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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/08/2024 TO 12/08/2024

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
2024/08/12	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/12	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/12	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/12	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/12	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/12	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/12	2025	07/11/2024		Bond Future	185.6017	185.6017	185.5947	0.004	0.0000	0.0000
2024/08/12	2029	07/11/2024		Bond Future	132.9310	132.9310	133.2713	0.256	0.0000	0.0000
2024/08/12	2029	06/02/2025		Bond Future	135.7764	135.7764	136.1247	0.257	0.0000	0.0000
2024/08/12	2029	06/02/2025	132.40 Call	Bond Future	3376.4200	3.3764	3724.6900	10.315	0.0000	0.0000
2024/08/12	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	2029	08/05/2025		Bond Future	137.2136	137.2136	137.5691	0.259	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	
2024/08/12	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	2029	08/05/2025	137.85 Put	Bond Future	636.4400	0.6364	280.9400	0.2809	55.858	0.0000	0.0000
2024/08/12	2029	07/08/2025		Bond Future	140.0535	140.0535	140.4170	140.4170	0.260	0.0000	0.0000
2024/08/12	2029	07/08/2025	137.41 Call	Bond Future	2643.5200	2.6435	3007.0000	3.0070	13.750	0.0000	0.0000
2024/08/12	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	2029	06/11/2025		Bond Future	141.4240	141.4240	141.7942	141.7942	0.262	0.0000	0.0000
2024/08/12	2029	06/11/2025	139.79 Call	Bond Future	1633.9700	1.6340	2004.1600	2.0042	22.656	0.0000	0.0000
2024/08/12	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	2030	07/11/2024	10.21 Put	Bond Future	358.6200	0.3586	316.1800	0.3162	11.834	0.0000	0.0000
2024/08/12	2030	07/11/2024	10.21 Call	Bond Future	3429.7900	3.4298	3513.0800	3.5131	2.428	0.0000	0.0000
2024/08/12	2030	07/11/2024	10.71 Put	Bond Future	145.9400	0.1459	123.7000	0.1237	15.239	0.0000	0.0000
2024/08/12	2030	07/11/2024	10.71 Call	Bond Future	5069.0500	5.0691	5172.5400	5.1725	2.042	0.0000	0.0000
2024/08/12	2030	07/11/2024	11.91 Call	Bond Future	9189.8100	9.1898	9313.3200	9.3133	1.344	0.0000	0.0000
2024/08/12	2030	07/11/2024	11.91 Put	Bond Future	8.6700	0.0087	6.4500	0.0065	25.606	0.0000	0.0000
2024/08/12	2030	07/11/2024		Bond Future	9.4079	96.5366	9.3757	96.6624	0.342	0.0000	0.0000
2024/08/12	2030	07/11/2024	10.75 Call	Bond Future	5204.7200	5.2047	5309.4300	5.3094	2.012	0.0000	0.0000
2024/08/12	2030	07/11/2024	10.75 Put	Bond Future	135.4700	0.1355	114.4500	0.1145	15.516	0.0000	0.0000
2024/08/12	2030	07/11/2024	10.76 Call	Bond Future	5238.7000	5.2387	5343.7000	5.3437	2.004	0.0000	0.0000
2024/08/12	2030	07/11/2024	10.76 Put	Bond Future	132.9700	0.1330	112.2400	0.1122	15.590	0.0000	0.0000
2024/08/12	2030	07/11/2024	10.74 Call	Bond Future	5170.7600	5.1708	5275.1700	5.2752	2.019	0.0000	0.0000
2024/08/12	2030	07/11/2024	10.74 Put	Bond Future	138.0200	0.1380	116.7000	0.1167	15.447	0.0000	0.0000
2024/08/12	2030	06/02/2025		Bond Future	9.4557	94.5697	9.4215	94.6986	0.362	0.0000	0.0000
2024/08/12	2030	06/02/2025	10.68 Call	Bond Future	4935.6700	4.9357	5029.0400	5.0290	1.892	0.0000	0.0000
2024/08/12	2030	06/02/2025	10.68 Put	Bond Future	471.9900	0.4720	436.5300	0.4365	7.513	0.0000	0.0000
2024/08/12	2030	08/05/2025		Bond Future	9.5254	96.5406	9.4888	96.6725	0.384	0.0000	0.0000
2024/08/12	2030	08/05/2025	9.93 Call	Bond Future	2970.6600	2.9707	3037.0900	3.0371	2.236	0.0000	0.0000
2024/08/12	2030	08/05/2025	9.93 Put	Bond Future	1527.6100	1.5276	1462.1500	1.4622	4.285	0.0000	0.0000
2024/08/12	2030	08/05/2025	11.86 Call	Bond Future	8241.0900	8.2411	8353.7400	8.3537	1.367	0.0000	0.0000
2024/08/12	2030	08/05/2025	11.86 Put	Bond Future	277.7200	0.2777	258.4800	0.2585	6.928	0.0000	0.0000
2024/08/12	2030	08/05/2025	10.31 Put	Bond Future	1122.9500	1.1230	1069.4300	1.0694	4.766	0.0000	0.0000
2024/08/12	2030	08/05/2025	10.31 Call	Bond Future	3896.5900	3.8966	3974.9600	3.9750	2.011	0.0000	0.0000
2024/08/12	2030	08/05/2025	12.28 Call	Bond Future	9471.7400	9.4717	9590.7500	9.5908	1.256	0.0000	0.0000
2024/08/12	2030	08/05/2025	12.28 Put	Bond Future	165.2200	0.1652	152.3400	0.1523	7.796	0.0000	0.0000
2024/08/12	2030	08/05/2025	10.69 Put	Bond Future	821.6400	0.8216	778.5700	0.7786	5.242	0.0000	0.0000
2024/08/12	2030	08/05/2025	10.69 Call	Bond Future	4902.4600	4.9025	4991.2800	4.9913	1.812	0.0000	0.0000
2024/08/12	2030	07/08/2025	12.12 Call	Bond Future	8535.4700	8.5355	8648.8700	8.6489	1.329	0.0000	0.0000
2024/08/12	2030	07/08/2025	12.12 Put	Bond Future	386.8900	0.3869	365.2600	0.3653	5.591	0.0000	0.0000
2024/08/12	2030	07/08/2025	10.48 Put	Bond Future	1353.1800	1.3532	1299.0300	1.2990	4.002	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	
2024/08/12	2030	07/08/2025	10.48 Call	Bond Future	4273.2200	4.2732	4354.1000	4.3541	1.893	0.0000	0.0000
2024/08/12	2030	07/08/2025		Bond Future	9.6137	94.5043	9.5744	94.6394	0.408	0.0000	0.0000
2024/08/12	2030	07/08/2025	11.11 Call	Bond Future	5866.5800	5.8666	5961.4900	5.9615	1.618	0.0000	0.0000
2024/08/12	2030	07/08/2025	11.11 Put	Bond Future	892.8300	0.8928	852.7100	0.8527	4.494	0.0000	0.0000
2024/08/12	2030	06/11/2025		Bond Future	9.7184	96.3806	9.6763	96.5188	0.434	0.0000	0.0000
2024/08/12	2030	06/11/2025	9.54 Call	Bond Future	2172.3400	2.1723	2227.7700	2.2278	2.552	0.0000	0.0000
2024/08/12	2030	06/11/2025	9.54 Put	Bond Future	2758.8400	2.7588	2676.1000	2.6761	2.999	0.0000	0.0000
2024/08/12	2032	07/11/2024	10.60 Call	Bond Future	2727.6100	2.7276	2815.2700	2.8153	3.214	0.0000	0.0000
2024/08/12	2032	07/11/2024	10.60 Put	Bond Future	941.8900	0.9419	851.1300	0.8511	9.636	0.0000	0.0000
2024/08/12	2032	07/11/2024	11.11 Put	Bond Future	417.6100	0.4176	364.1200	0.3641	12.809	0.0000	0.0000
2024/08/12	2032	07/11/2024	11.11 Call	Bond Future	4531.4900	4.5315	4656.4200	4.6564	2.757	0.0000	0.0000
2024/08/12	2032	07/11/2024	11.61 Put	Bond Future	177.5600	0.1776	149.0200	0.1490	16.073	0.0000	0.0000
2024/08/12	2032	07/11/2024	11.61 Call	Bond Future	6497.8500	6.4979	6647.7300	6.6477	2.307	0.0000	0.0000
2024/08/12	2032	07/11/2024	12.95 Call	Bond Future	11890.4500	11.8905	12066.8100	12.0668	1.483	0.0000	0.0000
2024/08/12	2032	07/11/2024	12.95 Put	Bond Future	7.4000	0.0074	5.3400	0.0053	27.838	0.0000	0.0000
2024/08/12	2032	07/11/2024	11.48 Call	Bond Future	5976.3900	5.9764	6120.9200	6.1209	2.418	0.0000	0.0000
2024/08/12	2032	07/11/2024	11.48 Put	Bond Future	222.6700	0.2227	188.7800	0.1888	15.220	0.0000	0.0000
2024/08/12	2032	07/11/2024	11.49 Call	Bond Future	6016.3200	6.0163	6161.2900	6.1613	2.410	0.0000	0.0000
2024/08/12	2032	07/11/2024	11.49 Put	Bond Future	218.8500	0.2189	185.4000	0.1854	15.284	0.0000	0.0000
2024/08/12	2032	07/11/2024	11.47 Call	Bond Future	5936.5500	5.9366	6080.6300	6.0806	2.427	0.0000	0.0000
2024/08/12	2032	07/11/2024	11.47 Put	Bond Future	226.6200	0.2266	192.2800	0.1923	15.153	0.0000	0.0000
2024/08/12	2032	07/11/2024		Bond Future	10.2204	90.9141	10.1830	91.0925	0.366	0.0000	0.0000
2024/08/12	2032	07/11/2024	13.36 Call	Bond Future	13490.7600	13.4908	13668.5100	13.6685	1.318	0.0000	0.0000
2024/08/12	2032	07/11/2024	13.36 Put	Bond Future	2.0900	0.0021	1.4200	0.0014	32.057	0.0000	0.0000
2024/08/12	2032	07/11/2024	11.64 Put	Bond Future	168.4300	0.1684	141.0200	0.1410	16.274	0.0000	0.0000
2024/08/12	2032	07/11/2024	11.64 Call	Bond Future	6618.7700	6.6188	6769.7800	6.7698	2.282	0.0000	0.0000
2024/08/12	2032	06/02/2025		Bond Future	10.3000	92.8378	10.2607	93.0204	0.382	0.0000	0.0000
2024/08/12	2032	06/02/2025	11.72 Call	Bond Future	6847.0700	6.8471	6984.9700	6.9850	2.014	0.0000	0.0000
2024/08/12	2032	06/02/2025	11.72 Put	Bond Future	557.1100	0.5571	512.3800	0.5124	8.029	0.0000	0.0000
2024/08/12	2032	08/05/2025		Bond Future	10.3909	90.6074	10.3495	90.7942	0.398	0.0000	0.0000
2024/08/12	2032	08/05/2025	10.91 Call	Bond Future	4204.9100	4.2049	4305.0300	4.3050	2.381	0.0000	0.0000
2024/08/12	2032	08/05/2025	10.91 Put	Bond Future	1902.3600	1.9024	1815.6500	1.8157	4.558	0.0000	0.0000
2024/08/12	2032	07/08/2025		Bond Future	10.4955	92.4590	10.4519	92.6500	0.415	0.0000	0.0000
2024/08/12	2032	07/08/2025	12.01 Call	Bond Future	7650.4900	7.6505	7782.8600	7.7829	1.730	0.0000	0.0000
2024/08/12	2032	07/08/2025	12.01 Put	Bond Future	1322.8900	1.3229	1264.2100	1.2642	4.436	0.0000	0.0000
2024/08/12	2032	06/11/2025		Bond Future	10.6225	90.1326	10.5765	90.3279	0.433	0.0000	0.0000
2024/08/12	2032	06/11/2025	10.42 Call	Bond Future	3114.1900	3.1142	3193.4200	3.1934	2.544	0.0000	0.0000
2024/08/12	2032	06/11/2025	10.42 Put	Bond Future	3977.4800	3.9775	3861.3900	3.8614	2.919	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	
2024/08/12	2033	07/11/2024		Bond Future	126.6887	126.6887	126.6826	126.6826	0.005	0.0000	0.0000
2024/08/12	2033	06/02/2025		Bond Future	129.4007	129.4007	129.3950	129.3950	0.004	0.0000	0.0000
2024/08/12	2033	06/02/2025	124.94 Call	Bond Future	4460.6800	4.4607	4455.0200	4.4550	0.127	0.0000	0.0000
2024/08/12	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	2033	08/05/2025		Bond Future	130.6033	130.6033	130.5976	130.5976	0.004	0.0000	0.0000
2024/08/12	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	2033	08/05/2025	130.62 Put	Bond Future	16.7200	0.0167	22.3700	0.0224	33.792	0.0000	0.0000
2024/08/12	2033	07/08/2025		Bond Future	133.3067	133.3067	133.3014	133.3014	0.004	0.0000	0.0000
2024/08/12	2033	07/08/2025	128.65 Call	Bond Future	4656.7100	4.6567	4651.4100	4.6514	0.114	0.0000	0.0000
2024/08/12	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	2033	06/11/2025		Bond Future	134.4389	134.4389	134.4329	134.4329	0.004	0.0000	0.0000
2024/08/12	2033	06/11/2025	133.14 Call	Bond Future	1298.8800	1.2989	1292.8500	1.2929	0.464	0.0000	0.0000
2024/08/12	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	2037	07/11/2024		Bond Future	11.3499	83.7813	11.3075	84.0212	0.374	0.0000	0.0000
2024/08/12	2037	07/11/2024	12.58 Call	Bond Future	6880.5800	6.8806	7069.7100	7.0697	2.749	0.0000	0.0000
2024/08/12	2037	07/11/2024	12.58 Put	Bond Future	342.5700	0.3426	291.7700	0.2918	14.829	0.0000	0.0000
2024/08/12	2037	07/11/2024	12.59 Call	Bond Future	6925.3400	6.9253	7115.0500	7.1151	2.739	0.0000	0.0000
2024/08/12	2037	07/11/2024	12.59 Put	Bond Future	337.3200	0.3373	287.1000	0.2871	14.888	0.0000	0.0000
2024/08/12	2037	07/11/2024	12.57 Call	Bond Future	6835.8600	6.8359	7024.4100	7.0244	2.758	0.0000	0.0000
2024/08/12	2037	07/11/2024	12.57 Put	Bond Future	347.9000	0.3479	296.5200	0.2965	14.769	0.0000	0.0000
2024/08/12	2037	06/02/2025		Bond Future	11.4481	81.2937	11.4039	81.5391	0.386	0.0000	0.0000
2024/08/12	2037	06/02/2025	12.76 Call	Bond Future	7647.9700	7.6480	7828.2200	7.8282	2.357	0.0000	0.0000
2024/08/12	2037	06/02/2025	12.76 Put	Bond Future	814.9600	0.8150	749.8400	0.7498	7.991	0.0000	0.0000
2024/08/12	2037	08/05/2025		Bond Future	11.5601	82.9873	11.5142	83.2382	0.398	0.0000	0.0000
2024/08/12	2037	08/05/2025	12.25 Call	Bond Future	5799.4000	5.7994	5944.5600	5.9446	2.503	0.0000	0.0000
2024/08/12	2037	08/05/2025	12.25 Put	Bond Future	2163.9000	2.1639	2058.1800	2.0582	4.886	0.0000	0.0000
2024/08/12	2037	08/05/2025	13.35 Put	Bond Future	973.9200	0.9739	914.4400	0.9144	6.107	0.0000	0.0000
2024/08/12	2037	08/05/2025	13.35 Call	Bond Future	9939.1300	9.9391	10130.5300	10.1305	1.926	0.0000	0.0000
2024/08/12	2037	08/05/2025	12.55 Put	Bond Future	1740.3900	1.7404	1649.4100	1.6494	5.228	0.0000	0.0000
2024/08/12	2037	08/05/2025	12.55 Call	Bond Future	6884.3800	6.8844	7044.2800	7.0443	2.323	0.0000	0.0000
2024/08/12	2037	08/05/2025	13.30 Put	Bond Future	1009.6100	1.0096	948.4900	0.9485	6.054	0.0000	0.0000
2024/08/12	2037	08/05/2025	13.30 Call	Bond Future	9744.2600	9.7443	9934.0200	9.9340	1.947	0.0000	0.0000
2024/08/12	2037	07/08/2025		Bond Future	11.6853	80.4224	11.6374	80.6788	0.410	0.0000	0.0000
2024/08/12	2037	07/08/2025	13.01 Call	Bond Future	8716.5400	8.7165	8885.7600	8.8858	1.941	0.0000	0.0000
2024/08/12	2037	07/08/2025	13.01 Put	Bond Future	2066.6700	2.0667	1979.5100	1.9795	4.217	0.0000	0.0000
2024/08/12	2037	06/11/2025		Bond Future	11.8176	82.0170	11.7676	82.2789	0.423	0.0000	0.0000
2024/08/12	2037	06/11/2025	11.63 Call	Bond Future	4183.6200	4.1836	4293.8100	4.2938	2.634	0.0000	0.0000
2024/08/12	2037	06/11/2025	11.63 Put	Bond Future	5173.3100	5.1733	5021.6300	5.0216	2.932	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	
2024/08/12	2038	07/11/2024		Bond Future	138.4382	138.4382	138.8908	138.8908	0.327	0.0000	0.0000
2024/08/12	2038	06/02/2025		Bond Future	139.2913	139.2913	139.7534	139.7534	0.332	0.0000	0.0000
2024/08/12	2038	06/02/2025	135.23 Call	Bond Future	4061.2800	4.0613	4523.3800	4.5234	11.378	0.0000	0.0000
2024/08/12	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	2038	08/05/2025		Bond Future	142.2287	142.2287	142.7012	142.7012	0.332	0.0000	0.0000
2024/08/12	2038	08/05/2025	139.68 Call	Bond Future	2548.7200	2.5487	3021.1500	3.0212	18.536	0.0000	0.0000
2024/08/12	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	2038	07/08/2025		Bond Future	143.0209	143.0209	143.5021	143.5021	0.336	0.0000	0.0000
2024/08/12	2038	07/08/2025	139.56 Call	Bond Future	3460.8600	3.4609	3942.1200	3.9421	13.906	0.0000	0.0000
2024/08/12	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	2038	06/11/2025		Bond Future	145.9001	145.9001	146.3918	146.3918	0.337	0.0000	0.0000
2024/08/12	2038	06/11/2025	143.88 Call	Bond Future	2020.1400	2.0201	2511.8200	2.5118	24.339	0.0000	0.0000
2024/08/12	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	2040	07/11/2024	12.10 Put	Bond Future	1102.4800	1.1025	969.0200	0.9690	12.105	0.0000	0.0000
2024/08/12	2040	07/11/2024	12.10 Call	Bond Future	4038.9000	4.0389	4226.4700	4.2265	4.644	0.0000	0.0000
2024/08/12	2040	07/11/2024	12.60 Call	Bond Future	6256.5700	6.2566	6497.5000	6.4975	3.851	0.0000	0.0000
2024/08/12	2040	07/11/2024	12.60 Put	Bond Future	530.5300	0.5305	450.4300	0.4504	15.098	0.0000	0.0000
2024/08/12	2040	07/11/2024	13.15 Call	Bond Future	8850.7500	8.8508	9129.6000	9.1296	3.151	0.0000	0.0000
2024/08/12	2040	07/11/2024	13.15 Put	Bond Future	229.3800	0.2294	187.2000	0.1872	18.389	0.0000	0.0000
2024/08/12	2040	07/11/2024		Bond Future	11.6023	84.1147	11.5495	84.4357	0.455	0.0000	0.0000
2024/08/12	2040	07/11/2024	12.85 Call	Bond Future	7427.0200	7.4270	7687.7400	7.6877	3.510	0.0000	0.0000
2024/08/12	2040	07/11/2024	12.85 Put	Bond Future	363.1500	0.3632	302.8400	0.3028	16.607	0.0000	0.0000
2024/08/12	2040	07/11/2024	12.86 Call	Bond Future	7474.2800	7.4743	7735.7000	7.7357	3.498	0.0000	0.0000
2024/08/12	2040	07/11/2024	12.86 Put	Bond Future	357.6600	0.3577	298.0500	0.2981	16.667	0.0000	0.0000
2024/08/12	2040	07/11/2024	12.84 Call	Bond Future	7379.7800	7.3798	7639.8000	7.6398	3.523	0.0000	0.0000
2024/08/12	2040	07/11/2024	12.84 Put	Bond Future	368.7200	0.3687	307.7100	0.3077	16.546	0.0000	0.0000
2024/08/12	2040	06/02/2025		Bond Future	11.7021	81.3835	11.6473	81.7118	0.468	0.0000	0.0000
2024/08/12	2040	06/02/2025	12.95 Call	Bond Future	7955.7100	7.9557	8196.4300	8.1964	3.026	0.0000	0.0000
2024/08/12	2040	06/02/2025	12.95 Put	Bond Future	997.5600	0.9976	910.0500	0.9101	8.772	0.0000	0.0000
2024/08/12	2040	06/02/2025	11.00 Put	Bond Future	5655.4100	5.6554	5398.1000	5.3981	4.550	0.0000	0.0000
2024/08/12	2040	06/02/2025	11.00 Call	Bond Future	1294.1300	1.2941	1365.0500	1.3651	5.480	0.0000	0.0000
2024/08/12	2040	06/02/2025	11.70 Call	Bond Future	3119.2200	3.1192	3257.6100	3.2576	4.437	0.0000	0.0000
2024/08/12	2040	06/02/2025	11.70 Put	Bond Future	3131.8200	3.1318	2941.9800	2.9420	6.062	0.0000	0.0000
2024/08/12	2040	06/02/2025	12.20 Call	Bond Future	4889.3500	4.8894	5074.5500	5.0746	3.788	0.0000	0.0000
2024/08/12	2040	06/02/2025	12.20 Put	Bond Future	1997.7100	1.9977	1854.6800	1.8547	7.160	0.0000	0.0000
2024/08/12	2040	08/05/2025	12.75 Put	Bond Future	1956.2000	1.9562	1837.9600	1.8380	6.044	0.0000	0.0000
2024/08/12	2040	08/05/2025	12.75 Call	Bond Future	7175.7700	7.1758	7392.9400	7.3929	3.026	0.0000	0.0000
2024/08/12	2040	08/05/2025	13.50 Put	Bond Future	1143.8600	1.1439	1064.7300	1.0647	6.918	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	
2024/08/12	2040	08/05/2025	13.50 Call	Bond Future	10182.9400	10.1829	10439.2200	10.4392	2.517	0.0000	0.0000
2024/08/12	2040	08/05/2025		Bond Future	11.8147	83.0788	11.7577	83.4142	0.482	0.0000	0.0000
2024/08/12	2040	08/05/2025	12.63 Call	Bond Future	6711.9100	6.7119	6921.5400	6.9215	3.123	0.0000	0.0000
2024/08/12	2040	08/05/2025	12.63 Put	Bond Future	2132.6200	2.1326	2006.8400	2.0068	5.898	0.0000	0.0000
2024/08/12	2040	08/05/2025	13.43 Put	Bond Future	1201.9300	1.2019	1119.7200	1.1197	6.840	0.0000	0.0000
2024/08/12	2040	08/05/2025	13.43 Call	Bond Future	9897.3700	9.8974	10150.5700	10.1506	2.558	0.0000	0.0000
2024/08/12	2040	07/08/2025		Bond Future	11.9394	80.2649	11.8802	80.6076	0.496	0.0000	0.0000
2024/08/12	2040	07/08/2025	13.29 Call	Bond Future	9452.4300	9.4524	9685.8500	9.6859	2.469	0.0000	0.0000
2024/08/12	2040	07/08/2025	13.29 Put	Bond Future	2209.7300	2.2097	2100.4900	2.1005	4.944	0.0000	0.0000
2024/08/12	2040	06/11/2025		Bond Future	12.0701	81.8558	12.0084	82.2056	0.511	0.0000	0.0000
2024/08/12	2040	06/11/2025	11.84 Call	Bond Future	4403.5300	4.4035	4554.4100	4.5544	3.426	0.0000	0.0000
2024/08/12	2040	06/11/2025	11.84 Put	Bond Future	5721.3000	5.7213	5522.3400	5.5223	3.478	0.0000	0.0000
2024/08/12	2044	07/11/2024	12.25 Call	Bond Future	4471.5400	4.4715	4648.1000	4.6481	3.949	0.0000	0.0000
2024/08/12	2044	07/11/2024	12.25 Put	Bond Future	1020.6400	1.0206	901.3500	0.9014	11.688	0.0000	0.0000
2024/08/12	2044	07/11/2024	12.00 Call	Bond Future	3434.5900	3.4346	3581.6200	3.5816	4.281	0.0000	0.0000
2024/08/12	2044	07/11/2024	12.00 Put	Bond Future	1448.6900	1.4487	1299.8700	1.2999	10.273	0.0000	0.0000
2024/08/12	2044	07/11/2024	12.50 Call	Bond Future	5582.3200	5.5823	5784.6700	5.7847	3.625	0.0000	0.0000
2024/08/12	2044	07/11/2024	12.50 Put	Bond Future	712.5400	0.7125	619.0400	0.6190	13.122	0.0000	0.0000
2024/08/12	2044	07/11/2024	12.91 Call	Bond Future	7490.2000	7.4902	7725.8100	7.7258	3.146	0.0000	0.0000
2024/08/12	2044	07/11/2024	12.91 Put	Bond Future	388.7200	0.3887	328.4800	0.3285	15.497	0.0000	0.0000
2024/08/12	2044	07/11/2024	12.92 Call	Bond Future	7537.4400	7.5374	7773.7300	7.7737	3.135	0.0000	0.0000
2024/08/12	2044	07/11/2024	12.92 Put	Bond Future	382.9600	0.3830	323.4000	0.3234	15.553	0.0000	0.0000
2024/08/12	2044	07/11/2024	12.90 Call	Bond Future	7442.9700	7.4430	7677.9000	7.6779	3.156	0.0000	0.0000
2024/08/12	2044	07/11/2024	12.90 Put	Bond Future	394.5600	0.3946	333.6400	0.3336	15.440	0.0000	0.0000
2024/08/12	2044	07/11/2024		Bond Future	11.6735	80.2286	11.6260	80.5244	0.407	0.0000	0.0000
2024/08/12	2044	06/02/2025		Bond Future	11.7685	77.5405	11.7193	77.8430	0.418	0.0000	0.0000
2024/08/12	2044	06/02/2025	13.02 Call	Bond Future	8057.2400	8.0572	8278.3800	8.2784	2.745	0.0000	0.0000
2024/08/12	2044	06/02/2025	13.02 Put	Bond Future	975.8400	0.9758	894.5300	0.8945	8.332	0.0000	0.0000
2024/08/12	2044	06/02/2025	13.75 Call	Bond Future	11225.3300	11.2253	11479.2400	11.4792	2.262	0.0000	0.0000
2024/08/12	2044	06/02/2025	13.75 Put	Bond Future	497.1400	0.4971	448.6000	0.4486	9.764	0.0000	0.0000
2024/08/12	2044	06/02/2025	12.50 Put	Bond Future	1589.6400	1.5896	1474.4300	1.4744	7.248	0.0000	0.0000
2024/08/12	2044	06/02/2025	12.50 Call	Bond Future	5864.1600	5.8642	6051.4000	6.0514	3.193	0.0000	0.0000
2024/08/12	2044	06/02/2025	12.00 Put	Bond Future	2531.1900	2.5312	2374.9300	2.3749	6.173	0.0000	0.0000
2024/08/12	2044	06/02/2025	12.00 Call	Bond Future	3927.3100	3.9273	4073.5000	4.0735	3.722	0.0000	0.0000
2024/08/12	2044	08/05/2025		Bond Future	11.8750	79.1557	11.8239	79.4648	0.430	0.0000	0.0000
2024/08/12	2044	08/05/2025	12.72 Call	Bond Future	6982.7300	6.9827	7174.9300	7.1749	2.753	0.0000	0.0000
2024/08/12	2044	08/05/2025	12.72 Put	Bond Future	2151.8800	2.1519	2034.9200	2.0349	5.435	0.0000	0.0000
2024/08/12	2044	07/08/2025		Bond Future	11.9925	76.3868	11.9394	76.7027	0.443	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	
2024/08/12	2044	07/08/2025	13.34 Call	Bond Future	9554.5500	9.5546	9768.6800	9.7687	2.241	0.0000	0.0000
2024/08/12	2044	07/08/2025	13.34 Put	Bond Future	2205.7100	2.2057	2104.0000	2.1040	4.611	0.0000	0.0000
2024/08/12	2044	06/11/2025		Bond Future	12.1149	77.9005	12.0597	78.2230	0.455	0.0000	0.0000
2024/08/12	2044	06/11/2025	11.88 Call	Bond Future	4510.5900	4.5106	4647.6200	4.6476	3.038	0.0000	0.0000
2024/08/12	2044	06/11/2025	11.88 Put	Bond Future	5898.8100	5.8988	5713.3300	5.7133	3.144	0.0000	0.0000
2024/08/12	2046	07/11/2024		Bond Future	119.2860	119.2860	119.3718	119.3718	0.072	0.0000	0.0000
2024/08/12	2046	06/02/2025		Bond Future	121.8393	121.8393	121.9274	121.9274	0.072	0.0000	0.0000
2024/08/12	2046	06/02/2025	114.01 Call	Bond Future	7829.2900	7.8293	7917.3700	7.9174	1.125	0.0000	0.0000
2024/08/12	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	2046	08/05/2025		Bond Future	122.1666	122.1666	122.2560	122.2560	0.073	0.0000	0.0000
2024/08/12	2046	08/05/2025	121.97 Call	Bond Future	196.5800	0.1966	285.9900	0.2860	45.483	0.0000	0.0000
2024/08/12	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	2046	07/08/2025		Bond Future	124.6939	124.6939	124.7859	124.7859	0.074	0.0000	0.0000
2024/08/12	2046	07/08/2025	118.69 Call	Bond Future	6003.9100	6.0039	6095.8500	6.0959	1.531	0.0000	0.0000
2024/08/12	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	2046	06/11/2025		Bond Future	124.9236	124.9236	125.0160	125.0160	0.074	0.0000	0.0000
2024/08/12	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	2046	06/11/2025	125.41 Put	Bond Future	486.3800	0.4864	394.0400	0.3940	18.985	0.0000	0.0000
2024/08/12	2050	07/11/2024		Bond Future	120.8853	120.8853	120.8800	120.8800	0.004	0.0000	0.0000
2024/08/12	2050	06/02/2025		Bond Future	121.1212	121.1212	121.1156	121.1156	0.005	0.0000	0.0000
2024/08/12	2050	06/02/2025	115.60 Call	Bond Future	5521.2100	5.5212	5515.6100	5.5156	0.101	0.0000	0.0000
2024/08/12	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	2050	08/05/2025		Bond Future	123.6753	123.6753	123.6703	123.6703	0.004	0.0000	0.0000
2024/08/12	2050	08/05/2025	121.16 Call	Bond Future	2515.2800	2.5153	2510.3000	2.5103	0.198	0.0000	0.0000
2024/08/12	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	2050	07/08/2025		Bond Future	123.8355	123.8355	123.8292	123.8292	0.005	0.0000	0.0000
2024/08/12	2050	07/08/2025	119.89 Call	Bond Future	3945.4500	3.9455	3939.1900	3.9392	0.159	0.0000	0.0000
2024/08/12	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	2050	06/11/2025		Bond Future	126.3280	126.3280	126.3221	126.3221	0.005	0.0000	0.0000
2024/08/12	2050	06/11/2025	124.42 Call	Bond Future	1907.9500	1.9080	1902.0500	1.9021	0.309	0.0000	0.0000
2024/08/12	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	AL37	01/08/2024		Index Future	1010.9660	1010.9660	1010.9660	1010.9660	0.000	0.0000	0.0000
2024/08/12	AL37	07/11/2024		Index Future	1034.2500	1034.2500	1035.8070	1035.8070	0.151	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	
2024/08/12	AL37	06/02/2025		Index Future	1056.1390	1056.1390	1057.7480	1057.7480	0.152	0.0000	0.0000
2024/08/12	AL37	08/05/2025		Index Future	1078.1780	1078.1780	1079.8370	1079.8370	0.154	0.0000	0.0000
2024/08/12	AL37	07/08/2025		Index Future	1100.2660	1100.2660	1101.9770	1101.9770	0.156	0.0000	0.0000
2024/08/12	AL37	06/11/2025		Index Future	1122.2200	1122.2200	1123.9850	1123.9850	0.157	0.0000	0.0000
2024/08/12	AL7T	01/08/2024		Index Future	1194.3270	1194.3270	1194.3270	1194.3270	0.000	0.0000	0.0000
2024/08/12	AL7T	07/11/2024		Index Future	1222.9300	1222.9300	1225.9070	1225.9070	0.243	0.0000	0.0000
2024/08/12	AL7T	06/02/2025		Index Future	1248.8130	1248.8130	1251.8740	1251.8740	0.245	0.0000	0.0000
2024/08/12	AL7T	08/05/2025		Index Future	1274.8710	1274.8710	1278.0170	1278.0170	0.247	0.0000	0.0000
2024/08/12	AL7T	07/08/2025		Index Future	1300.9890	1300.9890	1304.2200	1304.2200	0.248	0.0000	0.0000
2024/08/12	AL7T	06/11/2025		Index Future	1326.9490	1326.9490	1330.2680	1330.2680	0.250	0.0000	0.0000
2024/08/12	ALBI	01/08/2024		Index Future	1033.3530	1033.3530	1033.3530	1033.3530	0.000	0.0000	0.0000
2024/08/12	ALBI	07/11/2024		Index Future	1056.9100	1056.9100	1059.4770	1059.4770	0.243	0.0000	0.0000
2024/08/12	ALBI	06/02/2025		Index Future	1079.2790	1079.2790	1081.9190	1081.9190	0.245	0.0000	0.0000
2024/08/12	ALBI	08/05/2025		Index Future	1101.8000	1101.8000	1104.5130	1104.5130	0.246	0.0000	0.0000
2024/08/12	ALBI	07/08/2025		Index Future	1124.3720	1124.3720	1127.1590	1127.1590	0.248	0.0000	0.0000
2024/08/12	ALBI	06/11/2025		Index Future	1146.8080	1146.8080	1149.6700	1149.6700	0.250	0.0000	0.0000
2024/08/12	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	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
2024/08/12	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/12	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/12	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/12	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/12	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/12	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2024/08/12	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/12	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/12	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/12	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/12	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/12	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/12	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/12	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/12	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/12	ES33	07/11/2024		Bond Future	11.7090	78.3783	11.6660	78.5751	0.367	0.0000
2024/08/12	ES33	06/02/2025		Bond Future	11.8420	80.0556	11.7970	80.2570	0.380	0.0000
2024/08/12	ES33	06/02/2025	13.34 Call	Bond Future	6324.0200	6.3240	6525.4400	6.5254	3.185	0.0000
2024/08/12	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/12	ES33	08/05/2025		Bond Future	11.9831	77.9410	11.9360	78.1470	0.393	0.0000
2024/08/12	ES33	08/05/2025	12.73 Call	Bond Future	3169.0400	3.1690	3375.0300	3.3750	6.500	0.0000
2024/08/12	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/12	ES33	07/08/2025		Bond Future	12.1387	79.5511	12.0893	79.7617	0.407	0.0000
2024/08/12	ES33	07/08/2025	13.56 Call	Bond Future	5746.5100	5.7465	5957.1300	5.9571	3.665	0.0000
2024/08/12	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/12	ES33	06/11/2025		Bond Future	12.3208	77.3496	12.2689	77.5649	0.421	0.0000
2024/08/12	ES33	06/11/2025	12.01 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/12	ES33	06/11/2025	12.01 Put	Bond Future	1300.6200	1.3006	1085.3700	1.0854	16.550	0.0000
2024/08/12	ES42	07/11/2024		Bond Future	12.1007	74.4830	12.0529	74.7557	0.395	0.0000
2024/08/12	ES42	06/02/2025		Bond Future	12.2119	76.0761	12.1623	76.3550	0.406	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	
2024/08/12	ES42	06/02/2025	13.71 Call	Bond Future	7682.5800	7.6826	7961.4800	7.9615	3.630	0.0000	0.0000
2024/08/12	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	ES42	08/05/2025		Bond Future	12.3337	73.4115	12.2820	73.6967	0.419	0.0000	0.0000
2024/08/12	ES42	08/05/2025	13.25 Call	Bond Future	4780.6000	4.7806	5065.7800	5.0658	5.965	0.0000	0.0000
2024/08/12	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	ES42	07/08/2025		Bond Future	12.4626	74.9256	12.4089	75.2170	0.431	0.0000	0.0000
2024/08/12	ES42	07/08/2025	13.79 Call	Bond Future	6653.4600	6.6535	6944.8600	6.9449	4.380	0.0000	0.0000
2024/08/12	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	ES42	06/11/2025		Bond Future	12.6079	72.1627	12.5520	72.4603	0.443	0.0000	0.0000
2024/08/12	ES42	06/11/2025	12.39 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	ES42	06/11/2025	12.39 Put	Bond Future	1171.1700	1.1712	873.5600	0.8736	25.411	0.0000	0.0000
2024/08/12	GOVI	01/08/2024		GOVI	1017.7600	1017.7600	1017.7600	1017.7600	0.000	0.0000	0.0000
2024/08/12	GOVI	07/11/2024		GOVI	1041.0520	1041.0520	1043.5450	1043.5450	0.239	0.0000	0.0000
2024/08/12	GOVI	07/11/2024	948.79 Call	GOVI	922620.0000	92.2620	947550.0000	94.7550	2.702	0.0000	0.0000
2024/08/12	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	GOVI	07/11/2024	948.80 Call	GOVI	922520.0000	92.2520	947450.0000	94.7450	2.702	0.0000	0.0000
2024/08/12	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	GOVI	07/11/2024	948.78 Call	GOVI	922720.0000	92.2720	947650.0000	94.7650	2.702	0.0000	0.0000
2024/08/12	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	GOVI	06/02/2025		GOVI	1063.0850	1063.0850	1065.6490	1065.6490	0.241	0.0000	0.0000
2024/08/12	GOVI	06/02/2025	972.00 Call	GOVI	910850.0000	91.0850	936490.0000	93.6490	2.815	0.0000	0.0000
2024/08/12	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	GOVI	08/05/2025		GOVI	1085.2680	1085.2680	1087.9030	1087.9030	0.243	0.0000	0.0000
2024/08/12	GOVI	08/05/2025	1,022.00 Call	GOVI	632680.0000	63.2680	659030.0000	65.9030	4.165	0.0000	0.0000
2024/08/12	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	GOVI	07/08/2025		GOVI	1107.5020	1107.5020	1110.2090	1110.2090	0.244	0.0000	0.0000
2024/08/12	GOVI	07/08/2025	1,011.00 Call	GOVI	965020.0000	96.5020	992090.0000	99.2090	2.805	0.0000	0.0000
2024/08/12	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	GOVI	06/11/2025		GOVI	1129.6010	1129.6010	1132.3810	1132.3810	0.246	0.0000	0.0000
2024/08/12	GOVI	06/11/2025	1,112.00 Call	GOVI	176010.0000	17.6010	203810.0000	20.3810	15.795	0.0000	0.0000
2024/08/12	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/08/12	IGOV	01/08/2024		Index Future	359.5970	359.5970	359.5970	359.5970	0.000	0.0000	0.0000
2024/08/12	IGOV	07/11/2024		Index Future	368.3290	368.3290	368.7290	368.7290	0.109	0.0000	0.0000
2024/08/12	IGOV	06/02/2025		Index Future	376.2120	376.2120	376.6280	376.6280	0.111	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	
2024/08/12	IGOV	08/05/2025		Index Future	384.1480	384.1480	384.5800	384.5800	0.112	0.0000	0.0000
2024/08/12	IGOV	07/08/2025		Index Future	392.1030	392.1030	392.5490	392.5490	0.114	0.0000	0.0000
2024/08/12	IGOV	06/11/2025		Index Future	400.0090	400.0090	400.4720	400.4720	0.116	0.0000	0.0000
2024/08/12	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/08/12	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/08/12	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/08/12	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/08/12	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/08/12	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/08/12	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/08/12	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/08/12	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/08/12	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/08/12	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/08/12	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/08/12	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/08/12	JBAF	21/08/2024		Jibar Tradeable Future	8.3250	91.6750	8.3250	91.6750	0.000	0.0000	0.0000
2024/08/12	JBAF	18/09/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/08/12	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/08/12	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/08/12	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/08/12	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/08/12	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/08/12	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/08/12	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/08/12	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/08/12	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/08/12	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/08/12	R035	07/11/2024	13.23 Call	Bond Future	11607.9400	11.6079	11834.7500	11.8348	1.954	0.0000	0.0000
2024/08/12	R035	07/11/2024	13.23 Put	Bond Future	43.1200	0.0431	33.3100	0.0333	22.750	0.0000	0.0000
2024/08/12	R035	07/11/2024	12.20 Put	Bond Future	308.2900	0.3083	261.2900	0.2613	15.245	0.0000	0.0000
2024/08/12	R035	07/11/2024	12.20 Call	Bond Future	6956.9200	6.9569	7146.5400	7.1465	2.726	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	
2024/08/12	R035	07/11/2024		Bond Future	10.9375	89.2024	10.8950	89.4390	0.388	0.0000	0.0000
2024/08/12	R035	07/11/2024	12.18 Call	Bond Future	6867.1000	6.8671	7055.5800	7.0556	2.745	0.0000	0.0000
2024/08/12	R035	07/11/2024	12.18 Put	Bond Future	318.2600	0.3183	270.1200	0.2701	15.126	0.0000	0.0000
2024/08/12	R035	07/11/2024	12.19 Call	Bond Future	6912.0400	6.9120	7101.0900	7.1011	2.735	0.0000	0.0000
2024/08/12	R035	07/11/2024	12.19 Put	Bond Future	313.2800	0.3133	265.7100	0.2657	15.184	0.0000	0.0000
2024/08/12	R035	07/11/2024	12.17 Call	Bond Future	6822.2800	6.8223	7010.1900	7.0102	2.754	0.0000	0.0000
2024/08/12	R035	07/11/2024	12.17 Put	Bond Future	323.4000	0.3234	274.6900	0.2747	15.062	0.0000	0.0000
2024/08/12	R035	06/02/2025		Bond Future	11.0348	91.0904	10.9904	91.3324	0.402	0.0000	0.0000
2024/08/12	R035	06/02/2025	12.41 Call	Bond Future	7802.6100	7.8026	7984.0400	7.9840	2.325	0.0000	0.0000
2024/08/12	R035	06/02/2025	12.41 Put	Bond Future	733.3600	0.7334	672.7100	0.6727	8.270	0.0000	0.0000
2024/08/12	R035	08/05/2025		Bond Future	11.1355	88.4756	11.0893	88.7231	0.416	0.0000	0.0000
2024/08/12	R035	08/05/2025	11.78 Call	Bond Future	5494.2700	5.4943	5635.7500	5.6358	2.575	0.0000	0.0000
2024/08/12	R035	08/05/2025	11.78 Put	Bond Future	2145.8000	2.1458	2039.7800	2.0398	4.941	0.0000	0.0000
2024/08/12	R035	08/05/2025	13.35 Call	Bond Future	11405.6300	11.4056	11610.7000	11.6107	1.798	0.0000	0.0000
2024/08/12	R035	08/05/2025	13.35 Put	Bond Future	607.8200	0.6078	565.3900	0.5654	6.981	0.0000	0.0000
2024/08/12	R035	08/05/2025	12.70 Call	Bond Future	8909.1500	8.9092	9091.6700	9.0917	2.049	0.0000	0.0000
2024/08/12	R035	08/05/2025	12.70 Put	Bond Future	1079.5400	1.0795	1014.5600	1.0146	6.019	0.0000	0.0000
2024/08/12	R035	08/05/2025	11.46 Put	Bond Future	2713.6000	2.7136	2589.9700	2.5900	4.556	0.0000	0.0000
2024/08/12	R035	08/05/2025	11.46 Call	Bond Future	4421.8300	4.4218	4545.7000	4.5457	2.801	0.0000	0.0000
2024/08/12	R035	07/08/2025		Bond Future	11.2489	90.2843	11.2005	90.5373	0.430	0.0000	0.0000
2024/08/12	R035	07/08/2025	12.65 Call	Bond Future	8780.4100	8.7804	8950.9000	8.9509	1.942	0.0000	0.0000
2024/08/12	R035	07/08/2025	12.65 Put	Bond Future	1867.8400	1.8678	1785.3500	1.7854	4.416	0.0000	0.0000
2024/08/12	R035	06/11/2025		Bond Future	11.3836	87.5681	11.3330	87.8265	0.444	0.0000	0.0000
2024/08/12	R035	06/11/2025	11.20 Call	Bond Future	3988.3700	3.9884	4097.0800	4.0971	2.726	0.0000	0.0000
2024/08/12	R035	06/11/2025	11.20 Put	Bond Future	4931.2900	4.9313	4781.5200	4.7815	3.037	0.0000	0.0000
2024/08/12	R053	07/11/2024	12.80 Call	Bond Future	9800.3100	9.8003	10110.1800	10.1102	3.162	0.0000	0.0000
2024/08/12	R053	07/11/2024	12.80 Put	Bond Future	572.8800	0.5729	486.7500	0.4868	15.035	0.0000	0.0000
2024/08/12	R053	07/11/2024	12.81 Call	Bond Future	9861.7300	9.8617	10172.5200	10.1725	3.151	0.0000	0.0000
2024/08/12	R053	07/11/2024	12.81 Put	Bond Future	564.7400	0.5647	479.5300	0.4795	15.088	0.0000	0.0000
2024/08/12	R053	07/11/2024	12.79 Call	Bond Future	9738.9200	9.7389	10047.8700	10.0479	3.172	0.0000	0.0000
2024/08/12	R053	07/11/2024	12.79 Put	Bond Future	581.1400	0.5811	494.0900	0.4941	14.979	0.0000	0.0000
2024/08/12	R053	07/11/2024		Bond Future	11.5868	101.6600	11.5393	102.0560	0.410	0.0000	0.0000
2024/08/12	R053	06/02/2025		Bond Future	11.6782	103.8109	11.6289	104.2157	0.422	0.0000	0.0000
2024/08/12	R053	06/02/2025	12.94 Call	Bond Future	10789.2800	10.7893	11082.8100	11.0828	2.721	0.0000	0.0000
2024/08/12	R053	06/02/2025	12.94 Put	Bond Future	1358.7200	1.3587	1247.4100	1.2474	8.192	0.0000	0.0000
2024/08/12	R053	08/05/2025		Bond Future	11.7763	100.1043	11.7251	100.5181	0.435	0.0000	0.0000
2024/08/12	R053	08/05/2025	12.64 Call	Bond Future	9412.1000	9.4121	9670.3500	9.6704	2.744	0.0000	0.0000
2024/08/12	R053	08/05/2025	12.64 Put	Bond Future	2875.0300	2.8750	2719.5200	2.7195	5.409	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	
2024/08/12	R053	07/08/2025		Bond Future	11.8821	102.1485	11.8289	102.5712	0.447	0.0000	0.0000
2024/08/12	R053	07/08/2025	13.17 Call	Bond Future	12109.5700	12.1096	12397.2800	12.3973	2.376	0.0000	0.0000
2024/08/12	R053	07/08/2025	13.17 Put	Bond Future	2795.1700	2.7952	2660.1700	2.6602	4.830	0.0000	0.0000
2024/08/12	R053	06/11/2025		Bond Future	12.0008	98.3089	11.9455	98.7405	0.461	0.0000	0.0000
2024/08/12	R053	06/11/2025	11.76 Call	Bond Future	5755.1700	5.7552	5938.8500	5.9389	3.192	0.0000	0.0000
2024/08/12	R053	06/11/2025	11.76 Put	Bond Future	7660.5100	7.6605	7412.6200	7.4126	3.236	0.0000	0.0000
2024/08/12	R186	07/11/2024		Bond Future	8.2684	108.3480	8.2463	108.3911	0.267	0.0000	0.0000
2024/08/12	R186	07/11/2024	9.14 Call	Bond Future	1797.5300	1.7975	1827.1800	1.8272	1.649	0.0000	0.0000
2024/08/12	R186	07/11/2024	9.14 Put	Bond Future	114.4500	0.1145	100.9800	0.1010	11.769	0.0000	0.0000
2024/08/12	R186	07/11/2024	9.15 Call	Bond Future	1813.9000	1.8139	1843.7700	1.8438	1.647	0.0000	0.0000
2024/08/12	R186	07/11/2024	9.15 Put	Bond Future	111.7200	0.1117	98.4700	0.0985	11.860	0.0000	0.0000
2024/08/12	R186	07/11/2024	9.13 Call	Bond Future	1781.1900	1.7812	1810.6200	1.8106	1.652	0.0000	0.0000
2024/08/12	R186	07/11/2024	9.13 Put	Bond Future	117.2200	0.1172	103.5300	0.1035	11.679	0.0000	0.0000
2024/08/12	R186	06/02/2025		Bond Future	8.2233	105.3268	8.1977	105.3713	0.312	0.0000	0.0000
2024/08/12	R186	06/02/2025	9.03 Call	Bond Future	1688.8000	1.6888	1715.5500	1.7156	1.584	0.0000	0.0000
2024/08/12	R186	06/02/2025	9.03 Put	Bond Future	301.0800	0.3011	283.3200	0.2833	5.899	0.0000	0.0000
2024/08/12	R186	08/05/2025		Bond Future	8.1891	107.5222	8.1588	107.5681	0.370	0.0000	0.0000
2024/08/12	R186	08/05/2025	8.47 Call	Bond Future	1019.4700	1.0195	1041.0400	1.0410	2.116	0.0000	0.0000
2024/08/12	R186	08/05/2025	8.47 Put	Bond Future	595.3500	0.5954	571.0200	0.5710	4.087	0.0000	0.0000
2024/08/12	R186	07/08/2025		Bond Future	8.1712	104.4073	8.1345	104.4547	0.449	0.0000	0.0000
2024/08/12	R186	07/08/2025	9.68 Call	Bond Future	2065.7100	2.0657	2103.7900	2.1038	1.843	0.0000	0.0000
2024/08/12	R186	07/08/2025	9.68 Put	Bond Future	145.5100	0.1455	136.2800	0.1363	6.343	0.0000	0.0000
2024/08/12	R186	07/08/2025	10.25 Call	Bond Future	2697.4500	2.6975	2739.8100	2.7398	1.570	0.0000	0.0000
2024/08/12	R186	07/08/2025	10.25 Put	Bond Future	64.9000	0.0649	59.9500	0.0600	7.627	0.0000	0.0000
2024/08/12	R186	07/08/2025	9.22 Put	Bond Future	258.0900	0.2581	244.1200	0.2441	5.413	0.0000	0.0000
2024/08/12	R186	07/08/2025	9.22 Call	Bond Future	1598.2200	1.5982	1631.5600	1.6316	2.086	0.0000	0.0000
2024/08/12	R186	06/11/2025		Bond Future	8.1967	106.4802	8.1507	106.5289	0.561	0.0000	0.0000
2024/08/12	R186	06/11/2025	8.13 Call	Bond Future	615.2300	0.6152	636.3400	0.6363	3.431	0.0000	0.0000
2024/08/12	R186	06/11/2025	8.13 Put	Bond Future	685.9600	0.6860	658.3100	0.6583	4.031	0.0000	0.0000
2024/08/12	R202	07/11/2024		Bond Future	269.5636	269.5636	269.5515	269.5515	0.004	0.0000	0.0000
2024/08/12	R202	06/02/2025		Bond Future	270.1317	270.1317	270.1196	270.1196	0.004	0.0000	0.0000
2024/08/12	R202	06/02/2025	266.79 Call	Bond Future	3341.7300	3.3417	3329.6300	3.3296	0.362	0.0000	0.0000
2024/08/12	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	R202	08/05/2025		Bond Future	275.8287	275.8287	275.8176	275.8176	0.004	0.0000	0.0000
2024/08/12	R202	08/05/2025	272.31 Call	Bond Future	3518.7400	3.5187	3507.6100	3.5076	0.316	0.0000	0.0000
2024/08/12	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	R202	07/08/2025		Bond Future	276.2299	276.2299	276.2164	276.2164	0.005	0.0000	0.0000
2024/08/12	R202	07/08/2025	271.60 Call	Bond Future	4629.8500	4.6299	4616.3600	4.6164	0.291	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
2024/08/12	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/08/12	R202	06/11/2025		Bond Future	281.7908	281.7908	281.7784	281.7784	0.004	0.0000
2024/08/12	R202	06/11/2025	275.64 Call	Bond Future	6150.7900	6.1508	6138.3600	6.1384	0.202	0.0000
2024/08/12	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/12	R209	07/11/2024		Bond Future	11.0713	69.9491	11.0290	70.1603	0.382	0.0000
2024/08/12	R209	07/11/2024	12.22 Call	Bond Future	5752.1700	5.7522	5915.0400	5.9150	2.831	0.0000
2024/08/12	R209	07/11/2024	12.22 Put	Bond Future	335.0700	0.3351	286.7600	0.2868	14.418	0.0000
2024/08/12	R209	07/11/2024	12.23 Call	Bond Future	5791.4900	5.7915	5954.9200	5.9549	2.822	0.0000
2024/08/12	R209	07/11/2024	12.23 Put	Bond Future	329.8100	0.3298	282.0600	0.2821	14.478	0.0000
2024/08/12	R209	07/11/2024	12.21 Call	Bond Future	5712.8700	5.7129	5875.1800	5.8752	2.841	0.0000
2024/08/12	R209	07/11/2024	12.21 Put	Bond Future	340.4000	0.3404	291.5300	0.2915	14.357	0.0000
2024/08/12	R209	06/02/2025		Bond Future	11.1585	71.4292	11.1146	71.6451	0.394	0.0000
2024/08/12	R209	06/02/2025	12.44 Call	Bond Future	6648.2200	6.6482	6806.2400	6.8062	2.377	0.0000
2024/08/12	R209	06/02/2025	12.44 Put	Bond Future	727.0000	0.7270	669.0500	0.6691	7.971	0.0000
2024/08/12	R209	08/05/2025		Bond Future	11.2538	69.7624	11.2082	69.9831	0.405	0.0000
2024/08/12	R209	08/05/2025	11.89 Call	Bond Future	4936.0700	4.9361	5062.1100	5.0621	2.553	0.0000
2024/08/12	R209	08/05/2025	11.89 Put	Bond Future	1953.4900	1.9535	1858.7800	1.8588	4.848	0.0000
2024/08/12	R209	07/08/2025		Bond Future	11.3585	71.1881	11.3111	71.4137	0.417	0.0000
2024/08/12	R209	07/08/2025	12.68 Call	Bond Future	7678.4300	7.6784	7828.3900	7.8284	1.953	0.0000
2024/08/12	R209	07/08/2025	12.68 Put	Bond Future	1768.6200	1.7686	1692.9700	1.6930	4.277	0.0000
2024/08/12	R209	06/11/2025		Bond Future	11.4785	69.4485	11.4291	69.6789	0.430	0.0000
2024/08/12	R209	06/11/2025	11.27 Call	Bond Future	3583.3500	3.5834	3679.6400	3.6796	2.687	0.0000
2024/08/12	R209	06/11/2025	11.27 Put	Bond Future	4564.0800	4.5641	4429.9300	4.4299	2.939	0.0000
2024/08/12	R210	07/11/2024		Bond Future	240.7696	240.7696	241.4969	241.4969	0.302	0.0000
2024/08/12	R210	06/02/2025		Bond Future	245.9233	245.9233	246.6672	246.6672	0.302	0.0000
2024/08/12	R210	06/02/2025	239.61 Call	Bond Future	6313.2900	6.3133	7057.2000	7.0572	11.783	0.0000
2024/08/12	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/12	R210	08/05/2025		Bond Future	247.7113	247.7113	248.4705	248.4705	0.307	0.0000
2024/08/12	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	440.5400	0.4405	100.000	0.0000
2024/08/12	R210	08/05/2025	248.03 Put	Bond Future	318.7300	0.3187	0.0000	0.0000	(100.000)	0.0000
2024/08/12	R210	07/08/2025		Bond Future	252.8373	252.8373	253.6133	253.6133	0.307	0.0000
2024/08/12	R210	07/08/2025	248.44 Call	Bond Future	4397.2900	4.3973	5173.3100	5.1733	17.648	0.0000
2024/08/12	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/12	R210	06/11/2025		Bond Future	254.4726	254.4726	255.2624	255.2624	0.310	0.0000
2024/08/12	R210	06/11/2025	252.14 Call	Bond Future	2332.6400	2.3326	3122.4100	3.1224	33.857	0.0000
2024/08/12	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/12	R213	07/11/2024		Bond Future	9.8707	88.1607	9.8334	88.3185	0.378	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	
2024/08/12	R213	07/11/2024	11.22 Call	Bond Future	5628.3600	5.6284	5760.9200	5.7609	2.355	0.0000	0.0000
2024/08/12	R213	07/11/2024	11.22 Put	Bond Future	155.8900	0.1559	130.6300	0.1306	16.204	0.0000	0.0000
2024/08/12	R213	07/11/2024	11.23 Call	Bond Future	5664.4500	5.6645	5797.3700	5.7974	2.347	0.0000	0.0000
2024/08/12	R213	07/11/2024	11.23 Put	Bond Future	153.0500	0.1531	128.1500	0.1282	16.269	0.0000	0.0000
2024/08/12	R213	07/11/2024	11.21 Call	Bond Future	5592.2200	5.5922	5724.4400	5.7244	2.364	0.0000	0.0000
2024/08/12	R213	07/11/2024	11.21 Put	Bond Future	158.7100	0.1587	133.1100	0.1331	16.130	0.0000	0.0000
2024/08/12	R213	06/02/2025		Bond Future	9.9427	90.0267	9.9033	90.1883	0.397	0.0000	0.0000
2024/08/12	R213	06/02/2025	11.35 Call	Bond Future	5982.6700	5.9827	6106.4300	6.1064	2.069	0.0000	0.0000
2024/08/12	R213	06/02/2025	11.35 Put	Bond Future	452.5400	0.4525	414.7700	0.4148	8.346	0.0000	0.0000
2024/08/12	R213	08/05/2025		Bond Future	10.0200	88.3438	9.9784	88.5091	0.416	0.0000	0.0000
2024/08/12	R213	08/05/2025	10.52 Call	Bond Future	3611.9800	3.6120	3700.3200	3.7003	2.446	0.0000	0.0000
2024/08/12	R213	08/05/2025	10.52 Put	Bond Future	1657.9500	1.6580	1580.9900	1.5810	4.642	0.0000	0.0000
2024/08/12	R213	07/08/2025		Bond Future	10.1126	90.1507	10.0684	90.3198	0.436	0.0000	0.0000
2024/08/12	R213	07/08/2025	11.66 Call	Bond Future	6752.9200	6.7529	6872.2700	6.8723	1.767	0.0000	0.0000
2024/08/12	R213	07/08/2025	11.66 Put	Bond Future	1069.2900	1.0693	1019.5400	1.0195	4.653	0.0000	0.0000
2024/08/12	R213	06/11/2025		Bond Future	10.2344	88.3864	10.1876	88.5593	0.458	0.0000	0.0000
2024/08/12	R213	06/11/2025	10.05 Call	Bond Future	2634.9000	2.6349	2705.6700	2.7057	2.686	0.0000	0.0000
2024/08/12	R213	06/11/2025	10.05 Put	Bond Future	3318.1500	3.3182	3216.0200	3.2160	3.078	0.0000	0.0000
2024/08/12	R214	07/11/2024	12.61 Call	Bond Future	5969.0700	5.9691	6163.5200	6.1635	3.258	0.0000	0.0000
2024/08/12	R214	07/11/2024	12.61 Put	Bond Future	354.8400	0.3548	300.8900	0.3009	15.204	0.0000	0.0000
2024/08/12	R214	07/11/2024	12.62 Call	Bond Future	6009.1300	6.0091	6204.1900	6.2042	3.246	0.0000	0.0000
2024/08/12	R214	07/11/2024	12.62 Put	Bond Future	349.4700	0.3495	296.1300	0.2961	15.263	0.0000	0.0000
2024/08/12	R214	07/11/2024	12.60 Call	Bond Future	5929.1200	5.9291	6122.9400	6.1229	3.269	0.0000	0.0000
2024/08/12	R214	07/11/2024	12.60 Put	Bond Future	360.3600	0.3604	305.7800	0.3058	15.146	0.0000	0.0000
2024/08/12	R214	07/11/2024		Bond Future	11.4593	65.0509	11.4119	65.2993	0.413	0.0000	0.0000
2024/08/12	R214	06/02/2025	12.71 Call	Bond Future	6455.8900	6.4559	6638.2500	6.6383	2.825	0.0000	0.0000
2024/08/12	R214	06/02/2025	12.71 Put	Bond Future	868.8600	0.8689	797.2300	0.7972	8.244	0.0000	0.0000
2024/08/12	R214	06/02/2025		Bond Future	11.5500	66.4277	11.5010	66.6816	0.425	0.0000	0.0000
2024/08/12	R214	06/02/2025	13.63 Call	Bond Future	9845.3400	9.8453	10063.7200	10.0637	2.218	0.0000	0.0000
2024/08/12	R214	06/02/2025	13.63 Put	Bond Future	346.9900	0.3470	311.3800	0.3114	10.263	0.0000	0.0000
2024/08/12	R214	06/02/2025	12.25 Put	Bond Future	1351.3700	1.3514	1253.3900	1.2534	7.250	0.0000	0.0000
2024/08/12	R214	06/02/2025	12.25 Call	Bond Future	4816.0200	4.8160	4972.0300	4.9720	3.239	0.0000	0.0000
2024/08/12	R214	06/02/2025	11.75 Put	Bond Future	2168.1900	2.1682	2034.8700	2.0349	6.149	0.0000	0.0000
2024/08/12	R214	06/02/2025	11.75 Call	Bond Future	3188.2900	3.1883	3308.9600	3.3090	3.785	0.0000	0.0000
2024/08/12	R214	08/05/2025		Bond Future	11.6423	64.5066	11.5915	64.7662	0.436	0.0000	0.0000
2024/08/12	R214	08/05/2025	12.40 Call	Bond Future	5572.4200	5.5724	5730.6600	5.7307	2.840	0.0000	0.0000
2024/08/12	R214	08/05/2025	12.40 Put	Bond Future	1880.1100	1.8801	1778.7600	1.7788	5.391	0.0000	0.0000
2024/08/12	R214	07/08/2025		Bond Future	11.7435	65.8253	11.6909	66.0905	0.448	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	
2024/08/12	R214	07/08/2025	12.97 Call	Bond Future	7734.2200	7.7342	7909.5100	7.9095	2.266	0.0000	0.0000
2024/08/12	R214	07/08/2025	12.97 Put	Bond Future	1995.9200	1.9959	1906.0100	1.9060	4.505	0.0000	0.0000
2024/08/12	R214	06/11/2025		Bond Future	11.8598	63.8300	11.8053	64.1008	0.460	0.0000	0.0000
2024/08/12	R214	06/11/2025	11.64 Call	Bond Future	3780.7800	3.7808	3896.6900	3.8967	3.066	0.0000	0.0000
2024/08/12	R214	06/11/2025	11.64 Put	Bond Future	4883.0700	4.8831	4728.1800	4.7282	3.172	0.0000	0.0000
2024/08/12	R248	07/11/2024		Bond Future	11.5714	79.1262	11.5291	79.3996	0.365	0.0000	0.0000
2024/08/12	R248	07/11/2024	12.79 Call	Bond Future	7613.3100	7.6133	7828.9400	7.8289	2.832	0.0000	0.0000
2024/08/12	R248	07/11/2024	12.79 Put	Bond Future	390.1000	0.3901	332.2800	0.3323	14.822	0.0000	0.0000
2024/08/12	R248	07/11/2024	12.80 Call	Bond Future	7661.7400	7.6617	7878.0200	7.8780	2.823	0.0000	0.0000
2024/08/12	R248	07/11/2024	12.80 Put	Bond Future	384.1800	0.3842	327.0100	0.3270	14.881	0.0000	0.0000
2024/08/12	R248	07/11/2024	12.78 Call	Bond Future	7564.8100	7.5648	7779.7900	7.7798	2.842	0.0000	0.0000
2024/08/12	R248	07/11/2024	12.78 Put	Bond Future	396.0300	0.3960	337.5600	0.3376	14.764	0.0000	0.0000
2024/08/12	R248	06/02/2025		Bond Future	11.6643	80.8008	11.6205	81.0805	0.376	0.0000	0.0000
2024/08/12	R248	06/02/2025	12.71 Call	Bond Future	7437.0300	7.4370	7625.7200	7.6257	2.537	0.0000	0.0000
2024/08/12	R248	06/02/2025	12.71 Put	Bond Future	1252.6200	1.2526	1161.6400	1.1616	7.263	0.0000	0.0000
2024/08/12	R248	08/05/2025		Bond Future	11.7585	78.0349	11.7130	78.3207	0.386	0.0000	0.0000
2024/08/12	R248	08/05/2025	12.60 Call	Bond Future	7215.9800	7.2160	7390.5300	7.3905	2.419	0.0000	0.0000
2024/08/12	R248	08/05/2025	12.60 Put	Bond Future	2237.6200	2.2376	2126.3900	2.1264	4.971	0.0000	0.0000
2024/08/12	R248	07/08/2025		Bond Future	11.8616	79.6297	11.8145	79.9218	0.398	0.0000	0.0000
2024/08/12	R248	07/08/2025	13.21 Call	Bond Future	9726.8700	9.7269	9924.8900	9.9249	2.036	0.0000	0.0000
2024/08/12	R248	07/08/2025	13.21 Put	Bond Future	2131.1400	2.1311	2037.0900	2.0371	4.413	0.0000	0.0000
2024/08/12	R248	06/11/2025		Bond Future	11.9795	76.7645	11.9305	77.0628	0.409	0.0000	0.0000
2024/08/12	R248	06/11/2025	11.74 Call	Bond Future	4555.5800	4.5556	4679.8200	4.6798	2.727	0.0000	0.0000
2024/08/12	R248	06/11/2025	11.74 Put	Bond Future	6033.3200	6.0333	5859.2800	5.8593	2.885	0.0000	0.0000
2024/08/12	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/12	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
<b>Total</b>											

