0.120	0.0000	0.0000
2024/08/01	R035	01/08/2024	11.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	R035	01/08/2024	12.50 Call	Bond Future	8503.2600	8.5033	8508.2900	8.5083	0.059	0.0000	0.0000
2024/08/01	R035	01/08/2024	12.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	R035	01/08/2024	12.45 Call	Bond Future	8257.4800	8.2575	8262.5100	8.2625	0.061	0.0000	0.0000
2024/08/01	R035	01/08/2024	12.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	R035	01/08/2024	13.20 Call	Bond Future	11834.6900	11.8347	11839.7200	11.8397	0.043	0.0000	0.0000
2024/08/01	R035	01/08/2024	13.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	R035	01/08/2024	13.08 Call	Bond Future	11277.8100	11.2778	11282.8400	11.2828	0.045	0.0000	0.0000
2024/08/01	R035	01/08/2024	13.08 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	R035	01/08/2024	13.05 Call	Bond Future	11137.6900	11.1377	11142.7200	11.1427	0.045	0.0000	0.0000
2024/08/01	R035	01/08/2024	13.05 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	R035	01/08/2024	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	R035	01/08/2024	12.20 Call	Bond Future	7012.4100	7.0124	7017.4400	7.0174	0.072	0.0000	0.0000
2024/08/01	R035	01/08/2024	11.80 Call	Bond Future	4962.9200	4.9629	4967.9500	4.9680	0.101	0.0000	0.0000
2024/08/01	R035	01/08/2024	11.80 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	R035	01/08/2024	11.81 Call	Bond Future	5015.0400	5.0150	5020.0700	5.0201	0.100	0.0000	0.0000
2024/08/01	R035	01/08/2024	11.81 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	R035	01/08/2024	11.79 Call	Bond Future	4910.7600	4.9108	4915.7900	4.9158	0.102	0.0000	0.0000
2024/08/01	R035	01/08/2024	11.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	R035	01/08/2024		Bond Future	10.8859	91.3778	10.8850	91.3828	0.008	0.0000	0.0000
2024/08/01	R035	07/11/2024		Bond Future	10.9772	88.9818	10.8928	89.4512	0.769	0.0000	0.0000
2024/08/01	R035	07/11/2024	12.18 Call	Bond Future	6692.3200	6.6923	7102.3100	7.1023	6.126	0.0000	0.0000
2024/08/01	R035	07/11/2024	12.18 Put	Bond Future	364.1000	0.3641	304.6800	0.3047	16.320	0.0000	0.0000
2024/08/01	R035	07/11/2024	12.19 Call	Bond Future	6736.6800	6.7367	7147.4400	7.1474	6.097	0.0000	0.0000
2024/08/01	R035	07/11/2024	12.19 Put	Bond Future	358.5400	0.3585	299.8900	0.2999	16.358	0.0000	0.0000
2024/08/01	R035	07/11/2024	12.17 Call	Bond Future	6647.9100	6.6479	7057.1200	7.0571	6.155	0.0000	0.0000
2024/08/01	R035	07/11/2024	12.17 Put	Bond Future	369.6500	0.3697	309.4500	0.3095	16.286	0.0000	0.0000
2024/08/01	R035	07/11/2024	13.23 Call	Bond Future	11406.4200	11.4064	11863.2900	11.8633	4.005	0.0000	0.0000
2024/08/01	R035	07/11/2024	13.23 Put	Bond Future	62.2200	0.0622	49.6800	0.0497	20.154	0.0000	0.0000
2024/08/01	R035	07/11/2024	12.20 Put	Bond Future	353.0600	0.3531	295.1800	0.2952	16.394	0.0000	0.0000
2024/08/01	R035	07/11/2024	12.20 Call	Bond Future	6781.0700	6.7811	7192.6000	7.1926	6.069	0.0000	0.0000
2024/08/01	R035	06/02/2025		Bond Future	11.0745	90.8745	10.9864	91.3543	0.795	0.0000	0.0000
2024/08/01	R035	06/02/2025	12.41 Call	Bond Future	7673.1900	7.6732	8065.6100	8.0656	5.114	0.0000	0.0000
2024/08/01	R035	06/02/2025	12.41 Put	Bond Future	819.7600	0.8198	732.4100	0.7324	10.656	0.0000	0.0000
2024/08/01	R035	08/05/2025		Bond Future	11.1782	88.2481	11.0864	88.7383	0.822	0.0000	0.0000
2024/08/01	R035	08/05/2025	11.78 Call	Bond Future	5292.0400	5.2920	5613.3300	5.6133	6.071	0.0000	0.0000



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2024/08/01	R035	08/05/2025	11.78 Put	Bond Future	2171.0200	2.1710	2002.1500	2.0022	7.778	0.0000	0.0000
2024/08/01	R035	08/05/2025	13.35 Call	Bond Future	11222.4500	11.2225	11651.2500	11.6513	3.821	0.0000	0.0000
2024/08/01	R035	08/05/2025	13.35 Put	Bond Future	652.0900	0.6521	590.7300	0.5907	9.410	0.0000	0.0000
2024/08/01	R035	08/05/2025	12.70 Call	Bond Future	8690.3100	8.6903	9085.1700	9.0852	4.544	0.0000	0.0000
2024/08/01	R035	08/05/2025	12.70 Put	Bond Future	1088.1500	1.0882	992.8500	0.9929	8.758	0.0000	0.0000
2024/08/01	R035	08/05/2025	11.46 Put	Bond Future	2751.3400	2.7513	2548.4700	2.5485	7.373	0.0000	0.0000
2024/08/01	R035	08/05/2025	11.46 Call	Bond Future	4232.1200	4.2321	4519.4100	4.5194	6.788	0.0000	0.0000
2024/08/01	R035	07/08/2025		Bond Future	11.2954	90.0416	11.1995	90.5422	0.849	0.0000	0.0000
2024/08/01	R035	07/08/2025	12.65 Call	Bond Future	8500.0600	8.5001	8873.5300	8.8735	4.394	0.0000	0.0000
2024/08/01	R035	07/08/2025	12.65 Put	Bond Future	1830.1700	1.8302	1703.0500	1.7031	6.946	0.0000	0.0000
2024/08/01	R053	01/08/2024		Bond Future	11.4759	105.2774	11.4600	105.4121	0.139	0.0000	0.0000
2024/08/01	R053	01/08/2024	13.14 Call	Bond Future	12479.7200	12.4797	12614.4000	12.6144	1.079	0.0000	0.0000
2024/08/01	R053	01/08/2024	13.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	R053	01/08/2024	13.15 Call	Bond Future	12546.0800	12.5461	12680.7600	12.6808	1.073	0.0000	0.0000
2024/08/01	R053	01/08/2024	13.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	R053	01/08/2024	13.13 Call	Bond Future	12413.2600	12.4133	12547.9400	12.5479	1.085	0.0000	0.0000
2024/08/01	R053	01/08/2024	13.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	R053	07/11/2024	12.80 Call	Bond Future	9982.2200	9.9822	10635.2500	10.6353	6.542	0.0000	0.0000
2024/08/01	R053	07/11/2024	12.80 Put	Bond Future	568.8100	0.5688	473.7600	0.4738	16.710	0.0000	0.0000
2024/08/01	R053	07/11/2024	12.81 Call	Bond Future	10043.8400	10.0438	10698.0200	10.6980	6.513	0.0000	0.0000
2024/08/01	R053	07/11/2024	12.81 Put	Bond Future	560.8700	0.5609	466.9700	0.4670	16.742	0.0000	0.0000
2024/08/01	R053	07/11/2024	12.79 Call	Bond Future	9920.7300	9.9207	10572.5900	10.5726	6.571	0.0000	0.0000
2024/08/01	R053	07/11/2024	12.79 Put	Bond Future	576.9700	0.5770	480.7500	0.4808	16.677	0.0000	0.0000
2024/08/01	R053	07/11/2024		Bond Future	11.5645	101.8460	11.4753	102.5941	0.771	0.0000	0.0000
2024/08/01	R053	06/02/2025		Bond Future	11.6537	104.0118	11.5612	104.7762	0.793	0.0000	0.0000
2024/08/01	R053	06/02/2025	12.94 Call	Bond Future	10927.1400	10.9271	11547.9800	11.5480	5.682	0.0000	0.0000
2024/08/01	R053	06/02/2025	12.94 Put	Bond Future	1295.6800	1.2957	1152.1100	1.1521	11.081	0.0000	0.0000
2024/08/01	R053	08/05/2025		Bond Future	11.7519	100.3012	11.6560	101.0820	0.816	0.0000	0.0000
2024/08/01	R053	08/05/2025	12.64 Call	Bond Future	9478.9700	9.4790	10034.4200	10.0344	5.860	0.0000	0.0000
2024/08/01	R053	08/05/2025	12.64 Put	Bond Future	2744.9500	2.7450	2519.6400	2.5196	8.208	0.0000	0.0000
2024/08/01	R053	07/08/2025		Bond Future	11.8583	102.3372	11.7588	103.1344	0.840	0.0000	0.0000
2024/08/01	R053	07/08/2025	13.17 Call	Bond Future	12626.9500	12.6270	13214.1400	13.2141	4.650	0.0000	0.0000
2024/08/01	R053	07/08/2025	13.17 Put	Bond Future	3123.8700	3.1239	2913.8400	2.9138	6.723	0.0000	0.0000
2024/08/01	R186	01/08/2024		Bond Future	8.3196	105.9112	8.3250	105.8994	0.065	0.0000	0.0000
2024/08/01	R186	01/08/2024	8.69 Call	Bond Future	803.3200	0.8033	791.4900	0.7915	1.473	0.0000	0.0000
2024/08/01	R186	01/08/2024	8.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	R186	01/08/2024	8.70 Call	Bond Future	824.9000	0.8249	813.0700	0.8131	1.434	0.0000	0.0000
2024/08/01	R186	01/08/2024	8.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000



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2024/08/01	R186	01/08/2024	8.68 Call	Bond Future	781.7400	0.7817	769.9100	0.7699	1.513	0.0000	0.0000
2024/08/01	R186	01/08/2024	8.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	R186	07/11/2024		Bond Future	8.2591	108.3662	8.2367	108.4099	0.271	0.0000	0.0000
2024/08/01	R186	07/11/2024	9.14 Call	Bond Future	1823.0600	1.8231	1858.7600	1.8588	1.958	0.0000	0.0000
2024/08/01	R186	07/11/2024	9.14 Put	Bond Future	121.7500	0.1218	113.7500	0.1138	6.571	0.0000	0.0000
2024/08/01	R186	07/11/2024	9.15 Call	Bond Future	1840.0000	1.8400	1875.8100	1.8758	1.946	0.0000	0.0000
2024/08/01	R186	07/11/2024	9.15 Put	Bond Future	119.5900	0.1196	111.7000	0.1117	6.598	0.0000	0.0000
2024/08/01	R186	07/11/2024	9.13 Call	Bond Future	1806.1600	1.8062	1841.7400	1.8417	1.970	0.0000	0.0000
2024/08/01	R186	07/11/2024	9.13 Put	Bond Future	123.9600	0.1240	115.8400	0.1158	6.551	0.0000	0.0000
2024/08/01	R186	06/02/2025		Bond Future	8.2060	105.3569	8.1801	105.4019	0.316	0.0000	0.0000
2024/08/01	R186	06/02/2025	9.03 Call	Bond Future	1720.7700	1.7208	1753.2800	1.7533	1.889	0.0000	0.0000
2024/08/01	R186	06/02/2025	9.03 Put	Bond Future	302.9800	0.3030	290.4700	0.2905	4.129	0.0000	0.0000
2024/08/01	R186	08/05/2025		Bond Future	8.1743	107.5445	8.1437	107.5910	0.375	0.0000	0.0000
2024/08/01	R186	08/05/2025	8.47 Call	Bond Future	1047.5300	1.0475	1073.8000	1.0738	2.508	0.0000	0.0000
2024/08/01	R186	08/05/2025	8.47 Put	Bond Future	601.0600	0.6011	580.9000	0.5809	3.354	0.0000	0.0000
2024/08/01	R186	07/08/2025		Bond Future	8.1632	104.4176	8.1261	104.4655	0.455	0.0000	0.0000
2024/08/01	R186	07/08/2025	9.68 Call	Bond Future	2081.7000	2.0817	2121.8800	2.1219	1.930	0.0000	0.0000
2024/08/01	R186	07/08/2025	9.68 Put	Bond Future	151.2100	0.1512	143.5200	0.1435	5.086	0.0000	0.0000
2024/08/01	R186	07/08/2025	10.25 Call	Bond Future	2711.4600	2.7115	2755.2700	2.7553	1.616	0.0000	0.0000
2024/08/01	R186	07/08/2025	10.25 Put	Bond Future	68.6200	0.0686	64.5600	0.0646	5.917	0.0000	0.0000
2024/08/01	R186	07/08/2025	9.22 Put	Bond Future	265.2000	0.2652	253.3500	0.2534	4.468	0.0000	0.0000
2024/08/01	R186	07/08/2025	9.22 Call	Bond Future	1615.6200	1.6156	1651.6400	1.6516	2.229	0.0000	0.0000
2024/08/01	R202	01/08/2024		Bond Future	261.8678	261.8678	262.6665	262.6665	0.305	0.0000	0.0000
2024/08/01	R202	07/11/2024		Bond Future	268.0080	268.0080	269.0333	269.0333	0.383	0.0000	0.0000
2024/08/01	R202	06/02/2025		Bond Future	268.5713	268.5713	269.6196	269.6196	0.390	0.0000	0.0000
2024/08/01	R202	06/02/2025	266.79 Call	Bond Future	1781.2800	1.7813	2829.6200	2.8296	58.853	0.0000	0.0000
2024/08/01	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	R202	08/05/2025		Bond Future	274.2146	274.2146	275.2863	275.2863	0.391	0.0000	0.0000
2024/08/01	R202	08/05/2025	272.31 Call	Bond Future	1904.6200	1.9046	2976.2800	2.9763	56.266	0.0000	0.0000
2024/08/01	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	R202	07/08/2025		Bond Future	274.5494	274.5494	275.6446	275.6446	0.399	0.0000	0.0000
2024/08/01	R202	07/08/2025	271.60 Call	Bond Future	2949.3700	2.9494	4044.5600	4.0446	37.133	0.0000	0.0000
2024/08/01	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	R209	01/08/2024		Bond Future	10.9909	71.4349	10.9750	71.5152	0.144	0.0000	0.0000
2024/08/01	R209	01/08/2024	11.79 Call	Bond Future	3886.5800	3.8866	3966.8600	3.9669	2.066	0.0000	0.0000
2024/08/01	R209	01/08/2024	11.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	R209	01/08/2024	11.80 Call	Bond Future	3933.3100	3.9333	4013.5900	4.0136	2.041	0.0000	0.0000
2024/08/01	R209	01/08/2024	11.80 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000



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2024/08/01	R209	01/08/2024	11.78 Call	Bond Future	3839.8100	3.8398	3920.0900	3.9201	2.091	0.0000	0.0000
2024/08/01	R209	01/08/2024	11.78 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	R209	07/11/2024		Bond Future	11.0743	69.9340	10.9903	70.3541	0.759	0.0000	0.0000
2024/08/01	R209	07/11/2024	12.23 Call	Bond Future	5797.5000	5.7975	6161.3000	6.1613	6.275	0.0000	0.0000
2024/08/01	R209	07/11/2024	12.23 Put	Bond Future	350.9100	0.3509	294.6200	0.2946	16.041	0.0000	0.0000
2024/08/01	R209	07/11/2024	12.21 Call	Bond Future	5719.1200	5.7191	6081.4400	6.0814	6.335	0.0000	0.0000
2024/08/01	R209	07/11/2024	12.21 Put	Bond Future	361.7400	0.3617	303.9700	0.3040	15.970	0.0000	0.0000
2024/08/01	R209	07/11/2024	12.22 Call	Bond Future	5758.3300	5.7583	6121.3900	6.1214	6.305	0.0000	0.0000
2024/08/01	R209	07/11/2024	12.22 Put	Bond Future	356.3200	0.3563	299.2900	0.2993	16.005	0.0000	0.0000
2024/08/01	R209	06/02/2025		Bond Future	11.1602	71.4213	11.0730	71.8506	0.781	0.0000	0.0000
2024/08/01	R209	06/02/2025	12.44 Call	Bond Future	6687.3600	6.6874	7035.7200	7.0357	5.209	0.0000	0.0000
2024/08/01	R209	06/02/2025	12.44 Put	Bond Future	774.0400	0.7740	693.0800	0.6931	10.459	0.0000	0.0000
2024/08/01	R209	08/05/2025		Bond Future	11.2566	69.7487	11.1662	70.1873	0.804	0.0000	0.0000
2024/08/01	R209	08/05/2025	11.89 Call	Bond Future	4882.3400	4.8823	5173.8000	5.1738	5.970	0.0000	0.0000
2024/08/01	R209	08/05/2025	11.89 Put	Bond Future	1913.4300	1.9134	1766.2900	1.7663	7.690	0.0000	0.0000
2024/08/01	R209	07/08/2025		Bond Future	11.3632	71.1658	11.2692	71.6136	0.827	0.0000	0.0000
2024/08/01	R209	07/08/2025	12.68 Call	Bond Future	7555.3300	7.5553	7889.2600	7.8893	4.420	0.0000	0.0000
2024/08/01	R209	07/08/2025	12.68 Put	Bond Future	1667.8300	1.6678	1553.9100	1.5539	6.830	0.0000	0.0000
2024/08/01	R210	01/08/2024		Bond Future	237.9752	237.9752	237.9225	237.9225	0.022	0.0000	0.0000
2024/08/01	R210	07/11/2024		Bond Future	240.2239	240.2239	240.1288	240.1288	0.040	0.0000	0.0000
2024/08/01	R210	06/02/2025		Bond Future	245.3914	245.3914	245.2952	245.2952	0.039	0.0000	0.0000
2024/08/01	R210	06/02/2025	239.61 Call	Bond Future	5781.4000	5.7814	5685.1600	5.6852	1.665	0.0000	0.0000
2024/08/01	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	R210	08/05/2025		Bond Future	247.1493	247.1493	247.0524	247.0524	0.039	0.0000	0.0000
2024/08/01	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	R210	08/05/2025	248.03 Put	Bond Future	880.7300	0.8807	977.6100	0.9776	11.000	0.0000	0.0000
2024/08/01	R210	07/08/2025		Bond Future	252.2351	252.2351	252.1373	252.1373	0.039	0.0000	0.0000
2024/08/01	R210	07/08/2025	248.44 Call	Bond Future	3795.0700	3.7951	3697.3300	3.6973	2.575	0.0000	0.0000
2024/08/01	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	R213	01/08/2024		Bond Future	9.8356	89.5330	9.8050	89.6660	0.311	0.0000	0.0000
2024/08/01	R213	01/08/2024	10.87 Call	Bond Future	4354.1200	4.3541	4487.1500	4.4872	3.055	0.0000	0.0000
2024/08/01	R213	01/08/2024	10.87 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	R213	01/08/2024	10.88 Call	Bond Future	4394.8600	4.3949	4527.8900	4.5279	3.027	0.0000	0.0000
2024/08/01	R213	01/08/2024	10.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	R213	01/08/2024	10.86 Call	Bond Future	4313.3500	4.3134	4446.3800	4.4464	3.084	0.0000	0.0000
2024/08/01	R213	01/08/2024	10.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	R213	07/11/2024	11.22 Call	Bond Future	5539.0000	5.5390	5865.1200	5.8651	5.888	0.0000	0.0000
2024/08/01	R213	07/11/2024	11.22 Put	Bond Future	179.3300	0.1793	146.2500	0.1463	18.446	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	
2024/08/01	R213	07/11/2024	11.23 Call	Bond Future	5574.8000	5.5748	5901.4300	5.9014	5.859	0.0000	0.0000
2024/08/01	R213	07/11/2024	11.23 Put	Bond Future	176.2000	0.1762	143.6300	0.1436	18.485	0.0000	0.0000
2024/08/01	R213	07/11/2024	11.21 Call	Bond Future	5503.1400	5.5031	5828.7700	5.8288	5.917	0.0000	0.0000
2024/08/01	R213	07/11/2024	11.21 Put	Bond Future	182.4300	0.1824	148.8600	0.1489	18.402	0.0000	0.0000
2024/08/01	R213	07/11/2024		Bond Future	9.8974	88.0479	9.8124	88.4071	0.859	0.0000	0.0000
2024/08/01	R213	06/02/2025		Bond Future	9.9686	89.9209	9.8790	90.2881	0.899	0.0000	0.0000
2024/08/01	R213	06/02/2025	11.35 Call	Bond Future	5896.6100	5.8966	6206.4100	6.2064	5.254	0.0000	0.0000
2024/08/01	R213	06/02/2025	11.35 Put	Bond Future	472.3000	0.4723	414.8900	0.4149	12.155	0.0000	0.0000
2024/08/01	R213	08/05/2025		Bond Future	10.0491	88.2288	9.9545	88.6040	0.941	0.0000	0.0000
2024/08/01	R213	08/05/2025	10.52 Call	Bond Future	3533.3500	3.5334	3769.2300	3.7692	6.676	0.0000	0.0000
2024/08/01	R213	08/05/2025	10.52 Put	Bond Future	1694.3200	1.6943	1554.9700	1.5550	8.225	0.0000	0.0000
2024/08/01	R213	07/08/2025		Bond Future	10.1460	90.0229	10.0459	90.4062	0.986	0.0000	0.0000
2024/08/01	R213	07/08/2025	11.66 Call	Bond Future	6653.0600	6.6531	6949.6600	6.9497	4.458	0.0000	0.0000
2024/08/01	R213	07/08/2025	11.66 Put	Bond Future	1097.2400	1.0972	1010.5100	1.0105	7.904	0.0000	0.0000
2024/08/01	R214	01/08/2024	12.17 Call	Bond Future	4056.6000	4.0566	4114.1600	4.1142	1.419	0.0000	0.0000
2024/08/01	R214	01/08/2024	12.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	R214	01/08/2024	12.18 Call	Bond Future	4104.5400	4.1045	4162.1000	4.1621	1.402	0.0000	0.0000
2024/08/01	R214	01/08/2024	12.18 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	R214	01/08/2024	12.16 Call	Bond Future	4008.6000	4.0086	4066.1600	4.0662	1.436	0.0000	0.0000
2024/08/01	R214	01/08/2024	12.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	R214	01/08/2024		Bond Future	11.3659	66.8464	11.3550	66.9040	0.095	0.0000	0.0000
2024/08/01	R214	07/11/2024		Bond Future	11.4519	65.0898	11.3629	65.5580	0.776	0.0000	0.0000
2024/08/01	R214	07/11/2024	12.61 Call	Bond Future	6019.1200	6.0191	6425.5100	6.4255	6.752	0.0000	0.0000
2024/08/01	R214	07/11/2024	12.61 Put	Bond Future	366.0000	0.3660	304.1800	0.3042	16.891	0.0000	0.0000
2024/08/01	R214	07/11/2024	12.62 Call	Bond Future	6059.0700	6.0591	6466.2600	6.4663	6.720	0.0000	0.0000
2024/08/01	R214	07/11/2024	12.62 Put	Bond Future	360.5200	0.3605	299.5000	0.2995	16.926	0.0000	0.0000
2024/08/01	R214	07/11/2024	12.60 Call	Bond Future	5979.1200	5.9791	6384.7200	6.3847	6.784	0.0000	0.0000
2024/08/01	R214	07/11/2024	12.60 Put	Bond Future	371.4700	0.3715	308.8600	0.3089	16.855	0.0000	0.0000
2024/08/01	R214	06/02/2025		Bond Future	11.5410	66.4743	11.4490	66.9528	0.798	0.0000	0.0000
2024/08/01	R214	06/02/2025	12.71 Call	Bond Future	6537.2800	6.5373	6917.9800	6.9180	5.824	0.0000	0.0000
2024/08/01	R214	06/02/2025	12.71 Put	Bond Future	903.6000	0.9036	805.8200	0.8058	10.821	0.0000	0.0000
2024/08/01	R214	06/02/2025	13.63 Call	Bond Future	9916.1600	9.9162	10349.2500	10.3493	4.368	0.0000	0.0000
2024/08/01	R214	06/02/2025	13.63 Put	Bond Future	371.1600	0.3712	325.7700	0.3258	12.229	0.0000	0.0000
2024/08/01	R214	06/02/2025	12.25 Put	Bond Future	1388.7600	1.3888	1249.1600	1.2492	10.052	0.0000	0.0000
2024/08/01	R214	06/02/2025	12.25 Call	Bond Future	4900.0600	4.9001	5238.9400	5.2389	6.916	0.0000	0.0000
2024/08/01	R214	06/02/2025	11.75 Put	Bond Future	2203.6300	2.2036	2003.4800	2.0035	9.083	0.0000	0.0000
2024/08/01	R214	06/02/2025	11.75 Call	Bond Future	3270.3800	3.2704	3548.7100	3.5487	8.511	0.0000	0.0000
2024/08/01	R214	08/05/2025		Bond Future	11.6340	64.5490	11.5388	65.0377	0.818	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	
2024/08/01	R214	08/05/2025	12.40 Call	Bond Future	5554.0000	5.5540	5893.1300	5.8931	6.106	0.0000	0.0000
2024/08/01	R214	08/05/2025	12.40 Put	Bond Future	1819.3000	1.8193	1669.7200	1.6697	8.222	0.0000	0.0000
2024/08/01	R214	07/08/2025		Bond Future	11.7364	65.8609	11.6378	66.3599	0.840	0.0000	0.0000
2024/08/01	R214	07/08/2025	12.97 Call	Bond Future	7741.5800	7.7416	8106.9300	8.1069	4.719	0.0000	0.0000
2024/08/01	R214	07/08/2025	12.97 Put	Bond Future	1967.7200	1.9677	1834.0700	1.8341	6.792	0.0000	0.0000
2024/08/01	R248	01/08/2024		Bond Future	11.4659	81.7943	11.4550	81.8656	0.095	0.0000	0.0000
2024/08/01	R248	01/08/2024	12.31 Call	Bond Future	5213.6800	5.2137	5285.0200	5.2850	1.368	0.0000	0.0000
2024/08/01	R248	01/08/2024	12.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	R248	01/08/2024	12.32 Call	Bond Future	5271.7800	5.2718	5343.1200	5.3431	1.353	0.0000	0.0000
2024/08/01	R248	01/08/2024	12.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	R248	01/08/2024	12.30 Call	Bond Future	5155.5000	5.1555	5226.8400	5.2268	1.384	0.0000	0.0000
2024/08/01	R248	01/08/2024	12.30 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	R248	07/11/2024		Bond Future	11.5538	79.2396	11.4648	79.8195	0.771	0.0000	0.0000
2024/08/01	R248	07/11/2024	12.79 Call	Bond Future	7763.7300	7.7637	8271.4600	8.2715	6.540	0.0000	0.0000
2024/08/01	R248	07/11/2024	12.79 Put	Bond Future	427.0700	0.4271	354.9800	0.3550	16.880	0.0000	0.0000
2024/08/01	R248	07/11/2024	12.80 Call	Bond Future	7811.9300	7.8119	8320.5500	8.3206	6.511	0.0000	0.0000
2024/08/01	R248	07/11/2024	12.80 Put	Bond Future	420.9200	0.4209	349.7200	0.3497	16.915	0.0000	0.0000
2024/08/01	R248	07/11/2024	12.78 Call	Bond Future	7715.4600	7.7155	8222.2900	8.2223	6.569	0.0000	0.0000
2024/08/01	R248	07/11/2024	12.78 Put	Bond Future	433.2300	0.4332	360.2400	0.3602	16.848	0.0000	0.0000
2024/08/01	R248	06/02/2025		Bond Future	11.6448	80.9252	11.5525	81.5176	0.793	0.0000	0.0000
2024/08/01	R248	06/02/2025	12.71 Call	Bond Future	7512.1900	7.5122	7974.0700	7.9741	6.148	0.0000	0.0000
2024/08/01	R248	06/02/2025	12.71 Put	Bond Future	1203.4100	1.2034	1072.8500	1.0729	10.849	0.0000	0.0000
2024/08/01	R248	08/05/2025		Bond Future	11.7393	78.1555	11.6437	78.7606	0.814	0.0000	0.0000
2024/08/01	R248	08/05/2025	12.60 Call	Bond Future	7239.5000	7.2395	7668.1900	7.6682	5.922	0.0000	0.0000
2024/08/01	R248	08/05/2025	12.60 Put	Bond Future	2140.5800	2.1406	1964.1700	1.9642	8.241	0.0000	0.0000
2024/08/01	R248	07/08/2025		Bond Future	11.8433	79.7433	11.7441	80.3612	0.837	0.0000	0.0000
2024/08/01	R248	07/08/2025	13.21 Call	Bond Future	9943.6800	9.9437	10406.0200	10.4060	4.650	0.0000	0.0000
2024/08/01	R248	07/08/2025	13.21 Put	Bond Future	2234.3500	2.2344	2078.8500	2.0789	6.960	0.0000	0.0000
2024/08/01	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/01	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
<b>Total</b>											

