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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/08/2024 TO 05/08/2024

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
2024/08/05	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/05	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/05	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/05	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/05	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/05	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/05	2025	01/08/2024		Bond Future	180.4400	180.4400	180.4400	0.000	0.0000	0.0000
2024/08/05	2025	07/11/2024		Bond Future	185.5982	185.5982	185.5915	0.004	0.0000	0.0000
2024/08/05	2029	01/08/2024		Bond Future	130.9300	130.9300	130.9300	0.000	0.0000	0.0000
2024/08/05	2029	07/11/2024		Bond Future	132.8640	132.8640	132.9151	0.038	0.0000	0.0000
2024/08/05	2029	06/02/2025		Bond Future	135.7037	135.7037	135.7565	0.039	0.0000	0.0000
2024/08/05	2029	06/02/2025	132.40 Call	Bond Future	3303.6700	3.3037	3356.5000	1.599	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
2024/08/05	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/08/05	2029	08/05/2025		Bond Future	137.1350	137.1350	137.1894	137.1894	0.040	0.0000
2024/08/05	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/05	2029	08/05/2025	137.85 Put	Bond Future	714.9700	0.7150	660.6300	0.6606	7.600	0.0000
2024/08/05	2029	07/08/2025		Bond Future	139.9693	139.9693	140.0253	140.0253	0.040	0.0000
2024/08/05	2029	07/08/2025	137.41 Call	Bond Future	2559.2500	2.5593	2615.3400	2.6153	2.192	0.0000
2024/08/05	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/05	2029	06/11/2025		Bond Future	139.7900	139.7900	141.3898	141.3898	1.144	0.0000
2024/08/05	2029	06/11/2025	139.79 Call	Bond Future	0.0000	0.0000	1599.8400	1.5998	100.000	0.0000
2024/08/05	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/05	2030	01/08/2024		Bond Future	10.3800	90.3622	10.3800	90.3622	0.000	0.0000
2024/08/05	2030	07/11/2024	10.75 Call	Bond Future	5752.0200	5.7520	5319.1600	5.3192	7.525	0.0000
2024/08/05	2030	07/11/2024	10.75 Put	Bond Future	111.1800	0.1112	135.4500	0.1355	21.829	0.0000
2024/08/05	2030	07/11/2024	10.76 Call	Bond Future	5786.4800	5.7865	5353.1800	5.3532	7.488	0.0000
2024/08/05	2030	07/11/2024	10.76 Put	Bond Future	109.1600	0.1092	132.9900	0.1330	21.830	0.0000
2024/08/05	2030	07/11/2024	10.74 Call	Bond Future	5717.5800	5.7176	5285.1500	5.2852	7.563	0.0000
2024/08/05	2030	07/11/2024	10.74 Put	Bond Future	113.2500	0.1133	137.9500	0.1380	21.810	0.0000
2024/08/05	2030	07/11/2024		Bond Future	9.2622	97.1082	9.3786	96.6511	1.257	0.0000
2024/08/05	2030	07/11/2024	10.21 Put	Bond Future	292.0300	0.2920	353.1000	0.3531	20.912	0.0000
2024/08/05	2030	07/11/2024	10.21 Call	Bond Future	3934.7900	3.9348	3538.7300	3.5387	10.066	0.0000
2024/08/05	2030	07/11/2024	10.71 Put	Bond Future	119.6500	0.1197	145.7300	0.1457	21.797	0.0000
2024/08/05	2030	07/11/2024	10.71 Call	Bond Future	5614.3500	5.6144	5183.3000	5.1833	7.678	0.0000
2024/08/05	2030	07/11/2024	11.91 Call	Bond Future	9760.1100	9.7601	9304.7100	9.3047	4.666	0.0000
2024/08/05	2030	07/11/2024	11.91 Put	Bond Future	7.3800	0.0074	9.1100	0.0091	23.442	0.0000
2024/08/05	2030	06/02/2025		Bond Future	9.3017	95.1504	9.4253	94.6841	1.329	0.0000
2024/08/05	2030	06/02/2025	10.68 Call	Bond Future	5443.3200	5.4433	5040.8900	5.0409	7.393	0.0000
2024/08/05	2030	06/02/2025	10.68 Put	Bond Future	398.9400	0.3989	462.8600	0.4629	16.022	0.0000
2024/08/05	2030	08/05/2025		Bond Future	9.3622	97.1306	9.4937	96.6549	1.405	0.0000
2024/08/05	2030	08/05/2025	9.93 Call	Bond Future	3367.9000	3.3679	3052.8900	3.0529	9.353	0.0000
2024/08/05	2030	08/05/2025	9.93 Put	Bond Future	1334.8800	1.3349	1495.5400	1.4955	12.036	0.0000
2024/08/05	2030	08/05/2025	11.86 Call	Bond Future	8791.8500	8.7919	8350.7700	8.3508	5.017	0.0000
2024/08/05	2030	08/05/2025	11.86 Put	Bond Future	238.5100	0.2385	273.1000	0.2731	14.503	0.0000
2024/08/05	2030	08/05/2025	10.31 Put	Bond Future	976.6700	0.9767	1099.7800	1.0998	12.605	0.0000
2024/08/05	2030	08/05/2025	10.31 Call	Bond Future	4340.2800	4.3403	3987.7200	3.9877	8.123	0.0000
2024/08/05	2030	08/05/2025	12.28 Call	Bond Future	10037.2800	10.0373	9583.4600	9.5835	4.521	0.0000
2024/08/05	2030	08/05/2025	12.28 Put	Bond Future	140.7900	0.1408	162.6400	0.1626	15.520	0.0000
2024/08/05	2030	08/05/2025	10.69 Put	Bond Future	712.3600	0.7124	805.3200	0.8053	13.050	0.0000
2024/08/05	2030	08/05/2025	10.69 Call	Bond Future	5383.1500	5.3832	5000.4400	5.0004	7.109	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	
2024/08/05	2030	07/08/2025	12.12 Call	Bond Future	9083.8500	9.0839	8642.7700	8.6428	4.856	0.0000	0.0000
2024/08/05	2030	07/08/2025	12.12 Put	Bond Future	336.0900	0.3361	380.0100	0.3800	13.068	0.0000	0.0000
2024/08/05	2030	07/08/2025	10.48 Put	Bond Future	1194.0500	1.1941	1327.3200	1.3273	11.161	0.0000	0.0000
2024/08/05	2030	07/08/2025	10.48 Call	Bond Future	4713.2700	4.7133	4361.5400	4.3615	7.463	0.0000	0.0000
2024/08/05	2030	07/08/2025		Bond Future	9.4400	95.1035	9.5805	94.6185	1.488	0.0000	0.0000
2024/08/05	2030	07/08/2025	11.11 Call	Bond Future	6358.0900	6.3581	5964.3700	5.9644	6.192	0.0000	0.0000
2024/08/05	2030	07/08/2025	11.11 Put	Bond Future	785.1600	0.7852	876.4400	0.8764	11.626	0.0000	0.0000
2024/08/05	2030	06/11/2025		Bond Future	9.5400	96.9671	9.6837	96.4943	1.507	0.0000	0.0000
2024/08/05	2030	06/11/2025	9.54 Call	Bond Future	2478.0900	2.4781	2234.8100	2.2348	9.817	0.0000	0.0000
2024/08/05	2030	06/11/2025	9.54 Put	Bond Future	2478.0900	2.4781	2707.5800	2.7076	9.261	0.0000	0.0000
2024/08/05	2032	01/08/2024		Bond Future	11.1400	88.2387	11.1400	88.2387	0.000	0.0000	0.0000
2024/08/05	2032	07/11/2024	13.36 Call	Bond Future	14168.5000	14.1685	13493.8900	13.4939	4.761	0.0000	0.0000
2024/08/05	2032	07/11/2024	13.36 Put	Bond Future	1.8900	0.0019	2.5000	0.0025	32.275	0.0000	0.0000
2024/08/05	2032	07/11/2024	11.64 Put	Bond Future	141.7400	0.1417	179.6400	0.1796	26.739	0.0000	0.0000
2024/08/05	2032	07/11/2024	11.64 Call	Bond Future	7270.0200	7.2700	6632.7000	6.6327	8.766	0.0000	0.0000
2024/08/05	2032	07/11/2024	11.48 Call	Bond Future	6618.1900	6.6182	5992.3100	5.9923	9.457	0.0000	0.0000
2024/08/05	2032	07/11/2024	11.48 Put	Bond Future	186.5300	0.1865	235.8700	0.2359	26.452	0.0000	0.0000
2024/08/05	2032	07/11/2024	11.49 Call	Bond Future	6658.7900	6.6588	6032.1200	6.0321	9.411	0.0000	0.0000
2024/08/05	2032	07/11/2024	11.49 Put	Bond Future	183.3800	0.1834	231.9300	0.2319	26.475	0.0000	0.0000
2024/08/05	2032	07/11/2024	11.47 Call	Bond Future	6577.6700	6.5777	5952.6100	5.9526	9.503	0.0000	0.0000
2024/08/05	2032	07/11/2024	11.47 Put	Bond Future	189.8000	0.1898	239.9600	0.2400	26.428	0.0000	0.0000
2024/08/05	2032	07/11/2024		Bond Future	10.0788	91.5920	10.2198	90.9168	1.399	0.0000	0.0000
2024/08/05	2032	07/11/2024	11.11 Put	Bond Future	347.5600	0.3476	435.9000	0.4359	25.417	0.0000	0.0000
2024/08/05	2032	07/11/2024	11.11 Call	Bond Future	5139.3800	5.1394	4552.5000	4.5525	11.419	0.0000	0.0000
2024/08/05	2032	07/11/2024	11.61 Put	Bond Future	149.2900	0.1493	189.1300	0.1891	26.686	0.0000	0.0000
2024/08/05	2032	07/11/2024	11.61 Call	Bond Future	7147.5200	7.1475	6512.1400	6.5121	8.890	0.0000	0.0000
2024/08/05	2032	07/11/2024	12.95 Call	Bond Future	12567.5000	12.5675	11894.3200	11.8943	5.357	0.0000	0.0000
2024/08/05	2032	07/11/2024	12.95 Put	Bond Future	6.5100	0.0065	8.5500	0.0086	31.336	0.0000	0.0000
2024/08/05	2032	07/11/2024	10.60 Call	Bond Future	3248.8200	3.2488	2754.6800	2.7547	15.210	0.0000	0.0000
2024/08/05	2032	07/11/2024	10.60 Put	Bond Future	785.1600	0.7852	966.2400	0.9662	23.063	0.0000	0.0000
2024/08/05	2032	06/02/2025		Bond Future	10.1521	93.5271	10.3000	92.8380	1.456	0.0000	0.0000
2024/08/05	2032	06/02/2025	11.72 Call	Bond Future	7461.2600	7.4613	6860.3400	6.8603	8.054	0.0000	0.0000
2024/08/05	2032	06/02/2025	11.72 Put	Bond Future	482.0000	0.4820	570.1500	0.5702	18.288	0.0000	0.0000
2024/08/05	2032	08/05/2025		Bond Future	10.2362	91.3083	10.3913	90.6052	1.516	0.0000	0.0000
2024/08/05	2032	08/05/2025	10.91 Call	Bond Future	4694.5700	4.6946	4218.7200	4.2187	10.136	0.0000	0.0000
2024/08/05	2032	08/05/2025	10.91 Put	Bond Future	1691.1200	1.6911	1918.2900	1.9183	13.433	0.0000	0.0000
2024/08/05	2032	07/08/2025		Bond Future	10.3335	93.1714	10.4966	92.4544	1.578	0.0000	0.0000
2024/08/05	2032	07/08/2025	12.01 Call	Bond Future	8230.3500	8.2304	7658.7400	7.6587	6.945	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	
2024/08/05	2032	07/08/2025	12.01 Put	Bond Future	1190.3300	1.1903	1335.7400	1.3357	12.216	0.0000	0.0000
2024/08/05	2032	06/11/2025		Bond Future	10.4200	90.9959	10.6243	90.1252	1.960	0.0000	0.0000
2024/08/05	2032	06/11/2025	10.42 Call	Bond Future	3569.1900	3.5692	3122.2000	3.1222	12.524	0.0000	0.0000
2024/08/05	2032	06/11/2025	10.42 Put	Bond Future	3569.1900	3.5692	3992.8600	3.9929	11.870	0.0000	0.0000
2024/08/05	2033	01/08/2024		Bond Future	123.7300	123.7300	123.7300	123.7300	0.000	0.0000	0.0000
2024/08/05	2033	07/11/2024		Bond Future	126.4394	126.4394	126.6277	126.6277	0.149	0.0000	0.0000
2024/08/05	2033	06/02/2025		Bond Future	129.1420	129.1420	129.3349	129.3349	0.149	0.0000	0.0000
2024/08/05	2033	06/02/2025	124.94 Call	Bond Future	4201.9500	4.2020	4394.8600	4.3949	4.591	0.0000	0.0000
2024/08/05	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/05	2033	08/05/2025		Bond Future	130.3352	130.3352	130.5325	130.5325	0.151	0.0000	0.0000
2024/08/05	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/05	2033	08/05/2025	130.62 Put	Bond Future	284.8400	0.2848	87.4600	0.0875	69.295	0.0000	0.0000
2024/08/05	2033	07/08/2025		Bond Future	133.0291	133.0291	133.2311	133.2311	0.152	0.0000	0.0000
2024/08/05	2033	07/08/2025	128.65 Call	Bond Future	4379.0800	4.3791	4581.0600	4.5811	4.612	0.0000	0.0000
2024/08/05	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/05	2033	06/11/2025		Bond Future	133.1400	133.1400	134.3566	134.3566	0.914	0.0000	0.0000
2024/08/05	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	1216.5700	1.2166	100.000	0.0000	0.0000
2024/08/05	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/05	2037	01/08/2024		Bond Future	12.1000	77.2467	12.1000	77.2467	0.000	0.0000	0.0000
2024/08/05	2037	07/11/2024		Bond Future	11.2736	84.2133	11.4338	83.3100	1.421	0.0000	0.0000
2024/08/05	2037	07/11/2024	12.58 Call	Bond Future	7300.4600	7.3005	6488.4400	6.4884	11.123	0.0000	0.0000
2024/08/05	2037	07/11/2024	12.58 Put	Bond Future	330.4300	0.3304	421.7000	0.4217	27.622	0.0000	0.0000
2024/08/05	2037	07/11/2024	12.59 Call	Bond Future	7345.5500	7.3456	6532.2600	6.5323	11.072	0.0000	0.0000
2024/08/05	2037	07/11/2024	12.59 Put	Bond Future	325.5100	0.3255	415.5100	0.4155	27.649	0.0000	0.0000
2024/08/05	2037	07/11/2024	12.57 Call	Bond Future	7255.3900	7.2554	6444.6600	6.4447	11.174	0.0000	0.0000
2024/08/05	2037	07/11/2024	12.57 Put	Bond Future	335.4100	0.3354	427.9700	0.4280	27.596	0.0000	0.0000
2024/08/05	2037	06/02/2025		Bond Future	11.3693	81.7323	11.5356	80.8102	1.463	0.0000	0.0000
2024/08/05	2037	06/02/2025	12.76 Call	Bond Future	8045.1700	8.0452	7272.0800	7.2721	9.609	0.0000	0.0000
2024/08/05	2037	06/02/2025	12.76 Put	Bond Future	773.5900	0.7736	922.5400	0.9225	19.254	0.0000	0.0000
2024/08/05	2037	08/05/2025		Bond Future	11.4787	83.4326	11.6516	82.4917	1.506	0.0000	0.0000
2024/08/05	2037	08/05/2025	12.25 Call	Bond Future	6139.7400	6.1397	5489.5100	5.4895	10.591	0.0000	0.0000
2024/08/05	2037	08/05/2025	12.25 Put	Bond Future	2058.9600	2.0590	2349.6400	2.3496	14.118	0.0000	0.0000
2024/08/05	2037	08/05/2025	12.55 Put	Bond Future	1656.8000	1.6568	1898.2300	1.8982	14.572	0.0000	0.0000
2024/08/05	2037	08/05/2025	12.55 Call	Bond Future	7246.0700	7.2461	6546.5900	6.5466	9.653	0.0000	0.0000
2024/08/05	2037	08/05/2025	13.30 Put	Bond Future	963.8200	0.9638	1112.5000	1.1125	15.426	0.0000	0.0000
2024/08/05	2037	08/05/2025	13.30 Call	Bond Future	10143.7500	10.1438	9351.5200	9.3515	7.810	0.0000	0.0000
2024/08/05	2037	08/05/2025	13.35 Put	Bond Future	929.9800	0.9300	1073.8400	1.0738	15.469	0.0000	0.0000
2024/08/05	2037	08/05/2025	13.35 Call	Bond Future	10340.4700	10.3405	9543.4200	9.5434	7.708	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	
2024/08/05	2037	07/08/2025		Bond Future	11.6010	80.8743	11.7810	79.9145	1.551	0.0000	0.0000
2024/08/05	2037	07/08/2025	13.01 Call	Bond Future	9085.7300	9.0857	8360.4500	8.3605	7.983	0.0000	0.0000
2024/08/05	2037	07/08/2025	13.01 Put	Bond Future	1983.9900	1.9840	2218.4800	2.2185	11.819	0.0000	0.0000
2024/08/05	2037	06/11/2025		Bond Future	11.6300	83.0067	11.9175	81.4966	2.472	0.0000	0.0000
2024/08/05	2037	06/11/2025	11.63 Call	Bond Future	4720.5500	4.7206	3946.0600	3.9461	16.407	0.0000	0.0000
2024/08/05	2037	06/11/2025	11.63 Put	Bond Future	4720.5500	4.7206	5456.1600	5.4562	15.583	0.0000	0.0000
2024/08/05	2038	01/08/2024		Bond Future	136.8900	136.8900	136.8900	136.8900	0.000	0.0000	0.0000
2024/08/05	2038	07/11/2024		Bond Future	139.2485	139.2485	138.9348	138.9348	0.225	0.0000	0.0000
2024/08/05	2038	06/02/2025		Bond Future	140.1142	140.1142	139.7943	139.7943	0.228	0.0000	0.0000
2024/08/05	2038	06/02/2025	135.23 Call	Bond Future	4884.2100	4.8842	4564.2600	4.5643	6.551	0.0000	0.0000
2024/08/05	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/05	2038	08/05/2025		Bond Future	143.0648	143.0648	142.7388	142.7388	0.228	0.0000	0.0000
2024/08/05	2038	08/05/2025	139.68 Call	Bond Future	3384.7800	3.3848	3058.7600	3.0588	9.632	0.0000	0.0000
2024/08/05	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/05	2038	07/08/2025		Bond Future	143.8687	143.8687	143.5362	143.5362	0.231	0.0000	0.0000
2024/08/05	2038	07/08/2025	139.56 Call	Bond Future	4308.6600	4.3087	3976.1600	3.9762	7.717	0.0000	0.0000
2024/08/05	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/05	2038	06/11/2025		Bond Future	143.8800	143.8800	146.4218	146.4218	1.767	0.0000	0.0000
2024/08/05	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	2541.7700	2.5418	100.000	0.0000	0.0000
2024/08/05	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/05	2040	01/08/2024		Bond Future	12.3300	77.3708	12.3300	77.3708	0.000	0.0000	0.0000
2024/08/05	2040	07/11/2024	12.85 Call	Bond Future	7991.4100	7.9914	6977.3100	6.9773	12.690	0.0000	0.0000
2024/08/05	2040	07/11/2024	12.85 Put	Bond Future	337.2600	0.3373	451.2700	0.4513	33.805	0.0000	0.0000
2024/08/05	2040	07/11/2024	12.86 Call	Bond Future	8039.1900	8.0392	7023.5400	7.0235	12.634	0.0000	0.0000
2024/08/05	2040	07/11/2024	12.86 Put	Bond Future	332.2900	0.3323	444.7500	0.4448	33.844	0.0000	0.0000
2024/08/05	2040	07/11/2024	12.84 Call	Bond Future	7943.6400	7.9436	6931.1200	6.9311	12.746	0.0000	0.0000
2024/08/05	2040	07/11/2024	12.84 Put	Bond Future	342.3000	0.3423	457.8900	0.4579	33.769	0.0000	0.0000
2024/08/05	2040	07/11/2024		Bond Future	11.5055	84.7049	11.6914	83.5768	1.615	0.0000	0.0000
2024/08/05	2040	07/11/2024	12.10 Put	Bond Future	1002.1400	1.0021	1301.8900	1.3019	29.911	0.0000	0.0000
2024/08/05	2040	07/11/2024	12.10 Call	Bond Future	4528.8400	4.5288	3700.4800	3.7005	18.291	0.0000	0.0000
2024/08/05	2040	07/11/2024	12.60 Call	Bond Future	6804.6100	6.8046	5836.4300	5.8364	14.228	0.0000	0.0000
2024/08/05	2040	07/11/2024	12.60 Put	Bond Future	488.2900	0.4883	648.2200	0.6482	32.753	0.0000	0.0000
2024/08/05	2040	07/11/2024	13.15 Call	Bond Future	9427.4600	9.4275	8374.2800	8.3743	11.171	0.0000	0.0000
2024/08/05	2040	07/11/2024	13.15 Put	Bond Future	215.8100	0.2158	290.7400	0.2907	34.720	0.0000	0.0000
2024/08/05	2040	06/02/2025	11.00 Put	Bond Future	5284.1600	5.2842	6070.8900	6.0709	14.888	0.0000	0.0000
2024/08/05	2040	06/02/2025	11.00 Call	Bond Future	1523.0100	1.5230	1158.2000	1.1582	23.953	0.0000	0.0000
2024/08/05	2040	06/02/2025	11.70 Call	Bond Future	3490.6400	3.4906	2866.5100	2.8665	17.880	0.0000	0.0000
2024/08/05	2040	06/02/2025	11.70 Put	Bond Future	2903.1100	2.9031	3430.5200	3.4305	18.167	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	
2024/08/05	2040	06/02/2025	12.20 Call	Bond Future	5340.6100	5.3406	4558.8200	4.5588	14.639	0.0000	0.0000
2024/08/05	2040	06/02/2025	12.20 Put	Bond Future	1848.8400	1.8488	2218.5900	2.2186	19.999	0.0000	0.0000
2024/08/05	2040	06/02/2025		Bond Future	11.6022	81.9837	11.7950	80.8321	1.662	0.0000	0.0000
2024/08/05	2040	06/02/2025	12.95 Call	Bond Future	8483.9600	8.4840	7535.9900	7.5360	11.174	0.0000	0.0000
2024/08/05	2040	06/02/2025	12.95 Put	Bond Future	925.6800	0.9257	1129.2500	1.1293	21.991	0.0000	0.0000
2024/08/05	2040	08/05/2025		Bond Future	11.7113	83.6890	11.9114	82.5138	1.709	0.0000	0.0000
2024/08/05	2040	08/05/2025	12.63 Call	Bond Future	7182.2900	7.1823	6343.4600	6.3435	11.679	0.0000	0.0000
2024/08/05	2040	08/05/2025	12.63 Put	Bond Future	1992.8100	1.9928	2329.1900	2.3292	16.880	0.0000	0.0000
2024/08/05	2040	08/05/2025	13.43 Put	Bond Future	1124.2700	1.1243	1327.6600	1.3277	18.091	0.0000	0.0000
2024/08/05	2040	08/05/2025	13.43 Call	Bond Future	10429.9000	10.4299	9458.0800	9.4581	9.318	0.0000	0.0000
2024/08/05	2040	08/05/2025	12.75 Put	Bond Future	1827.8800	1.8279	2140.3700	2.1404	17.096	0.0000	0.0000
2024/08/05	2040	08/05/2025	12.75 Call	Bond Future	7657.6400	7.6576	6794.9200	6.7949	11.266	0.0000	0.0000
2024/08/05	2040	08/05/2025	13.50 Put	Bond Future	1070.2000	1.0702	1264.6700	1.2647	18.171	0.0000	0.0000
2024/08/05	2040	08/05/2025	13.50 Call	Bond Future	10719.4700	10.7195	9738.7300	9.7387	9.149	0.0000	0.0000
2024/08/05	2040	07/08/2025		Bond Future	11.8324	80.8851	12.0404	79.6862	1.758	0.0000	0.0000
2024/08/05	2040	07/08/2025	13.29 Call	Bond Future	9952.7600	9.9528	9043.5400	9.0435	9.135	0.0000	0.0000
2024/08/05	2040	07/08/2025	13.29 Put	Bond Future	2089.9100	2.0899	2379.6300	2.3796	13.863	0.0000	0.0000
2024/08/05	2040	06/11/2025		Bond Future	11.8400	83.1735	12.1754	81.2631	2.833	0.0000	0.0000
2024/08/05	2040	06/11/2025	11.84 Call	Bond Future	5108.6100	5.1086	4135.6400	4.1356	19.046	0.0000	0.0000
2024/08/05	2040	06/11/2025	11.84 Put	Bond Future	5108.6100	5.1086	6046.0900	6.0461	18.351	0.0000	0.0000
2024/08/05	2044	01/08/2024		Bond Future	12.2900	74.1545	12.2900	74.1545	0.000	0.0000	0.0000
2024/08/05	2044	07/11/2024		Bond Future	11.5869	80.7693	11.7778	79.5852	1.647	0.0000	0.0000
2024/08/05	2044	07/11/2024	12.91 Call	Bond Future	8010.2300	8.0102	6952.7800	6.9528	13.201	0.0000	0.0000
2024/08/05	2044	07/11/2024	12.91 Put	Bond Future	368.0100	0.3680	494.6500	0.4947	34.412	0.0000	0.0000
2024/08/05	2044	07/11/2024	12.92 Call	Bond Future	8057.9300	8.0579	6998.8000	6.9988	13.144	0.0000	0.0000
2024/08/05	2044	07/11/2024	12.92 Put	Bond Future	362.7100	0.3627	487.6700	0.4877	34.452	0.0000	0.0000
2024/08/05	2044	07/11/2024	12.90 Call	Bond Future	7962.5300	7.9625	6906.7800	6.9068	13.259	0.0000	0.0000
2024/08/05	2044	07/11/2024	12.90 Put	Bond Future	373.3800	0.3734	501.7200	0.5017	34.372	0.0000	0.0000
2024/08/05	2044	07/11/2024	12.50 Call	Bond Future	6075.1500	6.0752	5106.8100	5.1068	15.939	0.0000	0.0000
2024/08/05	2044	07/11/2024	12.50 Put	Bond Future	664.6300	0.6646	880.3800	0.8804	32.462	0.0000	0.0000
2024/08/05	2044	07/11/2024	12.25 Call	Bond Future	4937.2200	4.9372	4045.7300	4.0457	18.057	0.0000	0.0000
2024/08/05	2044	07/11/2024	12.25 Put	Bond Future	945.5800	0.9456	1238.1800	1.2382	30.944	0.0000	0.0000
2024/08/05	2044	07/11/2024	12.00 Call	Bond Future	3862.5800	3.8626	3067.6000	3.0676	20.582	0.0000	0.0000
2024/08/05	2044	07/11/2024	12.00 Put	Bond Future	1335.9400	1.3359	1725.0500	1.7251	29.126	0.0000	0.0000
2024/08/05	2044	06/02/2025	13.75 Call	Bond Future	11747.8000	11.7478	10653.6600	10.6537	9.314	0.0000	0.0000
2024/08/05	2044	06/02/2025	13.75 Put	Bond Future	469.9200	0.4699	584.6100	0.5846	24.406	0.0000	0.0000
2024/08/05	2044	06/02/2025	12.50 Put	Bond Future	1485.3800	1.4854	1809.8500	1.8099	21.844	0.0000	0.0000
2024/08/05	2044	06/02/2025	12.50 Call	Bond Future	6309.5900	6.3096	5425.2300	5.4252	14.016	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	
2024/08/05	2044	06/02/2025	12.00 Put	Bond Future	2363.5700	2.3636	2838.0400	2.8380	20.074	0.0000	0.0000
2024/08/05	2044	06/02/2025	12.00 Call	Bond Future	4309.3800	4.3094	3575.0200	3.5750	17.041	0.0000	0.0000
2024/08/05	2044	06/02/2025		Bond Future	11.6792	78.0902	11.8770	76.8814	1.693	0.0000	0.0000
2024/08/05	2044	06/02/2025	13.02 Call	Bond Future	8546.0000	8.5460	7549.5200	7.5495	11.660	0.0000	0.0000
2024/08/05	2044	06/02/2025	13.02 Put	Bond Future	914.9100	0.9149	1127.2600	1.1273	23.210	0.0000	0.0000
2024/08/05	2044	08/05/2025		Bond Future	11.7828	79.7145	11.9878	78.4808	1.739	0.0000	0.0000
2024/08/05	2044	08/05/2025	12.72 Call	Bond Future	7420.3500	7.4204	6536.2100	6.5362	11.915	0.0000	0.0000
2024/08/05	2044	08/05/2025	12.72 Put	Bond Future	2030.6800	2.0307	2380.2300	2.3802	17.213	0.0000	0.0000
2024/08/05	2044	07/08/2025		Bond Future	11.8972	76.9547	12.1099	75.6961	1.788	0.0000	0.0000
2024/08/05	2044	07/08/2025	13.34 Call	Bond Future	10017.1200	10.0171	9061.9400	9.0619	9.535	0.0000	0.0000
2024/08/05	2044	07/08/2025	13.34 Put	Bond Future	2100.4200	2.1004	2403.8400	2.4038	14.446	0.0000	0.0000
2024/08/05	2044	06/11/2025		Bond Future	11.8800	79.2888	12.2371	77.1938	3.006	0.0000	0.0000
2024/08/05	2044	06/11/2025	11.88 Call	Bond Future	5255.1800	5.2552	4188.5200	4.1885	20.297	0.0000	0.0000
2024/08/05	2044	06/11/2025	11.88 Put	Bond Future	5255.1800	5.2552	6283.4600	6.2835	19.567	0.0000	0.0000
2024/08/05	2046	01/08/2024		Bond Future	119.2400	119.2400	119.2400	119.2400	0.000	0.0000	0.0000
2024/08/05	2046	07/11/2024		Bond Future	119.2325	119.2325	119.2271	119.2271	0.005	0.0000	0.0000
2024/08/05	2046	06/02/2025		Bond Future	121.7807	121.7807	121.7757	121.7757	0.004	0.0000	0.0000
2024/08/05	2046	06/02/2025	114.01 Call	Bond Future	7770.7200	7.7707	7765.7300	7.7657	0.064	0.0000	0.0000
2024/08/05	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/05	2046	08/05/2025		Bond Future	122.1027	122.1027	122.0981	122.0981	0.004	0.0000	0.0000
2024/08/05	2046	08/05/2025	121.97 Call	Bond Future	132.7100	0.1327	128.1400	0.1281	3.444	0.0000	0.0000
2024/08/05	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/05	2046	07/08/2025		Bond Future	124.6250	124.6250	124.6208	124.6208	0.003	0.0000	0.0000
2024/08/05	2046	07/08/2025	118.69 Call	Bond Future	5935.0400	5.9350	5930.7900	5.9308	0.072	0.0000	0.0000
2024/08/05	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/05	2046	06/11/2025		Bond Future	125.4100	125.4100	124.8433	124.8433	0.452	0.0000	0.0000
2024/08/05	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/05	2046	06/11/2025	125.41 Put	Bond Future	0.0000	0.0000	566.7000	0.5667	100.000	0.0000	0.0000
2024/08/05	2050	01/08/2024		Bond Future	121.9400	121.9400	121.9400	121.9400	0.000	0.0000	0.0000
2024/08/05	2050	07/11/2024		Bond Future	121.0259	121.0259	121.4311	121.4311	0.335	0.0000	0.0000
2024/08/05	2050	06/02/2025		Bond Future	121.2606	121.2606	121.6748	121.6748	0.342	0.0000	0.0000
2024/08/05	2050	06/02/2025	115.60 Call	Bond Future	5660.5500	5.6606	6074.7700	6.0748	7.318	0.0000	0.0000
2024/08/05	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/05	2050	08/05/2025		Bond Future	123.8142	123.8142	124.2376	124.2376	0.342	0.0000	0.0000
2024/08/05	2050	08/05/2025	121.16 Call	Bond Future	2654.1500	2.6542	3077.5600	3.0776	15.953	0.0000	0.0000
2024/08/05	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/05	2050	07/08/2025		Bond Future	123.9721	123.9721	124.4047	124.4047	0.349	0.0000	0.0000
2024/08/05	2050	07/08/2025	119.89 Call	Bond Future	4082.1300	4.0821	4514.7400	4.5147	10.598	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
2024/08/05	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/08/05	2050	06/11/2025		Bond Future	124.4200	124.4200	126.9052	126.9052	1.997	0.0000
2024/08/05	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	2485.1700	2.4852	100.0000	0.0000
2024/08/05	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/08/05	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/08/05	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/08/05	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/08/05	AL37	01/08/2024		Index Future	1010.9660	1010.9660	1010.9660	1010.9660	0.0000	0.0000
2024/08/05	AL37	07/11/2024		Index Future	1040.5170	1040.5170	1035.4010	1035.4010	0.492	0.0000
2024/08/05	AL37	06/02/2025		Index Future	1062.5110	1062.5110	1057.3010	1057.3010	0.490	0.0000
2024/08/05	AL37	08/05/2025		Index Future	1084.6570	1084.6570	1079.3500	1079.3500	0.489	0.0000
2024/08/05	AL37	07/08/2025		Index Future	1106.8510	1106.8510	1101.4490	1101.4490	0.488	0.0000
2024/08/05	AL37	06/11/2025		Index Future	1102.9800	1102.9800	1123.4130	1123.4130	1.853	0.0000
2024/08/05	AL7T	01/08/2024		Index Future	1194.3270	1194.3270	1194.3270	1194.3270	0.0000	0.0000
2024/08/05	AL7T	07/11/2024		Index Future	1230.2420	1230.2420	1219.8600	1219.8600	0.844	0.0000
2024/08/05	AL7T	06/02/2025		Index Future	1256.2470	1256.2470	1245.6620	1245.6620	0.843	0.0000
2024/08/05	AL7T	08/05/2025		Index Future	1282.4300	1282.4300	1271.6390	1271.6390	0.841	0.0000
2024/08/05	AL7T	07/08/2025		Index Future	1308.6710	1308.6710	1297.6750	1297.6750	0.840	0.0000
2024/08/05	AL7T	06/11/2025		Index Future	1305.4400	1305.4400	1323.5520	1323.5520	1.387	0.0000
2024/08/05	ALBI	01/08/2024		Index Future	1033.3530	1033.3530	1033.3530	1033.3530	0.0000	0.0000
2024/08/05	ALBI	07/11/2024		Index Future	1062.9430	1062.9430	1053.7820	1053.7820	0.862	0.0000
2024/08/05	ALBI	06/02/2025		Index Future	1085.4110	1085.4110	1076.0700	1076.0700	0.861	0.0000
2024/08/05	ALBI	08/05/2025		Index Future	1108.0340	1108.0340	1098.5110	1098.5110	0.859	0.0000
2024/08/05	ALBI	07/08/2025		Index Future	1130.7060	1130.7060	1121.0020	1121.0020	0.858	0.0000
2024/08/05	ALBI	06/11/2025		Index Future	1129.0800	1129.0800	1143.3560	1143.3560	1.264	0.0000
2024/08/05	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/08/05	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/08/05	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/08/05	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/08/05	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/08/05	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/08/05	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	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	
2024/08/05	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/05	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/05	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/05	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/05	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/05	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/05	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/08/05	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/05	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/05	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/05	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/05	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/05	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/08/05	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/05	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/05	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/05	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/05	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/05	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/05	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/05	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/05	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/05	ES33	01/08/2024		Bond Future	12.7200	75.2233	12.7200	75.2233	0.000	0.0000	0.0000
2024/08/05	ES33	07/11/2024		Bond Future	11.5768	78.9854	11.7325	78.2711	1.345	0.0000	0.0000
2024/08/05	ES33	06/02/2025		Bond Future	11.7045	80.6731	11.8671	79.9439	1.389	0.0000	0.0000
2024/08/05	ES33	06/02/2025	13.34 Call	Bond Future	6941.5300	6.9415	6212.3200	6.2123	10.505	0.0000	0.0000
2024/08/05	ES33	06/02/2025	13.34 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	
2024/08/05	ES33	08/05/2025		Bond Future	11.8399	78.5691	12.0098	77.8249	1.435	0.0000	0.0000
2024/08/05	ES33	08/05/2025	12.73 Call	Bond Future	3797.0800	3.7971	3052.8800	3.0529	19.599	0.0000	0.0000
2024/08/05	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/05	ES33	07/08/2025		Bond Future	11.9894	80.1896	12.1672	79.4304	1.482	0.0000	0.0000
2024/08/05	ES33	07/08/2025	13.56 Call	Bond Future	6384.9800	6.3850	5625.7500	5.6258	11.891	0.0000	0.0000
2024/08/05	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/05	ES33	06/11/2025		Bond Future	12.0100	78.6502	12.3511	77.2241	2.840	0.0000	0.0000
2024/08/05	ES33	06/11/2025	12.01 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/05	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	1426.1300	1.4261	100.000	0.0000	0.0000
2024/08/05	ES42	01/08/2024		Bond Future	13.1600	70.6499	13.1600	70.6499	0.000	0.0000	0.0000
2024/08/05	ES42	07/11/2024		Bond Future	12.0361	74.8520	12.1701	74.0901	1.113	0.0000	0.0000
2024/08/05	ES42	06/02/2025		Bond Future	12.1453	76.4505	12.2842	75.6726	1.144	0.0000	0.0000
2024/08/05	ES42	06/02/2025	13.71 Call	Bond Future	8056.9800	8.0570	7279.1300	7.2791	9.654	0.0000	0.0000
2024/08/05	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/05	ES42	08/05/2025		Bond Future	12.2649	73.7914	12.4092	72.9975	1.176	0.0000	0.0000
2024/08/05	ES42	08/05/2025	13.25 Call	Bond Future	5160.5100	5.1605	4366.6300	4.3666	15.384	0.0000	0.0000
2024/08/05	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/05	ES42	07/08/2025		Bond Future	12.3917	75.3110	12.5414	74.5010	1.208	0.0000	0.0000
2024/08/05	ES42	07/08/2025	13.79 Call	Bond Future	7038.8000	7.0388	6228.8500	6.2289	11.507	0.0000	0.0000
2024/08/05	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/05	ES42	06/11/2025		Bond Future	12.3900	73.3339	12.6903	71.7273	2.424	0.0000	0.0000
2024/08/05	ES42	06/11/2025	12.39 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/05	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	1606.6100	1.6066	100.000	0.0000	0.0000
2024/08/05	GOVI	01/08/2024		GOVI	1017.7600	1017.7600	1017.7600	1017.7600	0.000	0.0000	0.0000
2024/08/05	GOVI	07/11/2024		GOVI	1046.9820	1046.9820	1038.0530	1038.0530	0.853	0.0000	0.0000
2024/08/05	GOVI	07/11/2024	948.79 Call	GOVI	981920.0000	98.1920	892630.0000	89.2630	9.093	0.0000	0.0000
2024/08/05	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/05	GOVI	07/11/2024	948.80 Call	GOVI	981820.0000	98.1820	892530.0000	89.2530	9.094	0.0000	0.0000
2024/08/05	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/05	GOVI	07/11/2024	948.78 Call	GOVI	982020.0000	98.2020	892730.0000	89.2730	9.092	0.0000	0.0000
2024/08/05	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/05	GOVI	06/02/2025		GOVI	1069.1130	1069.1130	1060.0090	1060.0090	0.852	0.0000	0.0000
2024/08/05	GOVI	06/02/2025	972.00 Call	GOVI	971130.0000	97.1130	880090.0000	88.0090	9.375	0.0000	0.0000
2024/08/05	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/05	GOVI	08/05/2025		GOVI	1091.3960	1091.3960	1082.1140	1082.1140	0.850	0.0000	0.0000
2024/08/05	GOVI	08/05/2025	1,022.00 Call	GOVI	693960.0000	69.3960	601140.0000	60.1140	13.375	0.0000	0.0000
2024/08/05	GOVI	08/05/2025	1,022.00 Put	GOVI	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	
2024/08/05	GOVI	07/08/2025		GOVI	1113.7280	1113.7280	1104.2700	1104.2700	0.849	0.0000	0.0000
2024/08/05	GOVI	07/08/2025	1,011. Call 00	GOVI	1027280.0000	102.7280	932700.0000	93.2700	9.207	0.0000	0.0000
2024/08/05	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/05	GOVI	06/11/2025		GOVI	1112.0100	1112.0100	1126.2900	1126.2900	1.284	0.0000	0.0000
2024/08/05	GOVI	06/11/2025	1,112. Call 00	GOVI	100.0000	0.0100	142900.0000	14.2900	142,800.000	0.0000	0.0000
2024/08/05	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/05	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/08/05	IGOV	01/08/2024		Index Future	359.5970	359.5970	359.5970	359.5970	0.000	0.0000	0.0000
2024/08/05	IGOV	07/11/2024		Index Future	368.4350	368.4350	368.6430	368.6430	0.056	0.0000	0.0000
2024/08/05	IGOV	06/02/2025		Index Future	376.3100	376.3100	376.5280	376.5280	0.058	0.0000	0.0000
2024/08/05	IGOV	08/05/2025		Index Future	384.2390	384.2390	384.4660	384.4660	0.059	0.0000	0.0000
2024/08/05	IGOV	07/08/2025		Index Future	392.1860	392.1860	392.4220	392.4220	0.060	0.0000	0.0000
2024/08/05	IGOV	06/11/2025		Index Future	391.7600	391.7600	400.3300	400.3300	2.188	0.0000	0.0000
2024/08/05	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/08/05	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/08/05	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/08/05	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/08/05	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/08/05	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/08/05	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/08/05	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/08/05	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/08/05	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/08/05	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/08/05	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/08/05	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/08/05	JBAF	21/08/2024		Jibar Tradeable Future	8.3250	91.6750	8.3250	91.6750	0.000	0.0000	0.0000
2024/08/05	JBAF	18/09/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/08/05	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/08/05	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/08/05	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/08/05	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	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	
2024/08/05	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/08/05	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/08/05	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/08/05	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/08/05	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/08/05	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/08/05	R035	01/08/2024		Bond Future	11.8000	86.4149	11.8000	86.4149	0.000	0.0000	0.0000
2024/08/05	R035	07/11/2024		Bond Future	10.8656	89.6030	11.0264	88.7100	1.480	0.0000	0.0000
2024/08/05	R035	07/11/2024	12.18 Call	Bond Future	7258.9600	7.2590	6453.5900	6.4536	11.095	0.0000	0.0000
2024/08/05	R035	07/11/2024	12.18 Put	Bond Future	309.4900	0.3095	397.1100	0.3971	28.311	0.0000	0.0000
2024/08/05	R035	07/11/2024	12.19 Call	Bond Future	7304.1900	7.3042	6497.5600	6.4976	11.043	0.0000	0.0000
2024/08/05	R035	07/11/2024	12.19 Put	Bond Future	304.8000	0.3048	391.1600	0.3912	28.333	0.0000	0.0000
2024/08/05	R035	07/11/2024	12.17 Call	Bond Future	7213.8500	7.2139	6409.7500	6.4098	11.147	0.0000	0.0000
2024/08/05	R035	07/11/2024	12.17 Put	Bond Future	314.3400	0.3143	403.2300	0.4032	28.278	0.0000	0.0000
2024/08/05	R035	07/11/2024	13.23 Call	Bond Future	12010.1000	12.0101	11131.5000	11.1315	7.316	0.0000	0.0000
2024/08/05	R035	07/11/2024	13.23 Put	Bond Future	44.6500	0.0447	59.0400	0.0590	32.228	0.0000	0.0000
2024/08/05	R035	07/11/2024	12.20 Put	Bond Future	300.0900	0.3001	385.2100	0.3852	28.365	0.0000	0.0000
2024/08/05	R035	07/11/2024	12.20 Call	Bond Future	7349.3500	7.3494	6541.4800	6.5415	10.992	0.0000	0.0000
2024/08/05	R035	06/02/2025		Bond Future	10.9604	91.4965	11.1279	90.5851	1.528	0.0000	0.0000
2024/08/05	R035	06/02/2025	12.41 Call	Bond Future	8174.9700	8.1750	7402.8300	7.4028	9.445	0.0000	0.0000
2024/08/05	R035	06/02/2025	12.41 Put	Bond Future	699.5500	0.6996	838.8300	0.8388	19.910	0.0000	0.0000
2024/08/05	R035	08/05/2025		Bond Future	11.0586	88.8875	11.2330	87.9575	1.577	0.0000	0.0000
2024/08/05	R035	08/05/2025	11.78 Call	Bond Future	5807.2700	5.8073	5173.8300	5.1738	10.908	0.0000	0.0000
2024/08/05	R035	08/05/2025	11.78 Put	Bond Future	2046.9000	2.0469	2343.4900	2.3435	14.490	0.0000	0.0000
2024/08/05	R035	08/05/2025	13.35 Call	Bond Future	11792.0700	11.7921	10962.0800	10.9621	7.039	0.0000	0.0000
2024/08/05	R035	08/05/2025	13.35 Put	Bond Future	582.3600	0.5824	682.4000	0.6824	17.178	0.0000	0.0000
2024/08/05	R035	08/05/2025	12.70 Call	Bond Future	9274.1400	9.2741	8507.5600	8.5076	8.266	0.0000	0.0000
2024/08/05	R035	08/05/2025	12.70 Put	Bond Future	1032.6300	1.0326	1196.0800	1.1961	15.829	0.0000	0.0000
2024/08/05	R035	08/05/2025	11.46 Put	Bond Future	2588.3800	2.5884	2947.4400	2.9474	13.872	0.0000	0.0000
2024/08/05	R035	08/05/2025	11.46 Call	Bond Future	4708.5100	4.7085	4137.5400	4.1375	12.126	0.0000	0.0000
2024/08/05	R035	07/08/2025		Bond Future	11.1691	90.7018	11.3510	89.7532	1.629	0.0000	0.0000
2024/08/05	R035	07/08/2025	12.65 Call	Bond Future	9126.2600	9.1263	8401.2500	8.4013	7.944	0.0000	0.0000
2024/08/05	R035	07/08/2025	12.65 Put	Bond Future	1796.1600	1.7962	2019.8200	2.0198	12.452	0.0000	0.0000
2024/08/05	R035	06/11/2025		Bond Future	11.2000	88.5110	11.4908	87.0237	2.597	0.0000	0.0000
2024/08/05	R035	06/11/2025	11.20 Call	Bond Future	4497.0900	4.4971	3740.5800	3.7406	16.822	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	
2024/08/05	R035	06/11/2025	11.20 Put	Bond Future	4497.0900	4.4971	5227.8400	5.2278	16.249	0.0000	0.0000
2024/08/05	R053	01/08/2024		Bond Future	13.1400	92.7977	13.1400	92.7977	0.000	0.0000	0.0000
2024/08/05	R053	07/11/2024		Bond Future	11.4898	102.4719	11.6808	100.8852	1.663	0.0000	0.0000
2024/08/05	R053	07/11/2024	12.80 Call	Bond Future	10571.7300	10.5717	9163.4200	9.1634	13.321	0.0000	0.0000
2024/08/05	R053	07/11/2024	12.80 Put	Bond Future	532.4600	0.5325	710.8400	0.7108	33.501	0.0000	0.0000
2024/08/05	R053	07/11/2024	12.81 Call	Bond Future	10633.9200	10.6339	9223.3300	9.2233	13.265	0.0000	0.0000
2024/08/05	R053	07/11/2024	12.81 Put	Bond Future	525.0900	0.5251	701.1900	0.7012	33.537	0.0000	0.0000
2024/08/05	R053	07/11/2024	12.79 Call	Bond Future	10509.5600	10.5096	9103.5600	9.1036	13.378	0.0000	0.0000
2024/08/05	R053	07/11/2024	12.79 Put	Bond Future	539.9400	0.5399	720.6300	0.7206	33.465	0.0000	0.0000
2024/08/05	R053	06/02/2025		Bond Future	11.5780	104.6365	11.7759	103.0167	1.710	0.0000	0.0000
2024/08/05	R053	06/02/2025	12.94 Call	Bond Future	11515.8900	11.5159	10183.1000	10.1831	11.573	0.0000	0.0000
2024/08/05	R053	06/02/2025	12.94 Put	Bond Future	1259.7100	1.2597	1546.7000	1.5467	22.782	0.0000	0.0000
2024/08/05	R053	08/05/2025		Bond Future	11.6728	100.9440	11.8780	99.2910	1.758	0.0000	0.0000
2024/08/05	R053	08/05/2025	12.64 Call	Bond Future	10066.2500	10.0663	8873.5600	8.8736	11.848	0.0000	0.0000
2024/08/05	R053	08/05/2025	12.64 Put	Bond Future	2689.4400	2.6894	3149.8000	3.1498	17.117	0.0000	0.0000
2024/08/05	R053	07/08/2025		Bond Future	11.7752	103.0022	11.9881	101.3157	1.808	0.0000	0.0000
2024/08/05	R053	07/08/2025	13.17 Call	Bond Future	12796.5400	12.7965	11517.7200	11.5177	9.993	0.0000	0.0000
2024/08/05	R053	07/08/2025	13.17 Put	Bond Future	2628.4300	2.6284	3036.0700	3.0361	15.509	0.0000	0.0000
2024/08/05	R053	06/11/2025		Bond Future	11.7600	100.2143	12.1113	97.4566	2.987	0.0000	0.0000
2024/08/05	R053	06/11/2025	11.76 Call	Bond Future	6772.8400	6.7728	5369.3200	5.3693	20.723	0.0000	0.0000
2024/08/05	R053	06/11/2025	11.76 Put	Bond Future	6772.8400	6.7728	8127.0400	8.1270	19.995	0.0000	0.0000
2024/08/05	R186	01/08/2024		Bond Future	8.6900	105.1079	8.6900	105.1079	0.000	0.0000	0.0000
2024/08/05	R186	07/11/2024	9.14 Call	Bond Future	1978.8300	1.9788	1894.6400	1.8946	4.255	0.0000	0.0000
2024/08/05	R186	07/11/2024	9.14 Put	Bond Future	99.6800	0.0997	105.7700	0.1058	6.110	0.0000	0.0000
2024/08/05	R186	07/11/2024	9.15 Call	Bond Future	1995.5600	1.9956	1911.2200	1.9112	4.226	0.0000	0.0000
2024/08/05	R186	07/11/2024	9.15 Put	Bond Future	97.3100	0.0973	103.2500	0.1033	6.104	0.0000	0.0000
2024/08/05	R186	07/11/2024	9.13 Call	Bond Future	1962.1400	1.9621	1878.1000	1.8781	4.283	0.0000	0.0000
2024/08/05	R186	07/11/2024	9.13 Put	Bond Future	102.1000	0.1021	108.3400	0.1083	6.112	0.0000	0.0000
2024/08/05	R186	07/11/2024		Bond Future	8.1681	108.5440	8.2143	108.4537	0.565	0.0000	0.0000
2024/08/05	R186	06/02/2025		Bond Future	8.1101	105.5237	8.1628	105.4319	0.650	0.0000	0.0000
2024/08/05	R186	06/02/2025	9.03 Call	Bond Future	1850.2100	1.8502	1774.1300	1.7741	4.112	0.0000	0.0000
2024/08/05	R186	06/02/2025	9.03 Put	Bond Future	265.6500	0.2657	281.2800	0.2813	5.884	0.0000	0.0000
2024/08/05	R186	08/05/2025		Bond Future	8.0586	107.7200	8.1200	107.6268	0.762	0.0000	0.0000
2024/08/05	R186	08/05/2025	8.47 Call	Bond Future	1147.8800	1.1479	1086.2800	1.0863	5.366	0.0000	0.0000
2024/08/05	R186	08/05/2025	8.47 Put	Bond Future	525.9800	0.5260	557.5400	0.5575	6.000	0.0000	0.0000
2024/08/05	R186	07/08/2025	10.25 Call	Bond Future	2884.2200	2.8842	2794.9200	2.7949	3.096	0.0000	0.0000
2024/08/05	R186	07/08/2025	10.25 Put	Bond Future	53.0800	0.0531	58.3900	0.0584	10.004	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	
2024/08/05	R186	07/08/2025	9.22 Put	Bond Future	219.2300	0.2192	236.9600	0.2370	8.087	0.0000	0.0000
2024/08/05	R186	07/08/2025	9.22 Call	Bond Future	1757.9500	1.7580	1681.0700	1.6811	4.373	0.0000	0.0000
2024/08/05	R186	07/08/2025		Bond Future	8.0174	104.6059	8.0906	104.5113	0.913	0.0000	0.0000
2024/08/05	R186	07/08/2025	9.68 Call	Bond Future	2240.3100	2.2403	2156.5700	2.1566	3.738	0.0000	0.0000
2024/08/05	R186	07/08/2025	9.68 Put	Bond Future	121.5200	0.1215	132.3900	0.1324	8.945	0.0000	0.0000
2024/08/05	R186	06/11/2025		Bond Future	8.1300	106.5509	8.0996	106.5832	0.374	0.0000	0.0000
2024/08/05	R186	06/11/2025	8.13 Call	Bond Future	654.4700	0.6545	668.7100	0.6687	2.176	0.0000	0.0000
2024/08/05	R186	06/11/2025	8.13 Put	Bond Future	654.4700	0.6545	636.4200	0.6364	2.758	0.0000	0.0000
2024/08/05	R202	01/08/2024		Bond Future	265.2600	265.2600	265.2600	265.2600	0.000	0.0000	0.0000
2024/08/05	R202	07/11/2024		Bond Future	269.0248	269.0248	269.2205	269.2205	0.073	0.0000	0.0000
2024/08/05	R202	06/02/2025		Bond Future	269.5725	269.5725	269.7737	269.7737	0.075	0.0000	0.0000
2024/08/05	R202	06/02/2025	266.79 Call	Bond Future	2782.5400	2.7825	2983.7000	2.9837	7.229	0.0000	0.0000
2024/08/05	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/05	R202	08/05/2025		Bond Future	275.2499	275.2499	275.4564	275.4564	0.075	0.0000	0.0000
2024/08/05	R202	08/05/2025	272.31 Call	Bond Future	2939.8700	2.9399	3146.4200	3.1464	7.026	0.0000	0.0000
2024/08/05	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/05	R202	07/08/2025		Bond Future	275.6284	275.6284	275.8397	275.8397	0.077	0.0000	0.0000
2024/08/05	R202	07/08/2025	271.60 Call	Bond Future	4028.4100	4.0284	4239.6700	4.2397	5.244	0.0000	0.0000
2024/08/05	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/05	R202	06/11/2025		Bond Future	275.6400	275.6400	281.3850	281.3850	2.084	0.0000	0.0000
2024/08/05	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	5745.0200	5.7450	100.000	0.0000	0.0000
2024/08/05	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/05	R209	01/08/2024		Bond Future	11.7900	67.5484	11.7900	67.5484	0.000	0.0000	0.0000
2024/08/05	R209	07/11/2024		Bond Future	10.9685	70.4637	11.1234	69.6903	1.412	0.0000	0.0000
2024/08/05	R209	07/11/2024	12.22 Call	Bond Future	6238.1100	6.2381	5546.2300	5.5462	11.091	0.0000	0.0000
2024/08/05	R209	07/11/2024	12.22 Put	Bond Future	306.3700	0.3064	387.9500	0.3880	26.628	0.0000	0.0000
2024/08/05	R209	07/11/2024	12.23 Call	Bond Future	6277.9900	6.2780	5584.9400	5.5849	11.039	0.0000	0.0000
2024/08/05	R209	07/11/2024	12.23 Put	Bond Future	301.6700	0.3017	382.0800	0.3821	26.655	0.0000	0.0000
2024/08/05	R209	07/11/2024	12.21 Call	Bond Future	6198.2500	6.1983	5507.5500	5.5076	11.143	0.0000	0.0000
2024/08/05	R209	07/11/2024	12.21 Put	Bond Future	311.1400	0.3111	393.9000	0.3939	26.599	0.0000	0.0000
2024/08/05	R209	06/02/2025		Bond Future	11.0525	71.9524	11.2129	71.1629	1.452	0.0000	0.0000
2024/08/05	R209	06/02/2025	12.44 Call	Bond Future	7111.3100	7.1113	6446.9200	6.4469	9.343	0.0000	0.0000
2024/08/05	R209	06/02/2025	12.44 Put	Bond Future	666.8500	0.6669	791.9500	0.7920	18.760	0.0000	0.0000
2024/08/05	R209	08/05/2025		Bond Future	11.1442	70.2944	11.3106	69.4887	1.493	0.0000	0.0000
2024/08/05	R209	08/05/2025	11.89 Call	Bond Future	5328.5500	5.3286	4772.2700	4.7723	10.440	0.0000	0.0000
2024/08/05	R209	08/05/2025	11.89 Put	Bond Future	1813.9700	1.8140	2063.3300	2.0633	13.747	0.0000	0.0000
2024/08/05	R209	07/08/2025		Bond Future	11.2452	71.7288	11.4179	70.9070	1.536	0.0000	0.0000
2024/08/05	R209	07/08/2025	12.68 Call	Bond Future	8112.3500	8.1124	7484.7800	7.4848	7.736	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	
2024/08/05	R209	07/08/2025	12.68 Put	Bond Future	1661.8600	1.6619	1856.1000	1.8561	11.688	0.0000	0.0000
2024/08/05	R209	06/11/2025		Bond Future	11.2700	70.4292	11.5406	69.1598	2.401	0.0000	0.0000
2024/08/05	R209	06/11/2025	11.27 Call	Bond Future	4110.1500	4.1102	3456.5500	3.4566	15.902	0.0000	0.0000
2024/08/05	R209	06/11/2025	11.27 Put	Bond Future	4110.1500	4.1102	4726.0100	4.7260	14.984	0.0000	0.0000
2024/08/05	R210	01/08/2024		Bond Future	238.9800	238.9800	238.9800	238.9800	0.000	0.0000	0.0000
2024/08/05	R210	07/11/2024		Bond Future	240.4491	240.4491	240.6013	240.6013	0.063	0.0000	0.0000
2024/08/05	R210	06/02/2025		Bond Future	245.5881	245.5881	245.7446	245.7446	0.064	0.0000	0.0000
2024/08/05	R210	06/02/2025	239.61 Call	Bond Future	5978.0600	5.9781	6134.6300	6.1346	2.619	0.0000	0.0000
2024/08/05	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/05	R210	08/05/2025		Bond Future	247.3612	247.3612	247.5218	247.5218	0.065	0.0000	0.0000
2024/08/05	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/05	R210	08/05/2025	248.03 Put	Bond Future	668.7600	0.6688	508.2200	0.5082	24.006	0.0000	0.0000
2024/08/05	R210	07/08/2025		Bond Future	252.4725	252.4725	252.6374	252.6374	0.065	0.0000	0.0000
2024/08/05	R210	07/08/2025	248.44 Call	Bond Future	4032.4800	4.0325	4197.3700	4.1974	4.089	0.0000	0.0000
2024/08/05	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/05	R210	06/11/2025		Bond Future	252.1400	252.1400	254.2581	254.2581	0.840	0.0000	0.0000
2024/08/05	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	2118.1400	2.1181	100.000	0.0000	0.0000
2024/08/05	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/05	R213	01/08/2024		Bond Future	10.8700	85.1789	10.8700	85.1789	0.000	0.0000	0.0000
2024/08/05	R213	07/11/2024		Bond Future	9.7325	88.7465	9.8532	88.2347	1.240	0.0000	0.0000
2024/08/05	R213	07/11/2024	11.22 Call	Bond Future	6189.2700	6.1893	5706.4700	5.7065	7.801	0.0000	0.0000
2024/08/05	R213	07/11/2024	11.22 Put	Bond Future	131.0700	0.1311	160.0300	0.1600	22.095	0.0000	0.0000
2024/08/05	R213	07/11/2024	11.23 Call	Bond Future	6225.8500	6.2259	5742.5400	5.7425	7.763	0.0000	0.0000
2024/08/05	R213	07/11/2024	11.23 Put	Bond Future	128.7200	0.1287	157.1700	0.1572	22.102	0.0000	0.0000
2024/08/05	R213	07/11/2024	11.21 Call	Bond Future	6152.6400	6.1526	5670.3500	5.6704	7.839	0.0000	0.0000
2024/08/05	R213	07/11/2024	11.21 Put	Bond Future	133.4000	0.1334	162.8700	0.1629	22.091	0.0000	0.0000
2024/08/05	R213	06/02/2025		Bond Future	9.7979	90.6220	9.9249	90.0998	1.296	0.0000	0.0000
2024/08/05	R213	06/02/2025	11.35 Call	Bond Future	6515.3500	6.5154	6055.6300	6.0556	7.056	0.0000	0.0000
2024/08/05	R213	06/02/2025	11.35 Put	Bond Future	390.0000	0.3900	452.4600	0.4525	16.015	0.0000	0.0000
2024/08/05	R213	08/05/2025		Bond Future	9.8681	88.9488	10.0018	88.4161	1.355	0.0000	0.0000
2024/08/05	R213	08/05/2025	10.52 Call	Bond Future	4032.3800	4.0324	3671.1400	3.6711	8.958	0.0000	0.0000
2024/08/05	R213	08/05/2025	10.52 Put	Bond Future	1473.4000	1.4734	1644.8300	1.6448	11.635	0.0000	0.0000
2024/08/05	R213	07/08/2025		Bond Future	9.9527	90.7653	10.0939	90.2221	1.419	0.0000	0.0000
2024/08/05	R213	07/08/2025	11.66 Call	Bond Future	7257.5100	7.2575	6818.4700	6.8185	6.049	0.0000	0.0000
2024/08/05	R213	07/08/2025	11.66 Put	Bond Future	959.2800	0.9593	1063.4500	1.0635	10.859	0.0000	0.0000
2024/08/05	R213	06/11/2025		Bond Future	10.0500	89.0696	10.2154	88.4566	1.646	0.0000	0.0000
2024/08/05	R213	06/11/2025	10.05 Call	Bond Future	2994.9800	2.9950	2678.4800	2.6785	10.568	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	
2024/08/05	R213	06/11/2025	10.05 Put	Bond Future	2994.9800	2.9950	3291.4700	3.2915	9.900	0.0000	0.0000
2024/08/05	R214	01/08/2024		Bond Future	12.1700	62.7898	12.1700	62.7898	0.000	0.0000	0.0000
2024/08/05	R214	07/11/2024		Bond Future	11.3619	65.5633	11.5474	64.5924	1.632	0.0000	0.0000
2024/08/05	R214	07/11/2024	12.61 Call	Bond Future	6454.3500	6.4544	5593.6100	5.5936	13.336	0.0000	0.0000
2024/08/05	R214	07/11/2024	12.61 Put	Bond Future	327.7300	0.3277	437.9000	0.4379	33.616	0.0000	0.0000
2024/08/05	R214	07/11/2024	12.62 Call	Bond Future	6494.9400	6.4949	5632.7000	5.6327	13.276	0.0000	0.0000
2024/08/05	R214	07/11/2024	12.62 Put	Bond Future	322.8900	0.3229	431.5600	0.4316	33.655	0.0000	0.0000
2024/08/05	R214	07/11/2024	12.60 Call	Bond Future	6413.8600	6.4139	5554.6400	5.5546	13.396	0.0000	0.0000
2024/08/05	R214	07/11/2024	12.60 Put	Bond Future	332.7100	0.3327	444.4000	0.4444	33.570	0.0000	0.0000
2024/08/05	R214	06/02/2025		Bond Future	11.4497	66.9488	11.6416	65.9576	1.676	0.0000	0.0000
2024/08/05	R214	06/02/2025	12.71 Call	Bond Future	6910.4100	6.9104	6101.6000	6.1016	11.704	0.0000	0.0000
2024/08/05	R214	06/02/2025	12.71 Put	Bond Future	802.2200	0.8022	984.6100	0.9846	22.736	0.0000	0.0000
2024/08/05	R214	06/02/2025	13.63 Call	Bond Future	10342.3000	10.3423	9431.0300	9.4310	8.811	0.0000	0.0000
2024/08/05	R214	06/02/2025	13.63 Put	Bond Future	322.7900	0.3228	402.7200	0.4027	24.762	0.0000	0.0000
2024/08/05	R214	06/02/2025	12.25 Put	Bond Future	1245.4900	1.2455	1512.9200	1.5129	21.472	0.0000	0.0000
2024/08/05	R214	06/02/2025	12.25 Call	Bond Future	5231.3000	5.2313	4507.5300	4.5075	13.835	0.0000	0.0000
2024/08/05	R214	06/02/2025	11.75 Put	Bond Future	1999.8900	1.9999	2393.2800	2.3933	19.671	0.0000	0.0000
2024/08/05	R214	06/02/2025	11.75 Call	Bond Future	3541.1500	3.5412	2943.3400	2.9433	16.882	0.0000	0.0000
2024/08/05	R214	08/05/2025		Bond Future	11.5390	65.0367	11.7373	64.0251	1.719	0.0000	0.0000
2024/08/05	R214	08/05/2025	12.40 Call	Bond Future	5977.5600	5.9776	5261.5600	5.2616	11.978	0.0000	0.0000
2024/08/05	R214	08/05/2025	12.40 Put	Bond Future	1755.2300	1.7552	2050.7700	2.0508	16.838	0.0000	0.0000
2024/08/05	R214	07/08/2025		Bond Future	11.6370	66.3642	11.8422	65.3322	1.763	0.0000	0.0000
2024/08/05	R214	07/08/2025	12.97 Call	Bond Future	8162.8600	8.1629	7391.9400	7.3919	9.444	0.0000	0.0000
2024/08/05	R214	07/08/2025	12.97 Put	Bond Future	1885.7300	1.8857	2146.7700	2.1468	13.843	0.0000	0.0000
2024/08/05	R214	06/11/2025		Bond Future	11.6400	64.9323	11.9624	63.3251	2.770	0.0000	0.0000
2024/08/05	R214	06/11/2025	11.64 Call	Bond Future	4375.0200	4.3750	3550.6200	3.5506	18.843	0.0000	0.0000
2024/08/05	R214	06/11/2025	11.64 Put	Bond Future	4375.0200	4.3750	5157.8300	5.1578	17.893	0.0000	0.0000
2024/08/05	R248	01/08/2024		Bond Future	12.3100	76.5806	12.3100	76.5806	0.000	0.0000	0.0000
2024/08/05	R248	07/11/2024	12.79 Call	Bond Future	8215.8100	8.2158	7112.5600	7.1126	13.428	0.0000	0.0000
2024/08/05	R248	07/11/2024	12.79 Put	Bond Future	360.4800	0.3605	489.2200	0.4892	35.713	0.0000	0.0000
2024/08/05	R248	07/11/2024	12.80 Call	Bond Future	8264.8200	8.2648	7159.8200	7.1598	13.370	0.0000	0.0000
2024/08/05	R248	07/11/2024	12.80 Put	Bond Future	355.1400	0.3551	482.1300	0.4821	35.758	0.0000	0.0000
2024/08/05	R248	07/11/2024	12.78 Call	Bond Future	8166.7200	8.1667	7065.2300	7.0652	13.488	0.0000	0.0000
2024/08/05	R248	07/11/2024	12.78 Put	Bond Future	365.8200	0.3658	496.3200	0.4963	35.673	0.0000	0.0000
2024/08/05	R248	07/11/2024		Bond Future	11.4741	79.7583	11.6650	78.5263	1.663	0.0000	0.0000
2024/08/05	R248	06/02/2025		Bond Future	11.5639	81.4437	11.7616	80.1860	1.710	0.0000	0.0000
2024/08/05	R248	06/02/2025	12.71 Call	Bond Future	7985.4700	7.9855	6989.7400	6.9897	12.469	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	
2024/08/05	R248	06/02/2025	12.71 Put	Bond Future	1158.1700	1.1582	1420.0900	1.4201	22.615	0.0000	0.0000
2024/08/05	R248	08/05/2025		Bond Future	11.6550	78.6887	11.8596	77.4052	1.756	0.0000	0.0000
2024/08/05	R248	08/05/2025	12.60 Call	Bond Future	7723.6000	7.7236	6800.5000	6.8005	11.952	0.0000	0.0000
2024/08/05	R248	08/05/2025	12.60 Put	Bond Future	2091.4100	2.0914	2451.8400	2.4518	17.234	0.0000	0.0000
2024/08/05	R248	07/08/2025		Bond Future	11.7548	80.2945	11.9668	78.9851	1.804	0.0000	0.0000
2024/08/05	R248	07/08/2025	13.21 Call	Bond Future	10266.1100	10.2661	9264.2500	9.2643	9.759	0.0000	0.0000
2024/08/05	R248	07/08/2025	13.21 Put	Bond Future	2005.6600	2.0057	2313.2000	2.3132	15.334	0.0000	0.0000
2024/08/05	R248	06/11/2025		Bond Future	11.7400	78.2422	12.0891	76.1046	2.973	0.0000	0.0000
2024/08/05	R248	06/11/2025	11.74 Call	Bond Future	5346.6100	5.3466	4256.2900	4.2563	20.393	0.0000	0.0000
2024/08/05	R248	06/11/2025	11.74 Put	Bond Future	5346.6100	5.3466	6393.9300	6.3939	19.588	0.0000	0.0000
2024/08/05	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/05	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/05	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/05	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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