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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/08/2024 TO 02/08/2024

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
2024/08/02	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/02	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/02	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/02	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/02	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/02	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/02	2025	01/08/2024		Bond Future	180.4400	180.4400	180.4400	0.000	0.0000	0.0000
2024/08/02	2025	07/11/2024		Bond Future	185.4968	185.4968	185.5982	0.055	0.0000	0.0000
2024/08/02	2029	01/08/2024		Bond Future	130.9300	130.9300	130.9300	0.000	0.0000	0.0000
2024/08/02	2029	07/11/2024		Bond Future	132.6950	132.6950	132.8640	0.127	0.0000	0.0000
2024/08/02	2029	06/02/2025		Bond Future	135.5501	135.5501	135.7037	0.113	0.0000	0.0000
2024/08/02	2029	06/02/2025	132.40 Call	Bond Future	3150.0700	3.1501	3303.6700	4.876	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
2024/08/02	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/08/02	2029	08/05/2025		Bond Future	136.9727	136.9727	137.1350	137.1350	0.119	0.0000
2024/08/02	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/02	2029	08/05/2025	137.85 Put	Bond Future	877.3400	0.8773	714.9700	0.7150	18.507	0.0000
2024/08/02	2029	07/08/2025		Bond Future	139.7926	139.7926	139.9693	139.9693	0.126	0.0000
2024/08/02	2029	07/08/2025	137.41 Call	Bond Future	2382.5600	2.3826	2559.2500	2.5593	7.416	0.0000
2024/08/02	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/02	2029	06/11/2025		Bond Future	139.7900	139.7900	139.7900	139.7900	0.000	0.0000
2024/08/02	2029	06/11/2025	139.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/02	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/02	2030	01/08/2024		Bond Future	10.3800	90.3622	10.3800	90.3622	0.000	0.0000
2024/08/02	2030	07/11/2024	10.75 Call	Bond Future	5431.2700	5.4313	5752.0200	5.7520	5.906	0.0000
2024/08/02	2030	07/11/2024	10.75 Put	Bond Future	127.0500	0.1271	111.1800	0.1112	12.491	0.0000
2024/08/02	2030	07/11/2024	10.76 Call	Bond Future	5465.4400	5.4654	5786.4800	5.7865	5.874	0.0000
2024/08/02	2030	07/11/2024	10.76 Put	Bond Future	124.7400	0.1247	109.1600	0.1092	12.490	0.0000
2024/08/02	2030	07/11/2024	10.74 Call	Bond Future	5397.1100	5.3971	5717.5800	5.7176	5.938	0.0000
2024/08/02	2030	07/11/2024	10.74 Put	Bond Future	129.4000	0.1294	113.2500	0.1133	12.481	0.0000
2024/08/02	2030	07/11/2024		Bond Future	9.3478	96.7716	9.2622	97.1082	0.917	0.0000
2024/08/02	2030	07/11/2024	10.21 Put	Bond Future	334.1300	0.3341	292.0300	0.2920	12.600	0.0000
2024/08/02	2030	07/11/2024	10.21 Call	Bond Future	3640.2700	3.6403	3934.7900	3.9348	8.091	0.0000
2024/08/02	2030	07/11/2024	10.71 Put	Bond Future	136.6300	0.1366	119.6500	0.1197	12.428	0.0000
2024/08/02	2030	07/11/2024	10.71 Call	Bond Future	5294.7100	5.2947	5614.3500	5.6144	6.037	0.0000
2024/08/02	2030	07/11/2024	11.91 Call	Bond Future	9426.6500	9.4267	9760.1100	9.7601	3.537	0.0000
2024/08/02	2030	07/11/2024	11.91 Put	Bond Future	10.5400	0.0105	7.3800	0.0074	29.981	0.0000
2024/08/02	2030	06/02/2025		Bond Future	9.3891	94.8204	9.3017	95.1504	0.931	0.0000
2024/08/02	2030	06/02/2025	10.68 Call	Bond Future	5173.2900	5.1733	5443.3200	5.4433	5.220	0.0000
2024/08/02	2030	06/02/2025	10.68 Put	Bond Future	458.9200	0.4589	398.9400	0.3989	13.070	0.0000
2024/08/02	2030	08/05/2025		Bond Future	9.4564	96.7894	9.3622	97.1306	0.997	0.0000
2024/08/02	2030	08/05/2025	9.93 Call	Bond Future	3114.9500	3.1150	3367.9000	3.3679	8.121	0.0000
2024/08/02	2030	08/05/2025	9.93 Put	Bond Future	1423.1000	1.4231	1334.8800	1.3349	6.199	0.0000
2024/08/02	2030	08/05/2025	11.86 Call	Bond Future	8488.9700	8.4890	8791.8500	8.7919	3.568	0.0000
2024/08/02	2030	08/05/2025	11.86 Put	Bond Future	276.8000	0.2768	238.5100	0.2385	13.833	0.0000
2024/08/02	2030	08/05/2025	10.31 Put	Bond Future	1037.3700	1.0374	976.6700	0.9767	5.851	0.0000
2024/08/02	2030	08/05/2025	10.31 Call	Bond Future	4059.8100	4.0598	4340.2800	4.3403	6.908	0.0000
2024/08/02	2030	08/05/2025	12.28 Call	Bond Future	9721.4400	9.7214	10037.2800	10.0373	3.249	0.0000
2024/08/02	2030	08/05/2025	12.28 Put	Bond Future	166.1200	0.1661	140.7900	0.1408	15.248	0.0000
2024/08/02	2030	08/05/2025	10.69 Put	Bond Future	755.0100	0.7550	712.3600	0.7124	5.649	0.0000
2024/08/02	2030	08/05/2025	10.69 Call	Bond Future	5084.6300	5.0846	5383.1500	5.3832	5.871	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	
2024/08/02	2030	07/08/2025	12.12 Call	Bond Future	8773.9300	8.7739	9083.8500	9.0839	3.532	0.0000	0.0000
2024/08/02	2030	07/08/2025	12.12 Put	Bond Future	382.2100	0.3822	336.0900	0.3361	12.067	0.0000	0.0000
2024/08/02	2030	07/08/2025	10.48 Put	Bond Future	1260.8500	1.2609	1194.0500	1.1941	5.298	0.0000	0.0000
2024/08/02	2030	07/08/2025	10.48 Call	Bond Future	4424.0300	4.4240	4713.2700	4.7133	6.538	0.0000	0.0000
2024/08/02	2030	07/08/2025		Bond Future	9.5431	94.7475	9.4400	95.1035	1.080	0.0000	0.0000
2024/08/02	2030	07/08/2025	11.11 Call	Bond Future	6045.3700	6.0454	6358.0900	6.3581	5.173	0.0000	0.0000
2024/08/02	2030	07/08/2025	11.11 Put	Bond Future	828.4800	0.8285	785.1600	0.7852	5.229	0.0000	0.0000
2024/08/02	2030	06/11/2025		Bond Future	9.5400	96.9671	9.5400	96.9671	0.000	0.0000	0.0000
2024/08/02	2030	06/11/2025	9.54 Call	Bond Future	2480.7800	2.4808	2478.0900	2.4781	0.108	0.0000	0.0000
2024/08/02	2030	06/11/2025	9.54 Put	Bond Future	2480.7800	2.4808	2478.0900	2.4781	0.108	0.0000	0.0000
2024/08/02	2032	01/08/2024		Bond Future	11.1400	88.2387	11.1400	88.2387	0.000	0.0000	0.0000
2024/08/02	2032	07/11/2024	13.36 Call	Bond Future	13811.6200	13.8116	14168.5000	14.1685	2.584	0.0000	0.0000
2024/08/02	2032	07/11/2024	13.36 Put	Bond Future	2.5700	0.0026	1.8900	0.0019	26.459	0.0000	0.0000
2024/08/02	2032	07/11/2024	11.64 Put	Bond Future	153.0100	0.1530	141.7400	0.1417	7.366	0.0000	0.0000
2024/08/02	2032	07/11/2024	11.64 Call	Bond Future	6923.7300	6.9237	7270.0200	7.2700	5.001	0.0000	0.0000
2024/08/02	2032	07/11/2024	11.48 Call	Bond Future	6275.9100	6.2759	6618.1900	6.6182	5.454	0.0000	0.0000
2024/08/02	2032	07/11/2024	11.48 Put	Bond Future	201.8100	0.2018	186.5300	0.1865	7.571	0.0000	0.0000
2024/08/02	2032	07/11/2024	11.49 Call	Bond Future	6316.2300	6.3162	6658.7900	6.6588	5.423	0.0000	0.0000
2024/08/02	2032	07/11/2024	11.49 Put	Bond Future	198.3800	0.1984	183.3800	0.1834	7.561	0.0000	0.0000
2024/08/02	2032	07/11/2024	11.47 Call	Bond Future	6235.6100	6.2356	6577.6700	6.5777	5.486	0.0000	0.0000
2024/08/02	2032	07/11/2024	11.47 Put	Bond Future	205.3000	0.2053	189.8000	0.1898	7.550	0.0000	0.0000
2024/08/02	2032	07/11/2024		Bond Future	10.1533	91.2345	10.0788	91.5920	0.734	0.0000	0.0000
2024/08/02	2032	07/11/2024	11.11 Put	Bond Future	377.4500	0.3775	347.5600	0.3476	7.919	0.0000	0.0000
2024/08/02	2032	07/11/2024	11.11 Call	Bond Future	4811.7100	4.8117	5139.3800	5.1394	6.810	0.0000	0.0000
2024/08/02	2032	07/11/2024	11.61 Put	Bond Future	161.2300	0.1612	149.2900	0.1493	7.406	0.0000	0.0000
2024/08/02	2032	07/11/2024	11.61 Call	Bond Future	6801.9000	6.8019	7147.5200	7.1475	5.081	0.0000	0.0000
2024/08/02	2032	07/11/2024	12.95 Call	Bond Future	12211.9900	12.2120	12567.5000	12.5675	2.911	0.0000	0.0000
2024/08/02	2032	07/11/2024	12.95 Put	Bond Future	8.5600	0.0086	6.5100	0.0065	23.949	0.0000	0.0000
2024/08/02	2032	07/11/2024	10.60 Call	Bond Future	2961.4400	2.9614	3248.8200	3.2488	9.704	0.0000	0.0000
2024/08/02	2032	07/11/2024	10.60 Put	Bond Future	855.3400	0.8553	785.1600	0.7852	8.205	0.0000	0.0000
2024/08/02	2032	06/02/2025		Bond Future	10.2275	93.1751	10.1521	93.5271	0.737	0.0000	0.0000
2024/08/02	2032	06/02/2025	11.72 Call	Bond Future	7116.7000	7.1167	7461.2600	7.4613	4.842	0.0000	0.0000
2024/08/02	2032	06/02/2025	11.72 Put	Bond Future	489.4000	0.4894	482.0000	0.4820	1.512	0.0000	0.0000
2024/08/02	2032	08/05/2025		Bond Future	10.3162	90.9449	10.2362	91.3083	0.776	0.0000	0.0000
2024/08/02	2032	08/05/2025	10.91 Call	Bond Future	4414.3100	4.4143	4694.5700	4.6946	6.349	0.0000	0.0000
2024/08/02	2032	08/05/2025	10.91 Put	Bond Future	1774.2700	1.7743	1691.1200	1.6911	4.686	0.0000	0.0000
2024/08/02	2032	07/08/2025		Bond Future	10.4194	92.7929	10.3335	93.1714	0.824	0.0000	0.0000
2024/08/02	2032	07/08/2025	12.01 Call	Bond Future	7917.3600	7.9174	8230.3500	8.2304	3.953	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	
2024/08/02	2032	07/08/2025	12.01 Put	Bond Future	1255.7900	1.2558	1190.3300	1.1903	5.213	0.0000	0.0000
2024/08/02	2032	06/11/2025		Bond Future	10.4200	90.9959	10.4200	90.9959	0.000	0.0000	0.0000
2024/08/02	2032	06/11/2025	10.42 Call	Bond Future	3573.0600	3.5731	3569.1900	3.5692	0.108	0.0000	0.0000
2024/08/02	2032	06/11/2025	10.42 Put	Bond Future	3573.0600	3.5731	3569.1900	3.5692	0.108	0.0000	0.0000
2024/08/02	2033	01/08/2024		Bond Future	123.7300	123.7300	123.7300	123.7300	0.000	0.0000	0.0000
2024/08/02	2033	07/11/2024		Bond Future	126.5408	126.5408	126.4394	126.4394	0.080	0.0000	0.0000
2024/08/02	2033	06/02/2025		Bond Future	129.2636	129.2636	129.1420	129.1420	0.094	0.0000	0.0000
2024/08/02	2033	06/02/2025	124.94 Call	Bond Future	4323.5800	4.3236	4201.9500	4.2020	2.813	0.0000	0.0000
2024/08/02	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/02	2033	08/05/2025		Bond Future	130.4541	130.4541	130.3352	130.3352	0.091	0.0000	0.0000
2024/08/02	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/02	2033	08/05/2025	130.62 Put	Bond Future	165.8700	0.1659	284.8400	0.2848	71.725	0.0000	0.0000
2024/08/02	2033	07/08/2025		Bond Future	133.1400	133.1400	133.0291	133.0291	0.083	0.0000	0.0000
2024/08/02	2033	07/08/2025	128.65 Call	Bond Future	4489.9500	4.4900	4379.0800	4.3791	2.469	0.0000	0.0000
2024/08/02	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/02	2033	06/11/2025		Bond Future	133.1400	133.1400	133.1400	133.1400	0.000	0.0000	0.0000
2024/08/02	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/02	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/02	2037	01/08/2024		Bond Future	12.1000	77.2467	12.1000	77.2467	0.000	0.0000	0.0000
2024/08/02	2037	07/11/2024		Bond Future	11.2956	84.0887	11.2736	84.2133	0.194	0.0000	0.0000
2024/08/02	2037	07/11/2024	12.58 Call	Bond Future	7164.6100	7.1646	7300.4600	7.3005	1.896	0.0000	0.0000
2024/08/02	2037	07/11/2024	12.58 Put	Bond Future	319.1600	0.3192	330.4300	0.3304	3.531	0.0000	0.0000
2024/08/02	2037	07/11/2024	12.59 Call	Bond Future	7209.7700	7.2098	7345.5500	7.3456	1.883	0.0000	0.0000
2024/08/02	2037	07/11/2024	12.59 Put	Bond Future	314.3100	0.3143	325.5100	0.3255	3.563	0.0000	0.0000
2024/08/02	2037	07/11/2024	12.57 Call	Bond Future	7119.4800	7.1195	7255.3900	7.2554	1.909	0.0000	0.0000
2024/08/02	2037	07/11/2024	12.57 Put	Bond Future	324.0800	0.3241	335.4100	0.3354	3.496	0.0000	0.0000
2024/08/02	2037	06/02/2025		Bond Future	11.3899	81.6170	11.3693	81.7323	0.181	0.0000	0.0000
2024/08/02	2037	06/02/2025	12.76 Call	Bond Future	7955.1900	7.9552	8045.1700	8.0452	1.131	0.0000	0.0000
2024/08/02	2037	06/02/2025	12.76 Put	Bond Future	798.9200	0.7989	773.5900	0.7736	3.171	0.0000	0.0000
2024/08/02	2037	08/05/2025		Bond Future	11.5008	83.3112	11.4787	83.4326	0.193	0.0000	0.0000
2024/08/02	2037	08/05/2025	12.25 Call	Bond Future	5957.4500	5.9575	6139.7400	6.1397	3.060	0.0000	0.0000
2024/08/02	2037	08/05/2025	12.25 Put	Bond Future	1998.0700	1.9981	2058.9600	2.0590	3.047	0.0000	0.0000
2024/08/02	2037	08/05/2025	12.55 Put	Bond Future	1600.1000	1.6001	1656.8000	1.6568	3.544	0.0000	0.0000
2024/08/02	2037	08/05/2025	12.55 Call	Bond Future	7067.9700	7.0680	7246.0700	7.2461	2.520	0.0000	0.0000
2024/08/02	2037	08/05/2025	13.30 Put	Bond Future	919.4200	0.9194	963.8200	0.9638	4.829	0.0000	0.0000
2024/08/02	2037	08/05/2025	13.30 Call	Bond Future	9977.9500	9.9780	10143.7500	10.1438	1.662	0.0000	0.0000
2024/08/02	2037	08/05/2025	13.35 Put	Bond Future	886.3200	0.8863	929.9800	0.9300	4.926	0.0000	0.0000
2024/08/02	2037	08/05/2025	13.35 Call	Bond Future	10175.4100	10.1754	10340.4700	10.3405	1.622	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	
2024/08/02	2037	07/08/2025		Bond Future	11.6253	80.7435	11.6010	80.8743	0.209	0.0000	0.0000
2024/08/02	2037	07/08/2025	13.01 Call	Bond Future	8891.5700	8.8916	9085.7300	9.0857	2.184	0.0000	0.0000
2024/08/02	2037	07/08/2025	13.01 Put	Bond Future	1920.5900	1.9206	1983.9900	1.9840	3.301	0.0000	0.0000
2024/08/02	2037	06/11/2025		Bond Future	11.6300	83.0067	11.6300	83.0067	0.000	0.0000	0.0000
2024/08/02	2037	06/11/2025	11.63 Call	Bond Future	4725.6600	4.7257	4720.5500	4.7206	0.108	0.0000	0.0000
2024/08/02	2037	06/11/2025	11.63 Put	Bond Future	4725.6600	4.7257	4720.5500	4.7206	0.108	0.0000	0.0000
2024/08/02	2038	01/08/2024		Bond Future	136.8900	136.8900	136.8900	136.8900	0.000	0.0000	0.0000
2024/08/02	2038	07/11/2024		Bond Future	139.2531	139.2531	139.2485	139.2485	0.003	0.0000	0.0000
2024/08/02	2038	06/02/2025		Bond Future	140.1391	140.1391	140.1142	140.1142	0.018	0.0000	0.0000
2024/08/02	2038	06/02/2025	135.23 Call	Bond Future	4909.0500	4.9091	4884.2100	4.8842	0.506	0.0000	0.0000
2024/08/02	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/02	2038	08/05/2025		Bond Future	143.0841	143.0841	143.0648	143.0648	0.014	0.0000	0.0000
2024/08/02	2038	08/05/2025	139.68 Call	Bond Future	3404.1100	3.4041	3384.7800	3.3848	0.568	0.0000	0.0000
2024/08/02	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/02	2038	07/08/2025		Bond Future	143.8774	143.8774	143.8687	143.8687	0.006	0.0000	0.0000
2024/08/02	2038	07/08/2025	139.56 Call	Bond Future	4317.4300	4.3174	4308.6600	4.3087	0.203	0.0000	0.0000
2024/08/02	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/02	2038	06/11/2025		Bond Future	143.8800	143.8800	143.8800	143.8800	0.000	0.0000	0.0000
2024/08/02	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/02	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/02	2040	01/08/2024		Bond Future	12.3300	77.3708	12.3300	77.3708	0.000	0.0000	0.0000
2024/08/02	2040	07/11/2024	12.85 Call	Bond Future	7930.7500	7.9308	7991.4100	7.9914	0.765	0.0000	0.0000
2024/08/02	2040	07/11/2024	12.85 Put	Bond Future	315.4100	0.3154	337.2600	0.3373	6.927	0.0000	0.0000
2024/08/02	2040	07/11/2024	12.86 Call	Bond Future	7978.7300	7.9787	8039.1900	8.0392	0.758	0.0000	0.0000
2024/08/02	2040	07/11/2024	12.86 Put	Bond Future	310.6400	0.3106	332.2900	0.3323	6.969	0.0000	0.0000
2024/08/02	2040	07/11/2024	12.84 Call	Bond Future	7882.7800	7.8828	7943.6400	7.9436	0.772	0.0000	0.0000
2024/08/02	2040	07/11/2024	12.84 Put	Bond Future	320.2500	0.3203	342.3000	0.3423	6.885	0.0000	0.0000
2024/08/02	2040	07/11/2024		Bond Future	11.5118	84.6661	11.5055	84.7049	0.055	0.0000	0.0000
2024/08/02	2040	07/11/2024	12.10 Put	Bond Future	960.9500	0.9610	1002.1400	1.0021	4.286	0.0000	0.0000
2024/08/02	2040	07/11/2024	12.10 Call	Bond Future	4448.8400	4.4488	4528.8400	4.5288	1.798	0.0000	0.0000
2024/08/02	2040	07/11/2024	12.60 Call	Bond Future	6737.3100	6.7373	6804.6100	6.8046	0.999	0.0000	0.0000
2024/08/02	2040	07/11/2024	12.60 Put	Bond Future	459.8000	0.4598	488.2900	0.4883	6.196	0.0000	0.0000
2024/08/02	2040	07/11/2024	13.15 Call	Bond Future	9372.3900	9.3724	9427.4600	9.4275	0.588	0.0000	0.0000
2024/08/02	2040	07/11/2024	13.15 Put	Bond Future	199.5500	0.1996	215.8100	0.2158	8.148	0.0000	0.0000
2024/08/02	2040	06/02/2025	11.00 Put	Bond Future	5257.9500	5.2580	5284.1600	5.2842	0.498	0.0000	0.0000
2024/08/02	2040	06/02/2025	11.00 Call	Bond Future	1469.1600	1.4692	1523.0100	1.5230	3.665	0.0000	0.0000
2024/08/02	2040	06/02/2025	11.70 Call	Bond Future	3398.2000	3.3982	3490.6400	3.4906	2.720	0.0000	0.0000
2024/08/02	2040	06/02/2025	11.70 Put	Bond Future	2838.3100	2.8383	2903.1100	2.9031	2.283	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	
2024/08/02	2040	06/02/2025	12.20 Call	Bond Future	5249.0600	5.2491	5340.6100	5.3406	1.744	0.0000	0.0000
2024/08/02	2040	06/02/2025	12.20 Put	Bond Future	1784.9300	1.7849	1848.8400	1.8488	3.581	0.0000	0.0000
2024/08/02	2040	06/02/2025		Bond Future	11.6067	81.9560	11.6022	81.9837	0.039	0.0000	0.0000
2024/08/02	2040	06/02/2025	12.95 Call	Bond Future	8412.8300	8.4128	8483.9600	8.4840	0.845	0.0000	0.0000
2024/08/02	2040	06/02/2025	12.95 Put	Bond Future	882.1900	0.8822	925.6800	0.9257	4.930	0.0000	0.0000
2024/08/02	2040	08/05/2025		Bond Future	11.7167	83.6571	11.7113	83.6890	0.046	0.0000	0.0000
2024/08/02	2040	08/05/2025	12.63 Call	Bond Future	7059.7400	7.0597	7182.2900	7.1823	1.736	0.0000	0.0000
2024/08/02	2040	08/05/2025	12.63 Put	Bond Future	1902.2000	1.9022	1992.8100	1.9928	4.763	0.0000	0.0000
2024/08/02	2040	08/05/2025	13.43 Put	Bond Future	1058.2700	1.0583	1124.2700	1.1243	6.237	0.0000	0.0000
2024/08/02	2040	08/05/2025	13.43 Call	Bond Future	10331.9600	10.3320	10429.9000	10.4299	0.948	0.0000	0.0000
2024/08/02	2040	08/05/2025	12.75 Put	Bond Future	1740.9800	1.7410	1827.8800	1.8279	4.991	0.0000	0.0000
2024/08/02	2040	08/05/2025	12.75 Call	Bond Future	7538.8000	7.5388	7657.6400	7.6576	1.576	0.0000	0.0000
2024/08/02	2040	08/05/2025	13.50 Put	Bond Future	1006.1900	1.0062	1070.2000	1.0702	6.362	0.0000	0.0000
2024/08/02	2040	08/05/2025	13.50 Call	Bond Future	10623.5200	10.6235	10719.4700	10.7195	0.903	0.0000	0.0000
2024/08/02	2040	07/08/2025		Bond Future	11.8392	80.8456	11.8324	80.8851	0.057	0.0000	0.0000
2024/08/02	2040	07/08/2025	13.29 Call	Bond Future	9865.6300	9.8656	9952.7600	9.9528	0.883	0.0000	0.0000
2024/08/02	2040	07/08/2025	13.29 Put	Bond Future	2042.2900	2.0423	2089.9100	2.0899	2.332	0.0000	0.0000
2024/08/02	2040	06/11/2025		Bond Future	11.8400	83.1735	11.8400	83.1735	0.000	0.0000	0.0000
2024/08/02	2040	06/11/2025	11.84 Call	Bond Future	5114.1400	5.1141	5108.6100	5.1086	0.108	0.0000	0.0000
2024/08/02	2040	06/11/2025	11.84 Put	Bond Future	5114.1400	5.1141	5108.6100	5.1086	0.108	0.0000	0.0000
2024/08/02	2044	01/08/2024		Bond Future	12.2900	74.1545	12.2900	74.1545	0.000	0.0000	0.0000
2024/08/02	2044	07/11/2024		Bond Future	11.5725	80.8603	11.5869	80.7693	0.125	0.0000	0.0000
2024/08/02	2044	07/11/2024	12.91 Call	Bond Future	8062.3300	8.0623	8010.2300	8.0102	0.646	0.0000	0.0000
2024/08/02	2044	07/11/2024	12.91 Put	Bond Future	329.1200	0.3291	368.0100	0.3680	11.816	0.0000	0.0000
2024/08/02	2044	07/11/2024	12.92 Call	Bond Future	8110.4400	8.1104	8057.9300	8.0579	0.647	0.0000	0.0000
2024/08/02	2044	07/11/2024	12.92 Put	Bond Future	324.2300	0.3242	362.7100	0.3627	11.868	0.0000	0.0000
2024/08/02	2044	07/11/2024	12.90 Call	Bond Future	8014.2200	8.0142	7962.5300	7.9625	0.645	0.0000	0.0000
2024/08/02	2044	07/11/2024	12.90 Put	Bond Future	334.0800	0.3341	373.3800	0.3734	11.764	0.0000	0.0000
2024/08/02	2044	07/11/2024	12.50 Call	Bond Future	6105.4100	6.1054	6075.1500	6.0752	0.496	0.0000	0.0000
2024/08/02	2044	07/11/2024	12.50 Put	Bond Future	603.9000	0.6039	664.6300	0.6646	10.056	0.0000	0.0000
2024/08/02	2044	07/11/2024	12.25 Call	Bond Future	4952.0500	4.9521	4937.2200	4.9372	0.299	0.0000	0.0000
2024/08/02	2044	07/11/2024	12.25 Put	Bond Future	869.4200	0.8694	945.5800	0.9456	8.760	0.0000	0.0000
2024/08/02	2044	07/11/2024	12.00 Call	Bond Future	3861.0900	3.8611	3862.5800	3.8626	0.039	0.0000	0.0000
2024/08/02	2044	07/11/2024	12.00 Put	Bond Future	1243.4600	1.2435	1335.9400	1.3359	7.437	0.0000	0.0000
2024/08/02	2044	06/02/2025	13.75 Call	Bond Future	11807.3300	11.8073	11747.8000	11.7478	0.504	0.0000	0.0000
2024/08/02	2044	06/02/2025	13.75 Put	Bond Future	425.1200	0.4251	469.9200	0.4699	10.538	0.0000	0.0000
2024/08/02	2044	06/02/2025	12.50 Put	Bond Future	1386.0300	1.3860	1485.3800	1.4854	7.168	0.0000	0.0000
2024/08/02	2044	06/02/2025	12.50 Call	Bond Future	6314.5700	6.3146	6309.5900	6.3096	0.079	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	
2024/08/02	2044	06/02/2025	12.00 Put	Bond Future	2242.0500	2.2421	2363.5700	2.3636	5.420	0.0000	0.0000
2024/08/02	2044	06/02/2025	12.00 Call	Bond Future	4292.1900	4.2922	4309.3800	4.3094	0.400	0.0000	0.0000
2024/08/02	2044	06/02/2025		Bond Future	11.6624	78.1945	11.6792	78.0902	0.144	0.0000	0.0000
2024/08/02	2044	06/02/2025	13.02 Call	Bond Future	8578.7600	8.5788	8546.0000	8.5460	0.382	0.0000	0.0000
2024/08/02	2044	06/02/2025	13.02 Put	Bond Future	843.3400	0.8433	914.9100	0.9149	8.486	0.0000	0.0000
2024/08/02	2044	08/05/2025		Bond Future	11.7660	79.8174	11.7828	79.7145	0.143	0.0000	0.0000
2024/08/02	2044	08/05/2025	12.72 Call	Bond Future	7387.9300	7.3879	7420.3500	7.4204	0.439	0.0000	0.0000
2024/08/02	2044	08/05/2025	12.72 Put	Bond Future	1895.3700	1.8954	2030.6800	2.0307	7.139	0.0000	0.0000
2024/08/02	2044	07/08/2025		Bond Future	11.8808	77.0531	11.8972	76.9547	0.138	0.0000	0.0000
2024/08/02	2044	07/08/2025	13.34 Call	Bond Future	10103.2200	10.1032	10017.1200	10.0171	0.852	0.0000	0.0000
2024/08/02	2044	07/08/2025	13.34 Put	Bond Future	2088.0700	2.0881	2100.4200	2.1004	0.591	0.0000	0.0000
2024/08/02	2044	06/11/2025		Bond Future	11.8800	79.2888	11.8800	79.2888	0.000	0.0000	0.0000
2024/08/02	2044	06/11/2025	11.88 Call	Bond Future	5260.8700	5.2609	5255.1800	5.2552	0.108	0.0000	0.0000
2024/08/02	2044	06/11/2025	11.88 Put	Bond Future	5260.8700	5.2609	5255.1800	5.2552	0.108	0.0000	0.0000
2024/08/02	2046	01/08/2024		Bond Future	119.2400	119.2400	119.2400	119.2400	0.000	0.0000	0.0000
2024/08/02	2046	07/11/2024		Bond Future	119.9679	119.9679	119.2325	119.2325	0.613	0.0000	0.0000
2024/08/02	2046	06/02/2025		Bond Future	122.5488	122.5488	121.7807	121.7807	0.627	0.0000	0.0000
2024/08/02	2046	06/02/2025	114.01 Call	Bond Future	8538.8200	8.5388	7770.7200	7.7707	8.995	0.0000	0.0000
2024/08/02	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/02	2046	08/05/2025		Bond Future	122.8823	122.8823	122.1027	122.1027	0.634	0.0000	0.0000
2024/08/02	2046	08/05/2025	121.97 Call	Bond Future	912.3200	0.9123	132.7100	0.1327	85.454	0.0000	0.0000
2024/08/02	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/02	2046	07/08/2025		Bond Future	125.4108	125.4108	124.6250	124.6250	0.627	0.0000	0.0000
2024/08/02	2046	07/08/2025	118.69 Call	Bond Future	6720.7500	6.7208	5935.0400	5.9350	11.691	0.0000	0.0000
2024/08/02	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/02	2046	06/11/2025		Bond Future	125.4100	125.4100	125.4100	125.4100	0.000	0.0000	0.0000
2024/08/02	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/02	2046	06/11/2025	125.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/02	2050	01/08/2024		Bond Future	121.9400	121.9400	121.9400	121.9400	0.000	0.0000	0.0000
2024/08/02	2050	07/11/2024		Bond Future	121.4405	121.4405	121.0259	121.0259	0.341	0.0000	0.0000
2024/08/02	2050	06/02/2025		Bond Future	121.7016	121.7016	121.2606	121.2606	0.362	0.0000	0.0000
2024/08/02	2050	06/02/2025	115.60 Call	Bond Future	6101.5500	6.1016	5660.5500	5.6606	7.228	0.0000	0.0000
2024/08/02	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/02	2050	08/05/2025		Bond Future	124.2591	124.2591	123.8142	123.8142	0.358	0.0000	0.0000
2024/08/02	2050	08/05/2025	121.16 Call	Bond Future	3099.1100	3.0991	2654.1500	2.6542	14.358	0.0000	0.0000
2024/08/02	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/02	2050	07/08/2025		Bond Future	124.4170	124.4170	123.9721	123.9721	0.358	0.0000	0.0000
2024/08/02	2050	07/08/2025	119.89 Call	Bond Future	4527.0300	4.5270	4082.1300	4.0821	9.828	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
2024/08/02	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/08/02	2050	06/11/2025		Bond Future	124.4200	124.4200	124.4200	124.4200	0.000	0.0000
2024/08/02	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/02	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/02	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/08/02	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/08/02	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/08/02	AL37	01/08/2024		Index Future	1010.9660	1010.9660	1010.9660	1010.9660	0.000	0.0000
2024/08/02	AL37	07/11/2024		Index Future	1036.8530	1036.8530	1040.5170	1040.5170	0.353	0.0000
2024/08/02	AL37	06/02/2025		Index Future	1058.9170	1058.9170	1062.5110	1062.5110	0.339	0.0000
2024/08/02	AL37	08/05/2025		Index Future	1080.9430	1080.9430	1084.6570	1084.6570	0.344	0.0000
2024/08/02	AL37	07/08/2025		Index Future	1102.9760	1102.9760	1106.8510	1106.8510	0.351	0.0000
2024/08/02	AL37	06/11/2025		Index Future	1102.9800	1102.9800	1102.9800	1102.9800	0.000	0.0000
2024/08/02	AL7T	01/08/2024		Index Future	1194.3270	1194.3270	1194.3270	1194.3270	0.000	0.0000
2024/08/02	AL7T	07/11/2024		Index Future	1227.1810	1227.1810	1230.2420	1230.2420	0.249	0.0000
2024/08/02	AL7T	06/02/2025		Index Future	1253.2950	1253.2950	1256.2470	1256.2470	0.236	0.0000
2024/08/02	AL7T	08/05/2025		Index Future	1279.3640	1279.3640	1282.4300	1282.4300	0.240	0.0000
2024/08/02	AL7T	07/08/2025		Index Future	1305.4400	1305.4400	1308.6710	1308.6710	0.248	0.0000
2024/08/02	AL7T	06/11/2025		Index Future	1305.4400	1305.4400	1305.4400	1305.4400	0.000	0.0000
2024/08/02	ALBI	01/08/2024		Index Future	1033.3530	1033.3530	1033.3530	1033.3530	0.000	0.0000
2024/08/02	ALBI	07/11/2024		Index Future	1061.3890	1061.3890	1062.9430	1062.9430	0.146	0.0000
2024/08/02	ALBI	06/02/2025		Index Future	1083.9760	1083.9760	1085.4110	1085.4110	0.132	0.0000
2024/08/02	ALBI	08/05/2025		Index Future	1106.5230	1106.5230	1108.0340	1108.0340	0.137	0.0000
2024/08/02	ALBI	07/08/2025		Index Future	1129.0760	1129.0760	1130.7060	1130.7060	0.144	0.0000
2024/08/02	ALBI	06/11/2025		Index Future	1129.0800	1129.0800	1129.0800	1129.0800	0.000	0.0000
2024/08/02	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/08/02	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/08/02	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/08/02	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/08/02	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/08/02	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/08/02	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	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	
2024/08/02	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/02	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/02	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/02	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/02	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/02	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/02	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/08/02	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/02	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/02	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/02	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/02	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/02	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/08/02	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/02	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/02	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/02	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/02	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/02	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/02	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/02	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/02	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/02	ES33	01/08/2024		Bond Future	12.7200	75.2233	12.7200	75.2233	0.000	0.0000	0.0000
2024/08/02	ES33	07/11/2024		Bond Future	11.5992	78.8822	11.5768	78.9854	0.193	0.0000	0.0000
2024/08/02	ES33	06/02/2025		Bond Future	11.7253	80.5790	11.7045	80.6731	0.178	0.0000	0.0000
2024/08/02	ES33	06/02/2025	13.34 Call	Bond Future	6847.3900	6.8474	6941.5300	6.9415	1.375	0.0000	0.0000
2024/08/02	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	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	
2024/08/02	ES33	08/05/2025		Bond Future	11.8625	78.4694	11.8399	78.5691	0.191	0.0000	0.0000
2024/08/02	ES33	08/05/2025	12.73 Call	Bond Future	3697.4200	3.6974	3797.0800	3.7971	2.695	0.0000	0.0000
2024/08/02	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/02	ES33	07/08/2025		Bond Future	12.0146	80.0813	11.9894	80.1896	0.210	0.0000	0.0000
2024/08/02	ES33	07/08/2025	13.56 Call	Bond Future	6276.7300	6.2767	6384.9800	6.3850	1.725	0.0000	0.0000
2024/08/02	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/02	ES33	06/11/2025		Bond Future	12.0100	78.6502	12.0100	78.6502	0.000	0.0000	0.0000
2024/08/02	ES33	06/11/2025	12.01 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/02	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/02	ES42	01/08/2024		Bond Future	13.1600	70.6499	13.1600	70.6499	0.000	0.0000	0.0000
2024/08/02	ES42	07/11/2024		Bond Future	12.0374	74.8445	12.0361	74.8520	0.011	0.0000	0.0000
2024/08/02	ES42	06/02/2025		Bond Future	12.1448	76.4537	12.1453	76.4505	0.005	0.0000	0.0000
2024/08/02	ES42	06/02/2025	13.71 Call	Bond Future	8060.2000	8.0602	8056.9800	8.0570	0.040	0.0000	0.0000
2024/08/02	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/02	ES42	08/05/2025		Bond Future	12.2650	73.7913	12.2649	73.7914	0.000	0.0000	0.0000
2024/08/02	ES42	08/05/2025	13.25 Call	Bond Future	5160.4500	5.1605	5160.5100	5.1605	0.001	0.0000	0.0000
2024/08/02	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/02	ES42	07/08/2025		Bond Future	12.3929	75.3046	12.3917	75.3110	0.009	0.0000	0.0000
2024/08/02	ES42	07/08/2025	13.79 Call	Bond Future	7032.4200	7.0324	7038.8000	7.0388	0.091	0.0000	0.0000
2024/08/02	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/02	ES42	06/11/2025		Bond Future	12.3900	73.3339	12.3900	73.3339	0.000	0.0000	0.0000
2024/08/02	ES42	06/11/2025	12.39 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/02	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/02	GOVI	01/08/2024		GOVI	1017.7600	1017.7600	1017.7600	1017.7600	0.000	0.0000	0.0000
2024/08/02	GOVI	07/11/2024		GOVI	1045.3450	1045.3450	1046.9820	1046.9820	0.157	0.0000	0.0000
2024/08/02	GOVI	07/11/2024	948.79 Call	GOVI	965550.0000	96.5550	981920.0000	98.1920	1.695	0.0000	0.0000
2024/08/02	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/02	GOVI	07/11/2024	948.80 Call	GOVI	965450.0000	96.5450	981820.0000	98.1820	1.696	0.0000	0.0000
2024/08/02	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/02	GOVI	07/11/2024	948.78 Call	GOVI	965650.0000	96.5650	982020.0000	98.2020	1.695	0.0000	0.0000
2024/08/02	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/02	GOVI	06/02/2025		GOVI	1067.5890	1067.5890	1069.1130	1069.1130	0.143	0.0000	0.0000
2024/08/02	GOVI	06/02/2025	972.00 Call	GOVI	955890.0000	95.5890	971130.0000	97.1130	1.594	0.0000	0.0000
2024/08/02	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/02	GOVI	08/05/2025		GOVI	1089.7960	1089.7960	1091.3960	1091.3960	0.147	0.0000	0.0000
2024/08/02	GOVI	08/05/2025	1,022.00 Call	GOVI	677960.0000	67.7960	693960.0000	69.3960	2.360	0.0000	0.0000
2024/08/02	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	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	
2024/08/02	GOVI	07/08/2025		GOVI	1112.0080	1112.0080	1113.7280	1113.7280	0.155	0.0000	0.0000
2024/08/02	GOVI	07/08/2025	1,011. Call 00	GOVI	1010080.0000	101.0080	1027280.0000	102.7280	1.703	0.0000	0.0000
2024/08/02	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/02	GOVI	06/11/2025		GOVI	1112.0100	1112.0100	1112.0100	1112.0100	0.000	0.0000	0.0000
2024/08/02	GOVI	06/11/2025	1,112. Call 00	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0.0000	0.0000
2024/08/02	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/02	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/08/02	IGOV	01/08/2024		Index Future	359.5970	359.5970	359.5970	359.5970	0.000	0.0000	0.0000
2024/08/02	IGOV	07/11/2024		Index Future	368.0290	368.0290	368.4350	368.4350	0.110	0.0000	0.0000
2024/08/02	IGOV	06/02/2025		Index Future	375.9480	375.9480	376.3100	376.3100	0.096	0.0000	0.0000
2024/08/02	IGOV	08/05/2025		Index Future	383.8540	383.8540	384.2390	384.2390	0.100	0.0000	0.0000
2024/08/02	IGOV	07/08/2025		Index Future	391.7620	391.7620	392.1860	392.1860	0.108	0.0000	0.0000
2024/08/02	IGOV	06/11/2025		Index Future	391.7600	391.7600	391.7600	391.7600	0.000	0.0000	0.0000
2024/08/02	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/08/02	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/08/02	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/08/02	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/08/02	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/08/02	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/08/02	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/08/02	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/08/02	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/08/02	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/08/02	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/08/02	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/08/02	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/08/02	JBAF	21/08/2024		Jibar Tradeable Future	8.3350	91.6650	8.3250	91.6750	0.120	0.0000	0.0000
2024/08/02	JBAF	18/09/2024		Jibar Tradeable Future	8.3300	91.6700	8.3350	91.6650	0.060	0.0000	0.0000
2024/08/02	JBAF	16/10/2024		Jibar Tradeable Future	8.3600	91.6400	8.3300	91.6700	0.359	0.0000	0.0000
2024/08/02	JBAF	20/11/2024		Jibar Tradeable Future	8.3570	91.6430	8.3600	91.6400	0.036	0.0000	0.0000
2024/08/02	JBAF	18/12/2024		Jibar Tradeable Future	8.3770	91.6230	8.3570	91.6430	0.239	0.0000	0.0000
2024/08/02	JBAF	15/01/2025		Jibar Tradeable Future	7.6210	92.3790	8.3770	91.6230	9.920	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	
2024/08/02	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/08/02	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/08/02	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/08/02	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/08/02	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/08/02	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/08/02	R035	01/08/2024		Bond Future	11.8000	86.4149	11.8000	86.4149	0.000	0.0000	0.0000
2024/08/02	R035	07/11/2024		Bond Future	10.8928	89.4512	10.8656	89.6030	0.250	0.0000	0.0000
2024/08/02	R035	07/11/2024	12.18 Call	Bond Future	7102.3100	7.1023	7258.9600	7.2590	2.206	0.0000	0.0000
2024/08/02	R035	07/11/2024	12.18 Put	Bond Future	304.6800	0.3047	309.4900	0.3095	1.579	0.0000	0.0000
2024/08/02	R035	07/11/2024	12.19 Call	Bond Future	7147.4400	7.1474	7304.1900	7.3042	2.193	0.0000	0.0000
2024/08/02	R035	07/11/2024	12.19 Put	Bond Future	299.8900	0.2999	304.8000	0.3048	1.637	0.0000	0.0000
2024/08/02	R035	07/11/2024	12.17 Call	Bond Future	7057.1200	7.0571	7213.8500	7.2139	2.221	0.0000	0.0000
2024/08/02	R035	07/11/2024	12.17 Put	Bond Future	309.4500	0.3095	314.3400	0.3143	1.580	0.0000	0.0000
2024/08/02	R035	07/11/2024	13.23 Call	Bond Future	11863.2900	11.8633	12010.1000	12.0101	1.238	0.0000	0.0000
2024/08/02	R035	07/11/2024	13.23 Put	Bond Future	49.6800	0.0497	44.6500	0.0447	10.125	0.0000	0.0000
2024/08/02	R035	07/11/2024	12.20 Put	Bond Future	295.1800	0.2952	300.0900	0.3001	1.663	0.0000	0.0000
2024/08/02	R035	07/11/2024	12.20 Call	Bond Future	7192.6000	7.1926	7349.3500	7.3494	2.179	0.0000	0.0000
2024/08/02	R035	06/02/2025		Bond Future	10.9864	91.3543	10.9604	91.4965	0.236	0.0000	0.0000
2024/08/02	R035	06/02/2025	12.41 Call	Bond Future	8065.6100	8.0656	8174.9700	8.1750	1.356	0.0000	0.0000
2024/08/02	R035	06/02/2025	12.41 Put	Bond Future	732.4100	0.7324	699.5500	0.6996	4.487	0.0000	0.0000
2024/08/02	R035	08/05/2025		Bond Future	11.0864	88.7383	11.0586	88.8875	0.251	0.0000	0.0000
2024/08/02	R035	08/05/2025	11.78 Call	Bond Future	5613.3300	5.6133	5807.2700	5.8073	3.455	0.0000	0.0000
2024/08/02	R035	08/05/2025	11.78 Put	Bond Future	2002.1500	2.0022	2046.9000	2.0469	2.235	0.0000	0.0000
2024/08/02	R035	08/05/2025	13.35 Call	Bond Future	11651.2500	11.6513	11792.0700	11.7921	1.209	0.0000	0.0000
2024/08/02	R035	08/05/2025	13.35 Put	Bond Future	590.7300	0.5907	582.3600	0.5824	1.417	0.0000	0.0000
2024/08/02	R035	08/05/2025	12.70 Call	Bond Future	9085.1700	9.0852	9274.1400	9.2741	2.080	0.0000	0.0000
2024/08/02	R035	08/05/2025	12.70 Put	Bond Future	992.8500	0.9929	1032.6300	1.0326	4.007	0.0000	0.0000
2024/08/02	R035	08/05/2025	11.46 Put	Bond Future	2548.4700	2.5485	2588.3800	2.5884	1.566	0.0000	0.0000
2024/08/02	R035	08/05/2025	11.46 Call	Bond Future	4519.4100	4.5194	4708.5100	4.7085	4.184	0.0000	0.0000
2024/08/02	R035	07/08/2025		Bond Future	11.1995	90.5422	11.1691	90.7018	0.272	0.0000	0.0000
2024/08/02	R035	07/08/2025	12.65 Call	Bond Future	8873.5300	8.8735	9126.2600	9.1263	2.848	0.0000	0.0000
2024/08/02	R035	07/08/2025	12.65 Put	Bond Future	1703.0500	1.7031	1796.1600	1.7962	5.467	0.0000	0.0000
2024/08/02	R035	06/11/2025		Bond Future	11.2000	88.5110	11.2000	88.5110	0.000	0.0000	0.0000
2024/08/02	R035	06/11/2025	11.20 Call	Bond Future	4501.9600	4.5020	4497.0900	4.4971	0.108	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	
2024/08/02	R035	06/11/2025	11.20 Put	Bond Future	4501.9600	4.5020	4497.0900	4.4971	0.108	0.0000	0.0000
2024/08/02	R053	01/08/2024		Bond Future	13.1400	92.7977	13.1400	92.7977	0.000	0.0000	0.0000
2024/08/02	R053	07/11/2024		Bond Future	11.4753	102.5941	11.4898	102.4719	0.126	0.0000	0.0000
2024/08/02	R053	07/11/2024	12.80 Call	Bond Future	10635.2500	10.6353	10571.7300	10.5717	0.597	0.0000	0.0000
2024/08/02	R053	07/11/2024	12.80 Put	Bond Future	473.7600	0.4738	532.4600	0.5325	12.390	0.0000	0.0000
2024/08/02	R053	07/11/2024	12.81 Call	Bond Future	10698.0200	10.6980	10633.9200	10.6339	0.599	0.0000	0.0000
2024/08/02	R053	07/11/2024	12.81 Put	Bond Future	466.9700	0.4670	525.0900	0.5251	12.446	0.0000	0.0000
2024/08/02	R053	07/11/2024	12.79 Call	Bond Future	10572.5900	10.5726	10509.5600	10.5096	0.596	0.0000	0.0000
2024/08/02	R053	07/11/2024	12.79 Put	Bond Future	480.7500	0.4808	539.9400	0.5399	12.312	0.0000	0.0000
2024/08/02	R053	06/02/2025		Bond Future	11.5612	104.7762	11.5780	104.6365	0.145	0.0000	0.0000
2024/08/02	R053	06/02/2025	12.94 Call	Bond Future	11547.9800	11.5480	11515.8900	11.5159	0.278	0.0000	0.0000
2024/08/02	R053	06/02/2025	12.94 Put	Bond Future	1152.1100	1.1521	1259.7100	1.2597	9.339	0.0000	0.0000
2024/08/02	R053	08/05/2025		Bond Future	11.6560	101.0820	11.6728	100.9440	0.145	0.0000	0.0000
2024/08/02	R053	08/05/2025	12.64 Call	Bond Future	10034.4200	10.0344	10066.2500	10.0663	0.317	0.0000	0.0000
2024/08/02	R053	08/05/2025	12.64 Put	Bond Future	2519.6400	2.5196	2689.4400	2.6894	6.739	0.0000	0.0000
2024/08/02	R053	07/08/2025		Bond Future	11.7588	103.1344	11.7752	103.0022	0.140	0.0000	0.0000
2024/08/02	R053	07/08/2025	13.17 Call	Bond Future	13214.1400	13.2141	12796.5400	12.7965	3.160	0.0000	0.0000
2024/08/02	R053	07/08/2025	13.17 Put	Bond Future	2913.8400	2.9138	2628.4300	2.6284	9.795	0.0000	0.0000
2024/08/02	R053	06/11/2025		Bond Future	11.7600	100.2143	11.7600	100.2143	0.000	0.0000	0.0000
2024/08/02	R053	06/11/2025	11.76 Call	Bond Future	6780.1700	6.7802	6772.8400	6.7728	0.108	0.0000	0.0000
2024/08/02	R053	06/11/2025	11.76 Put	Bond Future	6780.1700	6.7802	6772.8400	6.7728	0.108	0.0000	0.0000
2024/08/02	R186	01/08/2024		Bond Future	8.6900	105.1079	8.6900	105.1079	0.000	0.0000	0.0000
2024/08/02	R186	07/11/2024	9.14 Call	Bond Future	1858.7600	1.8588	1978.8300	1.9788	6.460	0.0000	0.0000
2024/08/02	R186	07/11/2024	9.14 Put	Bond Future	113.7500	0.1138	99.6800	0.0997	12.369	0.0000	0.0000
2024/08/02	R186	07/11/2024	9.15 Call	Bond Future	1875.8100	1.8758	1995.5600	1.9956	6.384	0.0000	0.0000
2024/08/02	R186	07/11/2024	9.15 Put	Bond Future	111.7000	0.1117	97.3100	0.0973	12.883	0.0000	0.0000
2024/08/02	R186	07/11/2024	9.13 Call	Bond Future	1841.7400	1.8417	1962.1400	1.9621	6.537	0.0000	0.0000
2024/08/02	R186	07/11/2024	9.13 Put	Bond Future	115.8400	0.1158	102.1000	0.1021	11.861	0.0000	0.0000
2024/08/02	R186	07/11/2024		Bond Future	8.2367	108.4099	8.1681	108.5440	0.833	0.0000	0.0000
2024/08/02	R186	06/02/2025		Bond Future	8.1801	105.4019	8.1101	105.5237	0.856	0.0000	0.0000
2024/08/02	R186	06/02/2025	9.03 Call	Bond Future	1753.2800	1.7533	1850.2100	1.8502	5.528	0.0000	0.0000
2024/08/02	R186	06/02/2025	9.03 Put	Bond Future	290.4700	0.2905	265.6500	0.2657	8.545	0.0000	0.0000
2024/08/02	R186	08/05/2025		Bond Future	8.1437	107.5910	8.0586	107.7200	1.044	0.0000	0.0000
2024/08/02	R186	08/05/2025	8.47 Call	Bond Future	1073.8000	1.0738	1147.8800	1.1479	6.899	0.0000	0.0000
2024/08/02	R186	08/05/2025	8.47 Put	Bond Future	580.9000	0.5809	525.9800	0.5260	9.454	0.0000	0.0000
2024/08/02	R186	07/08/2025	10.25 Call	Bond Future	2755.2700	2.7553	2884.2200	2.8842	4.680	0.0000	0.0000
2024/08/02	R186	07/08/2025	10.25 Put	Bond Future	64.5600	0.0646	53.0800	0.0531	17.782	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	
2024/08/02	R186	07/08/2025	9.22 Put	Bond Future	253.3500	0.2534	219.2300	0.2192	13.468	0.0000	0.0000
2024/08/02	R186	07/08/2025	9.22 Call	Bond Future	1651.6400	1.6516	1757.9500	1.7580	6.437	0.0000	0.0000
2024/08/02	R186	07/08/2025		Bond Future	8.1261	104.4655	8.0174	104.6059	1.338	0.0000	0.0000
2024/08/02	R186	07/08/2025	9.68 Call	Bond Future	2121.8800	2.1219	2240.3100	2.2403	5.581	0.0000	0.0000
2024/08/02	R186	07/08/2025	9.68 Put	Bond Future	143.5200	0.1435	121.5200	0.1215	15.329	0.0000	0.0000
2024/08/02	R186	06/11/2025		Bond Future	8.1300	106.5509	8.1300	106.5509	0.000	0.0000	0.0000
2024/08/02	R186	06/11/2025	8.13 Call	Bond Future	655.1800	0.6552	654.4700	0.6545	0.108	0.0000	0.0000
2024/08/02	R186	06/11/2025	8.13 Put	Bond Future	655.1800	0.6552	654.4700	0.6545	0.108	0.0000	0.0000
2024/08/02	R202	01/08/2024		Bond Future	265.2600	265.2600	265.2600	265.2600	0.000	0.0000	0.0000
2024/08/02	R202	07/11/2024		Bond Future	269.0333	269.0333	269.0248	269.0248	0.003	0.0000	0.0000
2024/08/02	R202	06/02/2025		Bond Future	269.6196	269.6196	269.5725	269.5725	0.017	0.0000	0.0000
2024/08/02	R202	06/02/2025	266.79 Call	Bond Future	2829.6200	2.8296	2782.5400	2.7825	1.664	0.0000	0.0000
2024/08/02	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/02	R202	08/05/2025		Bond Future	275.2863	275.2863	275.2499	275.2499	0.013	0.0000	0.0000
2024/08/02	R202	08/05/2025	272.31 Call	Bond Future	2976.2800	2.9763	2939.8700	2.9399	1.223	0.0000	0.0000
2024/08/02	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/02	R202	07/08/2025		Bond Future	275.6446	275.6446	275.6284	275.6284	0.006	0.0000	0.0000
2024/08/02	R202	07/08/2025	271.60 Call	Bond Future	4044.5600	4.0446	4028.4100	4.0284	0.399	0.0000	0.0000
2024/08/02	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/02	R202	06/11/2025		Bond Future	275.6400	275.6400	275.6400	275.6400	0.000	0.0000	0.0000
2024/08/02	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/02	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/02	R209	01/08/2024		Bond Future	11.7900	67.5484	11.7900	67.5484	0.000	0.0000	0.0000
2024/08/02	R209	07/11/2024		Bond Future	10.9903	70.3541	10.9685	70.4637	0.198	0.0000	0.0000
2024/08/02	R209	07/11/2024	12.22 Call	Bond Future	6121.3900	6.1214	6238.1100	6.2381	1.907	0.0000	0.0000
2024/08/02	R209	07/11/2024	12.22 Put	Bond Future	299.2900	0.2993	306.3700	0.3064	2.366	0.0000	0.0000
2024/08/02	R209	07/11/2024	12.23 Call	Bond Future	6161.3000	6.1613	6277.9900	6.2780	1.894	0.0000	0.0000
2024/08/02	R209	07/11/2024	12.23 Put	Bond Future	294.6200	0.2946	301.6700	0.3017	2.393	0.0000	0.0000
2024/08/02	R209	07/11/2024	12.21 Call	Bond Future	6081.4400	6.0814	6198.2500	6.1983	1.921	0.0000	0.0000
2024/08/02	R209	07/11/2024	12.21 Put	Bond Future	303.9700	0.3040	311.1400	0.3111	2.359	0.0000	0.0000
2024/08/02	R209	06/02/2025		Bond Future	11.0730	71.8506	11.0525	71.9524	0.186	0.0000	0.0000
2024/08/02	R209	06/02/2025	12.44 Call	Bond Future	7035.7200	7.0357	7111.3100	7.1113	1.074	0.0000	0.0000
2024/08/02	R209	06/02/2025	12.44 Put	Bond Future	693.0800	0.6931	666.8500	0.6669	3.785	0.0000	0.0000
2024/08/02	R209	08/05/2025		Bond Future	11.1662	70.1873	11.1442	70.2944	0.197	0.0000	0.0000
2024/08/02	R209	08/05/2025	11.89 Call	Bond Future	5173.8000	5.1738	5328.5500	5.3286	2.991	0.0000	0.0000
2024/08/02	R209	08/05/2025	11.89 Put	Bond Future	1766.2900	1.7663	1813.9700	1.8140	2.699	0.0000	0.0000
2024/08/02	R209	07/08/2025		Bond Future	11.2692	71.6136	11.2452	71.7288	0.213	0.0000	0.0000
2024/08/02	R209	07/08/2025	12.68 Call	Bond Future	7889.2600	7.8893	8112.3500	8.1124	2.828	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	
2024/08/02	R209	07/08/2025	12.68 Put	Bond Future	1553.9100	1.5539	1661.8600	1.6619	6.947	0.0000	0.0000
2024/08/02	R209	06/11/2025		Bond Future	11.2700	70.4292	11.2700	70.4292	0.000	0.0000	0.0000
2024/08/02	R209	06/11/2025	11.27 Call	Bond Future	4114.6000	4.1146	4110.1500	4.1102	0.108	0.0000	0.0000
2024/08/02	R209	06/11/2025	11.27 Put	Bond Future	4114.6000	4.1146	4110.1500	4.1102	0.108	0.0000	0.0000
2024/08/02	R210	01/08/2024		Bond Future	238.9800	238.9800	238.9800	238.9800	0.000	0.0000	0.0000
2024/08/02	R210	07/11/2024		Bond Future	240.1288	240.1288	240.4491	240.4491	0.133	0.0000	0.0000
2024/08/02	R210	06/02/2025		Bond Future	245.2952	245.2952	245.5881	245.5881	0.119	0.0000	0.0000
2024/08/02	R210	06/02/2025	239.61 Call	Bond Future	5685.1600	5.6852	5978.0600	5.9781	5.152	0.0000	0.0000
2024/08/02	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/02	R210	08/05/2025		Bond Future	247.0524	247.0524	247.3612	247.3612	0.125	0.0000	0.0000
2024/08/02	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/02	R210	08/05/2025	248.03 Put	Bond Future	977.6100	0.9776	668.7600	0.6688	31.592	0.0000	0.0000
2024/08/02	R210	07/08/2025		Bond Future	252.1373	252.1373	252.4725	252.4725	0.133	0.0000	0.0000
2024/08/02	R210	07/08/2025	248.44 Call	Bond Future	3697.3300	3.6973	4032.4800	4.0325	9.065	0.0000	0.0000
2024/08/02	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/02	R210	06/11/2025		Bond Future	252.1400	252.1400	252.1400	252.1400	0.000	0.0000	0.0000
2024/08/02	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/02	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/02	R213	01/08/2024		Bond Future	10.8700	85.1789	10.8700	85.1789	0.000	0.0000	0.0000
2024/08/02	R213	07/11/2024		Bond Future	9.8124	88.4071	9.7325	88.7465	0.814	0.0000	0.0000
2024/08/02	R213	07/11/2024	11.22 Call	Bond Future	5865.1200	5.8651	6189.2700	6.1893	5.527	0.0000	0.0000
2024/08/02	R213	07/11/2024	11.22 Put	Bond Future	146.2500	0.1463	131.0700	0.1311	10.379	0.0000	0.0000
2024/08/02	R213	07/11/2024	11.23 Call	Bond Future	5901.4300	5.9014	6225.8500	6.2259	5.497	0.0000	0.0000
2024/08/02	R213	07/11/2024	11.23 Put	Bond Future	143.6300	0.1436	128.7200	0.1287	10.381	0.0000	0.0000
2024/08/02	R213	07/11/2024	11.21 Call	Bond Future	5828.7700	5.8288	6152.6400	6.1526	5.556	0.0000	0.0000
2024/08/02	R213	07/11/2024	11.21 Put	Bond Future	148.8600	0.1489	133.4000	0.1334	10.386	0.0000	0.0000
2024/08/02	R213	06/02/2025		Bond Future	9.8790	90.2881	9.7979	90.6220	0.821	0.0000	0.0000
2024/08/02	R213	06/02/2025	11.35 Call	Bond Future	6206.4100	6.2064	6515.3500	6.5154	4.978	0.0000	0.0000
2024/08/02	R213	06/02/2025	11.35 Put	Bond Future	414.8900	0.4149	390.0000	0.3900	5.999	0.0000	0.0000
2024/08/02	R213	08/05/2025		Bond Future	9.9545	88.6040	9.8681	88.9488	0.868	0.0000	0.0000
2024/08/02	R213	08/05/2025	10.52 Call	Bond Future	3769.2300	3.7692	4032.3800	4.0324	6.982	0.0000	0.0000
2024/08/02	R213	08/05/2025	10.52 Put	Bond Future	1554.9700	1.5550	1473.4000	1.4734	5.246	0.0000	0.0000
2024/08/02	R213	07/08/2025		Bond Future	10.0459	90.4062	9.9527	90.7653	0.928	0.0000	0.0000
2024/08/02	R213	07/08/2025	11.66 Call	Bond Future	6949.6600	6.9497	7257.5100	7.2575	4.430	0.0000	0.0000
2024/08/02	R213	07/08/2025	11.66 Put	Bond Future	1010.5100	1.0105	959.2800	0.9593	5.070	0.0000	0.0000
2024/08/02	R213	06/11/2025		Bond Future	10.0500	89.0696	10.0500	89.0696	0.000	0.0000	0.0000
2024/08/02	R213	06/11/2025	10.05 Call	Bond Future	2998.2200	2.9982	2994.9800	2.9950	0.108	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	
2024/08/02	R213	06/11/2025	10.05 Put	Bond Future	2998.2200	2.9982	2994.9800	2.9950	0.108	0.0000	0.0000
2024/08/02	R214	01/08/2024		Bond Future	12.1700	62.7898	12.1700	62.7898	0.000	0.0000	0.0000
2024/08/02	R214	07/11/2024		Bond Future	11.3629	65.5580	11.3619	65.5633	0.009	0.0000	0.0000
2024/08/02	R214	07/11/2024	12.61 Call	Bond Future	6425.5100	6.4255	6454.3500	6.4544	0.449	0.0000	0.0000
2024/08/02	R214	07/11/2024	12.61 Put	Bond Future	304.1800	0.3042	327.7300	0.3277	7.742	0.0000	0.0000
2024/08/02	R214	07/11/2024	12.62 Call	Bond Future	6466.2600	6.4663	6494.9400	6.4949	0.444	0.0000	0.0000
2024/08/02	R214	07/11/2024	12.62 Put	Bond Future	299.5000	0.2995	322.8900	0.3229	7.810	0.0000	0.0000
2024/08/02	R214	07/11/2024	12.60 Call	Bond Future	6384.7200	6.3847	6413.8600	6.4139	0.456	0.0000	0.0000
2024/08/02	R214	07/11/2024	12.60 Put	Bond Future	308.8600	0.3089	332.7100	0.3327	7.722	0.0000	0.0000
2024/08/02	R214	06/02/2025		Bond Future	11.4490	66.9528	11.4497	66.9488	0.007	0.0000	0.0000
2024/08/02	R214	06/02/2025	12.71 Call	Bond Future	6917.9800	6.9180	6910.4100	6.9104	0.109	0.0000	0.0000
2024/08/02	R214	06/02/2025	12.71 Put	Bond Future	805.8200	0.8058	802.2200	0.8022	0.447	0.0000	0.0000
2024/08/02	R214	06/02/2025	13.63 Call	Bond Future	10349.2500	10.3493	10342.3000	10.3423	0.067	0.0000	0.0000
2024/08/02	R214	06/02/2025	13.63 Put	Bond Future	325.7700	0.3258	322.7900	0.3228	0.915	0.0000	0.0000
2024/08/02	R214	06/02/2025	12.25 Put	Bond Future	1249.1600	1.2492	1245.4900	1.2455	0.294	0.0000	0.0000
2024/08/02	R214	06/02/2025	12.25 Call	Bond Future	5238.9400	5.2389	5231.3000	5.2313	0.146	0.0000	0.0000
2024/08/02	R214	06/02/2025	11.75 Put	Bond Future	2003.4800	2.0035	1999.8900	1.9999	0.179	0.0000	0.0000
2024/08/02	R214	06/02/2025	11.75 Call	Bond Future	3548.7100	3.5487	3541.1500	3.5412	0.213	0.0000	0.0000
2024/08/02	R214	08/05/2025		Bond Future	11.5388	65.0377	11.5390	65.0367	0.002	0.0000	0.0000
2024/08/02	R214	08/05/2025	12.40 Call	Bond Future	5893.1300	5.8931	5977.5600	5.9776	1.433	0.0000	0.0000
2024/08/02	R214	08/05/2025	12.40 Put	Bond Future	1669.7200	1.6697	1755.2300	1.7552	5.121	0.0000	0.0000
2024/08/02	R214	07/08/2025		Bond Future	11.6378	66.3599	11.6370	66.3642	0.007	0.0000	0.0000
2024/08/02	R214	07/08/2025	12.97 Call	Bond Future	8106.9300	8.1069	8162.8600	8.1629	0.690	0.0000	0.0000
2024/08/02	R214	07/08/2025	12.97 Put	Bond Future	1834.0700	1.8341	1885.7300	1.8857	2.817	0.0000	0.0000
2024/08/02	R214	06/11/2025		Bond Future	11.6400	64.9323	11.6400	64.9323	0.000	0.0000	0.0000
2024/08/02	R214	06/11/2025	11.64 Call	Bond Future	4379.7500	4.3798	4375.0200	4.3750	0.108	0.0000	0.0000
2024/08/02	R214	06/11/2025	11.64 Put	Bond Future	4379.7500	4.3798	4375.0200	4.3750	0.108	0.0000	0.0000
2024/08/02	R248	01/08/2024		Bond Future	12.3100	76.5806	12.3100	76.5806	0.000	0.0000	0.0000
2024/08/02	R248	07/11/2024	12.79 Call	Bond Future	8271.4600	8.2715	8215.8100	8.2158	0.673	0.0000	0.0000
2024/08/02	R248	07/11/2024	12.79 Put	Bond Future	354.9800	0.3550	360.4800	0.3605	1.549	0.0000	0.0000
2024/08/02	R248	07/11/2024	12.80 Call	Bond Future	8320.5500	8.3206	8264.8200	8.2648	0.670	0.0000	0.0000
2024/08/02	R248	07/11/2024	12.80 Put	Bond Future	349.7200	0.3497	355.1400	0.3551	1.550	0.0000	0.0000
2024/08/02	R248	07/11/2024	12.78 Call	Bond Future	8222.2900	8.2223	8166.7200	8.1667	0.676	0.0000	0.0000
2024/08/02	R248	07/11/2024	12.78 Put	Bond Future	360.2400	0.3602	365.8200	0.3658	1.549	0.0000	0.0000
2024/08/02	R248	07/11/2024		Bond Future	11.4648	79.8195	11.4741	79.7583	0.081	0.0000	0.0000
2024/08/02	R248	06/02/2025		Bond Future	11.5525	81.5176	11.5639	81.4437	0.099	0.0000	0.0000
2024/08/02	R248	06/02/2025	12.71 Call	Bond Future	7974.0700	7.9741	7985.4700	7.9855	0.143	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	
2024/08/02	R248	06/02/2025	12.71 Put	Bond Future	1072.8500	1.0729	1158.1700	1.1582	7.953	0.0000	0.0000
2024/08/02	R248	08/05/2025		Bond Future	11.6437	78.7606	11.6550	78.6887	0.097	0.0000	0.0000
2024/08/02	R248	08/05/2025	12.60 Call	Bond Future	7668.1900	7.6682	7723.6000	7.7236	0.723	0.0000	0.0000
2024/08/02	R248	08/05/2025	12.60 Put	Bond Future	1964.1700	1.9642	2091.4100	2.0914	6.478	0.0000	0.0000
2024/08/02	R248	07/08/2025		Bond Future	11.7441	80.3612	11.7548	80.2945	0.091	0.0000	0.0000
2024/08/02	R248	07/08/2025	13.21 Call	Bond Future	10406.0200	10.4060	10266.1100	10.2661	1.345	0.0000	0.0000
2024/08/02	R248	07/08/2025	13.21 Put	Bond Future	2078.8500	2.0789	2005.6600	2.0057	3.521	0.0000	0.0000
2024/08/02	R248	06/11/2025		Bond Future	11.7400	78.2422	11.7400	78.2422	0.000	0.0000	0.0000
2024/08/02	R248	06/11/2025	11.74 Call	Bond Future	5352.3900	5.3524	5346.6100	5.3466	0.108	0.0000	0.0000
2024/08/02	R248	06/11/2025	11.74 Put	Bond Future	5352.3900	5.3524	5346.6100	5.3466	0.108	0.0000	0.0000
2024/08/02	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/02	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/02	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/02	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

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