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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/08/2024 TO 19/08/2024

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
2024/08/19	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/19	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/19	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/19	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/19	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/19	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/19	2025	07/11/2024		Bond Future	185.6880	185.6880	185.6641	0.013	0.0000	0.0000
2024/08/19	2029	07/11/2024		Bond Future	133.8163	133.8163	133.7798	0.027	0.0000	0.0000
2024/08/19	2029	06/02/2025		Bond Future	136.6485	136.6485	136.6119	0.027	0.0000	0.0000
2024/08/19	2029	06/02/2025	132.40 Call	Bond Future	4248.4900	4.2485	4211.8700	0.862	0.0000	0.0000
2024/08/19	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	2029	08/05/2025		Bond Future	138.0136	138.0136	137.9769	0.027	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	
2024/08/19	2029	08/05/2025	137.85 Call	Bond Future	163.5700	0.1636	126.9100	0.1269	22.412	0.0000	0.0000
2024/08/19	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	2029	07/08/2025		Bond Future	140.7858	140.7858	140.7491	140.7491	0.026	0.0000	0.0000
2024/08/19	2029	07/08/2025	137.41 Call	Bond Future	3375.7800	3.3758	3339.1100	3.3391	1.086	0.0000	0.0000
2024/08/19	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	2029	06/11/2025		Bond Future	142.1162	142.1162	142.0793	142.0793	0.026	0.0000	0.0000
2024/08/19	2029	06/11/2025	139.79 Call	Bond Future	2326.2300	2.3262	2289.2700	2.2893	1.589	0.0000	0.0000
2024/08/19	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	2030	07/11/2024	10.21 Put	Bond Future	215.3200	0.2153	182.2800	0.1823	15.345	0.0000	0.0000
2024/08/19	2030	07/11/2024	10.21 Call	Bond Future	3552.3600	3.5524	3686.2700	3.6863	3.770	0.0000	0.0000
2024/08/19	2030	07/11/2024	10.71 Put	Bond Future	72.7000	0.0727	58.7800	0.0588	19.147	0.0000	0.0000
2024/08/19	2030	07/11/2024	10.71 Call	Bond Future	5261.6800	5.2617	5414.7100	5.4147	2.908	0.0000	0.0000
2024/08/19	2030	07/11/2024	11.91 Call	Bond Future	9449.3100	9.4493	9615.5600	9.6156	1.759	0.0000	0.0000
2024/08/19	2030	07/11/2024	11.91 Put	Bond Future	2.3000	0.0023	1.6000	0.0016	30.435	0.0000	0.0000
2024/08/19	2030	07/11/2024		Bond Future	9.3400	96.8025	9.2974	96.9694	0.455	0.0000	0.0000
2024/08/19	2030	07/11/2024	10.75 Call	Bond Future	5401.6000	5.4016	5555.6200	5.5556	2.851	0.0000	0.0000
2024/08/19	2030	07/11/2024	10.75 Put	Bond Future	66.4800	0.0665	53.5500	0.0536	19.449	0.0000	0.0000
2024/08/19	2030	07/11/2024	10.76 Call	Bond Future	5436.6000	5.4366	5590.8600	5.5909	2.837	0.0000	0.0000
2024/08/19	2030	07/11/2024	10.76 Put	Bond Future	65.0000	0.0650	52.3100	0.0523	19.523	0.0000	0.0000
2024/08/19	2030	07/11/2024	10.74 Call	Bond Future	5366.6100	5.3666	5520.3800	5.5204	2.865	0.0000	0.0000
2024/08/19	2030	07/11/2024	10.74 Put	Bond Future	68.0000	0.0680	54.8200	0.0548	19.382	0.0000	0.0000
2024/08/19	2030	06/02/2025		Bond Future	9.3898	94.8179	9.3445	94.9889	0.483	0.0000	0.0000
2024/08/19	2030	06/02/2025	10.68 Call	Bond Future	5034.8500	5.0349	5174.7300	5.1747	2.778	0.0000	0.0000
2024/08/19	2030	06/02/2025	10.68 Put	Bond Future	322.9700	0.3230	291.9000	0.2919	9.620	0.0000	0.0000
2024/08/19	2030	06/02/2025	8.68 Put	Bond Future	3261.9700	3.2620	3123.5700	3.1236	4.243	0.0000	0.0000
2024/08/19	2030	06/02/2025	8.68 Call	Bond Future	539.9900	0.5400	572.5400	0.5725	6.028	0.0000	0.0000
2024/08/19	2030	06/02/2025	9.18 Put	Bond Future	1982.5600	1.9826	1872.8200	1.8728	5.535	0.0000	0.0000
2024/08/19	2030	06/02/2025	9.18 Call	Bond Future	1187.9800	1.1880	1249.1900	1.2492	5.152	0.0000	0.0000
2024/08/19	2030	06/02/2025	9.69 Call	Bond Future	2233.3500	2.2334	2327.0800	2.3271	4.197	0.0000	0.0000
2024/08/19	2030	06/02/2025	9.69 Put	Bond Future	1110.1800	1.1102	1032.9600	1.0330	6.956	0.0000	0.0000
2024/08/19	2030	08/05/2025	8.68 Put	Bond Future	3651.6200	3.6516	3516.4900	3.5165	3.701	0.0000	0.0000
2024/08/19	2030	08/05/2025	8.68 Call	Bond Future	736.3200	0.7363	776.1500	0.7762	5.409	0.0000	0.0000
2024/08/19	2030	08/05/2025	9.18 Put	Bond Future	2465.1600	2.4652	2354.5200	2.3545	4.488	0.0000	0.0000
2024/08/19	2030	08/05/2025	9.18 Call	Bond Future	1401.2800	1.4013	1465.6000	1.4656	4.590	0.0000	0.0000
2024/08/19	2030	08/05/2025	9.99 Call	Bond Future	3074.7500	3.0748	3179.3300	3.1793	3.401	0.0000	0.0000
2024/08/19	2030	08/05/2025	9.99 Put	Bond Future	1230.1900	1.2302	1159.8100	1.1598	5.721	0.0000	0.0000
2024/08/19	2030	08/05/2025	12.28 Call	Bond Future	9593.8100	9.5938	9759.2100	9.7592	1.724	0.0000	0.0000
2024/08/19	2030	08/05/2025	12.28 Put	Bond Future	97.4500	0.0975	87.8900	0.0879	9.810	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	
2024/08/19	2030	08/05/2025	10.69 Put	Bond Future	655.4900	0.6555	611.6100	0.6116	6.694	0.0000	0.0000
2024/08/19	2030	08/05/2025	10.69 Call	Bond Future	4926.1500	4.9262	5057.2300	5.0572	2.661	0.0000	0.0000
2024/08/19	2030	08/05/2025	11.86 Call	Bond Future	8331.3900	8.3314	8490.6900	8.4907	1.912	0.0000	0.0000
2024/08/19	2030	08/05/2025	11.86 Put	Bond Future	178.1800	0.1782	162.5200	0.1625	8.789	0.0000	0.0000
2024/08/19	2030	08/05/2025	10.31 Put	Bond Future	924.2500	0.9243	867.1600	0.8672	6.177	0.0000	0.0000
2024/08/19	2030	08/05/2025	10.31 Call	Bond Future	3887.7300	3.8877	4005.6000	4.0056	3.032	0.0000	0.0000
2024/08/19	2030	08/05/2025		Bond Future	9.4727	96.7304	9.4243	96.9054	0.511	0.0000	0.0000
2024/08/19	2030	08/05/2025	9.93 Call	Bond Future	2929.9200	2.9299	3031.8100	3.0318	3.478	0.0000	0.0000
2024/08/19	2030	08/05/2025	9.93 Put	Bond Future	1297.0300	1.2970	1223.9600	1.2240	5.634	0.0000	0.0000
2024/08/19	2030	07/08/2025	12.12 Call	Bond Future	8554.2900	8.5543	8713.7900	8.7138	1.865	0.0000	0.0000
2024/08/19	2030	07/08/2025	12.12 Put	Bond Future	271.1600	0.2712	251.7100	0.2517	7.173	0.0000	0.0000
2024/08/19	2030	07/08/2025	10.48 Put	Bond Future	1109.2200	1.1092	1049.9600	1.0500	5.342	0.0000	0.0000
2024/08/19	2030	07/08/2025	10.48 Call	Bond Future	4163.8100	4.1638	4283.5000	4.2835	2.875	0.0000	0.0000
2024/08/19	2030	07/08/2025		Bond Future	9.5746	94.6389	9.5227	94.8178	0.542	0.0000	0.0000
2024/08/19	2030	07/08/2025	11.11 Call	Bond Future	5805.3000	5.8053	5943.1900	5.9432	2.375	0.0000	0.0000
2024/08/19	2030	07/08/2025	11.11 Put	Bond Future	697.0000	0.6970	655.9400	0.6559	5.891	0.0000	0.0000
2024/08/19	2030	06/11/2025		Bond Future	9.6876	96.4817	9.6319	96.6646	0.575	0.0000	0.0000
2024/08/19	2030	06/11/2025	9.54 Call	Bond Future	2047.2000	2.0472	2128.1100	2.1281	3.952	0.0000	0.0000
2024/08/19	2030	06/11/2025	9.54 Put	Bond Future	2532.5900	2.5326	2430.6300	2.4306	4.026	0.0000	0.0000
2024/08/19	2032	07/11/2024	9.75 Put	Bond Future	2451.2000	2.4512	2290.7900	2.2908	6.544	0.0000	0.0000
2024/08/19	2032	07/11/2024	9.75 Call	Bond Future	710.6000	0.7106	754.2700	0.7543	6.146	0.0000	0.0000
2024/08/19	2032	07/11/2024	9.90 Put	Bond Future	1996.4900	1.9965	1850.2000	1.8502	7.327	0.0000	0.0000
2024/08/19	2032	07/11/2024	9.90 Call	Bond Future	989.9500	0.9900	1047.7400	1.0477	5.838	0.0000	0.0000
2024/08/19	2032	07/11/2024	10.60 Call	Bond Future	2985.6200	2.9856	3113.6100	3.1136	4.287	0.0000	0.0000
2024/08/19	2032	07/11/2024	10.60 Put	Bond Future	663.3900	0.6634	587.3000	0.5873	11.470	0.0000	0.0000
2024/08/19	2032	07/11/2024	11.11 Put	Bond Future	265.6700	0.2657	226.5200	0.2265	14.736	0.0000	0.0000
2024/08/19	2032	07/11/2024	11.11 Call	Bond Future	4916.0600	4.9161	5080.9900	5.0810	3.355	0.0000	0.0000
2024/08/19	2032	07/11/2024	11.61 Put	Bond Future	102.7000	0.1027	84.2800	0.0843	17.936	0.0000	0.0000
2024/08/19	2032	07/11/2024	11.61 Call	Bond Future	6959.5000	6.9595	7145.1600	7.1452	2.668	0.0000	0.0000
2024/08/19	2032	07/11/2024	12.95 Call	Bond Future	12421.6300	12.4216	12625.0700	12.6251	1.638	0.0000	0.0000
2024/08/19	2032	07/11/2024	12.95 Put	Bond Future	2.0700	0.0021	1.4300	0.0014	30.918	0.0000	0.0000
2024/08/19	2032	07/11/2024		Bond Future	10.1082	91.4506	10.0657	91.6547	0.420	0.0000	0.0000
2024/08/19	2032	07/11/2024	13.36 Call	Bond Future	14025.6400	14.0256	14229.5500	14.2296	1.454	0.0000	0.0000
2024/08/19	2032	07/11/2024	13.36 Put	Bond Future	0.4600	0.0005	0.2900	0.0003	36.957	0.0000	0.0000
2024/08/19	2032	07/11/2024	11.64 Put	Bond Future	96.9200	0.0969	79.3500	0.0794	18.128	0.0000	0.0000
2024/08/19	2032	07/11/2024	11.64 Call	Bond Future	7083.7700	7.0838	7270.2800	7.2703	2.633	0.0000	0.0000
2024/08/19	2032	07/11/2024	11.48 Call	Bond Future	6422.1400	6.4221	6603.6400	6.6036	2.826	0.0000	0.0000
2024/08/19	2032	07/11/2024	11.48 Put	Bond Future	131.9100	0.1319	109.3300	0.1093	17.118	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	
2024/08/19	2032	07/11/2024	11.49 Call	Bond Future	6463.3800	6.4634	6645.2300	6.6452	2.814	0.0000	0.0000
2024/08/19	2032	07/11/2024	11.49 Put	Bond Future	129.4000	0.1294	107.1700	0.1072	17.179	0.0000	0.0000
2024/08/19	2032	07/11/2024	11.47 Call	Bond Future	6380.9000	6.3809	6562.0500	6.5621	2.839	0.0000	0.0000
2024/08/19	2032	07/11/2024	11.47 Put	Bond Future	134.4600	0.1345	111.5300	0.1115	17.053	0.0000	0.0000
2024/08/19	2032	06/02/2025		Bond Future	10.1871	93.3635	10.1425	93.5723	0.438	0.0000	0.0000
2024/08/19	2032	06/02/2025	11.72 Call	Bond Future	7165.0900	7.1651	7340.8600	7.3409	2.453	0.0000	0.0000
2024/08/19	2032	06/02/2025	11.72 Put	Bond Future	349.3900	0.3494	316.3400	0.3163	9.459	0.0000	0.0000
2024/08/19	2032	06/02/2025	9.42 Put	Bond Future	4322.0400	4.3220	4150.4600	4.1505	3.970	0.0000	0.0000
2024/08/19	2032	06/02/2025	9.42 Call	Bond Future	645.2100	0.6452	682.4500	0.6825	5.772	0.0000	0.0000
2024/08/19	2032	06/02/2025	9.92 Put	Bond Future	2698.8400	2.6988	2560.6600	2.5607	5.120	0.0000	0.0000
2024/08/19	2032	06/02/2025	9.92 Call	Bond Future	1439.7000	1.4397	1510.3400	1.5103	4.907	0.0000	0.0000
2024/08/19	2032	06/02/2025	10.61 Call	Bond Future	3238.2200	3.2382	3359.2600	3.3593	3.738	0.0000	0.0000
2024/08/19	2032	06/02/2025	10.61 Put	Bond Future	1289.0500	1.2891	1201.2700	1.2013	6.810	0.0000	0.0000
2024/08/19	2032	08/05/2025	9.42 Put	Bond Future	4931.5300	4.9315	4763.7400	4.7637	3.402	0.0000	0.0000
2024/08/19	2032	08/05/2025	9.42 Call	Bond Future	891.0600	0.8911	936.8400	0.9368	5.138	0.0000	0.0000
2024/08/19	2032	08/05/2025	9.92 Put	Bond Future	3378.8900	3.3789	3239.7700	3.2398	4.117	0.0000	0.0000
2024/08/19	2032	08/05/2025	9.92 Call	Bond Future	1699.3700	1.6994	1773.8200	1.7738	4.381	0.0000	0.0000
2024/08/19	2032	08/05/2025	10.97 Call	Bond Future	4441.6500	4.4417	4576.7700	4.5768	3.042	0.0000	0.0000
2024/08/19	2032	08/05/2025	10.97 Put	Bond Future	1402.0900	1.4021	1323.6400	1.3236	5.595	0.0000	0.0000
2024/08/19	2032	08/05/2025		Bond Future	10.2857	91.0831	10.2387	91.2967	0.457	0.0000	0.0000
2024/08/19	2032	08/05/2025	10.91 Call	Bond Future	4255.5800	4.2556	4387.6900	4.3877	3.104	0.0000	0.0000
2024/08/19	2032	08/05/2025	10.91 Put	Bond Future	1477.2700	1.4773	1395.8100	1.3958	5.514	0.0000	0.0000
2024/08/19	2032	07/08/2025		Bond Future	10.3977	92.8883	10.3482	93.1066	0.476	0.0000	0.0000
2024/08/19	2032	07/08/2025	12.01 Call	Bond Future	7799.8100	7.7998	7964.7100	7.9647	2.114	0.0000	0.0000
2024/08/19	2032	07/08/2025	12.01 Put	Bond Future	1042.8200	1.0428	989.4200	0.9894	5.121	0.0000	0.0000
2024/08/19	2032	06/11/2025		Bond Future	10.5276	90.5359	10.4754	90.7589	0.497	0.0000	0.0000
2024/08/19	2032	06/11/2025	10.42 Call	Bond Future	3006.3200	3.0063	3107.1400	3.1071	3.354	0.0000	0.0000
2024/08/19	2032	06/11/2025	10.42 Put	Bond Future	3466.3400	3.4663	3344.1000	3.3441	3.526	0.0000	0.0000
2024/08/19	2033	07/11/2024		Bond Future	127.0150	127.0150	127.0091	127.0091	0.005	0.0000	0.0000
2024/08/19	2033	06/02/2025		Bond Future	129.7036	129.7036	129.6981	129.6981	0.004	0.0000	0.0000
2024/08/19	2033	06/02/2025	124.94 Call	Bond Future	4763.5500	4.7636	4758.0600	4.7581	0.115	0.0000	0.0000
2024/08/19	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	2033	08/05/2025		Bond Future	130.8270	130.8270	130.8221	130.8221	0.004	0.0000	0.0000
2024/08/19	2033	08/05/2025	130.62 Call	Bond Future	207.0100	0.2070	202.1400	0.2021	2.353	0.0000	0.0000
2024/08/19	2033	08/05/2025	130.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	2033	07/08/2025		Bond Future	133.4552	133.4552	133.4509	133.4509	0.003	0.0000	0.0000
2024/08/19	2033	07/08/2025	128.65 Call	Bond Future	4805.1900	4.8052	4800.8900	4.8009	0.089	0.0000	0.0000
2024/08/19	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/08/19	2033	06/11/2025		Bond Future	134.5389	134.5389	134.5350	134.5350	0.003	0.0000	0.0000
2024/08/19	2033	06/11/2025	133.14 Call	Bond Future	1398.9400	1.3989	1394.9900	1.3950	0.282	0.0000	0.0000
2024/08/19	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	2037	07/11/2024		Bond Future	11.1901	84.6902	11.1478	84.9330	0.378	0.0000	0.0000
2024/08/19	2037	07/11/2024	12.58 Call	Bond Future	7614.2800	7.6143	7829.1000	7.8291	2.821	0.0000	0.0000
2024/08/19	2037	07/11/2024	12.58 Put	Bond Future	167.3200	0.1673	139.3800	0.1394	16.699	0.0000	0.0000
2024/08/19	2037	07/11/2024	12.59 Call	Bond Future	7661.2300	7.6612	7876.4600	7.8765	2.809	0.0000	0.0000
2024/08/19	2037	07/11/2024	12.59 Put	Bond Future	164.2600	0.1643	136.7300	0.1367	16.760	0.0000	0.0000
2024/08/19	2037	07/11/2024	12.57 Call	Bond Future	7567.3900	7.5674	7781.8000	7.7818	2.833	0.0000	0.0000
2024/08/19	2037	07/11/2024	12.57 Put	Bond Future	170.4800	0.1705	142.1300	0.1421	16.630	0.0000	0.0000
2024/08/19	2037	06/02/2025		Bond Future	11.2856	82.2015	11.2416	82.4498	0.390	0.0000	0.0000
2024/08/19	2037	06/02/2025	12.76 Call	Bond Future	8264.4800	8.2645	8467.4100	8.4674	2.455	0.0000	0.0000
2024/08/19	2037	06/02/2025	12.76 Put	Bond Future	523.6500	0.5237	478.2800	0.4783	8.664	0.0000	0.0000
2024/08/19	2037	08/05/2025		Bond Future	11.4013	83.8588	11.3555	84.1126	0.402	0.0000	0.0000
2024/08/19	2037	08/05/2025	12.25 Call	Bond Future	6133.7100	6.1337	6300.6800	6.3007	2.722	0.0000	0.0000
2024/08/19	2037	08/05/2025	12.25 Put	Bond Future	1626.7200	1.6267	1539.8700	1.5399	5.339	0.0000	0.0000
2024/08/19	2037	08/05/2025	12.55 Put	Bond Future	1271.8600	1.2719	1199.5500	1.1996	5.685	0.0000	0.0000
2024/08/19	2037	08/05/2025	12.55 Call	Bond Future	7287.3400	7.2873	7468.8500	7.4689	2.491	0.0000	0.0000
2024/08/19	2037	08/05/2025	13.30 Put	Bond Future	680.6800	0.6807	636.2300	0.6362	6.530	0.0000	0.0000
2024/08/19	2037	08/05/2025	13.30 Call	Bond Future	10286.8200	10.2868	10496.1900	10.4962	2.035	0.0000	0.0000
2024/08/19	2037	08/05/2025	13.35 Put	Bond Future	644.7200	0.6447	602.0500	0.6021	6.618	0.0000	0.0000
2024/08/19	2037	08/05/2025	13.35 Call	Bond Future	10481.4200	10.4814	10692.5700	10.6926	2.015	0.0000	0.0000
2024/08/19	2037	07/08/2025		Bond Future	11.5294	81.2605	11.4817	81.5197	0.414	0.0000	0.0000
2024/08/19	2037	07/08/2025	13.01 Call	Bond Future	8991.5500	8.9916	9181.0600	9.1811	2.108	0.0000	0.0000
2024/08/19	2037	07/08/2025	13.01 Put	Bond Future	1503.6400	1.5036	1433.8600	1.4339	4.641	0.0000	0.0000
2024/08/19	2037	06/11/2025		Bond Future	11.6612	82.8408	11.6114	83.1056	0.427	0.0000	0.0000
2024/08/19	2037	06/11/2025	11.63 Call	Bond Future	4245.4200	4.2454	4369.8400	4.3698	2.931	0.0000	0.0000
2024/08/19	2037	06/11/2025	11.63 Put	Bond Future	4411.2800	4.4113	4270.9300	4.2709	3.182	0.0000	0.0000
2024/08/19	2038	07/11/2024		Bond Future	138.9859	138.9859	138.8268	138.8268	0.114	0.0000	0.0000
2024/08/19	2038	06/02/2025		Bond Future	139.8162	139.8162	139.6543	139.6543	0.116	0.0000	0.0000
2024/08/19	2038	06/02/2025	135.23 Call	Bond Future	4586.1500	4.5862	4424.3200	4.4243	3.529	0.0000	0.0000
2024/08/19	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	2038	08/05/2025		Bond Future	142.6721	142.6721	142.5078	142.5078	0.115	0.0000	0.0000
2024/08/19	2038	08/05/2025	139.68 Call	Bond Future	2992.1300	2.9921	2827.7500	2.8278	5.494	0.0000	0.0000
2024/08/19	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	2038	07/08/2025		Bond Future	143.3859	143.3859	143.2188	143.2188	0.117	0.0000	0.0000
2024/08/19	2038	07/08/2025	139.56 Call	Bond Future	3825.8900	3.8259	3658.7700	3.6588	4.368	0.0000	0.0000
2024/08/19	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	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	
2024/08/19	2038	06/11/2025		Bond Future	146.2174	146.2174	146.0476	146.0476	0.116	0.0000	0.0000
2024/08/19	2038	06/11/2025	143.88 Call	Bond Future	2337.4300	2.3374	2167.5700	2.1676	7.267	0.0000	0.0000
2024/08/19	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	2040	07/11/2024	12.10 Put	Bond Future	672.8000	0.6728	597.5500	0.5976	11.185	0.0000	0.0000
2024/08/19	2040	07/11/2024	12.10 Call	Bond Future	4620.4100	4.6204	4774.8400	4.7748	3.342	0.0000	0.0000
2024/08/19	2040	07/11/2024	12.60 Call	Bond Future	7016.6100	7.0166	7206.7400	7.2067	2.710	0.0000	0.0000
2024/08/19	2040	07/11/2024	12.60 Put	Bond Future	279.3800	0.2794	239.8300	0.2398	14.156	0.0000	0.0000
2024/08/19	2040	07/11/2024	13.15 Call	Bond Future	9735.3400	9.7353	9947.1500	9.9472	2.176	0.0000	0.0000
2024/08/19	2040	07/11/2024	13.15 Put	Bond Future	102.7800	0.1028	84.9100	0.0849	17.387	0.0000	0.0000
2024/08/19	2040	07/11/2024		Bond Future	11.4371	85.1258	11.4001	85.3555	0.324	0.0000	0.0000
2024/08/19	2040	07/11/2024	12.85 Call	Bond Future	8252.7200	8.2527	8454.6200	8.4546	2.446	0.0000	0.0000
2024/08/19	2040	07/11/2024	12.85 Put	Bond Future	177.6600	0.1777	149.8800	0.1499	15.637	0.0000	0.0000
2024/08/19	2040	07/11/2024	12.86 Call	Bond Future	8302.2300	8.3022	8504.5300	8.5045	2.437	0.0000	0.0000
2024/08/19	2040	07/11/2024	12.86 Put	Bond Future	174.4200	0.1744	147.0400	0.1470	15.698	0.0000	0.0000
2024/08/19	2040	07/11/2024	12.84 Call	Bond Future	8203.1600	8.2032	8404.6500	8.4047	2.456	0.0000	0.0000
2024/08/19	2040	07/11/2024	12.84 Put	Bond Future	180.9100	0.1809	152.7200	0.1527	15.582	0.0000	0.0000
2024/08/19	2040	06/02/2025		Bond Future	11.5342	82.3956	11.4956	82.6306	0.334	0.0000	0.0000
2024/08/19	2040	06/02/2025	12.95 Call	Bond Future	8583.3500	8.5834	8770.7100	8.7707	2.183	0.0000	0.0000
2024/08/19	2040	06/02/2025	12.95 Put	Bond Future	613.0900	0.6131	565.4800	0.5655	7.766	0.0000	0.0000
2024/08/19	2040	06/02/2025	11.00 Put	Bond Future	4658.9200	4.6589	4480.4000	4.4804	3.832	0.0000	0.0000
2024/08/19	2040	06/02/2025	11.00 Call	Bond Future	1309.7500	1.3098	1366.2000	1.3662	4.310	0.0000	0.0000
2024/08/19	2040	06/02/2025	11.70 Call	Bond Future	3334.9200	3.3349	3447.2200	3.4472	3.367	0.0000	0.0000
2024/08/19	2040	06/02/2025	11.70 Put	Bond Future	2335.4100	2.3354	2212.7400	2.2127	5.253	0.0000	0.0000
2024/08/19	2040	06/02/2025	12.20 Call	Bond Future	5282.5700	5.2826	5430.9700	5.4310	2.809	0.0000	0.0000
2024/08/19	2040	06/02/2025	12.20 Put	Bond Future	1378.8200	1.3788	1292.2500	1.2923	6.279	0.0000	0.0000
2024/08/19	2040	08/05/2025		Bond Future	11.6496	84.0566	11.6096	84.2968	0.344	0.0000	0.0000
2024/08/19	2040	08/05/2025	12.63 Call	Bond Future	7143.2900	7.1433	7305.2600	7.3053	2.267	0.0000	0.0000
2024/08/19	2040	08/05/2025	12.63 Put	Bond Future	1586.2100	1.5862	1508.0100	1.5080	4.930	0.0000	0.0000
2024/08/19	2040	08/05/2025	13.43 Put	Bond Future	835.5400	0.8355	787.5600	0.7876	5.742	0.0000	0.0000
2024/08/19	2040	08/05/2025	13.43 Call	Bond Future	10508.7700	10.5088	10700.9600	10.7010	1.829	0.0000	0.0000
2024/08/19	2040	08/05/2025	12.75 Put	Bond Future	1439.4200	1.4394	1366.6200	1.3666	5.058	0.0000	0.0000
2024/08/19	2040	08/05/2025	12.75 Call	Bond Future	7636.7800	7.6368	7804.1500	7.8042	2.192	0.0000	0.0000
2024/08/19	2040	08/05/2025	13.50 Put	Bond Future	790.8200	0.7908	744.8900	0.7449	5.808	0.0000	0.0000
2024/08/19	2040	08/05/2025	13.50 Call	Bond Future	10807.6900	10.8077	11001.9300	11.0019	1.797	0.0000	0.0000
2024/08/19	2040	07/08/2025		Bond Future	11.7767	81.2113	11.7349	81.4567	0.354	0.0000	0.0000
2024/08/19	2040	07/08/2025	13.29 Call	Bond Future	9801.1200	9.8011	9979.4200	9.9794	1.819	0.0000	0.0000
2024/08/19	2040	07/08/2025	13.29 Put	Bond Future	1612.0700	1.6121	1544.9700	1.5450	4.162	0.0000	0.0000
2024/08/19	2040	06/11/2025		Bond Future	11.9063	82.7902	11.8629	83.0408	0.365	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	
2024/08/19	2040	06/11/2025	11.84 Call	Bond Future	4507.1800	4.5072	4621.6100	4.6216	2.539	0.0000	0.0000
2024/08/19	2040	06/11/2025	11.84 Put	Bond Future	4890.5400	4.8905	4754.3700	4.7544	2.784	0.0000	0.0000
2024/08/19	2044	07/11/2024	12.25 Call	Bond Future	5161.5700	5.1616	5304.1400	5.3041	2.762	0.0000	0.0000
2024/08/19	2044	07/11/2024	12.25 Put	Bond Future	545.1600	0.5452	484.6800	0.4847	11.094	0.0000	0.0000
2024/08/19	2044	07/11/2024	12.00 Call	Bond Future	3993.9900	3.9940	4115.7700	4.1158	3.049	0.0000	0.0000
2024/08/19	2044	07/11/2024	12.00 Put	Bond Future	842.5800	0.8426	761.3100	0.7613	9.645	0.0000	0.0000
2024/08/19	2044	07/11/2024	12.50 Call	Bond Future	6384.4100	6.3844	6543.6200	6.5436	2.494	0.0000	0.0000
2024/08/19	2044	07/11/2024	12.50 Put	Bond Future	349.1200	0.3491	305.2800	0.3053	12.557	0.0000	0.0000
2024/08/19	2044	07/11/2024		Bond Future	11.4881	81.3941	11.4563	81.5971	0.277	0.0000	0.0000
2024/08/19	2044	07/11/2024	12.91 Call	Bond Future	8431.6900	8.4317	8610.0800	8.6101	2.116	0.0000	0.0000
2024/08/19	2044	07/11/2024	12.91 Put	Bond Future	164.7000	0.1647	140.0400	0.1400	14.973	0.0000	0.0000
2024/08/19	2044	07/11/2024	12.92 Call	Bond Future	8481.6400	8.4816	8660.3900	8.6604	2.107	0.0000	0.0000
2024/08/19	2044	07/11/2024	12.92 Put	Bond Future	161.6500	0.1617	137.3500	0.1374	15.032	0.0000	0.0000
2024/08/19	2044	07/11/2024	12.90 Call	Bond Future	8381.6800	8.3817	8559.7000	8.5597	2.124	0.0000	0.0000
2024/08/19	2044	07/11/2024	12.90 Put	Bond Future	167.7600	0.1678	142.7300	0.1427	14.920	0.0000	0.0000
2024/08/19	2044	06/02/2025		Bond Future	11.5796	78.7112	11.5466	78.9188	0.285	0.0000	0.0000
2024/08/19	2044	06/02/2025	13.02 Call	Bond Future	8878.7700	8.8788	9042.3700	9.0424	1.843	0.0000	0.0000
2024/08/19	2044	06/02/2025	13.02 Put	Bond Future	626.7300	0.6267	582.7000	0.5827	7.025	0.0000	0.0000
2024/08/19	2044	06/02/2025	13.75 Call	Bond Future	12163.9500	12.1640	12348.9200	12.3489	1.521	0.0000	0.0000
2024/08/19	2044	06/02/2025	13.75 Put	Bond Future	265.1200	0.2651	242.4600	0.2425	8.547	0.0000	0.0000
2024/08/19	2044	06/02/2025	12.50 Put	Bond Future	1091.8000	1.0918	1025.5800	1.0256	6.065	0.0000	0.0000
2024/08/19	2044	06/02/2025	12.50 Call	Bond Future	6536.9600	6.5370	6678.3700	6.6784	2.163	0.0000	0.0000
2024/08/19	2044	06/02/2025	12.00 Put	Bond Future	1850.8800	1.8509	1756.0300	1.7560	5.125	0.0000	0.0000
2024/08/19	2044	06/02/2025	12.00 Call	Bond Future	4417.6400	4.4176	4530.4200	4.5304	2.553	0.0000	0.0000
2024/08/19	2044	08/05/2025		Bond Future	11.6878	80.2977	11.6535	80.5101	0.294	0.0000	0.0000
2024/08/19	2044	08/05/2025	12.72 Call	Bond Future	7549.7500	7.5498	7692.4000	7.6924	1.889	0.0000	0.0000
2024/08/19	2044	08/05/2025	12.72 Put	Bond Future	1576.8500	1.5769	1507.1400	1.5071	4.421	0.0000	0.0000
2024/08/19	2044	07/08/2025		Bond Future	11.8063	77.5032	11.7706	77.7201	0.302	0.0000	0.0000
2024/08/19	2044	07/08/2025	13.34 Call	Bond Future	10116.3300	10.1163	10272.2800	10.2723	1.542	0.0000	0.0000
2024/08/19	2044	07/08/2025	13.34 Put	Bond Future	1651.1500	1.6512	1590.1700	1.5902	3.693	0.0000	0.0000
2024/08/19	2044	06/11/2025		Bond Future	11.9266	79.0098	11.8896	79.2314	0.311	0.0000	0.0000
2024/08/19	2044	06/11/2025	11.88 Call	Bond Future	4715.8800	4.7159	4815.9500	4.8160	2.122	0.0000	0.0000
2024/08/19	2044	06/11/2025	11.88 Put	Bond Future	4994.8400	4.9948	4873.3200	4.8733	2.433	0.0000	0.0000
2024/08/19	2046	07/11/2024		Bond Future	119.6865	119.6865	120.0469	120.0469	0.301	0.0000	0.0000
2024/08/19	2046	06/02/2025		Bond Future	122.2195	122.2195	122.5882	122.5882	0.302	0.0000	0.0000
2024/08/19	2046	06/02/2025	114.01 Call	Bond Future	8209.4700	8.2095	8578.2200	8.5782	4.492	0.0000	0.0000
2024/08/19	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	2046	08/05/2025		Bond Future	122.4736	122.4736	122.8505	122.8505	0.308	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	
2024/08/19	2046	08/05/2025	121.97 Call	Bond Future	503.5600	0.5036	880.5300	0.8805	74.861	0.0000	0.0000
2024/08/19	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	2046	07/08/2025		Bond Future	124.9323	124.9323	125.3175	125.3175	0.308	0.0000	0.0000
2024/08/19	2046	07/08/2025	118.69 Call	Bond Future	6242.3400	6.2423	6627.4900	6.6275	6.170	0.0000	0.0000
2024/08/19	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	2046	06/11/2025		Bond Future	125.1181	125.1181	125.5111	125.5111	0.314	0.0000	0.0000
2024/08/19	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	101.0500	0.1011	100.000	0.0000	0.0000
2024/08/19	2046	06/11/2025	125.41 Put	Bond Future	291.9400	0.2919	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/08/19	2050	07/11/2024		Bond Future	121.1366	121.1366	121.5415	121.5415	0.334	0.0000	0.0000
2024/08/19	2050	06/02/2025		Bond Future	121.3477	121.3477	121.7618	121.7618	0.341	0.0000	0.0000
2024/08/19	2050	06/02/2025	115.60 Call	Bond Future	5747.6700	5.7477	6161.8000	6.1618	7.205	0.0000	0.0000
2024/08/19	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	2050	08/05/2025		Bond Future	123.8264	123.8264	124.2497	124.2497	0.342	0.0000	0.0000
2024/08/19	2050	08/05/2025	121.16 Call	Bond Future	2666.4300	2.6664	3089.6700	3.0897	15.873	0.0000	0.0000
2024/08/19	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	2050	07/08/2025		Bond Future	123.9143	123.9143	124.3463	124.3463	0.349	0.0000	0.0000
2024/08/19	2050	07/08/2025	119.89 Call	Bond Future	4024.2800	4.0243	4456.3400	4.4563	10.736	0.0000	0.0000
2024/08/19	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	2050	06/11/2025		Bond Future	126.3607	126.3607	126.8020	126.8020	0.349	0.0000	0.0000
2024/08/19	2050	06/11/2025	124.42 Call	Bond Future	1940.7000	1.9407	2381.9800	2.3820	22.738	0.0000	0.0000
2024/08/19	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	AL37	07/11/2024		Index Future	1037.4120	1037.4120	1039.3390	1039.3390	0.186	0.0000	0.0000
2024/08/19	AL37	06/02/2025		Index Future	1059.1220	1059.1220	1061.1050	1061.1050	0.187	0.0000	0.0000
2024/08/19	AL37	08/05/2025		Index Future	1080.5280	1080.5280	1082.5690	1082.5690	0.189	0.0000	0.0000
2024/08/19	AL37	07/08/2025		Index Future	1102.0080	1102.0080	1104.1050	1104.1050	0.190	0.0000	0.0000
2024/08/19	AL37	06/11/2025		Index Future	1123.5750	1123.5750	1125.7270	1125.7270	0.192	0.0000	0.0000
2024/08/19	AL7T	07/11/2024		Index Future	1231.6720	1231.6720	1234.1940	1234.1940	0.205	0.0000	0.0000
2024/08/19	AL7T	06/02/2025		Index Future	1257.4470	1257.4470	1260.0400	1260.0400	0.206	0.0000	0.0000
2024/08/19	AL7T	08/05/2025		Index Future	1282.8620	1282.8620	1285.5290	1285.5290	0.208	0.0000	0.0000
2024/08/19	AL7T	07/08/2025		Index Future	1308.3640	1308.3640	1311.1020	1311.1020	0.209	0.0000	0.0000
2024/08/19	AL7T	06/11/2025		Index Future	1333.9700	1333.9700	1336.7780	1336.7780	0.210	0.0000	0.0000
2024/08/19	ALBI	07/11/2024		Index Future	1065.0050	1065.0050	1067.2140	1067.2140	0.207	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	
2024/08/19	ALBI	06/02/2025		Index Future	1087.2920	1087.2920	1089.5640	1089.5640	0.209	0.0000	0.0000
2024/08/19	ALBI	08/05/2025		Index Future	1109.2680	1109.2680	1111.6040	1111.6040	0.211	0.0000	0.0000
2024/08/19	ALBI	07/08/2025		Index Future	1131.3190	1131.3190	1133.7170	1133.7170	0.212	0.0000	0.0000
2024/08/19	ALBI	06/11/2025		Index Future	1153.4600	1153.4600	1155.9190	1155.9190	0.213	0.0000	0.0000
2024/08/19	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/08/19	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	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
2024/08/19	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/19	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/19	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/19	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/19	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/19	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/19	ES33	07/11/2024		Bond Future	11.5569	79.0775	11.5193	79.2516	0.325	0.0000
2024/08/19	ES33	06/02/2025		Bond Future	11.6873	80.7508	11.6479	80.9291	0.337	0.0000
2024/08/19	ES33	06/02/2025	13.34 Call	Bond Future	7019.1900	7.0192	7197.4700	7.1975	2.540	0.0000
2024/08/19	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/19	ES33	08/05/2025		Bond Future	11.8332	78.5986	11.7919	78.7810	0.349	0.0000
2024/08/19	ES33	08/05/2025	12.73 Call	Bond Future	3826.6200	3.8266	4009.0400	4.0090	4.767	0.0000
2024/08/19	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/19	ES33	07/08/2025		Bond Future	11.9931	80.1740	11.9497	80.3605	0.361	0.0000
2024/08/19	ES33	07/08/2025	13.56 Call	Bond Future	6369.4200	6.3694	6555.9200	6.5559	2.928	0.0000
2024/08/19	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/19	ES33	06/11/2025		Bond Future	12.1751	77.9556	12.1296	78.1462	0.374	0.0000
2024/08/19	ES33	06/11/2025	12.01 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/19	ES33	06/11/2025	12.01 Put	Bond Future	694.6000	0.6946	503.9900	0.5040	27.442	0.0000
2024/08/19	ES42	07/11/2024		Bond Future	11.9240	75.4995	11.8867	75.7166	0.313	0.0000
2024/08/19	ES42	06/02/2025		Bond Future	12.0318	77.0961	11.9931	77.3182	0.322	0.0000
2024/08/19	ES42	06/02/2025	13.71 Call	Bond Future	8702.5800	8.7026	8924.7300	8.9247	2.553	0.0000
2024/08/19	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/19	ES42	08/05/2025		Bond Future	12.1556	74.4023	12.1153	74.6295	0.331	0.0000
2024/08/19	ES42	08/05/2025	13.25 Call	Bond Future	5771.3900	5.7714	5998.5900	5.9986	3.937	0.0000
2024/08/19	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/19	ES42	07/08/2025		Bond Future	12.2861	75.8910	12.2442	76.1231	0.341	0.0000
2024/08/19	ES42	07/08/2025	13.79 Call	Bond Future	7618.7800	7.6188	7850.9300	7.8509	3.047	0.0000
2024/08/19	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/19	ES42	06/11/2025		Bond Future	12.4295	73.1191	12.3859	73.3562	0.351	0.0000
2024/08/19	ES42	06/11/2025	12.39 Call	Bond Future	0.0000	0.0000	22.2700	0.0223	100.000	0.0000
2024/08/19	ES42	06/11/2025	12.39 Put	Bond Future	214.7900	0.2148	0.0000	0.0000	(100.000)	0.0000
2024/08/19	GOVI	07/11/2024	948.79 Call	GOVI	1000730.0000	100.0730	1022330.0000	102.2330	2.158	0.0000
2024/08/19	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	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	
2024/08/19	GOVI	07/11/2024	948.80 Call	GOVI	1000630.0000	100.0630	1022230.0000	102.2230	2.159	0.0000	0.0000
2024/08/19	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	GOVI	07/11/2024	948.78 Call	GOVI	1000830.0000	100.0830	1022430.0000	102.2430	2.158	0.0000	0.0000
2024/08/19	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	GOVI	07/11/2024		GOVI	1048.8630	1048.8630	1051.0230	1051.0230	0.206	0.0000	0.0000
2024/08/19	GOVI	06/02/2025		GOVI	1070.8130	1070.8130	1073.0340	1073.0340	0.207	0.0000	0.0000
2024/08/19	GOVI	06/02/2025	972.00 Call	GOVI	988130.0000	98.8130	1010340.0000	101.0340	2.248	0.0000	0.0000
2024/08/19	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	GOVI	08/05/2025		GOVI	1092.4550	1092.4550	1094.7400	1094.7400	0.209	0.0000	0.0000
2024/08/19	GOVI	08/05/2025	1,022. Call 00	GOVI	704550.0000	70.4550	727400.0000	72.7400	3.243	0.0000	0.0000
2024/08/19	GOVI	08/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	GOVI	07/08/2025		GOVI	1114.1720	1114.1720	1116.5180	1116.5180	0.211	0.0000	0.0000
2024/08/19	GOVI	07/08/2025	1,011. Call 00	GOVI	1031720.0000	103.1720	1055180.0000	105.5180	2.274	0.0000	0.0000
2024/08/19	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	GOVI	06/11/2025		GOVI	1135.9770	1135.9770	1138.3830	1138.3830	0.212	0.0000	0.0000
2024/08/19	GOVI	06/11/2025	1,112. Call 00	GOVI	239770.0000	23.9770	263830.0000	26.3830	10.035	0.0000	0.0000
2024/08/19	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/08/19	IGOV	07/11/2024		Index Future	369.4940	369.4940	369.8680	369.8680	0.101	0.0000	0.0000
2024/08/19	IGOV	06/02/2025		Index Future	377.3150	377.3150	377.7030	377.7030	0.103	0.0000	0.0000
2024/08/19	IGOV	08/05/2025		Index Future	385.0280	385.0280	385.4300	385.4300	0.104	0.0000	0.0000
2024/08/19	IGOV	07/08/2025		Index Future	392.7670	392.7670	393.1830	393.1830	0.106	0.0000	0.0000
2024/08/19	IGOV	06/11/2025		Index Future	400.5370	400.5370	400.9670	400.9670	0.107	0.0000	0.0000
2024/08/19	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/08/19	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/08/19	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/08/19	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/08/19	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/08/19	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/08/19	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/08/19	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/08/19	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/08/19	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/08/19	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	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	
2024/08/19	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/08/19	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/08/19	JBAF	21/08/2024		Jibar Tradeable Future	8.3250	91.6750	8.3250	91.6750	0.000	0.0000	0.0000
2024/08/19	JBAF	18/09/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/08/19	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/08/19	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/08/19	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/08/19	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/08/19	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/08/19	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/08/19	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/08/19	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/08/19	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/08/19	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/08/19	R035	07/11/2024	11.10 Call	Bond Future	2712.3200	2.7123	2782.0000	2.7820	2.569	0.0000	0.0000
2024/08/19	R035	07/11/2024	11.10 Put	Bond Future	1065.5300	1.0655	984.7200	0.9847	7.584	0.0000	0.0000
2024/08/19	R035	07/11/2024	13.23 Call	Bond Future	12326.5900	12.3266	12474.4500	12.4745	1.200	0.0000	0.0000
2024/08/19	R035	07/11/2024	13.23 Put	Bond Future	12.1200	0.0121	9.4900	0.0095	21.700	0.0000	0.0000
2024/08/19	R035	07/11/2024	12.20 Put	Bond Future	140.5100	0.1405	120.7600	0.1208	14.056	0.0000	0.0000
2024/08/19	R035	07/11/2024	12.20 Call	Bond Future	7538.7900	7.5388	7669.5300	7.6695	1.734	0.0000	0.0000
2024/08/19	R035	07/11/2024		Bond Future	10.8034	89.9521	10.7767	90.1025	0.247	0.0000	0.0000
2024/08/19	R035	07/11/2024	12.18 Call	Bond Future	7444.6500	7.4447	7574.7800	7.5748	1.748	0.0000	0.0000
2024/08/19	R035	07/11/2024	12.18 Put	Bond Future	146.1600	0.1462	125.8000	0.1258	13.930	0.0000	0.0000
2024/08/19	R035	07/11/2024	12.19 Call	Bond Future	7491.7200	7.4917	7622.1500	7.6222	1.741	0.0000	0.0000
2024/08/19	R035	07/11/2024	12.19 Put	Bond Future	143.3100	0.1433	123.2500	0.1233	13.998	0.0000	0.0000
2024/08/19	R035	07/11/2024	12.17 Call	Bond Future	7397.6000	7.3976	7527.4100	7.5274	1.755	0.0000	0.0000
2024/08/19	R035	07/11/2024	12.17 Put	Bond Future	149.0700	0.1491	128.3900	0.1284	13.873	0.0000	0.0000
2024/08/19	R035	06/02/2025		Bond Future	10.8989	91.8345	10.8710	91.9886	0.256	0.0000	0.0000
2024/08/19	R035	06/02/2025	12.41 Call	Bond Future	8301.8000	8.3018	8423.5700	8.4236	1.467	0.0000	0.0000
2024/08/19	R035	06/02/2025	12.41 Put	Bond Future	488.4600	0.4885	456.1300	0.4561	6.619	0.0000	0.0000
2024/08/19	R035	08/05/2025		Bond Future	11.0049	89.1764	10.9757	89.3341	0.265	0.0000	0.0000
2024/08/19	R035	08/05/2025	11.78 Call	Bond Future	5714.3300	5.7143	5809.4300	5.8094	1.664	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	
2024/08/19	R035	08/05/2025	11.78 Put	Bond Future	1665.0700	1.6651	1602.4500	1.6025	3.761	0.0000	0.0000
2024/08/19	R035	08/05/2025	13.35 Call	Bond Future	11869.3000	11.8693	12006.1200	12.0061	1.153	0.0000	0.0000
2024/08/19	R035	08/05/2025	13.35 Put	Bond Future	370.7000	0.3707	349.8000	0.3498	5.638	0.0000	0.0000
2024/08/19	R035	08/05/2025	12.70 Call	Bond Future	9301.6500	9.3017	9423.3900	9.4234	1.309	0.0000	0.0000
2024/08/19	R035	08/05/2025	12.70 Put	Bond Future	771.2500	0.7713	735.2700	0.7353	4.665	0.0000	0.0000
2024/08/19	R035	08/05/2025	11.46 Put	Bond Future	2166.0800	2.1661	2091.5600	2.0916	3.440	0.0000	0.0000
2024/08/19	R035	08/05/2025	11.46 Call	Bond Future	4575.1000	4.5751	4658.3000	4.6583	1.819	0.0000	0.0000
2024/08/19	R035	07/08/2025		Bond Future	11.1230	90.9448	11.0924	91.1062	0.275	0.0000	0.0000
2024/08/19	R035	07/08/2025	12.65 Call	Bond Future	8951.1500	8.9512	9065.4500	9.0655	1.277	0.0000	0.0000
2024/08/19	R035	07/08/2025	12.65 Put	Bond Future	1378.0700	1.3781	1331.0000	1.3310	3.416	0.0000	0.0000
2024/08/19	R035	06/11/2025		Bond Future	11.2585	88.2088	11.2266	88.3738	0.284	0.0000	0.0000
2024/08/19	R035	06/11/2025	11.20 Call	Bond Future	3963.1100	3.9631	4034.1900	4.0342	1.794	0.0000	0.0000
2024/08/19	R035	06/11/2025	11.20 Put	Bond Future	4265.2600	4.2653	4171.4100	4.1714	2.200	0.0000	0.0000
2024/08/19	R053	07/11/2024		Bond Future	11.4168	103.0901	11.3849	103.3621	0.279	0.0000	0.0000
2024/08/19	R053	07/11/2024	12.80 Call	Bond Future	10920.1600	10.9202	11154.5200	11.1545	2.146	0.0000	0.0000
2024/08/19	R053	07/11/2024	12.80 Put	Bond Future	262.6100	0.2626	225.0000	0.2250	14.322	0.0000	0.0000
2024/08/19	R053	07/11/2024	12.81 Call	Bond Future	10985.1000	10.9851	11219.9800	11.2200	2.138	0.0000	0.0000
2024/08/19	R053	07/11/2024	12.81 Put	Bond Future	257.9900	0.2580	220.9000	0.2209	14.377	0.0000	0.0000
2024/08/19	R053	07/11/2024	12.79 Call	Bond Future	10855.1400	10.8551	11088.9900	11.0890	2.154	0.0000	0.0000
2024/08/19	R053	07/11/2024	12.79 Put	Bond Future	267.2400	0.2672	229.1200	0.2291	14.264	0.0000	0.0000
2024/08/19	R053	06/02/2025		Bond Future	11.5050	105.2464	11.4719	105.5245	0.287	0.0000	0.0000
2024/08/19	R053	06/02/2025	12.94 Call	Bond Future	11775.2600	11.7753	11991.3300	11.9913	1.835	0.0000	0.0000
2024/08/19	R053	06/02/2025	12.94 Put	Bond Future	909.1900	0.9092	847.0900	0.8471	6.830	0.0000	0.0000
2024/08/19	R053	08/05/2025		Bond Future	11.6050	101.5012	11.5707	101.7857	0.296	0.0000	0.0000
2024/08/19	R053	08/05/2025	12.64 Call	Bond Future	10006.8500	10.0069	10198.8900	10.1989	1.919	0.0000	0.0000
2024/08/19	R053	08/05/2025	12.64 Put	Bond Future	2072.8600	2.0729	1980.4200	1.9804	4.460	0.0000	0.0000
2024/08/19	R053	07/08/2025		Bond Future	11.7122	103.5114	11.6765	103.8020	0.305	0.0000	0.0000
2024/08/19	R053	07/08/2025	13.17 Call	Bond Future	12727.9400	12.7279	12938.3500	12.9384	1.653	0.0000	0.0000
2024/08/19	R053	07/08/2025	13.17 Put	Bond Future	2050.6600	2.0507	1970.4000	1.9704	3.914	0.0000	0.0000
2024/08/19	R053	06/11/2025		Bond Future	11.8291	99.6608	11.7920	99.9576	0.314	0.0000	0.0000
2024/08/19	R053	06/11/2025	11.76 Call	Bond Future	5952.0300	5.9520	6085.7200	6.0857	2.246	0.0000	0.0000
2024/08/19	R053	06/11/2025	11.76 Put	Bond Future	6505.5600	6.5056	6342.4200	6.3424	2.508	0.0000	0.0000
2024/08/19	R186	07/11/2024	9.14 Call	Bond Future	1800.5300	1.8005	1843.1700	1.8432	2.368	0.0000	0.0000
2024/08/19	R186	07/11/2024	9.14 Put	Bond Future	85.0100	0.0850	73.9000	0.0739	13.069	0.0000	0.0000
2024/08/19	R186	07/11/2024	9.15 Call	Bond Future	1817.8600	1.8179	1860.6700	1.8607	2.355	0.0000	0.0000
2024/08/19	R186	07/11/2024	9.15 Put	Bond Future	83.2400	0.0832	72.3000	0.0723	13.143	0.0000	0.0000
2024/08/19	R186	07/11/2024	9.13 Call	Bond Future	1783.2300	1.7832	1825.6900	1.8257	2.381	0.0000	0.0000
2024/08/19	R186	07/11/2024	9.13 Put	Bond Future	86.8200	0.0868	75.5300	0.0755	13.004	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/08/19	R186	07/11/2024		Bond Future		8.2518	108.3804	8.2243	108.4341	0.334	0.0000	0.0000
2024/08/19	R186	06/02/2025		Bond Future		8.2190	105.3344	8.1871	105.3898	0.388	0.0000	0.0000
2024/08/19	R186	06/02/2025	9.03 Call	Bond Future		1673.5400	1.6735	1710.8900	1.7109	2.232	0.0000	0.0000
2024/08/19	R186	06/02/2025	9.03 Put	Bond Future		278.2500	0.2783	260.1800	0.2602	6.494	0.0000	0.0000
2024/08/19	R186	08/05/2025		Bond Future		8.2305	107.4595	8.1927	107.5167	0.459	0.0000	0.0000
2024/08/19	R186	08/05/2025	8.47 Call	Bond Future		970.4300	0.9704	999.4600	0.9995	2.991	0.0000	0.0000
2024/08/19	R186	08/05/2025	8.47 Put	Bond Future		609.0100	0.6090	580.8500	0.5809	4.624	0.0000	0.0000
2024/08/19	R186	07/08/2025		Bond Future		8.2709	104.2788	8.2252	104.3377	0.553	0.0000	0.0000
2024/08/19	R186	07/08/2025	9.68 Call	Bond Future		1952.2600	1.9523	1999.9000	1.9999	2.440	0.0000	0.0000
2024/08/19	R186	07/08/2025	9.68 Put	Bond Future		160.5600	0.1606	149.3500	0.1494	6.982	0.0000	0.0000
2024/08/19	R186	07/08/2025	10.25 Call	Bond Future		2576.1900	2.5762	2629.0600	2.6291	2.052	0.0000	0.0000
2024/08/19	R186	07/08/2025	10.25 Put	Bond Future		72.1400	0.0721	66.1600	0.0662	8.289	0.0000	0.0000
2024/08/19	R186	07/08/2025	9.22 Put	Bond Future		282.8100	0.2828	265.8000	0.2658	6.015	0.0000	0.0000
2024/08/19	R186	07/08/2025	9.22 Call	Bond Future		1494.4400	1.4944	1536.2800	1.5363	2.800	0.0000	0.0000
2024/08/19	R186	06/11/2025		Bond Future		8.3579	106.3094	8.3007	106.3699	0.684	0.0000	0.0000
2024/08/19	R186	06/11/2025	8.13 Call	Bond Future		525.5200	0.5255	550.6300	0.5506	4.778	0.0000	0.0000
2024/08/19	R186	06/11/2025	8.13 Put	Bond Future		767.0300	0.7670	731.6500	0.7317	4.613	0.0000	0.0000
2024/08/19	R202	07/11/2024		Bond Future		269.4396	269.4396	269.8423	269.8423	0.149	0.0000	0.0000
2024/08/19	R202	06/02/2025		Bond Future		269.9391	269.9391	270.3515	270.3515	0.153	0.0000	0.0000
2024/08/19	R202	06/02/2025	266.79 Call	Bond Future		3149.1200	3.1491	3561.5100	3.5615	13.095	0.0000	0.0000
2024/08/19	R202	06/02/2025	266.79 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	R202	08/05/2025		Bond Future		275.4537	275.4537	275.8762	275.8762	0.153	0.0000	0.0000
2024/08/19	R202	08/05/2025	272.31 Call	Bond Future		3143.7200	3.1437	3566.1700	3.5662	13.438	0.0000	0.0000
2024/08/19	R202	08/05/2025	272.31 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	R202	07/08/2025		Bond Future		275.6796	275.6796	276.1113	276.1113	0.157	0.0000	0.0000
2024/08/19	R202	07/08/2025	271.60 Call	Bond Future		4079.5500	4.0796	4511.3400	4.5113	10.584	0.0000	0.0000
2024/08/19	R202	07/08/2025	271.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	R202	06/11/2025		Bond Future		281.1236	281.1236	281.5654	281.5654	0.157	0.0000	0.0000
2024/08/19	R202	06/11/2025	275.64 Call	Bond Future		5483.5600	5.4836	5925.3600	5.9254	8.057	0.0000	0.0000
2024/08/19	R202	06/11/2025	275.64 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	R209	07/11/2024		Bond Future		10.9432	70.5914	10.9062	70.7783	0.338	0.0000	0.0000
2024/08/19	R209	07/11/2024	12.22 Call	Bond Future		6224.4700	6.2245	6386.0500	6.3861	2.596	0.0000	0.0000
2024/08/19	R209	07/11/2024	12.22 Put	Bond Future		165.0600	0.1651	139.7500	0.1398	15.334	0.0000	0.0000
2024/08/19	R209	07/11/2024	12.23 Call	Bond Future		6265.8900	6.2659	6427.8500	6.4279	2.585	0.0000	0.0000
2024/08/19	R209	07/11/2024	12.23 Put	Bond Future		161.9000	0.1619	136.9700	0.1370	15.398	0.0000	0.0000
2024/08/19	R209	07/11/2024	12.21 Call	Bond Future		6183.0500	6.1831	6344.2500	6.3443	2.607	0.0000	0.0000
2024/08/19	R209	07/11/2024	12.21 Put	Bond Future		168.2700	0.1683	142.5800	0.1426	15.267	0.0000	0.0000
2024/08/19	R209	06/02/2025		Bond Future		11.0292	72.0680	10.9907	72.2593	0.348	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	
2024/08/19	R209	06/02/2025	12.44 Call	Bond Future	7060.7500	7.0608	7213.1300	7.2131	2.158	0.0000	0.0000
2024/08/19	R209	06/02/2025	12.44 Put	Bond Future	500.6700	0.5007	461.8200	0.4618	7.760	0.0000	0.0000
2024/08/19	R209	08/05/2025		Bond Future	11.1292	70.3675	11.0893	70.5630	0.359	0.0000	0.0000
2024/08/19	R209	08/05/2025	11.89 Call	Bond Future	5059.4900	5.0595	5183.9700	5.1840	2.460	0.0000	0.0000
2024/08/19	R209	08/05/2025	11.89 Put	Bond Future	1471.8300	1.4718	1400.7800	1.4008	4.827	0.0000	0.0000
2024/08/19	R209	07/08/2025		Bond Future	11.2382	71.7622	11.1967	71.9619	0.370	0.0000	0.0000
2024/08/19	R209	07/08/2025	12.68 Call	Bond Future	7819.8800	7.8199	7963.7200	7.9637	1.839	0.0000	0.0000
2024/08/19	R209	07/08/2025	12.68 Put	Bond Future	1335.9400	1.3359	1280.0500	1.2801	4.184	0.0000	0.0000
2024/08/19	R209	06/11/2025		Bond Future	11.3592	70.0073	11.3160	70.2113	0.380	0.0000	0.0000
2024/08/19	R209	06/11/2025	11.27 Call	Bond Future	3578.1400	3.5781	3670.1800	3.6702	2.572	0.0000	0.0000
2024/08/19	R209	06/11/2025	11.27 Put	Bond Future	4000.0600	4.0001	3888.1200	3.8881	2.798	0.0000	0.0000
2024/08/19	R210	07/11/2024		Bond Future	242.2005	242.2005	242.3507	242.3507	0.062	0.0000	0.0000
2024/08/19	R210	06/02/2025		Bond Future	247.3263	247.3263	247.4810	247.4810	0.063	0.0000	0.0000
2024/08/19	R210	06/02/2025	239.61 Call	Bond Future	7716.3000	7.7163	7871.0100	7.8710	2.005	0.0000	0.0000
2024/08/19	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	R210	08/05/2025		Bond Future	248.9800	248.9800	249.1392	249.1392	0.064	0.0000	0.0000
2024/08/19	R210	08/05/2025	248.03 Call	Bond Future	950.0200	0.9500	1109.1700	1.1092	16.752	0.0000	0.0000
2024/08/19	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	R210	07/08/2025		Bond Future	253.9801	253.9801	254.1436	254.1436	0.064	0.0000	0.0000
2024/08/19	R210	07/08/2025	248.44 Call	Bond Future	5540.0800	5.5401	5703.5800	5.7036	2.951	0.0000	0.0000
2024/08/19	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	R210	06/11/2025		Bond Future	255.5394	255.5394	255.7070	255.7070	0.066	0.0000	0.0000
2024/08/19	R210	06/11/2025	252.14 Call	Bond Future	3399.4300	3.3994	3566.9500	3.5670	4.928	0.0000	0.0000
2024/08/19	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	R213	07/11/2024		Bond Future	9.7909	88.4986	9.7485	88.6786	0.433	0.0000	0.0000
2024/08/19	R213	07/11/2024	11.22 Call	Bond Future	5895.2500	5.8953	6059.5700	6.0596	2.787	0.0000	0.0000
2024/08/19	R213	07/11/2024	11.22 Put	Bond Future	84.8900	0.0849	69.1900	0.0692	18.495	0.0000	0.0000
2024/08/19	R213	07/11/2024	11.23 Call	Bond Future	5932.4600	5.9325	6097.0400	6.0970	2.774	0.0000	0.0000
2024/08/19	R213	07/11/2024	11.23 Put	Bond Future	83.1700	0.0832	67.7300	0.0677	18.564	0.0000	0.0000
2024/08/19	R213	07/11/2024	11.21 Call	Bond Future	5858.0500	5.8581	6022.1000	6.0221	2.800	0.0000	0.0000
2024/08/19	R213	07/11/2024	11.21 Put	Bond Future	86.6500	0.0867	70.6800	0.0707	18.430	0.0000	0.0000
2024/08/19	R213	06/02/2025		Bond Future	9.8637	90.3506	9.8190	90.5348	0.454	0.0000	0.0000
2024/08/19	R213	06/02/2025	11.35 Call	Bond Future	6145.0200	6.1450	6300.7400	6.3007	2.534	0.0000	0.0000
2024/08/19	R213	06/02/2025	11.35 Put	Bond Future	291.0000	0.2910	262.5300	0.2625	9.784	0.0000	0.0000
2024/08/19	R213	08/05/2025		Bond Future	9.9514	88.6162	9.9041	88.8047	0.475	0.0000	0.0000
2024/08/19	R213	08/05/2025	10.52 Call	Bond Future	3550.0500	3.5501	3664.6300	3.6646	3.228	0.0000	0.0000
2024/08/19	R213	08/05/2025	10.52 Put	Bond Future	1323.5800	1.3236	1249.7200	1.2497	5.580	0.0000	0.0000
2024/08/19	R213	07/08/2025		Bond Future	10.0542	90.3745	10.0041	90.5671	0.498	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	
2024/08/19	R213	07/08/2025	11.66 Call	Bond Future	6773.9700	6.7740	6920.5000	6.9205	2.163	0.0000	0.0000
2024/08/19	R213	07/08/2025	11.66 Put	Bond Future	866.5400	0.8665	820.4300	0.8204	5.321	0.0000	0.0000
2024/08/19	R213	06/11/2025		Bond Future	10.1816	88.5814	10.1285	88.7782	0.522	0.0000	0.0000
2024/08/19	R213	06/11/2025	10.05 Call	Bond Future	2468.8700	2.4689	2556.6700	2.5567	3.556	0.0000	0.0000
2024/08/19	R213	06/11/2025	10.05 Put	Bond Future	2957.0800	2.9571	2848.0900	2.8481	3.686	0.0000	0.0000
2024/08/19	R214	07/11/2024		Bond Future	11.2845	65.9750	11.2477	66.1724	0.326	0.0000	0.0000
2024/08/19	R214	07/11/2024	12.61 Call	Bond Future	6694.6200	6.6946	6867.4600	6.8675	2.582	0.0000	0.0000
2024/08/19	R214	07/11/2024	12.61 Put	Bond Future	156.2300	0.1562	131.7100	0.1317	15.695	0.0000	0.0000
2024/08/19	R214	07/11/2024	12.62 Call	Bond Future	6737.1000	6.7371	6910.3000	6.9103	2.571	0.0000	0.0000
2024/08/19	R214	07/11/2024	12.62 Put	Bond Future	153.2800	0.1533	129.1200	0.1291	15.762	0.0000	0.0000
2024/08/19	R214	07/11/2024	12.60 Call	Bond Future	6652.1200	6.6521	6824.5800	6.8246	2.593	0.0000	0.0000
2024/08/19	R214	07/11/2024	12.60 Put	Bond Future	159.2000	0.1592	134.3000	0.1343	15.641	0.0000	0.0000
2024/08/19	R214	06/02/2025		Bond Future	11.3722	67.3557	11.3341	67.5575	0.335	0.0000	0.0000
2024/08/19	R214	06/02/2025	12.71 Call	Bond Future	7084.0300	7.0840	7242.5300	7.2425	2.237	0.0000	0.0000
2024/08/19	R214	06/02/2025	12.71 Put	Bond Future	568.9400	0.5689	525.6400	0.5256	7.611	0.0000	0.0000
2024/08/19	R214	06/02/2025	13.63 Call	Bond Future	10607.1800	10.6072	10791.3300	10.7913	1.736	0.0000	0.0000
2024/08/19	R214	06/02/2025	13.63 Put	Bond Future	180.7700	0.1808	163.1200	0.1631	9.764	0.0000	0.0000
2024/08/19	R214	06/02/2025	12.25 Put	Bond Future	940.4300	0.9404	877.5000	0.8775	6.692	0.0000	0.0000
2024/08/19	R214	06/02/2025	12.25 Call	Bond Future	5333.1400	5.3331	5472.0100	5.4720	2.604	0.0000	0.0000
2024/08/19	R214	06/02/2025	11.75 Put	Bond Future	1607.9000	1.6079	1516.7000	1.5167	5.672	0.0000	0.0000
2024/08/19	R214	06/02/2025	11.75 Call	Bond Future	3556.0600	3.5561	3666.6600	3.6667	3.110	0.0000	0.0000
2024/08/19	R214	08/05/2025		Bond Future	11.4668	65.4109	11.4273	65.6171	0.344	0.0000	0.0000
2024/08/19	R214	08/05/2025	12.40 Call	Bond Future	5990.4900	5.9905	6128.6500	6.1287	2.306	0.0000	0.0000
2024/08/19	R214	08/05/2025	12.40 Put	Bond Future	1393.9000	1.3939	1325.8500	1.3259	4.882	0.0000	0.0000
2024/08/19	R214	07/08/2025		Bond Future	11.5697	66.7081	11.5288	66.9188	0.354	0.0000	0.0000
2024/08/19	R214	07/08/2025	12.97 Call	Bond Future	8080.9800	8.0810	8231.7600	8.2318	1.866	0.0000	0.0000
2024/08/19	R214	07/08/2025	12.97 Put	Bond Future	1459.9200	1.4599	1400.0100	1.4000	4.104	0.0000	0.0000
2024/08/19	R214	06/11/2025		Bond Future	11.6846	64.7062	11.6422	64.9213	0.363	0.0000	0.0000
2024/08/19	R214	06/11/2025	11.64 Call	Bond Future	3923.7000	3.9237	4023.3700	4.0234	2.540	0.0000	0.0000
2024/08/19	R214	06/11/2025	11.64 Put	Bond Future	4149.7900	4.1498	4034.4000	4.0344	2.781	0.0000	0.0000
2024/08/19	R248	07/11/2024	12.79 Call	Bond Future	8527.1500	8.5272	8709.4200	8.7094	2.138	0.0000	0.0000
2024/08/19	R248	07/11/2024	12.79 Put	Bond Future	193.2100	0.1932	165.1900	0.1652	14.502	0.0000	0.0000
2024/08/19	R248	07/11/2024	12.80 Call	Bond Future	8578.0900	8.5781	8760.7500	8.7608	2.129	0.0000	0.0000
2024/08/19	R248	07/11/2024	12.80 Put	Bond Future	189.8000	0.1898	162.1700	0.1622	14.557	0.0000	0.0000
2024/08/19	R248	07/11/2024	12.78 Call	Bond Future	8476.2500	8.4763	8658.1200	8.6581	2.146	0.0000	0.0000
2024/08/19	R248	07/11/2024	12.78 Put	Bond Future	196.7400	0.1967	168.3200	0.1683	14.445	0.0000	0.0000
2024/08/19	R248	07/11/2024		Bond Future	11.4013	80.2369	11.3696	80.4472	0.278	0.0000	0.0000
2024/08/19	R248	06/02/2025		Bond Future	11.4911	81.9160	11.4582	82.1311	0.286	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	
2024/08/19	R248	06/02/2025	12.71 Call	Bond Future	8155.2500	8.1553	8314.6200	8.3146	1.954	0.0000	0.0000
2024/08/19	R248	06/02/2025	12.71 Put	Bond Future	855.6600	0.8557	799.9300	0.7999	6.513	0.0000	0.0000
2024/08/19	R248	08/05/2025		Bond Future	11.5874	79.1210	11.5532	79.3409	0.295	0.0000	0.0000
2024/08/19	R248	08/05/2025	12.60 Call	Bond Future	7672.3000	7.6723	7820.4100	7.8204	1.930	0.0000	0.0000
2024/08/19	R248	08/05/2025	12.60 Put	Bond Future	1607.8400	1.6078	1536.0300	1.5360	4.466	0.0000	0.0000
2024/08/19	R248	07/08/2025		Bond Future	11.6920	80.6897	11.6565	80.9144	0.303	0.0000	0.0000
2024/08/19	R248	07/08/2025	13.21 Call	Bond Future	10281.6500	10.2817	10444.3800	10.4444	1.583	0.0000	0.0000
2024/08/19	R248	07/08/2025	13.21 Put	Bond Future	1625.9600	1.6260	1564.0300	1.5640	3.809	0.0000	0.0000
2024/08/19	R248	06/11/2025		Bond Future	11.8082	77.8166	11.7713	78.0460	0.312	0.0000	0.0000
2024/08/19	R248	06/11/2025	11.74 Call	Bond Future	4632.2200	4.6322	4735.4700	4.7355	2.229	0.0000	0.0000
2024/08/19	R248	06/11/2025	11.74 Put	Bond Future	5057.8700	5.0579	4931.6600	4.9317	2.495	0.0000	0.0000
2024/08/19	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/19	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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