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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/08/2024 TO 06/08/2024

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
2024/08/06	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/06	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/06	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/06	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/06	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/06	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/06	2025	01/08/2024		Bond Future	180.4400	180.4400	180.4400	0.000	0.0000	0.0000
2024/08/06	2025	07/11/2024		Bond Future	185.5915	185.5915	185.4879	0.056	0.0000	0.0000
2024/08/06	2029	01/08/2024		Bond Future	130.9300	130.9300	130.9300	0.000	0.0000	0.0000
2024/08/06	2029	07/11/2024		Bond Future	132.9151	132.9151	132.8872	0.021	0.0000	0.0000
2024/08/06	2029	06/02/2025		Bond Future	135.7565	135.7565	135.7305	0.019	0.0000	0.0000
2024/08/06	2029	06/02/2025	132.40 Call	Bond Future	3356.5000	3.3565	3330.4600	0.776	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	
2024/08/06	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	2029	08/05/2025		Bond Future	137.1894	137.1894	137.1656	137.1656	0.017	0.0000	0.0000
2024/08/06	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	2029	08/05/2025	137.85 Put	Bond Future	660.6300	0.6606	684.3800	0.6844	3.595	0.0000	0.0000
2024/08/06	2029	07/08/2025		Bond Future	140.0253	140.0253	140.0034	140.0034	0.016	0.0000	0.0000
2024/08/06	2029	07/08/2025	137.41 Call	Bond Future	2615.3400	2.6153	2593.4300	2.5934	0.838	0.0000	0.0000
2024/08/06	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	2029	06/11/2025		Bond Future	141.3898	141.3898	141.3720	141.3720	0.013	0.0000	0.0000
2024/08/06	2029	06/11/2025	139.79 Call	Bond Future	1599.8400	1.5998	1582.0300	1.5820	1.113	0.0000	0.0000
2024/08/06	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	2030	01/08/2024		Bond Future	10.3800	90.3622	10.3800	90.3622	0.000	0.0000	0.0000
2024/08/06	2030	07/11/2024	10.75 Call	Bond Future	5319.1600	5.3192	5264.8500	5.2649	1.021	0.0000	0.0000
2024/08/06	2030	07/11/2024	10.75 Put	Bond Future	135.4500	0.1355	136.8500	0.1369	1.034	0.0000	0.0000
2024/08/06	2030	07/11/2024	10.76 Call	Bond Future	5353.1800	5.3532	5298.8300	5.2988	1.015	0.0000	0.0000
2024/08/06	2030	07/11/2024	10.76 Put	Bond Future	132.9900	0.1330	134.3500	0.1344	1.023	0.0000	0.0000
2024/08/06	2030	07/11/2024	10.74 Call	Bond Future	5285.1500	5.2852	5230.8800	5.2309	1.027	0.0000	0.0000
2024/08/06	2030	07/11/2024	10.74 Put	Bond Future	137.9500	0.1380	139.3900	0.1394	1.044	0.0000	0.0000
2024/08/06	2030	07/11/2024		Bond Future	9.3786	96.6511	9.3929	96.5954	0.152	0.0000	0.0000
2024/08/06	2030	07/11/2024	10.21 Put	Bond Future	353.1000	0.3531	358.1100	0.3581	1.419	0.0000	0.0000
2024/08/06	2030	07/11/2024	10.21 Call	Bond Future	3538.7300	3.5387	3488.0300	3.4880	1.433	0.0000	0.0000
2024/08/06	2030	07/11/2024	10.71 Put	Bond Future	145.7300	0.1457	147.2800	0.1473	1.064	0.0000	0.0000
2024/08/06	2030	07/11/2024	10.71 Call	Bond Future	5183.3000	5.1833	5129.1400	5.1291	1.045	0.0000	0.0000
2024/08/06	2030	07/11/2024	11.91 Call	Bond Future	9304.7100	9.3047	9248.9800	9.2490	0.599	0.0000	0.0000
2024/08/06	2030	07/11/2024	11.91 Put	Bond Future	9.1100	0.0091	9.0900	0.0091	0.220	0.0000	0.0000
2024/08/06	2030	06/02/2025		Bond Future	9.4253	94.6841	9.4400	94.6289	0.156	0.0000	0.0000
2024/08/06	2030	06/02/2025	10.68 Call	Bond Future	5040.8900	5.0409	4991.6400	4.9916	0.977	0.0000	0.0000
2024/08/06	2030	06/02/2025	10.68 Put	Bond Future	462.8600	0.4629	468.7800	0.4688	1.279	0.0000	0.0000
2024/08/06	2030	08/05/2025		Bond Future	9.4937	96.6549	9.5089	96.6002	0.160	0.0000	0.0000
2024/08/06	2030	08/05/2025	9.93 Call	Bond Future	3052.8900	3.0529	3015.1000	3.0151	1.238	0.0000	0.0000
2024/08/06	2030	08/05/2025	9.93 Put	Bond Future	1495.5400	1.4955	1512.4700	1.5125	1.132	0.0000	0.0000
2024/08/06	2030	08/05/2025	11.86 Call	Bond Future	8350.7700	8.3508	8299.0800	8.2991	0.619	0.0000	0.0000
2024/08/06	2030	08/05/2025	11.86 Put	Bond Future	273.1000	0.2731	276.1300	0.2761	1.109	0.0000	0.0000
2024/08/06	2030	08/05/2025	10.31 Put	Bond Future	1099.7800	1.0998	1112.3800	1.1124	1.146	0.0000	0.0000
2024/08/06	2030	08/05/2025	10.31 Call	Bond Future	3987.7200	3.9877	3945.6000	3.9456	1.056	0.0000	0.0000
2024/08/06	2030	08/05/2025	12.28 Call	Bond Future	9583.4600	9.5835	9530.5600	9.5306	0.552	0.0000	0.0000
2024/08/06	2030	08/05/2025	12.28 Put	Bond Future	162.6400	0.1626	164.4600	0.1645	1.119	0.0000	0.0000
2024/08/06	2030	08/05/2025	10.69 Put	Bond Future	805.3200	0.8053	814.5100	0.8145	1.141	0.0000	0.0000
2024/08/06	2030	08/05/2025	10.69 Call	Bond Future	5000.4400	5.0004	4954.9100	4.9549	0.911	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	
2024/08/06	2030	07/08/2025	12.12 Call	Bond Future	8642.7700	8.6428	8592.5900	8.5926	0.581	0.0000	0.0000
2024/08/06	2030	07/08/2025	12.12 Put	Bond Future	380.0100	0.3800	384.0200	0.3840	1.055	0.0000	0.0000
2024/08/06	2030	07/08/2025	10.48 Put	Bond Future	1327.3200	1.3273	1340.8600	1.3409	1.020	0.0000	0.0000
2024/08/06	2030	07/08/2025	10.48 Call	Bond Future	4361.5400	4.3615	4320.8900	4.3209	0.932	0.0000	0.0000
2024/08/06	2030	07/08/2025		Bond Future	9.5805	94.6185	9.5963	94.5643	0.164	0.0000	0.0000
2024/08/06	2030	07/08/2025	11.11 Call	Bond Future	5964.3700	5.9644	5919.0900	5.9191	0.759	0.0000	0.0000
2024/08/06	2030	07/08/2025	11.11 Put	Bond Future	876.4400	0.8764	885.3500	0.8854	1.017	0.0000	0.0000
2024/08/06	2030	06/11/2025		Bond Future	9.6837	96.4943	9.7000	96.4409	0.168	0.0000	0.0000
2024/08/06	2030	06/11/2025	9.54 Call	Bond Future	2234.8100	2.2348	2206.4400	2.2064	1.269	0.0000	0.0000
2024/08/06	2030	06/11/2025	9.54 Put	Bond Future	2707.5800	2.7076	2732.6700	2.7327	0.927	0.0000	0.0000
2024/08/06	2032	01/08/2024		Bond Future	11.1400	88.2387	11.1400	88.2387	0.000	0.0000	0.0000
2024/08/06	2032	07/11/2024	13.36 Call	Bond Future	13493.8900	13.4939	13508.5500	13.5086	0.109	0.0000	0.0000
2024/08/06	2032	07/11/2024	13.36 Put	Bond Future	2.5000	0.0025	2.3400	0.0023	6.400	0.0000	0.0000
2024/08/06	2032	07/11/2024	11.64 Put	Bond Future	179.6400	0.1796	174.6500	0.1747	2.778	0.0000	0.0000
2024/08/06	2032	07/11/2024	11.64 Call	Bond Future	6632.7000	6.6327	6642.5300	6.6425	0.148	0.0000	0.0000
2024/08/06	2032	07/11/2024	11.48 Call	Bond Future	5992.3100	5.9923	6001.1400	6.0011	0.147	0.0000	0.0000
2024/08/06	2032	07/11/2024	11.48 Put	Bond Future	235.8700	0.2359	229.8800	0.2299	2.540	0.0000	0.0000
2024/08/06	2032	07/11/2024	11.49 Call	Bond Future	6032.1200	6.0321	6041.0200	6.0410	0.148	0.0000	0.0000
2024/08/06	2032	07/11/2024	11.49 Put	Bond Future	231.9300	0.2319	226.0100	0.2260	2.552	0.0000	0.0000
2024/08/06	2032	07/11/2024	11.47 Call	Bond Future	5952.6100	5.9526	5961.3700	5.9614	0.147	0.0000	0.0000
2024/08/06	2032	07/11/2024	11.47 Put	Bond Future	239.9600	0.2400	233.9000	0.2339	2.525	0.0000	0.0000
2024/08/06	2032	07/11/2024		Bond Future	10.2198	90.9168	10.2167	90.9316	0.030	0.0000	0.0000
2024/08/06	2032	07/11/2024	11.11 Put	Bond Future	435.9000	0.4359	427.1200	0.4271	2.014	0.0000	0.0000
2024/08/06	2032	07/11/2024	11.11 Call	Bond Future	4552.5000	4.5525	4558.5400	4.5585	0.133	0.0000	0.0000
2024/08/06	2032	07/11/2024	11.61 Put	Bond Future	189.1300	0.1891	183.9600	0.1840	2.734	0.0000	0.0000
2024/08/06	2032	07/11/2024	11.61 Call	Bond Future	6512.1400	6.5121	6521.7900	6.5218	0.148	0.0000	0.0000
2024/08/06	2032	07/11/2024	12.95 Call	Bond Future	11894.3200	11.8943	11908.6700	11.9087	0.121	0.0000	0.0000
2024/08/06	2032	07/11/2024	12.95 Put	Bond Future	8.5500	0.0086	8.0800	0.0081	5.497	0.0000	0.0000
2024/08/06	2032	07/11/2024	10.60 Call	Bond Future	2754.6800	2.7547	2756.2500	2.7563	0.057	0.0000	0.0000
2024/08/06	2032	07/11/2024	10.60 Put	Bond Future	966.2400	0.9662	952.9900	0.9530	1.371	0.0000	0.0000
2024/08/06	2032	06/02/2025		Bond Future	10.3000	92.8380	10.2963	92.8548	0.035	0.0000	0.0000
2024/08/06	2032	06/02/2025	11.72 Call	Bond Future	6860.3400	6.8603	6870.1900	6.8702	0.144	0.0000	0.0000
2024/08/06	2032	06/02/2025	11.72 Put	Bond Future	570.1500	0.5702	563.1600	0.5632	1.226	0.0000	0.0000
2024/08/06	2032	08/05/2025		Bond Future	10.3913	90.6052	10.3872	90.6240	0.040	0.0000	0.0000
2024/08/06	2032	08/05/2025	10.91 Call	Bond Future	4218.7200	4.2187	4225.6600	4.2257	0.165	0.0000	0.0000
2024/08/06	2032	08/05/2025	10.91 Put	Bond Future	1918.2900	1.9183	1906.4700	1.9065	0.616	0.0000	0.0000
2024/08/06	2032	07/08/2025		Bond Future	10.4966	92.4544	10.4918	92.4751	0.045	0.0000	0.0000
2024/08/06	2032	07/08/2025	12.01 Call	Bond Future	7658.7400	7.6587	7670.8400	7.6708	0.158	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	
2024/08/06	2032	07/08/2025	12.01 Put	Bond Future	1335.7400	1.3357	1327.0500	1.3271	0.651	0.0000	0.0000
2024/08/06	2032	06/11/2025		Bond Future	10.6243	90.1252	10.6189	90.1482	0.051	0.0000	0.0000
2024/08/06	2032	06/11/2025	10.42 Call	Bond Future	3122.2000	3.1222	3129.3900	3.1294	0.230	0.0000	0.0000
2024/08/06	2032	06/11/2025	10.42 Put	Bond Future	3992.8600	3.9929	3977.0900	3.9771	0.395	0.0000	0.0000
2024/08/06	2033	01/08/2024		Bond Future	123.7300	123.7300	123.7300	123.7300	0.000	0.0000	0.0000
2024/08/06	2033	07/11/2024		Bond Future	126.6277	126.6277	126.5067	126.5067	0.096	0.0000	0.0000
2024/08/06	2033	06/02/2025		Bond Future	129.3349	129.3349	129.2136	129.2136	0.094	0.0000	0.0000
2024/08/06	2033	06/02/2025	124.94 Call	Bond Future	4394.8600	4.3949	4273.6200	4.2736	2.759	0.0000	0.0000
2024/08/06	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	2033	08/05/2025		Bond Future	130.5325	130.5325	130.4115	130.4115	0.093	0.0000	0.0000
2024/08/06	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	2033	08/05/2025	130.62 Put	Bond Future	87.4600	0.0875	208.5000	0.2085	138.395	0.0000	0.0000
2024/08/06	2033	07/08/2025		Bond Future	133.2311	133.2311	133.1097	133.1097	0.091	0.0000	0.0000
2024/08/06	2033	07/08/2025	128.65 Call	Bond Future	4581.0600	4.5811	4459.7000	4.4597	2.649	0.0000	0.0000
2024/08/06	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	2033	06/11/2025		Bond Future	134.3566	134.3566	134.2371	134.2371	0.089	0.0000	0.0000
2024/08/06	2033	06/11/2025	133.14 Call	Bond Future	1216.5700	1.2166	1097.1000	1.0971	9.820	0.0000	0.0000
2024/08/06	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	2037	01/08/2024		Bond Future	12.1000	77.2467	12.1000	77.2467	0.000	0.0000	0.0000
2024/08/06	2037	07/11/2024		Bond Future	11.4338	83.3100	11.4142	83.4200	0.172	0.0000	0.0000
2024/08/06	2037	07/11/2024	12.58 Call	Bond Future	6488.4400	6.4884	6576.9200	6.5769	1.364	0.0000	0.0000
2024/08/06	2037	07/11/2024	12.58 Put	Bond Future	421.7000	0.4217	400.1900	0.4002	5.101	0.0000	0.0000
2024/08/06	2037	07/11/2024	12.59 Call	Bond Future	6532.2600	6.5323	6620.9800	6.6210	1.358	0.0000	0.0000
2024/08/06	2037	07/11/2024	12.59 Put	Bond Future	415.5100	0.4155	394.2400	0.3942	5.119	0.0000	0.0000
2024/08/06	2037	07/11/2024	12.57 Call	Bond Future	6444.6600	6.4447	6532.9000	6.5329	1.369	0.0000	0.0000
2024/08/06	2037	07/11/2024	12.57 Put	Bond Future	427.9700	0.4280	406.2200	0.4062	5.082	0.0000	0.0000
2024/08/06	2037	06/02/2025		Bond Future	11.5356	80.8102	11.5149	80.9240	0.179	0.0000	0.0000
2024/08/06	2037	06/02/2025	12.76 Call	Bond Future	7272.0800	7.2721	7357.9600	7.3580	1.181	0.0000	0.0000
2024/08/06	2037	06/02/2025	12.76 Put	Bond Future	922.5400	0.9225	894.6100	0.8946	3.028	0.0000	0.0000
2024/08/06	2037	08/05/2025		Bond Future	11.6516	82.4917	11.6298	82.6092	0.187	0.0000	0.0000
2024/08/06	2037	08/05/2025	12.25 Call	Bond Future	5489.5100	5.4895	5560.2600	5.5603	1.289	0.0000	0.0000
2024/08/06	2037	08/05/2025	12.25 Put	Bond Future	2349.6400	2.3496	2302.8700	2.3029	1.991	0.0000	0.0000
2024/08/06	2037	08/05/2025	12.55 Put	Bond Future	1898.2300	1.8982	1858.2300	1.8582	2.107	0.0000	0.0000
2024/08/06	2037	08/05/2025	12.55 Call	Bond Future	6546.5900	6.5466	6624.1100	6.6241	1.184	0.0000	0.0000
2024/08/06	2037	08/05/2025	13.30 Put	Bond Future	1112.5000	1.1125	1086.0100	1.0860	2.381	0.0000	0.0000
2024/08/06	2037	08/05/2025	13.30 Call	Bond Future	9351.5200	9.3515	9442.5500	9.4426	0.973	0.0000	0.0000
2024/08/06	2037	08/05/2025	13.35 Put	Bond Future	1073.8400	1.0738	1048.0900	1.0481	2.398	0.0000	0.0000
2024/08/06	2037	08/05/2025	13.35 Call	Bond Future	9543.4200	9.5434	9635.1900	9.6352	0.962	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	
2024/08/06	2037	07/08/2025		Bond Future	11.7810	79.9145	11.7580	80.0359	0.195	0.0000	0.0000
2024/08/06	2037	07/08/2025	13.01 Call	Bond Future	8360.4500	8.3605	8443.2700	8.4433	0.991	0.0000	0.0000
2024/08/06	2037	07/08/2025	13.01 Put	Bond Future	2218.4800	2.2185	2179.9600	2.1800	1.736	0.0000	0.0000
2024/08/06	2037	06/11/2025		Bond Future	11.9175	81.4966	11.8934	81.6220	0.203	0.0000	0.0000
2024/08/06	2037	06/11/2025	11.63 Call	Bond Future	3946.0600	3.9461	4001.0600	4.0011	1.394	0.0000	0.0000
2024/08/06	2037	06/11/2025	11.63 Put	Bond Future	5456.1600	5.4562	5385.8100	5.3858	1.289	0.0000	0.0000
2024/08/06	2038	01/08/2024		Bond Future	136.8900	136.8900	136.8900	136.8900	0.000	0.0000	0.0000
2024/08/06	2038	07/11/2024		Bond Future	138.9348	138.9348	138.6799	138.6799	0.183	0.0000	0.0000
2024/08/06	2038	06/02/2025		Bond Future	139.7943	139.7943	139.5369	139.5369	0.184	0.0000	0.0000
2024/08/06	2038	06/02/2025	135.23 Call	Bond Future	4564.2600	4.5643	4306.9100	4.3069	5.638	0.0000	0.0000
2024/08/06	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	2038	08/05/2025		Bond Future	142.7388	142.7388	142.4784	142.4784	0.182	0.0000	0.0000
2024/08/06	2038	08/05/2025	139.68 Call	Bond Future	3058.7600	3.0588	2798.4000	2.7984	8.512	0.0000	0.0000
2024/08/06	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	2038	07/08/2025		Bond Future	143.5362	143.5362	143.2751	143.2751	0.182	0.0000	0.0000
2024/08/06	2038	07/08/2025	139.56 Call	Bond Future	3976.1600	3.9762	3715.0900	3.7151	6.566	0.0000	0.0000
2024/08/06	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	2038	06/11/2025		Bond Future	146.4218	146.4218	146.1580	146.1580	0.180	0.0000	0.0000
2024/08/06	2038	06/11/2025	143.88 Call	Bond Future	2541.7700	2.5418	2278.0400	2.2780	10.376	0.0000	0.0000
2024/08/06	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	2040	01/08/2024		Bond Future	12.3300	77.3708	12.3300	77.3708	0.000	0.0000	0.0000
2024/08/06	2040	07/11/2024	12.85 Call	Bond Future	6977.3100	6.9773	7045.7000	7.0457	0.980	0.0000	0.0000
2024/08/06	2040	07/11/2024	12.85 Put	Bond Future	451.2700	0.4513	432.3200	0.4323	4.199	0.0000	0.0000
2024/08/06	2040	07/11/2024	12.86 Call	Bond Future	7023.5400	7.0235	7092.1300	7.0921	0.977	0.0000	0.0000
2024/08/06	2040	07/11/2024	12.86 Put	Bond Future	444.7500	0.4448	426.0000	0.4260	4.216	0.0000	0.0000
2024/08/06	2040	07/11/2024	12.84 Call	Bond Future	6931.1200	6.9311	6999.3100	6.9993	0.984	0.0000	0.0000
2024/08/06	2040	07/11/2024	12.84 Put	Bond Future	457.8900	0.4579	438.7400	0.4387	4.182	0.0000	0.0000
2024/08/06	2040	07/11/2024		Bond Future	11.6914	83.5768	11.6768	83.6642	0.124	0.0000	0.0000
2024/08/06	2040	07/11/2024	12.10 Put	Bond Future	1301.8900	1.3019	1262.4100	1.2624	3.033	0.0000	0.0000
2024/08/06	2040	07/11/2024	12.10 Call	Bond Future	3700.4800	3.7005	3748.3400	3.7483	1.293	0.0000	0.0000
2024/08/06	2040	07/11/2024	12.60 Call	Bond Future	5836.4300	5.8364	5899.1100	5.8991	1.074	0.0000	0.0000
2024/08/06	2040	07/11/2024	12.60 Put	Bond Future	648.2200	0.6482	623.5600	0.6236	3.804	0.0000	0.0000
2024/08/06	2040	07/11/2024	13.15 Call	Bond Future	8374.2800	8.3743	8448.0300	8.4480	0.881	0.0000	0.0000
2024/08/06	2040	07/11/2024	13.15 Put	Bond Future	290.7400	0.2907	277.1500	0.2772	4.674	0.0000	0.0000
2024/08/06	2040	06/02/2025	11.00 Put	Bond Future	6070.8900	6.0709	5998.4200	5.9984	1.194	0.0000	0.0000
2024/08/06	2040	06/02/2025	11.00 Call	Bond Future	1158.2000	1.1582	1176.3900	1.1764	1.571	0.0000	0.0000
2024/08/06	2040	06/02/2025	11.70 Call	Bond Future	2866.5100	2.8665	2902.7300	2.9027	1.264	0.0000	0.0000
2024/08/06	2040	06/02/2025	11.70 Put	Bond Future	3430.5200	3.4305	3376.0800	3.3761	1.587	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	
2024/08/06	2040	06/02/2025	12.20 Call	Bond Future	4558.8200	4.5588	4607.9000	4.6079	1.077	0.0000	0.0000
2024/08/06	2040	06/02/2025	12.20 Put	Bond Future	2218.5900	2.2186	2177.0100	2.1770	1.874	0.0000	0.0000
2024/08/06	2040	06/02/2025		Bond Future	11.7950	80.8321	11.7796	80.9228	0.130	0.0000	0.0000
2024/08/06	2040	06/02/2025	12.95 Call	Bond Future	7535.9900	7.5360	7600.7000	7.6007	0.859	0.0000	0.0000
2024/08/06	2040	06/02/2025	12.95 Put	Bond Future	1129.2500	1.1293	1103.3000	1.1033	2.298	0.0000	0.0000
2024/08/06	2040	08/05/2025		Bond Future	11.9114	82.5138	11.8953	82.6077	0.136	0.0000	0.0000
2024/08/06	2040	08/05/2025	12.63 Call	Bond Future	6343.4600	6.3435	6400.5300	6.4005	0.900	0.0000	0.0000
2024/08/06	2040	08/05/2025	12.63 Put	Bond Future	2329.1900	2.3292	2292.3600	2.2924	1.581	0.0000	0.0000
2024/08/06	2040	08/05/2025	13.43 Put	Bond Future	1327.6600	1.3277	1303.3300	1.3033	1.833	0.0000	0.0000
2024/08/06	2040	08/05/2025	13.43 Call	Bond Future	9458.0800	9.4581	9527.6500	9.5277	0.736	0.0000	0.0000
2024/08/06	2040	08/05/2025	12.75 Put	Bond Future	2140.3700	2.1404	2105.6800	2.1057	1.621	0.0000	0.0000
2024/08/06	2040	08/05/2025	12.75 Call	Bond Future	6794.9200	6.7949	6854.1300	6.8541	0.871	0.0000	0.0000
2024/08/06	2040	08/05/2025	13.50 Put	Bond Future	1264.6700	1.2647	1241.2200	1.2412	1.854	0.0000	0.0000
2024/08/06	2040	08/05/2025	13.50 Call	Bond Future	9738.7300	9.7387	9809.1800	9.8092	0.723	0.0000	0.0000
2024/08/06	2040	07/08/2025		Bond Future	12.0404	79.6862	12.0234	79.7835	0.142	0.0000	0.0000
2024/08/06	2040	07/08/2025	13.29 Call	Bond Future	9043.5400	9.0435	9108.7300	9.1087	0.721	0.0000	0.0000
2024/08/06	2040	07/08/2025	13.29 Put	Bond Future	2379.6300	2.3796	2347.5000	2.3475	1.350	0.0000	0.0000
2024/08/06	2040	06/11/2025		Bond Future	12.1754	81.2631	12.1574	81.3639	0.148	0.0000	0.0000
2024/08/06	2040	06/11/2025	11.84 Call	Bond Future	4135.6400	4.1356	4177.7700	4.1778	1.019	0.0000	0.0000
2024/08/06	2040	06/11/2025	11.84 Put	Bond Future	6046.0900	6.0461	5987.4300	5.9874	0.970	0.0000	0.0000
2024/08/06	2044	01/08/2024		Bond Future	12.2900	74.1545	12.2900	74.1545	0.000	0.0000	0.0000
2024/08/06	2044	07/11/2024		Bond Future	11.7778	79.5852	11.7582	79.7051	0.166	0.0000	0.0000
2024/08/06	2044	07/11/2024	12.91 Call	Bond Future	6952.7800	6.9528	7048.1100	7.0481	1.371	0.0000	0.0000
2024/08/06	2044	07/11/2024	12.91 Put	Bond Future	494.6500	0.4947	470.1400	0.4701	4.955	0.0000	0.0000
2024/08/06	2044	07/11/2024	12.92 Call	Bond Future	6998.8000	6.9988	7094.3900	7.0944	1.366	0.0000	0.0000
2024/08/06	2044	07/11/2024	12.92 Put	Bond Future	487.6700	0.4877	463.4200	0.4634	4.973	0.0000	0.0000
2024/08/06	2044	07/11/2024	12.90 Call	Bond Future	6906.7800	6.9068	7001.8500	7.0019	1.376	0.0000	0.0000
2024/08/06	2044	07/11/2024	12.90 Put	Bond Future	501.7200	0.5017	476.9500	0.4770	4.937	0.0000	0.0000
2024/08/06	2044	07/11/2024	12.50 Call	Bond Future	5106.8100	5.1068	5189.1600	5.1892	1.613	0.0000	0.0000
2024/08/06	2044	07/11/2024	12.50 Put	Bond Future	880.3800	0.8804	842.8900	0.8429	4.258	0.0000	0.0000
2024/08/06	2044	07/11/2024	12.25 Call	Bond Future	4045.7300	4.0457	4118.0700	4.1181	1.788	0.0000	0.0000
2024/08/06	2044	07/11/2024	12.25 Put	Bond Future	1238.1800	1.2382	1190.6800	1.1907	3.836	0.0000	0.0000
2024/08/06	2044	07/11/2024	12.00 Call	Bond Future	3067.6000	3.0676	3128.5000	3.1285	1.985	0.0000	0.0000
2024/08/06	2044	07/11/2024	12.00 Put	Bond Future	1725.0500	1.7251	1666.1100	1.6661	3.417	0.0000	0.0000
2024/08/06	2044	06/02/2025	13.75 Call	Bond Future	10653.6600	10.6537	10758.0400	10.7580	0.980	0.0000	0.0000
2024/08/06	2044	06/02/2025	13.75 Put	Bond Future	584.6100	0.5846	565.1400	0.5651	3.330	0.0000	0.0000
2024/08/06	2044	06/02/2025	12.50 Put	Bond Future	1809.8500	1.8099	1763.4800	1.7635	2.562	0.0000	0.0000
2024/08/06	2044	06/02/2025	12.50 Call	Bond Future	5425.2300	5.4252	5502.7100	5.5027	1.428	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	
2024/08/06	2044	06/02/2025	12.00 Put	Bond Future	2838.0400	2.8380	2775.0100	2.7750	2.221	0.0000	0.0000
2024/08/06	2044	06/02/2025	12.00 Call	Bond Future	3575.0200	3.5750	3635.8400	3.6358	1.701	0.0000	0.0000
2024/08/06	2044	06/02/2025		Bond Future	11.8770	76.8814	11.8565	77.0052	0.173	0.0000	0.0000
2024/08/06	2044	06/02/2025	13.02 Call	Bond Future	7549.5200	7.5495	7640.7000	7.6407	1.208	0.0000	0.0000
2024/08/06	2044	06/02/2025	13.02 Put	Bond Future	1127.2600	1.1273	1094.5900	1.0946	2.898	0.0000	0.0000
2024/08/06	2044	08/05/2025		Bond Future	11.9878	78.4808	11.9663	78.6086	0.179	0.0000	0.0000
2024/08/06	2044	08/05/2025	12.72 Call	Bond Future	6536.2100	6.5362	6616.5400	6.6165	1.229	0.0000	0.0000
2024/08/06	2044	08/05/2025	12.72 Put	Bond Future	2380.2300	2.3802	2332.8100	2.3328	1.992	0.0000	0.0000
2024/08/06	2044	07/08/2025		Bond Future	12.1099	75.6961	12.0874	75.8278	0.186	0.0000	0.0000
2024/08/06	2044	07/08/2025	13.34 Call	Bond Future	9061.9400	9.0619	9152.3600	9.1524	0.998	0.0000	0.0000
2024/08/06	2044	07/08/2025	13.34 Put	Bond Future	2403.8400	2.4038	2362.5500	2.3626	1.718	0.0000	0.0000
2024/08/06	2044	06/11/2025		Bond Future	12.2371	77.1938	12.2135	77.3296	0.193	0.0000	0.0000
2024/08/06	2044	06/11/2025	11.88 Call	Bond Future	4188.5200	4.1885	4246.8800	4.2469	1.393	0.0000	0.0000
2024/08/06	2044	06/11/2025	11.88 Put	Bond Future	6283.4600	6.2835	6206.0100	6.2060	1.233	0.0000	0.0000
2024/08/06	2046	01/08/2024		Bond Future	119.2400	119.2400	119.2400	119.2400	0.000	0.0000	0.0000
2024/08/06	2046	07/11/2024		Bond Future	119.2271	119.2271	119.1149	119.1149	0.094	0.0000	0.0000
2024/08/06	2046	06/02/2025		Bond Future	121.7757	121.7757	121.6633	121.6633	0.092	0.0000	0.0000
2024/08/06	2046	06/02/2025	114.01 Call	Bond Future	7765.7300	7.7657	7653.2800	7.6533	1.448	0.0000	0.0000
2024/08/06	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	2046	08/05/2025		Bond Future	122.0981	122.0981	121.9862	121.9862	0.092	0.0000	0.0000
2024/08/06	2046	08/05/2025	121.97 Call	Bond Future	128.1400	0.1281	16.2200	0.0162	87.342	0.0000	0.0000
2024/08/06	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	2046	07/08/2025		Bond Future	124.6208	124.6208	124.5088	124.5088	0.090	0.0000	0.0000
2024/08/06	2046	07/08/2025	118.69 Call	Bond Future	5930.7900	5.9308	5818.7500	5.8188	1.889	0.0000	0.0000
2024/08/06	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	2046	06/11/2025		Bond Future	124.8433	124.8433	124.7344	124.7344	0.087	0.0000	0.0000
2024/08/06	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	2046	06/11/2025	125.41 Put	Bond Future	566.7000	0.5667	675.5900	0.6756	19.215	0.0000	0.0000
2024/08/06	2050	01/08/2024		Bond Future	121.9400	121.9400	121.9400	121.9400	0.000	0.0000	0.0000
2024/08/06	2050	07/11/2024		Bond Future	121.4311	121.4311	120.9985	120.9985	0.356	0.0000	0.0000
2024/08/06	2050	06/02/2025		Bond Future	121.6748	121.6748	121.2358	121.2358	0.361	0.0000	0.0000
2024/08/06	2050	06/02/2025	115.60 Call	Bond Future	6074.7700	6.0748	5635.7800	5.6358	7.226	0.0000	0.0000
2024/08/06	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	2050	08/05/2025		Bond Future	124.2376	124.2376	123.7913	123.7913	0.359	0.0000	0.0000
2024/08/06	2050	08/05/2025	121.16 Call	Bond Future	3077.5600	3.0776	2631.3000	2.6313	14.500	0.0000	0.0000
2024/08/06	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	2050	07/08/2025		Bond Future	124.4047	124.4047	123.9534	123.9534	0.363	0.0000	0.0000
2024/08/06	2050	07/08/2025	119.89 Call	Bond Future	4514.7400	4.5147	4063.3500	4.0634	9.998	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	
2024/08/06	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	2050	06/11/2025		Bond Future	126.9052	126.9052	126.4472	126.4472	0.361	0.0000	0.0000
2024/08/06	2050	06/11/2025	124.42 Call	Bond Future	2485.1700	2.4852	2027.1900	2.0272	18.429	0.0000	0.0000
2024/08/06	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	AL37	01/08/2024		Index Future	1010.9660	1010.9660	1010.9660	1010.9660	0.000	0.0000	0.0000
2024/08/06	AL37	07/11/2024		Index Future	1035.4010	1035.4010	1034.8110	1034.8110	0.057	0.0000	0.0000
2024/08/06	AL37	06/02/2025		Index Future	1057.3010	1057.3010	1056.7020	1056.7020	0.057	0.0000	0.0000
2024/08/06	AL37	08/05/2025		Index Future	1079.3500	1079.3500	1078.7440	1078.7440	0.056	0.0000	0.0000
2024/08/06	AL37	07/08/2025		Index Future	1101.4490	1101.4490	1100.8340	1100.8340	0.056	0.0000	0.0000
2024/08/06	AL37	06/11/2025		Index Future	1123.4130	1123.4130	1122.7910	1122.7910	0.055	0.0000	0.0000
2024/08/06	AL7T	01/08/2024		Index Future	1194.3270	1194.3270	1194.3270	1194.3270	0.000	0.0000	0.0000
2024/08/06	AL7T	07/11/2024		Index Future	1219.8600	1219.8600	1221.0610	1221.0610	0.098	0.0000	0.0000
2024/08/06	AL7T	06/02/2025		Index Future	1245.6620	1245.6620	1246.8930	1246.8930	0.099	0.0000	0.0000
2024/08/06	AL7T	08/05/2025		Index Future	1271.6390	1271.6390	1272.9010	1272.9010	0.099	0.0000	0.0000
2024/08/06	AL7T	07/08/2025		Index Future	1297.6750	1297.6750	1298.9680	1298.9680	0.100	0.0000	0.0000
2024/08/06	AL7T	06/11/2025		Index Future	1323.5520	1323.5520	1324.8770	1324.8770	0.100	0.0000	0.0000
2024/08/06	ALBI	01/08/2024		Index Future	1033.3530	1033.3530	1033.3530	1033.3530	0.000	0.0000	0.0000
2024/08/06	ALBI	07/11/2024		Index Future	1053.7820	1053.7820	1054.2680	1054.2680	0.046	0.0000	0.0000
2024/08/06	ALBI	06/02/2025		Index Future	1076.0700	1076.0700	1076.5720	1076.5720	0.047	0.0000	0.0000
2024/08/06	ALBI	08/05/2025		Index Future	1098.5110	1098.5110	1099.0280	1099.0280	0.047	0.0000	0.0000
2024/08/06	ALBI	07/08/2025		Index Future	1121.0020	1121.0020	1121.5340	1121.5340	0.047	0.0000	0.0000
2024/08/06	ALBI	06/11/2025		Index Future	1143.3560	1143.3560	1143.9030	1143.9030	0.048	0.0000	0.0000
2024/08/06	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/08/06	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/06	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/06	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/06	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/06	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/06	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/06	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/08/06	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/06	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/06	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/06	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/06	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/06	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/08/06	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/06	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/06	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/06	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/06	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/06	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/06	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/06	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/06	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/06	ES33	01/08/2024		Bond Future	12.7200	75.2233	12.7200	75.2233	0.000	0.0000	0.0000
2024/08/06	ES33	07/11/2024		Bond Future	11.7325	78.2711	11.7116	78.3664	0.178	0.0000	0.0000
2024/08/06	ES33	06/02/2025		Bond Future	11.8671	79.9439	11.8449	80.0428	0.187	0.0000	0.0000
2024/08/06	ES33	06/02/2025	13.34 Call	Bond Future	6212.3200	6.2123	6311.2100	6.3112	1.592	0.0000	0.0000
2024/08/06	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	
2024/08/06	ES33	08/05/2025		Bond Future	12.0098	77.8249	11.9863	77.9273	0.196	0.0000	0.0000
2024/08/06	ES33	08/05/2025	12.73 Call	Bond Future	3052.8800	3.0529	3155.2600	3.1553	3.354	0.0000	0.0000
2024/08/06	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	ES33	07/08/2025		Bond Future	12.1672	79.4304	12.1422	79.5363	0.205	0.0000	0.0000
2024/08/06	ES33	07/08/2025	13.56 Call	Bond Future	5625.7500	5.6258	5731.6600	5.7317	1.883	0.0000	0.0000
2024/08/06	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	ES33	06/11/2025		Bond Future	12.3511	77.2241	12.3246	77.3337	0.215	0.0000	0.0000
2024/08/06	ES33	06/11/2025	12.01 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	ES33	06/11/2025	12.01 Put	Bond Future	1426.1300	1.4261	1316.5200	1.3165	7.686	0.0000	0.0000
2024/08/06	ES42	01/08/2024		Bond Future	13.1600	70.6499	13.1600	70.6499	0.000	0.0000	0.0000
2024/08/06	ES42	07/11/2024		Bond Future	12.1701	74.0901	12.1497	74.2049	0.167	0.0000	0.0000
2024/08/06	ES42	06/02/2025		Bond Future	12.2842	75.6726	12.2629	75.7913	0.174	0.0000	0.0000
2024/08/06	ES42	06/02/2025	13.71 Call	Bond Future	7279.1300	7.2791	7397.8300	7.3978	1.631	0.0000	0.0000
2024/08/06	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	ES42	08/05/2025		Bond Future	12.4092	72.9975	12.3867	73.1201	0.181	0.0000	0.0000
2024/08/06	ES42	08/05/2025	13.25 Call	Bond Future	4366.6300	4.3666	4489.1900	4.4892	2.807	0.0000	0.0000
2024/08/06	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	ES42	07/08/2025		Bond Future	12.5414	74.5010	12.5179	74.6275	0.188	0.0000	0.0000
2024/08/06	ES42	07/08/2025	13.79 Call	Bond Future	6228.8500	6.2289	6355.3500	6.3554	2.031	0.0000	0.0000
2024/08/06	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	ES42	06/11/2025		Bond Future	12.6903	71.7273	12.6655	71.8578	0.195	0.0000	0.0000
2024/08/06	ES42	06/11/2025	12.39 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	ES42	06/11/2025	12.39 Put	Bond Future	1606.6100	1.6066	1476.0600	1.4761	8.126	0.0000	0.0000
2024/08/06	GOVI	01/08/2024		GOVI	1017.7600	1017.7600	1017.7600	1017.7600	0.000	0.0000	0.0000
2024/08/06	GOVI	07/11/2024		GOVI	1038.0530	1038.0530	1038.5130	1038.5130	0.044	0.0000	0.0000
2024/08/06	GOVI	07/11/2024	948.79 Call	GOVI	892630.0000	89.2630	897230.0000	89.7230	0.515	0.0000	0.0000
2024/08/06	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	GOVI	07/11/2024	948.80 Call	GOVI	892530.0000	89.2530	897130.0000	89.7130	0.515	0.0000	0.0000
2024/08/06	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	GOVI	07/11/2024	948.78 Call	GOVI	892730.0000	89.2730	897330.0000	89.7330	0.515	0.0000	0.0000
2024/08/06	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	GOVI	06/02/2025		GOVI	1060.0090	1060.0090	1060.4830	1060.4830	0.045	0.0000	0.0000
2024/08/06	GOVI	06/02/2025	972.00 Call	GOVI	880090.0000	88.0090	884830.0000	88.4830	0.539	0.0000	0.0000
2024/08/06	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	GOVI	08/05/2025		GOVI	1082.1140	1082.1140	1082.6030	1082.6030	0.045	0.0000	0.0000
2024/08/06	GOVI	08/05/2025	1,022.00 Call	GOVI	601140.0000	60.1140	606030.0000	60.6030	0.813	0.0000	0.0000
2024/08/06	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	
2024/08/06	GOVI	07/08/2025		GOVI	1104.2700	1104.2700	1104.7730	1104.7730	0.046	0.0000	0.0000
2024/08/06	GOVI	07/08/2025	1,011. Call 00	GOVI	932700.0000	93.2700	937730.0000	93.7730	0.539	0.0000	0.0000
2024/08/06	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	GOVI	06/11/2025		GOVI	1126.2900	1126.2900	1126.8080	1126.8080	0.046	0.0000	0.0000
2024/08/06	GOVI	06/11/2025	1,112. Call 00	GOVI	142900.0000	14.2900	148080.0000	14.8080	3.625	0.0000	0.0000
2024/08/06	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/08/06	IGOV	01/08/2024		Index Future	359.5970	359.5970	359.5970	359.5970	0.000	0.0000	0.0000
2024/08/06	IGOV	07/11/2024		Index Future	368.6430	368.6430	368.2210	368.2210	0.114	0.0000	0.0000
2024/08/06	IGOV	06/02/2025		Index Future	376.5280	376.5280	376.0990	376.0990	0.114	0.0000	0.0000
2024/08/06	IGOV	08/05/2025		Index Future	384.4660	384.4660	384.0300	384.0300	0.113	0.0000	0.0000
2024/08/06	IGOV	07/08/2025		Index Future	392.4220	392.4220	391.9780	391.9780	0.113	0.0000	0.0000
2024/08/06	IGOV	06/11/2025		Index Future	400.3300	400.3300	399.8790	399.8790	0.113	0.0000	0.0000
2024/08/06	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/08/06	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/08/06	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/08/06	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/08/06	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/08/06	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/08/06	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/08/06	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/08/06	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/08/06	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/08/06	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/08/06	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/08/06	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/08/06	JBAF	21/08/2024		Jibar Tradeable Future	8.3250	91.6750	8.3250	91.6750	0.000	0.0000	0.0000
2024/08/06	JBAF	18/09/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/08/06	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/08/06	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/08/06	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/08/06	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	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	
2024/08/06	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/08/06	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/08/06	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/08/06	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/08/06	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/08/06	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/08/06	R035	01/08/2024		Bond Future	11.8000	86.4149	11.8000	86.4149	0.000	0.0000	0.0000
2024/08/06	R035	07/11/2024		Bond Future	11.0264	88.7100	10.9913	88.9036	0.318	0.0000	0.0000
2024/08/06	R035	07/11/2024	12.18 Call	Bond Future	6453.5900	6.4536	6615.8500	6.6159	2.514	0.0000	0.0000
2024/08/06	R035	07/11/2024	12.18 Put	Bond Future	397.1100	0.3971	365.8000	0.3658	7.884	0.0000	0.0000
2024/08/06	R035	07/11/2024	12.19 Call	Bond Future	6497.5600	6.4976	6660.2100	6.6602	2.503	0.0000	0.0000
2024/08/06	R035	07/11/2024	12.19 Put	Bond Future	391.1600	0.3912	360.2400	0.3602	7.905	0.0000	0.0000
2024/08/06	R035	07/11/2024	12.17 Call	Bond Future	6409.7500	6.4098	6571.6300	6.5716	2.526	0.0000	0.0000
2024/08/06	R035	07/11/2024	12.17 Put	Bond Future	403.2300	0.4032	371.5400	0.3715	7.859	0.0000	0.0000
2024/08/06	R035	07/11/2024	13.23 Call	Bond Future	11131.5000	11.1315	11318.6500	11.3187	1.681	0.0000	0.0000
2024/08/06	R035	07/11/2024	13.23 Put	Bond Future	59.0400	0.0590	52.6200	0.0526	10.874	0.0000	0.0000
2024/08/06	R035	07/11/2024	12.20 Put	Bond Future	385.2100	0.3852	354.6600	0.3547	7.931	0.0000	0.0000
2024/08/06	R035	07/11/2024	12.20 Call	Bond Future	6541.4800	6.5415	6704.5000	6.7045	2.492	0.0000	0.0000
2024/08/06	R035	06/02/2025		Bond Future	11.1279	90.5851	11.0911	90.7844	0.331	0.0000	0.0000
2024/08/06	R035	06/02/2025	12.41 Call	Bond Future	7402.8300	7.4028	7560.3500	7.5604	2.128	0.0000	0.0000
2024/08/06	R035	06/02/2025	12.41 Put	Bond Future	838.8300	0.8388	797.0600	0.7971	4.980	0.0000	0.0000
2024/08/06	R035	08/05/2025		Bond Future	11.2330	87.9575	11.1944	88.1625	0.344	0.0000	0.0000
2024/08/06	R035	08/05/2025	11.78 Call	Bond Future	5173.8300	5.1738	5300.4100	5.3004	2.447	0.0000	0.0000
2024/08/06	R035	08/05/2025	11.78 Put	Bond Future	2343.4900	2.3435	2265.0500	2.2651	3.347	0.0000	0.0000
2024/08/06	R035	08/05/2025	13.35 Call	Bond Future	10962.0800	10.9621	11137.5100	11.1375	1.600	0.0000	0.0000
2024/08/06	R035	08/05/2025	13.35 Put	Bond Future	682.4000	0.6824	652.8100	0.6528	4.336	0.0000	0.0000
2024/08/06	R035	08/05/2025	12.70 Call	Bond Future	8507.5600	8.5076	8666.3700	8.6664	1.867	0.0000	0.0000
2024/08/06	R035	08/05/2025	12.70 Put	Bond Future	1196.0800	1.1961	1149.8700	1.1499	3.863	0.0000	0.0000
2024/08/06	R035	08/05/2025	11.46 Put	Bond Future	2947.4400	2.9474	2854.6600	2.8547	3.148	0.0000	0.0000
2024/08/06	R035	08/05/2025	11.46 Call	Bond Future	4137.5400	4.1375	4249.7800	4.2498	2.713	0.0000	0.0000
2024/08/06	R035	07/08/2025		Bond Future	11.3510	89.7532	11.3104	89.9640	0.358	0.0000	0.0000
2024/08/06	R035	07/08/2025	12.65 Call	Bond Future	8401.2500	8.4013	8551.7300	8.5517	1.791	0.0000	0.0000
2024/08/06	R035	07/08/2025	12.65 Put	Bond Future	2019.8200	2.0198	1959.4800	1.9595	2.987	0.0000	0.0000
2024/08/06	R035	06/11/2025		Bond Future	11.4908	87.0237	11.4480	87.2405	0.373	0.0000	0.0000
2024/08/06	R035	06/11/2025	11.20 Call	Bond Future	3740.5800	3.7406	3838.9500	3.8390	2.630	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	
2024/08/06	R035	06/11/2025	11.20 Put	Bond Future	5227.8400	5.2278	5109.4500	5.1095	2.265	0.0000	0.0000
2024/08/06	R053	01/08/2024		Bond Future	13.1400	92.7977	13.1400	92.7977	0.000	0.0000	0.0000
2024/08/06	R053	07/11/2024		Bond Future	11.6808	100.8852	11.6664	101.0028	0.123	0.0000	0.0000
2024/08/06	R053	07/11/2024	12.80 Call	Bond Future	9163.4200	9.1634	9252.8800	9.2529	0.976	0.0000	0.0000
2024/08/06	R053	07/11/2024	12.80 Put	Bond Future	710.8400	0.7108	682.6800	0.6827	3.962	0.0000	0.0000
2024/08/06	R053	07/11/2024	12.81 Call	Bond Future	9223.3300	9.2233	9313.0700	9.3131	0.973	0.0000	0.0000
2024/08/06	R053	07/11/2024	12.81 Put	Bond Future	701.1900	0.7012	673.3100	0.6733	3.976	0.0000	0.0000
2024/08/06	R053	07/11/2024	12.79 Call	Bond Future	9103.5600	9.1036	9192.7400	9.1927	0.980	0.0000	0.0000
2024/08/06	R053	07/11/2024	12.79 Put	Bond Future	720.6300	0.7206	692.1900	0.6922	3.947	0.0000	0.0000
2024/08/06	R053	06/02/2025		Bond Future	11.7759	103.0167	11.7608	103.1387	0.128	0.0000	0.0000
2024/08/06	R053	06/02/2025	12.94 Call	Bond Future	10183.1000	10.1831	10269.9900	10.2700	0.853	0.0000	0.0000
2024/08/06	R053	06/02/2025	12.94 Put	Bond Future	1546.7000	1.5467	1511.6100	1.5116	2.269	0.0000	0.0000
2024/08/06	R053	08/05/2025		Bond Future	11.8780	99.2910	11.8621	99.4173	0.134	0.0000	0.0000
2024/08/06	R053	08/05/2025	12.64 Call	Bond Future	8873.5600	8.8736	8951.1500	8.9512	0.874	0.0000	0.0000
2024/08/06	R053	08/05/2025	12.64 Put	Bond Future	3149.8000	3.1498	3101.0800	3.1011	1.547	0.0000	0.0000
2024/08/06	R053	07/08/2025		Bond Future	11.9881	101.3157	11.9713	101.4465	0.140	0.0000	0.0000
2024/08/06	R053	07/08/2025	13.17 Call	Bond Future	11517.7200	11.5177	11605.6700	11.6057	0.764	0.0000	0.0000
2024/08/06	R053	07/08/2025	13.17 Put	Bond Future	3036.0700	3.0361	2993.3000	2.9933	1.409	0.0000	0.0000
2024/08/06	R053	06/11/2025		Bond Future	12.1113	97.4566	12.0936	97.5919	0.146	0.0000	0.0000
2024/08/06	R053	06/11/2025	11.76 Call	Bond Future	5369.3200	5.3693	5425.6900	5.4257	1.050	0.0000	0.0000
2024/08/06	R053	06/11/2025	11.76 Put	Bond Future	8127.0400	8.1270	8048.0900	8.0481	0.971	0.0000	0.0000
2024/08/06	R186	01/08/2024		Bond Future	8.6900	105.1079	8.6900	105.1079	0.000	0.0000	0.0000
2024/08/06	R186	07/11/2024	9.14 Call	Bond Future	1894.6400	1.8946	1831.6000	1.8316	3.327	0.0000	0.0000
2024/08/06	R186	07/11/2024	9.14 Put	Bond Future	105.7700	0.1058	113.4000	0.1134	7.214	0.0000	0.0000
2024/08/06	R186	07/11/2024	9.15 Call	Bond Future	1911.2200	1.9112	1848.0200	1.8480	3.307	0.0000	0.0000
2024/08/06	R186	07/11/2024	9.15 Put	Bond Future	103.2500	0.1033	110.7200	0.1107	7.235	0.0000	0.0000
2024/08/06	R186	07/11/2024	9.13 Call	Bond Future	1878.1000	1.8781	1815.2200	1.8152	3.348	0.0000	0.0000
2024/08/06	R186	07/11/2024	9.13 Put	Bond Future	108.3400	0.1083	116.1300	0.1161	7.190	0.0000	0.0000
2024/08/06	R186	07/11/2024		Bond Future	8.2143	108.4537	8.2504	108.3831	0.440	0.0000	0.0000
2024/08/06	R186	06/02/2025		Bond Future	8.1628	105.4319	8.2032	105.3617	0.495	0.0000	0.0000
2024/08/06	R186	06/02/2025	9.03 Call	Bond Future	1774.1300	1.7741	1718.7300	1.7187	3.123	0.0000	0.0000
2024/08/06	R186	06/02/2025	9.03 Put	Bond Future	281.2800	0.2813	296.1300	0.2961	5.279	0.0000	0.0000
2024/08/06	R186	08/05/2025		Bond Future	8.1200	107.6268	8.1662	107.5569	0.568	0.0000	0.0000
2024/08/06	R186	08/05/2025	8.47 Call	Bond Future	1086.2800	1.0863	1042.8200	1.0428	4.001	0.0000	0.0000
2024/08/06	R186	08/05/2025	8.47 Put	Bond Future	557.5400	0.5575	583.9900	0.5840	4.744	0.0000	0.0000
2024/08/06	R186	07/08/2025	10.25 Call	Bond Future	2794.9200	2.7949	2730.0900	2.7301	2.320	0.0000	0.0000
2024/08/06	R186	07/08/2025	10.25 Put	Bond Future	58.3900	0.0584	63.0400	0.0630	7.964	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	
2024/08/06	R186	07/08/2025	9.22 Put	Bond Future	236.9600	0.2370	251.6900	0.2517	6.216	0.0000	0.0000
2024/08/06	R186	07/08/2025	9.22 Call	Bond Future	1681.0700	1.6811	1626.3200	1.6263	3.257	0.0000	0.0000
2024/08/06	R186	07/08/2025		Bond Future	8.0906	104.5113	8.1445	104.4418	0.665	0.0000	0.0000
2024/08/06	R186	07/08/2025	9.68 Call	Bond Future	2156.5700	2.1566	2096.3300	2.0963	2.793	0.0000	0.0000
2024/08/06	R186	07/08/2025	9.68 Put	Bond Future	132.3900	0.1324	141.6300	0.1416	6.979	0.0000	0.0000
2024/08/06	R186	06/11/2025		Bond Future	8.0996	106.5832	8.1644	106.5143	0.801	0.0000	0.0000
2024/08/06	R186	06/11/2025	8.13 Call	Bond Future	668.7100	0.6687	633.3900	0.6334	5.282	0.0000	0.0000
2024/08/06	R186	06/11/2025	8.13 Put	Bond Future	636.4200	0.6364	669.9500	0.6700	5.269	0.0000	0.0000
2024/08/06	R202	01/08/2024		Bond Future	265.2600	265.2600	265.2600	265.2600	0.000	0.0000	0.0000
2024/08/06	R202	07/11/2024		Bond Future	269.2205	269.2205	269.1727	269.1727	0.018	0.0000	0.0000
2024/08/06	R202	06/02/2025		Bond Future	269.7737	269.7737	269.7301	269.7301	0.016	0.0000	0.0000
2024/08/06	R202	06/02/2025	266.79 Call	Bond Future	2983.7000	2.9837	2940.0500	2.9401	1.463	0.0000	0.0000
2024/08/06	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	R202	08/05/2025		Bond Future	275.4564	275.4564	275.4165	275.4165	0.015	0.0000	0.0000
2024/08/06	R202	08/05/2025	272.31 Call	Bond Future	3146.4200	3.1464	3106.4600	3.1065	1.270	0.0000	0.0000
2024/08/06	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	R202	07/08/2025		Bond Future	275.8397	275.8397	275.8076	275.8076	0.012	0.0000	0.0000
2024/08/06	R202	07/08/2025	271.60 Call	Bond Future	4239.6700	4.2397	4207.6100	4.2076	0.756	0.0000	0.0000
2024/08/06	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	R202	06/11/2025		Bond Future	281.3850	281.3850	281.3575	281.3575	0.010	0.0000	0.0000
2024/08/06	R202	06/11/2025	275.64 Call	Bond Future	5745.0200	5.7450	5717.5100	5.7175	0.479	0.0000	0.0000
2024/08/06	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	R209	01/08/2024		Bond Future	11.7900	67.5484	11.7900	67.5484	0.000	0.0000	0.0000
2024/08/06	R209	07/11/2024		Bond Future	11.1234	69.6903	11.1042	69.7856	0.173	0.0000	0.0000
2024/08/06	R209	07/11/2024	12.22 Call	Bond Future	5546.2300	5.5462	5622.1200	5.6221	1.368	0.0000	0.0000
2024/08/06	R209	07/11/2024	12.22 Put	Bond Future	387.9500	0.3880	368.5700	0.3686	4.995	0.0000	0.0000
2024/08/06	R209	07/11/2024	12.23 Call	Bond Future	5584.9400	5.5849	5661.0500	5.6611	1.363	0.0000	0.0000
2024/08/06	R209	07/11/2024	12.23 Put	Bond Future	382.0800	0.3821	362.9200	0.3629	5.015	0.0000	0.0000
2024/08/06	R209	07/11/2024	12.21 Call	Bond Future	5507.5500	5.5076	5583.2100	5.5832	1.374	0.0000	0.0000
2024/08/06	R209	07/11/2024	12.21 Put	Bond Future	393.9000	0.3939	374.2900	0.3743	4.978	0.0000	0.0000
2024/08/06	R209	06/02/2025		Bond Future	11.2129	71.1629	11.1928	71.2615	0.180	0.0000	0.0000
2024/08/06	R209	06/02/2025	12.44 Call	Bond Future	6446.9200	6.4469	6521.6400	6.5216	1.159	0.0000	0.0000
2024/08/06	R209	06/02/2025	12.44 Put	Bond Future	791.9500	0.7920	768.0600	0.7681	3.017	0.0000	0.0000
2024/08/06	R209	08/05/2025		Bond Future	11.3106	69.4887	11.2894	69.5906	0.187	0.0000	0.0000
2024/08/06	R209	08/05/2025	11.89 Call	Bond Future	4772.2700	4.7723	4833.4800	4.8335	1.283	0.0000	0.0000
2024/08/06	R209	08/05/2025	11.89 Put	Bond Future	2063.3300	2.0633	2022.6600	2.0227	1.971	0.0000	0.0000
2024/08/06	R209	07/08/2025		Bond Future	11.4179	70.9070	11.3956	71.0122	0.195	0.0000	0.0000
2024/08/06	R209	07/08/2025	12.68 Call	Bond Future	7484.7800	7.4848	7557.5100	7.5575	0.972	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	
2024/08/06	R209	07/08/2025	12.68 Put	Bond Future	1856.1000	1.8561	1823.6200	1.8236	1.750	0.0000	0.0000
2024/08/06	R209	06/11/2025		Bond Future	11.5406	69.1598	11.5172	69.2684	0.203	0.0000	0.0000
2024/08/06	R209	06/11/2025	11.27 Call	Bond Future	3456.5500	3.4566	3504.4500	3.5045	1.386	0.0000	0.0000
2024/08/06	R209	06/11/2025	11.27 Put	Bond Future	4726.0100	4.7260	4665.3100	4.6653	1.284	0.0000	0.0000
2024/08/06	R210	01/08/2024		Bond Future	238.9800	238.9800	238.9800	238.9800	0.000	0.0000	0.0000
2024/08/06	R210	07/11/2024		Bond Future	240.6013	240.6013	240.5492	240.5492	0.022	0.0000	0.0000
2024/08/06	R210	06/02/2025		Bond Future	245.7446	245.7446	245.6959	245.6959	0.020	0.0000	0.0000
2024/08/06	R210	06/02/2025	239.61 Call	Bond Future	6134.6300	6.1346	6085.9100	6.0859	0.794	0.0000	0.0000
2024/08/06	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	R210	08/05/2025		Bond Future	247.5218	247.5218	247.4776	247.4776	0.018	0.0000	0.0000
2024/08/06	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	R210	08/05/2025	248.03 Put	Bond Future	508.2200	0.5082	552.4200	0.5524	8.697	0.0000	0.0000
2024/08/06	R210	07/08/2025		Bond Future	252.6374	252.6374	252.5966	252.5966	0.016	0.0000	0.0000
2024/08/06	R210	07/08/2025	248.44 Call	Bond Future	4197.3700	4.1974	4156.5600	4.1566	0.972	0.0000	0.0000
2024/08/06	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	R210	06/11/2025		Bond Future	254.2581	254.2581	254.2258	254.2258	0.013	0.0000	0.0000
2024/08/06	R210	06/11/2025	252.14 Call	Bond Future	2118.1400	2.1181	2085.7600	2.0858	1.529	0.0000	0.0000
2024/08/06	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	R213	01/08/2024		Bond Future	10.8700	85.1789	10.8700	85.1789	0.000	0.0000	0.0000
2024/08/06	R213	07/11/2024		Bond Future	9.8532	88.2347	9.8614	88.2001	0.083	0.0000	0.0000
2024/08/06	R213	07/11/2024	11.22 Call	Bond Future	5706.4700	5.7065	5671.3500	5.6714	0.615	0.0000	0.0000
2024/08/06	R213	07/11/2024	11.22 Put	Bond Future	160.0300	0.1600	159.4800	0.1595	0.344	0.0000	0.0000
2024/08/06	R213	07/11/2024	11.23 Call	Bond Future	5742.5400	5.7425	5707.4200	5.7074	0.612	0.0000	0.0000
2024/08/06	R213	07/11/2024	11.23 Put	Bond Future	157.1700	0.1572	156.6200	0.1566	0.350	0.0000	0.0000
2024/08/06	R213	07/11/2024	11.21 Call	Bond Future	5670.3500	5.6704	5635.2300	5.6352	0.619	0.0000	0.0000
2024/08/06	R213	07/11/2024	11.21 Put	Bond Future	162.8700	0.1629	162.3200	0.1623	0.338	0.0000	0.0000
2024/08/06	R213	06/02/2025		Bond Future	9.9249	90.0998	9.9331	90.0661	0.083	0.0000	0.0000
2024/08/06	R213	06/02/2025	11.35 Call	Bond Future	6055.6300	6.0556	6023.3900	6.0234	0.532	0.0000	0.0000
2024/08/06	R213	06/02/2025	11.35 Put	Bond Future	452.4600	0.4525	453.8800	0.4539	0.314	0.0000	0.0000
2024/08/06	R213	08/05/2025		Bond Future	10.0018	88.4161	10.0101	88.3833	0.083	0.0000	0.0000
2024/08/06	R213	08/05/2025	10.52 Call	Bond Future	3671.1400	3.6711	3645.8500	3.6459	0.689	0.0000	0.0000
2024/08/06	R213	08/05/2025	10.52 Put	Bond Future	1644.8300	1.6448	1652.3400	1.6523	0.457	0.0000	0.0000
2024/08/06	R213	07/08/2025		Bond Future	10.0939	90.2221	10.1022	90.1902	0.082	0.0000	0.0000
2024/08/06	R213	07/08/2025	11.66 Call	Bond Future	6818.4700	6.8185	6790.3100	6.7903	0.413	0.0000	0.0000
2024/08/06	R213	07/08/2025	11.66 Put	Bond Future	1063.4500	1.0635	1067.1600	1.0672	0.349	0.0000	0.0000
2024/08/06	R213	06/11/2025		Bond Future	10.2154	88.4566	10.2238	88.4258	0.082	0.0000	0.0000
2024/08/06	R213	06/11/2025	10.05 Call	Bond Future	2678.4800	2.6785	2660.3400	2.6603	0.677	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	
2024/08/06	R213	06/11/2025	10.05 Put	Bond Future	3291.4700	3.2915	3304.1700	3.3042	0.386	0.0000	0.0000
2024/08/06	R214	01/08/2024		Bond Future	12.1700	62.7898	12.1700	62.7898	0.000	0.0000	0.0000
2024/08/06	R214	07/11/2024		Bond Future	11.5474	64.5924	11.5282	64.6916	0.166	0.0000	0.0000
2024/08/06	R214	07/11/2024	12.61 Call	Bond Future	5593.6100	5.5936	5671.5600	5.6716	1.394	0.0000	0.0000
2024/08/06	R214	07/11/2024	12.61 Put	Bond Future	437.9000	0.4379	416.5800	0.4166	4.869	0.0000	0.0000
2024/08/06	R214	07/11/2024	12.62 Call	Bond Future	5632.7000	5.6327	5710.8800	5.7109	1.388	0.0000	0.0000
2024/08/06	R214	07/11/2024	12.62 Put	Bond Future	431.5600	0.4316	410.4700	0.4105	4.887	0.0000	0.0000
2024/08/06	R214	07/11/2024	12.60 Call	Bond Future	5554.6400	5.5546	5632.3600	5.6324	1.399	0.0000	0.0000
2024/08/06	R214	07/11/2024	12.60 Put	Bond Future	444.4000	0.4444	422.8500	0.4229	4.849	0.0000	0.0000
2024/08/06	R214	06/02/2025		Bond Future	11.6416	65.9576	11.6215	66.0602	0.172	0.0000	0.0000
2024/08/06	R214	06/02/2025	12.71 Call	Bond Future	6101.6000	6.1016	6176.0600	6.1761	1.220	0.0000	0.0000
2024/08/06	R214	06/02/2025	12.71 Put	Bond Future	984.6100	0.9846	956.4600	0.9565	2.859	0.0000	0.0000
2024/08/06	R214	06/02/2025	13.63 Call	Bond Future	9431.0300	9.4310	9519.6400	9.5196	0.940	0.0000	0.0000
2024/08/06	R214	06/02/2025	13.63 Put	Bond Future	402.7200	0.4027	388.7200	0.3887	3.476	0.0000	0.0000
2024/08/06	R214	06/02/2025	12.25 Put	Bond Future	1512.9200	1.5129	1474.3100	1.4743	2.552	0.0000	0.0000
2024/08/06	R214	06/02/2025	12.25 Call	Bond Future	4507.5300	4.5075	4571.5300	4.5715	1.420	0.0000	0.0000
2024/08/06	R214	06/02/2025	11.75 Put	Bond Future	2393.2800	2.3933	2340.5600	2.3406	2.203	0.0000	0.0000
2024/08/06	R214	06/02/2025	11.75 Call	Bond Future	2943.3400	2.9433	2993.2300	2.9932	1.695	0.0000	0.0000
2024/08/06	R214	08/05/2025		Bond Future	11.7373	64.0251	11.7163	64.1310	0.179	0.0000	0.0000
2024/08/06	R214	08/05/2025	12.40 Call	Bond Future	5261.5600	5.2616	5327.1000	5.3271	1.246	0.0000	0.0000
2024/08/06	R214	08/05/2025	12.40 Put	Bond Future	2050.7700	2.0508	2010.4300	2.0104	1.967	0.0000	0.0000
2024/08/06	R214	07/08/2025		Bond Future	11.8422	65.3322	11.8202	65.4414	0.185	0.0000	0.0000
2024/08/06	R214	07/08/2025	12.97 Call	Bond Future	7391.9400	7.3919	7465.3300	7.4653	0.993	0.0000	0.0000
2024/08/06	R214	07/08/2025	12.97 Put	Bond Future	2146.7700	2.1468	2110.9700	2.1110	1.668	0.0000	0.0000
2024/08/06	R214	06/11/2025		Bond Future	11.9624	63.3251	11.9394	63.4378	0.192	0.0000	0.0000
2024/08/06	R214	06/11/2025	11.64 Call	Bond Future	3550.6200	3.5506	3599.6500	3.5997	1.381	0.0000	0.0000
2024/08/06	R214	06/11/2025	11.64 Put	Bond Future	5157.8300	5.1578	5094.1800	5.0942	1.234	0.0000	0.0000
2024/08/06	R248	01/08/2024		Bond Future	12.3100	76.5806	12.3100	76.5806	0.000	0.0000	0.0000
2024/08/06	R248	07/11/2024	12.79 Call	Bond Future	7112.5600	7.1126	7182.4700	7.1825	0.983	0.0000	0.0000
2024/08/06	R248	07/11/2024	12.79 Put	Bond Future	489.2200	0.4892	469.0800	0.4691	4.117	0.0000	0.0000
2024/08/06	R248	07/11/2024	12.80 Call	Bond Future	7159.8200	7.1598	7229.9400	7.2299	0.979	0.0000	0.0000
2024/08/06	R248	07/11/2024	12.80 Put	Bond Future	482.1300	0.4821	462.2000	0.4622	4.134	0.0000	0.0000
2024/08/06	R248	07/11/2024	12.78 Call	Bond Future	7065.2300	7.0652	7134.9200	7.1349	0.986	0.0000	0.0000
2024/08/06	R248	07/11/2024	12.78 Put	Bond Future	496.3200	0.4963	475.9600	0.4760	4.102	0.0000	0.0000
2024/08/06	R248	07/11/2024		Bond Future	11.6650	78.5263	11.6508	78.6164	0.121	0.0000	0.0000
2024/08/06	R248	06/02/2025		Bond Future	11.7616	80.1860	11.7468	80.2795	0.127	0.0000	0.0000
2024/08/06	R248	06/02/2025	12.71 Call	Bond Future	6989.7400	6.9897	7052.6000	7.0526	0.899	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	
2024/08/06	R248	06/02/2025	12.71 Put	Bond Future	1420.0900	1.4201	1389.4600	1.3895	2.157	0.0000	0.0000
2024/08/06	R248	08/05/2025		Bond Future	11.8596	77.4052	11.8440	77.5020	0.132	0.0000	0.0000
2024/08/06	R248	08/05/2025	12.60 Call	Bond Future	6800.5000	6.8005	6859.6500	6.8597	0.870	0.0000	0.0000
2024/08/06	R248	08/05/2025	12.60 Put	Bond Future	2451.8400	2.4518	2414.2000	2.4142	1.535	0.0000	0.0000
2024/08/06	R248	07/08/2025		Bond Future	11.9668	78.9851	11.9504	79.0852	0.137	0.0000	0.0000
2024/08/06	R248	07/08/2025	13.21 Call	Bond Future	9264.2500	9.2643	9332.2800	9.3323	0.734	0.0000	0.0000
2024/08/06	R248	07/08/2025	13.21 Put	Bond Future	2313.2000	2.3132	2281.0600	2.2811	1.389	0.0000	0.0000
2024/08/06	R248	06/11/2025		Bond Future	12.0891	76.1046	12.0717	76.2084	0.143	0.0000	0.0000
2024/08/06	R248	06/11/2025	11.74 Call	Bond Future	4256.2900	4.2563	4299.5000	4.2995	1.015	0.0000	0.0000
2024/08/06	R248	06/11/2025	11.74 Put	Bond Future	6393.9300	6.3939	6333.3800	6.3334	0.947	0.0000	0.0000
2024/08/06	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/06	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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