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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/08/2024 TO 14/08/2024

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
2024/08/14	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/14	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/14	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/14	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/14	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/14	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/14	2025	07/11/2024		Bond Future	185.6461	185.6461	185.6484	0.001	0.0000	0.0000
2024/08/14	2029	07/11/2024		Bond Future	133.4380	133.4380	133.6476	0.157	0.0000	0.0000
2024/08/14	2029	06/02/2025		Bond Future	136.2955	136.2955	136.5115	0.158	0.0000	0.0000
2024/08/14	2029	06/02/2025	132.40 Call	Bond Future	3895.5300	3.8955	4111.4800	5.544	0.0000	0.0000
2024/08/14	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/14	2029	08/05/2025		Bond Future	137.7447	137.7447	137.9668	0.161	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	
2024/08/14	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	116.8200	0.1168	100.000	0.0000	0.0000
2024/08/14	2029	08/05/2025	137.85 Put	Bond Future	105.3000	0.1053	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/08/14	2029	07/08/2025		Bond Future	140.5968	140.5968	140.8254	140.8254	0.163	0.0000	0.0000
2024/08/14	2029	07/08/2025	137.41 Call	Bond Future	3186.8400	3.1868	3415.3600	3.4154	7.171	0.0000	0.0000
2024/08/14	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/14	2029	06/11/2025		Bond Future	141.9799	141.9799	142.2147	142.2147	0.165	0.0000	0.0000
2024/08/14	2029	06/11/2025	139.79 Call	Bond Future	2189.9400	2.1899	2424.7000	2.4247	10.720	0.0000	0.0000
2024/08/14	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/14	2030	07/11/2024	10.21 Put	Bond Future	250.4500	0.2505	183.7800	0.1838	26.620	0.0000	0.0000
2024/08/14	2030	07/11/2024	10.21 Call	Bond Future	3842.8300	3.8428	4279.7900	4.2798	11.371	0.0000	0.0000
2024/08/14	2030	07/11/2024	10.71 Put	Bond Future	94.5200	0.0945	66.3600	0.0664	29.793	0.0000	0.0000
2024/08/14	2030	07/11/2024	10.71 Call	Bond Future	5538.8400	5.5388	6014.3100	6.0143	8.584	0.0000	0.0000
2024/08/14	2030	07/11/2024	11.91 Call	Bond Future	9706.7700	9.7068	10208.6900	10.2087	5.171	0.0000	0.0000
2024/08/14	2030	07/11/2024	11.91 Put	Bond Future	4.4200	0.0044	2.7100	0.0027	38.688	0.0000	0.0000
2024/08/14	2030	07/11/2024		Bond Future	9.2750	97.0578	9.1474	97.5615	1.376	0.0000	0.0000
2024/08/14	2030	07/11/2024	10.75 Call	Bond Future	5677.6700	5.6777	6155.1200	6.1551	8.409	0.0000	0.0000
2024/08/14	2030	07/11/2024	10.75 Put	Bond Future	87.2100	0.0872	61.0300	0.0610	30.019	0.0000	0.0000
2024/08/14	2030	07/11/2024	10.76 Call	Bond Future	5712.4100	5.7124	6190.3300	6.1903	8.366	0.0000	0.0000
2024/08/14	2030	07/11/2024	10.76 Put	Bond Future	85.4700	0.0855	59.7600	0.0598	30.081	0.0000	0.0000
2024/08/14	2030	07/11/2024	10.74 Call	Bond Future	5642.9300	5.6429	6119.9000	6.1199	8.453	0.0000	0.0000
2024/08/14	2030	07/11/2024	10.74 Put	Bond Future	88.9800	0.0890	62.3200	0.0623	29.962	0.0000	0.0000
2024/08/14	2030	06/02/2025		Bond Future	9.3143	95.1029	9.1784	95.6185	1.459	0.0000	0.0000
2024/08/14	2030	06/02/2025	10.68 Call	Bond Future	5368.1200	5.3681	5812.8100	5.8128	8.284	0.0000	0.0000
2024/08/14	2030	06/02/2025	10.68 Put	Bond Future	371.3000	0.3713	300.4100	0.3004	19.092	0.0000	0.0000
2024/08/14	2030	08/05/2025		Bond Future	9.3745	97.0857	9.2296	97.6132	1.547	0.0000	0.0000
2024/08/14	2030	08/05/2025	9.93 Call	Bond Future	3297.5300	3.2975	3648.0200	3.6480	10.629	0.0000	0.0000
2024/08/14	2030	08/05/2025	9.93 Put	Bond Future	1309.4200	1.3094	1132.3600	1.1324	13.522	0.0000	0.0000
2024/08/14	2030	08/05/2025	11.86 Call	Bond Future	8731.6400	8.7316	9220.5500	9.2206	5.599	0.0000	0.0000
2024/08/14	2030	08/05/2025	11.86 Put	Bond Future	223.2100	0.2232	184.5700	0.1846	17.311	0.0000	0.0000
2024/08/14	2030	08/05/2025	10.31 Put	Bond Future	950.6900	0.9507	814.6800	0.8147	14.306	0.0000	0.0000
2024/08/14	2030	08/05/2025	10.31 Call	Bond Future	4269.3900	4.2694	4660.9300	4.6609	9.171	0.0000	0.0000
2024/08/14	2030	08/05/2025	12.28 Call	Bond Future	9981.4100	9.9814	10484.7100	10.4847	5.042	0.0000	0.0000
2024/08/14	2030	08/05/2025	12.28 Put	Bond Future	129.8300	0.1298	105.5800	0.1056	18.678	0.0000	0.0000
2024/08/14	2030	08/05/2025	10.69 Put	Bond Future	687.6000	0.6876	584.5300	0.5845	14.990	0.0000	0.0000
2024/08/14	2030	08/05/2025	10.69 Call	Bond Future	5313.4800	5.3135	5737.9600	5.7380	7.989	0.0000	0.0000
2024/08/14	2030	07/08/2025	12.12 Call	Bond Future	9027.4600	9.0275	9518.3600	9.5184	5.438	0.0000	0.0000
2024/08/14	2030	07/08/2025	12.12 Put	Bond Future	321.8000	0.3218	273.0400	0.2730	15.152	0.0000	0.0000
2024/08/14	2030	07/08/2025	10.48 Put	Bond Future	1172.5900	1.1726	1025.4400	1.0254	12.549	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	
2024/08/14	2030	07/08/2025	10.48 Call	Bond Future	4649.7100	4.6497	5042.2200	5.0422	8.442	0.0000	0.0000
2024/08/14	2030	07/08/2025		Bond Future	9.4522	95.0614	9.2968	95.6011	1.644	0.0000	0.0000
2024/08/14	2030	07/08/2025	11.11 Call	Bond Future	6295.3500	6.2954	6733.6000	6.7336	6.961	0.0000	0.0000
2024/08/14	2030	07/08/2025	11.11 Put	Bond Future	764.5200	0.7645	663.1100	0.6631	13.265	0.0000	0.0000
2024/08/14	2030	06/11/2025		Bond Future	9.5453	96.9497	9.3786	97.5015	1.746	0.0000	0.0000
2024/08/14	2030	06/11/2025	9.54 Call	Bond Future	2439.4400	2.4394	2728.8000	2.7288	11.862	0.0000	0.0000
2024/08/14	2030	06/11/2025	9.54 Put	Bond Future	2456.8600	2.4569	2194.4300	2.1944	10.682	0.0000	0.0000
2024/08/14	2032	07/11/2024	10.60 Call	Bond Future	3222.0100	3.2220	3724.0200	3.7240	15.581	0.0000	0.0000
2024/08/14	2032	07/11/2024	10.60 Put	Bond Future	677.5000	0.6775	512.7900	0.5128	24.311	0.0000	0.0000
2024/08/14	2032	07/11/2024	11.11 Put	Bond Future	277.9000	0.2779	200.4700	0.2005	27.863	0.0000	0.0000
2024/08/14	2032	07/11/2024	11.11 Call	Bond Future	5150.5700	5.1506	5739.8600	5.7399	11.441	0.0000	0.0000
2024/08/14	2032	07/11/2024	11.61 Put	Bond Future	109.5900	0.1096	75.8400	0.0758	30.797	0.0000	0.0000
2024/08/14	2032	07/11/2024	11.61 Call	Bond Future	7188.6700	7.1887	7821.6400	7.8216	8.805	0.0000	0.0000
2024/08/14	2032	07/11/2024	12.95 Call	Bond Future	12645.2500	12.6453	13310.5600	13.3106	5.261	0.0000	0.0000
2024/08/14	2032	07/11/2024	12.95 Put	Bond Future	3.4100	0.0034	2.0000	0.0020	41.349	0.0000	0.0000
2024/08/14	2032	07/11/2024	9.75 Put	Bond Future	2422.6500	2.4227	2005.9500	2.0060	17.200	0.0000	0.0000
2024/08/14	2032	07/11/2024	9.75 Call	Bond Future	904.3300	0.9043	1154.3500	1.1544	27.647	0.0000	0.0000
2024/08/14	2032	07/11/2024	9.90 Put	Bond Future	1983.9400	1.9839	1616.5600	1.6166	18.518	0.0000	0.0000
2024/08/14	2032	07/11/2024	9.90 Call	Bond Future	1199.6800	1.1997	1499.0200	1.4990	24.952	0.0000	0.0000
2024/08/14	2032	07/11/2024	11.48 Call	Bond Future	6652.6300	6.6526	7277.1900	7.2772	9.388	0.0000	0.0000
2024/08/14	2032	07/11/2024	11.48 Put	Bond Future	140.1200	0.1401	97.9600	0.0980	30.088	0.0000	0.0000
2024/08/14	2032	07/11/2024	11.49 Call	Bond Future	6693.7700	6.6938	7319.0400	7.3190	9.341	0.0000	0.0000
2024/08/14	2032	07/11/2024	11.49 Put	Bond Future	137.5100	0.1375	96.0600	0.0961	30.143	0.0000	0.0000
2024/08/14	2032	07/11/2024	11.47 Call	Bond Future	6611.5500	6.6116	7235.3800	7.2354	9.435	0.0000	0.0000
2024/08/14	2032	07/11/2024	11.47 Put	Bond Future	142.8300	0.1428	99.9400	0.0999	30.029	0.0000	0.0000
2024/08/14	2032	07/11/2024		Bond Future	10.0620	91.6729	9.9242	92.3396	1.370	0.0000	0.0000
2024/08/14	2032	07/11/2024	13.36 Call	Bond Future	14248.3200	14.2483	14914.6500	14.9147	4.677	0.0000	0.0000
2024/08/14	2032	07/11/2024	13.36 Put	Bond Future	0.8600	0.0009	0.4700	0.0005	45.349	0.0000	0.0000
2024/08/14	2032	07/11/2024	11.64 Put	Bond Future	103.4900	0.1035	71.4500	0.0715	30.960	0.0000	0.0000
2024/08/14	2032	07/11/2024	11.64 Call	Bond Future	7312.6200	7.3126	7947.3000	7.9473	8.679	0.0000	0.0000
2024/08/14	2032	06/02/2025		Bond Future	10.1337	93.6135	9.9889	94.2956	1.429	0.0000	0.0000
2024/08/14	2032	06/02/2025	11.72 Call	Bond Future	7493.4000	7.4934	8093.1000	8.0931	8.003	0.0000	0.0000
2024/08/14	2032	06/02/2025	11.72 Put	Bond Future	427.7100	0.4277	345.3000	0.3453	19.268	0.0000	0.0000
2024/08/14	2032	08/05/2025		Bond Future	10.2160	91.4001	10.0638	92.0977	1.490	0.0000	0.0000
2024/08/14	2032	08/05/2025	10.91 Call	Bond Future	4702.7300	4.7027	5183.6800	5.1837	10.227	0.0000	0.0000
2024/08/14	2032	08/05/2025	10.91 Put	Bond Future	1607.4700	1.6075	1390.8400	1.3908	13.476	0.0000	0.0000
2024/08/14	2032	07/08/2025		Bond Future	10.3115	93.2687	10.1512	93.9818	1.555	0.0000	0.0000
2024/08/14	2032	07/08/2025	12.01 Call	Bond Future	8266.7100	8.2667	8839.4100	8.8394	6.928	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	
2024/08/14	2032	07/08/2025	12.01 Put	Bond Future	1129.3400	1.1293	988.9300	0.9889	12.433	0.0000	0.0000
2024/08/14	2032	06/11/2025		Bond Future	10.4285	90.9594	10.2594	91.6881	1.622	0.0000	0.0000
2024/08/14	2032	06/11/2025	10.42 Call	Bond Future	3507.4700	3.5075	3892.7300	3.8927	10.984	0.0000	0.0000
2024/08/14	2032	06/11/2025	10.42 Put	Bond Future	3543.9500	3.5440	3200.4900	3.2005	9.691	0.0000	0.0000
2024/08/14	2033	07/11/2024		Bond Future	126.8706	126.8706	126.7552	126.7552	0.091	0.0000	0.0000
2024/08/14	2033	06/02/2025		Bond Future	129.5877	129.5877	129.4715	129.4715	0.090	0.0000	0.0000
2024/08/14	2033	06/02/2025	124.94 Call	Bond Future	4647.6700	4.6477	4531.5400	4.5315	2.499	0.0000	0.0000
2024/08/14	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/14	2033	08/05/2025		Bond Future	130.7952	130.7952	130.6781	130.6781	0.090	0.0000	0.0000
2024/08/14	2033	08/05/2025	130.62 Call	Bond Future	175.2000	0.1752	58.1100	0.0581	66.832	0.0000	0.0000
2024/08/14	2033	08/05/2025	130.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/14	2033	07/08/2025		Bond Future	133.5037	133.5037	133.3858	133.3858	0.088	0.0000	0.0000
2024/08/14	2033	07/08/2025	128.65 Call	Bond Future	4853.6700	4.8537	4735.8100	4.7358	2.428	0.0000	0.0000
2024/08/14	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/14	2033	06/11/2025		Bond Future	134.6416	134.6416	134.5229	134.5229	0.088	0.0000	0.0000
2024/08/14	2033	06/11/2025	133.14 Call	Bond Future	1501.5600	1.5016	1382.9300	1.3829	7.900	0.0000	0.0000
2024/08/14	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/14	2037	07/11/2024		Bond Future	11.1926	84.6759	11.0450	85.5278	1.319	0.0000	0.0000
2024/08/14	2037	07/11/2024	12.58 Call	Bond Future	7658.0100	7.6580	8443.7600	8.4438	10.260	0.0000	0.0000
2024/08/14	2037	07/11/2024	12.58 Put	Bond Future	225.3200	0.2253	159.2100	0.1592	29.340	0.0000	0.0000
2024/08/14	2037	07/11/2024	12.59 Call	Bond Future	7704.2800	7.7043	8491.0100	8.4910	10.212	0.0000	0.0000
2024/08/14	2037	07/11/2024	12.59 Put	Bond Future	221.5800	0.2216	156.4500	0.1565	29.393	0.0000	0.0000
2024/08/14	2037	07/11/2024	12.57 Call	Bond Future	7611.7500	7.6118	8396.5100	8.3965	10.310	0.0000	0.0000
2024/08/14	2037	07/11/2024	12.57 Put	Bond Future	229.1100	0.2291	162.0100	0.1620	29.287	0.0000	0.0000
2024/08/14	2037	06/02/2025		Bond Future	11.2844	82.2081	11.1310	83.0791	1.360	0.0000	0.0000
2024/08/14	2037	06/02/2025	12.76 Call	Bond Future	8387.1200	8.3871	9136.1800	9.1362	8.931	0.0000	0.0000
2024/08/14	2037	06/02/2025	12.76 Put	Bond Future	639.7000	0.6397	517.7700	0.5178	19.060	0.0000	0.0000
2024/08/14	2037	08/05/2025		Bond Future	11.3899	83.9215	11.2303	84.8117	1.402	0.0000	0.0000
2024/08/14	2037	08/05/2025	12.25 Call	Bond Future	6414.2900	6.4143	7053.7400	7.0537	9.969	0.0000	0.0000
2024/08/14	2037	08/05/2025	12.25 Put	Bond Future	1844.5900	1.8446	1593.7800	1.5938	13.597	0.0000	0.0000
2024/08/14	2037	08/05/2025	13.35 Put	Bond Future	807.2300	0.8072	684.5500	0.6846	15.198	0.0000	0.0000
2024/08/14	2037	08/05/2025	13.35 Call	Bond Future	10706.6400	10.7066	11474.2200	11.4742	7.169	0.0000	0.0000
2024/08/14	2037	08/05/2025	12.55 Put	Bond Future	1471.4200	1.4714	1264.0400	1.2640	14.094	0.0000	0.0000
2024/08/14	2037	08/05/2025	12.55 Call	Bond Future	7549.6100	7.5496	8232.4900	8.2325	9.045	0.0000	0.0000
2024/08/14	2037	08/05/2025	13.30 Put	Bond Future	837.7700	0.8378	710.9600	0.7110	15.137	0.0000	0.0000
2024/08/14	2037	08/05/2025	13.30 Call	Bond Future	10506.6200	10.5066	11270.0700	11.2701	7.266	0.0000	0.0000
2024/08/14	2037	07/08/2025		Bond Future	11.5080	81.3765	11.3417	82.2861	1.446	0.0000	0.0000
2024/08/14	2037	07/08/2025	13.01 Call	Bond Future	9408.8600	9.4089	10111.0600	10.1111	7.463	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	
2024/08/14	2037	07/08/2025	13.01 Put	Bond Future	1804.9000	1.8049	1597.4800	1.5975	11.492	0.0000	0.0000
2024/08/14	2037	06/11/2025		Bond Future	11.6330	82.9909	11.4598	83.9198	1.489	0.0000	0.0000
2024/08/14	2037	06/11/2025	11.63 Call	Bond Future	4655.6500	4.6557	5155.1100	5.1551	10.728	0.0000	0.0000
2024/08/14	2037	06/11/2025	11.63 Put	Bond Future	4671.4500	4.6715	4241.9700	4.2420	9.194	0.0000	0.0000
2024/08/14	2038	07/11/2024		Bond Future	138.8079	138.8079	139.3252	139.3252	0.373	0.0000	0.0000
2024/08/14	2038	06/02/2025		Bond Future	139.6696	139.6696	140.1998	140.1998	0.380	0.0000	0.0000
2024/08/14	2038	06/02/2025	135.23 Call	Bond Future	4439.5700	4.4396	4969.8200	4.9698	11.944	0.0000	0.0000
2024/08/14	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/14	2038	08/05/2025		Bond Future	142.6162	142.6162	143.1594	143.1594	0.381	0.0000	0.0000
2024/08/14	2038	08/05/2025	139.68 Call	Bond Future	2936.2100	2.9362	3479.3700	3.4794	18.499	0.0000	0.0000
2024/08/14	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/14	2038	07/08/2025		Bond Future	143.4186	143.4186	143.9746	143.9746	0.388	0.0000	0.0000
2024/08/14	2038	07/08/2025	139.56 Call	Bond Future	3858.5900	3.8586	4414.6400	4.4146	14.411	0.0000	0.0000
2024/08/14	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/14	2038	06/11/2025		Bond Future	146.3072	146.3072	146.8764	146.8764	0.389	0.0000	0.0000
2024/08/14	2038	06/11/2025	143.88 Call	Bond Future	2427.2400	2.4272	2996.4100	2.9964	23.449	0.0000	0.0000
2024/08/14	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/14	2040	07/11/2024	12.10 Put	Bond Future	776.1700	0.7762	556.8700	0.5569	28.254	0.0000	0.0000
2024/08/14	2040	07/11/2024	12.10 Call	Bond Future	4770.7200	4.7707	5601.3400	5.6013	17.411	0.0000	0.0000
2024/08/14	2040	07/11/2024	12.60 Call	Bond Future	7133.1800	7.1332	8073.5600	8.0736	13.183	0.0000	0.0000
2024/08/14	2040	07/11/2024	12.60 Put	Bond Future	349.0100	0.3490	239.4700	0.2395	31.386	0.0000	0.0000
2024/08/14	2040	07/11/2024	13.15 Call	Bond Future	9819.9400	9.8199	10821.7800	10.8218	10.202	0.0000	0.0000
2024/08/14	2040	07/11/2024	13.15 Put	Bond Future	140.4400	0.1404	92.3600	0.0924	34.235	0.0000	0.0000
2024/08/14	2040	07/11/2024		Bond Future	11.4296	85.1728	11.2615	86.2227	1.471	0.0000	0.0000
2024/08/14	2040	07/11/2024	12.85 Call	Bond Future	8353.0800	8.3531	9327.2900	9.3273	11.663	0.0000	0.0000
2024/08/14	2040	07/11/2024	12.85 Put	Bond Future	231.0800	0.2311	155.3700	0.1554	32.764	0.0000	0.0000
2024/08/14	2040	07/11/2024	12.86 Call	Bond Future	8402.0400	8.4020	9377.3700	9.3774	11.608	0.0000	0.0000
2024/08/14	2040	07/11/2024	12.86 Put	Bond Future	227.2900	0.2273	152.7000	0.1527	32.817	0.0000	0.0000
2024/08/14	2040	07/11/2024	12.84 Call	Bond Future	8304.1200	8.3041	9277.1900	9.2772	11.718	0.0000	0.0000
2024/08/14	2040	07/11/2024	12.84 Put	Bond Future	234.9300	0.2349	158.0800	0.1581	32.712	0.0000	0.0000
2024/08/14	2040	06/02/2025		Bond Future	11.5228	82.4649	11.3483	83.5381	1.514	0.0000	0.0000
2024/08/14	2040	06/02/2025	12.95 Call	Bond Future	8816.1100	8.8161	9729.2900	9.7293	10.358	0.0000	0.0000
2024/08/14	2040	06/02/2025	12.95 Put	Bond Future	776.6300	0.7766	616.5500	0.6166	20.612	0.0000	0.0000
2024/08/14	2040	06/02/2025	11.00 Put	Bond Future	4883.7200	4.8837	4202.6000	4.2026	13.947	0.0000	0.0000
2024/08/14	2040	06/02/2025	11.00 Call	Bond Future	1603.7700	1.6038	1995.9100	1.9959	24.451	0.0000	0.0000
2024/08/14	2040	06/02/2025	11.70 Call	Bond Future	3666.3500	3.6664	4301.6100	4.3016	17.327	0.0000	0.0000
2024/08/14	2040	06/02/2025	11.70 Put	Bond Future	2597.6200	2.5976	2159.6200	2.1596	16.862	0.0000	0.0000
2024/08/14	2040	06/02/2025	12.20 Call	Bond Future	5586.1000	5.5861	6359.9200	6.3599	13.853	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	
2024/08/14	2040	06/02/2025	12.20 Put	Bond Future	1613.1300	1.6131	1313.6900	1.3137	18.563	0.0000	0.0000
2024/08/14	2040	08/05/2025	12.75 Put	Bond Future	1633.4900	1.6335	1375.6700	1.3757	15.783	0.0000	0.0000
2024/08/14	2040	08/05/2025	12.75 Call	Bond Future	7957.6300	7.9576	8796.6000	8.7966	10.543	0.0000	0.0000
2024/08/14	2040	08/05/2025	13.50 Put	Bond Future	936.7300	0.9367	778.3300	0.7783	16.910	0.0000	0.0000
2024/08/14	2040	08/05/2025	13.50 Call	Bond Future	11080.3800	11.0804	12018.7700	12.0188	8.469	0.0000	0.0000
2024/08/14	2040	08/05/2025		Bond Future	11.6285	84.1834	11.4473	85.2802	1.558	0.0000	0.0000
2024/08/14	2040	08/05/2025	12.63 Call	Bond Future	7470.7600	7.4708	8289.2700	8.2893	10.956	0.0000	0.0000
2024/08/14	2040	08/05/2025	12.63 Put	Bond Future	1786.9000	1.7869	1508.6200	1.5086	15.573	0.0000	0.0000
2024/08/14	2040	08/05/2025	13.43 Put	Bond Future	985.9300	0.9859	820.1100	0.8201	16.819	0.0000	0.0000
2024/08/14	2040	08/05/2025	13.43 Call	Bond Future	10785.9400	10.7859	11716.9100	11.7169	8.631	0.0000	0.0000
2024/08/14	2040	07/08/2025		Bond Future	11.7458	81.3929	11.5574	82.5133	1.604	0.0000	0.0000
2024/08/14	2040	07/08/2025	13.29 Call	Bond Future	10279.2300	10.2792	11152.8700	11.1529	8.499	0.0000	0.0000
2024/08/14	2040	07/08/2025	13.29 Put	Bond Future	1908.6200	1.9086	1661.8600	1.6619	12.929	0.0000	0.0000
2024/08/14	2040	06/11/2025		Bond Future	11.8688	83.0070	11.6730	84.1509	1.650	0.0000	0.0000
2024/08/14	2040	06/11/2025	11.84 Call	Bond Future	4959.5300	4.9595	5575.0400	5.5750	12.411	0.0000	0.0000
2024/08/14	2040	06/11/2025	11.84 Put	Bond Future	5126.0600	5.1261	4597.6700	4.5977	10.308	0.0000	0.0000
2024/08/14	2044	07/11/2024	12.25 Call	Bond Future	5221.1300	5.2211	6064.4000	6.0644	16.151	0.0000	0.0000
2024/08/14	2044	07/11/2024	12.25 Put	Bond Future	719.9600	0.7200	519.9200	0.5199	27.785	0.0000	0.0000
2024/08/14	2044	07/11/2024	12.00 Call	Bond Future	4092.8600	4.0929	4860.6600	4.8607	18.759	0.0000	0.0000
2024/08/14	2044	07/11/2024	12.00 Put	Bond Future	1056.6900	1.0567	781.1800	0.7812	26.073	0.0000	0.0000
2024/08/14	2044	07/11/2024	12.50 Call	Bond Future	6406.4400	6.4064	7307.0900	7.3071	14.059	0.0000	0.0000
2024/08/14	2044	07/11/2024	12.50 Put	Bond Future	486.3900	0.4864	343.7300	0.3437	29.330	0.0000	0.0000
2024/08/14	2044	07/11/2024	12.91 Call	Bond Future	8403.4500	8.4035	9367.2400	9.3672	11.469	0.0000	0.0000
2024/08/14	2044	07/11/2024	12.91 Put	Bond Future	251.7000	0.2517	172.1800	0.1722	31.593	0.0000	0.0000
2024/08/14	2044	07/11/2024	12.92 Call	Bond Future	8452.4100	8.4524	9417.3600	9.4174	11.416	0.0000	0.0000
2024/08/14	2044	07/11/2024	12.92 Put	Bond Future	247.6600	0.2477	169.3000	0.1693	31.640	0.0000	0.0000
2024/08/14	2044	07/11/2024	12.90 Call	Bond Future	8354.4800	8.3545	9317.1100	9.3171	11.522	0.0000	0.0000
2024/08/14	2044	07/11/2024	12.90 Put	Bond Future	255.8000	0.2558	175.1200	0.1751	31.540	0.0000	0.0000
2024/08/14	2044	07/11/2024		Bond Future	11.5063	81.2788	11.3437	82.3222	1.413	0.0000	0.0000
2024/08/14	2044	06/02/2025		Bond Future	11.5952	78.6137	11.4267	79.6802	1.453	0.0000	0.0000
2024/08/14	2044	06/02/2025	13.02 Call	Bond Future	8915.4700	8.9155	9826.3100	9.8263	10.216	0.0000	0.0000
2024/08/14	2044	06/02/2025	13.02 Put	Bond Future	760.8800	0.7609	605.2100	0.6052	20.459	0.0000	0.0000
2024/08/14	2044	06/02/2025	13.75 Call	Bond Future	12177.5000	12.1775	13161.6500	13.1617	8.082	0.0000	0.0000
2024/08/14	2044	06/02/2025	13.75 Put	Bond Future	376.1200	0.3761	293.7600	0.2938	21.897	0.0000	0.0000
2024/08/14	2044	06/02/2025	12.50 Put	Bond Future	1270.3300	1.2703	1027.3800	1.0274	19.125	0.0000	0.0000
2024/08/14	2044	06/02/2025	12.50 Call	Bond Future	6618.0400	6.6180	7441.6000	7.4416	12.444	0.0000	0.0000
2024/08/14	2044	06/02/2025	12.00 Put	Bond Future	2076.1200	2.0761	1711.6600	1.7117	17.555	0.0000	0.0000
2024/08/14	2044	06/02/2025	12.00 Call	Bond Future	4545.4300	4.5454	5247.4800	5.2475	15.445	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	
2024/08/14	2044	08/05/2025		Bond Future	11.6952	80.2519	11.5205	81.3418	1.494	0.0000	0.0000
2024/08/14	2044	08/05/2025	12.72 Call	Bond Future	7740.4800	7.7405	8557.4500	8.5575	10.555	0.0000	0.0000
2024/08/14	2044	08/05/2025	12.72 Put	Bond Future	1813.3700	1.8134	1540.5200	1.5405	15.047	0.0000	0.0000
2024/08/14	2044	07/08/2025		Bond Future	11.8058	77.5063	11.6244	78.6195	1.537	0.0000	0.0000
2024/08/14	2044	07/08/2025	13.34 Call	Bond Future	10378.0000	10.3780	11248.4700	11.2485	8.388	0.0000	0.0000
2024/08/14	2044	07/08/2025	13.34 Put	Bond Future	1909.7200	1.9097	1666.9600	1.6670	12.712	0.0000	0.0000
2024/08/14	2044	06/11/2025		Bond Future	11.9211	79.0431	11.7328	80.1797	1.579	0.0000	0.0000
2024/08/14	2044	06/11/2025	11.88 Call	Bond Future	5062.2900	5.0623	5673.1600	5.6732	12.067	0.0000	0.0000
2024/08/14	2044	06/11/2025	11.88 Put	Bond Future	5307.9600	5.3080	4782.1900	4.7822	9.905	0.0000	0.0000
2024/08/14	2046	07/11/2024		Bond Future	119.3662	119.3662	119.2592	119.2592	0.090	0.0000	0.0000
2024/08/14	2046	06/02/2025		Bond Future	121.9223	121.9223	121.8144	121.8144	0.088	0.0000	0.0000
2024/08/14	2046	06/02/2025	114.01 Call	Bond Future	7912.2800	7.9123	7804.4100	7.8044	1.363	0.0000	0.0000
2024/08/14	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/14	2046	08/05/2025		Bond Future	122.2523	122.2523	122.1436	122.1436	0.089	0.0000	0.0000
2024/08/14	2046	08/05/2025	121.97 Call	Bond Future	282.3400	0.2823	173.5500	0.1736	38.532	0.0000	0.0000
2024/08/14	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/14	2046	07/08/2025		Bond Future	124.7826	124.7826	124.6731	124.6731	0.088	0.0000	0.0000
2024/08/14	2046	07/08/2025	118.69 Call	Bond Future	6092.6200	6.0926	5983.1300	5.9831	1.797	0.0000	0.0000
2024/08/14	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/14	2046	06/11/2025		Bond Future	125.0160	125.0160	124.9056	124.9056	0.088	0.0000	0.0000
2024/08/14	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/14	2046	06/11/2025	125.41 Put	Bond Future	394.0500	0.3941	504.4400	0.5044	28.014	0.0000	0.0000
2024/08/14	2050	07/11/2024		Bond Future	120.9767	120.9767	121.4728	121.4728	0.410	0.0000	0.0000
2024/08/14	2050	06/02/2025		Bond Future	121.2150	121.2150	121.7231	121.7231	0.419	0.0000	0.0000
2024/08/14	2050	06/02/2025	115.60 Call	Bond Future	5614.9600	5.6150	6123.0500	6.1231	9.049	0.0000	0.0000
2024/08/14	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/14	2050	08/05/2025		Bond Future	123.7724	123.7724	124.2928	124.2928	0.420	0.0000	0.0000
2024/08/14	2050	08/05/2025	121.16 Call	Bond Future	2612.3500	2.6124	3132.7500	3.1328	19.921	0.0000	0.0000
2024/08/14	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/14	2050	07/08/2025		Bond Future	123.9367	123.9367	124.4691	124.4691	0.430	0.0000	0.0000
2024/08/14	2050	07/08/2025	119.89 Call	Bond Future	4046.6500	4.0467	4579.1300	4.5791	13.159	0.0000	0.0000
2024/08/14	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/14	2050	06/11/2025		Bond Future	126.4325	126.4325	126.9773	126.9773	0.431	0.0000	0.0000
2024/08/14	2050	06/11/2025	124.42 Call	Bond Future	2012.4500	2.0125	2557.2800	2.5573	27.073	0.0000	0.0000
2024/08/14	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/14	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
2024/08/14	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/14	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/14	AL37	01/08/2024		Index Future	1010.9660	1010.9660	1010.9660	0.000	0.0000	0.0000
2024/08/14	AL37	07/11/2024		Index Future	1040.3970	1040.3970	1046.2500	0.563	0.0000	0.0000
2024/08/14	AL37	06/02/2025		Index Future	1062.4390	1062.4390	1068.4210	0.563	0.0000	0.0000
2024/08/14	AL37	08/05/2025		Index Future	1084.6310	1084.6310	1090.7420	0.563	0.0000	0.0000
2024/08/14	AL37	07/08/2025		Index Future	1106.8730	1106.8730	1113.1140	0.564	0.0000	0.0000
2024/08/14	AL37	06/11/2025		Index Future	1128.9840	1128.9840	1135.3550	0.564	0.0000	0.0000
2024/08/14	AL7T	01/08/2024		Index Future	1194.3270	1194.3270	1194.3270	0.000	0.0000	0.0000
2024/08/14	AL7T	07/11/2024		Index Future	1234.0460	1234.0460	1243.3200	0.752	0.0000	0.0000
2024/08/14	AL7T	06/02/2025		Index Future	1260.1910	1260.1910	1269.6670	0.752	0.0000	0.0000
2024/08/14	AL7T	08/05/2025		Index Future	1286.5130	1286.5130	1296.1920	0.752	0.0000	0.0000
2024/08/14	AL7T	07/08/2025		Index Future	1312.8960	1312.8960	1322.7780	0.753	0.0000	0.0000
2024/08/14	AL7T	06/11/2025		Index Future	1339.1220	1339.1220	1349.2080	0.753	0.0000	0.0000
2024/08/14	ALBI	01/08/2024		Index Future	1033.3530	1033.3530	1033.3530	0.000	0.0000	0.0000
2024/08/14	ALBI	07/11/2024		Index Future	1066.2060	1066.2060	1074.9110	0.816	0.0000	0.0000
2024/08/14	ALBI	06/02/2025		Index Future	1088.7950	1088.7950	1097.6900	0.817	0.0000	0.0000
2024/08/14	ALBI	08/05/2025		Index Future	1111.5370	1111.5370	1120.6220	0.817	0.0000	0.0000
2024/08/14	ALBI	07/08/2025		Index Future	1134.3320	1134.3320	1143.6070	0.818	0.0000	0.0000
2024/08/14	ALBI	06/11/2025		Index Future	1156.9910	1156.9910	1166.4570	0.818	0.0000	0.0000
2024/08/14	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/14	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/14	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/14	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/14	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/14	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/14	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2024/08/14	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/14	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/14	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	
2024/08/14	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/14	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/14	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/14	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/08/14	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/14	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/14	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/14	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/14	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/14	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/08/14	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/14	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/14	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/14	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/14	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/14	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/14	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/14	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/14	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/14	ES33	07/11/2024		Bond Future	11.5501	79.1088	11.4060	79.7792	1.248	0.0000	0.0000
2024/08/14	ES33	06/02/2025		Bond Future	11.6758	80.8025	11.5250	81.4884	1.292	0.0000	0.0000
2024/08/14	ES33	06/02/2025	13.34 Call	Bond Future	7070.9400	7.0709	7756.8400	7.7568	9.700	0.0000	0.0000
2024/08/14	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/14	ES33	08/05/2025		Bond Future	11.8092	78.7045	11.6514	79.4059	1.337	0.0000	0.0000
2024/08/14	ES33	08/05/2025	12.73 Call	Bond Future	3932.4700	3.9325	4633.9000	4.6339	17.837	0.0000	0.0000
2024/08/14	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/14	ES33	07/08/2025		Bond Future	11.9566	80.3310	11.7912	81.0481	1.383	0.0000	0.0000
2024/08/14	ES33	07/08/2025	13.56 Call	Bond Future	6526.4300	6.5264	7243.5200	7.2435	10.987	0.0000	0.0000
2024/08/14	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	
2024/08/14	ES33	06/11/2025		Bond Future	12.1297	78.1461	11.9561	78.8788	1.431	0.0000	0.0000
2024/08/14	ES33	06/11/2025	12.01 Call	Bond Future	0.0000	0.0000	228.6000	0.2286	100.000	0.0000	0.0000
2024/08/14	ES33	06/11/2025	12.01 Put	Bond Future	504.1600	0.5042	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/08/14	ES42	07/11/2024		Bond Future	11.9275	75.4789	11.7640	76.4389	1.371	0.0000	0.0000
2024/08/14	ES42	06/02/2025		Bond Future	12.0321	77.0941	11.8624	78.0757	1.410	0.0000	0.0000
2024/08/14	ES42	06/02/2025	13.71 Call	Bond Future	8700.5800	8.7006	9682.1900	9.6822	11.282	0.0000	0.0000
2024/08/14	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/14	ES42	08/05/2025		Bond Future	12.1469	74.4516	11.9706	75.4551	1.451	0.0000	0.0000
2024/08/14	ES42	08/05/2025	13.25 Call	Bond Future	5820.7500	5.8208	6824.1700	6.8242	17.239	0.0000	0.0000
2024/08/14	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/14	ES42	07/08/2025		Bond Future	12.2685	75.9881	12.0854	77.0133	1.493	0.0000	0.0000
2024/08/14	ES42	07/08/2025	13.79 Call	Bond Future	7715.8800	7.7159	8741.1400	8.7411	13.288	0.0000	0.0000
2024/08/14	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/14	ES42	06/11/2025		Bond Future	12.4059	73.2473	12.2154	74.2944	1.536	0.0000	0.0000
2024/08/14	ES42	06/11/2025	12.39 Call	Bond Future	0.0000	0.0000	960.5000	0.9605	100.000	0.0000	0.0000
2024/08/14	ES42	06/11/2025	12.39 Put	Bond Future	86.6000	0.0866	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/08/14	GOVI	01/08/2024		GOVI	1017.7600	1017.7600	1017.7600	1017.7600	0.000	0.0000	0.0000
2024/08/14	GOVI	07/11/2024		GOVI	1050.1010	1050.1010	1058.5980	1058.5980	0.809	0.0000	0.0000
2024/08/14	GOVI	07/11/2024	948.79 Call	GOVI	1013110.0000	101.3110	1098080.0000	109.8080	8.387	0.0000	0.0000
2024/08/14	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/14	GOVI	07/11/2024	948.80 Call	GOVI	1013010.0000	101.3010	1097980.0000	109.7980	8.388	0.0000	0.0000
2024/08/14	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/14	GOVI	07/11/2024	948.78 Call	GOVI	1013210.0000	101.3210	1098180.0000	109.8180	8.386	0.0000	0.0000
2024/08/14	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/14	GOVI	06/02/2025		GOVI	1072.3490	1072.3490	1081.0310	1081.0310	0.810	0.0000	0.0000
2024/08/14	GOVI	06/02/2025	972.00 Call	GOVI	1003490.0000	100.3490	1090310.0000	109.0310	8.652	0.0000	0.0000
2024/08/14	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/14	GOVI	08/05/2025		GOVI	1094.7470	1094.7470	1103.6150	1103.6150	0.810	0.0000	0.0000
2024/08/14	GOVI	08/05/2025	1,022.00 Call	GOVI	727470.0000	72.7470	816150.0000	81.6150	12.190	0.0000	0.0000
2024/08/14	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/14	GOVI	07/08/2025		GOVI	1117.1970	1117.1970	1126.2520	1126.2520	0.811	0.0000	0.0000
2024/08/14	GOVI	07/08/2025	1,011.00 Call	GOVI	1061970.0000	106.1970	1152520.0000	115.2520	8.527	0.0000	0.0000
2024/08/14	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/14	GOVI	06/11/2025		GOVI	1139.5150	1139.5150	1148.7550	1148.7550	0.811	0.0000	0.0000
2024/08/14	GOVI	06/11/2025	1,112.00 Call	GOVI	275150.0000	27.5150	367550.0000	36.7550	33.582	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
2024/08/14	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/14	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/08/14	IGOV	01/08/2024		Index Future	359.5970	359.5970	359.5970	0.000	0.0000	0.0000
2024/08/14	IGOV	07/11/2024		Index Future	368.8910	368.8910	369.4020	0.139	0.0000	0.0000
2024/08/14	IGOV	06/02/2025		Index Future	376.7950	376.7950	377.3190	0.139	0.0000	0.0000
2024/08/14	IGOV	08/05/2025		Index Future	384.7520	384.7520	385.2880	0.139	0.0000	0.0000
2024/08/14	IGOV	07/08/2025		Index Future	392.7270	392.7270	393.2760	0.140	0.0000	0.0000
2024/08/14	IGOV	06/11/2025		Index Future	400.6550	400.6550	401.2170	0.140	0.0000	0.0000
2024/08/14	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/08/14	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/08/14	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/08/14	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/08/14	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/08/14	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/08/14	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/08/14	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/08/14	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/08/14	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/08/14	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/08/14	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/08/14	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/08/14	JBAF	21/08/2024		Jibar Tradeable Future	8.3250	91.6750	8.3250	0.000	0.0000	0.0000
2024/08/14	JBAF	18/09/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	0.000	0.0000	0.0000
2024/08/14	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	0.000	0.0000	0.0000
2024/08/14	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	0.000	0.0000	0.0000
2024/08/14	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	0.000	0.0000	0.0000
2024/08/14	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	0.000	0.0000	0.0000
2024/08/14	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	0.000	0.0000	0.0000
2024/08/14	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	0.000	0.0000	0.0000
2024/08/14	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	0.000	0.0000	0.0000
2024/08/14	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/08/14	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/08/14	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/08/14	R035	07/11/2024	11.10 Call	Bond Future	2983.5600	2.9836	3460.8900	3.4609	15.999	0.0000	0.0000
2024/08/14	R035	07/11/2024	11.10 Put	Bond Future	1203.9700	1.2040	961.6100	0.9616	20.130	0.0000	0.0000
2024/08/14	R035	07/11/2024	13.23 Call	Bond Future	12470.8500	12.4709	13182.8200	13.1828	5.709	0.0000	0.0000
2024/08/14	R035	07/11/2024	13.23 Put	Bond Future	23.5800	0.0236	15.8600	0.0159	32.740	0.0000	0.0000
2024/08/14	R035	07/11/2024	12.20 Put	Bond Future	200.4100	0.2004	147.2900	0.1473	26.506	0.0000	0.0000
2024/08/14	R035	07/11/2024	12.20 Call	Bond Future	7731.4900	7.7315	8398.0600	8.3981	8.621	0.0000	0.0000
2024/08/14	R035	07/11/2024		Bond Future	10.7798	90.0849	10.6528	90.8045	1.178	0.0000	0.0000
2024/08/14	R035	07/11/2024	12.18 Call	Bond Future	7638.7300	7.6387	8303.6400	8.3036	8.704	0.0000	0.0000
2024/08/14	R035	07/11/2024	12.18 Put	Bond Future	207.4400	0.2074	152.6600	0.1527	26.408	0.0000	0.0000
2024/08/14	R035	07/11/2024	12.19 Call	Bond Future	7685.1300	7.6851	8350.8700	8.3509	8.663	0.0000	0.0000
2024/08/14	R035	07/11/2024	12.19 Put	Bond Future	203.9200	0.2039	149.9700	0.1500	26.456	0.0000	0.0000
2024/08/14	R035	07/11/2024	12.17 Call	Bond Future	7592.4000	7.5924	8256.4600	8.2565	8.746	0.0000	0.0000
2024/08/14	R035	07/11/2024	12.17 Put	Bond Future	211.0700	0.2111	155.4400	0.1554	26.356	0.0000	0.0000
2024/08/14	R035	06/02/2025		Bond Future	10.8703	91.9924	10.7377	92.7286	1.219	0.0000	0.0000
2024/08/14	R035	06/02/2025	12.41 Call	Bond Future	8542.1700	8.5422	9180.4700	9.1805	7.472	0.0000	0.0000
2024/08/14	R035	06/02/2025	12.41 Put	Bond Future	570.9200	0.5709	473.0000	0.4730	17.151	0.0000	0.0000
2024/08/14	R035	08/05/2025		Bond Future	10.9641	89.3972	10.8258	90.1500	1.261	0.0000	0.0000
2024/08/14	R035	08/05/2025	11.78 Call	Bond Future	6094.0100	6.0940	6627.1700	6.6272	8.749	0.0000	0.0000
2024/08/14	R035	08/05/2025	11.78 Put	Bond Future	1823.9400	1.8239	1604.3200	1.6043	12.041	0.0000	0.0000
2024/08/14	R035	08/05/2025	13.35 Call	Bond Future	12211.2700	12.2113	12892.0100	12.8920	5.575	0.0000	0.0000
2024/08/14	R035	08/05/2025	13.35 Put	Bond Future	491.8600	0.4919	419.8200	0.4198	14.646	0.0000	0.0000
2024/08/14	R035	08/05/2025	12.70 Call	Bond Future	9645.7400	9.6457	10278.8900	10.2789	6.564	0.0000	0.0000
2024/08/14	R035	08/05/2025	12.70 Put	Bond Future	894.5300	0.8945	774.9000	0.7749	13.374	0.0000	0.0000
2024/08/14	R035	08/05/2025	11.46 Put	Bond Future	2329.2400	2.3292	2061.7100	2.0617	11.486	0.0000	0.0000
2024/08/14	R035	08/05/2025	11.46 Call	Bond Future	4959.0700	4.9591	5444.3200	5.4443	9.785	0.0000	0.0000
2024/08/14	R035	07/08/2025		Bond Future	11.0698	91.2256	10.9254	91.9950	1.304	0.0000	0.0000
2024/08/14	R035	07/08/2025	12.65 Call	Bond Future	9474.2800	9.4743	10074.4300	10.0744	6.335	0.0000	0.0000
2024/08/14	R035	07/08/2025	12.65 Put	Bond Future	1620.3900	1.6204	1451.1400	1.4511	10.445	0.0000	0.0000
2024/08/14	R035	06/11/2025		Bond Future	11.1965	88.5290	11.0455	89.3152	1.349	0.0000	0.0000
2024/08/14	R035	06/11/2025	11.20 Call	Bond Future	4452.6700	4.4527	4872.0000	4.8720	9.417	0.0000	0.0000
2024/08/14	R035	06/11/2025	11.20 Put	Bond Future	4434.6200	4.4346	4067.8300	4.0678	8.271	0.0000	0.0000
2024/08/14	R053	07/11/2024	12.80 Call	Bond Future	11050.5800	11.0506	12296.5700	12.2966	11.275	0.0000	0.0000
2024/08/14	R053	07/11/2024	12.80 Put	Bond Future	371.8100	0.3718	259.6000	0.2596	30.179	0.0000	0.0000
2024/08/14	R053	07/11/2024	12.81 Call	Bond Future	11114.4100	11.1144	12361.9500	12.3620	11.225	0.0000	0.0000
2024/08/14	R053	07/11/2024	12.81 Put	Bond Future	366.0800	0.3661	255.4200	0.2554	30.228	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	
2024/08/14	R053	07/11/2024	12.79 Call	Bond Future	10986.7500	10.9868	12231.1600	12.2312	11.326	0.0000	0.0000
2024/08/14	R053	07/11/2024	12.79 Put	Bond Future	377.6300	0.3776	263.8400	0.2638	30.133	0.0000	0.0000
2024/08/14	R053	07/11/2024		Bond Future	11.4143	103.1114	11.2568	104.4696	1.380	0.0000	0.0000
2024/08/14	R053	06/02/2025		Bond Future	11.4993	105.2938	11.3361	106.6823	1.419	0.0000	0.0000
2024/08/14	R053	06/02/2025	12.94 Call	Bond Future	11970.5300	11.9705	13151.4100	13.1514	9.865	0.0000	0.0000
2024/08/14	R053	06/02/2025	12.94 Put	Bond Future	1057.0000	1.0570	849.4100	0.8494	19.640	0.0000	0.0000
2024/08/14	R053	08/05/2025		Bond Future	11.5908	101.6192	11.4215	103.0380	1.460	0.0000	0.0000
2024/08/14	R053	08/05/2025	12.64 Call	Bond Future	10465.2400	10.4652	11532.4600	11.5325	10.198	0.0000	0.0000
2024/08/14	R053	08/05/2025	12.64 Put	Bond Future	2413.2400	2.4132	2061.6400	2.0616	14.570	0.0000	0.0000
2024/08/14	R053	07/08/2025		Bond Future	11.6896	103.6954	11.5140	105.1446	1.502	0.0000	0.0000
2024/08/14	R053	07/08/2025	13.17 Call	Bond Future	13250.4200	13.2504	14385.7400	14.3857	8.568	0.0000	0.0000
2024/08/14	R053	07/08/2025	13.17 Put	Bond Future	2389.1500	2.3892	2075.2000	2.0752	13.141	0.0000	0.0000
2024/08/14	R053	06/11/2025		Bond Future	11.8007	99.8876	11.6183	101.3674	1.546	0.0000	0.0000
2024/08/14	R053	06/11/2025	11.76 Call	Bond Future	6518.7800	6.5188	7315.0000	7.3150	12.214	0.0000	0.0000
2024/08/14	R053	06/11/2025	11.76 Put	Bond Future	6845.4200	6.8454	6161.8700	6.1619	9.986	0.0000	0.0000
2024/08/14	R186	07/11/2024		Bond Future	8.1567	108.5664	8.0800	108.7166	0.940	0.0000	0.0000
2024/08/14	R186	07/11/2024	9.14 Call	Bond Future	1980.1800	1.9802	2114.3600	2.1144	6.776	0.0000	0.0000
2024/08/14	R186	07/11/2024	9.14 Put	Bond Future	78.6500	0.0787	62.6100	0.0626	20.394	0.0000	0.0000
2024/08/14	R186	07/11/2024	9.15 Call	Bond Future	1997.2400	1.9972	2131.7600	2.1318	6.735	0.0000	0.0000
2024/08/14	R186	07/11/2024	9.15 Put	Bond Future	76.6100	0.0766	60.9100	0.0609	20.493	0.0000	0.0000
2024/08/14	R186	07/11/2024	9.13 Call	Bond Future	1963.1700	1.9632	2096.9900	2.0970	6.817	0.0000	0.0000
2024/08/14	R186	07/11/2024	9.13 Put	Bond Future	80.7500	0.0808	64.3500	0.0644	20.310	0.0000	0.0000
2024/08/14	R186	06/02/2025		Bond Future	8.0944	105.5509	8.0056	105.7057	1.098	0.0000	0.0000
2024/08/14	R186	06/02/2025	9.03 Call	Bond Future	1853.4900	1.8535	1976.1000	1.9761	6.615	0.0000	0.0000
2024/08/14	R186	06/02/2025	9.03 Put	Bond Future	241.7200	0.2417	209.4900	0.2095	13.334	0.0000	0.0000
2024/08/14	R186	08/05/2025		Bond Future	8.0376	107.7518	7.9327	107.9113	1.305	0.0000	0.0000
2024/08/14	R186	08/05/2025	8.47 Call	Bond Future	1152.8400	1.1528	1254.9700	1.2550	8.859	0.0000	0.0000
2024/08/14	R186	08/05/2025	8.47 Put	Bond Future	499.0900	0.4991	441.7800	0.4418	11.483	0.0000	0.0000
2024/08/14	R186	07/08/2025		Bond Future	7.9891	104.6426	7.8623	104.8067	1.586	0.0000	0.0000
2024/08/14	R186	07/08/2025	9.68 Call	Bond Future	2266.6400	2.2666	2411.9900	2.4120	6.413	0.0000	0.0000
2024/08/14	R186	07/08/2025	9.68 Put	Bond Future	111.1700	0.1112	92.4000	0.0924	16.884	0.0000	0.0000
2024/08/14	R186	07/08/2025	10.25 Call	Bond Future	2915.2100	2.9152	3070.2300	3.0702	5.318	0.0000	0.0000
2024/08/14	R186	07/08/2025	10.25 Put	Bond Future	47.3900	0.0474	38.2900	0.0383	19.202	0.0000	0.0000
2024/08/14	R186	07/08/2025	9.22 Put	Bond Future	203.9600	0.2040	173.1900	0.1732	15.086	0.0000	0.0000
2024/08/14	R186	07/08/2025	9.22 Call	Bond Future	1779.3600	1.7794	1912.7100	1.9127	7.494	0.0000	0.0000
2024/08/14	R186	06/11/2025		Bond Future	7.9699	106.7211	7.8113	106.8901	1.989	0.0000	0.0000
2024/08/14	R186	06/11/2025	8.13 Call	Bond Future	735.8100	0.7358	830.6000	0.8306	12.882	0.0000	0.0000
2024/08/14	R186	06/11/2025	8.13 Put	Bond Future	565.5700	0.5656	491.4400	0.4914	13.107	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	
2024/08/14	R202	07/11/2024		Bond Future	269.5393	269.5393	269.5025	269.5025	0.014	0.0000	0.0000
2024/08/14	R202	06/02/2025		Bond Future	270.1083	270.1083	270.0744	270.0744	0.013	0.0000	0.0000
2024/08/14	R202	06/02/2025	266.79 Call	Bond Future	3318.2600	3.3183	3284.3600	3.2844	1.022	0.0000	0.0000
2024/08/14	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/14	R202	08/05/2025		Bond Future	275.8073	275.8073	275.7760	275.7760	0.011	0.0000	0.0000
2024/08/14	R202	08/05/2025	272.31 Call	Bond Future	3497.2600	3.4973	3465.9500	3.4660	0.895	0.0000	0.0000
2024/08/14	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/14	R202	07/08/2025		Bond Future	276.2124	276.2124	276.1833	276.1833	0.011	0.0000	0.0000
2024/08/14	R202	07/08/2025	271.60 Call	Bond Future	4612.3900	4.6124	4583.3000	4.5833	0.631	0.0000	0.0000
2024/08/14	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/14	R202	06/11/2025		Bond Future	281.7756	281.7756	281.7496	281.7496	0.009	0.0000	0.0000
2024/08/14	R202	06/11/2025	275.64 Call	Bond Future	6135.5800	6.1356	6109.6200	6.1096	0.423	0.0000	0.0000
2024/08/14	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/14	R209	07/11/2024		Bond Future	10.9143	70.7373	10.7723	71.4604	1.301	0.0000	0.0000
2024/08/14	R209	07/11/2024	12.22 Call	Bond Future	6427.5100	6.4275	7088.0900	7.0881	10.277	0.0000	0.0000
2024/08/14	R209	07/11/2024	12.22 Put	Bond Future	222.2500	0.2223	159.6500	0.1597	28.166	0.0000	0.0000
2024/08/14	R209	07/11/2024	12.23 Call	Bond Future	6468.3200	6.4683	7129.8400	7.1298	10.227	0.0000	0.0000
2024/08/14	R209	07/11/2024	12.23 Put	Bond Future	218.4800	0.2185	156.8200	0.1568	28.222	0.0000	0.0000
2024/08/14	R209	07/11/2024	12.21 Call	Bond Future	6386.7200	6.3867	7046.3500	7.0464	10.328	0.0000	0.0000
2024/08/14	R209	07/11/2024	12.21 Put	Bond Future	226.0900	0.2261	162.5400	0.1625	28.108	0.0000	0.0000
2024/08/14	R209	06/02/2025		Bond Future	10.9957	72.2347	10.8483	72.9742	1.340	0.0000	0.0000
2024/08/14	R209	06/02/2025	12.44 Call	Bond Future	7297.3300	7.2973	7931.3600	7.9314	8.689	0.0000	0.0000
2024/08/14	R209	06/02/2025	12.44 Put	Bond Future	570.6000	0.5706	465.1100	0.4651	18.488	0.0000	0.0000
2024/08/14	R209	08/05/2025		Bond Future	11.0847	70.5853	10.9318	71.3412	1.380	0.0000	0.0000
2024/08/14	R209	08/05/2025	11.89 Call	Bond Future	5471.6800	5.4717	6008.8900	6.0089	9.818	0.0000	0.0000
2024/08/14	R209	08/05/2025	11.89 Put	Bond Future	1666.1700	1.6662	1447.5400	1.4475	13.122	0.0000	0.0000
2024/08/14	R209	07/08/2025		Bond Future	11.1829	72.0285	11.0240	72.8008	1.421	0.0000	0.0000
2024/08/14	R209	07/08/2025	12.68 Call	Bond Future	8291.4700	8.2915	8889.9400	8.8899	7.218	0.0000	0.0000
2024/08/14	R209	07/08/2025	12.68 Put	Bond Future	1541.2600	1.5413	1367.3800	1.3674	11.282	0.0000	0.0000
2024/08/14	R209	06/11/2025		Bond Future	11.2959	70.3064	11.1306	71.0952	1.463	0.0000	0.0000
2024/08/14	R209	06/11/2025	11.27 Call	Bond Future	3996.2400	3.9962	4417.1800	4.4172	10.533	0.0000	0.0000
2024/08/14	R209	06/11/2025	11.27 Put	Bond Future	4119.0900	4.1191	3751.2100	3.7512	8.931	0.0000	0.0000
2024/08/14	R210	07/11/2024		Bond Future	241.6478	241.6478	241.7700	241.7700	0.051	0.0000	0.0000
2024/08/14	R210	06/02/2025		Bond Future	246.8224	246.8224	246.9507	246.9507	0.052	0.0000	0.0000
2024/08/14	R210	06/02/2025	239.61 Call	Bond Future	7212.4200	7.2124	7340.6500	7.3407	1.778	0.0000	0.0000
2024/08/14	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/14	R210	08/05/2025		Bond Future	248.6314	248.6314	248.7652	248.7652	0.054	0.0000	0.0000
2024/08/14	R210	08/05/2025	248.03 Call	Bond Future	601.3800	0.6014	735.2000	0.7352	22.252	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
2024/08/14	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/08/14	R210	07/08/2025		Bond Future	253.7787	253.7787	253.9184	253.9184	0.055	0.0000
2024/08/14	R210	07/08/2025	248.44 Call	Bond Future	5338.6600	5.3387	5478.4200	5.4784	2.618	0.0000
2024/08/14	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/14	R210	06/11/2025		Bond Future	255.4362	255.4362	255.5817	255.5817	0.057	0.0000
2024/08/14	R210	06/11/2025	252.14 Call	Bond Future	3296.2100	3.2962	3441.6500	3.4417	4.412	0.0000
2024/08/14	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/14	R213	07/11/2024		Bond Future	9.7226	88.7887	9.5797	89.4000	1.470	0.0000
2024/08/14	R213	07/11/2024	11.22 Call	Bond Future	6198.2700	6.1983	6778.1600	6.7782	9.356	0.0000
2024/08/14	R213	07/11/2024	11.22 Put	Bond Future	97.8600	0.0979	66.3700	0.0664	32.179	0.0000
2024/08/14	R213	07/11/2024	11.23 Call	Bond Future	6235.2700	6.2353	6815.7200	6.8157	9.309	0.0000
2024/08/14	R213	07/11/2024	11.23 Put	Bond Future	95.9300	0.0959	65.0000	0.0650	32.242	0.0000
2024/08/14	R213	07/11/2024	11.21 Call	Bond Future	6161.2300	6.1612	6740.5600	6.7406	9.403	0.0000
2024/08/14	R213	07/11/2024	11.21 Put	Bond Future	99.7800	0.0998	67.7300	0.0677	32.121	0.0000
2024/08/14	R213	06/02/2025		Bond Future	9.7865	90.6687	9.6357	91.2943	1.541	0.0000
2024/08/14	R213	06/02/2025	11.35 Call	Bond Future	6520.5100	6.5205	7073.7200	7.0737	8.484	0.0000
2024/08/14	R213	06/02/2025	11.35 Put	Bond Future	348.3900	0.3484	276.0100	0.2760	20.776	0.0000
2024/08/14	R213	08/05/2025		Bond Future	9.8552	89.0000	9.6960	89.6398	1.616	0.0000
2024/08/14	R213	08/05/2025	10.52 Call	Bond Future	4020.0500	4.0201	4458.8000	4.4588	10.914	0.0000
2024/08/14	R213	08/05/2025	10.52 Put	Bond Future	1409.8400	1.4098	1208.7600	1.2088	14.263	0.0000
2024/08/14	R213	07/08/2025		Bond Future	9.9382	90.8212	9.7697	91.4753	1.695	0.0000
2024/08/14	R213	07/08/2025	11.66 Call	Bond Future	7268.1200	7.2681	7798.7100	7.7987	7.300	0.0000
2024/08/14	R213	07/08/2025	11.66 Put	Bond Future	914.0400	0.9140	790.5300	0.7905	13.513	0.0000
2024/08/14	R213	06/11/2025		Bond Future	10.0496	89.0710	9.8709	89.7395	1.779	0.0000
2024/08/14	R213	06/11/2025	10.05 Call	Bond Future	2959.7900	2.9598	3313.8200	3.3138	11.961	0.0000
2024/08/14	R213	06/11/2025	10.05 Put	Bond Future	2958.3700	2.9584	2643.9400	2.6439	10.628	0.0000
2024/08/14	R214	07/11/2024	12.61 Call	Bond Future	6752.2500	6.7523	7555.7100	7.5557	11.899	0.0000
2024/08/14	R214	07/11/2024	12.61 Put	Bond Future	228.3400	0.2283	156.3300	0.1563	31.536	0.0000
2024/08/14	R214	07/11/2024	12.62 Call	Bond Future	6793.9200	6.7939	7598.4500	7.5985	11.842	0.0000
2024/08/14	R214	07/11/2024	12.62 Put	Bond Future	224.5800	0.2246	153.6400	0.1536	31.588	0.0000
2024/08/14	R214	07/11/2024	12.60 Call	Bond Future	6710.6400	6.7106	7513.0200	7.5130	11.957	0.0000
2024/08/14	R214	07/11/2024	12.60 Put	Bond Future	232.2000	0.2322	159.1100	0.1591	31.477	0.0000
2024/08/14	R214	07/11/2024		Bond Future	11.2873	65.9606	11.1251	66.8360	1.437	0.0000
2024/08/14	R214	06/02/2025	12.71 Call	Bond Future	7190.0500	7.1901	7946.9100	7.9469	10.526	0.0000
2024/08/14	R214	06/02/2025	12.71 Put	Bond Future	673.4300	0.6734	535.3600	0.5354	20.503	0.0000
2024/08/14	R214	06/02/2025		Bond Future	11.3720	67.3572	11.2041	68.2522	1.476	0.0000
2024/08/14	R214	06/02/2025	13.63 Call	Bond Future	10684.9700	10.6850	11521.4100	11.5214	7.828	0.0000
2024/08/14	R214	06/02/2025	13.63 Put	Bond Future	257.0300	0.2570	198.5400	0.1985	22.756	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	
2024/08/14	R214	06/02/2025	12.25 Put	Bond Future	1072.0700	1.0721	865.7300	0.8657	19.247	0.0000	0.0000
2024/08/14	R214	06/02/2025	12.25 Call	Bond Future	5466.3100	5.4663	6154.9000	6.1549	12.597	0.0000	0.0000
2024/08/14	R214	06/02/2025	11.75 Put	Bond Future	1768.1100	1.7681	1456.7700	1.4568	17.609	0.0000	0.0000
2024/08/14	R214	06/02/2025	11.75 Call	Bond Future	3717.8000	3.7178	4301.3900	4.3014	15.697	0.0000	0.0000
2024/08/14	R214	08/05/2025		Bond Future	11.4581	65.4561	11.2845	66.3707	1.515	0.0000	0.0000
2024/08/14	R214	08/05/2025	12.40 Call	Bond Future	6219.1300	6.2191	6896.1600	6.8962	10.886	0.0000	0.0000
2024/08/14	R214	08/05/2025	12.40 Put	Bond Future	1577.3100	1.5773	1339.8000	1.3398	15.058	0.0000	0.0000
2024/08/14	R214	07/08/2025		Bond Future	11.5528	66.7949	11.3731	67.7291	1.555	0.0000	0.0000
2024/08/14	R214	07/08/2025	12.97 Call	Bond Future	8433.8700	8.4339	9152.2300	9.1522	8.518	0.0000	0.0000
2024/08/14	R214	07/08/2025	12.97 Put	Bond Future	1725.9900	1.7260	1510.1400	1.5101	12.506	0.0000	0.0000
2024/08/14	R214	06/11/2025		Bond Future	11.6622	64.8196	11.4760	65.7735	1.596	0.0000	0.0000
2024/08/14	R214	06/11/2025	11.64 Call	Bond Future	4262.7700	4.2628	4779.2400	4.7792	12.116	0.0000	0.0000
2024/08/14	R214	06/11/2025	11.64 Put	Bond Future	4375.4600	4.3755	3938.1200	3.9381	9.995	0.0000	0.0000
2024/08/14	R248	07/11/2024		Bond Future	11.4146	80.1492	11.2419	81.3035	1.513	0.0000	0.0000
2024/08/14	R248	07/11/2024	12.79 Call	Bond Future	8502.2100	8.5022	9570.0200	9.5700	12.559	0.0000	0.0000
2024/08/14	R248	07/11/2024	12.79 Put	Bond Future	255.9400	0.2559	169.4700	0.1695	33.785	0.0000	0.0000
2024/08/14	R248	07/11/2024	12.80 Call	Bond Future	8552.3500	8.5524	9621.4500	9.6215	12.501	0.0000	0.0000
2024/08/14	R248	07/11/2024	12.80 Put	Bond Future	251.7300	0.2517	166.5500	0.1666	33.838	0.0000	0.0000
2024/08/14	R248	07/11/2024	12.78 Call	Bond Future	8451.9900	8.4520	9518.5200	9.5185	12.619	0.0000	0.0000
2024/08/14	R248	07/11/2024	12.78 Put	Bond Future	260.1500	0.2602	172.4000	0.1724	33.731	0.0000	0.0000
2024/08/14	R248	06/02/2025		Bond Future	11.5018	81.8463	11.3228	83.0262	1.556	0.0000	0.0000
2024/08/14	R248	06/02/2025	12.71 Call	Bond Future	8230.7800	8.2308	9201.4000	9.2014	11.793	0.0000	0.0000
2024/08/14	R248	06/02/2025	12.71 Put	Bond Future	1000.8200	1.0008	791.6200	0.7916	20.903	0.0000	0.0000
2024/08/14	R248	08/05/2025		Bond Future	11.5902	79.1030	11.4049	80.3085	1.598	0.0000	0.0000
2024/08/14	R248	08/05/2025	12.60 Call	Bond Future	7951.3400	7.9513	8854.7000	8.8547	11.361	0.0000	0.0000
2024/08/14	R248	08/05/2025	12.60 Put	Bond Future	1904.9300	1.9049	1602.7800	1.6028	15.861	0.0000	0.0000
2024/08/14	R248	07/08/2025		Bond Future	11.6871	80.7204	11.4951	81.9517	1.643	0.0000	0.0000
2024/08/14	R248	07/08/2025	13.21 Call	Bond Future	10534.0900	10.5341	11504.4900	11.5045	9.212	0.0000	0.0000
2024/08/14	R248	07/08/2025	13.21 Put	Bond Future	1847.7300	1.8477	1586.7500	1.5868	14.124	0.0000	0.0000
2024/08/14	R248	06/11/2025		Bond Future	11.7983	77.8777	11.5991	79.1349	1.689	0.0000	0.0000
2024/08/14	R248	06/11/2025	11.74 Call	Bond Future	5090.0200	5.0900	5765.0300	5.7650	13.261	0.0000	0.0000
2024/08/14	R248	06/11/2025	11.74 Put	Bond Future	5454.5400	5.4545	4872.4100	4.8724	10.672	0.0000	0.0000
2024/08/14	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/14	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/14	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/14	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

