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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/08/2024 TO 13/08/2024

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
2024/08/13	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/13	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/13	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/13	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/13	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/13	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/13	2025	07/11/2024		Bond Future	185.5947	185.5947	185.6461	0.028	0.0000	0.0000
2024/08/13	2029	07/11/2024		Bond Future	133.2713	133.2713	133.4380	0.125	0.0000	0.0000
2024/08/13	2029	06/02/2025		Bond Future	136.1247	136.1247	136.2955	0.126	0.0000	0.0000
2024/08/13	2029	06/02/2025	132.40 Call	Bond Future	3724.6900	3.7247	3895.5300	4.587	0.0000	0.0000
2024/08/13	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/13	2029	08/05/2025		Bond Future	137.5691	137.5691	137.7447	0.128	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
2024/08/13	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/08/13	2029	08/05/2025	137.85 Put	Bond Future	280.9400	0.2809	105.3000	0.1053	62.519	0.0000
2024/08/13	2029	07/08/2025		Bond Future	140.4170	140.4170	140.5968	140.5968	0.128	0.0000
2024/08/13	2029	07/08/2025	137.41 Call	Bond Future	3007.0000	3.0070	3186.8400	3.1868	5.981	0.0000
2024/08/13	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/08/13	2029	06/11/2025		Bond Future	141.7942	141.7942	141.9799	141.9799	0.131	0.0000
2024/08/13	2029	06/11/2025	139.79 Call	Bond Future	2004.1600	2.0042	2189.9400	2.1899	9.270	0.0000
2024/08/13	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/08/13	2030	07/11/2024	10.21 Put	Bond Future	316.1800	0.3162	250.4500	0.2505	20.789	0.0000
2024/08/13	2030	07/11/2024	10.21 Call	Bond Future	3513.0800	3.5131	3842.8300	3.8428	9.386	0.0000
2024/08/13	2030	07/11/2024	10.71 Put	Bond Future	123.7000	0.1237	94.5200	0.0945	23.589	0.0000
2024/08/13	2030	07/11/2024	10.71 Call	Bond Future	5172.5400	5.1725	5538.8400	5.5388	7.082	0.0000
2024/08/13	2030	07/11/2024	11.91 Call	Bond Future	9313.3200	9.3133	9706.7700	9.7068	4.225	0.0000
2024/08/13	2030	07/11/2024	11.91 Put	Bond Future	6.4500	0.0065	4.4200	0.0044	31.473	0.0000
2024/08/13	2030	07/11/2024		Bond Future	9.3757	96.6624	9.2750	97.0578	1.075	0.0000
2024/08/13	2030	07/11/2024	10.75 Call	Bond Future	5309.4300	5.3094	5677.6700	5.6777	6.936	0.0000
2024/08/13	2030	07/11/2024	10.75 Put	Bond Future	114.4500	0.1145	87.2100	0.0872	23.801	0.0000
2024/08/13	2030	07/11/2024	10.76 Call	Bond Future	5343.7000	5.3437	5712.4100	5.7124	6.900	0.0000
2024/08/13	2030	07/11/2024	10.76 Put	Bond Future	112.2400	0.1122	85.4700	0.0855	23.851	0.0000
2024/08/13	2030	07/11/2024	10.74 Call	Bond Future	5275.1700	5.2752	5642.9300	5.6429	6.972	0.0000
2024/08/13	2030	07/11/2024	10.74 Put	Bond Future	116.7000	0.1167	88.9800	0.0890	23.753	0.0000
2024/08/13	2030	06/02/2025		Bond Future	9.4215	94.6986	9.3143	95.1029	1.138	0.0000
2024/08/13	2030	06/02/2025	10.68 Call	Bond Future	5029.0400	5.0290	5368.1200	5.3681	6.742	0.0000
2024/08/13	2030	06/02/2025	10.68 Put	Bond Future	436.5300	0.4365	371.3000	0.3713	14.943	0.0000
2024/08/13	2030	08/05/2025		Bond Future	9.4888	96.6725	9.3745	97.0857	1.204	0.0000
2024/08/13	2030	08/05/2025	9.93 Call	Bond Future	3037.0900	3.0371	3297.5300	3.2975	8.575	0.0000
2024/08/13	2030	08/05/2025	9.93 Put	Bond Future	1462.1500	1.4622	1309.4200	1.3094	10.446	0.0000
2024/08/13	2030	08/05/2025	11.86 Call	Bond Future	8353.7400	8.3537	8731.6400	8.7316	4.524	0.0000
2024/08/13	2030	08/05/2025	11.86 Put	Bond Future	258.4800	0.2585	223.2100	0.2232	13.645	0.0000
2024/08/13	2030	08/05/2025	10.31 Put	Bond Future	1069.4300	1.0694	950.6900	0.9507	11.103	0.0000
2024/08/13	2030	08/05/2025	10.31 Call	Bond Future	3974.9600	3.9750	4269.3900	4.2694	7.407	0.0000
2024/08/13	2030	08/05/2025	12.28 Call	Bond Future	9590.7500	9.5908	9981.4100	9.9814	4.073	0.0000
2024/08/13	2030	08/05/2025	12.28 Put	Bond Future	152.3400	0.1523	129.8300	0.1298	14.776	0.0000
2024/08/13	2030	08/05/2025	10.69 Put	Bond Future	778.5700	0.7786	687.6000	0.6876	11.684	0.0000
2024/08/13	2030	08/05/2025	10.69 Call	Bond Future	4991.2800	4.9913	5313.4800	5.3135	6.455	0.0000
2024/08/13	2030	07/08/2025	12.12 Call	Bond Future	8648.8700	8.6489	9027.4600	9.0275	4.377	0.0000
2024/08/13	2030	07/08/2025	12.12 Put	Bond Future	365.2600	0.3653	321.8000	0.3218	11.898	0.0000
2024/08/13	2030	07/08/2025	10.48 Put	Bond Future	1299.0300	1.2990	1172.5900	1.1726	9.733	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	
2024/08/13	2030	07/08/2025	10.48 Call	Bond Future	4354.1000	4.3541	4649.7100	4.6497	6.789	0.0000	0.0000
2024/08/13	2030	07/08/2025		Bond Future	9.5744	94.6394	9.4522	95.0614	1.277	0.0000	0.0000
2024/08/13	2030	07/08/2025	11.11 Call	Bond Future	5961.4900	5.9615	6295.3500	6.2954	5.600	0.0000	0.0000
2024/08/13	2030	07/08/2025	11.11 Put	Bond Future	852.7100	0.8527	764.5200	0.7645	10.342	0.0000	0.0000
2024/08/13	2030	06/11/2025		Bond Future	9.6763	96.5188	9.5453	96.9497	1.354	0.0000	0.0000
2024/08/13	2030	06/11/2025	9.54 Call	Bond Future	2227.7700	2.2278	2439.4400	2.4394	9.501	0.0000	0.0000
2024/08/13	2030	06/11/2025	9.54 Put	Bond Future	2676.1000	2.6761	2456.8600	2.4569	8.193	0.0000	0.0000
2024/08/13	2032	07/11/2024	10.60 Call	Bond Future	2815.2700	2.8153	3222.0100	3.2220	14.448	0.0000	0.0000
2024/08/13	2032	07/11/2024	10.60 Put	Bond Future	851.1300	0.8511	677.5000	0.6775	20.400	0.0000	0.0000
2024/08/13	2032	07/11/2024	11.11 Put	Bond Future	364.1200	0.3641	277.9000	0.2779	23.679	0.0000	0.0000
2024/08/13	2032	07/11/2024	11.11 Call	Bond Future	4656.4200	4.6564	5150.5700	5.1506	10.612	0.0000	0.0000
2024/08/13	2032	07/11/2024	11.61 Put	Bond Future	149.0200	0.1490	109.5900	0.1096	26.460	0.0000	0.0000
2024/08/13	2032	07/11/2024	11.61 Call	Bond Future	6647.7300	6.6477	7188.6700	7.1887	8.137	0.0000	0.0000
2024/08/13	2032	07/11/2024	12.95 Call	Bond Future	12066.8100	12.0668	12645.2500	12.6453	4.794	0.0000	0.0000
2024/08/13	2032	07/11/2024	12.95 Put	Bond Future	5.3400	0.0053	3.4100	0.0034	36.142	0.0000	0.0000
2024/08/13	2032	07/11/2024	9.75 Put	Bond Future	2820.4800	2.8205	2422.6500	2.4227	14.105	0.0000	0.0000
2024/08/13	2032	07/11/2024	9.75 Call	Bond Future	721.7900	0.7218	904.3300	0.9043	25.290	0.0000	0.0000
2024/08/13	2032	07/11/2024	9.90 Put	Bond Future	2340.7200	2.3407	1983.9400	1.9839	15.242	0.0000	0.0000
2024/08/13	2032	07/11/2024	9.90 Call	Bond Future	976.0900	0.9761	1199.6800	1.1997	22.907	0.0000	0.0000
2024/08/13	2032	07/11/2024	11.48 Call	Bond Future	6120.9200	6.1209	6652.6300	6.6526	8.687	0.0000	0.0000
2024/08/13	2032	07/11/2024	11.48 Put	Bond Future	188.7800	0.1888	140.1200	0.1401	25.776	0.0000	0.0000
2024/08/13	2032	07/11/2024	11.49 Call	Bond Future	6161.2900	6.1613	6693.7700	6.6938	8.642	0.0000	0.0000
2024/08/13	2032	07/11/2024	11.49 Put	Bond Future	185.4000	0.1854	137.5100	0.1375	25.831	0.0000	0.0000
2024/08/13	2032	07/11/2024	11.47 Call	Bond Future	6080.6300	6.0806	6611.5500	6.6116	8.731	0.0000	0.0000
2024/08/13	2032	07/11/2024	11.47 Put	Bond Future	192.2800	0.1923	142.8300	0.1428	25.718	0.0000	0.0000
2024/08/13	2032	07/11/2024		Bond Future	10.1830	91.0925	10.0620	91.6729	1.188	0.0000	0.0000
2024/08/13	2032	07/11/2024	13.36 Call	Bond Future	13668.5100	13.6685	14248.3200	14.2483	4.242	0.0000	0.0000
2024/08/13	2032	07/11/2024	13.36 Put	Bond Future	1.4200	0.0014	0.8600	0.0009	39.437	0.0000	0.0000
2024/08/13	2032	07/11/2024	11.64 Put	Bond Future	141.0200	0.1410	103.4900	0.1035	26.613	0.0000	0.0000
2024/08/13	2032	07/11/2024	11.64 Call	Bond Future	6769.7800	6.7698	7312.6200	7.3126	8.019	0.0000	0.0000
2024/08/13	2032	06/02/2025		Bond Future	10.2607	93.0204	10.1337	93.6135	1.238	0.0000	0.0000
2024/08/13	2032	06/02/2025	11.72 Call	Bond Future	6984.9700	6.9850	7493.4000	7.4934	7.279	0.0000	0.0000
2024/08/13	2032	06/02/2025	11.72 Put	Bond Future	512.3800	0.5124	427.7100	0.4277	16.525	0.0000	0.0000
2024/08/13	2032	08/05/2025		Bond Future	10.3495	90.7942	10.2160	91.4001	1.289	0.0000	0.0000
2024/08/13	2032	08/05/2025	10.91 Call	Bond Future	4305.0300	4.3050	4702.7300	4.7027	9.238	0.0000	0.0000
2024/08/13	2032	08/05/2025	10.91 Put	Bond Future	1815.6500	1.8157	1607.4700	1.6075	11.466	0.0000	0.0000
2024/08/13	2032	07/08/2025		Bond Future	10.4519	92.6500	10.3115	93.2687	1.343	0.0000	0.0000
2024/08/13	2032	07/08/2025	12.01 Call	Bond Future	7782.8600	7.7829	8266.7100	8.2667	6.217	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	
2024/08/13	2032	07/08/2025	12.01 Put	Bond Future	1264.2100	1.2642	1129.3400	1.1293	10.668	0.0000	0.0000
2024/08/13	2032	06/11/2025		Bond Future	10.5765	90.3279	10.4285	90.9594	1.399	0.0000	0.0000
2024/08/13	2032	06/11/2025	10.42 Call	Bond Future	3193.4200	3.1934	3507.4700	3.5075	9.834	0.0000	0.0000
2024/08/13	2032	06/11/2025	10.42 Put	Bond Future	3861.3900	3.8614	3543.9500	3.5440	8.221	0.0000	0.0000
2024/08/13	2033	07/11/2024		Bond Future	126.6826	126.6826	126.8706	126.8706	0.148	0.0000	0.0000
2024/08/13	2033	06/02/2025		Bond Future	129.3950	129.3950	129.5877	129.5877	0.149	0.0000	0.0000
2024/08/13	2033	06/02/2025	124.94 Call	Bond Future	4455.0200	4.4550	4647.6700	4.6477	4.324	0.0000	0.0000
2024/08/13	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/13	2033	08/05/2025		Bond Future	130.5976	130.5976	130.7952	130.7952	0.151	0.0000	0.0000
2024/08/13	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	175.2000	0.1752	100.000	0.0000	0.0000
2024/08/13	2033	08/05/2025	130.62 Put	Bond Future	22.3700	0.0224	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/08/13	2033	07/08/2025		Bond Future	133.3014	133.3014	133.5037	133.5037	0.152	0.0000	0.0000
2024/08/13	2033	07/08/2025	128.65 Call	Bond Future	4651.4100	4.6514	4853.6700	4.8537	4.348	0.0000	0.0000
2024/08/13	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/13	2033	06/11/2025		Bond Future	134.4329	134.4329	134.6416	134.6416	0.155	0.0000	0.0000
2024/08/13	2033	06/11/2025	133.14 Call	Bond Future	1292.8500	1.2929	1501.5600	1.5016	16.143	0.0000	0.0000
2024/08/13	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/13	2037	07/11/2024		Bond Future	11.3075	84.0212	11.1926	84.6759	1.016	0.0000	0.0000
2024/08/13	2037	07/11/2024	12.58 Call	Bond Future	7069.7100	7.0697	7658.0100	7.6580	8.321	0.0000	0.0000
2024/08/13	2037	07/11/2024	12.58 Put	Bond Future	291.7700	0.2918	225.3200	0.2253	22.775	0.0000	0.0000
2024/08/13	2037	07/11/2024	12.59 Call	Bond Future	7115.0500	7.1151	7704.2800	7.7043	8.281	0.0000	0.0000
2024/08/13	2037	07/11/2024	12.59 Put	Bond Future	287.1000	0.2871	221.5800	0.2216	22.821	0.0000	0.0000
2024/08/13	2037	07/11/2024	12.57 Call	Bond Future	7024.4100	7.0244	7611.7500	7.6118	8.361	0.0000	0.0000
2024/08/13	2037	07/11/2024	12.57 Put	Bond Future	296.5200	0.2965	229.1100	0.2291	22.734	0.0000	0.0000
2024/08/13	2037	06/02/2025		Bond Future	11.4039	81.5391	11.2844	82.2081	1.048	0.0000	0.0000
2024/08/13	2037	06/02/2025	12.76 Call	Bond Future	7828.2200	7.8282	8387.1200	8.3871	7.140	0.0000	0.0000
2024/08/13	2037	06/02/2025	12.76 Put	Bond Future	749.8400	0.7498	639.7000	0.6397	14.688	0.0000	0.0000
2024/08/13	2037	08/05/2025		Bond Future	11.5142	83.2382	11.3899	83.9215	1.079	0.0000	0.0000
2024/08/13	2037	08/05/2025	12.25 Call	Bond Future	5944.5600	5.9446	6414.2900	6.4143	7.902	0.0000	0.0000
2024/08/13	2037	08/05/2025	12.25 Put	Bond Future	2058.1800	2.0582	1844.5900	1.8446	10.378	0.0000	0.0000
2024/08/13	2037	08/05/2025	13.35 Put	Bond Future	914.4400	0.9144	807.2300	0.8072	11.724	0.0000	0.0000
2024/08/13	2037	08/05/2025	13.35 Call	Bond Future	10130.5300	10.1305	10706.6400	10.7066	5.687	0.0000	0.0000
2024/08/13	2037	08/05/2025	12.55 Put	Bond Future	1649.4100	1.6494	1471.4200	1.4714	10.791	0.0000	0.0000
2024/08/13	2037	08/05/2025	12.55 Call	Bond Future	7044.2800	7.0443	7549.6100	7.5496	7.174	0.0000	0.0000
2024/08/13	2037	08/05/2025	13.30 Put	Bond Future	948.4900	0.9485	837.7700	0.8378	11.673	0.0000	0.0000
2024/08/13	2037	08/05/2025	13.30 Call	Bond Future	9934.0200	9.9340	10506.6200	10.5066	5.764	0.0000	0.0000
2024/08/13	2037	07/08/2025		Bond Future	11.6374	80.6788	11.5080	81.3765	1.112	0.0000	0.0000
2024/08/13	2037	07/08/2025	13.01 Call	Bond Future	8885.7600	8.8858	9408.8600	9.4089	5.887	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	
2024/08/13	2037	07/08/2025	13.01 Put	Bond Future	1979.5100	1.9795	1804.9000	1.8049	8.821	0.0000	0.0000
2024/08/13	2037	06/11/2025		Bond Future	11.7676	82.2789	11.6330	82.9909	1.144	0.0000	0.0000
2024/08/13	2037	06/11/2025	11.63 Call	Bond Future	4293.8100	4.2938	4655.6500	4.6557	8.427	0.0000	0.0000
2024/08/13	2037	06/11/2025	11.63 Put	Bond Future	5021.6300	5.0216	4671.4500	4.6715	6.973	0.0000	0.0000
2024/08/13	2038	07/11/2024		Bond Future	138.8908	138.8908	138.8079	138.8079	0.060	0.0000	0.0000
2024/08/13	2038	06/02/2025		Bond Future	139.7534	139.7534	139.6696	139.6696	0.060	0.0000	0.0000
2024/08/13	2038	06/02/2025	135.23 Call	Bond Future	4523.3800	4.5234	4439.5700	4.4396	1.853	0.0000	0.0000
2024/08/13	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/13	2038	08/05/2025		Bond Future	142.7012	142.7012	142.6162	142.6162	0.060	0.0000	0.0000
2024/08/13	2038	08/05/2025	139.68 Call	Bond Future	3021.1500	3.0212	2936.2100	2.9362	2.812	0.0000	0.0000
2024/08/13	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/13	2038	07/08/2025		Bond Future	143.5021	143.5021	143.4186	143.4186	0.058	0.0000	0.0000
2024/08/13	2038	07/08/2025	139.56 Call	Bond Future	3942.1200	3.9421	3858.5900	3.8586	2.119	0.0000	0.0000
2024/08/13	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/13	2038	06/11/2025		Bond Future	146.3918	146.3918	146.3072	146.3072	0.058	0.0000	0.0000
2024/08/13	2038	06/11/2025	143.88 Call	Bond Future	2511.8200	2.5118	2427.2400	2.4272	3.367	0.0000	0.0000
2024/08/13	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/13	2040	07/11/2024	12.10 Put	Bond Future	969.0200	0.9690	776.1700	0.7762	19.902	0.0000	0.0000
2024/08/13	2040	07/11/2024	12.10 Call	Bond Future	4226.4700	4.2265	4770.7200	4.7707	12.877	0.0000	0.0000
2024/08/13	2040	07/11/2024	12.60 Call	Bond Future	6497.5000	6.4975	7133.1800	7.1332	9.783	0.0000	0.0000
2024/08/13	2040	07/11/2024	12.60 Put	Bond Future	450.4300	0.4504	349.0100	0.3490	22.516	0.0000	0.0000
2024/08/13	2040	07/11/2024	13.15 Call	Bond Future	9129.6000	9.1296	9819.9400	9.8199	7.562	0.0000	0.0000
2024/08/13	2040	07/11/2024	13.15 Put	Bond Future	187.2000	0.1872	140.4400	0.1404	24.979	0.0000	0.0000
2024/08/13	2040	07/11/2024		Bond Future	11.5495	84.4357	11.4296	85.1728	1.039	0.0000	0.0000
2024/08/13	2040	07/11/2024	12.85 Call	Bond Future	7687.7400	7.6877	8353.0800	8.3531	8.655	0.0000	0.0000
2024/08/13	2040	07/11/2024	12.85 Put	Bond Future	302.8400	0.3028	231.0800	0.2311	23.696	0.0000	0.0000
2024/08/13	2040	07/11/2024	12.86 Call	Bond Future	7735.7000	7.7357	8402.0400	8.4020	8.614	0.0000	0.0000
2024/08/13	2040	07/11/2024	12.86 Put	Bond Future	298.0500	0.2981	227.2900	0.2273	23.741	0.0000	0.0000
2024/08/13	2040	07/11/2024	12.84 Call	Bond Future	7639.8000	7.6398	8304.1200	8.3041	8.696	0.0000	0.0000
2024/08/13	2040	07/11/2024	12.84 Put	Bond Future	307.7100	0.3077	234.9300	0.2349	23.652	0.0000	0.0000
2024/08/13	2040	06/02/2025		Bond Future	11.6473	81.7118	11.5228	82.4649	1.069	0.0000	0.0000
2024/08/13	2040	06/02/2025	12.95 Call	Bond Future	8196.4300	8.1964	8816.1100	8.8161	7.560	0.0000	0.0000
2024/08/13	2040	06/02/2025	12.95 Put	Bond Future	910.0500	0.9101	776.6300	0.7766	14.661	0.0000	0.0000
2024/08/13	2040	06/02/2025	11.00 Put	Bond Future	5398.1000	5.3981	4883.7200	4.8837	9.529	0.0000	0.0000
2024/08/13	2040	06/02/2025	11.00 Call	Bond Future	1365.0500	1.3651	1603.7700	1.6038	17.488	0.0000	0.0000
2024/08/13	2040	06/02/2025	11.70 Call	Bond Future	3257.6100	3.2576	3666.3500	3.6664	12.547	0.0000	0.0000
2024/08/13	2040	06/02/2025	11.70 Put	Bond Future	2941.9800	2.9420	2597.6200	2.5976	11.705	0.0000	0.0000
2024/08/13	2040	06/02/2025	12.20 Call	Bond Future	5074.5500	5.0746	5586.1000	5.5861	10.081	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	
2024/08/13	2040	06/02/2025	12.20 Put	Bond Future	1854.6800	1.8547	1613.1300	1.6131	13.024	0.0000	0.0000
2024/08/13	2040	08/05/2025	12.75 Put	Bond Future	1837.9600	1.8380	1633.4900	1.6335	11.125	0.0000	0.0000
2024/08/13	2040	08/05/2025	12.75 Call	Bond Future	7392.9400	7.3929	7957.6300	7.9576	7.638	0.0000	0.0000
2024/08/13	2040	08/05/2025	13.50 Put	Bond Future	1064.7300	1.0647	936.7300	0.9367	12.022	0.0000	0.0000
2024/08/13	2040	08/05/2025	13.50 Call	Bond Future	10439.2200	10.4392	11080.3800	11.0804	6.142	0.0000	0.0000
2024/08/13	2040	08/05/2025		Bond Future	11.7577	83.4142	11.6285	84.1834	1.099	0.0000	0.0000
2024/08/13	2040	08/05/2025	12.63 Call	Bond Future	6921.5400	6.9215	7470.7600	7.4708	7.935	0.0000	0.0000
2024/08/13	2040	08/05/2025	12.63 Put	Bond Future	2006.8400	2.0068	1786.9000	1.7869	10.960	0.0000	0.0000
2024/08/13	2040	08/05/2025	13.43 Put	Bond Future	1119.7200	1.1197	985.9300	0.9859	11.949	0.0000	0.0000
2024/08/13	2040	08/05/2025	13.43 Call	Bond Future	10150.5700	10.1506	10785.9400	10.7859	6.259	0.0000	0.0000
2024/08/13	2040	07/08/2025		Bond Future	11.8802	80.6076	11.7458	81.3929	1.131	0.0000	0.0000
2024/08/13	2040	07/08/2025	13.29 Call	Bond Future	9685.8500	9.6859	10279.2300	10.2792	6.126	0.0000	0.0000
2024/08/13	2040	07/08/2025	13.29 Put	Bond Future	2100.4900	2.1005	1908.6200	1.9086	9.135	0.0000	0.0000
2024/08/13	2040	06/11/2025		Bond Future	12.0084	82.2056	11.8688	83.0070	1.163	0.0000	0.0000
2024/08/13	2040	06/11/2025	11.84 Call	Bond Future	4554.4100	4.5544	4959.5300	4.9595	8.895	0.0000	0.0000
2024/08/13	2040	06/11/2025	11.84 Put	Bond Future	5522.3400	5.5223	5126.0600	5.1261	7.176	0.0000	0.0000
2024/08/13	2044	07/11/2024	12.25 Call	Bond Future	4648.1000	4.6481	5221.1300	5.2211	12.328	0.0000	0.0000
2024/08/13	2044	07/11/2024	12.25 Put	Bond Future	901.3500	0.9014	719.9600	0.7200	20.124	0.0000	0.0000
2024/08/13	2044	07/11/2024	12.00 Call	Bond Future	3581.6200	3.5816	4092.8600	4.0929	14.274	0.0000	0.0000
2024/08/13	2044	07/11/2024	12.00 Put	Bond Future	1299.8700	1.2999	1056.6900	1.0567	18.708	0.0000	0.0000
2024/08/13	2044	07/11/2024	12.50 Call	Bond Future	5784.6700	5.7847	6406.4400	6.4064	10.749	0.0000	0.0000
2024/08/13	2044	07/11/2024	12.50 Put	Bond Future	619.0400	0.6190	486.3900	0.4864	21.428	0.0000	0.0000
2024/08/13	2044	07/11/2024	12.91 Call	Bond Future	7725.8100	7.7258	8403.4500	8.4035	8.771	0.0000	0.0000
2024/08/13	2044	07/11/2024	12.91 Put	Bond Future	328.4800	0.3285	251.7000	0.2517	23.374	0.0000	0.0000
2024/08/13	2044	07/11/2024	12.92 Call	Bond Future	7773.7300	7.7737	8452.4100	8.4524	8.730	0.0000	0.0000
2024/08/13	2044	07/11/2024	12.92 Put	Bond Future	323.4000	0.3234	247.6600	0.2477	23.420	0.0000	0.0000
2024/08/13	2044	07/11/2024	12.90 Call	Bond Future	7677.9000	7.6779	8354.4800	8.3545	8.812	0.0000	0.0000
2024/08/13	2044	07/11/2024	12.90 Put	Bond Future	333.6400	0.3336	255.8000	0.2558	23.331	0.0000	0.0000
2024/08/13	2044	07/11/2024		Bond Future	11.6260	80.5244	11.5063	81.2788	1.030	0.0000	0.0000
2024/08/13	2044	06/02/2025		Bond Future	11.7193	77.8430	11.5952	78.6137	1.059	0.0000	0.0000
2024/08/13	2044	06/02/2025	13.02 Call	Bond Future	8278.3800	8.2784	8915.4700	8.9155	7.696	0.0000	0.0000
2024/08/13	2044	06/02/2025	13.02 Put	Bond Future	894.5300	0.8945	760.8800	0.7609	14.941	0.0000	0.0000
2024/08/13	2044	06/02/2025	13.75 Call	Bond Future	11479.2400	11.4792	12177.5000	12.1775	6.083	0.0000	0.0000
2024/08/13	2044	06/02/2025	13.75 Put	Bond Future	448.6000	0.4486	376.1200	0.3761	16.157	0.0000	0.0000
2024/08/13	2044	06/02/2025	12.50 Put	Bond Future	1474.4300	1.4744	1270.3300	1.2703	13.843	0.0000	0.0000
2024/08/13	2044	06/02/2025	12.50 Call	Bond Future	6051.4000	6.0514	6618.0400	6.6180	9.364	0.0000	0.0000
2024/08/13	2044	06/02/2025	12.00 Put	Bond Future	2374.9300	2.3749	2076.1200	2.0761	12.582	0.0000	0.0000
2024/08/13	2044	06/02/2025	12.00 Call	Bond Future	4073.5000	4.0735	4545.4300	4.5454	11.585	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	
2024/08/13	2044	08/05/2025		Bond Future	11.8239	79.4648	11.6952	80.2519	1.088	0.0000	0.0000
2024/08/13	2044	08/05/2025	12.72 Call	Bond Future	7174.9300	7.1749	7740.4800	7.7405	7.882	0.0000	0.0000
2024/08/13	2044	08/05/2025	12.72 Put	Bond Future	2034.9200	2.0349	1813.3700	1.8134	10.887	0.0000	0.0000
2024/08/13	2044	07/08/2025		Bond Future	11.9394	76.7027	11.8058	77.5063	1.119	0.0000	0.0000
2024/08/13	2044	07/08/2025	13.34 Call	Bond Future	9768.6800	9.7687	10378.0000	10.3780	6.237	0.0000	0.0000
2024/08/13	2044	07/08/2025	13.34 Put	Bond Future	2104.0000	2.1040	1909.7200	1.9097	9.234	0.0000	0.0000
2024/08/13	2044	06/11/2025		Bond Future	12.0597	78.2230	11.9211	79.0431	1.149	0.0000	0.0000
2024/08/13	2044	06/11/2025	11.88 Call	Bond Future	4647.6200	4.6476	5062.2900	5.0623	8.922	0.0000	0.0000
2024/08/13	2044	06/11/2025	11.88 Put	Bond Future	5713.3300	5.7133	5307.9600	5.3080	7.095	0.0000	0.0000
2024/08/13	2046	07/11/2024		Bond Future	119.3718	119.3718	119.3662	119.3662	0.005	0.0000	0.0000
2024/08/13	2046	06/02/2025		Bond Future	121.9274	121.9274	121.9223	121.9223	0.004	0.0000	0.0000
2024/08/13	2046	06/02/2025	114.01 Call	Bond Future	7917.3700	7.9174	7912.2800	7.9123	0.064	0.0000	0.0000
2024/08/13	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/13	2046	08/05/2025		Bond Future	122.2560	122.2560	122.2523	122.2523	0.003	0.0000	0.0000
2024/08/13	2046	08/05/2025	121.97 Call	Bond Future	285.9900	0.2860	282.3400	0.2823	1.276	0.0000	0.0000
2024/08/13	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/13	2046	07/08/2025		Bond Future	124.7859	124.7859	124.7826	124.7826	0.003	0.0000	0.0000
2024/08/13	2046	07/08/2025	118.69 Call	Bond Future	6095.8500	6.0959	6092.6200	6.0926	0.053	0.0000	0.0000
2024/08/13	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/13	2046	06/11/2025		Bond Future	125.0160	125.0160	125.0160	125.0160	0.000	0.0000	0.0000
2024/08/13	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/13	2046	06/11/2025	125.41 Put	Bond Future	394.0400	0.3940	394.0500	0.3941	0.003	0.0000	0.0000
2024/08/13	2050	07/11/2024		Bond Future	120.8800	120.8800	120.9767	120.9767	0.080	0.0000	0.0000
2024/08/13	2050	06/02/2025		Bond Future	121.1156	121.1156	121.2150	121.2150	0.082	0.0000	0.0000
2024/08/13	2050	06/02/2025	115.60 Call	Bond Future	5515.6100	5.5156	5614.9600	5.6150	1.801	0.0000	0.0000
2024/08/13	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/13	2050	08/05/2025		Bond Future	123.6703	123.6703	123.7724	123.7724	0.083	0.0000	0.0000
2024/08/13	2050	08/05/2025	121.16 Call	Bond Future	2510.3000	2.5103	2612.3500	2.6124	4.065	0.0000	0.0000
2024/08/13	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/13	2050	07/08/2025		Bond Future	123.8292	123.8292	123.9367	123.9367	0.087	0.0000	0.0000
2024/08/13	2050	07/08/2025	119.89 Call	Bond Future	3939.1900	3.9392	4046.6500	4.0467	2.728	0.0000	0.0000
2024/08/13	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/13	2050	06/11/2025		Bond Future	126.3221	126.3221	126.4325	126.4325	0.087	0.0000	0.0000
2024/08/13	2050	06/11/2025	124.42 Call	Bond Future	1902.0500	1.9021	2012.4500	2.0125	5.804	0.0000	0.0000
2024/08/13	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/13	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/08/13	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/13	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/13	AL37	01/08/2024		Index Future	1010.9660	1010.9660	1010.9660	0.000	0.0000	0.0000
2024/08/13	AL37	07/11/2024		Index Future	1035.8070	1035.8070	1040.3970	0.443	0.0000	0.0000
2024/08/13	AL37	06/02/2025		Index Future	1057.7480	1057.7480	1062.4390	0.443	0.0000	0.0000
2024/08/13	AL37	08/05/2025		Index Future	1079.8370	1079.8370	1084.6310	0.444	0.0000	0.0000
2024/08/13	AL37	07/08/2025		Index Future	1101.9770	1101.9770	1106.8730	0.444	0.0000	0.0000
2024/08/13	AL37	06/11/2025		Index Future	1123.9850	1123.9850	1128.9840	0.445	0.0000	0.0000
2024/08/13	AL7T	01/08/2024		Index Future	1194.3270	1194.3270	1194.3270	0.000	0.0000	0.0000
2024/08/13	AL7T	07/11/2024		Index Future	1225.9070	1225.9070	1234.0460	0.664	0.0000	0.0000
2024/08/13	AL7T	06/02/2025		Index Future	1251.8740	1251.8740	1260.1910	0.664	0.0000	0.0000
2024/08/13	AL7T	08/05/2025		Index Future	1278.0170	1278.0170	1286.5130	0.665	0.0000	0.0000
2024/08/13	AL7T	07/08/2025		Index Future	1304.2200	1304.2200	1312.8960	0.665	0.0000	0.0000
2024/08/13	AL7T	06/11/2025		Index Future	1330.2680	1330.2680	1339.1220	0.666	0.0000	0.0000
2024/08/13	ALBI	01/08/2024		Index Future	1033.3530	1033.3530	1033.3530	0.000	0.0000	0.0000
2024/08/13	ALBI	07/11/2024		Index Future	1059.4770	1059.4770	1066.2060	0.635	0.0000	0.0000
2024/08/13	ALBI	06/02/2025		Index Future	1081.9190	1081.9190	1088.7950	0.636	0.0000	0.0000
2024/08/13	ALBI	08/05/2025		Index Future	1104.5130	1104.5130	1111.5370	0.636	0.0000	0.0000
2024/08/13	ALBI	07/08/2025		Index Future	1127.1590	1127.1590	1134.3320	0.636	0.0000	0.0000
2024/08/13	ALBI	06/11/2025		Index Future	1149.6700	1149.6700	1156.9910	0.637	0.0000	0.0000
2024/08/13	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/13	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/13	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/13	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/13	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/13	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/13	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2024/08/13	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/13	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/13	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/08/13	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/13	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/13	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/13	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/08/13	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/13	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/13	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/13	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/13	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/13	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/08/13	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/13	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/13	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/13	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/13	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/13	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/13	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/13	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/13	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/13	ES33	07/11/2024		Bond Future	11.6660	78.5751	11.5501	79.1088	0.993	0.0000	0.0000
2024/08/13	ES33	06/02/2025		Bond Future	11.7970	80.2570	11.6758	80.8025	1.027	0.0000	0.0000
2024/08/13	ES33	06/02/2025	13.34 Call	Bond Future	6525.4400	6.5254	7070.9400	7.0709	8.360	0.0000	0.0000
2024/08/13	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/13	ES33	08/05/2025		Bond Future	11.9360	78.1470	11.8092	78.7045	1.062	0.0000	0.0000
2024/08/13	ES33	08/05/2025	12.73 Call	Bond Future	3375.0300	3.3750	3932.4700	3.9325	16.517	0.0000	0.0000
2024/08/13	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/13	ES33	07/08/2025		Bond Future	12.0893	79.7617	11.9566	80.3310	1.098	0.0000	0.0000
2024/08/13	ES33	07/08/2025	13.56 Call	Bond Future	5957.1300	5.9571	6526.4300	6.5264	9.557	0.0000	0.0000
2024/08/13	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	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	
2024/08/13	ES33	06/11/2025		Bond Future	12.2689	77.5649	12.1297	78.1461	1.135	0.0000	0.0000
2024/08/13	ES33	06/11/2025	12.01 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/13	ES33	06/11/2025	12.01 Put	Bond Future	1085.3700	1.0854	504.1600	0.5042	53.549	0.0000	0.0000
2024/08/13	ES42	07/11/2024		Bond Future	12.0529	74.7557	11.9275	75.4789	1.041	0.0000	0.0000
2024/08/13	ES42	06/02/2025		Bond Future	12.1623	76.3550	12.0321	77.0941	1.070	0.0000	0.0000
2024/08/13	ES42	06/02/2025	13.71 Call	Bond Future	7961.4800	7.9615	8700.5800	8.7006	9.283	0.0000	0.0000
2024/08/13	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/13	ES42	08/05/2025		Bond Future	12.2820	73.6967	12.1469	74.4516	1.100	0.0000	0.0000
2024/08/13	ES42	08/05/2025	13.25 Call	Bond Future	5065.7800	5.0658	5820.7500	5.8208	14.903	0.0000	0.0000
2024/08/13	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/13	ES42	07/08/2025		Bond Future	12.4089	75.2170	12.2685	75.9881	1.131	0.0000	0.0000
2024/08/13	ES42	07/08/2025	13.79 Call	Bond Future	6944.8600	6.9449	7715.8800	7.7159	11.102	0.0000	0.0000
2024/08/13	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/13	ES42	06/11/2025		Bond Future	12.5520	72.4603	12.4059	73.2473	1.164	0.0000	0.0000
2024/08/13	ES42	06/11/2025	12.39 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/13	ES42	06/11/2025	12.39 Put	Bond Future	873.5600	0.8736	86.6000	0.0866	90.087	0.0000	0.0000
2024/08/13	GOVI	01/08/2024		GOVI	1017.7600	1017.7600	1017.7600	1017.7600	0.000	0.0000	0.0000
2024/08/13	GOVI	07/11/2024		GOVI	1043.5450	1043.5450	1050.1010	1050.1010	0.628	0.0000	0.0000
2024/08/13	GOVI	07/11/2024	948.79 Call	GOVI	947550.0000	94.7550	1013110.0000	101.3110	6.919	0.0000	0.0000
2024/08/13	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/13	GOVI	07/11/2024	948.80 Call	GOVI	947450.0000	94.7450	1013010.0000	101.3010	6.920	0.0000	0.0000
2024/08/13	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/13	GOVI	07/11/2024	948.78 Call	GOVI	947650.0000	94.7650	1013210.0000	101.3210	6.918	0.0000	0.0000
2024/08/13	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/13	GOVI	06/02/2025		GOVI	1065.6490	1065.6490	1072.3490	1072.3490	0.629	0.0000	0.0000
2024/08/13	GOVI	06/02/2025	972.00 Call	GOVI	936490.0000	93.6490	1003490.0000	100.3490	7.154	0.0000	0.0000
2024/08/13	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/13	GOVI	08/05/2025		GOVI	1087.9030	1087.9030	1094.7470	1094.7470	0.629	0.0000	0.0000
2024/08/13	GOVI	08/05/2025	1,022.00 Call	GOVI	659030.0000	65.9030	727470.0000	72.7470	10.385	0.0000	0.0000
2024/08/13	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/13	GOVI	07/08/2025		GOVI	1110.2090	1110.2090	1117.1970	1117.1970	0.629	0.0000	0.0000
2024/08/13	GOVI	07/08/2025	1,011.00 Call	GOVI	992090.0000	99.2090	1061970.0000	106.1970	7.044	0.0000	0.0000
2024/08/13	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/13	GOVI	06/11/2025		GOVI	1132.3810	1132.3810	1139.5150	1139.5150	0.630	0.0000	0.0000
2024/08/13	GOVI	06/11/2025	1,112.00 Call	GOVI	203810.0000	20.3810	275150.0000	27.5150	35.003	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
2024/08/13	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/13	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/08/13	IGOV	01/08/2024		Index Future	359.5970	359.5970	359.5970	0.000	0.0000	0.0000
2024/08/13	IGOV	07/11/2024		Index Future	368.7290	368.7290	368.8910	0.044	0.0000	0.0000
2024/08/13	IGOV	06/02/2025		Index Future	376.6280	376.6280	376.7950	0.044	0.0000	0.0000
2024/08/13	IGOV	08/05/2025		Index Future	384.5800	384.5800	384.7520	0.045	0.0000	0.0000
2024/08/13	IGOV	07/08/2025		Index Future	392.5490	392.5490	392.7270	0.045	0.0000	0.0000
2024/08/13	IGOV	06/11/2025		Index Future	400.4720	400.4720	400.6550	0.046	0.0000	0.0000
2024/08/13	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/08/13	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/08/13	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/08/13	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/08/13	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/08/13	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/08/13	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/08/13	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/08/13	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/08/13	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/08/13	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/08/13	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/08/13	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/08/13	JBAF	21/08/2024		Jibar Tradeable Future	8.3250	91.6750	8.3250	0.000	0.0000	0.0000
2024/08/13	JBAF	18/09/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	0.000	0.0000	0.0000
2024/08/13	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	0.000	0.0000	0.0000
2024/08/13	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	0.000	0.0000	0.0000
2024/08/13	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	0.000	0.0000	0.0000
2024/08/13	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	0.000	0.0000	0.0000
2024/08/13	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	0.000	0.0000	0.0000
2024/08/13	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	0.000	0.0000	0.0000
2024/08/13	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	0.000	0.0000	0.0000
2024/08/13	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	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	
2024/08/13	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/08/13	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/08/13	R035	07/11/2024	13.23 Call	Bond Future	11834.7500	11.8348	12470.8500	12.4709	5.375	0.0000	0.0000
2024/08/13	R035	07/11/2024	13.23 Put	Bond Future	33.3100	0.0333	23.5800	0.0236	29.210	0.0000	0.0000
2024/08/13	R035	07/11/2024	12.20 Put	Bond Future	261.2900	0.2613	200.4100	0.2004	23.300	0.0000	0.0000
2024/08/13	R035	07/11/2024	12.20 Call	Bond Future	7146.5400	7.1465	7731.4900	7.7315	8.185	0.0000	0.0000
2024/08/13	R035	07/11/2024		Bond Future	10.8950	89.4390	10.7798	90.0849	1.057	0.0000	0.0000
2024/08/13	R035	07/11/2024	12.18 Call	Bond Future	7055.5800	7.0556	7638.7300	7.6387	8.265	0.0000	0.0000
2024/08/13	R035	07/11/2024	12.18 Put	Bond Future	270.1200	0.2701	207.4400	0.2074	23.205	0.0000	0.0000
2024/08/13	R035	07/11/2024	12.19 Call	Bond Future	7101.0900	7.1011	7685.1300	7.6851	8.225	0.0000	0.0000
2024/08/13	R035	07/11/2024	12.19 Put	Bond Future	265.7100	0.2657	203.9200	0.2039	23.255	0.0000	0.0000
2024/08/13	R035	07/11/2024	12.17 Call	Bond Future	7010.1900	7.0102	7592.4000	7.5924	8.305	0.0000	0.0000
2024/08/13	R035	07/11/2024	12.17 Put	Bond Future	274.6900	0.2747	211.0700	0.2111	23.161	0.0000	0.0000
2024/08/13	R035	06/02/2025		Bond Future	10.9904	91.3324	10.8703	91.9924	1.093	0.0000	0.0000
2024/08/13	R035	06/02/2025	12.41 Call	Bond Future	7984.0400	7.9840	8542.1700	8.5422	6.991	0.0000	0.0000
2024/08/13	R035	06/02/2025	12.41 Put	Bond Future	672.7100	0.6727	570.9200	0.5709	15.131	0.0000	0.0000
2024/08/13	R035	08/05/2025		Bond Future	11.0893	88.7231	10.9641	89.3972	1.129	0.0000	0.0000
2024/08/13	R035	08/05/2025	11.78 Call	Bond Future	5635.7500	5.6358	6094.0100	6.0940	8.131	0.0000	0.0000
2024/08/13	R035	08/05/2025	11.78 Put	Bond Future	2039.7800	2.0398	1823.9400	1.8239	10.582	0.0000	0.0000
2024/08/13	R035	08/05/2025	13.35 Call	Bond Future	11610.7000	11.6107	12211.2700	12.2113	5.173	0.0000	0.0000
2024/08/13	R035	08/05/2025	13.35 Put	Bond Future	565.3900	0.5654	491.8600	0.4919	13.005	0.0000	0.0000
2024/08/13	R035	08/05/2025	12.70 Call	Bond Future	9091.6700	9.0917	9645.7400	9.6457	6.094	0.0000	0.0000
2024/08/13	R035	08/05/2025	12.70 Put	Bond Future	1014.5600	1.0146	894.5300	0.8945	11.831	0.0000	0.0000
2024/08/13	R035	08/05/2025	11.46 Put	Bond Future	2589.9700	2.5900	2329.2400	2.3292	10.067	0.0000	0.0000
2024/08/13	R035	08/05/2025	11.46 Call	Bond Future	4545.7000	4.5457	4959.0700	4.9591	9.094	0.0000	0.0000
2024/08/13	R035	07/08/2025		Bond Future	11.2005	90.5373	11.0698	91.2256	1.166	0.0000	0.0000
2024/08/13	R035	07/08/2025	12.65 Call	Bond Future	8950.9000	8.9509	9474.2800	9.4743	5.847	0.0000	0.0000
2024/08/13	R035	07/08/2025	12.65 Put	Bond Future	1785.3500	1.7854	1620.3900	1.6204	9.240	0.0000	0.0000
2024/08/13	R035	06/11/2025		Bond Future	11.3330	87.8265	11.1965	88.5290	1.204	0.0000	0.0000
2024/08/13	R035	06/11/2025	11.20 Call	Bond Future	4097.0800	4.0971	4452.6700	4.4527	8.679	0.0000	0.0000
2024/08/13	R035	06/11/2025	11.20 Put	Bond Future	4781.5200	4.7815	4434.6200	4.4346	7.255	0.0000	0.0000
2024/08/13	R053	07/11/2024	12.80 Call	Bond Future	10110.1800	10.1102	11050.5800	11.0506	9.302	0.0000	0.0000
2024/08/13	R053	07/11/2024	12.80 Put	Bond Future	486.7500	0.4868	371.8100	0.3718	23.614	0.0000	0.0000
2024/08/13	R053	07/11/2024	12.81 Call	Bond Future	10172.5200	10.1725	11114.4100	11.1144	9.259	0.0000	0.0000
2024/08/13	R053	07/11/2024	12.81 Put	Bond Future	479.5300	0.4795	366.0800	0.3661	23.659	0.0000	0.0000
2024/08/13	R053	07/11/2024	12.79 Call	Bond Future	10047.8700	10.0479	10986.7500	10.9868	9.344	0.0000	0.0000
2024/08/13	R053	07/11/2024	12.79 Put	Bond Future	494.0900	0.4941	377.6300	0.3776	23.571	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	
2024/08/13	R053	07/11/2024		Bond Future	11.5393	102.0560	11.4143	103.1114	1.083	0.0000	0.0000
2024/08/13	R053	06/02/2025		Bond Future	11.6289	104.2157	11.4993	105.2938	1.114	0.0000	0.0000
2024/08/13	R053	06/02/2025	12.94 Call	Bond Future	11082.8100	11.0828	11970.5300	11.9705	8.010	0.0000	0.0000
2024/08/13	R053	06/02/2025	12.94 Put	Bond Future	1247.4100	1.2474	1057.0000	1.0570	15.264	0.0000	0.0000
2024/08/13	R053	08/05/2025		Bond Future	11.7251	100.5181	11.5908	101.6192	1.146	0.0000	0.0000
2024/08/13	R053	08/05/2025	12.64 Call	Bond Future	9670.3500	9.6704	10465.2400	10.4652	8.220	0.0000	0.0000
2024/08/13	R053	08/05/2025	12.64 Put	Bond Future	2719.5200	2.7195	2413.2400	2.4132	11.262	0.0000	0.0000
2024/08/13	R053	07/08/2025		Bond Future	11.8289	102.5712	11.6896	103.6954	1.178	0.0000	0.0000
2024/08/13	R053	07/08/2025	13.17 Call	Bond Future	12397.2800	12.3973	13250.4200	13.2504	6.882	0.0000	0.0000
2024/08/13	R053	07/08/2025	13.17 Put	Bond Future	2660.1700	2.6602	2389.1500	2.3892	10.188	0.0000	0.0000
2024/08/13	R053	06/11/2025		Bond Future	11.9455	98.7405	11.8007	99.8876	1.212	0.0000	0.0000
2024/08/13	R053	06/11/2025	11.76 Call	Bond Future	5938.8500	5.9389	6518.7800	6.5188	9.765	0.0000	0.0000
2024/08/13	R053	06/11/2025	11.76 Put	Bond Future	7412.6200	7.4126	6845.4200	6.8454	7.652	0.0000	0.0000
2024/08/13	R186	07/11/2024		Bond Future	8.2463	108.3911	8.1567	108.5664	1.088	0.0000	0.0000
2024/08/13	R186	07/11/2024	9.14 Call	Bond Future	1827.1800	1.8272	1980.1800	1.9802	8.374	0.0000	0.0000
2024/08/13	R186	07/11/2024	9.14 Put	Bond Future	100.9800	0.1010	78.6500	0.0787	22.113	0.0000	0.0000
2024/08/13	R186	07/11/2024	9.15 Call	Bond Future	1843.7700	1.8438	1997.2400	1.9972	8.324	0.0000	0.0000
2024/08/13	R186	07/11/2024	9.15 Put	Bond Future	98.4700	0.0985	76.6100	0.0766	22.200	0.0000	0.0000
2024/08/13	R186	07/11/2024	9.13 Call	Bond Future	1810.6200	1.8106	1963.1700	1.9632	8.425	0.0000	0.0000
2024/08/13	R186	07/11/2024	9.13 Put	Bond Future	103.5300	0.1035	80.7500	0.0808	22.003	0.0000	0.0000
2024/08/13	R186	06/02/2025		Bond Future	8.1977	105.3713	8.0944	105.5509	1.260	0.0000	0.0000
2024/08/13	R186	06/02/2025	9.03 Call	Bond Future	1715.5500	1.7156	1853.4900	1.8535	8.041	0.0000	0.0000
2024/08/13	R186	06/02/2025	9.03 Put	Bond Future	283.3200	0.2833	241.7200	0.2417	14.683	0.0000	0.0000
2024/08/13	R186	08/05/2025		Bond Future	8.1588	107.5681	8.0376	107.7518	1.485	0.0000	0.0000
2024/08/13	R186	08/05/2025	8.47 Call	Bond Future	1041.0400	1.0410	1152.8400	1.1528	10.739	0.0000	0.0000
2024/08/13	R186	08/05/2025	8.47 Put	Bond Future	571.0200	0.5710	499.0900	0.4991	12.597	0.0000	0.0000
2024/08/13	R186	07/08/2025		Bond Future	8.1345	104.4547	7.9891	104.6426	1.788	0.0000	0.0000
2024/08/13	R186	07/08/2025	9.68 Call	Bond Future	2103.7900	2.1038	2266.6400	2.2666	7.741	0.0000	0.0000
2024/08/13	R186	07/08/2025	9.68 Put	Bond Future	136.2800	0.1363	111.1700	0.1112	18.425	0.0000	0.0000
2024/08/13	R186	07/08/2025	10.25 Call	Bond Future	2739.8100	2.7398	2915.2100	2.9152	6.402	0.0000	0.0000
2024/08/13	R186	07/08/2025	10.25 Put	Bond Future	59.9500	0.0600	47.3900	0.0474	20.951	0.0000	0.0000
2024/08/13	R186	07/08/2025	9.22 Put	Bond Future	244.1200	0.2441	203.9600	0.2040	16.451	0.0000	0.0000
2024/08/13	R186	07/08/2025	9.22 Call	Bond Future	1631.5600	1.6316	1779.3600	1.7794	9.059	0.0000	0.0000
2024/08/13	R186	06/11/2025		Bond Future	8.1507	106.5289	7.9699	106.7211	2.219	0.0000	0.0000
2024/08/13	R186	06/11/2025	8.13 Call	Bond Future	636.3400	0.6363	735.8100	0.7358	15.632	0.0000	0.0000
2024/08/13	R186	06/11/2025	8.13 Put	Bond Future	658.3100	0.6583	565.5700	0.5656	14.088	0.0000	0.0000
2024/08/13	R202	07/11/2024		Bond Future	269.5515	269.5515	269.5393	269.5393	0.005	0.0000	0.0000
2024/08/13	R202	06/02/2025		Bond Future	270.1196	270.1196	270.1083	270.1083	0.004	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	
2024/08/13	R202	06/02/2025	266.79 Call	Bond Future	3329.6300	3.3296	3318.2600	3.3183	0.341	0.0000	0.0000
2024/08/13	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/13	R202	08/05/2025		Bond Future	275.8176	275.8176	275.8073	275.8073	0.004	0.0000	0.0000
2024/08/13	R202	08/05/2025	272.31 Call	Bond Future	3507.6100	3.5076	3497.2600	3.4973	0.295	0.0000	0.0000
2024/08/13	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/13	R202	07/08/2025		Bond Future	276.2164	276.2164	276.2124	276.2124	0.001	0.0000	0.0000
2024/08/13	R202	07/08/2025	271.60 Call	Bond Future	4616.3600	4.6164	4612.3900	4.6124	0.086	0.0000	0.0000
2024/08/13	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/13	R202	06/11/2025		Bond Future	281.7784	281.7784	281.7756	281.7756	0.001	0.0000	0.0000
2024/08/13	R202	06/11/2025	275.64 Call	Bond Future	6138.3600	6.1384	6135.5800	6.1356	0.045	0.0000	0.0000
2024/08/13	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/13	R209	07/11/2024		Bond Future	11.0290	70.1603	10.9143	70.7373	1.040	0.0000	0.0000
2024/08/13	R209	07/11/2024	12.22 Call	Bond Future	5915.0400	5.9150	6427.5100	6.4275	8.664	0.0000	0.0000
2024/08/13	R209	07/11/2024	12.22 Put	Bond Future	286.7600	0.2868	222.2500	0.2223	22.496	0.0000	0.0000
2024/08/13	R209	07/11/2024	12.23 Call	Bond Future	5954.9200	5.9549	6468.3200	6.4683	8.621	0.0000	0.0000
2024/08/13	R209	07/11/2024	12.23 Put	Bond Future	282.0600	0.2821	218.4800	0.2185	22.541	0.0000	0.0000
2024/08/13	R209	07/11/2024	12.21 Call	Bond Future	5875.1800	5.8752	6386.7200	6.3867	8.707	0.0000	0.0000
2024/08/13	R209	07/11/2024	12.21 Put	Bond Future	291.5300	0.2915	226.0900	0.2261	22.447	0.0000	0.0000
2024/08/13	R209	06/02/2025		Bond Future	11.1146	71.6451	10.9957	72.2347	1.070	0.0000	0.0000
2024/08/13	R209	06/02/2025	12.44 Call	Bond Future	6806.2400	6.8062	7297.3300	7.2973	7.215	0.0000	0.0000
2024/08/13	R209	06/02/2025	12.44 Put	Bond Future	669.0500	0.6691	570.6000	0.5706	14.715	0.0000	0.0000
2024/08/13	R209	08/05/2025		Bond Future	11.2082	69.9831	11.0847	70.5853	1.102	0.0000	0.0000
2024/08/13	R209	08/05/2025	11.89 Call	Bond Future	5062.1100	5.0621	5471.6800	5.4717	8.091	0.0000	0.0000
2024/08/13	R209	08/05/2025	11.89 Put	Bond Future	1858.7800	1.8588	1666.1700	1.6662	10.362	0.0000	0.0000
2024/08/13	R209	07/08/2025		Bond Future	11.3111	71.4137	11.1829	72.0285	1.133	0.0000	0.0000
2024/08/13	R209	07/08/2025	12.68 Call	Bond Future	7828.3900	7.8284	8291.4700	8.2915	5.915	0.0000	0.0000
2024/08/13	R209	07/08/2025	12.68 Put	Bond Future	1692.9700	1.6930	1541.2600	1.5413	8.961	0.0000	0.0000
2024/08/13	R209	06/11/2025		Bond Future	11.4291	69.6789	11.2959	70.3064	1.166	0.0000	0.0000
2024/08/13	R209	06/11/2025	11.27 Call	Bond Future	3679.6400	3.6796	3996.2400	3.9962	8.604	0.0000	0.0000
2024/08/13	R209	06/11/2025	11.27 Put	Bond Future	4429.9300	4.4299	4119.0900	4.1191	7.017	0.0000	0.0000
2024/08/13	R210	07/11/2024		Bond Future	241.4969	241.4969	241.6478	241.6478	0.062	0.0000	0.0000
2024/08/13	R210	06/02/2025		Bond Future	246.6672	246.6672	246.8224	246.8224	0.063	0.0000	0.0000
2024/08/13	R210	06/02/2025	239.61 Call	Bond Future	7057.2000	7.0572	7212.4200	7.2124	2.199	0.0000	0.0000
2024/08/13	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/13	R210	08/05/2025		Bond Future	248.4705	248.4705	248.6314	248.6314	0.065	0.0000	0.0000
2024/08/13	R210	08/05/2025	248.03 Call	Bond Future	440.5400	0.4405	601.3800	0.6014	36.510	0.0000	0.0000
2024/08/13	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/13	R210	07/08/2025		Bond Future	253.6133	253.6133	253.7787	253.7787	0.065	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/08/13	R210	07/08/2025	248.44 Call	Bond Future		5173.3100	5.1733	5338.6600	5.3387	3.196	0.0000	0.0000
2024/08/13	R210	07/08/2025	248.44 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/13	R210	06/11/2025		Bond Future		255.2624	255.2624	255.4362	255.4362	0.068	0.0000	0.0000
2024/08/13	R210	06/11/2025	252.14 Call	Bond Future		3122.4100	3.1224	3296.2100	3.2962	5.566	0.0000	0.0000
2024/08/13	R210	06/11/2025	252.14 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/13	R213	07/11/2024		Bond Future		9.8334	88.3185	9.7226	88.7887	1.126	0.0000	0.0000
2024/08/13	R213	07/11/2024	11.22 Call	Bond Future		5760.9200	5.7609	6198.2700	6.1983	7.592	0.0000	0.0000
2024/08/13	R213	07/11/2024	11.22 Put	Bond Future		130.6300	0.1306	97.8600	0.0979	25.086	0.0000	0.0000
2024/08/13	R213	07/11/2024	11.23 Call	Bond Future		5797.3700	5.7974	6235.2700	6.2353	7.553	0.0000	0.0000
2024/08/13	R213	07/11/2024	11.23 Put	Bond Future		128.1500	0.1282	95.9300	0.0959	25.142	0.0000	0.0000
2024/08/13	R213	07/11/2024	11.21 Call	Bond Future		5724.4400	5.7244	6161.2300	6.1612	7.630	0.0000	0.0000
2024/08/13	R213	07/11/2024	11.21 Put	Bond Future		133.1100	0.1331	99.7800	0.0998	25.039	0.0000	0.0000
2024/08/13	R213	06/02/2025		Bond Future		9.9033	90.1883	9.7865	90.6687	1.179	0.0000	0.0000
2024/08/13	R213	06/02/2025	11.35 Call	Bond Future		6106.4300	6.1064	6520.5100	6.5205	6.781	0.0000	0.0000
2024/08/13	R213	06/02/2025	11.35 Put	Bond Future		414.7700	0.4148	348.3900	0.3484	16.004	0.0000	0.0000
2024/08/13	R213	08/05/2025		Bond Future		9.9784	88.5091	9.8552	89.0000	1.234	0.0000	0.0000
2024/08/13	R213	08/05/2025	10.52 Call	Bond Future		3700.3200	3.7003	4020.0500	4.0201	8.641	0.0000	0.0000
2024/08/13	R213	08/05/2025	10.52 Put	Bond Future		1580.9900	1.5810	1409.8400	1.4098	10.825	0.0000	0.0000
2024/08/13	R213	07/08/2025		Bond Future		10.0684	90.3198	9.9382	90.8212	1.293	0.0000	0.0000
2024/08/13	R213	07/08/2025	11.66 Call	Bond Future		6872.2700	6.8723	7268.1200	7.2681	5.760	0.0000	0.0000
2024/08/13	R213	07/08/2025	11.66 Put	Bond Future		1019.5400	1.0195	914.0400	0.9140	10.348	0.0000	0.0000
2024/08/13	R213	06/11/2025		Bond Future		10.1876	88.5593	10.0496	89.0710	1.354	0.0000	0.0000
2024/08/13	R213	06/11/2025	10.05 Call	Bond Future		2705.6700	2.7057	2959.7900	2.9598	9.392	0.0000	0.0000
2024/08/13	R213	06/11/2025	10.05 Put	Bond Future		3216.0200	3.2160	2958.3700	2.9584	8.011	0.0000	0.0000
2024/08/13	R214	07/11/2024	12.61 Call	Bond Future		6163.5200	6.1635	6752.2500	6.7523	9.552	0.0000	0.0000
2024/08/13	R214	07/11/2024	12.61 Put	Bond Future		300.8900	0.3009	228.3400	0.2283	24.112	0.0000	0.0000
2024/08/13	R214	07/11/2024	12.62 Call	Bond Future		6204.1900	6.2042	6793.9200	6.7939	9.505	0.0000	0.0000
2024/08/13	R214	07/11/2024	12.62 Put	Bond Future		296.1300	0.2961	224.5800	0.2246	24.162	0.0000	0.0000
2024/08/13	R214	07/11/2024	12.60 Call	Bond Future		6122.9400	6.1229	6710.6400	6.7106	9.598	0.0000	0.0000
2024/08/13	R214	07/11/2024	12.60 Put	Bond Future		305.7800	0.3058	232.2000	0.2322	24.063	0.0000	0.0000
2024/08/13	R214	07/11/2024		Bond Future		11.4119	65.2993	11.2873	65.9606	1.093	0.0000	0.0000
2024/08/13	R214	06/02/2025	12.71 Call	Bond Future		6638.2500	6.6383	7190.0500	7.1901	8.312	0.0000	0.0000
2024/08/13	R214	06/02/2025	12.71 Put	Bond Future		797.2300	0.7972	673.4300	0.6734	15.529	0.0000	0.0000
2024/08/13	R214	06/02/2025		Bond Future		11.5010	66.6816	11.3720	67.3572	1.122	0.0000	0.0000
2024/08/13	R214	06/02/2025	13.63 Call	Bond Future		10063.7200	10.0637	10684.9700	10.6850	6.173	0.0000	0.0000
2024/08/13	R214	06/02/2025	13.63 Put	Bond Future		311.3800	0.3114	257.0300	0.2570	17.455	0.0000	0.0000
2024/08/13	R214	06/02/2025	12.25 Put	Bond Future		1253.3900	1.2534	1072.0700	1.0721	14.466	0.0000	0.0000
2024/08/13	R214	06/02/2025	12.25 Call	Bond Future		4972.0300	4.9720	5466.3100	5.4663	9.941	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	
2024/08/13	R214	06/02/2025	11.75 Put	Bond Future	2034.8700	2.0349	1768.1100	1.7681	13.109	0.0000	0.0000
2024/08/13	R214	06/02/2025	11.75 Call	Bond Future	3308.9600	3.3090	3717.8000	3.7178	12.356	0.0000	0.0000
2024/08/13	R214	08/05/2025		Bond Future	11.5915	64.7662	11.4581	65.4561	1.151	0.0000	0.0000
2024/08/13	R214	08/05/2025	12.40 Call	Bond Future	5730.6600	5.7307	6219.1300	6.2191	8.524	0.0000	0.0000
2024/08/13	R214	08/05/2025	12.40 Put	Bond Future	1778.7600	1.7788	1577.3100	1.5773	11.325	0.0000	0.0000
2024/08/13	R214	07/08/2025		Bond Future	11.6909	66.0905	11.5528	66.7949	1.181	0.0000	0.0000
2024/08/13	R214	07/08/2025	12.97 Call	Bond Future	7909.5100	7.9095	8433.8700	8.4339	6.629	0.0000	0.0000
2024/08/13	R214	07/08/2025	12.97 Put	Bond Future	1906.0100	1.9060	1725.9900	1.7260	9.445	0.0000	0.0000
2024/08/13	R214	06/11/2025		Bond Future	11.8053	64.1008	11.6622	64.8196	1.212	0.0000	0.0000
2024/08/13	R214	06/11/2025	11.64 Call	Bond Future	3896.6900	3.8967	4262.7700	4.2628	9.395	0.0000	0.0000
2024/08/13	R214	06/11/2025	11.64 Put	Bond Future	4728.1800	4.7282	4375.4600	4.3755	7.460	0.0000	0.0000
2024/08/13	R248	07/11/2024		Bond Future	11.5291	79.3996	11.4146	80.1492	0.993	0.0000	0.0000
2024/08/13	R248	07/11/2024	12.79 Call	Bond Future	7828.9400	7.8289	8502.2100	8.5022	8.600	0.0000	0.0000
2024/08/13	R248	07/11/2024	12.79 Put	Bond Future	332.2800	0.3323	255.9400	0.2559	22.975	0.0000	0.0000
2024/08/13	R248	07/11/2024	12.80 Call	Bond Future	7878.0200	7.8780	8552.3500	8.5524	8.560	0.0000	0.0000
2024/08/13	R248	07/11/2024	12.80 Put	Bond Future	327.0100	0.3270	251.7300	0.2517	23.021	0.0000	0.0000
2024/08/13	R248	07/11/2024	12.78 Call	Bond Future	7779.7900	7.7798	8451.9900	8.4520	8.640	0.0000	0.0000
2024/08/13	R248	07/11/2024	12.78 Put	Bond Future	337.5600	0.3376	260.1500	0.2602	22.932	0.0000	0.0000
2024/08/13	R248	06/02/2025		Bond Future	11.6205	81.0805	11.5018	81.8463	1.021	0.0000	0.0000
2024/08/13	R248	06/02/2025	12.71 Call	Bond Future	7625.7200	7.6257	8230.7800	8.2308	7.934	0.0000	0.0000
2024/08/13	R248	06/02/2025	12.71 Put	Bond Future	1161.6400	1.1616	1000.8200	1.0008	13.844	0.0000	0.0000
2024/08/13	R248	08/05/2025		Bond Future	11.7130	78.3207	11.5902	79.1030	1.049	0.0000	0.0000
2024/08/13	R248	08/05/2025	12.60 Call	Bond Future	7390.5300	7.3905	7951.3400	7.9513	7.588	0.0000	0.0000
2024/08/13	R248	08/05/2025	12.60 Put	Bond Future	2126.3900	2.1264	1904.9300	1.9049	10.415	0.0000	0.0000
2024/08/13	R248	07/08/2025		Bond Future	11.8145	79.9218	11.6871	80.7204	1.078	0.0000	0.0000
2024/08/13	R248	07/08/2025	13.21 Call	Bond Future	9924.8900	9.9249	10534.0900	10.5341	6.138	0.0000	0.0000
2024/08/13	R248	07/08/2025	13.21 Put	Bond Future	2037.0900	2.0371	1847.7300	1.8477	9.296	0.0000	0.0000
2024/08/13	R248	06/11/2025		Bond Future	11.9305	77.0628	11.7983	77.8777	1.108	0.0000	0.0000
2024/08/13	R248	06/11/2025	11.74 Call	Bond Future	4679.8200	4.6798	5090.0200	5.0900	8.765	0.0000	0.0000
2024/08/13	R248	06/11/2025	11.74 Put	Bond Future	5859.2800	5.8593	5454.5400	5.4545	6.908	0.0000	0.0000
2024/08/13	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/13	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/13	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/13	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

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