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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/08/2024 TO 15/08/2024

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
2024/08/15	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/15	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/15	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/15	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/15	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/15	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/15	2025	07/11/2024		Bond Future	185.6484	185.6484	185.7224	0.040	0.0000	0.0000
2024/08/15	2029	07/11/2024		Bond Future	133.6476	133.6476	133.7561	0.081	0.0000	0.0000
2024/08/15	2029	06/02/2025		Bond Future	136.5115	136.5115	136.6229	0.082	0.0000	0.0000
2024/08/15	2029	06/02/2025	132.40 Call	Bond Future	4111.4800	4.1115	4222.8600	2.709	0.0000	0.0000
2024/08/15	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/15	2029	08/05/2025		Bond Future	137.9668	137.9668	138.0811	0.083	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	
2024/08/15	2029	08/05/2025	137.85 Call	Bond Future	116.8200	0.1168	231.1200	0.2311	97.843	0.0000	0.0000
2024/08/15	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/15	2029	07/08/2025		Bond Future	140.8254	140.8254	140.9426	140.9426	0.083	0.0000	0.0000
2024/08/15	2029	07/08/2025	137.41 Call	Bond Future	3415.3600	3.4154	3532.6400	3.5326	3.434	0.0000	0.0000
2024/08/15	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/15	2029	06/11/2025		Bond Future	142.2147	142.2147	142.3350	142.3350	0.085	0.0000	0.0000
2024/08/15	2029	06/11/2025	139.79 Call	Bond Future	2424.7000	2.4247	2544.9700	2.5450	4.960	0.0000	0.0000
2024/08/15	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/15	2030	07/11/2024	10.21 Put	Bond Future	183.7800	0.1838	186.7300	0.1867	1.605	0.0000	0.0000
2024/08/15	2030	07/11/2024	10.21 Call	Bond Future	4279.7900	4.2798	4221.1800	4.2212	1.369	0.0000	0.0000
2024/08/15	2030	07/11/2024	10.71 Put	Bond Future	66.3600	0.0664	67.0800	0.0671	1.085	0.0000	0.0000
2024/08/15	2030	07/11/2024	10.71 Call	Bond Future	6014.3100	6.0143	5953.4700	5.9535	1.012	0.0000	0.0000
2024/08/15	2030	07/11/2024	11.91 Call	Bond Future	10208.6900	10.2087	10147.1100	10.1471	0.603	0.0000	0.0000
2024/08/15	2030	07/11/2024	11.91 Put	Bond Future	2.7100	0.0027	2.6900	0.0027	0.738	0.0000	0.0000
2024/08/15	2030	07/11/2024		Bond Future	9.1474	97.5615	9.1629	97.4999	0.170	0.0000	0.0000
2024/08/15	2030	07/11/2024	10.75 Call	Bond Future	6155.1200	6.1551	6094.1900	6.0942	0.990	0.0000	0.0000
2024/08/15	2030	07/11/2024	10.75 Put	Bond Future	61.0300	0.0610	61.6600	0.0617	1.032	0.0000	0.0000
2024/08/15	2030	07/11/2024	10.76 Call	Bond Future	6190.3300	6.1903	6129.3800	6.1294	0.985	0.0000	0.0000
2024/08/15	2030	07/11/2024	10.76 Put	Bond Future	59.7600	0.0598	60.3700	0.0604	1.021	0.0000	0.0000
2024/08/15	2030	07/11/2024	10.74 Call	Bond Future	6119.9000	6.1199	6059.0000	6.0590	0.995	0.0000	0.0000
2024/08/15	2030	07/11/2024	10.74 Put	Bond Future	62.3200	0.0623	62.9800	0.0630	1.059	0.0000	0.0000
2024/08/15	2030	06/02/2025		Bond Future	9.1784	95.6185	9.1948	95.5560	0.179	0.0000	0.0000
2024/08/15	2030	06/02/2025	10.68 Call	Bond Future	5812.8100	5.8128	5755.1200	5.7551	0.992	0.0000	0.0000
2024/08/15	2030	06/02/2025	10.68 Put	Bond Future	300.4100	0.3004	305.1500	0.3052	1.578	0.0000	0.0000
2024/08/15	2030	08/05/2025		Bond Future	9.2296	97.6132	9.2469	97.5499	0.188	0.0000	0.0000
2024/08/15	2030	08/05/2025	9.93 Call	Bond Future	3648.0200	3.6480	3600.8800	3.6009	1.292	0.0000	0.0000
2024/08/15	2030	08/05/2025	9.93 Put	Bond Future	1132.3600	1.1324	1148.5400	1.1485	1.429	0.0000	0.0000
2024/08/15	2030	08/05/2025	11.86 Call	Bond Future	9220.5500	9.2206	9159.8300	9.1598	0.659	0.0000	0.0000
2024/08/15	2030	08/05/2025	11.86 Put	Bond Future	184.5700	0.1846	187.1700	0.1872	1.409	0.0000	0.0000
2024/08/15	2030	08/05/2025	10.31 Put	Bond Future	814.6800	0.8147	826.4500	0.8265	1.445	0.0000	0.0000
2024/08/15	2030	08/05/2025	10.31 Call	Bond Future	4660.9300	4.6609	4609.3800	4.6094	1.106	0.0000	0.0000
2024/08/15	2030	08/05/2025	12.28 Call	Bond Future	10484.7100	10.4847	10422.9000	10.4229	0.590	0.0000	0.0000
2024/08/15	2030	08/05/2025	12.28 Put	Bond Future	105.5800	0.1056	107.0900	0.1071	1.430	0.0000	0.0000
2024/08/15	2030	08/05/2025	10.69 Put	Bond Future	584.5300	0.5845	592.9500	0.5930	1.440	0.0000	0.0000
2024/08/15	2030	08/05/2025	10.69 Call	Bond Future	5737.9600	5.7380	5683.0600	5.6831	0.957	0.0000	0.0000
2024/08/15	2030	07/08/2025	12.12 Call	Bond Future	9518.3600	9.5184	9457.8900	9.4579	0.635	0.0000	0.0000
2024/08/15	2030	07/08/2025	12.12 Put	Bond Future	273.0400	0.2730	276.7900	0.2768	1.373	0.0000	0.0000
2024/08/15	2030	07/08/2025	10.48 Put	Bond Future	1025.4400	1.0254	1038.8900	1.0389	1.312	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	
2024/08/15	2030	07/08/2025	10.48 Call	Bond Future	5042.2200	5.0422	4991.4500	4.9915	1.007	0.0000	0.0000
2024/08/15	2030	07/08/2025		Bond Future	9.2968	95.6011	9.3153	95.5368	0.198	0.0000	0.0000
2024/08/15	2030	07/08/2025	11.11 Call	Bond Future	6733.6000	6.7336	6678.0600	6.6781	0.825	0.0000	0.0000
2024/08/15	2030	07/08/2025	11.11 Put	Bond Future	663.1100	0.6631	671.7900	0.6718	1.309	0.0000	0.0000
2024/08/15	2030	06/11/2025		Bond Future	9.3786	97.5015	9.3982	97.4364	0.209	0.0000	0.0000
2024/08/15	2030	06/11/2025	9.54 Call	Bond Future	2728.8000	2.7288	2690.6300	2.6906	1.399	0.0000	0.0000
2024/08/15	2030	06/11/2025	9.54 Put	Bond Future	2194.4300	2.1944	2221.2900	2.2213	1.224	0.0000	0.0000
2024/08/15	2032	07/11/2024	10.60 Call	Bond Future	3724.0200	3.7240	3699.2800	3.6993	0.664	0.0000	0.0000
2024/08/15	2032	07/11/2024	10.60 Put	Bond Future	512.7900	0.5128	510.3500	0.5104	0.476	0.0000	0.0000
2024/08/15	2032	07/11/2024	11.11 Put	Bond Future	200.4700	0.2005	198.1800	0.1982	1.142	0.0000	0.0000
2024/08/15	2032	07/11/2024	11.11 Call	Bond Future	5739.8600	5.7399	5715.2700	5.7153	0.428	0.0000	0.0000
2024/08/15	2032	07/11/2024	11.61 Put	Bond Future	75.8400	0.0758	74.3700	0.0744	1.938	0.0000	0.0000
2024/08/15	2032	07/11/2024	11.61 Call	Bond Future	7821.6400	7.8216	7797.8700	7.7979	0.304	0.0000	0.0000
2024/08/15	2032	07/11/2024	12.95 Call	Bond Future	13310.5600	13.3106	13288.1600	13.2882	0.168	0.0000	0.0000
2024/08/15	2032	07/11/2024	12.95 Put	Bond Future	2.0000	0.0020	1.9000	0.0019	5.000	0.0000	0.0000
2024/08/15	2032	07/11/2024	9.75 Put	Bond Future	2005.9500	2.0060	2010.0200	2.0100	0.203	0.0000	0.0000
2024/08/15	2032	07/11/2024	9.75 Call	Bond Future	1154.3500	1.1544	1136.1200	1.1361	1.579	0.0000	0.0000
2024/08/15	2032	07/11/2024	9.90 Put	Bond Future	1616.5600	1.6166	1618.6400	1.6186	0.129	0.0000	0.0000
2024/08/15	2032	07/11/2024	9.90 Call	Bond Future	1499.0200	1.4990	1478.8000	1.4788	1.349	0.0000	0.0000
2024/08/15	2032	07/11/2024	11.48 Call	Bond Future	7277.1900	7.2772	7253.2100	7.2532	0.330	0.0000	0.0000
2024/08/15	2032	07/11/2024	11.48 Put	Bond Future	97.9600	0.0980	96.2800	0.0963	1.715	0.0000	0.0000
2024/08/15	2032	07/11/2024	11.49 Call	Bond Future	7319.0400	7.3190	7295.0800	7.2951	0.327	0.0000	0.0000
2024/08/15	2032	07/11/2024	11.49 Put	Bond Future	96.0600	0.0961	94.4000	0.0944	1.728	0.0000	0.0000
2024/08/15	2032	07/11/2024	11.47 Call	Bond Future	7235.3800	7.2354	7211.3800	7.2114	0.332	0.0000	0.0000
2024/08/15	2032	07/11/2024	11.47 Put	Bond Future	99.9400	0.0999	98.2400	0.0982	1.701	0.0000	0.0000
2024/08/15	2032	07/11/2024		Bond Future	9.9242	92.3396	9.9288	92.3173	0.046	0.0000	0.0000
2024/08/15	2032	07/11/2024	13.36 Call	Bond Future	14914.6500	14.9147	14892.3300	14.8923	0.150	0.0000	0.0000
2024/08/15	2032	07/11/2024	13.36 Put	Bond Future	0.4700	0.0005	0.4500	0.0005	4.255	0.0000	0.0000
2024/08/15	2032	07/11/2024	11.64 Put	Bond Future	71.4500	0.0715	70.0300	0.0700	1.987	0.0000	0.0000
2024/08/15	2032	07/11/2024	11.64 Call	Bond Future	7947.3000	7.9473	7923.5800	7.9236	0.298	0.0000	0.0000
2024/08/15	2032	06/02/2025		Bond Future	9.9889	94.2956	9.9936	94.2733	0.047	0.0000	0.0000
2024/08/15	2032	06/02/2025	11.72 Call	Bond Future	8093.1000	8.0931	8069.6700	8.0697	0.290	0.0000	0.0000
2024/08/15	2032	06/02/2025	11.72 Put	Bond Future	345.3000	0.3453	344.2100	0.3442	0.316	0.0000	0.0000
2024/08/15	2032	08/05/2025		Bond Future	10.0638	92.0977	10.0687	92.0752	0.048	0.0000	0.0000
2024/08/15	2032	08/05/2025	10.91 Call	Bond Future	5183.6800	5.1837	5162.9300	5.1629	0.400	0.0000	0.0000
2024/08/15	2032	08/05/2025	10.91 Put	Bond Future	1390.8400	1.3908	1392.5500	1.3926	0.123	0.0000	0.0000
2024/08/15	2032	07/08/2025		Bond Future	10.1512	93.9818	10.1562	93.9594	0.050	0.0000	0.0000
2024/08/15	2032	07/08/2025	12.01 Call	Bond Future	8839.4100	8.8394	8817.4900	8.8175	0.248	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	
2024/08/15	2032	07/08/2025	12.01 Put	Bond Future	988.9300	0.9889	989.4900	0.9895	0.057	0.0000	0.0000
2024/08/15	2032	06/11/2025		Bond Future	10.2594	91.6881	10.2645	91.6657	0.051	0.0000	0.0000
2024/08/15	2032	06/11/2025	10.42 Call	Bond Future	3892.7300	3.8927	3876.4500	3.8765	0.418	0.0000	0.0000
2024/08/15	2032	06/11/2025	10.42 Put	Bond Future	3200.4900	3.2005	3206.6800	3.2067	0.193	0.0000	0.0000
2024/08/15	2033	07/11/2024		Bond Future	126.7552	126.7552	127.0401	127.0401	0.225	0.0000	0.0000
2024/08/15	2033	06/02/2025		Bond Future	129.4715	129.4715	129.7632	129.7632	0.225	0.0000	0.0000
2024/08/15	2033	06/02/2025	124.94 Call	Bond Future	4531.5400	4.5315	4823.1600	4.8232	6.435	0.0000	0.0000
2024/08/15	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/15	2033	08/05/2025		Bond Future	130.6781	130.6781	130.9764	130.9764	0.228	0.0000	0.0000
2024/08/15	2033	08/05/2025	130.62 Call	Bond Future	58.1100	0.0581	356.3600	0.3564	513.251	0.0000	0.0000
2024/08/15	2033	08/05/2025	130.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/15	2033	07/08/2025		Bond Future	133.3858	133.3858	133.6909	133.6909	0.229	0.0000	0.0000
2024/08/15	2033	07/08/2025	128.65 Call	Bond Future	4735.8100	4.7358	5040.8900	5.0409	6.442	0.0000	0.0000
2024/08/15	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/15	2033	06/11/2025		Bond Future	134.5229	134.5229	134.8348	134.8348	0.232	0.0000	0.0000
2024/08/15	2033	06/11/2025	133.14 Call	Bond Future	1382.9300	1.3829	1694.7500	1.6948	22.548	0.0000	0.0000
2024/08/15	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/15	2037	07/11/2024		Bond Future	11.0450	85.5278	11.0493	85.5027	0.039	0.0000	0.0000
2024/08/15	2037	07/11/2024	12.58 Call	Bond Future	8443.7600	8.4438	8416.0400	8.4160	0.328	0.0000	0.0000
2024/08/15	2037	07/11/2024	12.58 Put	Bond Future	159.2100	0.1592	156.6000	0.1566	1.639	0.0000	0.0000
2024/08/15	2037	07/11/2024	12.59 Call	Bond Future	8491.0100	8.4910	8463.3200	8.4633	0.326	0.0000	0.0000
2024/08/15	2037	07/11/2024	12.59 Put	Bond Future	156.4500	0.1565	153.8700	0.1539	1.649	0.0000	0.0000
2024/08/15	2037	07/11/2024	12.57 Call	Bond Future	8396.5100	8.3965	8368.7700	8.3688	0.330	0.0000	0.0000
2024/08/15	2037	07/11/2024	12.57 Put	Bond Future	162.0100	0.1620	159.3800	0.1594	1.623	0.0000	0.0000
2024/08/15	2037	06/02/2025		Bond Future	11.1310	83.0791	11.1354	83.0539	0.040	0.0000	0.0000
2024/08/15	2037	06/02/2025	12.76 Call	Bond Future	9136.1800	9.1362	9109.3300	9.1093	0.294	0.0000	0.0000
2024/08/15	2037	06/02/2025	12.76 Put	Bond Future	517.7700	0.5178	516.1300	0.5161	0.317	0.0000	0.0000
2024/08/15	2037	08/05/2025		Bond Future	11.2303	84.8117	11.2348	84.7864	0.040	0.0000	0.0000
2024/08/15	2037	08/05/2025	12.25 Call	Bond Future	7053.7400	7.0537	7029.1200	7.0291	0.349	0.0000	0.0000
2024/08/15	2037	08/05/2025	12.25 Put	Bond Future	1593.7800	1.5938	1594.5500	1.5946	0.048	0.0000	0.0000
2024/08/15	2037	08/05/2025	13.35 Put	Bond Future	684.5500	0.6846	683.6500	0.6837	0.131	0.0000	0.0000
2024/08/15	2037	08/05/2025	13.35 Call	Bond Future	11474.2200	11.4742	11447.9300	11.4479	0.229	0.0000	0.0000
2024/08/15	2037	08/05/2025	12.55 Put	Bond Future	1264.0400	1.2640	1264.0800	1.2641	0.003	0.0000	0.0000
2024/08/15	2037	08/05/2025	12.55 Call	Bond Future	8232.4900	8.2325	8207.1400	8.2071	0.308	0.0000	0.0000
2024/08/15	2037	08/05/2025	13.30 Put	Bond Future	710.9600	0.7110	710.0900	0.7101	0.122	0.0000	0.0000
2024/08/15	2037	08/05/2025	13.30 Call	Bond Future	11270.0700	11.2701	11243.8100	11.2438	0.233	0.0000	0.0000
2024/08/15	2037	07/08/2025		Bond Future	11.3417	82.2861	11.3463	82.2606	0.041	0.0000	0.0000
2024/08/15	2037	07/08/2025	13.01 Call	Bond Future	10111.0600	10.1111	10085.9000	10.0859	0.249	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	
2024/08/15	2037	07/08/2025	13.01 Put	Bond Future	1597.4800	1.5975	1597.8900	1.5979	0.026	0.0000	0.0000
2024/08/15	2037	06/11/2025		Bond Future	11.4598	83.9198	11.4645	83.8942	0.041	0.0000	0.0000
2024/08/15	2037	06/11/2025	11.63 Call	Bond Future	5155.1100	5.1551	5135.6000	5.1356	0.378	0.0000	0.0000
2024/08/15	2037	06/11/2025	11.63 Put	Bond Future	4241.9700	4.2420	4248.0800	4.2481	0.144	0.0000	0.0000
2024/08/15	2038	07/11/2024		Bond Future	139.3252	139.3252	138.8591	138.8591	0.335	0.0000	0.0000
2024/08/15	2038	06/02/2025		Bond Future	140.1998	140.1998	139.7242	139.7242	0.339	0.0000	0.0000
2024/08/15	2038	06/02/2025	135.23 Call	Bond Future	4969.8200	4.9698	4494.2400	4.4942	9.569	0.0000	0.0000
2024/08/15	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/15	2038	08/05/2025		Bond Future	143.1594	143.1594	142.6744	142.6744	0.339	0.0000	0.0000
2024/08/15	2038	08/05/2025	139.68 Call	Bond Future	3479.3700	3.4794	2994.3500	2.9944	13.940	0.0000	0.0000
2024/08/15	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/15	2038	07/08/2025		Bond Future	143.9746	143.9746	143.4801	143.4801	0.343	0.0000	0.0000
2024/08/15	2038	07/08/2025	139.56 Call	Bond Future	4414.6400	4.4146	3920.1000	3.9201	11.202	0.0000	0.0000
2024/08/15	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/15	2038	06/11/2025		Bond Future	146.8764	146.8764	146.3727	146.3727	0.343	0.0000	0.0000
2024/08/15	2038	06/11/2025	143.88 Call	Bond Future	2996.4100	2.9964	2492.6900	2.4927	16.811	0.0000	0.0000
2024/08/15	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/15	2040	07/11/2024	12.10 Put	Bond Future	556.8700	0.5569	552.8500	0.5529	0.722	0.0000	0.0000
2024/08/15	2040	07/11/2024	12.10 Call	Bond Future	5601.3400	5.6013	5570.2800	5.5703	0.555	0.0000	0.0000
2024/08/15	2040	07/11/2024	12.60 Call	Bond Future	8073.5600	8.0736	8043.2600	8.0433	0.375	0.0000	0.0000
2024/08/15	2040	07/11/2024	12.60 Put	Bond Future	239.4700	0.2395	236.2100	0.2362	1.361	0.0000	0.0000
2024/08/15	2040	07/11/2024	13.15 Call	Bond Future	10821.7800	10.8218	10792.7500	10.7928	0.268	0.0000	0.0000
2024/08/15	2040	07/11/2024	13.15 Put	Bond Future	92.3600	0.0924	90.3700	0.0904	2.155	0.0000	0.0000
2024/08/15	2040	07/11/2024		Bond Future	11.2615	86.2227	11.2657	86.1957	0.038	0.0000	0.0000
2024/08/15	2040	07/11/2024	12.85 Call	Bond Future	9327.2900	9.3273	9297.5800	9.2976	0.319	0.0000	0.0000
2024/08/15	2040	07/11/2024	12.85 Put	Bond Future	155.3700	0.1554	152.7000	0.1527	1.718	0.0000	0.0000
2024/08/15	2040	07/11/2024	12.86 Call	Bond Future	9377.3700	9.3774	9347.6900	9.3477	0.317	0.0000	0.0000
2024/08/15	2040	07/11/2024	12.86 Put	Bond Future	152.7000	0.1527	150.0600	0.1501	1.729	0.0000	0.0000
2024/08/15	2040	07/11/2024	12.84 Call	Bond Future	9277.1900	9.2772	9247.4600	9.2475	0.320	0.0000	0.0000
2024/08/15	2040	07/11/2024	12.84 Put	Bond Future	158.0800	0.1581	155.3900	0.1554	1.702	0.0000	0.0000
2024/08/15	2040	06/02/2025		Bond Future	11.3483	83.5381	11.3527	83.5109	0.039	0.0000	0.0000
2024/08/15	2040	06/02/2025	12.95 Call	Bond Future	9729.2900	9.7293	9700.1600	9.7002	0.299	0.0000	0.0000
2024/08/15	2040	06/02/2025	12.95 Put	Bond Future	616.5500	0.6166	614.6800	0.6147	0.303	0.0000	0.0000
2024/08/15	2040	06/02/2025	11.00 Put	Bond Future	4202.6000	4.2026	4210.8900	4.2109	0.197	0.0000	0.0000
2024/08/15	2040	06/02/2025	11.00 Call	Bond Future	1995.9100	1.9959	1976.9400	1.9769	0.950	0.0000	0.0000
2024/08/15	2040	06/02/2025	11.70 Call	Bond Future	4301.6100	4.3016	4276.0300	4.2760	0.595	0.0000	0.0000
2024/08/15	2040	06/02/2025	11.70 Put	Bond Future	2159.6200	2.1596	2161.3000	2.1613	0.078	0.0000	0.0000
2024/08/15	2040	06/02/2025	12.20 Call	Bond Future	6359.9200	6.3599	6331.9300	6.3319	0.440	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	
2024/08/15	2040	06/02/2025	12.20 Put	Bond Future	1313.6900	1.3137	1312.9600	1.3130	0.056	0.0000	0.0000
2024/08/15	2040	08/05/2025	12.75 Put	Bond Future	1375.6700	1.3757	1375.7400	1.3757	0.005	0.0000	0.0000
2024/08/15	2040	08/05/2025	12.75 Call	Bond Future	8796.6000	8.7966	8769.2200	8.7692	0.311	0.0000	0.0000
2024/08/15	2040	08/05/2025	13.50 Put	Bond Future	778.3300	0.7783	777.4000	0.7774	0.119	0.0000	0.0000
2024/08/15	2040	08/05/2025	13.50 Call	Bond Future	12018.7700	12.0188	11990.3900	11.9904	0.236	0.0000	0.0000
2024/08/15	2040	08/05/2025		Bond Future	11.4473	85.2802	11.4518	85.2527	0.039	0.0000	0.0000
2024/08/15	2040	08/05/2025	12.63 Call	Bond Future	8289.2700	8.2893	8262.1800	8.2622	0.327	0.0000	0.0000
2024/08/15	2040	08/05/2025	12.63 Put	Bond Future	1508.6200	1.5086	1508.9800	1.5090	0.024	0.0000	0.0000
2024/08/15	2040	08/05/2025	13.43 Put	Bond Future	820.1100	0.8201	819.2300	0.8192	0.107	0.0000	0.0000
2024/08/15	2040	08/05/2025	13.43 Call	Bond Future	11716.9100	11.7169	11688.5800	11.6886	0.242	0.0000	0.0000
2024/08/15	2040	07/08/2025		Bond Future	11.5574	82.5133	11.5620	82.4856	0.040	0.0000	0.0000
2024/08/15	2040	07/08/2025	13.29 Call	Bond Future	11152.8700	11.1529	11125.5400	11.1255	0.245	0.0000	0.0000
2024/08/15	2040	07/08/2025	13.29 Put	Bond Future	1661.8600	1.6619	1662.1600	1.6622	0.018	0.0000	0.0000
2024/08/15	2040	06/11/2025		Bond Future	11.6730	84.1509	11.6777	84.1232	0.040	0.0000	0.0000
2024/08/15	2040	06/11/2025	11.84 Call	Bond Future	5575.0400	5.5750	5553.8700	5.5539	0.380	0.0000	0.0000
2024/08/15	2040	06/11/2025	11.84 Put	Bond Future	4597.6700	4.5977	4604.2400	4.6042	0.143	0.0000	0.0000
2024/08/15	2044	07/11/2024	12.25 Call	Bond Future	6064.4000	6.0644	6145.1300	6.1451	1.331	0.0000	0.0000
2024/08/15	2044	07/11/2024	12.25 Put	Bond Future	519.9200	0.5199	494.8200	0.4948	4.828	0.0000	0.0000
2024/08/15	2044	07/11/2024	12.00 Call	Bond Future	4860.6600	4.8607	4932.8400	4.9328	1.485	0.0000	0.0000
2024/08/15	2044	07/11/2024	12.00 Put	Bond Future	781.1800	0.7812	747.5300	0.7475	4.308	0.0000	0.0000
2024/08/15	2044	07/11/2024	12.50 Call	Bond Future	7307.0900	7.3071	7394.5500	7.3946	1.197	0.0000	0.0000
2024/08/15	2044	07/11/2024	12.50 Put	Bond Future	343.7300	0.3437	325.3600	0.3254	5.344	0.0000	0.0000
2024/08/15	2044	07/11/2024	12.91 Call	Bond Future	9367.2400	9.3672	9462.4100	9.4624	1.016	0.0000	0.0000
2024/08/15	2044	07/11/2024	12.91 Put	Bond Future	172.1800	0.1722	161.5200	0.1615	6.191	0.0000	0.0000
2024/08/15	2044	07/11/2024	12.92 Call	Bond Future	9417.3600	9.4174	9512.6700	9.5127	1.012	0.0000	0.0000
2024/08/15	2044	07/11/2024	12.92 Put	Bond Future	169.3000	0.1693	158.7800	0.1588	6.214	0.0000	0.0000
2024/08/15	2044	07/11/2024	12.90 Call	Bond Future	9317.1100	9.3171	9412.1300	9.4121	1.020	0.0000	0.0000
2024/08/15	2044	07/11/2024	12.90 Put	Bond Future	175.1200	0.1751	164.3100	0.1643	6.173	0.0000	0.0000
2024/08/15	2044	07/11/2024		Bond Future	11.3437	82.3222	11.3274	82.4280	0.144	0.0000	0.0000
2024/08/15	2044	06/02/2025		Bond Future	11.4267	79.6802	11.4097	79.7887	0.148	0.0000	0.0000
2024/08/15	2044	06/02/2025	13.02 Call	Bond Future	9826.3100	9.8263	9915.7700	9.9158	0.910	0.0000	0.0000
2024/08/15	2044	06/02/2025	13.02 Put	Bond Future	605.2100	0.6052	586.2200	0.5862	3.138	0.0000	0.0000
2024/08/15	2044	06/02/2025	13.75 Call	Bond Future	13161.6500	13.1617	13259.5600	13.2596	0.744	0.0000	0.0000
2024/08/15	2044	06/02/2025	13.75 Put	Bond Future	293.7600	0.2938	283.2200	0.2832	3.588	0.0000	0.0000
2024/08/15	2044	06/02/2025	12.50 Put	Bond Future	1027.3800	1.0274	998.7700	0.9988	2.785	0.0000	0.0000
2024/08/15	2044	06/02/2025	12.50 Call	Bond Future	7441.6000	7.4416	7521.4400	7.5214	1.073	0.0000	0.0000
2024/08/15	2044	06/02/2025	12.00 Put	Bond Future	1711.6600	1.7117	1670.1700	1.6702	2.424	0.0000	0.0000
2024/08/15	2044	06/02/2025	12.00 Call	Bond Future	5247.4800	5.2475	5314.4400	5.3144	1.276	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	
2024/08/15	2044	08/05/2025		Bond Future	11.5205	81.3418	11.5029	81.4528	0.153	0.0000	0.0000
2024/08/15	2044	08/05/2025	12.72 Call	Bond Future	8557.4500	8.5575	8637.1800	8.6372	0.932	0.0000	0.0000
2024/08/15	2044	08/05/2025	12.72 Put	Bond Future	1540.5200	1.5405	1509.1600	1.5092	2.036	0.0000	0.0000
2024/08/15	2044	07/08/2025		Bond Future	11.6244	78.6195	11.6061	78.7332	0.157	0.0000	0.0000
2024/08/15	2044	07/08/2025	13.34 Call	Bond Future	11248.4700	11.2485	11334.1000	11.3341	0.761	0.0000	0.0000
2024/08/15	2044	07/08/2025	13.34 Put	Bond Future	1666.9600	1.6670	1638.9100	1.6389	1.683	0.0000	0.0000
2024/08/15	2044	06/11/2025		Bond Future	11.7328	80.1797	11.7138	80.2961	0.162	0.0000	0.0000
2024/08/15	2044	06/11/2025	11.88 Call	Bond Future	5673.1600	5.6732	5732.7000	5.7327	1.050	0.0000	0.0000
2024/08/15	2044	06/11/2025	11.88 Put	Bond Future	4782.1900	4.7822	4725.3700	4.7254	1.188	0.0000	0.0000
2024/08/15	2046	07/11/2024		Bond Future	119.2592	119.2592	119.5267	119.5267	0.224	0.0000	0.0000
2024/08/15	2046	06/02/2025		Bond Future	121.8144	121.8144	122.0884	122.0884	0.225	0.0000	0.0000
2024/08/15	2046	06/02/2025	114.01 Call	Bond Future	7804.4100	7.8044	8078.4200	8.0784	3.511	0.0000	0.0000
2024/08/15	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/15	2046	08/05/2025		Bond Future	122.1436	122.1436	122.4238	122.4238	0.229	0.0000	0.0000
2024/08/15	2046	08/05/2025	121.97 Call	Bond Future	173.5500	0.1736	453.7700	0.4538	161.464	0.0000	0.0000
2024/08/15	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/15	2046	07/08/2025		Bond Future	124.6731	124.6731	124.9597	124.9597	0.230	0.0000	0.0000
2024/08/15	2046	07/08/2025	118.69 Call	Bond Future	5983.1300	5.9831	6269.7100	6.2697	4.790	0.0000	0.0000
2024/08/15	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/15	2046	06/11/2025		Bond Future	124.9056	124.9056	125.1985	125.1985	0.235	0.0000	0.0000
2024/08/15	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/15	2046	06/11/2025	125.41 Put	Bond Future	504.4400	0.5044	211.5100	0.2115	58.070	0.0000	0.0000
2024/08/15	2050	07/11/2024		Bond Future	121.4728	121.4728	121.5698	121.5698	0.080	0.0000	0.0000
2024/08/15	2050	06/02/2025		Bond Future	121.7231	121.7231	121.8230	121.8230	0.082	0.0000	0.0000
2024/08/15	2050	06/02/2025	115.60 Call	Bond Future	6123.0500	6.1231	6222.9900	6.2230	1.632	0.0000	0.0000
2024/08/15	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/15	2050	08/05/2025		Bond Future	124.2928	124.2928	124.3951	124.3951	0.082	0.0000	0.0000
2024/08/15	2050	08/05/2025	121.16 Call	Bond Future	3132.7500	3.1328	3235.1000	3.2351	3.267	0.0000	0.0000
2024/08/15	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/15	2050	07/08/2025		Bond Future	124.4691	124.4691	124.5744	124.5744	0.085	0.0000	0.0000
2024/08/15	2050	07/08/2025	119.89 Call	Bond Future	4579.1300	4.5791	4684.3600	4.6844	2.298	0.0000	0.0000
2024/08/15	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/15	2050	06/11/2025		Bond Future	126.9773	126.9773	127.0851	127.0851	0.085	0.0000	0.0000
2024/08/15	2050	06/11/2025	124.42 Call	Bond Future	2557.2800	2.5573	2665.1300	2.6651	4.217	0.0000	0.0000
2024/08/15	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/15	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
2024/08/15	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/15	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/15	AL37	01/08/2024		Index Future	1010.9660	1010.9660	1010.9660	0.000	0.0000	0.0000
2024/08/15	AL37	07/11/2024		Index Future	1046.2500	1046.2500	1046.0070	0.023	0.0000	0.0000
2024/08/15	AL37	06/02/2025		Index Future	1068.4210	1068.4210	1068.1780	0.023	0.0000	0.0000
2024/08/15	AL37	08/05/2025		Index Future	1090.7420	1090.7420	1090.4980	0.022	0.0000	0.0000
2024/08/15	AL37	07/08/2025		Index Future	1113.1140	1113.1140	1112.8700	0.022	0.0000	0.0000
2024/08/15	AL37	06/11/2025		Index Future	1135.3550	1135.3550	1135.1100	0.022	0.0000	0.0000
2024/08/15	AL7T	01/08/2024		Index Future	1194.3270	1194.3270	1194.3270	0.000	0.0000	0.0000
2024/08/15	AL7T	07/11/2024		Index Future	1243.3200	1243.3200	1243.0310	0.023	0.0000	0.0000
2024/08/15	AL7T	06/02/2025		Index Future	1269.6670	1269.6670	1269.3780	0.023	0.0000	0.0000
2024/08/15	AL7T	08/05/2025		Index Future	1296.1920	1296.1920	1295.9020	0.022	0.0000	0.0000
2024/08/15	AL7T	07/08/2025		Index Future	1322.7780	1322.7780	1322.4880	0.022	0.0000	0.0000
2024/08/15	AL7T	06/11/2025		Index Future	1349.2080	1349.2080	1348.9170	0.022	0.0000	0.0000
2024/08/15	ALBI	01/08/2024		Index Future	1033.3530	1033.3530	1033.3530	0.000	0.0000	0.0000
2024/08/15	ALBI	07/11/2024		Index Future	1074.9110	1074.9110	1074.6620	0.023	0.0000	0.0000
2024/08/15	ALBI	06/02/2025		Index Future	1097.6900	1097.6900	1097.4400	0.023	0.0000	0.0000
2024/08/15	ALBI	08/05/2025		Index Future	1120.6220	1120.6220	1120.3710	0.022	0.0000	0.0000
2024/08/15	ALBI	07/08/2025		Index Future	1143.6070	1143.6070	1143.3560	0.022	0.0000	0.0000
2024/08/15	ALBI	06/11/2025		Index Future	1166.4570	1166.4570	1166.2060	0.022	0.0000	0.0000
2024/08/15	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/15	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/15	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/15	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/15	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/15	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/15	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2024/08/15	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/15	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/15	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	
2024/08/15	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/15	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/15	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/15	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/08/15	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/15	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/15	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/15	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/15	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/15	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/08/15	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/15	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/15	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/15	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/15	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/15	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/15	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/15	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/15	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/15	ES33	07/11/2024		Bond Future	11.4060	79.7792	11.3945	79.8333	0.101	0.0000	0.0000
2024/08/15	ES33	06/02/2025		Bond Future	11.5250	81.4884	11.5129	81.5440	0.105	0.0000	0.0000
2024/08/15	ES33	06/02/2025	13.34 Call	Bond Future	7756.8400	7.7568	7812.4400	7.8124	0.717	0.0000	0.0000
2024/08/15	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/15	ES33	08/05/2025		Bond Future	11.6514	79.4059	11.6386	79.4630	0.110	0.0000	0.0000
2024/08/15	ES33	08/05/2025	12.73 Call	Bond Future	4633.9000	4.6339	4691.0100	4.6910	1.232	0.0000	0.0000
2024/08/15	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/15	ES33	07/08/2025		Bond Future	11.7912	81.0481	11.7777	81.1068	0.114	0.0000	0.0000
2024/08/15	ES33	07/08/2025	13.56 Call	Bond Future	7243.5200	7.2435	7302.1700	7.3022	0.810	0.0000	0.0000
2024/08/15	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	
2024/08/15	ES33	06/11/2025		Bond Future	11.9561	78.8788	11.9419	78.9391	0.119	0.0000	0.0000
2024/08/15	ES33	06/11/2025	12.01 Call	Bond Future	228.6000	0.2286	288.8200	0.2888	26.343	0.0000	0.0000
2024/08/15	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/15	ES42	07/11/2024		Bond Future	11.7640	76.4389	11.7578	76.4756	0.053	0.0000	0.0000
2024/08/15	ES42	06/02/2025		Bond Future	11.8624	78.0757	11.8560	78.1136	0.055	0.0000	0.0000
2024/08/15	ES42	06/02/2025	13.71 Call	Bond Future	9682.1900	9.6822	9720.1400	9.7201	0.392	0.0000	0.0000
2024/08/15	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/15	ES42	08/05/2025		Bond Future	11.9706	75.4551	11.9638	75.4941	0.057	0.0000	0.0000
2024/08/15	ES42	08/05/2025	13.25 Call	Bond Future	6824.1700	6.8242	6863.2400	6.8632	0.573	0.0000	0.0000
2024/08/15	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/15	ES42	07/08/2025		Bond Future	12.0854	77.0133	12.0783	77.0535	0.059	0.0000	0.0000
2024/08/15	ES42	07/08/2025	13.79 Call	Bond Future	8741.1400	8.7411	8781.3400	8.7813	0.460	0.0000	0.0000
2024/08/15	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/15	ES42	06/11/2025		Bond Future	12.2154	74.2944	12.2080	74.3358	0.061	0.0000	0.0000
2024/08/15	ES42	06/11/2025	12.39 Call	Bond Future	960.5000	0.9605	1001.9200	1.0019	4.312	0.0000	0.0000
2024/08/15	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/15	GOVI	01/08/2024		GOVI	1017.7600	1017.7600	1017.7600	1017.7600	0.000	0.0000	0.0000
2024/08/15	GOVI	07/11/2024		GOVI	1058.5980	1058.5980	1058.3530	1058.3530	0.023	0.0000	0.0000
2024/08/15	GOVI	07/11/2024	948.79 Call	GOVI	1098080.0000	109.8080	1095630.0000	109.5630	0.223	0.0000	0.0000
2024/08/15	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/15	GOVI	07/11/2024	948.80 Call	GOVI	1097980.0000	109.7980	1095530.0000	109.5530	0.223	0.0000	0.0000
2024/08/15	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/15	GOVI	07/11/2024	948.78 Call	GOVI	1098180.0000	109.8180	1095730.0000	109.5730	0.223	0.0000	0.0000
2024/08/15	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/15	GOVI	06/02/2025		GOVI	1081.0310	1081.0310	1080.7850	1080.7850	0.023	0.0000	0.0000
2024/08/15	GOVI	06/02/2025	972.00 Call	GOVI	1090310.0000	109.0310	1087850.0000	108.7850	0.226	0.0000	0.0000
2024/08/15	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/15	GOVI	08/05/2025		GOVI	1103.6150	1103.6150	1103.3680	1103.3680	0.022	0.0000	0.0000
2024/08/15	GOVI	08/05/2025	1,022.00 Call	GOVI	816150.0000	81.6150	813680.0000	81.3680	0.303	0.0000	0.0000
2024/08/15	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/15	GOVI	07/08/2025		GOVI	1126.2520	1126.2520	1126.0040	1126.0040	0.022	0.0000	0.0000
2024/08/15	GOVI	07/08/2025	1,011.00 Call	GOVI	1152520.0000	115.2520	1150040.0000	115.0040	0.215	0.0000	0.0000
2024/08/15	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/15	GOVI	06/11/2025		GOVI	1148.7550	1148.7550	1148.5070	1148.5070	0.022	0.0000	0.0000
2024/08/15	GOVI	06/11/2025	1,112.00 Call	GOVI	367550.0000	36.7550	365070.0000	36.5070	0.675	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
2024/08/15	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/15	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/08/15	IGOV	01/08/2024		Index Future	359.5970	359.5970	359.5970	0.000	0.0000	0.0000
2024/08/15	IGOV	07/11/2024		Index Future	369.4020	369.4020	369.3160	0.023	0.0000	0.0000
2024/08/15	IGOV	06/02/2025		Index Future	377.3190	377.3190	377.2320	0.023	0.0000	0.0000
2024/08/15	IGOV	08/05/2025		Index Future	385.2880	385.2880	385.2010	0.023	0.0000	0.0000
2024/08/15	IGOV	07/08/2025		Index Future	393.2760	393.2760	393.1880	0.022	0.0000	0.0000
2024/08/15	IGOV	06/11/2025		Index Future	401.2170	401.2170	401.1290	0.022	0.0000	0.0000
2024/08/15	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/08/15	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/08/15	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/08/15	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/08/15	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/08/15	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/08/15	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/08/15	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/08/15	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/08/15	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/08/15	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/08/15	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/08/15	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/08/15	JBAF	21/08/2024		Jibar Tradeable Future	8.3250	91.6750	8.3250	0.000	0.0000	0.0000
2024/08/15	JBAF	18/09/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	0.000	0.0000	0.0000
2024/08/15	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	0.000	0.0000	0.0000
2024/08/15	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	0.000	0.0000	0.0000
2024/08/15	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	0.000	0.0000	0.0000
2024/08/15	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	0.000	0.0000	0.0000
2024/08/15	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	0.000	0.0000	0.0000
2024/08/15	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	0.000	0.0000	0.0000
2024/08/15	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	0.000	0.0000	0.0000
2024/08/15	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	
2024/08/15	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/08/15	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/08/15	R035	07/11/2024	11.10 Call	Bond Future	3460.8900	3.4609	3433.0800	3.4331	0.804	0.0000	0.0000
2024/08/15	R035	07/11/2024	11.10 Put	Bond Future	961.6100	0.9616	958.8600	0.9589	0.286	0.0000	0.0000
2024/08/15	R035	07/11/2024	13.23 Call	Bond Future	13182.8200	13.1828	13157.2100	13.1572	0.194	0.0000	0.0000
2024/08/15	R035	07/11/2024	13.23 Put	Bond Future	15.8600	0.0159	15.3100	0.0153	3.468	0.0000	0.0000
2024/08/15	R035	07/11/2024	12.20 Put	Bond Future	147.2900	0.1473	144.8500	0.1449	1.657	0.0000	0.0000
2024/08/15	R035	07/11/2024	12.20 Call	Bond Future	8398.0600	8.3981	8370.5600	8.3706	0.327	0.0000	0.0000
2024/08/15	R035	07/11/2024		Bond Future	10.6528	90.8045	10.6572	90.7795	0.041	0.0000	0.0000
2024/08/15	R035	07/11/2024	12.18 Call	Bond Future	8303.6400	8.3036	8276.0900	8.2761	0.332	0.0000	0.0000
2024/08/15	R035	07/11/2024	12.18 Put	Bond Future	152.6600	0.1527	150.1700	0.1502	1.631	0.0000	0.0000
2024/08/15	R035	07/11/2024	12.19 Call	Bond Future	8350.8700	8.3509	8323.3500	8.3234	0.330	0.0000	0.0000
2024/08/15	R035	07/11/2024	12.19 Put	Bond Future	149.9700	0.1500	147.5100	0.1475	1.640	0.0000	0.0000
2024/08/15	R035	07/11/2024	12.17 Call	Bond Future	8256.4600	8.2565	8228.8900	8.2289	0.334	0.0000	0.0000
2024/08/15	R035	07/11/2024	12.17 Put	Bond Future	155.4400	0.1554	152.9300	0.1529	1.615	0.0000	0.0000
2024/08/15	R035	06/02/2025		Bond Future	10.7377	92.7286	10.7423	92.7034	0.042	0.0000	0.0000
2024/08/15	R035	06/02/2025	12.41 Call	Bond Future	9180.4700	9.1805	9153.7700	9.1538	0.291	0.0000	0.0000
2024/08/15	R035	06/02/2025	12.41 Put	Bond Future	473.0000	0.4730	471.4900	0.4715	0.319	0.0000	0.0000
2024/08/15	R035	08/05/2025		Bond Future	10.8258	90.1500	10.8304	90.1247	0.043	0.0000	0.0000
2024/08/15	R035	08/05/2025	11.78 Call	Bond Future	6627.1700	6.6272	6603.0100	6.6030	0.365	0.0000	0.0000
2024/08/15	R035	08/05/2025	11.78 Put	Bond Future	1604.3200	1.6043	1605.4600	1.6055	0.071	0.0000	0.0000
2024/08/15	R035	08/05/2025	13.35 Call	Bond Future	12892.0100	12.8920	12865.8800	12.8659	0.203	0.0000	0.0000
2024/08/15	R035	08/05/2025	13.35 Put	Bond Future	419.8200	0.4198	418.9900	0.4190	0.198	0.0000	0.0000
2024/08/15	R035	08/05/2025	12.70 Call	Bond Future	10278.8900	10.2789	10253.0000	10.2530	0.252	0.0000	0.0000
2024/08/15	R035	08/05/2025	12.70 Put	Bond Future	774.9000	0.7749	774.3100	0.7743	0.076	0.0000	0.0000
2024/08/15	R035	08/05/2025	11.46 Put	Bond Future	2061.7100	2.0617	2064.0300	2.0640	0.113	0.0000	0.0000
2024/08/15	R035	08/05/2025	11.46 Call	Bond Future	5444.3200	5.4443	5421.3400	5.4213	0.422	0.0000	0.0000
2024/08/15	R035	07/08/2025		Bond Future	10.9254	91.9950	10.9302	91.9696	0.043	0.0000	0.0000
2024/08/15	R035	07/08/2025	12.65 Call	Bond Future	10074.4300	10.0744	10049.5100	10.0495	0.247	0.0000	0.0000
2024/08/15	R035	07/08/2025	12.65 Put	Bond Future	1451.1400	1.4511	1451.6300	1.4516	0.034	0.0000	0.0000
2024/08/15	R035	06/11/2025		Bond Future	11.0455	89.3152	11.0504	89.2897	0.044	0.0000	0.0000
2024/08/15	R035	06/11/2025	11.20 Call	Bond Future	4872.0000	4.8720	4852.9700	4.8530	0.391	0.0000	0.0000
2024/08/15	R035	06/11/2025	11.20 Put	Bond Future	4067.8300	4.0678	4074.2500	4.0743	0.158	0.0000	0.0000
2024/08/15	R053	07/11/2024	12.80 Call	Bond Future	12296.5700	12.2966	12254.7000	12.2547	0.341	0.0000	0.0000
2024/08/15	R053	07/11/2024	12.80 Put	Bond Future	259.6000	0.2596	255.5100	0.2555	1.576	0.0000	0.0000
2024/08/15	R053	07/11/2024	12.81 Call	Bond Future	12361.9500	12.3620	12320.1100	12.3201	0.338	0.0000	0.0000
2024/08/15	R053	07/11/2024	12.81 Put	Bond Future	255.4200	0.2554	251.3600	0.2514	1.590	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	
2024/08/15	R053	07/11/2024	12.79 Call	Bond Future	12231.1600	12.2312	12189.2600	12.1893	0.343	0.0000	0.0000
2024/08/15	R053	07/11/2024	12.79 Put	Bond Future	263.8400	0.2638	259.7200	0.2597	1.562	0.0000	0.0000
2024/08/15	R053	07/11/2024		Bond Future	11.2568	104.4696	11.2611	104.4318	0.038	0.0000	0.0000
2024/08/15	R053	06/02/2025		Bond Future	11.3361	106.6823	11.3405	106.6442	0.039	0.0000	0.0000
2024/08/15	R053	06/02/2025	12.94 Call	Bond Future	13151.4100	13.1514	13110.8300	13.1108	0.309	0.0000	0.0000
2024/08/15	R053	06/02/2025	12.94 Put	Bond Future	849.4100	0.8494	846.9700	0.8470	0.287	0.0000	0.0000
2024/08/15	R053	08/05/2025		Bond Future	11.4215	103.0380	11.4260	102.9996	0.040	0.0000	0.0000
2024/08/15	R053	08/05/2025	12.64 Call	Bond Future	11532.4600	11.5325	11494.4800	11.4945	0.329	0.0000	0.0000
2024/08/15	R053	08/05/2025	12.64 Put	Bond Future	2061.6400	2.0616	2062.1000	2.0621	0.022	0.0000	0.0000
2024/08/15	R053	07/08/2025		Bond Future	11.5140	105.1446	11.5186	105.1059	0.040	0.0000	0.0000
2024/08/15	R053	07/08/2025	13.17 Call	Bond Future	14385.7400	14.3857	14348.0400	14.3480	0.262	0.0000	0.0000
2024/08/15	R053	07/08/2025	13.17 Put	Bond Future	2075.2000	2.0752	2076.2100	2.0762	0.049	0.0000	0.0000
2024/08/15	R053	06/11/2025		Bond Future	11.6183	101.3674	11.6230	101.3285	0.041	0.0000	0.0000
2024/08/15	R053	06/11/2025	11.76 Call	Bond Future	7315.0000	7.3150	7285.7200	7.2857	0.400	0.0000	0.0000
2024/08/15	R053	06/11/2025	11.76 Put	Bond Future	6161.8700	6.1619	6171.5500	6.1716	0.157	0.0000	0.0000
2024/08/15	R186	07/11/2024		Bond Future	8.0800	108.7166	8.1088	108.6602	0.356	0.0000	0.0000
2024/08/15	R186	07/11/2024	9.14 Call	Bond Future	2114.3600	2.1144	2061.5200	2.0615	2.499	0.0000	0.0000
2024/08/15	R186	07/11/2024	9.14 Put	Bond Future	62.6100	0.0626	66.2200	0.0662	5.766	0.0000	0.0000
2024/08/15	R186	07/11/2024	9.15 Call	Bond Future	2131.7600	2.1318	2078.8300	2.0788	2.483	0.0000	0.0000
2024/08/15	R186	07/11/2024	9.15 Put	Bond Future	60.9100	0.0609	64.4300	0.0644	5.779	0.0000	0.0000
2024/08/15	R186	07/11/2024	9.13 Call	Bond Future	2096.9900	2.0970	2044.2400	2.0442	2.516	0.0000	0.0000
2024/08/15	R186	07/11/2024	9.13 Put	Bond Future	64.3500	0.0644	68.0500	0.0681	5.750	0.0000	0.0000
2024/08/15	R186	06/02/2025		Bond Future	8.0056	105.7057	8.0383	105.6486	0.409	0.0000	0.0000
2024/08/15	R186	06/02/2025	9.03 Call	Bond Future	1976.1000	1.9761	1928.2700	1.9283	2.420	0.0000	0.0000
2024/08/15	R186	06/02/2025	9.03 Put	Bond Future	209.4900	0.2095	218.8100	0.2188	4.449	0.0000	0.0000
2024/08/15	R186	08/05/2025		Bond Future	7.9327	107.9113	7.9708	107.8533	0.480	0.0000	0.0000
2024/08/15	R186	08/05/2025	8.47 Call	Bond Future	1254.9700	1.2550	1215.4600	1.2155	3.148	0.0000	0.0000
2024/08/15	R186	08/05/2025	8.47 Put	Bond Future	441.7800	0.4418	460.1800	0.4602	4.165	0.0000	0.0000
2024/08/15	R186	07/08/2025		Bond Future	7.8623	104.8067	7.9076	104.7481	0.575	0.0000	0.0000
2024/08/15	R186	07/08/2025	9.68 Call	Bond Future	2411.9900	2.4120	2359.0800	2.3591	2.194	0.0000	0.0000
2024/08/15	R186	07/08/2025	9.68 Put	Bond Future	92.4000	0.0924	98.1200	0.0981	6.190	0.0000	0.0000
2024/08/15	R186	07/08/2025	10.25 Call	Bond Future	3070.2300	3.0702	3014.2900	3.0143	1.822	0.0000	0.0000
2024/08/15	R186	07/08/2025	10.25 Put	Bond Future	38.2900	0.0383	40.9800	0.0410	7.025	0.0000	0.0000
2024/08/15	R186	07/08/2025	9.22 Put	Bond Future	173.1900	0.1732	182.8000	0.1828	5.549	0.0000	0.0000
2024/08/15	R186	07/08/2025	9.22 Call	Bond Future	1912.7100	1.9127	1863.6900	1.8637	2.563	0.0000	0.0000
2024/08/15	R186	06/11/2025		Bond Future	7.8113	106.8901	7.8669	106.8308	0.712	0.0000	0.0000
2024/08/15	R186	06/11/2025	8.13 Call	Bond Future	830.6000	0.8306	795.5800	0.7956	4.216	0.0000	0.0000
2024/08/15	R186	06/11/2025	8.13 Put	Bond Future	491.4400	0.4914	515.7100	0.5157	4.939	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	
2024/08/15	R202	07/11/2024		Bond Future	269.5025	269.5025	269.4902	269.4902	0.005	0.0000	0.0000
2024/08/15	R202	06/02/2025		Bond Future	270.0744	270.0744	270.0630	270.0630	0.004	0.0000	0.0000
2024/08/15	R202	06/02/2025	266.79 Call	Bond Future	3284.3600	3.2844	3273.0200	3.2730	0.345	0.0000	0.0000
2024/08/15	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/15	R202	08/05/2025		Bond Future	275.7760	275.7760	275.7655	275.7655	0.004	0.0000	0.0000
2024/08/15	R202	08/05/2025	272.31 Call	Bond Future	3465.9500	3.4660	3455.5300	3.4555	0.301	0.0000	0.0000
2024/08/15	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/15	R202	07/08/2025		Bond Future	276.1833	276.1833	276.1738	276.1738	0.003	0.0000	0.0000
2024/08/15	R202	07/08/2025	271.60 Call	Bond Future	4583.3000	4.5833	4573.8200	4.5738	0.207	0.0000	0.0000
2024/08/15	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/15	R202	06/11/2025		Bond Future	281.7496	281.7496	281.7414	281.7414	0.003	0.0000	0.0000
2024/08/15	R202	06/11/2025	275.64 Call	Bond Future	6109.6200	6.1096	6101.4100	6.1014	0.134	0.0000	0.0000
2024/08/15	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/15	R209	07/11/2024		Bond Future	10.7723	71.4604	10.7819	71.4115	0.089	0.0000	0.0000
2024/08/15	R209	07/11/2024	12.22 Call	Bond Future	7088.0900	7.0881	7038.5600	7.0386	0.699	0.0000	0.0000
2024/08/15	R209	07/11/2024	12.22 Put	Bond Future	159.6500	0.1597	159.0800	0.1591	0.357	0.0000	0.0000
2024/08/15	R209	07/11/2024	12.23 Call	Bond Future	7129.8400	7.1298	7080.3000	7.0803	0.695	0.0000	0.0000
2024/08/15	R209	07/11/2024	12.23 Put	Bond Future	156.8200	0.1568	156.2400	0.1562	0.370	0.0000	0.0000
2024/08/15	R209	07/11/2024	12.21 Call	Bond Future	7046.3500	7.0464	6996.8200	6.9968	0.703	0.0000	0.0000
2024/08/15	R209	07/11/2024	12.21 Put	Bond Future	162.5400	0.1625	161.9700	0.1620	0.351	0.0000	0.0000
2024/08/15	R209	06/02/2025		Bond Future	10.8483	72.9742	10.8582	72.9245	0.091	0.0000	0.0000
2024/08/15	R209	06/02/2025	12.44 Call	Bond Future	7931.3600	7.9314	7883.6900	7.8837	0.601	0.0000	0.0000
2024/08/15	R209	06/02/2025	12.44 Put	Bond Future	465.1100	0.4651	467.1500	0.4672	0.439	0.0000	0.0000
2024/08/15	R209	08/05/2025		Bond Future	10.9318	71.3412	10.9419	71.2908	0.093	0.0000	0.0000
2024/08/15	R209	08/05/2025	11.89 Call	Bond Future	6008.8900	6.0089	5966.8300	5.9668	0.700	0.0000	0.0000
2024/08/15	R209	08/05/2025	11.89 Put	Bond Future	1447.5400	1.4475	1455.8700	1.4559	0.575	0.0000	0.0000
2024/08/15	R209	07/08/2025		Bond Future	11.0240	72.8008	11.0344	72.7497	0.095	0.0000	0.0000
2024/08/15	R209	07/08/2025	12.68 Call	Bond Future	8889.9400	8.8899	8845.1700	8.8452	0.504	0.0000	0.0000
2024/08/15	R209	07/08/2025	12.68 Put	Bond Future	1367.3800	1.3674	1373.7500	1.3738	0.466	0.0000	0.0000
2024/08/15	R209	06/11/2025		Bond Future	11.1306	71.0952	11.1414	71.0434	0.097	0.0000	0.0000
2024/08/15	R209	06/11/2025	11.27 Call	Bond Future	4417.1800	4.4172	4383.9800	4.3840	0.752	0.0000	0.0000
2024/08/15	R209	06/11/2025	11.27 Put	Bond Future	3751.2100	3.7512	3769.8200	3.7698	0.496	0.0000	0.0000
2024/08/15	R210	07/11/2024		Bond Future	241.7700	241.7700	242.0026	242.0026	0.096	0.0000	0.0000
2024/08/15	R210	06/02/2025		Bond Future	246.9507	246.9507	247.1893	247.1893	0.097	0.0000	0.0000
2024/08/15	R210	06/02/2025	239.61 Call	Bond Future	7340.6500	7.3407	7579.3200	7.5793	3.251	0.0000	0.0000
2024/08/15	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/15	R210	08/05/2025		Bond Future	248.7652	248.7652	249.0099	249.0099	0.098	0.0000	0.0000
2024/08/15	R210	08/05/2025	248.03 Call	Bond Future	735.2000	0.7352	979.9000	0.9799	33.283	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	
2024/08/15	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/15	R210	07/08/2025		Bond Future	253.9184	253.9184	254.1694	254.1694	0.099	0.0000	0.0000
2024/08/15	R210	07/08/2025	248.44 Call	Bond Future	5478.4200	5.4784	5729.3700	5.7294	4.581	0.0000	0.0000
2024/08/15	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/15	R210	06/11/2025		Bond Future	255.5817	255.5817	255.8388	255.8388	0.101	0.0000	0.0000
2024/08/15	R210	06/11/2025	252.14 Call	Bond Future	3441.6500	3.4417	3698.7900	3.6988	7.471	0.0000	0.0000
2024/08/15	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/15	R213	07/11/2024		Bond Future	9.5797	89.4000	9.6002	89.3120	0.214	0.0000	0.0000
2024/08/15	R213	07/11/2024	11.22 Call	Bond Future	6778.1600	6.7782	6691.5900	6.6916	1.277	0.0000	0.0000
2024/08/15	R213	07/11/2024	11.22 Put	Bond Future	66.3700	0.0664	67.8700	0.0679	2.260	0.0000	0.0000
2024/08/15	R213	07/11/2024	11.23 Call	Bond Future	6815.7200	6.8157	6729.1100	6.7291	1.271	0.0000	0.0000
2024/08/15	R213	07/11/2024	11.23 Put	Bond Future	65.0000	0.0650	66.4600	0.0665	2.246	0.0000	0.0000
2024/08/15	R213	07/11/2024	11.21 Call	Bond Future	6740.5600	6.7406	6654.0200	6.6540	1.284	0.0000	0.0000
2024/08/15	R213	07/11/2024	11.21 Put	Bond Future	67.7300	0.0677	69.2600	0.0693	2.259	0.0000	0.0000
2024/08/15	R213	06/02/2025		Bond Future	9.6357	91.2943	9.6572	91.2048	0.223	0.0000	0.0000
2024/08/15	R213	06/02/2025	11.35 Call	Bond Future	7073.7200	7.0737	6990.4400	6.9904	1.177	0.0000	0.0000
2024/08/15	R213	06/02/2025	11.35 Put	Bond Future	276.0100	0.2760	282.2300	0.2822	2.254	0.0000	0.0000
2024/08/15	R213	08/05/2025		Bond Future	9.6960	89.6398	9.7186	89.5488	0.233	0.0000	0.0000
2024/08/15	R213	08/05/2025	10.52 Call	Bond Future	4458.8000	4.4588	4390.2900	4.3903	1.537	0.0000	0.0000
2024/08/15	R213	08/05/2025	10.52 Put	Bond Future	1208.7600	1.2088	1231.2500	1.2313	1.861	0.0000	0.0000
2024/08/15	R213	07/08/2025		Bond Future	9.7697	91.4753	9.7935	91.3828	0.243	0.0000	0.0000
2024/08/15	R213	07/08/2025	11.66 Call	Bond Future	7798.7100	7.7987	7719.5000	7.7195	1.016	0.0000	0.0000
2024/08/15	R213	07/08/2025	11.66 Put	Bond Future	790.5300	0.7905	803.7600	0.8038	1.674	0.0000	0.0000
2024/08/15	R213	06/11/2025		Bond Future	9.8709	89.7395	9.8959	89.6457	0.253	0.0000	0.0000
2024/08/15	R213	06/11/2025	10.05 Call	Bond Future	3313.8200	3.3138	3258.9300	3.2589	1.656	0.0000	0.0000
2024/08/15	R213	06/11/2025	10.05 Put	Bond Future	2643.9400	2.6439	2682.8800	2.6829	1.473	0.0000	0.0000
2024/08/15	R214	07/11/2024	12.61 Call	Bond Future	7555.7100	7.5557	7581.9300	7.5819	0.347	0.0000	0.0000
2024/08/15	R214	07/11/2024	12.61 Put	Bond Future	156.3300	0.1563	150.3100	0.1503	3.851	0.0000	0.0000
2024/08/15	R214	07/11/2024	12.62 Call	Bond Future	7598.4500	7.5985	7624.7500	7.6248	0.346	0.0000	0.0000
2024/08/15	R214	07/11/2024	12.62 Put	Bond Future	153.6400	0.1536	147.7000	0.1477	3.866	0.0000	0.0000
2024/08/15	R214	07/11/2024	12.60 Call	Bond Future	7513.0200	7.5130	7539.1600	7.5392	0.348	0.0000	0.0000
2024/08/15	R214	07/11/2024	12.60 Put	Bond Future	159.1100	0.1591	153.0100	0.1530	3.834	0.0000	0.0000
2024/08/15	R214	07/11/2024		Bond Future	11.1251	66.8360	11.1192	66.8683	0.053	0.0000	0.0000
2024/08/15	R214	06/02/2025	12.71 Call	Bond Future	7946.9100	7.9469	7971.1100	7.9711	0.305	0.0000	0.0000
2024/08/15	R214	06/02/2025	12.71 Put	Bond Future	535.3600	0.5354	526.3000	0.5263	1.692	0.0000	0.0000
2024/08/15	R214	06/02/2025		Bond Future	11.2041	68.2522	11.1980	68.2854	0.055	0.0000	0.0000
2024/08/15	R214	06/02/2025	13.63 Call	Bond Future	11521.4100	11.5214	11550.3000	11.5503	0.251	0.0000	0.0000
2024/08/15	R214	06/02/2025	13.63 Put	Bond Future	198.5400	0.1985	194.1700	0.1942	2.201	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	
2024/08/15	R214	06/02/2025	12.25 Put	Bond Future	865.7300	0.8657	853.1800	0.8532	1.450	0.0000	0.0000
2024/08/15	R214	06/02/2025	12.25 Call	Bond Future	6154.9000	6.1549	6175.6100	6.1756	0.336	0.0000	0.0000
2024/08/15	R214	06/02/2025	11.75 Put	Bond Future	1456.7700	1.4568	1439.4800	1.4395	1.187	0.0000	0.0000
2024/08/15	R214	06/02/2025	11.75 Call	Bond Future	4301.3900	4.3014	4317.3600	4.3174	0.371	0.0000	0.0000
2024/08/15	R214	08/05/2025		Bond Future	11.2845	66.3707	11.2781	66.4049	0.057	0.0000	0.0000
2024/08/15	R214	08/05/2025	12.40 Call	Bond Future	6896.1600	6.8962	6917.0800	6.9171	0.303	0.0000	0.0000
2024/08/15	R214	08/05/2025	12.40 Put	Bond Future	1339.8000	1.3398	1326.5200	1.3265	0.991	0.0000	0.0000
2024/08/15	R214	07/08/2025		Bond Future	11.3731	67.7291	11.3664	67.7644	0.059	0.0000	0.0000
2024/08/15	R214	07/08/2025	12.97 Call	Bond Future	9152.2300	9.1522	9175.3100	9.1753	0.252	0.0000	0.0000
2024/08/15	R214	07/08/2025	12.97 Put	Bond Future	1510.1400	1.5101	1497.9900	1.4980	0.805	0.0000	0.0000
2024/08/15	R214	06/11/2025		Bond Future	11.4760	65.7735	11.4691	65.8097	0.061	0.0000	0.0000
2024/08/15	R214	06/11/2025	11.64 Call	Bond Future	4779.2400	4.7792	4794.8700	4.7949	0.327	0.0000	0.0000
2024/08/15	R214	06/11/2025	11.64 Put	Bond Future	3938.1200	3.9381	3917.5200	3.9175	0.523	0.0000	0.0000
2024/08/15	R248	07/11/2024		Bond Future	11.2419	81.3035	11.2411	81.3088	0.007	0.0000	0.0000
2024/08/15	R248	07/11/2024	12.79 Call	Bond Future	9570.0200	9.5700	9570.5200	9.5705	0.005	0.0000	0.0000
2024/08/15	R248	07/11/2024	12.79 Put	Bond Future	169.4700	0.1695	164.6900	0.1647	2.821	0.0000	0.0000
2024/08/15	R248	07/11/2024	12.80 Call	Bond Future	9621.4500	9.6215	9622.0000	9.6220	0.006	0.0000	0.0000
2024/08/15	R248	07/11/2024	12.80 Put	Bond Future	166.5500	0.1666	161.8200	0.1618	2.840	0.0000	0.0000
2024/08/15	R248	07/11/2024	12.78 Call	Bond Future	9518.5200	9.5185	9518.9600	9.5190	0.005	0.0000	0.0000
2024/08/15	R248	07/11/2024	12.78 Put	Bond Future	172.4000	0.1724	167.5600	0.1676	2.807	0.0000	0.0000
2024/08/15	R248	06/02/2025		Bond Future	11.3228	83.0262	11.3220	83.0320	0.008	0.0000	0.0000
2024/08/15	R248	06/02/2025	12.71 Call	Bond Future	9201.4000	9.2014	9200.0300	9.2000	0.015	0.0000	0.0000
2024/08/15	R248	06/02/2025	12.71 Put	Bond Future	791.6200	0.7916	784.4400	0.7844	0.907	0.0000	0.0000
2024/08/15	R248	08/05/2025		Bond Future	11.4049	80.3085	11.4040	80.3147	0.008	0.0000	0.0000
2024/08/15	R248	08/05/2025	12.60 Call	Bond Future	8854.7000	8.8547	8853.1500	8.8532	0.018	0.0000	0.0000
2024/08/15	R248	08/05/2025	12.60 Put	Bond Future	1602.7800	1.6028	1594.9700	1.5950	0.487	0.0000	0.0000
2024/08/15	R248	07/08/2025		Bond Future	11.4951	81.9517	11.4940	81.9586	0.009	0.0000	0.0000
2024/08/15	R248	07/08/2025	13.21 Call	Bond Future	11504.4900	11.5045	11504.7700	11.5048	0.002	0.0000	0.0000
2024/08/15	R248	07/08/2025	13.21 Put	Bond Future	1586.7500	1.5868	1580.2000	1.5802	0.413	0.0000	0.0000
2024/08/15	R248	06/11/2025		Bond Future	11.5991	79.1349	11.5980	79.1422	0.010	0.0000	0.0000
2024/08/15	R248	06/11/2025	11.74 Call	Bond Future	5765.0300	5.7650	5763.2300	5.7632	0.031	0.0000	0.0000
2024/08/15	R248	06/11/2025	11.74 Put	Bond Future	4872.4100	4.8724	4863.3100	4.8633	0.187	0.0000	0.0000
2024/08/15	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/15	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/15	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/15	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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