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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/08/2024 TO 07/08/2024

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
2024/08/07	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/07	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/07	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/07	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/07	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/07	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/07	2025	07/11/2024		Bond Future	185.4879	185.4879	185.4985	0.006	0.0000	0.0000
2024/08/07	2029	07/11/2024		Bond Future	132.8872	132.8872	132.9959	0.082	0.0000	0.0000
2024/08/07	2029	06/02/2025		Bond Future	135.7305	135.7305	135.8422	0.082	0.0000	0.0000
2024/08/07	2029	06/02/2025	132.40 Call	Bond Future	3330.4600	3.3305	3442.1500	3.354	0.0000	0.0000
2024/08/07	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	2029	08/05/2025		Bond Future	137.1656	137.1656	137.2803	0.084	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
2024/08/07	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	2029	08/05/2025	137.85 Put	Bond Future	684.3800	0.6844	569.7100	0.5697	16.755	0.0000
2024/08/07	2029	07/08/2025		Bond Future	140.0034	140.0034	140.1211	140.1211	0.084	0.0000
2024/08/07	2029	07/08/2025	137.41 Call	Bond Future	2593.4300	2.5934	2711.0600	2.7111	4.536	0.0000
2024/08/07	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/07	2029	06/11/2025		Bond Future	141.3720	141.3720	141.4927	141.4927	0.085	0.0000
2024/08/07	2029	06/11/2025	139.79 Call	Bond Future	1582.0300	1.5820	1702.6700	1.7027	7.626	0.0000
2024/08/07	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/07	2030	07/11/2024	10.21 Put	Bond Future	358.1100	0.3581	352.7500	0.3528	1.497	0.0000
2024/08/07	2030	07/11/2024	10.21 Call	Bond Future	3488.0300	3.4880	3484.3100	3.4843	0.107	0.0000
2024/08/07	2030	07/11/2024	10.71 Put	Bond Future	147.2800	0.1473	144.0300	0.1440	2.207	0.0000
2024/08/07	2030	07/11/2024	10.71 Call	Bond Future	5129.1400	5.1291	5127.5300	5.1275	0.031	0.0000
2024/08/07	2030	07/11/2024	11.91 Call	Bond Future	9248.9800	9.2490	9250.2000	9.2502	0.013	0.0000
2024/08/07	2030	07/11/2024	11.91 Put	Bond Future	9.0900	0.0091	8.6700	0.0087	4.620	0.0000
2024/08/07	2030	07/11/2024		Bond Future	9.3929	96.5954	9.3924	96.5970	0.004	0.0000
2024/08/07	2030	07/11/2024	10.75 Call	Bond Future	5264.8500	5.2649	5263.3800	5.2634	0.028	0.0000
2024/08/07	2030	07/11/2024	10.75 Put	Bond Future	136.8500	0.1369	133.7400	0.1337	2.273	0.0000
2024/08/07	2030	07/11/2024	10.76 Call	Bond Future	5298.8300	5.2988	5297.4000	5.2974	0.027	0.0000
2024/08/07	2030	07/11/2024	10.76 Put	Bond Future	134.3500	0.1344	131.2800	0.1313	2.285	0.0000
2024/08/07	2030	07/11/2024	10.74 Call	Bond Future	5230.8800	5.2309	5229.3700	5.2294	0.029	0.0000
2024/08/07	2030	07/11/2024	10.74 Put	Bond Future	139.3900	0.1394	136.2400	0.1362	2.260	0.0000
2024/08/07	2030	06/02/2025		Bond Future	9.4400	94.6289	9.4394	94.6310	0.006	0.0000
2024/08/07	2030	06/02/2025	10.68 Call	Bond Future	4991.6400	4.9916	4989.9400	4.9899	0.034	0.0000
2024/08/07	2030	06/02/2025	10.68 Put	Bond Future	468.7800	0.4688	464.9700	0.4650	0.813	0.0000
2024/08/07	2030	08/05/2025		Bond Future	9.5089	96.6002	9.5081	96.6027	0.007	0.0000
2024/08/07	2030	08/05/2025	9.93 Call	Bond Future	3015.1000	3.0151	3012.8600	3.0129	0.074	0.0000
2024/08/07	2030	08/05/2025	9.93 Put	Bond Future	1512.4700	1.5125	1507.6700	1.5077	0.317	0.0000
2024/08/07	2030	08/05/2025	11.86 Call	Bond Future	8299.0800	8.2991	8299.5100	8.2995	0.005	0.0000
2024/08/07	2030	08/05/2025	11.86 Put	Bond Future	276.1300	0.2761	274.0000	0.2740	0.771	0.0000
2024/08/07	2030	08/05/2025	10.31 Put	Bond Future	1112.3800	1.1124	1108.0100	1.1080	0.393	0.0000
2024/08/07	2030	08/05/2025	10.31 Call	Bond Future	3945.6000	3.9456	3943.7900	3.9438	0.046	0.0000
2024/08/07	2030	08/05/2025	12.28 Call	Bond Future	9530.5600	9.5306	9531.6200	9.5316	0.011	0.0000
2024/08/07	2030	08/05/2025	12.28 Put	Bond Future	164.4600	0.1645	162.9600	0.1630	0.912	0.0000
2024/08/07	2030	08/05/2025	10.69 Put	Bond Future	814.5100	0.8145	810.6500	0.8107	0.474	0.0000
2024/08/07	2030	08/05/2025	10.69 Call	Bond Future	4954.9100	4.9549	4953.6100	4.9536	0.026	0.0000
2024/08/07	2030	07/08/2025	12.12 Call	Bond Future	8592.5900	8.5926	8593.4800	8.5935	0.010	0.0000
2024/08/07	2030	07/08/2025	12.12 Put	Bond Future	384.0200	0.3840	381.8800	0.3819	0.557	0.0000
2024/08/07	2030	07/08/2025	10.48 Put	Bond Future	1340.8600	1.3409	1336.7800	1.3368	0.304	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	
2024/08/07	2030	07/08/2025	10.48 Call	Bond Future	4320.8900	4.3209	4319.8400	4.3198	0.024	0.0000	0.0000
2024/08/07	2030	07/08/2025		Bond Future	9.5963	94.5643	9.5954	94.5673	0.009	0.0000	0.0000
2024/08/07	2030	07/08/2025	11.11 Call	Bond Future	5919.0900	5.9191	5918.6900	5.9187	0.007	0.0000	0.0000
2024/08/07	2030	07/08/2025	11.11 Put	Bond Future	885.3500	0.8854	881.9200	0.8819	0.387	0.0000	0.0000
2024/08/07	2030	06/11/2025		Bond Future	9.7000	96.4409	9.6990	96.4444	0.011	0.0000	0.0000
2024/08/07	2030	06/11/2025	9.54 Call	Bond Future	2206.4400	2.2064	2205.4300	2.2054	0.046	0.0000	0.0000
2024/08/07	2030	06/11/2025	9.54 Put	Bond Future	2732.6700	2.7327	2728.1600	2.7282	0.165	0.0000	0.0000
2024/08/07	2032	07/11/2024	10.60 Call	Bond Future	2756.2500	2.7563	2716.8800	2.7169	1.428	0.0000	0.0000
2024/08/07	2032	07/11/2024	10.60 Put	Bond Future	952.9900	0.9530	959.7800	0.9598	0.712	0.0000	0.0000
2024/08/07	2032	07/11/2024	11.11 Put	Bond Future	427.1200	0.4271	428.7700	0.4288	0.386	0.0000	0.0000
2024/08/07	2032	07/11/2024	11.11 Call	Bond Future	4558.5400	4.5585	4514.0300	4.5140	0.976	0.0000	0.0000
2024/08/07	2032	07/11/2024	11.61 Put	Bond Future	183.9600	0.1840	183.8200	0.1838	0.076	0.0000	0.0000
2024/08/07	2032	07/11/2024	11.61 Call	Bond Future	6521.7900	6.5218	6475.4900	6.4755	0.710	0.0000	0.0000
2024/08/07	2032	07/11/2024	12.95 Call	Bond Future	11908.6700	11.9087	11862.3500	11.8624	0.389	0.0000	0.0000
2024/08/07	2032	07/11/2024	12.95 Put	Bond Future	8.0800	0.0081	7.9200	0.0079	1.980	0.0000	0.0000
2024/08/07	2032	07/11/2024	11.48 Call	Bond Future	6001.1400	6.0011	5955.1100	5.9551	0.767	0.0000	0.0000
2024/08/07	2032	07/11/2024	11.48 Put	Bond Future	229.8800	0.2299	230.0100	0.2300	0.057	0.0000	0.0000
2024/08/07	2032	07/11/2024	11.49 Call	Bond Future	6041.0200	6.0410	5994.9600	5.9950	0.762	0.0000	0.0000
2024/08/07	2032	07/11/2024	11.49 Put	Bond Future	226.0100	0.2260	226.1100	0.2261	0.044	0.0000	0.0000
2024/08/07	2032	07/11/2024	11.47 Call	Bond Future	5961.3700	5.9614	5915.3600	5.9154	0.772	0.0000	0.0000
2024/08/07	2032	07/11/2024	11.47 Put	Bond Future	233.9000	0.2339	234.0500	0.2341	0.064	0.0000	0.0000
2024/08/07	2032	07/11/2024		Bond Future	10.2167	90.9316	10.2264	90.8855	0.095	0.0000	0.0000
2024/08/07	2032	07/11/2024	13.36 Call	Bond Future	13508.5500	13.5086	13462.3200	13.4623	0.342	0.0000	0.0000
2024/08/07	2032	07/11/2024	13.36 Put	Bond Future	2.3400	0.0023	2.2700	0.0023	2.991	0.0000	0.0000
2024/08/07	2032	07/11/2024	11.64 Put	Bond Future	174.6500	0.1747	174.4600	0.1745	0.109	0.0000	0.0000
2024/08/07	2032	07/11/2024	11.64 Call	Bond Future	6642.5300	6.6425	6596.1800	6.5962	0.698	0.0000	0.0000
2024/08/07	2032	06/02/2025		Bond Future	10.2963	92.8548	10.3064	92.8081	0.098	0.0000	0.0000
2024/08/07	2032	06/02/2025	11.72 Call	Bond Future	6870.1900	6.8702	6826.3900	6.8264	0.638	0.0000	0.0000
2024/08/07	2032	06/02/2025	11.72 Put	Bond Future	563.1600	0.5632	566.1100	0.5661	0.524	0.0000	0.0000
2024/08/07	2032	08/05/2025		Bond Future	10.3872	90.6240	10.3977	90.5767	0.101	0.0000	0.0000
2024/08/07	2032	08/05/2025	10.91 Call	Bond Future	4225.6600	4.2257	4190.3800	4.1904	0.835	0.0000	0.0000
2024/08/07	2032	08/05/2025	10.91 Put	Bond Future	1906.4700	1.9065	1918.5300	1.9185	0.633	0.0000	0.0000
2024/08/07	2032	07/08/2025		Bond Future	10.4918	92.4751	10.5028	92.4272	0.104	0.0000	0.0000
2024/08/07	2032	07/08/2025	12.01 Call	Bond Future	7670.8400	7.6708	7629.9800	7.6300	0.533	0.0000	0.0000
2024/08/07	2032	07/08/2025	12.01 Put	Bond Future	1327.0500	1.3271	1334.1000	1.3341	0.531	0.0000	0.0000
2024/08/07	2032	06/11/2025		Bond Future	10.6189	90.1482	10.6303	90.0998	0.108	0.0000	0.0000
2024/08/07	2032	06/11/2025	10.42 Call	Bond Future	3129.3900	3.1294	3102.2900	3.1023	0.866	0.0000	0.0000
2024/08/07	2032	06/11/2025	10.42 Put	Bond Future	3977.0900	3.9771	3998.4100	3.9984	0.536	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	
2024/08/07	2033	07/11/2024		Bond Future	126.5067	126.5067	126.5007	126.5007	0.005	0.0000	0.0000
2024/08/07	2033	06/02/2025		Bond Future	129.2136	129.2136	129.2082	129.2082	0.004	0.0000	0.0000
2024/08/07	2033	06/02/2025	124.94 Call	Bond Future	4273.6200	4.2736	4268.1500	4.2682	0.128	0.0000	0.0000
2024/08/07	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	2033	08/05/2025		Bond Future	130.4115	130.4115	130.4064	130.4064	0.004	0.0000	0.0000
2024/08/07	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	2033	08/05/2025	130.62 Put	Bond Future	208.5000	0.2085	213.6400	0.2136	2.465	0.0000	0.0000
2024/08/07	2033	07/08/2025		Bond Future	133.1097	133.1097	133.1051	133.1051	0.003	0.0000	0.0000
2024/08/07	2033	07/08/2025	128.65 Call	Bond Future	4459.7000	4.4597	4455.1000	4.4551	0.103	0.0000	0.0000
2024/08/07	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	2033	06/11/2025		Bond Future	134.2371	134.2371	134.2330	134.2330	0.003	0.0000	0.0000
2024/08/07	2033	06/11/2025	133.14 Call	Bond Future	1097.1000	1.0971	1093.0400	1.0930	0.370	0.0000	0.0000
2024/08/07	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	2037	07/11/2024		Bond Future	11.4142	83.4200	11.3872	83.5712	0.236	0.0000	0.0000
2024/08/07	2037	07/11/2024	12.58 Call	Bond Future	6576.9200	6.5769	6702.2000	6.7022	1.905	0.0000	0.0000
2024/08/07	2037	07/11/2024	12.58 Put	Bond Future	400.1900	0.4002	374.2400	0.3742	6.484	0.0000	0.0000
2024/08/07	2037	07/11/2024	12.59 Call	Bond Future	6620.9800	6.6210	6746.5600	6.7466	1.897	0.0000	0.0000
2024/08/07	2037	07/11/2024	12.59 Put	Bond Future	394.2400	0.3942	368.5900	0.3686	6.506	0.0000	0.0000
2024/08/07	2037	07/11/2024	12.57 Call	Bond Future	6532.9000	6.5329	6657.8700	6.6579	1.913	0.0000	0.0000
2024/08/07	2037	07/11/2024	12.57 Put	Bond Future	406.2200	0.4062	379.9600	0.3800	6.464	0.0000	0.0000
2024/08/07	2037	06/02/2025		Bond Future	11.5149	80.9240	11.4869	81.0789	0.244	0.0000	0.0000
2024/08/07	2037	06/02/2025	12.76 Call	Bond Future	7357.9600	7.3580	7477.8200	7.4778	1.629	0.0000	0.0000
2024/08/07	2037	06/02/2025	12.76 Put	Bond Future	894.6100	0.8946	859.6400	0.8596	3.909	0.0000	0.0000
2024/08/07	2037	08/05/2025		Bond Future	11.6298	82.6092	11.6006	82.7676	0.252	0.0000	0.0000
2024/08/07	2037	08/05/2025	12.25 Call	Bond Future	5560.2600	5.5603	5658.7200	5.6587	1.771	0.0000	0.0000
2024/08/07	2037	08/05/2025	12.25 Put	Bond Future	2302.8700	2.3029	2242.9200	2.2429	2.603	0.0000	0.0000
2024/08/07	2037	08/05/2025	13.35 Put	Bond Future	1048.0900	1.0481	1015.7300	1.0157	3.088	0.0000	0.0000
2024/08/07	2037	08/05/2025	13.35 Call	Bond Future	9635.1900	9.6352	9761.2400	9.7612	1.308	0.0000	0.0000
2024/08/07	2037	08/05/2025	12.55 Put	Bond Future	1858.2300	1.8582	1807.2400	1.8072	2.744	0.0000	0.0000
2024/08/07	2037	08/05/2025	12.55 Call	Bond Future	6624.1100	6.6241	6731.5300	6.7315	1.622	0.0000	0.0000
2024/08/07	2037	08/05/2025	13.30 Put	Bond Future	1086.0100	1.0860	1052.7000	1.0527	3.067	0.0000	0.0000
2024/08/07	2037	08/05/2025	13.30 Call	Bond Future	9442.5500	9.4426	9567.6500	9.5677	1.325	0.0000	0.0000
2024/08/07	2037	07/08/2025		Bond Future	11.7580	80.0359	11.7275	80.1979	0.260	0.0000	0.0000
2024/08/07	2037	07/08/2025	13.01 Call	Bond Future	8443.2700	8.4433	8556.4100	8.5564	1.340	0.0000	0.0000
2024/08/07	2037	07/08/2025	13.01 Put	Bond Future	2179.9600	2.1800	2131.0600	2.1311	2.243	0.0000	0.0000
2024/08/07	2037	06/11/2025		Bond Future	11.8934	81.6220	11.8615	81.7876	0.268	0.0000	0.0000
2024/08/07	2037	06/11/2025	11.63 Call	Bond Future	4001.0600	4.0011	4076.1500	4.0762	1.877	0.0000	0.0000
2024/08/07	2037	06/11/2025	11.63 Put	Bond Future	5385.8100	5.3858	5295.2600	5.2953	1.681	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	
2024/08/07	2038	07/11/2024		Bond Future	138.6799	138.6799	138.6737	138.6737	0.004	0.0000	0.0000
2024/08/07	2038	06/02/2025		Bond Future	139.5369	139.5369	139.5312	139.5312	0.004	0.0000	0.0000
2024/08/07	2038	06/02/2025	135.23 Call	Bond Future	4306.9100	4.3069	4301.2100	4.3012	0.132	0.0000	0.0000
2024/08/07	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	2038	08/05/2025		Bond Future	142.4784	142.4784	142.4732	142.4732	0.004	0.0000	0.0000
2024/08/07	2038	08/05/2025	139.68 Call	Bond Future	2798.4000	2.7984	2793.1900	2.7932	0.186	0.0000	0.0000
2024/08/07	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	2038	07/08/2025		Bond Future	143.2751	143.2751	143.2703	143.2703	0.003	0.0000	0.0000
2024/08/07	2038	07/08/2025	139.56 Call	Bond Future	3715.0900	3.7151	3710.3100	3.7103	0.129	0.0000	0.0000
2024/08/07	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	2038	06/11/2025		Bond Future	146.1580	146.1580	146.1539	146.1539	0.003	0.0000	0.0000
2024/08/07	2038	06/11/2025	143.88 Call	Bond Future	2278.0400	2.2780	2273.9100	2.2739	0.181	0.0000	0.0000
2024/08/07	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	2040	07/11/2024	12.10 Put	Bond Future	1262.4100	1.2624	1171.3300	1.1713	7.215	0.0000	0.0000
2024/08/07	2040	07/11/2024	12.10 Call	Bond Future	3748.3400	3.7483	3913.4200	3.9134	4.404	0.0000	0.0000
2024/08/07	2040	07/11/2024	12.60 Call	Bond Future	5899.1100	5.8991	6102.2500	6.1023	3.444	0.0000	0.0000
2024/08/07	2040	07/11/2024	12.60 Put	Bond Future	623.5600	0.6236	570.5400	0.5705	8.503	0.0000	0.0000
2024/08/07	2040	07/11/2024	13.15 Call	Bond Future	8448.0300	8.4480	8676.9400	8.6769	2.710	0.0000	0.0000
2024/08/07	2040	07/11/2024	13.15 Put	Bond Future	277.1500	0.2772	249.9000	0.2499	9.832	0.0000	0.0000
2024/08/07	2040	07/11/2024		Bond Future	11.6768	83.6642	11.6344	83.9203	0.364	0.0000	0.0000
2024/08/07	2040	07/11/2024	12.85 Call	Bond Future	7045.7000	7.0457	7262.4200	7.2624	3.076	0.0000	0.0000
2024/08/07	2040	07/11/2024	12.85 Put	Bond Future	432.3200	0.4323	392.8800	0.3929	9.123	0.0000	0.0000
2024/08/07	2040	07/11/2024	12.86 Call	Bond Future	7092.1300	7.0921	7309.3200	7.3093	3.062	0.0000	0.0000
2024/08/07	2040	07/11/2024	12.86 Put	Bond Future	426.0000	0.4260	387.0300	0.3870	9.148	0.0000	0.0000
2024/08/07	2040	07/11/2024	12.84 Call	Bond Future	6999.3100	6.9993	7215.5400	7.2155	3.089	0.0000	0.0000
2024/08/07	2040	07/11/2024	12.84 Put	Bond Future	438.7400	0.4387	398.8100	0.3988	9.101	0.0000	0.0000
2024/08/07	2040	06/02/2025		Bond Future	11.7796	80.9228	11.7355	81.1847	0.375	0.0000	0.0000
2024/08/07	2040	06/02/2025	12.95 Call	Bond Future	7600.7000	7.6007	7802.5400	7.8025	2.656	0.0000	0.0000
2024/08/07	2040	06/02/2025	12.95 Put	Bond Future	1103.3000	1.1033	1043.1800	1.0432	5.449	0.0000	0.0000
2024/08/07	2040	06/02/2025	11.00 Put	Bond Future	5998.4200	5.9984	5803.2600	5.8033	3.254	0.0000	0.0000
2024/08/07	2040	06/02/2025	11.00 Call	Bond Future	1176.3900	1.1764	1243.1900	1.2432	5.678	0.0000	0.0000
2024/08/07	2040	06/02/2025	11.70 Call	Bond Future	2902.7300	2.9027	3025.7000	3.0257	4.236	0.0000	0.0000
2024/08/07	2040	06/02/2025	11.70 Put	Bond Future	3376.0800	3.3761	3237.0900	3.2371	4.117	0.0000	0.0000
2024/08/07	2040	06/02/2025	12.20 Call	Bond Future	4607.9000	4.6079	4767.8500	4.7679	3.471	0.0000	0.0000
2024/08/07	2040	06/02/2025	12.20 Put	Bond Future	2177.0100	2.1770	2075.0000	2.0750	4.686	0.0000	0.0000
2024/08/07	2040	08/05/2025	12.75 Put	Bond Future	2105.6800	2.1057	2020.6600	2.0207	4.038	0.0000	0.0000
2024/08/07	2040	08/05/2025	12.75 Call	Bond Future	6854.1300	6.8541	7036.8900	7.0369	2.666	0.0000	0.0000
2024/08/07	2040	08/05/2025	13.50 Put	Bond Future	1241.2200	1.2412	1185.8900	1.1859	4.458	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	
2024/08/07	2040	08/05/2025	13.50 Call	Bond Future	9809.1800	9.8092	10021.6300	10.0216	2.166	0.0000	0.0000
2024/08/07	2040	08/05/2025		Bond Future	11.8953	82.6077	11.8494	82.8755	0.386	0.0000	0.0000
2024/08/07	2040	08/05/2025	12.63 Call	Bond Future	6400.5300	6.4005	6577.4500	6.5775	2.764	0.0000	0.0000
2024/08/07	2040	08/05/2025	12.63 Put	Bond Future	2292.3600	2.2924	2201.5000	2.2015	3.964	0.0000	0.0000
2024/08/07	2040	08/05/2025	13.43 Put	Bond Future	1303.3300	1.3033	1245.6900	1.2457	4.423	0.0000	0.0000
2024/08/07	2040	08/05/2025	13.43 Call	Bond Future	9527.6500	9.5277	9737.7900	9.7378	2.206	0.0000	0.0000
2024/08/07	2040	07/08/2025		Bond Future	12.0234	79.7835	11.9756	80.0571	0.397	0.0000	0.0000
2024/08/07	2040	07/08/2025	13.29 Call	Bond Future	9108.7300	9.1087	9304.1000	9.3041	2.145	0.0000	0.0000
2024/08/07	2040	07/08/2025	13.29 Put	Bond Future	2347.5000	2.3475	2269.2600	2.2693	3.333	0.0000	0.0000
2024/08/07	2040	06/11/2025		Bond Future	12.1574	81.3639	12.1077	81.6434	0.409	0.0000	0.0000
2024/08/07	2040	06/11/2025	11.84 Call	Bond Future	4177.7700	4.1778	4305.8700	4.3059	3.066	0.0000	0.0000
2024/08/07	2040	06/11/2025	11.84 Put	Bond Future	5987.4300	5.9874	5836.0500	5.8361	2.528	0.0000	0.0000
2024/08/07	2044	07/11/2024	12.25 Call	Bond Future	4118.0700	4.1181	4292.2500	4.2923	4.230	0.0000	0.0000
2024/08/07	2044	07/11/2024	12.25 Put	Bond Future	1190.6800	1.1907	1103.7000	1.1037	7.305	0.0000	0.0000
2024/08/07	2044	07/11/2024	12.00 Call	Bond Future	3128.5000	3.1285	3278.8600	3.2789	4.806	0.0000	0.0000
2024/08/07	2044	07/11/2024	12.00 Put	Bond Future	1666.1100	1.6661	1555.3100	1.5553	6.650	0.0000	0.0000
2024/08/07	2044	07/11/2024	12.50 Call	Bond Future	5189.1600	5.1892	5383.3900	5.3834	3.743	0.0000	0.0000
2024/08/07	2044	07/11/2024	12.50 Put	Bond Future	842.8900	0.8429	775.9600	0.7760	7.941	0.0000	0.0000
2024/08/07	2044	07/11/2024	12.91 Call	Bond Future	7048.1100	7.0481	7267.2200	7.2672	3.109	0.0000	0.0000
2024/08/07	2044	07/11/2024	12.91 Put	Bond Future	470.1400	0.4701	428.0900	0.4281	8.944	0.0000	0.0000
2024/08/07	2044	07/11/2024	12.92 Call	Bond Future	7094.3900	7.0944	7313.9900	7.3140	3.095	0.0000	0.0000
2024/08/07	2044	07/11/2024	12.92 Put	Bond Future	463.4200	0.4634	421.8600	0.4219	8.968	0.0000	0.0000
2024/08/07	2044	07/11/2024	12.90 Call	Bond Future	7001.8500	7.0019	7220.4600	7.2205	3.122	0.0000	0.0000
2024/08/07	2044	07/11/2024	12.90 Put	Bond Future	476.9500	0.4770	434.4000	0.4344	8.921	0.0000	0.0000
2024/08/07	2044	07/11/2024		Bond Future	11.7582	79.7051	11.7158	79.9662	0.361	0.0000	0.0000
2024/08/07	2044	06/02/2025		Bond Future	11.8565	77.0052	11.8125	77.2722	0.371	0.0000	0.0000
2024/08/07	2044	06/02/2025	13.02 Call	Bond Future	7640.7000	7.6407	7847.2000	7.8472	2.703	0.0000	0.0000
2024/08/07	2044	06/02/2025	13.02 Put	Bond Future	1094.5900	1.0946	1034.0800	1.0341	5.528	0.0000	0.0000
2024/08/07	2044	06/02/2025	13.75 Call	Bond Future	10758.0400	10.7580	10990.2700	10.9903	2.159	0.0000	0.0000
2024/08/07	2044	06/02/2025	13.75 Put	Bond Future	565.1400	0.5651	530.3600	0.5304	6.154	0.0000	0.0000
2024/08/07	2044	06/02/2025	12.50 Put	Bond Future	1763.4800	1.7635	1675.1900	1.6752	5.007	0.0000	0.0000
2024/08/07	2044	06/02/2025	12.50 Call	Bond Future	5502.7100	5.5027	5681.4300	5.6814	3.248	0.0000	0.0000
2024/08/07	2044	06/02/2025	12.00 Put	Bond Future	2775.0100	2.7750	2651.6100	2.6516	4.447	0.0000	0.0000
2024/08/07	2044	06/02/2025	12.00 Call	Bond Future	3635.8400	3.6358	3779.4500	3.7795	3.950	0.0000	0.0000
2024/08/07	2044	08/05/2025		Bond Future	11.9663	78.6086	11.9206	78.8815	0.382	0.0000	0.0000
2024/08/07	2044	08/05/2025	12.72 Call	Bond Future	6616.5400	6.6165	6797.9000	6.7979	2.741	0.0000	0.0000
2024/08/07	2044	08/05/2025	12.72 Put	Bond Future	2332.8100	2.3328	2241.2600	2.2413	3.924	0.0000	0.0000
2024/08/07	2044	07/08/2025		Bond Future	12.0874	75.8278	12.0399	76.1067	0.393	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	
2024/08/07	2044	07/08/2025	13.34 Call	Bond Future	9152.3600	9.1524	9351.9600	9.3520	2.181	0.0000	0.0000
2024/08/07	2044	07/08/2025	13.34 Put	Bond Future	2362.5500	2.3626	2283.3000	2.2833	3.354	0.0000	0.0000
2024/08/07	2044	06/11/2025		Bond Future	12.2135	77.3296	12.1641	77.6144	0.404	0.0000	0.0000
2024/08/07	2044	06/11/2025	11.88 Call	Bond Future	4246.8800	4.2469	4377.1900	4.3772	3.068	0.0000	0.0000
2024/08/07	2044	06/11/2025	11.88 Put	Bond Future	6206.0100	6.2060	6051.5100	6.0515	2.490	0.0000	0.0000
2024/08/07	2046	07/11/2024		Bond Future	119.1149	119.1149	119.4737	119.4737	0.301	0.0000	0.0000
2024/08/07	2046	06/02/2025		Bond Future	121.6633	121.6633	122.0303	122.0303	0.302	0.0000	0.0000
2024/08/07	2046	06/02/2025	114.01 Call	Bond Future	7653.2800	7.6533	8020.2900	8.0203	4.795	0.0000	0.0000
2024/08/07	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	2046	08/05/2025		Bond Future	121.9862	121.9862	122.3616	122.3616	0.308	0.0000	0.0000
2024/08/07	2046	08/05/2025	121.97 Call	Bond Future	16.2200	0.0162	391.5900	0.3916	2,314.242	0.0000	0.0000
2024/08/07	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	2046	07/08/2025		Bond Future	124.5088	124.5088	124.8923	124.8923	0.308	0.0000	0.0000
2024/08/07	2046	07/08/2025	118.69 Call	Bond Future	5818.7500	5.8188	6202.2900	6.2023	6.591	0.0000	0.0000
2024/08/07	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	2046	06/11/2025		Bond Future	124.7344	124.7344	125.1263	125.1263	0.314	0.0000	0.0000
2024/08/07	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	2046	06/11/2025	125.41 Put	Bond Future	675.5900	0.6756	283.7500	0.2838	58.000	0.0000	0.0000
2024/08/07	2050	07/11/2024		Bond Future	120.9985	120.9985	120.8909	120.8909	0.089	0.0000	0.0000
2024/08/07	2050	06/02/2025		Bond Future	121.2358	121.2358	121.1263	121.1263	0.090	0.0000	0.0000
2024/08/07	2050	06/02/2025	115.60 Call	Bond Future	5635.7800	5.6358	5526.3200	5.5263	1.942	0.0000	0.0000
2024/08/07	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	2050	08/05/2025		Bond Future	123.7913	123.7913	123.6802	123.6802	0.090	0.0000	0.0000
2024/08/07	2050	08/05/2025	121.16 Call	Bond Future	2631.3000	2.6313	2520.2100	2.5202	4.222	0.0000	0.0000
2024/08/07	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	2050	07/08/2025		Bond Future	123.9534	123.9534	123.8404	123.8404	0.091	0.0000	0.0000
2024/08/07	2050	07/08/2025	119.89 Call	Bond Future	4063.3500	4.0634	3950.3900	3.9504	2.780	0.0000	0.0000
2024/08/07	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	2050	06/11/2025		Bond Future	126.4472	126.4472	126.3324	126.3324	0.091	0.0000	0.0000
2024/08/07	2050	06/11/2025	124.42 Call	Bond Future	2027.1900	2.0272	1912.4200	1.9124	5.662	0.0000	0.0000
2024/08/07	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	AL37	01/08/2024		Index Future	1010.9660	1010.9660	1010.9660	1010.9660	0.000	0.0000	0.0000
2024/08/07	AL37	07/11/2024		Index Future	1034.8110	1034.8110	1034.7430	1034.7430	0.007	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	
2024/08/07	AL37	06/02/2025		Index Future	1056.7020	1056.7020	1056.6380	1056.6380	0.006	0.0000	0.0000
2024/08/07	AL37	08/05/2025		Index Future	1078.7440	1078.7440	1078.6830	1078.6830	0.006	0.0000	0.0000
2024/08/07	AL37	07/08/2025		Index Future	1100.8340	1100.8340	1100.7770	1100.7770	0.005	0.0000	0.0000
2024/08/07	AL37	06/11/2025		Index Future	1122.7910	1122.7910	1122.7370	1122.7370	0.005	0.0000	0.0000
2024/08/07	AL7T	01/08/2024		Index Future	1194.3270	1194.3270	1194.3270	1194.3270	0.000	0.0000	0.0000
2024/08/07	AL7T	07/11/2024		Index Future	1221.0610	1221.0610	1221.2290	1221.2290	0.014	0.0000	0.0000
2024/08/07	AL7T	06/02/2025		Index Future	1246.8930	1246.8930	1247.0700	1247.0700	0.014	0.0000	0.0000
2024/08/07	AL7T	08/05/2025		Index Future	1272.9010	1272.9010	1273.0870	1273.0870	0.015	0.0000	0.0000
2024/08/07	AL7T	07/08/2025		Index Future	1298.9680	1298.9680	1299.1630	1299.1630	0.015	0.0000	0.0000
2024/08/07	AL7T	06/11/2025		Index Future	1324.8770	1324.8770	1325.0810	1325.0810	0.015	0.0000	0.0000
2024/08/07	ALBI	01/08/2024		Index Future	1033.3530	1033.3530	1033.3530	1033.3530	0.000	0.0000	0.0000
2024/08/07	ALBI	07/11/2024		Index Future	1054.2680	1054.2680	1055.4610	1055.4610	0.113	0.0000	0.0000
2024/08/07	ALBI	06/02/2025		Index Future	1076.5720	1076.5720	1077.7940	1077.7940	0.114	0.0000	0.0000
2024/08/07	ALBI	08/05/2025		Index Future	1099.0280	1099.0280	1100.2800	1100.2800	0.114	0.0000	0.0000
2024/08/07	ALBI	07/08/2025		Index Future	1121.5340	1121.5340	1122.8160	1122.8160	0.114	0.0000	0.0000
2024/08/07	ALBI	06/11/2025		Index Future	1143.9030	1143.9030	1145.2160	1145.2160	0.115	0.0000	0.0000
2024/08/07	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	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	
2024/08/07	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/07	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/07	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/07	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/07	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/07	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/08/07	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/07	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/07	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/07	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/07	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/07	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/07	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/07	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/07	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/07	ES33	07/11/2024		Bond Future	11.7116	78.3664	11.7051	78.3962	0.056	0.0000	0.0000
2024/08/07	ES33	06/02/2025		Bond Future	11.8449	80.0428	11.8380	80.0736	0.058	0.0000	0.0000
2024/08/07	ES33	06/02/2025	13.34 Call	Bond Future	6311.2100	6.3112	6341.9800	6.3420	0.488	0.0000	0.0000
2024/08/07	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	ES33	08/05/2025		Bond Future	11.9863	77.9273	11.9790	77.9590	0.061	0.0000	0.0000
2024/08/07	ES33	08/05/2025	12.73 Call	Bond Future	3155.2600	3.1553	3187.0100	3.1870	1.006	0.0000	0.0000
2024/08/07	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	ES33	07/08/2025		Bond Future	12.1422	79.5363	12.1345	79.5691	0.063	0.0000	0.0000
2024/08/07	ES33	07/08/2025	13.56 Call	Bond Future	5731.6600	5.7317	5764.4600	5.7645	0.572	0.0000	0.0000
2024/08/07	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	ES33	06/11/2025		Bond Future	12.3246	77.3337	12.3164	77.3675	0.066	0.0000	0.0000
2024/08/07	ES33	06/11/2025	12.01 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	ES33	06/11/2025	12.01 Put	Bond Future	1316.5200	1.3165	1282.6900	1.2827	2.570	0.0000	0.0000
2024/08/07	ES42	07/11/2024		Bond Future	12.1497	74.2049	12.1122	74.4174	0.309	0.0000	0.0000
2024/08/07	ES42	06/02/2025		Bond Future	12.2629	75.7913	12.2239	76.0087	0.318	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	
2024/08/07	ES42	06/02/2025	13.71 Call	Bond Future	7397.8300	7.3978	7615.2400	7.6152	2.939	0.0000	0.0000
2024/08/07	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	ES42	08/05/2025		Bond Future	12.3867	73.1201	12.3462	73.3424	0.327	0.0000	0.0000
2024/08/07	ES42	08/05/2025	13.25 Call	Bond Future	4489.1900	4.4892	4711.4900	4.7115	4.952	0.0000	0.0000
2024/08/07	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	ES42	07/08/2025		Bond Future	12.5179	74.6275	12.4757	74.8548	0.337	0.0000	0.0000
2024/08/07	ES42	07/08/2025	13.79 Call	Bond Future	6355.3500	6.3554	6582.6100	6.5826	3.576	0.0000	0.0000
2024/08/07	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	ES42	06/11/2025		Bond Future	12.6655	71.8578	12.6216	72.0900	0.347	0.0000	0.0000
2024/08/07	ES42	06/11/2025	12.39 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	ES42	06/11/2025	12.39 Put	Bond Future	1476.0600	1.4761	1243.8700	1.2439	15.730	0.0000	0.0000
2024/08/07	GOVI	01/08/2024		GOVI	1017.7600	1017.7600	1017.7600	1017.7600	0.000	0.0000	0.0000
2024/08/07	GOVI	07/11/2024		GOVI	1038.5130	1038.5130	1039.6330	1039.6330	0.108	0.0000	0.0000
2024/08/07	GOVI	07/11/2024	948.79 Call	GOVI	897230.0000	89.7230	908430.0000	90.8430	1.248	0.0000	0.0000
2024/08/07	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	GOVI	07/11/2024	948.80 Call	GOVI	897130.0000	89.7130	908330.0000	90.8330	1.248	0.0000	0.0000
2024/08/07	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	GOVI	07/11/2024	948.78 Call	GOVI	897330.0000	89.7330	908530.0000	90.8530	1.248	0.0000	0.0000
2024/08/07	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	GOVI	06/02/2025		GOVI	1060.4830	1060.4830	1061.6320	1061.6320	0.108	0.0000	0.0000
2024/08/07	GOVI	06/02/2025	972.00 Call	GOVI	884830.0000	88.4830	896320.0000	89.6320	1.299	0.0000	0.0000
2024/08/07	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	GOVI	08/05/2025		GOVI	1082.6030	1082.6030	1083.7800	1083.7800	0.109	0.0000	0.0000
2024/08/07	GOVI	08/05/2025	1,022.00 Call	GOVI	606030.0000	60.6030	617800.0000	61.7800	1.942	0.0000	0.0000
2024/08/07	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	GOVI	07/08/2025		GOVI	1104.7730	1104.7730	1105.9790	1105.9790	0.109	0.0000	0.0000
2024/08/07	GOVI	07/08/2025	1,011.00 Call	GOVI	937730.0000	93.7730	949790.0000	94.9790	1.286	0.0000	0.0000
2024/08/07	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	GOVI	06/11/2025		GOVI	1126.8080	1126.8080	1128.0430	1128.0430	0.110	0.0000	0.0000
2024/08/07	GOVI	06/11/2025	1,112.00 Call	GOVI	148080.0000	14.8080	160430.0000	16.0430	8.340	0.0000	0.0000
2024/08/07	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/08/07	IGOV	01/08/2024		Index Future	359.5970	359.5970	359.5970	359.5970	0.000	0.0000	0.0000
2024/08/07	IGOV	07/11/2024		Index Future	368.2210	368.2210	368.4420	368.4420	0.060	0.0000	0.0000
2024/08/07	IGOV	06/02/2025		Index Future	376.0990	376.0990	376.3260	376.3260	0.060	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	
2024/08/07	IGOV	08/05/2025		Index Future	384.0300	384.0300	384.2630	384.2630	0.061	0.0000	0.0000
2024/08/07	IGOV	07/08/2025		Index Future	391.9780	391.9780	392.2180	392.2180	0.061	0.0000	0.0000
2024/08/07	IGOV	06/11/2025		Index Future	399.8790	399.8790	400.1250	400.1250	0.062	0.0000	0.0000
2024/08/07	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/08/07	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/08/07	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/08/07	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/08/07	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/08/07	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/08/07	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/08/07	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/08/07	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/08/07	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/08/07	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/08/07	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/08/07	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/08/07	JBAF	21/08/2024		Jibar Tradeable Future	8.3250	91.6750	8.3250	91.6750	0.000	0.0000	0.0000
2024/08/07	JBAF	18/09/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/08/07	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/08/07	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/08/07	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/08/07	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/08/07	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/08/07	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/08/07	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/08/07	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/08/07	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/08/07	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/08/07	R035	07/11/2024	13.23 Call	Bond Future	11318.6500	11.3187	11378.3100	11.3783	0.527	0.0000	0.0000
2024/08/07	R035	07/11/2024	13.23 Put	Bond Future	52.6200	0.0526	49.5100	0.0495	5.910	0.0000	0.0000
2024/08/07	R035	07/11/2024	12.20 Put	Bond Future	354.6600	0.3547	340.9700	0.3410	3.860	0.0000	0.0000
2024/08/07	R035	07/11/2024	12.20 Call	Bond Future	6704.5000	6.7045	6753.5800	6.7536	0.732	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	
2024/08/07	R035	07/11/2024		Bond Future	10.9913	88.9036	10.9800	88.9664	0.103	0.0000	0.0000
2024/08/07	R035	07/11/2024	12.18 Call	Bond Future	6615.8500	6.6159	6664.6100	6.6646	0.737	0.0000	0.0000
2024/08/07	R035	07/11/2024	12.18 Put	Bond Future	365.8000	0.3658	351.7900	0.3518	3.830	0.0000	0.0000
2024/08/07	R035	07/11/2024	12.19 Call	Bond Future	6660.2100	6.6602	6709.1200	6.7091	0.734	0.0000	0.0000
2024/08/07	R035	07/11/2024	12.19 Put	Bond Future	360.2400	0.3602	346.3800	0.3464	3.847	0.0000	0.0000
2024/08/07	R035	07/11/2024	12.17 Call	Bond Future	6571.6300	6.5716	6620.2300	6.6202	0.740	0.0000	0.0000
2024/08/07	R035	07/11/2024	12.17 Put	Bond Future	371.5400	0.3715	357.3700	0.3574	3.814	0.0000	0.0000
2024/08/07	R035	06/02/2025		Bond Future	11.0911	90.7844	11.0792	90.8489	0.107	0.0000	0.0000
2024/08/07	R035	06/02/2025	12.41 Call	Bond Future	7560.3500	7.5604	7607.8900	7.6079	0.629	0.0000	0.0000
2024/08/07	R035	06/02/2025	12.41 Put	Bond Future	797.0600	0.7971	780.0700	0.7801	2.132	0.0000	0.0000
2024/08/07	R035	08/05/2025		Bond Future	11.1944	88.1625	11.1819	88.2287	0.111	0.0000	0.0000
2024/08/07	R035	08/05/2025	11.78 Call	Bond Future	5300.4100	5.3004	5337.5400	5.3375	0.701	0.0000	0.0000
2024/08/07	R035	08/05/2025	11.78 Put	Bond Future	2265.0500	2.2651	2235.9300	2.2359	1.286	0.0000	0.0000
2024/08/07	R035	08/05/2025	13.35 Call	Bond Future	11137.5100	11.1375	11191.8800	11.1919	0.488	0.0000	0.0000
2024/08/07	R035	08/05/2025	13.35 Put	Bond Future	652.8100	0.6528	640.9300	0.6409	1.820	0.0000	0.0000
2024/08/07	R035	08/05/2025	12.70 Call	Bond Future	8666.3700	8.6664	8714.6000	8.7146	0.557	0.0000	0.0000
2024/08/07	R035	08/05/2025	12.70 Put	Bond Future	1149.8700	1.1499	1131.8500	1.1319	1.567	0.0000	0.0000
2024/08/07	R035	08/05/2025	11.46 Put	Bond Future	2854.6600	2.8547	2820.8100	2.8208	1.186	0.0000	0.0000
2024/08/07	R035	08/05/2025	11.46 Call	Bond Future	4249.7800	4.2498	4282.1800	4.2822	0.762	0.0000	0.0000
2024/08/07	R035	07/08/2025		Bond Future	11.3104	89.9640	11.2973	90.0320	0.116	0.0000	0.0000
2024/08/07	R035	07/08/2025	12.65 Call	Bond Future	8551.7300	8.5517	8597.0500	8.5971	0.530	0.0000	0.0000
2024/08/07	R035	07/08/2025	12.65 Put	Bond Future	1959.4800	1.9595	1936.7800	1.9368	1.158	0.0000	0.0000
2024/08/07	R035	06/11/2025		Bond Future	11.4480	87.2405	11.4343	87.3103	0.120	0.0000	0.0000
2024/08/07	R035	06/11/2025	11.20 Call	Bond Future	3838.9500	3.8390	3867.6900	3.8677	0.749	0.0000	0.0000
2024/08/07	R035	06/11/2025	11.20 Put	Bond Future	5109.4500	5.1095	5068.4100	5.0684	0.803	0.0000	0.0000
2024/08/07	R053	07/11/2024	12.80 Call	Bond Future	9252.8800	9.2529	9505.6900	9.5057	2.732	0.0000	0.0000
2024/08/07	R053	07/11/2024	12.80 Put	Bond Future	682.6800	0.6827	629.0600	0.6291	7.854	0.0000	0.0000
2024/08/07	R053	07/11/2024	12.81 Call	Bond Future	9313.0700	9.3131	9566.4700	9.5665	2.721	0.0000	0.0000
2024/08/07	R053	07/11/2024	12.81 Put	Bond Future	673.3100	0.6733	620.2800	0.6203	7.876	0.0000	0.0000
2024/08/07	R053	07/11/2024	12.79 Call	Bond Future	9192.7400	9.1927	9444.9500	9.4450	2.744	0.0000	0.0000
2024/08/07	R053	07/11/2024	12.79 Put	Bond Future	692.1900	0.6922	637.9700	0.6380	7.833	0.0000	0.0000
2024/08/07	R053	07/11/2024		Bond Future	11.6664	101.0028	11.6292	101.3092	0.319	0.0000	0.0000
2024/08/07	R053	06/02/2025		Bond Future	11.7608	103.1387	11.7222	103.4521	0.329	0.0000	0.0000
2024/08/07	R053	06/02/2025	12.94 Call	Bond Future	10269.9900	10.2700	10510.0200	10.5100	2.337	0.0000	0.0000
2024/08/07	R053	06/02/2025	12.94 Put	Bond Future	1511.6100	1.5116	1438.2100	1.4382	4.856	0.0000	0.0000
2024/08/07	R053	08/05/2025		Bond Future	11.8621	99.4173	11.8220	99.7376	0.339	0.0000	0.0000
2024/08/07	R053	08/05/2025	12.64 Call	Bond Future	8951.1500	8.9512	9163.9600	9.1640	2.377	0.0000	0.0000
2024/08/07	R053	08/05/2025	12.64 Put	Bond Future	3101.0800	3.1011	2993.5600	2.9936	3.467	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	
2024/08/07	R053	07/08/2025		Bond Future	11.9713	101.4465	11.9296	101.7739	0.349	0.0000	0.0000
2024/08/07	R053	07/08/2025	13.17 Call	Bond Future	11605.6700	11.6057	11838.9200	11.8389	2.010	0.0000	0.0000
2024/08/07	R053	07/08/2025	13.17 Put	Bond Future	2993.3000	2.9933	2899.1400	2.8991	3.146	0.0000	0.0000
2024/08/07	R053	06/11/2025		Bond Future	12.0936	97.5919	12.0502	97.9263	0.359	0.0000	0.0000
2024/08/07	R053	06/11/2025	11.76 Call	Bond Future	5425.6900	5.4257	5577.3400	5.5773	2.795	0.0000	0.0000
2024/08/07	R053	06/11/2025	11.76 Put	Bond Future	8048.0900	8.0481	7865.3500	7.8654	2.271	0.0000	0.0000
2024/08/07	R186	07/11/2024		Bond Future	8.2504	108.3831	8.2510	108.3821	0.006	0.0000	0.0000
2024/08/07	R186	07/11/2024	9.14 Call	Bond Future	1831.6000	1.8316	1828.8300	1.8288	0.151	0.0000	0.0000
2024/08/07	R186	07/11/2024	9.14 Put	Bond Future	113.4000	0.1134	111.6300	0.1116	1.561	0.0000	0.0000
2024/08/07	R186	07/11/2024	9.15 Call	Bond Future	1848.0200	1.8480	1845.2700	1.8453	0.149	0.0000	0.0000
2024/08/07	R186	07/11/2024	9.15 Put	Bond Future	110.7200	0.1107	108.9700	0.1090	1.581	0.0000	0.0000
2024/08/07	R186	07/11/2024	9.13 Call	Bond Future	1815.2200	1.8152	1812.4300	1.8124	0.154	0.0000	0.0000
2024/08/07	R186	07/11/2024	9.13 Put	Bond Future	116.1300	0.1161	114.3400	0.1143	1.541	0.0000	0.0000
2024/08/07	R186	06/02/2025		Bond Future	8.2032	105.3617	8.2035	105.3612	0.004	0.0000	0.0000
2024/08/07	R186	06/02/2025	9.03 Call	Bond Future	1718.7300	1.7187	1716.5900	1.7166	0.125	0.0000	0.0000
2024/08/07	R186	06/02/2025	9.03 Put	Bond Future	296.1300	0.2961	294.5100	0.2945	0.547	0.0000	0.0000
2024/08/07	R186	08/05/2025		Bond Future	8.1662	107.5569	8.1662	107.5568	0.001	0.0000	0.0000
2024/08/07	R186	08/05/2025	8.47 Call	Bond Future	1042.8200	1.0428	1041.3600	1.0414	0.140	0.0000	0.0000
2024/08/07	R186	08/05/2025	8.47 Put	Bond Future	583.9900	0.5840	582.6300	0.5826	0.233	0.0000	0.0000
2024/08/07	R186	07/08/2025		Bond Future	8.1445	104.4418	8.1442	104.4422	0.003	0.0000	0.0000
2024/08/07	R186	07/08/2025	9.68 Call	Bond Future	2096.3300	2.0963	2096.0500	2.0961	0.013	0.0000	0.0000
2024/08/07	R186	07/08/2025	9.68 Put	Bond Future	141.6300	0.1416	140.9900	0.1410	0.452	0.0000	0.0000
2024/08/07	R186	07/08/2025	10.25 Call	Bond Future	2730.0900	2.7301	2730.0600	2.7301	0.001	0.0000	0.0000
2024/08/07	R186	07/08/2025	10.25 Put	Bond Future	63.0400	0.0630	62.6500	0.0627	0.619	0.0000	0.0000
2024/08/07	R186	07/08/2025	9.22 Put	Bond Future	251.6900	0.2517	250.8300	0.2508	0.342	0.0000	0.0000
2024/08/07	R186	07/08/2025	9.22 Call	Bond Future	1626.3200	1.6263	1625.8200	1.6258	0.031	0.0000	0.0000
2024/08/07	R186	06/11/2025		Bond Future	8.1644	106.5143	8.1636	106.5152	0.010	0.0000	0.0000
2024/08/07	R186	06/11/2025	8.13 Call	Bond Future	633.3900	0.6334	633.1200	0.6331	0.043	0.0000	0.0000
2024/08/07	R186	06/11/2025	8.13 Put	Bond Future	669.9500	0.6700	668.8000	0.6688	0.172	0.0000	0.0000
2024/08/07	R202	07/11/2024		Bond Future	269.1727	269.1727	269.5759	269.5759	0.150	0.0000	0.0000
2024/08/07	R202	06/02/2025		Bond Future	269.7301	269.7301	270.1433	270.1433	0.153	0.0000	0.0000
2024/08/07	R202	06/02/2025	266.79 Call	Bond Future	2940.0500	2.9401	3353.2600	3.3533	14.055	0.0000	0.0000
2024/08/07	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	R202	08/05/2025		Bond Future	275.4165	275.4165	275.8394	275.8394	0.154	0.0000	0.0000
2024/08/07	R202	08/05/2025	272.31 Call	Bond Future	3106.4600	3.1065	3529.3800	3.5294	13.614	0.0000	0.0000
2024/08/07	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	R202	07/08/2025		Bond Future	275.8076	275.8076	276.2406	276.2406	0.157	0.0000	0.0000
2024/08/07	R202	07/08/2025	271.60 Call	Bond Future	4207.6100	4.2076	4640.6100	4.6406	10.291	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	
2024/08/07	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	R202	06/11/2025		Bond Future	281.3575	281.3575	281.8004	281.8004	0.157	0.0000	0.0000
2024/08/07	R202	06/11/2025	275.64 Call	Bond Future	5717.5100	5.7175	6160.3600	6.1604	7.746	0.0000	0.0000
2024/08/07	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	R209	07/11/2024		Bond Future	11.1042	69.7856	11.0981	69.8158	0.055	0.0000	0.0000
2024/08/07	R209	07/11/2024	12.22 Call	Bond Future	5622.1200	5.6221	5642.1800	5.6422	0.357	0.0000	0.0000
2024/08/07	R209	07/11/2024	12.22 Put	Bond Future	368.5700	0.3686	358.4300	0.3584	2.751	0.0000	0.0000
2024/08/07	R209	07/11/2024	12.23 Call	Bond Future	5661.0500	5.6611	5681.2300	5.6812	0.356	0.0000	0.0000
2024/08/07	R209	07/11/2024	12.23 Put	Bond Future	362.9200	0.3629	352.9000	0.3529	2.761	0.0000	0.0000
2024/08/07	R209	07/11/2024	12.21 Call	Bond Future	5583.2100	5.5832	5603.1800	5.6032	0.358	0.0000	0.0000
2024/08/07	R209	07/11/2024	12.21 Put	Bond Future	374.2900	0.3743	364.0600	0.3641	2.733	0.0000	0.0000
2024/08/07	R209	06/02/2025		Bond Future	11.1928	71.2615	11.1864	71.2927	0.057	0.0000	0.0000
2024/08/07	R209	06/02/2025	12.44 Call	Bond Future	6521.6400	6.5216	6541.7900	6.5418	0.309	0.0000	0.0000
2024/08/07	R209	06/02/2025	12.44 Put	Bond Future	768.0600	0.7681	757.0500	0.7571	1.433	0.0000	0.0000
2024/08/07	R209	08/05/2025		Bond Future	11.2894	69.5906	11.2828	69.6227	0.059	0.0000	0.0000
2024/08/07	R209	08/05/2025	11.89 Call	Bond Future	4833.4800	4.8335	4849.0900	4.8491	0.323	0.0000	0.0000
2024/08/07	R209	08/05/2025	11.89 Put	Bond Future	2022.6600	2.0227	2006.1600	2.0062	0.816	0.0000	0.0000
2024/08/07	R209	07/08/2025		Bond Future	11.3956	71.0122	11.3886	71.0452	0.061	0.0000	0.0000
2024/08/07	R209	07/08/2025	12.68 Call	Bond Future	7557.5100	7.5575	7577.2200	7.5772	0.261	0.0000	0.0000
2024/08/07	R209	07/08/2025	12.68 Put	Bond Future	1823.6200	1.8236	1810.2500	1.8103	0.733	0.0000	0.0000
2024/08/07	R209	06/11/2025		Bond Future	11.5172	69.2684	11.5099	69.3025	0.064	0.0000	0.0000
2024/08/07	R209	06/11/2025	11.27 Call	Bond Future	3504.4500	3.5045	3516.5700	3.5166	0.346	0.0000	0.0000
2024/08/07	R209	06/11/2025	11.27 Put	Bond Future	4665.3100	4.6653	4643.2800	4.6433	0.472	0.0000	0.0000
2024/08/07	R210	07/11/2024		Bond Future	240.5492	240.5492	240.5362	240.5362	0.005	0.0000	0.0000
2024/08/07	R210	06/02/2025		Bond Future	245.6959	245.6959	245.6837	245.6837	0.005	0.0000	0.0000
2024/08/07	R210	06/02/2025	239.61 Call	Bond Future	6085.9100	6.0859	6073.6700	6.0737	0.201	0.0000	0.0000
2024/08/07	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	R210	08/05/2025		Bond Future	247.4776	247.4776	247.4661	247.4661	0.005	0.0000	0.0000
2024/08/07	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	R210	08/05/2025	248.03 Put	Bond Future	552.4200	0.5524	563.9000	0.5639	2.078	0.0000	0.0000
2024/08/07	R210	07/08/2025		Bond Future	252.5966	252.5966	252.5860	252.5860	0.004	0.0000	0.0000
2024/08/07	R210	07/08/2025	248.44 Call	Bond Future	4156.5600	4.1566	4146.0100	4.1460	0.254	0.0000	0.0000
2024/08/07	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	R210	06/11/2025		Bond Future	254.2258	254.2258	254.2161	254.2161	0.004	0.0000	0.0000
2024/08/07	R210	06/11/2025	252.14 Call	Bond Future	2085.7600	2.0858	2076.1300	2.0761	0.462	0.0000	0.0000
2024/08/07	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	R213	07/11/2024		Bond Future	9.8614	88.2001	9.8660	88.1804	0.047	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	
2024/08/07	R213	07/11/2024	11.22 Call	Bond Future	5671.3500	5.6714	5649.8800	5.6499	0.379	0.0000	0.0000
2024/08/07	R213	07/11/2024	11.22 Put	Bond Future	159.4800	0.1595	157.6900	0.1577	1.122	0.0000	0.0000
2024/08/07	R213	07/11/2024	11.23 Call	Bond Future	5707.4200	5.7074	5685.9600	5.6860	0.376	0.0000	0.0000
2024/08/07	R213	07/11/2024	11.23 Put	Bond Future	156.6200	0.1566	154.8400	0.1548	1.137	0.0000	0.0000
2024/08/07	R213	07/11/2024	11.21 Call	Bond Future	5635.2300	5.6352	5613.7500	5.6138	0.381	0.0000	0.0000
2024/08/07	R213	07/11/2024	11.21 Put	Bond Future	162.3200	0.1623	160.5200	0.1605	1.109	0.0000	0.0000
2024/08/07	R213	06/02/2025		Bond Future	9.9331	90.0661	9.9379	90.0464	0.048	0.0000	0.0000
2024/08/07	R213	06/02/2025	11.35 Call	Bond Future	6023.3900	6.0234	6003.0300	6.0030	0.338	0.0000	0.0000
2024/08/07	R213	06/02/2025	11.35 Put	Bond Future	453.8800	0.4539	453.2100	0.4532	0.148	0.0000	0.0000
2024/08/07	R213	08/05/2025		Bond Future	10.0101	88.3833	10.0151	88.3635	0.050	0.0000	0.0000
2024/08/07	R213	08/05/2025	10.52 Call	Bond Future	3645.8500	3.6459	3628.9100	3.6289	0.465	0.0000	0.0000
2024/08/07	R213	08/05/2025	10.52 Put	Bond Future	1652.3400	1.6523	1655.1400	1.6551	0.169	0.0000	0.0000
2024/08/07	R213	07/08/2025		Bond Future	10.1022	90.1902	10.1074	90.1705	0.051	0.0000	0.0000
2024/08/07	R213	07/08/2025	11.66 Call	Bond Future	6790.3100	6.7903	6771.6200	6.7716	0.275	0.0000	0.0000
2024/08/07	R213	07/08/2025	11.66 Put	Bond Future	1067.1600	1.0672	1068.2300	1.0682	0.100	0.0000	0.0000
2024/08/07	R213	06/11/2025		Bond Future	10.2238	88.4258	10.2291	88.4061	0.052	0.0000	0.0000
2024/08/07	R213	06/11/2025	10.05 Call	Bond Future	2660.3400	2.6603	2647.6000	2.6476	0.479	0.0000	0.0000
2024/08/07	R213	06/11/2025	10.05 Put	Bond Future	3304.1700	3.3042	3311.1600	3.3112	0.212	0.0000	0.0000
2024/08/07	R214	07/11/2024	12.61 Call	Bond Future	5671.5600	5.6716	5830.8200	5.8308	2.808	0.0000	0.0000
2024/08/07	R214	07/11/2024	12.61 Put	Bond Future	416.5800	0.4166	383.0500	0.3831	8.049	0.0000	0.0000
2024/08/07	R214	07/11/2024	12.62 Call	Bond Future	5710.8800	5.7109	5870.5400	5.8705	2.796	0.0000	0.0000
2024/08/07	R214	07/11/2024	12.62 Put	Bond Future	410.4700	0.4105	377.3400	0.3773	8.071	0.0000	0.0000
2024/08/07	R214	07/11/2024	12.60 Call	Bond Future	5632.3600	5.6324	5791.2100	5.7912	2.820	0.0000	0.0000
2024/08/07	R214	07/11/2024	12.60 Put	Bond Future	422.8500	0.4229	388.9100	0.3889	8.026	0.0000	0.0000
2024/08/07	R214	07/11/2024		Bond Future	11.5282	64.6916	11.4912	64.8844	0.322	0.0000	0.0000
2024/08/07	R214	06/02/2025	12.71 Call	Bond Future	6176.0600	6.1761	6325.9000	6.3259	2.426	0.0000	0.0000
2024/08/07	R214	06/02/2025	12.71 Put	Bond Future	956.4600	0.9565	909.1300	0.9091	4.948	0.0000	0.0000
2024/08/07	R214	06/02/2025		Bond Future	11.6215	66.0602	11.5831	66.2574	0.331	0.0000	0.0000
2024/08/07	R214	06/02/2025	13.63 Call	Bond Future	9519.6400	9.5196	9694.2300	9.6942	1.834	0.0000	0.0000
2024/08/07	R214	06/02/2025	13.63 Put	Bond Future	388.7200	0.3887	366.1400	0.3661	5.809	0.0000	0.0000
2024/08/07	R214	06/02/2025	12.25 Put	Bond Future	1474.3100	1.4743	1407.9400	1.4079	4.502	0.0000	0.0000
2024/08/07	R214	06/02/2025	12.25 Call	Bond Future	4571.5300	4.5715	4702.3300	4.7023	2.861	0.0000	0.0000
2024/08/07	R214	06/02/2025	11.75 Put	Bond Future	2340.5600	2.3406	2247.6000	2.2476	3.972	0.0000	0.0000
2024/08/07	R214	06/02/2025	11.75 Call	Bond Future	2993.2300	2.9932	3097.4400	3.0974	3.482	0.0000	0.0000
2024/08/07	R214	08/05/2025		Bond Future	11.7163	64.1310	11.6765	64.3325	0.340	0.0000	0.0000
2024/08/07	R214	08/05/2025	12.40 Call	Bond Future	5327.1000	5.3271	5458.4000	5.4584	2.465	0.0000	0.0000
2024/08/07	R214	08/05/2025	12.40 Put	Bond Future	2010.4300	2.0104	1940.1900	1.9402	3.494	0.0000	0.0000
2024/08/07	R214	07/08/2025		Bond Future	11.8202	65.4414	11.7790	65.6474	0.349	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	
2024/08/07	R214	07/08/2025	12.97 Call	Bond Future	7465.3300	7.4653	7609.3700	7.6094	1.929	0.0000	0.0000
2024/08/07	R214	07/08/2025	12.97 Put	Bond Future	2110.9700	2.1110	2049.0400	2.0490	2.934	0.0000	0.0000
2024/08/07	R214	06/11/2025		Bond Future	11.9394	63.4378	11.8966	63.6482	0.358	0.0000	0.0000
2024/08/07	R214	06/11/2025	11.64 Call	Bond Future	3599.6500	3.5997	3696.4400	3.6964	2.689	0.0000	0.0000
2024/08/07	R214	06/11/2025	11.64 Put	Bond Future	5094.1800	5.0942	4980.6000	4.9806	2.230	0.0000	0.0000
2024/08/07	R248	07/11/2024		Bond Future	11.6508	78.6164	11.6137	78.8541	0.319	0.0000	0.0000
2024/08/07	R248	07/11/2024	12.79 Call	Bond Future	7182.4700	7.1825	7381.5200	7.3815	2.771	0.0000	0.0000
2024/08/07	R248	07/11/2024	12.79 Put	Bond Future	469.0800	0.4691	430.4300	0.4304	8.240	0.0000	0.0000
2024/08/07	R248	07/11/2024	12.80 Call	Bond Future	7229.9400	7.2299	7429.4500	7.4295	2.759	0.0000	0.0000
2024/08/07	R248	07/11/2024	12.80 Put	Bond Future	462.2000	0.4622	424.0100	0.4240	8.263	0.0000	0.0000
2024/08/07	R248	07/11/2024	12.78 Call	Bond Future	7134.9200	7.1349	7333.5200	7.3335	2.783	0.0000	0.0000
2024/08/07	R248	07/11/2024	12.78 Put	Bond Future	475.9600	0.4760	436.8600	0.4369	8.215	0.0000	0.0000
2024/08/07	R248	06/02/2025		Bond Future	11.7468	80.2795	11.7082	80.5226	0.328	0.0000	0.0000
2024/08/07	R248	06/02/2025	12.71 Call	Bond Future	7052.6000	7.0526	7230.1000	7.2301	2.517	0.0000	0.0000
2024/08/07	R248	06/02/2025	12.71 Put	Bond Future	1389.4600	1.3895	1323.8700	1.3239	4.721	0.0000	0.0000
2024/08/07	R248	08/05/2025		Bond Future	11.8440	77.5020	11.8040	77.7505	0.338	0.0000	0.0000
2024/08/07	R248	08/05/2025	12.60 Call	Bond Future	6859.6500	6.8597	7024.1600	7.0242	2.398	0.0000	0.0000
2024/08/07	R248	08/05/2025	12.60 Put	Bond Future	2414.2000	2.4142	2330.2000	2.3302	3.479	0.0000	0.0000
2024/08/07	R248	07/08/2025		Bond Future	11.9504	79.0852	11.9089	79.3392	0.348	0.0000	0.0000
2024/08/07	R248	07/08/2025	13.21 Call	Bond Future	9332.2800	9.3323	9514.9500	9.5150	1.957	0.0000	0.0000
2024/08/07	R248	07/08/2025	13.21 Put	Bond Future	2281.0600	2.2811	2209.8000	2.2098	3.124	0.0000	0.0000
2024/08/07	R248	06/11/2025		Bond Future	12.0717	76.2084	12.0286	76.4678	0.358	0.0000	0.0000
2024/08/07	R248	06/11/2025	11.74 Call	Bond Future	4299.5000	4.2995	4417.4100	4.4174	2.742	0.0000	0.0000
2024/08/07	R248	06/11/2025	11.74 Put	Bond Future	6333.3800	6.3334	6191.8900	6.1919	2.234	0.0000	0.0000
2024/08/07	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/07	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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