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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

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
2024/08/08	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/08	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/08	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/08	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/08	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/08	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/08	2025	07/11/2024		Bond Future	185.4985	185.4985	185.6017	0.056	0.0000	0.0000
2024/08/08	2029	07/11/2024		Bond Future	132.9959	132.9959	132.9310	0.049	0.0000	0.0000
2024/08/08	2029	06/02/2025		Bond Future	135.8422	135.8422	135.7764	0.048	0.0000	0.0000
2024/08/08	2029	06/02/2025	132.40 Call	Bond Future	3442.1500	3.4422	3376.4200	1.910	0.0000	0.0000
2024/08/08	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	2029	08/05/2025		Bond Future	137.2803	137.2803	137.2136	0.049	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	
2024/08/08	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	2029	08/05/2025	137.85 Put	Bond Future	569.7100	0.5697	636.4400	0.6364	11.713	0.0000	0.0000
2024/08/08	2029	07/08/2025		Bond Future	140.1211	140.1211	140.0535	140.0535	0.048	0.0000	0.0000
2024/08/08	2029	07/08/2025	137.41 Call	Bond Future	2711.0600	2.7111	2643.5200	2.6435	2.491	0.0000	0.0000
2024/08/08	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	2029	06/11/2025		Bond Future	141.4927	141.4927	141.4240	141.4240	0.049	0.0000	0.0000
2024/08/08	2029	06/11/2025	139.79 Call	Bond Future	1702.6700	1.7027	1633.9700	1.6340	4.035	0.0000	0.0000
2024/08/08	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	2030	07/11/2024	10.21 Put	Bond Future	352.7500	0.3528	358.6200	0.3586	1.664	0.0000	0.0000
2024/08/08	2030	07/11/2024	10.21 Call	Bond Future	3484.3100	3.4843	3429.7900	3.4298	1.565	0.0000	0.0000
2024/08/08	2030	07/11/2024	10.71 Put	Bond Future	144.0300	0.1440	145.9400	0.1459	1.326	0.0000	0.0000
2024/08/08	2030	07/11/2024	10.71 Call	Bond Future	5127.5300	5.1275	5069.0500	5.0691	1.141	0.0000	0.0000
2024/08/08	2030	07/11/2024	11.91 Call	Bond Future	9250.2000	9.2502	9189.8100	9.1898	0.653	0.0000	0.0000
2024/08/08	2030	07/11/2024	11.91 Put	Bond Future	8.6700	0.0087	8.6700	0.0087	0.000	0.0000	0.0000
2024/08/08	2030	07/11/2024		Bond Future	9.3924	96.5970	9.4079	96.5366	0.164	0.0000	0.0000
2024/08/08	2030	07/11/2024	10.75 Call	Bond Future	5263.3800	5.2634	5204.7200	5.2047	1.114	0.0000	0.0000
2024/08/08	2030	07/11/2024	10.75 Put	Bond Future	133.7400	0.1337	135.4700	0.1355	1.294	0.0000	0.0000
2024/08/08	2030	07/11/2024	10.76 Call	Bond Future	5297.4000	5.2974	5238.7000	5.2387	1.108	0.0000	0.0000
2024/08/08	2030	07/11/2024	10.76 Put	Bond Future	131.2800	0.1313	132.9700	0.1330	1.287	0.0000	0.0000
2024/08/08	2030	07/11/2024	10.74 Call	Bond Future	5229.3700	5.2294	5170.7600	5.1708	1.121	0.0000	0.0000
2024/08/08	2030	07/11/2024	10.74 Put	Bond Future	136.2400	0.1362	138.0200	0.1380	1.307	0.0000	0.0000
2024/08/08	2030	06/02/2025		Bond Future	9.4394	94.6310	9.4557	94.5697	0.173	0.0000	0.0000
2024/08/08	2030	06/02/2025	10.68 Call	Bond Future	4989.9400	4.9899	4935.6700	4.9357	1.088	0.0000	0.0000
2024/08/08	2030	06/02/2025	10.68 Put	Bond Future	464.9700	0.4650	471.9900	0.4720	1.510	0.0000	0.0000
2024/08/08	2030	08/05/2025		Bond Future	9.5081	96.6027	9.5254	96.5406	0.181	0.0000	0.0000
2024/08/08	2030	08/05/2025	9.93 Call	Bond Future	3012.8600	3.0129	2970.6600	2.9707	1.401	0.0000	0.0000
2024/08/08	2030	08/05/2025	9.93 Put	Bond Future	1507.6700	1.5077	1527.6100	1.5276	1.323	0.0000	0.0000
2024/08/08	2030	08/05/2025	11.86 Call	Bond Future	8299.5100	8.2995	8241.0900	8.2411	0.704	0.0000	0.0000
2024/08/08	2030	08/05/2025	11.86 Put	Bond Future	274.0000	0.2740	277.7200	0.2777	1.358	0.0000	0.0000
2024/08/08	2030	08/05/2025	10.31 Put	Bond Future	1108.0100	1.1080	1122.9500	1.1230	1.348	0.0000	0.0000
2024/08/08	2030	08/05/2025	10.31 Call	Bond Future	3943.7900	3.9438	3896.5900	3.8966	1.197	0.0000	0.0000
2024/08/08	2030	08/05/2025	12.28 Call	Bond Future	9531.6200	9.5316	9471.7400	9.4717	0.628	0.0000	0.0000
2024/08/08	2030	08/05/2025	12.28 Put	Bond Future	162.9600	0.1630	165.2200	0.1652	1.387	0.0000	0.0000
2024/08/08	2030	08/05/2025	10.69 Put	Bond Future	810.6500	0.8107	821.6400	0.8216	1.356	0.0000	0.0000
2024/08/08	2030	08/05/2025	10.69 Call	Bond Future	4953.6100	4.9536	4902.4600	4.9025	1.033	0.0000	0.0000
2024/08/08	2030	07/08/2025	12.12 Call	Bond Future	8593.4800	8.5935	8535.4700	8.5355	0.675	0.0000	0.0000
2024/08/08	2030	07/08/2025	12.12 Put	Bond Future	381.8800	0.3819	386.8900	0.3869	1.312	0.0000	0.0000
2024/08/08	2030	07/08/2025	10.48 Put	Bond Future	1336.7800	1.3368	1353.1800	1.3532	1.227	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	
2024/08/08	2030	07/08/2025	10.48 Call	Bond Future	4319.8400	4.3198	4273.2200	4.2732	1.079	0.0000	0.0000
2024/08/08	2030	07/08/2025		Bond Future	9.5954	94.5673	9.6137	94.5043	0.191	0.0000	0.0000
2024/08/08	2030	07/08/2025	11.11 Call	Bond Future	5918.6900	5.9187	5866.5800	5.8666	0.880	0.0000	0.0000
2024/08/08	2030	07/08/2025	11.11 Put	Bond Future	881.9200	0.8819	892.8300	0.8928	1.237	0.0000	0.0000
2024/08/08	2030	06/11/2025		Bond Future	9.6990	96.4444	9.7184	96.3806	0.201	0.0000	0.0000
2024/08/08	2030	06/11/2025	9.54 Call	Bond Future	2205.4300	2.2054	2172.3400	2.1723	1.500	0.0000	0.0000
2024/08/08	2030	06/11/2025	9.54 Put	Bond Future	2728.1600	2.7282	2758.8400	2.7588	1.125	0.0000	0.0000
2024/08/08	2032	07/11/2024	10.60 Call	Bond Future	2716.8800	2.7169	2727.6100	2.7276	0.395	0.0000	0.0000
2024/08/08	2032	07/11/2024	10.60 Put	Bond Future	959.7800	0.9598	941.8900	0.9419	1.864	0.0000	0.0000
2024/08/08	2032	07/11/2024	11.11 Put	Bond Future	428.7700	0.4288	417.6100	0.4176	2.603	0.0000	0.0000
2024/08/08	2032	07/11/2024	11.11 Call	Bond Future	4514.0300	4.5140	4531.4900	4.5315	0.387	0.0000	0.0000
2024/08/08	2032	07/11/2024	11.61 Put	Bond Future	183.8200	0.1838	177.5600	0.1776	3.406	0.0000	0.0000
2024/08/08	2032	07/11/2024	11.61 Call	Bond Future	6475.4900	6.4755	6497.8500	6.4979	0.345	0.0000	0.0000
2024/08/08	2032	07/11/2024	12.95 Call	Bond Future	11862.3500	11.8624	11890.4500	11.8905	0.237	0.0000	0.0000
2024/08/08	2032	07/11/2024	12.95 Put	Bond Future	7.9200	0.0079	7.4000	0.0074	6.566	0.0000	0.0000
2024/08/08	2032	07/11/2024	11.48 Call	Bond Future	5955.1100	5.9551	5976.3900	5.9764	0.357	0.0000	0.0000
2024/08/08	2032	07/11/2024	11.48 Put	Bond Future	230.0100	0.2300	222.6700	0.2227	3.191	0.0000	0.0000
2024/08/08	2032	07/11/2024	11.49 Call	Bond Future	5994.9600	5.9950	6016.3200	6.0163	0.356	0.0000	0.0000
2024/08/08	2032	07/11/2024	11.49 Put	Bond Future	226.1100	0.2261	218.8500	0.2189	3.211	0.0000	0.0000
2024/08/08	2032	07/11/2024	11.47 Call	Bond Future	5915.3600	5.9154	5936.5500	5.9366	0.358	0.0000	0.0000
2024/08/08	2032	07/11/2024	11.47 Put	Bond Future	234.0500	0.2341	226.6200	0.2266	3.175	0.0000	0.0000
2024/08/08	2032	07/11/2024		Bond Future	10.2264	90.8855	10.2204	90.9141	0.059	0.0000	0.0000
2024/08/08	2032	07/11/2024	13.36 Call	Bond Future	13462.3200	13.4623	13490.7600	13.4908	0.211	0.0000	0.0000
2024/08/08	2032	07/11/2024	13.36 Put	Bond Future	2.2700	0.0023	2.0900	0.0021	7.930	0.0000	0.0000
2024/08/08	2032	07/11/2024	11.64 Put	Bond Future	174.4600	0.1745	168.4300	0.1684	3.456	0.0000	0.0000
2024/08/08	2032	07/11/2024	11.64 Call	Bond Future	6596.1800	6.5962	6618.7700	6.6188	0.342	0.0000	0.0000
2024/08/08	2032	06/02/2025		Bond Future	10.3064	92.8081	10.3000	92.8378	0.062	0.0000	0.0000
2024/08/08	2032	06/02/2025	11.72 Call	Bond Future	6826.3900	6.8264	6847.0700	6.8471	0.303	0.0000	0.0000
2024/08/08	2032	06/02/2025	11.72 Put	Bond Future	566.1100	0.5661	557.1100	0.5571	1.590	0.0000	0.0000
2024/08/08	2032	08/05/2025		Bond Future	10.3977	90.5767	10.3909	90.6074	0.065	0.0000	0.0000
2024/08/08	2032	08/05/2025	10.91 Call	Bond Future	4190.3800	4.1904	4204.9100	4.2049	0.347	0.0000	0.0000
2024/08/08	2032	08/05/2025	10.91 Put	Bond Future	1918.5300	1.9185	1902.3600	1.9024	0.843	0.0000	0.0000
2024/08/08	2032	07/08/2025		Bond Future	10.5028	92.4272	10.4955	92.4590	0.069	0.0000	0.0000
2024/08/08	2032	07/08/2025	12.01 Call	Bond Future	7629.9800	7.6300	7650.4900	7.6505	0.269	0.0000	0.0000
2024/08/08	2032	07/08/2025	12.01 Put	Bond Future	1334.1000	1.3341	1322.8900	1.3229	0.840	0.0000	0.0000
2024/08/08	2032	06/11/2025		Bond Future	10.6303	90.0998	10.6225	90.1326	0.073	0.0000	0.0000
2024/08/08	2032	06/11/2025	10.42 Call	Bond Future	3102.2900	3.1023	3114.1900	3.1142	0.384	0.0000	0.0000
2024/08/08	2032	06/11/2025	10.42 Put	Bond Future	3998.4100	3.9984	3977.4800	3.9775	0.523	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	
2024/08/08	2033	07/11/2024		Bond Future	126.5007	126.5007	126.6887	126.6887	0.149	0.0000	0.0000
2024/08/08	2033	06/02/2025		Bond Future	129.2082	129.2082	129.4007	129.4007	0.149	0.0000	0.0000
2024/08/08	2033	06/02/2025	124.94 Call	Bond Future	4268.1500	4.2682	4460.6800	4.4607	4.511	0.0000	0.0000
2024/08/08	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	2033	08/05/2025		Bond Future	130.4064	130.4064	130.6033	130.6033	0.151	0.0000	0.0000
2024/08/08	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	2033	08/05/2025	130.62 Put	Bond Future	213.6400	0.2136	16.7200	0.0167	92.174	0.0000	0.0000
2024/08/08	2033	07/08/2025		Bond Future	133.1051	133.1051	133.3067	133.3067	0.151	0.0000	0.0000
2024/08/08	2033	07/08/2025	128.65 Call	Bond Future	4455.1000	4.4551	4656.7100	4.6567	4.525	0.0000	0.0000
2024/08/08	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	2033	06/11/2025		Bond Future	134.2330	134.2330	134.4389	134.4389	0.153	0.0000	0.0000
2024/08/08	2033	06/11/2025	133.14 Call	Bond Future	1093.0400	1.0930	1298.8800	1.2989	18.832	0.0000	0.0000
2024/08/08	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	2037	07/11/2024		Bond Future	11.3872	83.5712	11.3499	83.7813	0.328	0.0000	0.0000
2024/08/08	2037	07/11/2024	12.58 Call	Bond Future	6702.2000	6.7022	6880.5800	6.8806	2.662	0.0000	0.0000
2024/08/08	2037	07/11/2024	12.58 Put	Bond Future	374.2400	0.3742	342.5700	0.3426	8.462	0.0000	0.0000
2024/08/08	2037	07/11/2024	12.59 Call	Bond Future	6746.5600	6.7466	6925.3400	6.9253	2.650	0.0000	0.0000
2024/08/08	2037	07/11/2024	12.59 Put	Bond Future	368.5900	0.3686	337.3200	0.3373	8.484	0.0000	0.0000
2024/08/08	2037	07/11/2024	12.57 Call	Bond Future	6657.8700	6.6579	6835.8600	6.8359	2.673	0.0000	0.0000
2024/08/08	2037	07/11/2024	12.57 Put	Bond Future	379.9600	0.3800	347.9000	0.3479	8.438	0.0000	0.0000
2024/08/08	2037	06/02/2025		Bond Future	11.4869	81.0789	11.4481	81.2937	0.338	0.0000	0.0000
2024/08/08	2037	06/02/2025	12.76 Call	Bond Future	7477.8200	7.4778	7647.9700	7.6480	2.275	0.0000	0.0000
2024/08/08	2037	06/02/2025	12.76 Put	Bond Future	859.6400	0.8596	814.9600	0.8150	5.198	0.0000	0.0000
2024/08/08	2037	08/05/2025		Bond Future	11.6006	82.7676	11.5601	82.9873	0.349	0.0000	0.0000
2024/08/08	2037	08/05/2025	12.25 Call	Bond Future	5658.7200	5.6587	5799.4000	5.7994	2.486	0.0000	0.0000
2024/08/08	2037	08/05/2025	12.25 Put	Bond Future	2242.9200	2.2429	2163.9000	2.1639	3.523	0.0000	0.0000
2024/08/08	2037	08/05/2025	13.35 Put	Bond Future	1015.7300	1.0157	973.9200	0.9739	4.116	0.0000	0.0000
2024/08/08	2037	08/05/2025	13.35 Call	Bond Future	9761.2400	9.7612	9939.1300	9.9391	1.822	0.0000	0.0000
2024/08/08	2037	08/05/2025	12.55 Put	Bond Future	1807.2400	1.8072	1740.3900	1.7404	3.699	0.0000	0.0000
2024/08/08	2037	08/05/2025	12.55 Call	Bond Future	6731.5300	6.7315	6884.3800	6.8844	2.271	0.0000	0.0000
2024/08/08	2037	08/05/2025	13.30 Put	Bond Future	1052.7000	1.0527	1009.6100	1.0096	4.093	0.0000	0.0000
2024/08/08	2037	08/05/2025	13.30 Call	Bond Future	9567.6500	9.5677	9744.2600	9.7443	1.846	0.0000	0.0000
2024/08/08	2037	07/08/2025		Bond Future	11.7275	80.1979	11.6853	80.4224	0.359	0.0000	0.0000
2024/08/08	2037	07/08/2025	13.01 Call	Bond Future	8556.4100	8.5564	8716.5400	8.7165	1.871	0.0000	0.0000
2024/08/08	2037	07/08/2025	13.01 Put	Bond Future	2131.0600	2.1311	2066.6700	2.0667	3.022	0.0000	0.0000
2024/08/08	2037	06/11/2025		Bond Future	11.8615	81.7876	11.8176	82.0170	0.371	0.0000	0.0000
2024/08/08	2037	06/11/2025	11.63 Call	Bond Future	4076.1500	4.0762	4183.6200	4.1836	2.637	0.0000	0.0000
2024/08/08	2037	06/11/2025	11.63 Put	Bond Future	5295.2600	5.2953	5173.3100	5.1733	2.303	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	
2024/08/08	2038	07/11/2024		Bond Future	138.6737	138.6737	138.4382	138.4382	0.170	0.0000	0.0000
2024/08/08	2038	06/02/2025		Bond Future	139.5312	139.5312	139.2913	139.2913	0.172	0.0000	0.0000
2024/08/08	2038	06/02/2025	135.23 Call	Bond Future	4301.2100	4.3012	4061.2800	4.0613	5.578	0.0000	0.0000
2024/08/08	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	2038	08/05/2025		Bond Future	142.4732	142.4732	142.2287	142.2287	0.172	0.0000	0.0000
2024/08/08	2038	08/05/2025	139.68 Call	Bond Future	2793.1900	2.7932	2548.7200	2.5487	8.752	0.0000	0.0000
2024/08/08	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	2038	07/08/2025		Bond Future	143.2703	143.2703	143.0209	143.0209	0.174	0.0000	0.0000
2024/08/08	2038	07/08/2025	139.56 Call	Bond Future	3710.3100	3.7103	3460.8600	3.4609	6.723	0.0000	0.0000
2024/08/08	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	2038	06/11/2025		Bond Future	146.1539	146.1539	145.9001	145.9001	0.174	0.0000	0.0000
2024/08/08	2038	06/11/2025	143.88 Call	Bond Future	2273.9100	2.2739	2020.1400	2.0201	11.160	0.0000	0.0000
2024/08/08	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	2040	07/11/2024	12.10 Put	Bond Future	1171.3300	1.1713	1102.4800	1.1025	5.878	0.0000	0.0000
2024/08/08	2040	07/11/2024	12.10 Call	Bond Future	3913.4200	3.9134	4038.9000	4.0389	3.206	0.0000	0.0000
2024/08/08	2040	07/11/2024	12.60 Call	Bond Future	6102.2500	6.1023	6256.5700	6.2566	2.529	0.0000	0.0000
2024/08/08	2040	07/11/2024	12.60 Put	Bond Future	570.5400	0.5705	530.5300	0.5305	7.013	0.0000	0.0000
2024/08/08	2040	07/11/2024	13.15 Call	Bond Future	8676.9400	8.6769	8850.7500	8.8508	2.003	0.0000	0.0000
2024/08/08	2040	07/11/2024	13.15 Put	Bond Future	249.9000	0.2499	229.3800	0.2294	8.211	0.0000	0.0000
2024/08/08	2040	07/11/2024		Bond Future	11.6344	83.9203	11.6023	84.1147	0.276	0.0000	0.0000
2024/08/08	2040	07/11/2024	12.85 Call	Bond Future	7262.4200	7.2624	7427.0200	7.4270	2.266	0.0000	0.0000
2024/08/08	2040	07/11/2024	12.85 Put	Bond Future	392.8800	0.3929	363.1500	0.3632	7.567	0.0000	0.0000
2024/08/08	2040	07/11/2024	12.86 Call	Bond Future	7309.3200	7.3093	7474.2800	7.4743	2.257	0.0000	0.0000
2024/08/08	2040	07/11/2024	12.86 Put	Bond Future	387.0300	0.3870	357.6600	0.3577	7.589	0.0000	0.0000
2024/08/08	2040	07/11/2024	12.84 Call	Bond Future	7215.5400	7.2155	7379.7800	7.3798	2.276	0.0000	0.0000
2024/08/08	2040	07/11/2024	12.84 Put	Bond Future	398.8100	0.3988	368.7200	0.3687	7.545	0.0000	0.0000
2024/08/08	2040	06/02/2025		Bond Future	11.7355	81.1847	11.7021	81.3835	0.284	0.0000	0.0000
2024/08/08	2040	06/02/2025	12.95 Call	Bond Future	7802.5400	7.8025	7955.7100	7.9557	1.963	0.0000	0.0000
2024/08/08	2040	06/02/2025	12.95 Put	Bond Future	1043.1800	1.0432	997.5600	0.9976	4.373	0.0000	0.0000
2024/08/08	2040	06/02/2025	11.00 Put	Bond Future	5803.2600	5.8033	5655.4100	5.6554	2.548	0.0000	0.0000
2024/08/08	2040	06/02/2025	11.00 Call	Bond Future	1243.1900	1.2432	1294.1300	1.2941	4.098	0.0000	0.0000
2024/08/08	2040	06/02/2025	11.70 Call	Bond Future	3025.7000	3.0257	3119.2200	3.1192	3.091	0.0000	0.0000
2024/08/08	2040	06/02/2025	11.70 Put	Bond Future	3237.0900	3.2371	3131.8200	3.1318	3.252	0.0000	0.0000
2024/08/08	2040	06/02/2025	12.20 Call	Bond Future	4767.8500	4.7679	4889.3500	4.8894	2.548	0.0000	0.0000
2024/08/08	2040	06/02/2025	12.20 Put	Bond Future	2075.0000	2.0750	1997.7100	1.9977	3.725	0.0000	0.0000
2024/08/08	2040	08/05/2025	12.75 Put	Bond Future	2020.6600	2.0207	1956.2000	1.9562	3.190	0.0000	0.0000
2024/08/08	2040	08/05/2025	12.75 Call	Bond Future	7036.8900	7.0369	7175.7700	7.1758	1.974	0.0000	0.0000
2024/08/08	2040	08/05/2025	13.50 Put	Bond Future	1185.8900	1.1859	1143.8600	1.1439	3.544	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	
2024/08/08	2040	08/05/2025	13.50 Call	Bond Future	10021.6300	10.0216	10182.9400	10.1829	1.610	0.0000	0.0000
2024/08/08	2040	08/05/2025		Bond Future	11.8494	82.8755	11.8147	83.0788	0.293	0.0000	0.0000
2024/08/08	2040	08/05/2025	12.63 Call	Bond Future	6577.4500	6.5775	6711.9100	6.7119	2.044	0.0000	0.0000
2024/08/08	2040	08/05/2025	12.63 Put	Bond Future	2201.5000	2.2015	2132.6200	2.1326	3.129	0.0000	0.0000
2024/08/08	2040	08/05/2025	13.43 Put	Bond Future	1245.6900	1.2457	1201.9300	1.2019	3.513	0.0000	0.0000
2024/08/08	2040	08/05/2025	13.43 Call	Bond Future	9737.7900	9.7378	9897.3700	9.8974	1.639	0.0000	0.0000
2024/08/08	2040	07/08/2025		Bond Future	11.9756	80.0571	11.9394	80.2649	0.302	0.0000	0.0000
2024/08/08	2040	07/08/2025	13.29 Call	Bond Future	9304.1000	9.3041	9452.4300	9.4524	1.594	0.0000	0.0000
2024/08/08	2040	07/08/2025	13.29 Put	Bond Future	2269.2600	2.2693	2209.7300	2.2097	2.623	0.0000	0.0000
2024/08/08	2040	06/11/2025		Bond Future	12.1077	81.6434	12.0701	81.8558	0.311	0.0000	0.0000
2024/08/08	2040	06/11/2025	11.84 Call	Bond Future	4305.8700	4.3059	4403.5300	4.4035	2.268	0.0000	0.0000
2024/08/08	2040	06/11/2025	11.84 Put	Bond Future	5836.0500	5.8361	5721.3000	5.7213	1.966	0.0000	0.0000
2024/08/08	2044	07/11/2024	12.25 Call	Bond Future	4292.2500	4.2923	4471.5400	4.4715	4.177	0.0000	0.0000
2024/08/08	2044	07/11/2024	12.25 Put	Bond Future	1103.7000	1.1037	1020.6400	1.0206	7.526	0.0000	0.0000
2024/08/08	2044	07/11/2024	12.00 Call	Bond Future	3278.8600	3.2789	3434.5900	3.4346	4.750	0.0000	0.0000
2024/08/08	2044	07/11/2024	12.00 Put	Bond Future	1555.3100	1.5553	1448.6900	1.4487	6.855	0.0000	0.0000
2024/08/08	2044	07/11/2024	12.50 Call	Bond Future	5383.3900	5.3834	5582.3200	5.5823	3.695	0.0000	0.0000
2024/08/08	2044	07/11/2024	12.50 Put	Bond Future	775.9600	0.7760	712.5400	0.7125	8.173	0.0000	0.0000
2024/08/08	2044	07/11/2024	12.91 Call	Bond Future	7267.2200	7.2672	7490.2000	7.4902	3.068	0.0000	0.0000
2024/08/08	2044	07/11/2024	12.91 Put	Bond Future	428.0900	0.4281	388.7200	0.3887	9.197	0.0000	0.0000
2024/08/08	2044	07/11/2024	12.92 Call	Bond Future	7313.9900	7.3140	7537.4400	7.5374	3.055	0.0000	0.0000
2024/08/08	2044	07/11/2024	12.92 Put	Bond Future	421.8600	0.4219	382.9600	0.3830	9.221	0.0000	0.0000
2024/08/08	2044	07/11/2024	12.90 Call	Bond Future	7220.4600	7.2205	7442.9700	7.4430	3.082	0.0000	0.0000
2024/08/08	2044	07/11/2024	12.90 Put	Bond Future	434.4000	0.4344	394.5600	0.3946	9.171	0.0000	0.0000
2024/08/08	2044	07/11/2024		Bond Future	11.7158	79.9662	11.6735	80.2286	0.361	0.0000	0.0000
2024/08/08	2044	06/02/2025		Bond Future	11.8125	77.2722	11.7685	77.5405	0.372	0.0000	0.0000
2024/08/08	2044	06/02/2025	13.02 Call	Bond Future	7847.2000	7.8472	8057.2400	8.0572	2.677	0.0000	0.0000
2024/08/08	2044	06/02/2025	13.02 Put	Bond Future	1034.0800	1.0341	975.8400	0.9758	5.632	0.0000	0.0000
2024/08/08	2044	06/02/2025	13.75 Call	Bond Future	10990.2700	10.9903	11225.3300	11.2253	2.139	0.0000	0.0000
2024/08/08	2044	06/02/2025	13.75 Put	Bond Future	530.3600	0.5304	497.1400	0.4971	6.264	0.0000	0.0000
2024/08/08	2044	06/02/2025	12.50 Put	Bond Future	1675.1900	1.6752	1589.6400	1.5896	5.107	0.0000	0.0000
2024/08/08	2044	06/02/2025	12.50 Call	Bond Future	5681.4300	5.6814	5864.1600	5.8642	3.216	0.0000	0.0000
2024/08/08	2044	06/02/2025	12.00 Put	Bond Future	2651.6100	2.6516	2531.1900	2.5312	4.541	0.0000	0.0000
2024/08/08	2044	06/02/2025	12.00 Call	Bond Future	3779.4500	3.7795	3927.3100	3.9273	3.912	0.0000	0.0000
2024/08/08	2044	08/05/2025		Bond Future	11.9206	78.8815	11.8750	79.1557	0.383	0.0000	0.0000
2024/08/08	2044	08/05/2025	12.72 Call	Bond Future	6797.9000	6.7979	6982.7300	6.9827	2.719	0.0000	0.0000
2024/08/08	2044	08/05/2025	12.72 Put	Bond Future	2241.2600	2.2413	2151.8800	2.1519	3.988	0.0000	0.0000
2024/08/08	2044	07/08/2025		Bond Future	12.0399	76.1067	11.9925	76.3868	0.394	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	
2024/08/08	2044	07/08/2025	13.34 Call	Bond Future	9351.9600	9.3520	9554.5500	9.5546	2.166	0.0000	0.0000
2024/08/08	2044	07/08/2025	13.34 Put	Bond Future	2283.3000	2.2833	2205.7100	2.2057	3.398	0.0000	0.0000
2024/08/08	2044	06/11/2025		Bond Future	12.1641	77.6144	12.1149	77.9005	0.405	0.0000	0.0000
2024/08/08	2044	06/11/2025	11.88 Call	Bond Future	4377.1900	4.3772	4510.5900	4.5106	3.048	0.0000	0.0000
2024/08/08	2044	06/11/2025	11.88 Put	Bond Future	6051.5100	6.0515	5898.8100	5.8988	2.523	0.0000	0.0000
2024/08/08	2046	07/11/2024		Bond Future	119.4737	119.4737	119.2860	119.2860	0.157	0.0000	0.0000
2024/08/08	2046	06/02/2025		Bond Future	122.0303	122.0303	121.8393	121.8393	0.157	0.0000	0.0000
2024/08/08	2046	06/02/2025	114.01 Call	Bond Future	8020.2900	8.0203	7829.2900	7.8293	2.381	0.0000	0.0000
2024/08/08	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	2046	08/05/2025		Bond Future	122.3616	122.3616	122.1666	122.1666	0.159	0.0000	0.0000
2024/08/08	2046	08/05/2025	121.97 Call	Bond Future	391.5900	0.3916	196.5800	0.1966	49.800	0.0000	0.0000
2024/08/08	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	2046	07/08/2025		Bond Future	124.8923	124.8923	124.6939	124.6939	0.159	0.0000	0.0000
2024/08/08	2046	07/08/2025	118.69 Call	Bond Future	6202.2900	6.2023	6003.9100	6.0039	3.198	0.0000	0.0000
2024/08/08	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	2046	06/11/2025		Bond Future	125.1263	125.1263	124.9236	124.9236	0.162	0.0000	0.0000
2024/08/08	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	2046	06/11/2025	125.41 Put	Bond Future	283.7500	0.2838	486.3800	0.4864	71.411	0.0000	0.0000
2024/08/08	2050	07/11/2024		Bond Future	120.8909	120.8909	120.8853	120.8853	0.005	0.0000	0.0000
2024/08/08	2050	06/02/2025		Bond Future	121.1263	121.1263	121.1212	121.1212	0.004	0.0000	0.0000
2024/08/08	2050	06/02/2025	115.60 Call	Bond Future	5526.3200	5.5263	5521.2100	5.5212	0.092	0.0000	0.0000
2024/08/08	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	2050	08/05/2025		Bond Future	123.6802	123.6802	123.6753	123.6753	0.004	0.0000	0.0000
2024/08/08	2050	08/05/2025	121.16 Call	Bond Future	2520.2100	2.5202	2515.2800	2.5153	0.196	0.0000	0.0000
2024/08/08	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	2050	07/08/2025		Bond Future	123.8404	123.8404	123.8355	123.8355	0.004	0.0000	0.0000
2024/08/08	2050	07/08/2025	119.89 Call	Bond Future	3950.3900	3.9504	3945.4500	3.9455	0.125	0.0000	0.0000
2024/08/08	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	2050	06/11/2025		Bond Future	126.3324	126.3324	126.3280	126.3280	0.004	0.0000	0.0000
2024/08/08	2050	06/11/2025	124.42 Call	Bond Future	1912.4200	1.9124	1907.9500	1.9080	0.234	0.0000	0.0000
2024/08/08	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	AL37	01/08/2024		Index Future	1010.9660	1010.9660	1010.9660	1010.9660	0.000	0.0000	0.0000
2024/08/08	AL37	07/11/2024		Index Future	1034.7430	1034.7430	1034.2500	1034.2500	0.048	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	
2024/08/08	AL37	06/02/2025		Index Future	1056.6380	1056.6380	1056.1390	1056.1390	0.047	0.0000	0.0000
2024/08/08	AL37	08/05/2025		Index Future	1078.6830	1078.6830	1078.1780	1078.1780	0.047	0.0000	0.0000
2024/08/08	AL37	07/08/2025		Index Future	1100.7770	1100.7770	1100.2660	1100.2660	0.046	0.0000	0.0000
2024/08/08	AL37	06/11/2025		Index Future	1122.7370	1122.7370	1122.2200	1122.2200	0.046	0.0000	0.0000
2024/08/08	AL7T	01/08/2024		Index Future	1194.3270	1194.3270	1194.3270	1194.3270	0.000	0.0000	0.0000
2024/08/08	AL7T	07/11/2024		Index Future	1221.2290	1221.2290	1222.9300	1222.9300	0.139	0.0000	0.0000
2024/08/08	AL7T	06/02/2025		Index Future	1247.0700	1247.0700	1248.8130	1248.8130	0.140	0.0000	0.0000
2024/08/08	AL7T	08/05/2025		Index Future	1273.0870	1273.0870	1274.8710	1274.8710	0.140	0.0000	0.0000
2024/08/08	AL7T	07/08/2025		Index Future	1299.1630	1299.1630	1300.9890	1300.9890	0.141	0.0000	0.0000
2024/08/08	AL7T	06/11/2025		Index Future	1325.0810	1325.0810	1326.9490	1326.9490	0.141	0.0000	0.0000
2024/08/08	ALBI	01/08/2024		Index Future	1033.3530	1033.3530	1033.3530	1033.3530	0.000	0.0000	0.0000
2024/08/08	ALBI	07/11/2024		Index Future	1055.4610	1055.4610	1056.9100	1056.9100	0.137	0.0000	0.0000
2024/08/08	ALBI	06/02/2025		Index Future	1077.7940	1077.7940	1079.2790	1079.2790	0.138	0.0000	0.0000
2024/08/08	ALBI	08/05/2025		Index Future	1100.2800	1100.2800	1101.8000	1101.8000	0.138	0.0000	0.0000
2024/08/08	ALBI	07/08/2025		Index Future	1122.8160	1122.8160	1124.3720	1124.3720	0.139	0.0000	0.0000
2024/08/08	ALBI	06/11/2025		Index Future	1145.2160	1145.2160	1146.8080	1146.8080	0.139	0.0000	0.0000
2024/08/08	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000





Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/08/08	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/08	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/08	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/08	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/08	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/08	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/08/08	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/08	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/08	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/08	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/08	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/08	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/08	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/08	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/08	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/08	ES33	07/11/2024		Bond Future	11.7051	78.3962	11.7090	78.3783	0.033	0.0000	0.0000
2024/08/08	ES33	06/02/2025		Bond Future	11.8380	80.0736	11.8420	80.0556	0.034	0.0000	0.0000
2024/08/08	ES33	06/02/2025	13.34 Call	Bond Future	6341.9800	6.3420	6324.0200	6.3240	0.283	0.0000	0.0000
2024/08/08	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	ES33	08/05/2025		Bond Future	11.9790	77.9590	11.9831	77.9410	0.034	0.0000	0.0000
2024/08/08	ES33	08/05/2025	12.73 Call	Bond Future	3187.0100	3.1870	3169.0400	3.1690	0.564	0.0000	0.0000
2024/08/08	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	ES33	07/08/2025		Bond Future	12.1345	79.5691	12.1387	79.5511	0.035	0.0000	0.0000
2024/08/08	ES33	07/08/2025	13.56 Call	Bond Future	5764.4600	5.7645	5746.5100	5.7465	0.311	0.0000	0.0000
2024/08/08	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	ES33	06/11/2025		Bond Future	12.3164	77.3675	12.3208	77.3496	0.035	0.0000	0.0000
2024/08/08	ES33	06/11/2025	12.01 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	ES33	06/11/2025	12.01 Put	Bond Future	1282.6900	1.2827	1300.6200	1.3006	1.398	0.0000	0.0000
2024/08/08	ES42	07/11/2024		Bond Future	12.1122	74.4174	12.1007	74.4830	0.095	0.0000	0.0000
2024/08/08	ES42	06/02/2025		Bond Future	12.2239	76.0087	12.2119	76.0761	0.098	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	
2024/08/08	ES42	06/02/2025	13.71 Call	Bond Future	7615.2400	7.6152	7682.5800	7.6826	0.884	0.0000	0.0000
2024/08/08	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	ES42	08/05/2025		Bond Future	12.3462	73.3424	12.3337	73.4115	0.102	0.0000	0.0000
2024/08/08	ES42	08/05/2025	13.25 Call	Bond Future	4711.4900	4.7115	4780.6000	4.7806	1.467	0.0000	0.0000
2024/08/08	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	ES42	07/08/2025		Bond Future	12.4757	74.8548	12.4626	74.9256	0.105	0.0000	0.0000
2024/08/08	ES42	07/08/2025	13.79 Call	Bond Future	6582.6100	6.5826	6653.4600	6.6535	1.076	0.0000	0.0000
2024/08/08	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	ES42	06/11/2025		Bond Future	12.6216	72.0900	12.6079	72.1627	0.109	0.0000	0.0000
2024/08/08	ES42	06/11/2025	12.39 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	ES42	06/11/2025	12.39 Put	Bond Future	1243.8700	1.2439	1171.1700	1.1712	5.845	0.0000	0.0000
2024/08/08	GOVI	01/08/2024		GOVI	1017.7600	1017.7600	1017.7600	1017.7600	0.000	0.0000	0.0000
2024/08/08	GOVI	07/11/2024		GOVI	1039.6330	1039.6330	1041.0520	1041.0520	0.136	0.0000	0.0000
2024/08/08	GOVI	07/11/2024	948.79 Call	GOVI	908430.0000	90.8430	922620.0000	92.2620	1.562	0.0000	0.0000
2024/08/08	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	GOVI	07/11/2024	948.80 Call	GOVI	908330.0000	90.8330	922520.0000	92.2520	1.562	0.0000	0.0000
2024/08/08	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	GOVI	07/11/2024	948.78 Call	GOVI	908530.0000	90.8530	922720.0000	92.2720	1.562	0.0000	0.0000
2024/08/08	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	GOVI	06/02/2025		GOVI	1061.6320	1061.6320	1063.0850	1063.0850	0.137	0.0000	0.0000
2024/08/08	GOVI	06/02/2025	972.00 Call	GOVI	896320.0000	89.6320	910850.0000	91.0850	1.621	0.0000	0.0000
2024/08/08	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	GOVI	08/05/2025		GOVI	1083.7800	1083.7800	1085.2680	1085.2680	0.137	0.0000	0.0000
2024/08/08	GOVI	08/05/2025	1,022.00 Call	GOVI	617800.0000	61.7800	632680.0000	63.2680	2.409	0.0000	0.0000
2024/08/08	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	GOVI	07/08/2025		GOVI	1105.9790	1105.9790	1107.5020	1107.5020	0.138	0.0000	0.0000
2024/08/08	GOVI	07/08/2025	1,011.00 Call	GOVI	949790.0000	94.9790	965020.0000	96.5020	1.604	0.0000	0.0000
2024/08/08	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	GOVI	06/11/2025		GOVI	1128.0430	1128.0430	1129.6010	1129.6010	0.138	0.0000	0.0000
2024/08/08	GOVI	06/11/2025	1,112.00 Call	GOVI	160430.0000	16.0430	176010.0000	17.6010	9.711	0.0000	0.0000
2024/08/08	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/08/08	IGOV	01/08/2024		Index Future	359.5970	359.5970	359.5970	359.5970	0.000	0.0000	0.0000
2024/08/08	IGOV	07/11/2024		Index Future	368.4420	368.4420	368.3290	368.3290	0.031	0.0000	0.0000
2024/08/08	IGOV	06/02/2025		Index Future	376.3260	376.3260	376.2120	376.2120	0.030	0.0000	0.0000



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2024/08/08	IGOV	08/05/2025		Index Future	384.2630	384.2630	384.1480	384.1480	0.030	0.0000	0.0000
2024/08/08	IGOV	07/08/2025		Index Future	392.2180	392.2180	392.1030	392.1030	0.029	0.0000	0.0000
2024/08/08	IGOV	06/11/2025		Index Future	400.1250	400.1250	400.0090	400.0090	0.029	0.0000	0.0000
2024/08/08	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/08/08	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/08/08	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/08/08	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/08/08	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/08/08	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/08/08	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/08/08	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/08/08	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/08/08	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/08/08	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/08/08	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/08/08	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/08/08	JBAF	21/08/2024		Jibar Tradeable Future	8.3250	91.6750	8.3250	91.6750	0.000	0.0000	0.0000
2024/08/08	JBAF	18/09/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/08/08	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/08/08	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/08/08	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/08/08	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/08/08	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/08/08	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/08/08	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/08/08	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/08/08	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/08/08	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/08/08	R035	07/11/2024	13.23 Call	Bond Future	11378.3100	11.3783	11607.9400	11.6079	2.018	0.0000	0.0000
2024/08/08	R035	07/11/2024	13.23 Put	Bond Future	49.5100	0.0495	43.1200	0.0431	12.906	0.0000	0.0000
2024/08/08	R035	07/11/2024	12.20 Put	Bond Future	340.9700	0.3410	308.2900	0.3083	9.584	0.0000	0.0000
2024/08/08	R035	07/11/2024	12.20 Call	Bond Future	6753.5800	6.7536	6956.9200	6.9569	3.011	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	
2024/08/08	R035	07/11/2024		Bond Future	10.9800	88.9664	10.9375	89.2024	0.387	0.0000	0.0000
2024/08/08	R035	07/11/2024	12.18 Call	Bond Future	6664.6100	6.6646	6867.1000	6.8671	3.038	0.0000	0.0000
2024/08/08	R035	07/11/2024	12.18 Put	Bond Future	351.7900	0.3518	318.2600	0.3183	9.531	0.0000	0.0000
2024/08/08	R035	07/11/2024	12.19 Call	Bond Future	6709.1200	6.7091	6912.0400	6.9120	3.025	0.0000	0.0000
2024/08/08	R035	07/11/2024	12.19 Put	Bond Future	346.3800	0.3464	313.2800	0.3133	9.556	0.0000	0.0000
2024/08/08	R035	07/11/2024	12.17 Call	Bond Future	6620.2300	6.6202	6822.2800	6.8223	3.052	0.0000	0.0000
2024/08/08	R035	07/11/2024	12.17 Put	Bond Future	357.3700	0.3574	323.4000	0.3234	9.506	0.0000	0.0000
2024/08/08	R035	06/02/2025		Bond Future	11.0792	90.8489	11.0348	91.0904	0.401	0.0000	0.0000
2024/08/08	R035	06/02/2025	12.41 Call	Bond Future	7607.8900	7.6079	7802.6100	7.8026	2.559	0.0000	0.0000
2024/08/08	R035	06/02/2025	12.41 Put	Bond Future	780.0700	0.7801	733.3600	0.7334	5.988	0.0000	0.0000
2024/08/08	R035	08/05/2025		Bond Future	11.1819	88.2287	11.1355	88.4756	0.415	0.0000	0.0000
2024/08/08	R035	08/05/2025	11.78 Call	Bond Future	5337.5400	5.3375	5494.2700	5.4943	2.936	0.0000	0.0000
2024/08/08	R035	08/05/2025	11.78 Put	Bond Future	2235.9300	2.2359	2145.8000	2.1458	4.031	0.0000	0.0000
2024/08/08	R035	08/05/2025	13.35 Call	Bond Future	11191.8800	11.1919	11405.6300	11.4056	1.910	0.0000	0.0000
2024/08/08	R035	08/05/2025	13.35 Put	Bond Future	640.9300	0.6409	607.8200	0.6078	5.166	0.0000	0.0000
2024/08/08	R035	08/05/2025	12.70 Call	Bond Future	8714.6000	8.7146	8909.1500	8.9092	2.232	0.0000	0.0000
2024/08/08	R035	08/05/2025	12.70 Put	Bond Future	1131.8500	1.1319	1079.5400	1.0795	4.622	0.0000	0.0000
2024/08/08	R035	08/05/2025	11.46 Put	Bond Future	2820.8100	2.8208	2713.6000	2.7136	3.801	0.0000	0.0000
2024/08/08	R035	08/05/2025	11.46 Call	Bond Future	4282.1800	4.2822	4421.8300	4.4218	3.261	0.0000	0.0000
2024/08/08	R035	07/08/2025		Bond Future	11.2973	90.0320	11.2489	90.2843	0.429	0.0000	0.0000
2024/08/08	R035	07/08/2025	12.65 Call	Bond Future	8597.0500	8.5971	8780.4100	8.7804	2.133	0.0000	0.0000
2024/08/08	R035	07/08/2025	12.65 Put	Bond Future	1936.7800	1.9368	1867.8400	1.8678	3.560	0.0000	0.0000
2024/08/08	R035	06/11/2025		Bond Future	11.4343	87.3103	11.3836	87.5681	0.443	0.0000	0.0000
2024/08/08	R035	06/11/2025	11.20 Call	Bond Future	3867.6900	3.8677	3988.3700	3.9884	3.120	0.0000	0.0000
2024/08/08	R035	06/11/2025	11.20 Put	Bond Future	5068.4100	5.0684	4931.2900	4.9313	2.705	0.0000	0.0000
2024/08/08	R053	07/11/2024	12.80 Call	Bond Future	9505.6900	9.5057	9800.3100	9.8003	3.099	0.0000	0.0000
2024/08/08	R053	07/11/2024	12.80 Put	Bond Future	629.0600	0.6291	572.8800	0.5729	8.931	0.0000	0.0000
2024/08/08	R053	07/11/2024	12.81 Call	Bond Future	9566.4700	9.5665	9861.7300	9.8617	3.086	0.0000	0.0000
2024/08/08	R053	07/11/2024	12.81 Put	Bond Future	620.2800	0.6203	564.7400	0.5647	8.954	0.0000	0.0000
2024/08/08	R053	07/11/2024	12.79 Call	Bond Future	9444.9500	9.4450	9738.9200	9.7389	3.112	0.0000	0.0000
2024/08/08	R053	07/11/2024	12.79 Put	Bond Future	637.9700	0.6380	581.1400	0.5811	8.908	0.0000	0.0000
2024/08/08	R053	07/11/2024		Bond Future	11.6292	101.3092	11.5868	101.6600	0.364	0.0000	0.0000
2024/08/08	R053	06/02/2025		Bond Future	11.7222	103.4521	11.6782	103.8109	0.375	0.0000	0.0000
2024/08/08	R053	06/02/2025	12.94 Call	Bond Future	10510.0200	10.5100	10789.2800	10.7893	2.657	0.0000	0.0000
2024/08/08	R053	06/02/2025	12.94 Put	Bond Future	1438.2100	1.4382	1358.7200	1.3587	5.527	0.0000	0.0000
2024/08/08	R053	08/05/2025		Bond Future	11.8220	99.7376	11.7763	100.1043	0.386	0.0000	0.0000
2024/08/08	R053	08/05/2025	12.64 Call	Bond Future	9163.9600	9.1640	9412.1000	9.4121	2.708	0.0000	0.0000
2024/08/08	R053	08/05/2025	12.64 Put	Bond Future	2993.5600	2.9936	2875.0300	2.8750	3.959	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	
2024/08/08	R053	07/08/2025		Bond Future	11.9296	101.7739	11.8821	102.1485	0.398	0.0000	0.0000
2024/08/08	R053	07/08/2025	13.17 Call	Bond Future	11838.9200	11.8389	12109.5700	12.1096	2.286	0.0000	0.0000
2024/08/08	R053	07/08/2025	13.17 Put	Bond Future	2899.1400	2.8991	2795.1700	2.7952	3.586	0.0000	0.0000
2024/08/08	R053	06/11/2025		Bond Future	12.0502	97.9263	12.0008	98.3089	0.410	0.0000	0.0000
2024/08/08	R053	06/11/2025	11.76 Call	Bond Future	5577.3400	5.5773	5755.1700	5.7552	3.188	0.0000	0.0000
2024/08/08	R053	06/11/2025	11.76 Put	Bond Future	7865.3500	7.8654	7660.5100	7.6605	2.604	0.0000	0.0000
2024/08/08	R186	07/11/2024		Bond Future	8.2510	108.3821	8.2684	108.3480	0.212	0.0000	0.0000
2024/08/08	R186	07/11/2024	9.14 Call	Bond Future	1828.8300	1.8288	1797.5300	1.7975	1.711	0.0000	0.0000
2024/08/08	R186	07/11/2024	9.14 Put	Bond Future	111.6300	0.1116	114.4500	0.1145	2.526	0.0000	0.0000
2024/08/08	R186	07/11/2024	9.15 Call	Bond Future	1845.2700	1.8453	1813.9000	1.8139	1.700	0.0000	0.0000
2024/08/08	R186	07/11/2024	9.15 Put	Bond Future	108.9700	0.1090	111.7200	0.1117	2.524	0.0000	0.0000
2024/08/08	R186	07/11/2024	9.13 Call	Bond Future	1812.4300	1.8124	1781.1900	1.7812	1.724	0.0000	0.0000
2024/08/08	R186	07/11/2024	9.13 Put	Bond Future	114.3400	0.1143	117.2200	0.1172	2.519	0.0000	0.0000
2024/08/08	R186	06/02/2025		Bond Future	8.2035	105.3612	8.2233	105.3268	0.241	0.0000	0.0000
2024/08/08	R186	06/02/2025	9.03 Call	Bond Future	1716.5900	1.7166	1688.8000	1.6888	1.619	0.0000	0.0000
2024/08/08	R186	06/02/2025	9.03 Put	Bond Future	294.5100	0.2945	301.0800	0.3011	2.231	0.0000	0.0000
2024/08/08	R186	08/05/2025		Bond Future	8.1662	107.5568	8.1891	107.5222	0.280	0.0000	0.0000
2024/08/08	R186	08/05/2025	8.47 Call	Bond Future	1041.3600	1.0414	1019.4700	1.0195	2.102	0.0000	0.0000
2024/08/08	R186	08/05/2025	8.47 Put	Bond Future	582.6300	0.5826	595.3500	0.5954	2.183	0.0000	0.0000
2024/08/08	R186	07/08/2025		Bond Future	8.1442	104.4422	8.1712	104.4073	0.332	0.0000	0.0000
2024/08/08	R186	07/08/2025	9.68 Call	Bond Future	2096.0500	2.0961	2065.7100	2.0657	1.447	0.0000	0.0000
2024/08/08	R186	07/08/2025	9.68 Put	Bond Future	140.9900	0.1410	145.5100	0.1455	3.206	0.0000	0.0000
2024/08/08	R186	07/08/2025	10.25 Call	Bond Future	2730.0600	2.7301	2697.4500	2.6975	1.194	0.0000	0.0000
2024/08/08	R186	07/08/2025	10.25 Put	Bond Future	62.6500	0.0627	64.9000	0.0649	3.591	0.0000	0.0000
2024/08/08	R186	07/08/2025	9.22 Put	Bond Future	250.8300	0.2508	258.0900	0.2581	2.894	0.0000	0.0000
2024/08/08	R186	07/08/2025	9.22 Call	Bond Future	1625.8200	1.6258	1598.2200	1.5982	1.698	0.0000	0.0000
2024/08/08	R186	06/11/2025		Bond Future	8.1636	106.5152	8.1967	106.4802	0.405	0.0000	0.0000
2024/08/08	R186	06/11/2025	8.13 Call	Bond Future	633.1200	0.6331	615.2300	0.6152	2.826	0.0000	0.0000
2024/08/08	R186	06/11/2025	8.13 Put	Bond Future	668.8000	0.6688	685.9600	0.6860	2.566	0.0000	0.0000
2024/08/08	R202	07/11/2024		Bond Future	269.5759	269.5759	269.5636	269.5636	0.005	0.0000	0.0000
2024/08/08	R202	06/02/2025		Bond Future	270.1433	270.1433	270.1317	270.1317	0.004	0.0000	0.0000
2024/08/08	R202	06/02/2025	266.79 Call	Bond Future	3353.2600	3.3533	3341.7300	3.3417	0.344	0.0000	0.0000
2024/08/08	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	R202	08/05/2025		Bond Future	275.8394	275.8394	275.8287	275.8287	0.004	0.0000	0.0000
2024/08/08	R202	08/05/2025	272.31 Call	Bond Future	3529.3800	3.5294	3518.7400	3.5187	0.301	0.0000	0.0000
2024/08/08	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	R202	07/08/2025		Bond Future	276.2406	276.2406	276.2299	276.2299	0.004	0.0000	0.0000
2024/08/08	R202	07/08/2025	271.60 Call	Bond Future	4640.6100	4.6406	4629.8500	4.6299	0.232	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
2024/08/08	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/08/08	R202	06/11/2025		Bond Future	281.8004	281.8004	281.7908	281.7908	0.003	0.0000
2024/08/08	R202	06/11/2025	275.64 Call	Bond Future	6160.3600	6.1604	6150.7900	6.1508	0.155	0.0000
2024/08/08	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/08	R209	07/11/2024		Bond Future	11.0981	69.8158	11.0713	69.9491	0.241	0.0000
2024/08/08	R209	07/11/2024	12.22 Call	Bond Future	5642.1800	5.6422	5752.1700	5.7522	1.949	0.0000
2024/08/08	R209	07/11/2024	12.22 Put	Bond Future	358.4300	0.3584	335.0700	0.3351	6.517	0.0000
2024/08/08	R209	07/11/2024	12.23 Call	Bond Future	5681.2300	5.6812	5791.4900	5.7915	1.941	0.0000
2024/08/08	R209	07/11/2024	12.23 Put	Bond Future	352.9000	0.3529	329.8100	0.3298	6.543	0.0000
2024/08/08	R209	07/11/2024	12.21 Call	Bond Future	5603.1800	5.6032	5712.8700	5.7129	1.958	0.0000
2024/08/08	R209	07/11/2024	12.21 Put	Bond Future	364.0600	0.3641	340.4000	0.3404	6.499	0.0000
2024/08/08	R209	06/02/2025		Bond Future	11.1864	71.2927	11.1585	71.4292	0.249	0.0000
2024/08/08	R209	06/02/2025	12.44 Call	Bond Future	6541.7900	6.5418	6648.2200	6.6482	1.627	0.0000
2024/08/08	R209	06/02/2025	12.44 Put	Bond Future	757.0500	0.7571	727.0000	0.7270	3.969	0.0000
2024/08/08	R209	08/05/2025		Bond Future	11.2828	69.6227	11.2538	69.7624	0.257	0.0000
2024/08/08	R209	08/05/2025	11.89 Call	Bond Future	4849.0900	4.8491	4936.0700	4.9361	1.794	0.0000
2024/08/08	R209	08/05/2025	11.89 Put	Bond Future	2006.1600	2.0062	1953.4900	1.9535	2.625	0.0000
2024/08/08	R209	07/08/2025		Bond Future	11.3886	71.0452	11.3585	71.1881	0.265	0.0000
2024/08/08	R209	07/08/2025	12.68 Call	Bond Future	7577.2200	7.5772	7678.4300	7.6784	1.336	0.0000
2024/08/08	R209	07/08/2025	12.68 Put	Bond Future	1810.2500	1.8103	1768.6200	1.7686	2.300	0.0000
2024/08/08	R209	06/11/2025		Bond Future	11.5099	69.3025	11.4785	69.4485	0.273	0.0000
2024/08/08	R209	06/11/2025	11.27 Call	Bond Future	3516.5700	3.5166	3583.3500	3.5834	1.899	0.0000
2024/08/08	R209	06/11/2025	11.27 Put	Bond Future	4643.2800	4.6433	4564.0800	4.5641	1.706	0.0000
2024/08/08	R210	07/11/2024		Bond Future	240.5362	240.5362	240.7696	240.7696	0.097	0.0000
2024/08/08	R210	06/02/2025		Bond Future	245.6837	245.6837	245.9233	245.9233	0.098	0.0000
2024/08/08	R210	06/02/2025	239.61 Call	Bond Future	6073.6700	6.0737	6313.2900	6.3133	3.945	0.0000
2024/08/08	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/08	R210	08/05/2025		Bond Future	247.4661	247.4661	247.7113	247.7113	0.099	0.0000
2024/08/08	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/08	R210	08/05/2025	248.03 Put	Bond Future	563.9000	0.5639	318.7300	0.3187	43.478	0.0000
2024/08/08	R210	07/08/2025		Bond Future	252.5860	252.5860	252.8373	252.8373	0.099	0.0000
2024/08/08	R210	07/08/2025	248.44 Call	Bond Future	4146.0100	4.1460	4397.2900	4.3973	6.061	0.0000
2024/08/08	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/08	R210	06/11/2025		Bond Future	254.2161	254.2161	254.4726	254.4726	0.101	0.0000
2024/08/08	R210	06/11/2025	252.14 Call	Bond Future	2076.1300	2.0761	2332.6400	2.3326	12.355	0.0000
2024/08/08	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/08	R213	07/11/2024		Bond Future	9.8660	88.1804	9.8707	88.1607	0.047	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	
2024/08/08	R213	07/11/2024	11.22 Call	Bond Future	5649.8800	5.6499	5628.3600	5.6284	0.381	0.0000	0.0000
2024/08/08	R213	07/11/2024	11.22 Put	Bond Future	157.6900	0.1577	155.8900	0.1559	1.141	0.0000	0.0000
2024/08/08	R213	07/11/2024	11.23 Call	Bond Future	5685.9600	5.6860	5664.4500	5.6645	0.378	0.0000	0.0000
2024/08/08	R213	07/11/2024	11.23 Put	Bond Future	154.8400	0.1548	153.0500	0.1531	1.156	0.0000	0.0000
2024/08/08	R213	07/11/2024	11.21 Call	Bond Future	5613.7500	5.6138	5592.2200	5.5922	0.384	0.0000	0.0000
2024/08/08	R213	07/11/2024	11.21 Put	Bond Future	160.5200	0.1605	158.7100	0.1587	1.128	0.0000	0.0000
2024/08/08	R213	06/02/2025		Bond Future	9.9379	90.0464	9.9427	90.0267	0.048	0.0000	0.0000
2024/08/08	R213	06/02/2025	11.35 Call	Bond Future	6003.0300	6.0030	5982.6700	5.9827	0.339	0.0000	0.0000
2024/08/08	R213	06/02/2025	11.35 Put	Bond Future	453.2100	0.4532	452.5400	0.4525	0.148	0.0000	0.0000
2024/08/08	R213	08/05/2025		Bond Future	10.0151	88.3635	10.0200	88.3438	0.050	0.0000	0.0000
2024/08/08	R213	08/05/2025	10.52 Call	Bond Future	3628.9100	3.6289	3611.9800	3.6120	0.467	0.0000	0.0000
2024/08/08	R213	08/05/2025	10.52 Put	Bond Future	1655.1400	1.6551	1657.9500	1.6580	0.170	0.0000	0.0000
2024/08/08	R213	07/08/2025		Bond Future	10.1074	90.1705	10.1126	90.1507	0.051	0.0000	0.0000
2024/08/08	R213	07/08/2025	11.66 Call	Bond Future	6771.6200	6.7716	6752.9200	6.7529	0.276	0.0000	0.0000
2024/08/08	R213	07/08/2025	11.66 Put	Bond Future	1068.2300	1.0682	1069.2900	1.0693	0.099	0.0000	0.0000
2024/08/08	R213	06/11/2025		Bond Future	10.2291	88.4061	10.2344	88.3864	0.052	0.0000	0.0000
2024/08/08	R213	06/11/2025	10.05 Call	Bond Future	2647.6000	2.6476	2634.9000	2.6349	0.480	0.0000	0.0000
2024/08/08	R213	06/11/2025	10.05 Put	Bond Future	3311.1600	3.3112	3318.1500	3.3182	0.211	0.0000	0.0000
2024/08/08	R214	07/11/2024	12.61 Call	Bond Future	5830.8200	5.8308	5969.0700	5.9691	2.371	0.0000	0.0000
2024/08/08	R214	07/11/2024	12.61 Put	Bond Future	383.0500	0.3831	354.8400	0.3548	7.365	0.0000	0.0000
2024/08/08	R214	07/11/2024	12.62 Call	Bond Future	5870.5400	5.8705	6009.1300	6.0091	2.361	0.0000	0.0000
2024/08/08	R214	07/11/2024	12.62 Put	Bond Future	377.3400	0.3773	349.4700	0.3495	7.386	0.0000	0.0000
2024/08/08	R214	07/11/2024	12.60 Call	Bond Future	5791.2100	5.7912	5929.1200	5.9291	2.381	0.0000	0.0000
2024/08/08	R214	07/11/2024	12.60 Put	Bond Future	388.9100	0.3889	360.3600	0.3604	7.341	0.0000	0.0000
2024/08/08	R214	07/11/2024		Bond Future	11.4912	64.8844	11.4593	65.0509	0.277	0.0000	0.0000
2024/08/08	R214	06/02/2025	12.71 Call	Bond Future	6325.9000	6.3259	6455.8900	6.4559	2.055	0.0000	0.0000
2024/08/08	R214	06/02/2025	12.71 Put	Bond Future	909.1300	0.9091	868.8600	0.8689	4.430	0.0000	0.0000
2024/08/08	R214	06/02/2025		Bond Future	11.5831	66.2574	11.5500	66.4277	0.285	0.0000	0.0000
2024/08/08	R214	06/02/2025	13.63 Call	Bond Future	9694.2300	9.6942	9845.3400	9.8453	1.559	0.0000	0.0000
2024/08/08	R214	06/02/2025	13.63 Put	Bond Future	366.1400	0.3661	346.9900	0.3470	5.230	0.0000	0.0000
2024/08/08	R214	06/02/2025	12.25 Put	Bond Future	1407.9400	1.4079	1351.3700	1.3514	4.018	0.0000	0.0000
2024/08/08	R214	06/02/2025	12.25 Call	Bond Future	4702.3300	4.7023	4816.0200	4.8160	2.418	0.0000	0.0000
2024/08/08	R214	06/02/2025	11.75 Put	Bond Future	2247.6000	2.2476	2168.1900	2.1682	3.533	0.0000	0.0000
2024/08/08	R214	06/02/2025	11.75 Call	Bond Future	3097.4400	3.0974	3188.2900	3.1883	2.933	0.0000	0.0000
2024/08/08	R214	08/05/2025		Bond Future	11.6765	64.3325	11.6423	64.5066	0.293	0.0000	0.0000
2024/08/08	R214	08/05/2025	12.40 Call	Bond Future	5458.4000	5.4584	5572.4200	5.5724	2.089	0.0000	0.0000
2024/08/08	R214	08/05/2025	12.40 Put	Bond Future	1940.1900	1.9402	1880.1100	1.8801	3.097	0.0000	0.0000
2024/08/08	R214	07/08/2025		Bond Future	11.7790	65.6474	11.7435	65.8253	0.301	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	
2024/08/08	R214	07/08/2025	12.97 Call	Bond Future	7609.3700	7.6094	7734.2200	7.7342	1.641	0.0000	0.0000
2024/08/08	R214	07/08/2025	12.97 Put	Bond Future	2049.0400	2.0490	1995.9200	1.9959	2.592	0.0000	0.0000
2024/08/08	R214	06/11/2025		Bond Future	11.8966	63.6482	11.8598	63.8300	0.309	0.0000	0.0000
2024/08/08	R214	06/11/2025	11.64 Call	Bond Future	3696.4400	3.6964	3780.7800	3.7808	2.282	0.0000	0.0000
2024/08/08	R214	06/11/2025	11.64 Put	Bond Future	4980.6000	4.9806	4883.0700	4.8831	1.958	0.0000	0.0000
2024/08/08	R248	07/11/2024		Bond Future	11.6137	78.8541	11.5714	79.1262	0.364	0.0000	0.0000
2024/08/08	R248	07/11/2024	12.79 Call	Bond Future	7381.5200	7.3815	7613.3100	7.6133	3.140	0.0000	0.0000
2024/08/08	R248	07/11/2024	12.79 Put	Bond Future	430.4300	0.4304	390.1000	0.3901	9.370	0.0000	0.0000
2024/08/08	R248	07/11/2024	12.80 Call	Bond Future	7429.4500	7.4295	7661.7400	7.6617	3.127	0.0000	0.0000
2024/08/08	R248	07/11/2024	12.80 Put	Bond Future	424.0100	0.4240	384.1800	0.3842	9.394	0.0000	0.0000
2024/08/08	R248	07/11/2024	12.78 Call	Bond Future	7333.5200	7.3335	7564.8100	7.5648	3.154	0.0000	0.0000
2024/08/08	R248	07/11/2024	12.78 Put	Bond Future	436.8600	0.4369	396.0300	0.3960	9.346	0.0000	0.0000
2024/08/08	R248	06/02/2025		Bond Future	11.7082	80.5226	11.6643	80.8008	0.375	0.0000	0.0000
2024/08/08	R248	06/02/2025	12.71 Call	Bond Future	7230.1000	7.2301	7437.0300	7.4370	2.862	0.0000	0.0000
2024/08/08	R248	06/02/2025	12.71 Put	Bond Future	1323.8700	1.3239	1252.6200	1.2526	5.382	0.0000	0.0000
2024/08/08	R248	08/05/2025		Bond Future	11.8040	77.7505	11.7585	78.0349	0.385	0.0000	0.0000
2024/08/08	R248	08/05/2025	12.60 Call	Bond Future	7024.1600	7.0242	7215.9800	7.2160	2.731	0.0000	0.0000
2024/08/08	R248	08/05/2025	12.60 Put	Bond Future	2330.2000	2.3302	2237.6200	2.2376	3.973	0.0000	0.0000
2024/08/08	R248	07/08/2025		Bond Future	11.9089	79.3392	11.8616	79.6297	0.397	0.0000	0.0000
2024/08/08	R248	07/08/2025	13.21 Call	Bond Future	9514.9500	9.5150	9726.8700	9.7269	2.227	0.0000	0.0000
2024/08/08	R248	07/08/2025	13.21 Put	Bond Future	2209.8000	2.2098	2131.1400	2.1311	3.560	0.0000	0.0000
2024/08/08	R248	06/11/2025		Bond Future	12.0286	76.4678	11.9795	76.7645	0.408	0.0000	0.0000
2024/08/08	R248	06/11/2025	11.74 Call	Bond Future	4417.4100	4.4174	4555.5800	4.5556	3.128	0.0000	0.0000
2024/08/08	R248	06/11/2025	11.74 Put	Bond Future	6191.8900	6.1919	6033.3200	6.0333	2.561	0.0000	0.0000
2024/08/08	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/08	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
<b>Total</b>											

