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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/08/2024 TO 21/08/2024

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
2024/08/21	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/21	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/21	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/21	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/21	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/21	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/21	2025	07/11/2024		Bond Future	185.6725	185.6725	185.6492	0.013	0.0000	0.0000
2024/08/21	2029	07/11/2024		Bond Future	133.7723	133.7723	133.8655	0.070	0.0000	0.0000
2024/08/21	2029	06/02/2025		Bond Future	136.6049	136.6049	136.7021	0.071	0.0000	0.0000
2024/08/21	2029	06/02/2025	132.40 Call	Bond Future	4204.9100	4.2049	4302.1000	2.311	0.0000	0.0000
2024/08/21	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/21	2029	08/05/2025		Bond Future	137.9712	137.9712	138.0712	0.073	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	
2024/08/21	2029	08/05/2025	137.85 Call	Bond Future	121.1600	0.1212	221.2400	0.2212	82.602	0.0000	0.0000
2024/08/21	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/21	2029	07/08/2025		Bond Future	140.7439	140.7439	140.8480	140.8480	0.074	0.0000	0.0000
2024/08/21	2029	07/08/2025	137.41 Call	Bond Future	3333.9000	3.3339	3438.0200	3.4380	3.123	0.0000	0.0000
2024/08/21	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/21	2029	06/11/2025		Bond Future	142.0755	142.0755	142.1806	142.1806	0.074	0.0000	0.0000
2024/08/21	2029	06/11/2025	139.79 Call	Bond Future	2285.4500	2.2855	2390.5500	2.3906	4.599	0.0000	0.0000
2024/08/21	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/21	2030	07/11/2024	10.21 Put	Bond Future	183.2000	0.1832	118.4300	0.1184	35.355	0.0000	0.0000
2024/08/21	2030	07/11/2024	10.21 Call	Bond Future	3647.3900	3.6474	4187.7100	4.1877	14.814	0.0000	0.0000
2024/08/21	2030	07/11/2024	10.71 Put	Bond Future	58.6300	0.0586	35.4900	0.0355	39.468	0.0000	0.0000
2024/08/21	2030	07/11/2024	10.71 Call	Bond Future	5374.7600	5.3748	5956.7100	5.9567	10.827	0.0000	0.0000
2024/08/21	2030	07/11/2024	11.91 Call	Bond Future	9575.7100	9.5757	10180.0200	10.1800	6.311	0.0000	0.0000
2024/08/21	2030	07/11/2024	11.91 Put	Bond Future	1.5500	0.0016	0.7700	0.0008	50.323	0.0000	0.0000
2024/08/21	2030	07/11/2024		Bond Future	9.3076	96.9296	9.1541	97.5347	1.649	0.0000	0.0000
2024/08/21	2030	07/11/2024	10.75 Call	Bond Future	5515.6500	5.5157	6099.5200	6.0995	10.586	0.0000	0.0000
2024/08/21	2030	07/11/2024	10.75 Put	Bond Future	53.3800	0.0534	32.1600	0.0322	39.753	0.0000	0.0000
2024/08/21	2030	07/11/2024	10.76 Call	Bond Future	5550.8800	5.5509	6135.2100	6.1352	10.527	0.0000	0.0000
2024/08/21	2030	07/11/2024	10.76 Put	Bond Future	52.1300	0.0521	31.3700	0.0314	39.824	0.0000	0.0000
2024/08/21	2030	07/11/2024	10.74 Call	Bond Future	5480.4200	5.4804	6063.8200	6.0638	10.645	0.0000	0.0000
2024/08/21	2030	07/11/2024	10.74 Put	Bond Future	54.6600	0.0547	32.9700	0.0330	39.682	0.0000	0.0000
2024/08/21	2030	06/02/2025		Bond Future	9.3551	94.9487	9.1917	95.5680	1.746	0.0000	0.0000
2024/08/21	2030	06/02/2025	10.68 Call	Bond Future	5136.9800	5.1370	5682.6600	5.6827	10.623	0.0000	0.0000
2024/08/21	2030	06/02/2025	10.68 Put	Bond Future	294.2900	0.2943	220.7400	0.2207	24.992	0.0000	0.0000
2024/08/21	2030	06/02/2025	8.68 Put	Bond Future	3149.9100	3.1499	2700.8300	2.7008	14.257	0.0000	0.0000
2024/08/21	2030	06/02/2025	8.68 Call	Bond Future	558.7400	0.5587	728.8900	0.7289	30.452	0.0000	0.0000
2024/08/21	2030	06/02/2025	9.18 Put	Bond Future	1890.7900	1.8908	1558.9800	1.5590	17.549	0.0000	0.0000
2024/08/21	2030	06/02/2025	9.18 Call	Bond Future	1227.0200	1.2270	1514.4400	1.5144	23.424	0.0000	0.0000
2024/08/21	2030	06/02/2025	9.69 Call	Bond Future	2297.2300	2.2972	2701.5600	2.7016	17.601	0.0000	0.0000
2024/08/21	2030	06/02/2025	9.69 Put	Bond Future	1043.2500	1.0433	828.3500	0.8284	20.599	0.0000	0.0000
2024/08/21	2030	08/05/2025	8.68 Put	Bond Future	3542.6100	3.5426	3098.3100	3.0983	12.542	0.0000	0.0000
2024/08/21	2030	08/05/2025	8.68 Call	Bond Future	761.8800	0.7619	951.0800	0.9511	24.833	0.0000	0.0000
2024/08/21	2030	08/05/2025	9.18 Put	Bond Future	2373.9100	2.3739	2026.8000	2.0268	14.622	0.0000	0.0000
2024/08/21	2030	08/05/2025	9.18 Call	Bond Future	1444.6000	1.4446	1730.9900	1.7310	19.825	0.0000	0.0000
2024/08/21	2030	08/05/2025	9.99 Call	Bond Future	3148.9600	3.1490	3579.5300	3.5795	13.673	0.0000	0.0000
2024/08/21	2030	08/05/2025	9.99 Put	Bond Future	1169.8300	1.1698	966.9000	0.9669	17.347	0.0000	0.0000
2024/08/21	2030	08/05/2025	12.28 Call	Bond Future	9719.4200	9.7194	10331.1200	10.3311	6.294	0.0000	0.0000
2024/08/21	2030	08/05/2025	12.28 Put	Bond Future	88.4900	0.0885	66.6900	0.0667	24.636	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	
2024/08/21	2030	08/05/2025	10.69 Put	Bond Future	616.6400	0.6166	498.9100	0.4989	19.092	0.0000	0.0000
2024/08/21	2030	08/05/2025	10.69 Call	Bond Future	5021.8700	5.0219	5537.6400	5.5376	10.270	0.0000	0.0000
2024/08/21	2030	08/05/2025	11.86 Call	Bond Future	8451.4800	8.4515	9047.6500	9.0477	7.054	0.0000	0.0000
2024/08/21	2030	08/05/2025	11.86 Put	Bond Future	163.7000	0.1637	126.3700	0.1264	22.804	0.0000	0.0000
2024/08/21	2030	08/05/2025	10.31 Put	Bond Future	874.5500	0.8746	715.3200	0.7153	18.207	0.0000	0.0000
2024/08/21	2030	08/05/2025	10.31 Call	Bond Future	3972.6000	3.9726	4446.8700	4.4469	11.939	0.0000	0.0000
2024/08/21	2030	08/05/2025		Bond Future	9.4355	96.8650	9.2610	97.4985	1.849	0.0000	0.0000
2024/08/21	2030	08/05/2025	9.93 Call	Bond Future	3002.0100	3.0020	3423.4600	3.4235	14.039	0.0000	0.0000
2024/08/21	2030	08/05/2025	9.93 Put	Bond Future	1234.5500	1.2346	1022.5000	1.0225	17.176	0.0000	0.0000
2024/08/21	2030	07/08/2025	12.12 Call	Bond Future	8675.0000	8.6750	9272.3100	9.2723	6.885	0.0000	0.0000
2024/08/21	2030	07/08/2025	12.12 Put	Bond Future	253.6600	0.2537	203.4500	0.2035	19.794	0.0000	0.0000
2024/08/21	2030	07/08/2025	10.48 Put	Bond Future	1058.5200	1.0585	886.0100	0.8860	16.297	0.0000	0.0000
2024/08/21	2030	07/08/2025	10.48 Call	Bond Future	4251.3200	4.2513	4726.3300	4.7263	11.173	0.0000	0.0000
2024/08/21	2030	07/08/2025		Bond Future	9.5345	94.7771	9.3475	95.4246	1.961	0.0000	0.0000
2024/08/21	2030	07/08/2025	11.11 Call	Bond Future	5907.6200	5.9076	6441.0100	6.4410	9.029	0.0000	0.0000
2024/08/21	2030	07/08/2025	11.11 Put	Bond Future	661.1100	0.6611	546.9800	0.5470	17.263	0.0000	0.0000
2024/08/21	2030	06/11/2025		Bond Future	9.6444	96.6235	9.4438	97.2850	2.079	0.0000	0.0000
2024/08/21	2030	06/11/2025	9.54 Call	Bond Future	2105.4600	2.1055	2440.8100	2.4408	15.928	0.0000	0.0000
2024/08/21	2030	06/11/2025	9.54 Put	Bond Future	2449.0500	2.4491	2122.8900	2.1229	13.318	0.0000	0.0000
2024/08/21	2032	07/11/2024	9.75 Put	Bond Future	2364.6600	2.3647	1824.7100	1.8247	22.834	0.0000	0.0000
2024/08/21	2032	07/11/2024	9.75 Call	Bond Future	706.3000	0.7063	1006.9100	1.0069	42.561	0.0000	0.0000
2024/08/21	2032	07/11/2024	9.90 Put	Bond Future	1913.3900	1.9134	1442.8100	1.4428	24.594	0.0000	0.0000
2024/08/21	2032	07/11/2024	9.90 Call	Bond Future	989.0900	0.9891	1359.0700	1.3591	37.406	0.0000	0.0000
2024/08/21	2032	07/11/2024	10.60 Call	Bond Future	3014.7700	3.0148	3660.4700	3.6605	21.418	0.0000	0.0000
2024/08/21	2032	07/11/2024	10.60 Put	Bond Future	610.3000	0.6103	415.4400	0.4154	31.929	0.0000	0.0000
2024/08/21	2032	07/11/2024	11.11 Put	Bond Future	235.2700	0.2353	150.0700	0.1501	36.214	0.0000	0.0000
2024/08/21	2032	07/11/2024	11.11 Call	Bond Future	4967.9000	4.9679	5723.2600	5.7233	15.205	0.0000	0.0000
2024/08/21	2032	07/11/2024	11.61 Put	Bond Future	87.2400	0.0872	52.7000	0.0527	39.592	0.0000	0.0000
2024/08/21	2032	07/11/2024	11.61 Call	Bond Future	7026.2800	7.0263	7832.3000	7.8323	11.472	0.0000	0.0000
2024/08/21	2032	07/11/2024	12.95 Call	Bond Future	12503.2700	12.5033	13343.0400	13.3430	6.716	0.0000	0.0000
2024/08/21	2032	07/11/2024	12.95 Put	Bond Future	1.4700	0.0015	0.6800	0.0007	53.741	0.0000	0.0000
2024/08/21	2032	07/11/2024		Bond Future	10.0911	91.5329	9.9172	92.3734	1.723	0.0000	0.0000
2024/08/21	2032	07/11/2024	13.36 Call	Bond Future	14107.7200	14.1077	14948.1100	14.9481	5.957	0.0000	0.0000
2024/08/21	2032	07/11/2024	13.36 Put	Bond Future	0.3000	0.0003	0.1300	0.0001	56.667	0.0000	0.0000
2024/08/21	2032	07/11/2024	11.64 Put	Bond Future	82.1200	0.0821	49.4500	0.0495	39.783	0.0000	0.0000
2024/08/21	2032	07/11/2024	11.64 Call	Bond Future	7151.2100	7.1512	7959.1000	7.9591	11.297	0.0000	0.0000
2024/08/21	2032	07/11/2024	11.48 Call	Bond Future	6485.7700	6.4858	7282.3800	7.2824	12.282	0.0000	0.0000
2024/08/21	2032	07/11/2024	11.48 Put	Bond Future	113.3000	0.1133	69.3500	0.0694	38.791	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	
2024/08/21	2032	07/11/2024	11.49 Call	Bond Future	6527.2800	6.5273	7324.6900	7.3247	12.217	0.0000	0.0000
2024/08/21	2032	07/11/2024	11.49 Put	Bond Future	111.0600	0.1111	67.9100	0.0679	38.853	0.0000	0.0000
2024/08/21	2032	07/11/2024	11.47 Call	Bond Future	6444.2800	6.4443	7240.0700	7.2401	12.349	0.0000	0.0000
2024/08/21	2032	07/11/2024	11.47 Put	Bond Future	115.6000	0.1156	70.8300	0.0708	38.728	0.0000	0.0000
2024/08/21	2032	06/02/2025		Bond Future	10.1689	93.4485	9.9863	94.3081	1.796	0.0000	0.0000
2024/08/21	2032	06/02/2025	11.72 Call	Bond Future	7227.1200	7.2271	8000.5000	8.0005	10.701	0.0000	0.0000
2024/08/21	2032	06/02/2025	11.72 Put	Bond Future	326.4600	0.3265	240.2000	0.2402	26.423	0.0000	0.0000
2024/08/21	2032	06/02/2025	9.42 Put	Bond Future	4239.9800	4.2400	3604.5300	3.6045	14.987	0.0000	0.0000
2024/08/21	2032	06/02/2025	9.42 Call	Bond Future	648.1100	0.6481	872.3000	0.8723	34.591	0.0000	0.0000
2024/08/21	2032	06/02/2025	9.92 Put	Bond Future	2626.5600	2.6266	2148.8900	2.1489	18.186	0.0000	0.0000
2024/08/21	2032	06/02/2025	9.92 Call	Bond Future	1452.3800	1.4524	1834.3500	1.8344	26.300	0.0000	0.0000
2024/08/21	2032	06/02/2025	10.61 Call	Bond Future	3271.1900	3.2712	3858.7400	3.8587	17.961	0.0000	0.0000
2024/08/21	2032	06/02/2025	10.61 Put	Bond Future	1237.0600	1.2371	964.9700	0.9650	21.995	0.0000	0.0000
2024/08/21	2032	08/05/2025	9.42 Put	Bond Future	4852.3000	4.8523	4223.1800	4.2232	12.965	0.0000	0.0000
2024/08/21	2032	08/05/2025	9.42 Call	Bond Future	899.5800	0.8996	1149.1500	1.1492	27.743	0.0000	0.0000
2024/08/21	2032	08/05/2025	9.92 Put	Bond Future	3309.0000	3.3090	2810.7300	2.8107	15.058	0.0000	0.0000
2024/08/21	2032	08/05/2025	9.92 Call	Bond Future	1717.2300	1.7172	2097.6500	2.0977	22.153	0.0000	0.0000
2024/08/21	2032	08/05/2025	10.97 Call	Bond Future	4484.4100	4.4844	5110.7900	5.1108	13.968	0.0000	0.0000
2024/08/21	2032	08/05/2025	10.97 Put	Bond Future	1357.1000	1.3571	1104.7900	1.1048	18.592	0.0000	0.0000
2024/08/21	2032	08/05/2025		Bond Future	10.2664	91.1709	10.0742	92.0496	1.872	0.0000	0.0000
2024/08/21	2032	08/05/2025	10.91 Call	Bond Future	4296.9500	4.2970	4912.0200	4.9120	14.314	0.0000	0.0000
2024/08/21	2032	08/05/2025	10.91 Put	Bond Future	1430.8900	1.4309	1167.2700	1.1673	18.423	0.0000	0.0000
2024/08/21	2032	07/08/2025		Bond Future	10.3772	92.9788	10.1748	93.8764	1.950	0.0000	0.0000
2024/08/21	2032	07/08/2025	12.01 Call	Bond Future	7858.3200	7.8583	8588.3200	8.5883	9.290	0.0000	0.0000
2024/08/21	2032	07/08/2025	12.01 Put	Bond Future	1010.8900	1.0109	843.2600	0.8433	16.582	0.0000	0.0000
2024/08/21	2032	06/11/2025		Bond Future	10.5058	90.6290	10.2923	91.5455	2.032	0.0000	0.0000
2024/08/21	2032	06/11/2025	10.42 Call	Bond Future	3038.1800	3.0382	3513.1000	3.5131	15.632	0.0000	0.0000
2024/08/21	2032	06/11/2025	10.42 Put	Bond Future	3405.0800	3.4051	2963.5200	2.9635	12.968	0.0000	0.0000
2024/08/21	2033	07/11/2024		Bond Future	127.1973	127.1973	126.8883	126.8883	0.243	0.0000	0.0000
2024/08/21	2033	06/02/2025		Bond Future	129.8909	129.8909	129.5773	129.5773	0.241	0.0000	0.0000
2024/08/21	2033	06/02/2025	124.94 Call	Bond Future	4950.9100	4.9509	4637.3400	4.6373	6.334	0.0000	0.0000
2024/08/21	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/21	2033	08/05/2025		Bond Future	131.0202	131.0202	130.7011	130.7011	0.244	0.0000	0.0000
2024/08/21	2033	08/05/2025	130.62 Call	Bond Future	400.2200	0.4002	81.0800	0.0811	79.741	0.0000	0.0000
2024/08/21	2033	08/05/2025	130.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/21	2033	07/08/2025		Bond Future	133.6536	133.6536	133.3299	133.3299	0.242	0.0000	0.0000
2024/08/21	2033	07/08/2025	128.65 Call	Bond Future	5003.5900	5.0036	4679.9200	4.6799	6.469	0.0000	0.0000
2024/08/21	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	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/08/21	2033	06/11/2025		Bond Future	134.7427	134.7427	134.4113	134.4113	0.246	0.0000	0.0000
2024/08/21	2033	06/11/2025	133.14 Call	Bond Future	1602.7200	1.6027	1271.3000	1.2713	20.679	0.0000	0.0000
2024/08/21	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/21	2037	07/11/2024		Bond Future	11.1985	84.6417	11.0461	85.5212	1.361	0.0000	0.0000
2024/08/21	2037	07/11/2024	12.58 Call	Bond Future	7552.0300	7.5520	8379.2400	8.3792	10.953	0.0000	0.0000
2024/08/21	2037	07/11/2024	12.58 Put	Bond Future	153.5400	0.1535	101.3200	0.1013	34.011	0.0000	0.0000
2024/08/21	2037	07/11/2024	12.59 Call	Bond Future	7599.1300	7.5991	8427.2400	8.4272	10.897	0.0000	0.0000
2024/08/21	2037	07/11/2024	12.59 Put	Bond Future	150.6300	0.1506	99.3100	0.0993	34.070	0.0000	0.0000
2024/08/21	2037	07/11/2024	12.57 Call	Bond Future	7505.0000	7.5050	8331.2800	8.3313	11.010	0.0000	0.0000
2024/08/21	2037	07/11/2024	12.57 Put	Bond Future	156.5600	0.1566	103.4100	0.1034	33.949	0.0000	0.0000
2024/08/21	2037	06/02/2025		Bond Future	11.2942	82.1529	11.1357	83.0521	1.404	0.0000	0.0000
2024/08/21	2037	06/02/2025	12.76 Call	Bond Future	8203.6000	8.2036	8992.0400	8.9920	9.611	0.0000	0.0000
2024/08/21	2037	06/02/2025	12.76 Put	Bond Future	511.3600	0.5114	400.6600	0.4007	21.648	0.0000	0.0000
2024/08/21	2037	08/05/2025		Bond Future	11.4101	83.8102	11.2450	84.7290	1.447	0.0000	0.0000
2024/08/21	2037	08/05/2025	12.25 Call	Bond Future	6076.3000	6.0763	6746.3900	6.7464	11.028	0.0000	0.0000
2024/08/21	2037	08/05/2025	12.25 Put	Bond Future	1617.8800	1.6179	1369.1900	1.3692	15.371	0.0000	0.0000
2024/08/21	2037	08/05/2025	12.55 Put	Bond Future	1262.1800	1.2622	1060.6500	1.0607	15.967	0.0000	0.0000
2024/08/21	2037	08/05/2025	12.55 Call	Bond Future	7229.0900	7.2291	7946.3400	7.9463	9.922	0.0000	0.0000
2024/08/21	2037	08/05/2025	13.30 Put	Bond Future	671.4200	0.6714	555.3500	0.5554	17.287	0.0000	0.0000
2024/08/21	2037	08/05/2025	13.30 Call	Bond Future	10228.9900	10.2290	11031.7000	11.0317	7.847	0.0000	0.0000
2024/08/21	2037	08/05/2025	13.35 Put	Bond Future	635.6500	0.6357	524.6900	0.5247	17.456	0.0000	0.0000
2024/08/21	2037	08/05/2025	13.35 Call	Bond Future	10423.7800	10.4238	11231.6000	11.2316	7.750	0.0000	0.0000
2024/08/21	2037	07/08/2025		Bond Future	11.5384	81.2117	11.3664	82.1501	1.491	0.0000	0.0000
2024/08/21	2037	07/08/2025	13.01 Call	Bond Future	8934.9700	8.9350	9674.0300	9.6740	8.272	0.0000	0.0000
2024/08/21	2037	07/08/2025	13.01 Put	Bond Future	1495.7700	1.4958	1296.4700	1.2965	13.324	0.0000	0.0000
2024/08/21	2037	07/08/2025	12.17 Call	Bond Future	5911.9700	5.9120	6534.1600	6.5342	10.524	0.0000	0.0000
2024/08/21	2037	07/08/2025	12.17 Put	Bond Future	2594.1800	2.5942	2278.0100	2.2780	12.188	0.0000	0.0000
2024/08/21	2037	07/08/2025	11.42 Call	Bond Future	3579.7400	3.5797	4059.0600	4.0591	13.390	0.0000	0.0000
2024/08/21	2037	07/08/2025	11.42 Put	Bond Future	4224.0300	4.2240	3764.9900	3.7650	10.867	0.0000	0.0000
2024/08/21	2037	07/08/2025	10.55 Put	Bond Future	7248.1300	7.2481	6601.3700	6.6014	8.923	0.0000	0.0000
2024/08/21	2037	07/08/2025	10.55 Call	Bond Future	1643.6800	1.6437	1935.2800	1.9353	17.741	0.0000	0.0000
2024/08/21	2037	06/11/2025		Bond Future	11.6704	82.7919	11.4913	83.7499	1.535	0.0000	0.0000
2024/08/21	2037	06/11/2025	11.63 Call	Bond Future	4200.6700	4.2007	4708.8900	4.7089	12.099	0.0000	0.0000
2024/08/21	2037	06/11/2025	11.63 Put	Bond Future	4415.4300	4.4154	3965.7400	3.9657	10.185	0.0000	0.0000
2024/08/21	2038	07/11/2024		Bond Future	138.6680	138.6680	138.5734	138.5734	0.068	0.0000	0.0000
2024/08/21	2038	06/02/2025		Bond Future	139.4935	139.4935	139.3970	139.3970	0.069	0.0000	0.0000
2024/08/21	2038	06/02/2025	135.23 Call	Bond Future	4263.4600	4.2635	4166.9800	4.1670	2.263	0.0000	0.0000
2024/08/21	2038	06/02/2025	135.23 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	
2024/08/21	2038	08/05/2025		Bond Future	142.3444	142.3444	142.2486	142.2486	0.067	0.0000	0.0000
2024/08/21	2038	08/05/2025	139.68 Call	Bond Future	2664.4400	2.6644	2568.5800	2.5686	3.598	0.0000	0.0000
2024/08/21	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/21	2038	07/08/2025		Bond Future	143.0528	143.0528	142.9531	142.9531	0.070	0.0000	0.0000
2024/08/21	2038	07/08/2025	139.56 Call	Bond Future	3492.8100	3.4928	3393.1400	3.3931	2.854	0.0000	0.0000
2024/08/21	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/21	2038	06/11/2025		Bond Future	145.8791	145.8791	145.7794	145.7794	0.068	0.0000	0.0000
2024/08/21	2038	06/11/2025	143.88 Call	Bond Future	1999.0700	1.9991	1899.4000	1.8994	4.986	0.0000	0.0000
2024/08/21	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/21	2040	07/11/2024	12.10 Put	Bond Future	646.0500	0.6461	486.8900	0.4869	24.636	0.0000	0.0000
2024/08/21	2040	07/11/2024	12.10 Call	Bond Future	4541.7600	4.5418	5169.7200	5.1697	13.826	0.0000	0.0000
2024/08/21	2040	07/11/2024	12.60 Call	Bond Future	6945.7700	6.9458	7660.1600	7.6602	10.285	0.0000	0.0000
2024/08/21	2040	07/11/2024	12.60 Put	Bond Future	260.4400	0.2604	187.7100	0.1877	27.926	0.0000	0.0000
2024/08/21	2040	07/11/2024	13.15 Call	Bond Future	9672.9500	9.6730	10431.5500	10.4316	7.842	0.0000	0.0000
2024/08/21	2040	07/11/2024	13.15 Put	Bond Future	92.2900	0.0923	63.7700	0.0638	30.903	0.0000	0.0000
2024/08/21	2040	07/11/2024		Bond Future	11.4455	85.0739	11.3190	85.8611	1.106	0.0000	0.0000
2024/08/21	2040	07/11/2024	12.85 Call	Bond Future	8186.0700	8.1861	8925.3500	8.9254	9.031	0.0000	0.0000
2024/08/21	2040	07/11/2024	12.85 Put	Bond Future	162.9100	0.1629	115.0700	0.1151	29.366	0.0000	0.0000
2024/08/21	2040	07/11/2024	12.86 Call	Bond Future	8235.7300	8.2357	8975.8400	8.9758	8.987	0.0000	0.0000
2024/08/21	2040	07/11/2024	12.86 Put	Bond Future	159.8200	0.1598	112.8100	0.1128	29.414	0.0000	0.0000
2024/08/21	2040	07/11/2024	12.84 Call	Bond Future	8136.3400	8.1363	8874.8200	8.8748	9.076	0.0000	0.0000
2024/08/21	2040	07/11/2024	12.84 Put	Bond Future	165.9900	0.1660	117.3500	0.1174	29.303	0.0000	0.0000
2024/08/21	2040	06/02/2025		Bond Future	11.5427	82.3435	11.4113	83.1484	1.139	0.0000	0.0000
2024/08/21	2040	06/02/2025	12.95 Call	Bond Future	8517.5300	8.5175	9213.7900	9.2138	8.174	0.0000	0.0000
2024/08/21	2040	06/02/2025	12.95 Put	Bond Future	599.3800	0.5994	490.7600	0.4908	18.122	0.0000	0.0000
2024/08/21	2040	06/02/2025	11.00 Put	Bond Future	4667.4700	4.6675	4128.1900	4.1282	11.554	0.0000	0.0000
2024/08/21	2040	06/02/2025	11.00 Call	Bond Future	1266.1900	1.2662	1531.7900	1.5318	20.976	0.0000	0.0000
2024/08/21	2040	06/02/2025	11.70 Call	Bond Future	3272.9900	3.2730	3742.5400	3.7425	14.346	0.0000	0.0000
2024/08/21	2040	06/02/2025	11.70 Put	Bond Future	2325.5900	2.3256	1990.2600	1.9903	14.419	0.0000	0.0000
2024/08/21	2040	06/02/2025	12.20 Call	Bond Future	5215.8100	5.2158	5800.9900	5.8010	11.219	0.0000	0.0000
2024/08/21	2040	06/02/2025	12.20 Put	Bond Future	1364.1700	1.3642	1144.4700	1.1445	16.105	0.0000	0.0000
2024/08/21	2040	08/05/2025	13.43 Put	Bond Future	825.0700	0.8251	707.5200	0.7075	14.247	0.0000	0.0000
2024/08/21	2040	08/05/2025	13.43 Call	Bond Future	10446.1200	10.4461	11151.2100	11.1512	6.750	0.0000	0.0000
2024/08/21	2040	08/05/2025		Bond Future	11.6584	84.0044	11.5217	84.8271	1.172	0.0000	0.0000
2024/08/21	2040	08/05/2025	12.63 Call	Bond Future	7080.9300	7.0809	7697.2700	7.6973	8.704	0.0000	0.0000
2024/08/21	2040	08/05/2025	12.63 Put	Bond Future	1576.0300	1.5760	1369.7300	1.3697	13.090	0.0000	0.0000
2024/08/21	2040	08/05/2025	12.75 Put	Bond Future	1428.9300	1.4289	1239.0500	1.2391	13.288	0.0000	0.0000
2024/08/21	2040	08/05/2025	12.75 Call	Bond Future	7574.1100	7.5741	8206.8700	8.2069	8.354	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	
2024/08/21	2040	08/05/2025	13.50 Put	Bond Future	780.4700	0.7805	668.6200	0.6686	14.331	0.0000	0.0000
2024/08/21	2040	08/05/2025	13.50 Call	Bond Future	10745.1600	10.7452	11455.9500	11.4560	6.615	0.0000	0.0000
2024/08/21	2040	07/08/2025		Bond Future	11.7856	81.1589	11.6433	81.9992	1.207	0.0000	0.0000
2024/08/21	2040	07/08/2025	13.29 Call	Bond Future	9740.0400	9.7400	10402.2200	10.4022	6.799	0.0000	0.0000
2024/08/21	2040	07/08/2025	13.29 Put	Bond Future	1603.3400	1.6033	1425.2400	1.4252	11.108	0.0000	0.0000
2024/08/21	2040	06/11/2025		Bond Future	11.9155	82.7376	11.7675	83.5955	1.242	0.0000	0.0000
2024/08/21	2040	06/11/2025	11.84 Call	Bond Future	4459.1200	4.4591	4906.7100	4.9067	10.038	0.0000	0.0000
2024/08/21	2040	06/11/2025	11.84 Put	Bond Future	4895.0800	4.8951	4484.7900	4.4848	8.382	0.0000	0.0000
2024/08/21	2044	07/11/2024	12.50 Call	Bond Future	6252.1100	6.2521	6967.2800	6.9673	11.439	0.0000	0.0000
2024/08/21	2044	07/11/2024	12.50 Put	Bond Future	336.1900	0.3362	243.3000	0.2433	27.630	0.0000	0.0000
2024/08/21	2044	07/11/2024	12.25 Call	Bond Future	5029.1700	5.0292	5699.0500	5.6991	13.320	0.0000	0.0000
2024/08/21	2044	07/11/2024	12.25 Put	Bond Future	532.1300	0.5321	393.9500	0.3940	25.967	0.0000	0.0000
2024/08/21	2044	07/11/2024	12.00 Call	Bond Future	3864.3500	3.8644	4471.6500	4.4717	15.715	0.0000	0.0000
2024/08/21	2044	07/11/2024	12.00 Put	Bond Future	832.3100	0.8323	631.5500	0.6316	24.121	0.0000	0.0000
2024/08/21	2044	07/11/2024		Bond Future	11.5069	81.2747	11.3807	82.0828	1.097	0.0000	0.0000
2024/08/21	2044	07/11/2024	12.91 Call	Bond Future	8302.3100	8.3023	9063.8300	9.0638	9.172	0.0000	0.0000
2024/08/21	2044	07/11/2024	12.91 Put	Bond Future	154.6900	0.1547	108.1500	0.1082	30.086	0.0000	0.0000
2024/08/21	2044	07/11/2024	12.92 Call	Bond Future	8352.3500	8.3524	9114.6800	9.1147	9.127	0.0000	0.0000
2024/08/21	2044	07/11/2024	12.92 Put	Bond Future	151.7300	0.1517	106.0000	0.1060	30.139	0.0000	0.0000
2024/08/21	2044	07/11/2024	12.90 Call	Bond Future	8252.2100	8.2522	9012.9300	9.0129	9.218	0.0000	0.0000
2024/08/21	2044	07/11/2024	12.90 Put	Bond Future	157.6600	0.1577	110.3200	0.1103	30.027	0.0000	0.0000
2024/08/21	2044	06/02/2025		Bond Future	11.5989	78.5900	11.4680	79.4163	1.129	0.0000	0.0000
2024/08/21	2044	06/02/2025	13.02 Call	Bond Future	8752.8700	8.7529	9467.6200	9.4676	8.166	0.0000	0.0000
2024/08/21	2044	06/02/2025	13.02 Put	Bond Future	621.9400	0.6219	510.3900	0.5104	17.936	0.0000	0.0000
2024/08/21	2044	06/02/2025	13.75 Call	Bond Future	12037.7100	12.0377	12812.0900	12.8121	6.433	0.0000	0.0000
2024/08/21	2044	06/02/2025	13.75 Put	Bond Future	259.9900	0.2600	208.0700	0.2081	19.970	0.0000	0.0000
2024/08/21	2044	06/02/2025	12.50 Put	Bond Future	1091.3900	1.0914	909.9000	0.9099	16.629	0.0000	0.0000
2024/08/21	2044	06/02/2025	12.50 Call	Bond Future	6415.4400	6.4154	7060.2500	7.0603	10.051	0.0000	0.0000
2024/08/21	2044	06/02/2025	12.00 Put	Bond Future	1860.9300	1.8609	1579.3000	1.5793	15.134	0.0000	0.0000
2024/08/21	2044	06/02/2025	12.00 Call	Bond Future	4306.5800	4.3066	4851.2500	4.8513	12.647	0.0000	0.0000
2024/08/21	2044	08/05/2025		Bond Future	11.7077	80.1751	11.5717	81.0196	1.161	0.0000	0.0000
2024/08/21	2044	08/05/2025	12.72 Call	Bond Future	7433.6200	7.4336	8071.9900	8.0720	8.588	0.0000	0.0000
2024/08/21	2044	08/05/2025	12.72 Put	Bond Future	1583.3000	1.5833	1377.2300	1.3772	13.015	0.0000	0.0000
2024/08/21	2044	07/08/2025		Bond Future	11.8268	77.3789	11.6855	78.2414	1.194	0.0000	0.0000
2024/08/21	2044	07/08/2025	13.34 Call	Bond Future	9998.0900	9.9981	10678.5000	10.6785	6.805	0.0000	0.0000
2024/08/21	2044	07/08/2025	13.34 Put	Bond Future	1657.1600	1.6572	1475.1300	1.4751	10.984	0.0000	0.0000
2024/08/21	2044	06/11/2025		Bond Future	11.9478	78.8838	11.8011	79.7643	1.228	0.0000	0.0000
2024/08/21	2044	06/11/2025	11.88 Call	Bond Future	4628.7500	4.6288	5091.3800	5.0914	9.995	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	
2024/08/21	2044	06/11/2025	11.88 Put	Bond Future	5033.6700	5.0337	4615.8600	4.6159	8.300	0.0000	0.0000
2024/08/21	2046	07/11/2024		Bond Future	120.0416	120.0416	120.0253	120.0253	0.014	0.0000	0.0000
2024/08/21	2046	06/02/2025		Bond Future	122.5833	122.5833	122.5685	122.5685	0.012	0.0000	0.0000
2024/08/21	2046	06/02/2025	114.01 Call	Bond Future	8573.3000	8.5733	8558.4500	8.5585	0.173	0.0000	0.0000
2024/08/21	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/21	2046	08/05/2025		Bond Future	122.8471	122.8471	122.8318	122.8318	0.012	0.0000	0.0000
2024/08/21	2046	08/05/2025	121.97 Call	Bond Future	877.1000	0.8771	861.8100	0.8618	1.743	0.0000	0.0000
2024/08/21	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/21	2046	07/08/2025		Bond Future	125.3146	125.3146	125.3008	125.3008	0.011	0.0000	0.0000
2024/08/21	2046	07/08/2025	118.69 Call	Bond Future	6624.5600	6.6246	6610.8300	6.6108	0.207	0.0000	0.0000
2024/08/21	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/21	2046	06/11/2025		Bond Future	125.5099	125.5099	125.4932	125.4932	0.013	0.0000	0.0000
2024/08/21	2046	06/11/2025	125.41 Call	Bond Future	99.9200	0.0999	83.1500	0.0832	16.783	0.0000	0.0000
2024/08/21	2046	06/11/2025	125.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/21	2050	07/11/2024		Bond Future	121.5360	121.5360	121.5198	121.5198	0.013	0.0000	0.0000
2024/08/21	2050	06/02/2025		Bond Future	121.7573	121.7573	121.7403	121.7403	0.014	0.0000	0.0000
2024/08/21	2050	06/02/2025	115.60 Call	Bond Future	6157.3000	6.1573	6140.2800	6.1403	0.276	0.0000	0.0000
2024/08/21	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/21	2050	08/05/2025		Bond Future	124.2458	124.2458	124.2307	124.2307	0.012	0.0000	0.0000
2024/08/21	2050	08/05/2025	121.16 Call	Bond Future	3085.7500	3.0858	3070.6600	3.0707	0.489	0.0000	0.0000
2024/08/21	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/21	2050	07/08/2025		Bond Future	124.3429	124.3429	124.3253	124.3253	0.014	0.0000	0.0000
2024/08/21	2050	07/08/2025	119.89 Call	Bond Future	4452.8500	4.4529	4435.2700	4.4353	0.395	0.0000	0.0000
2024/08/21	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/21	2050	06/11/2025		Bond Future	126.7989	126.7989	126.7829	126.7829	0.013	0.0000	0.0000
2024/08/21	2050	06/11/2025	124.42 Call	Bond Future	2378.9400	2.3789	2362.8900	2.3629	0.675	0.0000	0.0000
2024/08/21	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/21	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/21	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/21	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/21	AL37	07/11/2024		Index Future	1038.8280	1038.8280	1045.7450	1045.7450	0.666	0.0000	0.0000
2024/08/21	AL37	06/02/2025		Index Future	1060.5880	1060.5880	1067.6550	1067.6550	0.666	0.0000	0.0000
2024/08/21	AL37	08/05/2025		Index Future	1082.0480	1082.0480	1089.2640	1089.2640	0.667	0.0000	0.0000
2024/08/21	AL37	07/08/2025		Index Future	1103.5790	1103.5790	1110.9440	1110.9440	0.667	0.0000	0.0000
2024/08/21	AL37	06/11/2025		Index Future	1125.1960	1125.1960	1132.7090	1132.7090	0.668	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
2024/08/21	AL7T	07/11/2024	Index Future	1231.9970	1231.9970	1243.1550	1243.1550	0.906	0.0000	0.0000
2024/08/21	AL7T	06/02/2025	Index Future	1257.8040	1257.8040	1269.2020	1269.2020	0.906	0.0000	0.0000
2024/08/21	AL7T	08/05/2025	Index Future	1283.2540	1283.2540	1294.8900	1294.8900	0.907	0.0000	0.0000
2024/08/21	AL7T	07/08/2025	Index Future	1308.7880	1308.7880	1320.6620	1320.6620	0.907	0.0000	0.0000
2024/08/21	AL7T	06/11/2025	Index Future	1334.4250	1334.4250	1346.5370	1346.5370	0.908	0.0000	0.0000
2024/08/21	ALBI	07/11/2024	Index Future	1064.9110	1064.9110	1073.4730	1073.4730	0.804	0.0000	0.0000
2024/08/21	ALBI	06/02/2025	Index Future	1087.2180	1087.2180	1095.9650	1095.9650	0.805	0.0000	0.0000
2024/08/21	ALBI	08/05/2025	Index Future	1109.2160	1109.2160	1118.1470	1118.1470	0.805	0.0000	0.0000
2024/08/21	ALBI	07/08/2025	Index Future	1131.2880	1131.2880	1140.4010	1140.4010	0.806	0.0000	0.0000
2024/08/21	ALBI	06/11/2025	Index Future	1153.4470	1153.4470	1162.7440	1162.7440	0.806	0.0000	0.0000
2024/08/21	C002	31/03/2032	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/21	C007	31/01/2037	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/21	C025	31/01/2025	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/21	C030	31/01/2030	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/21	C035	28/02/2035	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/21	C038	31/01/2038	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/21	C040	06/10/2015	Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/21	C040	31/01/2040	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/21	C044	31/01/2044	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/21	C048	28/02/2048	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/21	C050	31/12/2050	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/21	C186	21/12/2026	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/21	C202	07/12/2033	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/21	C209	31/03/2036	Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/08/21	C210	31/03/2028	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/21	C213	28/02/2031	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/21	C214	28/02/2041	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/21	C253	31/03/2053	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
2024/08/21	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/21	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2024/08/21	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/21	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/21	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/21	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/21	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/21	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/21	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/21	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/21	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/21	ES33	07/11/2024		Bond Future	11.5544	79.0890	11.4003	79.8060	1.334	0.0000
2024/08/21	ES33	06/02/2025		Bond Future	11.6845	80.7634	11.5232	81.4968	1.380	0.0000
2024/08/21	ES33	06/02/2025	13.34 Call	Bond Future	7031.8400	7.0318	7765.2500	7.7653	10.430	0.0000
2024/08/21	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/21	ES33	08/05/2025		Bond Future	11.8301	78.6125	11.6611	79.3624	1.428	0.0000
2024/08/21	ES33	08/05/2025	12.73 Call	Bond Future	3840.5200	3.8405	4590.4200	4.5904	19.526	0.0000
2024/08/21	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/21	ES33	07/08/2025		Bond Future	11.9896	80.1890	11.8125	80.9553	1.477	0.0000
2024/08/21	ES33	07/08/2025	13.56 Call	Bond Future	6384.4200	6.3844	7150.6800	7.1507	12.002	0.0000
2024/08/21	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/21	ES33	06/11/2025		Bond Future	12.1713	77.9717	11.9854	78.7543	1.527	0.0000
2024/08/21	ES33	06/11/2025	12.01 Call	Bond Future	0.0000	0.0000	104.0600	0.1041	100.000	0.0000
2024/08/21	ES33	06/11/2025	12.01 Put	Bond Future	678.5300	0.6785	0.0000	0.0000	(100.000)	0.0000
2024/08/21	ES42	07/11/2024		Bond Future	11.9321	75.4524	11.7998	76.2268	1.108	0.0000
2024/08/21	ES42	06/02/2025		Bond Future	12.0400	77.0489	11.9027	77.8408	1.140	0.0000
2024/08/21	ES42	06/02/2025	13.71 Call	Bond Future	8655.3700	8.6554	9447.3400	9.4473	9.150	0.0000
2024/08/21	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/21	ES42	08/05/2025		Bond Future	12.1640	74.3550	12.0212	75.1647	1.174	0.0000
2024/08/21	ES42	08/05/2025	13.25 Call	Bond Future	5724.1100	5.7241	6533.7600	6.5338	14.145	0.0000
2024/08/21	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/21	ES42	07/08/2025		Bond Future	12.2947	75.8436	12.1462	76.6707	1.208	0.0000
2024/08/21	ES42	07/08/2025	13.79 Call	Bond Future	7571.3900	7.5714	8398.5100	8.3985	10.924	0.0000

Open Interest

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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
2024/08/21	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/08/21	ES42	06/11/2025		Bond Future	12.4383	73.0714	12.2837	73.9161	1.243	0.0000
2024/08/21	ES42	06/11/2025	12.39 Call	Bond Future	0.0000	0.0000	582.1900	0.5822	100.000	0.0000
2024/08/21	ES42	06/11/2025	12.39 Put	Bond Future	262.4600	0.2625	0.0000	0.0000	(100.000)	0.0000
2024/08/21	GOVI	07/11/2024	948.79 Call	GOVI	1000130.0000	100.0130	1084410.0000	108.4410	8.427	0.0000
2024/08/21	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/21	GOVI	07/11/2024	948.80 Call	GOVI	1000030.0000	100.0030	1084310.0000	108.4310	8.428	0.0000
2024/08/21	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/21	GOVI	07/11/2024	948.78 Call	GOVI	1000230.0000	100.0230	1084510.0000	108.4510	8.426	0.0000
2024/08/21	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/21	GOVI	07/11/2024		GOVI	1048.8030	1048.8030	1057.2310	1057.2310	0.804	0.0000
2024/08/21	GOVI	06/02/2025		GOVI	1070.7720	1070.7720	1079.3820	1079.3820	0.804	0.0000
2024/08/21	GOVI	06/02/2025	972.00 Call	GOVI	987720.0000	98.7720	1073820.0000	107.3820	8.717	0.0000
2024/08/21	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/21	GOVI	08/05/2025		GOVI	1092.4380	1092.4380	1101.2280	1101.2280	0.805	0.0000
2024/08/21	GOVI	08/05/2025	1,022.00 Call	GOVI	704380.0000	70.4380	792280.0000	79.2280	12.479	0.0000
2024/08/21	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/21	GOVI	07/08/2025		GOVI	1114.1750	1114.1750	1123.1460	1123.1460	0.805	0.0000
2024/08/21	GOVI	07/08/2025	1,011.00 Call	GOVI	1031750.0000	103.1750	1121460.0000	112.1460	8.695	0.0000
2024/08/21	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/21	GOVI	06/11/2025		GOVI	1136.0000	1136.0000	1145.1510	1145.1510	0.806	0.0000
2024/08/21	GOVI	06/11/2025	1,112.00 Call	GOVI	240000.0000	24.0000	331510.0000	33.1510	38.129	0.0000
2024/08/21	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/21	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2024/08/21	IGOV	07/11/2024		Index Future	369.8350	369.8350	369.7970	369.7970	0.010	0.0000
2024/08/21	IGOV	06/02/2025		Index Future	377.6710	377.6710	377.6330	377.6330	0.010	0.0000
2024/08/21	IGOV	08/05/2025		Index Future	385.3990	385.3990	385.3640	385.3640	0.009	0.0000
2024/08/21	IGOV	07/08/2025		Index Future	393.1540	393.1540	393.1190	393.1190	0.009	0.0000
2024/08/21	IGOV	06/11/2025		Index Future	400.9380	400.9380	400.9050	400.9050	0.008	0.0000
2024/08/21	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2024/08/21	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2024/08/21	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2024/08/21	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2024/08/21	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	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	
2024/08/21	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/08/21	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/08/21	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/08/21	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/08/21	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/08/21	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/08/21	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/08/21	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/08/21	JBAF	21/08/2024		Jibar Tradeable Future	8.3250	91.6750	8.3250	91.6750	0.000	0.0000	0.0000
2024/08/21	JBAF	18/09/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/08/21	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/08/21	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/08/21	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/08/21	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/08/21	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/08/21	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/08/21	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/08/21	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/08/21	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/08/21	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/08/21	R035	07/11/2024	11.10 Call	Bond Future	2640.0900	2.6401	3224.5600	3.2246	22.138	0.0000	0.0000
2024/08/21	R035	07/11/2024	11.10 Put	Bond Future	1042.2100	1.0422	764.1800	0.7642	26.677	0.0000	0.0000
2024/08/21	R035	07/11/2024	13.23 Call	Bond Future	12275.6400	12.2756	13133.7700	13.1338	6.991	0.0000	0.0000
2024/08/21	R035	07/11/2024	13.23 Put	Bond Future	10.0800	0.0101	5.7100	0.0057	43.353	0.0000	0.0000
2024/08/21	R035	07/11/2024	12.20 Put	Bond Future	128.5200	0.1285	82.9900	0.0830	35.426	0.0000	0.0000
2024/08/21	R035	07/11/2024	12.20 Call	Bond Future	7477.8900	7.4779	8294.8600	8.2949	10.925	0.0000	0.0000
2024/08/21	R035	07/11/2024		Bond Future	10.8121	89.9031	10.6596	90.7656	1.410	0.0000	0.0000
2024/08/21	R035	07/11/2024	12.18 Call	Bond Future	7383.4700	7.3835	8198.7200	8.1987	11.042	0.0000	0.0000
2024/08/21	R035	07/11/2024	12.18 Put	Bond Future	133.8900	0.1339	86.6400	0.0866	35.290	0.0000	0.0000
2024/08/21	R035	07/11/2024	12.19 Call	Bond Future	7430.6800	7.4307	8246.8000	8.2468	10.983	0.0000	0.0000
2024/08/21	R035	07/11/2024	12.19 Put	Bond Future	131.1800	0.1312	84.8000	0.0848	35.356	0.0000	0.0000
2024/08/21	R035	07/11/2024	12.17 Call	Bond Future	7336.2800	7.3363	8150.6300	8.1506	11.100	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
2024/08/21	R035	07/11/2024	12.17 Put	Bond Future		136.6600	0.1367	88.5100	0.0885	35.233	0.0000	0.0000
2024/08/21	R035	06/02/2025		Bond Future		10.9078	91.7854	10.7487	92.6674	1.459	0.0000	0.0000
2024/08/21	R035	06/02/2025	12.41 Call	Bond Future		8241.1600	8.2412	9018.4500	9.0185	9.432	0.0000	0.0000
2024/08/21	R035	06/02/2025	12.41 Put	Bond Future		476.8300	0.4768	372.1700	0.3722	21.949	0.0000	0.0000
2024/08/21	R035	08/05/2025		Bond Future		11.0140	89.1275	10.8480	90.0288	1.508	0.0000	0.0000
2024/08/21	R035	08/05/2025	11.78 Call	Bond Future		5657.7200	5.6577	6302.7000	6.3027	11.400	0.0000	0.0000
2024/08/21	R035	08/05/2025	11.78 Put	Bond Future		1657.3700	1.6574	1401.0400	1.4010	15.466	0.0000	0.0000
2024/08/21	R035	08/05/2025	13.35 Call	Bond Future		11813.6900	11.8137	12644.1600	12.6442	7.030	0.0000	0.0000
2024/08/21	R035	08/05/2025	13.35 Put	Bond Future		364.0000	0.3640	293.1600	0.2932	19.462	0.0000	0.0000
2024/08/21	R035	08/05/2025	12.70 Call	Bond Future		9243.7100	9.2437	10013.7100	10.0137	8.330	0.0000	0.0000
2024/08/21	R035	08/05/2025	12.70 Put	Bond Future		762.2200	0.7622	630.9100	0.6309	17.227	0.0000	0.0000
2024/08/21	R035	08/05/2025	11.46 Put	Bond Future		2160.6000	2.1606	1842.5200	1.8425	14.722	0.0000	0.0000
2024/08/21	R035	08/05/2025	11.46 Call	Bond Future		4520.7100	4.5207	5103.9400	5.1039	12.901	0.0000	0.0000
2024/08/21	R035	07/08/2025		Bond Future		11.1323	90.8959	10.9588	91.8165	1.558	0.0000	0.0000
2024/08/21	R035	07/08/2025	12.65 Call	Bond Future		8895.0400	8.8950	9626.3600	9.6264	8.222	0.0000	0.0000
2024/08/21	R035	07/08/2025	12.65 Put	Bond Future		1370.9300	1.3709	1181.6300	1.1816	13.808	0.0000	0.0000
2024/08/21	R035	06/11/2025		Bond Future		11.2681	88.1597	11.0868	89.0995	1.609	0.0000	0.0000
2024/08/21	R035	06/11/2025	11.20 Call	Bond Future		3919.6200	3.9196	4410.9600	4.4110	12.535	0.0000	0.0000
2024/08/21	R035	06/11/2025	11.20 Put	Bond Future		4270.8800	4.2709	3822.4000	3.8224	10.501	0.0000	0.0000
2024/08/21	R053	07/11/2024		Bond Future		11.4459	102.8427	11.3144	103.9689	1.149	0.0000	0.0000
2024/08/21	R053	07/11/2024	12.80 Call	Bond Future		10664.0700	10.6641	11714.3000	11.7143	9.848	0.0000	0.0000
2024/08/21	R053	07/11/2024	12.80 Put	Bond Future		253.9500	0.2540	178.0100	0.1780	29.904	0.0000	0.0000
2024/08/21	R053	07/11/2024	12.81 Call	Bond Future		10729.0200	10.7290	11780.4900	11.7805	9.800	0.0000	0.0000
2024/08/21	R053	07/11/2024	12.81 Put	Bond Future		249.3400	0.2493	174.6400	0.1746	29.959	0.0000	0.0000
2024/08/21	R053	07/11/2024	12.79 Call	Bond Future		10599.0400	10.5990	11648.0300	11.6480	9.897	0.0000	0.0000
2024/08/21	R053	07/11/2024	12.79 Put	Bond Future		258.5700	0.2586	181.3900	0.1814	29.849	0.0000	0.0000
2024/08/21	R053	06/02/2025		Bond Future		11.5350	104.9948	11.3986	106.1462	1.182	0.0000	0.0000
2024/08/21	R053	06/02/2025	12.94 Call	Bond Future		11530.2200	11.5302	12516.2800	12.5163	8.552	0.0000	0.0000
2024/08/21	R053	06/02/2025	12.94 Put	Bond Future		915.7100	0.9157	750.4100	0.7504	18.052	0.0000	0.0000
2024/08/21	R053	08/05/2025		Bond Future		11.6360	101.2459	11.4944	102.4225	1.217	0.0000	0.0000
2024/08/21	R053	08/05/2025	12.64 Call	Bond Future		9783.1100	9.7831	10673.4600	10.6735	9.101	0.0000	0.0000
2024/08/21	R053	08/05/2025	12.64 Put	Bond Future		2104.4400	2.1044	1818.1900	1.8182	13.602	0.0000	0.0000
2024/08/21	R053	07/08/2025		Bond Future		11.7442	103.2519	11.5971	104.4536	1.252	0.0000	0.0000
2024/08/21	R053	07/08/2025	13.17 Call	Bond Future		12498.5800	12.4986	13446.3900	13.4464	7.583	0.0000	0.0000
2024/08/21	R053	07/08/2025	13.17 Put	Bond Future		2080.7200	2.0807	1826.8400	1.8268	12.202	0.0000	0.0000
2024/08/21	R053	06/11/2025		Bond Future		11.8622	99.3973	11.7093	100.6240	1.289	0.0000	0.0000
2024/08/21	R053	06/11/2025	11.76 Call	Bond Future		5788.9000	5.7889	6426.8500	6.4269	11.020	0.0000	0.0000
2024/08/21	R053	06/11/2025	11.76 Put	Bond Future		6605.9200	6.6059	6017.1800	6.0172	8.912	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	
2024/08/21	R186	07/11/2024		Bond Future	8.2416	108.4004	8.0816	108.7134	1.941	0.0000	0.0000
2024/08/21	R186	07/11/2024	9.14 Call	Bond Future	1811.4200	1.8114	2094.7800	2.0948	15.643	0.0000	0.0000
2024/08/21	R186	07/11/2024	9.14 Put	Bond Future	75.8600	0.0759	46.2100	0.0462	39.085	0.0000	0.0000
2024/08/21	R186	07/11/2024	9.15 Call	Bond Future	1828.8800	1.8289	2112.8200	2.1128	15.525	0.0000	0.0000
2024/08/21	R186	07/11/2024	9.15 Put	Bond Future	74.2200	0.0742	45.1500	0.0452	39.167	0.0000	0.0000
2024/08/21	R186	07/11/2024	9.13 Call	Bond Future	1794.0000	1.7940	2076.7600	2.0768	15.761	0.0000	0.0000
2024/08/21	R186	07/11/2024	9.13 Put	Bond Future	77.5500	0.0776	47.3000	0.0473	39.007	0.0000	0.0000
2024/08/21	R186	06/02/2025		Bond Future	8.2066	105.3559	8.0219	105.6772	2.250	0.0000	0.0000
2024/08/21	R186	06/02/2025	9.03 Call	Bond Future	1683.0100	1.6830	1936.2000	1.9362	15.044	0.0000	0.0000
2024/08/21	R186	06/02/2025	9.03 Put	Bond Future	266.1800	0.2662	198.1400	0.1981	25.562	0.0000	0.0000
2024/08/21	R186	08/05/2025		Bond Future	8.2151	107.4828	7.9978	107.8124	2.646	0.0000	0.0000
2024/08/21	R186	08/05/2025	8.47 Call	Bond Future	978.1500	0.9782	1179.5400	1.1795	20.589	0.0000	0.0000
2024/08/21	R186	08/05/2025	8.47 Put	Bond Future	593.4600	0.5935	465.2400	0.4652	21.605	0.0000	0.0000
2024/08/21	R186	07/08/2025	10.25 Call	Bond Future	2597.3200	2.5973	2911.6700	2.9117	12.103	0.0000	0.0000
2024/08/21	R186	07/08/2025	10.25 Put	Bond Future	68.4900	0.0685	45.0400	0.0450	34.239	0.0000	0.0000
2024/08/21	R186	07/08/2025	9.22 Put	Bond Future	273.3000	0.2733	198.4400	0.1984	27.391	0.0000	0.0000
2024/08/21	R186	07/08/2025	9.22 Call	Bond Future	1509.7100	1.5097	1772.6500	1.7727	17.417	0.0000	0.0000
2024/08/21	R186	07/08/2025		Bond Future	8.2517	104.3036	7.9900	104.6414	3.172	0.0000	0.0000
2024/08/21	R186	07/08/2025	9.68 Call	Bond Future	1970.5200	1.9705	2261.4400	2.2614	14.764	0.0000	0.0000
2024/08/21	R186	07/08/2025	9.68 Put	Bond Future	154.0400	0.1540	107.1600	0.1072	30.434	0.0000	0.0000
2024/08/21	R186	06/11/2025		Bond Future	8.3331	106.3356	8.0071	106.6815	3.912	0.0000	0.0000
2024/08/21	R186	06/11/2025	8.13 Call	Bond Future	534.3900	0.5344	703.9900	0.7040	31.737	0.0000	0.0000
2024/08/21	R186	06/11/2025	8.13 Put	Bond Future	749.6500	0.7497	573.3800	0.5734	23.514	0.0000	0.0000
2024/08/21	R202	07/11/2024		Bond Future	269.8303	269.8303	270.0013	270.0013	0.063	0.0000	0.0000
2024/08/21	R202	06/02/2025		Bond Future	270.3415	270.3415	270.5155	270.5155	0.064	0.0000	0.0000
2024/08/21	R202	06/02/2025	266.79 Call	Bond Future	3551.4900	3.5515	3725.4600	3.7255	4.899	0.0000	0.0000
2024/08/21	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/21	R202	08/05/2025		Bond Future	275.8674	275.8674	276.0498	276.0498	0.066	0.0000	0.0000
2024/08/21	R202	08/05/2025	272.31 Call	Bond Future	3557.4300	3.5574	3739.7700	3.7398	5.126	0.0000	0.0000
2024/08/21	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/21	R202	07/08/2025		Bond Future	276.1035	276.1035	276.2860	276.2860	0.066	0.0000	0.0000
2024/08/21	R202	07/08/2025	271.60 Call	Bond Future	4503.4500	4.5035	4686.0300	4.6860	4.054	0.0000	0.0000
2024/08/21	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/21	R202	06/11/2025		Bond Future	281.5585	281.5585	281.7485	281.7485	0.067	0.0000	0.0000
2024/08/21	R202	06/11/2025	275.64 Call	Bond Future	5918.5100	5.9185	6108.4600	6.1085	3.209	0.0000	0.0000
2024/08/21	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/21	R209	07/11/2024		Bond Future	10.9415	70.6001	10.7895	71.3727	1.389	0.0000	0.0000
2024/08/21	R209	07/11/2024	12.22 Call	Bond Future	6216.6400	6.2166	6938.4000	6.9384	11.610	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
2024/08/21	R209	07/11/2024	12.22 Put	Bond Future		148.5500	0.1486	97.7000	0.0977	34.231	0.0000	0.0000
2024/08/21	R209	07/11/2024	12.23 Call	Bond Future		6258.2700	6.2583	6980.9400	6.9809	11.547	0.0000	0.0000
2024/08/21	R209	07/11/2024	12.23 Put	Bond Future		145.6000	0.1456	95.6600	0.0957	34.299	0.0000	0.0000
2024/08/21	R209	07/11/2024	12.21 Call	Bond Future		6175.0200	6.1750	6895.8500	6.8959	11.673	0.0000	0.0000
2024/08/21	R209	07/11/2024	12.21 Put	Bond Future		151.5600	0.1516	99.7800	0.0998	34.165	0.0000	0.0000
2024/08/21	R209	06/02/2025		Bond Future		11.0272	72.0776	10.8694	72.8676	1.431	0.0000	0.0000
2024/08/21	R209	06/02/2025	12.44 Call	Bond Future		7051.8600	7.0519	7738.9100	7.7389	9.743	0.0000	0.0000
2024/08/21	R209	06/02/2025	12.44 Put	Bond Future		482.1900	0.4822	379.3000	0.3793	21.338	0.0000	0.0000
2024/08/21	R209	08/05/2025		Bond Future		11.1271	70.3781	10.9631	71.1854	1.473	0.0000	0.0000
2024/08/21	R209	08/05/2025	11.89 Call	Bond Future		5047.4300	5.0474	5629.0100	5.6290	11.522	0.0000	0.0000
2024/08/21	R209	08/05/2025	11.89 Put	Bond Future		1449.1200	1.4491	1223.4400	1.2234	15.574	0.0000	0.0000
2024/08/21	R209	07/08/2025		Bond Future		11.2358	71.7738	11.0655	72.5982	1.516	0.0000	0.0000
2024/08/21	R209	07/08/2025	12.68 Call	Bond Future		7812.5400	7.8125	8461.1100	8.4611	8.302	0.0000	0.0000
2024/08/21	R209	07/08/2025	12.68 Put	Bond Future		1317.0300	1.3170	1141.1900	1.1412	13.351	0.0000	0.0000
2024/08/21	R209	06/11/2025		Bond Future		11.3566	70.0198	11.1794	70.8614	1.560	0.0000	0.0000
2024/08/21	R209	06/11/2025	11.27 Call	Bond Future		3567.5700	3.5676	4007.0400	4.0070	12.318	0.0000	0.0000
2024/08/21	R209	06/11/2025	11.27 Put	Bond Future		3977.0100	3.9770	3574.9200	3.5749	10.110	0.0000	0.0000
2024/08/21	R210	07/11/2024		Bond Future		242.1718	242.1718	242.4570	242.4570	0.118	0.0000	0.0000
2024/08/21	R210	06/02/2025		Bond Future		247.2997	247.2997	247.5947	247.5947	0.119	0.0000	0.0000
2024/08/21	R210	06/02/2025	239.61 Call	Bond Future		7689.6900	7.6897	7984.7300	7.9847	3.837	0.0000	0.0000
2024/08/21	R210	06/02/2025	239.61 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/21	R210	08/05/2025		Bond Future		248.9568	248.9568	249.2586	249.2586	0.121	0.0000	0.0000
2024/08/21	R210	08/05/2025	248.03 Call	Bond Future		926.8400	0.9268	1228.5900	1.2286	32.557	0.0000	0.0000
2024/08/21	R210	08/05/2025	248.03 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/21	R210	07/08/2025		Bond Future		253.9589	253.9589	254.2704	254.2704	0.123	0.0000	0.0000
2024/08/21	R210	07/08/2025	248.44 Call	Bond Future		5518.8700	5.5189	5830.4100	5.8304	5.645	0.0000	0.0000
2024/08/21	R210	07/08/2025	248.44 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/21	R210	06/11/2025		Bond Future		255.5216	255.5216	255.8358	255.8358	0.123	0.0000	0.0000
2024/08/21	R210	06/11/2025	252.14 Call	Bond Future		3381.6300	3.3816	3695.8200	3.6958	9.291	0.0000	0.0000
2024/08/21	R210	06/11/2025	252.14 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/21	R213	07/11/2024		Bond Future		9.7636	88.6143	9.6003	89.3117	1.673	0.0000	0.0000
2024/08/21	R213	07/11/2024	11.22 Call	Bond Future		5995.9000	5.9959	6665.6700	6.6657	11.170	0.0000	0.0000
2024/08/21	R213	07/11/2024	11.22 Put	Bond Future		69.8900	0.0699	42.2500	0.0423	39.548	0.0000	0.0000
2024/08/21	R213	07/11/2024	11.23 Call	Bond Future		6033.3500	6.0334	6703.6600	6.7037	11.110	0.0000	0.0000
2024/08/21	R213	07/11/2024	11.23 Put	Bond Future		68.4100	0.0684	41.3100	0.0413	39.614	0.0000	0.0000
2024/08/21	R213	07/11/2024	11.21 Call	Bond Future		5958.4600	5.9585	6627.6700	6.6277	11.231	0.0000	0.0000
2024/08/21	R213	07/11/2024	11.21 Put	Bond Future		71.4100	0.0714	43.2100	0.0432	39.490	0.0000	0.0000
2024/08/21	R213	06/02/2025		Bond Future		9.8348	90.4696	9.6625	91.1829	1.753	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	
2024/08/21	R213	06/02/2025	11.35 Call	Bond Future	6239.6700	6.2397	6883.2300	6.8832	10.314	0.0000	0.0000
2024/08/21	R213	06/02/2025	11.35 Put	Bond Future	266.7100	0.2667	196.9000	0.1969	26.174	0.0000	0.0000
2024/08/21	R213	08/05/2025		Bond Future	9.9207	88.7386	9.7386	89.4680	1.835	0.0000	0.0000
2024/08/21	R213	08/05/2025	10.52 Call	Bond Future	3616.0800	3.6161	4119.7700	4.1198	13.929	0.0000	0.0000
2024/08/21	R213	08/05/2025	10.52 Put	Bond Future	1267.2400	1.2672	1041.5400	1.0415	17.810	0.0000	0.0000
2024/08/21	R213	07/08/2025		Bond Future	10.0215	90.5002	9.8288	91.2454	1.923	0.0000	0.0000
2024/08/21	R213	07/08/2025	11.66 Call	Bond Future	6863.4100	6.8634	7472.6100	7.4726	8.876	0.0000	0.0000
2024/08/21	R213	07/08/2025	11.66 Put	Bond Future	830.3000	0.8303	694.3000	0.6943	16.380	0.0000	0.0000
2024/08/21	R213	06/11/2025		Bond Future	10.1468	88.7103	9.9424	89.4713	2.014	0.0000	0.0000
2024/08/21	R213	06/11/2025	10.05 Call	Bond Future	2519.9600	2.5200	2909.8900	2.9099	15.474	0.0000	0.0000
2024/08/21	R213	06/11/2025	10.05 Put	Bond Future	2879.2600	2.8793	2508.1800	2.5082	12.888	0.0000	0.0000
2024/08/21	R214	07/11/2024		Bond Future	11.2932	65.9286	11.1624	66.6333	1.159	0.0000	0.0000
2024/08/21	R214	07/11/2024	12.61 Call	Bond Future	6635.7100	6.6357	7295.9600	7.2960	9.950	0.0000	0.0000
2024/08/21	R214	07/11/2024	12.61 Put	Bond Future	143.8000	0.1438	99.3600	0.0994	30.904	0.0000	0.0000
2024/08/21	R214	07/11/2024	12.62 Call	Bond Future	6678.3300	6.6783	7339.3600	7.3394	9.898	0.0000	0.0000
2024/08/21	R214	07/11/2024	12.62 Put	Bond Future	140.9900	0.1410	97.3300	0.0973	30.967	0.0000	0.0000
2024/08/21	R214	07/11/2024	12.60 Call	Bond Future	6593.0800	6.5931	7252.5300	7.2525	10.002	0.0000	0.0000
2024/08/21	R214	07/11/2024	12.60 Put	Bond Future	146.6400	0.1466	101.4000	0.1014	30.851	0.0000	0.0000
2024/08/21	R214	06/02/2025		Bond Future	11.3811	67.3089	11.2456	68.0293	1.191	0.0000	0.0000
2024/08/21	R214	06/02/2025	12.71 Call	Bond Future	7025.4900	7.0255	7642.4700	7.6425	8.782	0.0000	0.0000
2024/08/21	R214	06/02/2025	12.71 Put	Bond Future	557.1900	0.5572	453.7700	0.4538	18.561	0.0000	0.0000
2024/08/21	R214	06/02/2025	13.63 Call	Bond Future	10553.5200	10.5535	11236.5600	11.2366	6.472	0.0000	0.0000
2024/08/21	R214	06/02/2025	13.63 Put	Bond Future	173.9000	0.1739	136.5400	0.1365	21.484	0.0000	0.0000
2024/08/21	R214	06/02/2025	12.25 Put	Bond Future	927.8900	0.9279	767.3900	0.7674	17.297	0.0000	0.0000
2024/08/21	R214	06/02/2025	12.25 Call	Bond Future	5273.8100	5.2738	5833.7100	5.8337	10.617	0.0000	0.0000
2024/08/21	R214	06/02/2025	11.75 Put	Bond Future	1597.6700	1.5977	1347.0200	1.3470	15.688	0.0000	0.0000
2024/08/21	R214	06/02/2025	11.75 Call	Bond Future	3499.0400	3.4990	3968.7900	3.9688	13.425	0.0000	0.0000
2024/08/21	R214	08/05/2025		Bond Future	11.4758	65.3639	11.3355	66.1001	1.223	0.0000	0.0000
2024/08/21	R214	08/05/2025	12.40 Call	Bond Future	5935.4200	5.9354	6484.5900	6.4846	9.252	0.0000	0.0000
2024/08/21	R214	08/05/2025	12.40 Put	Bond Future	1385.8300	1.3858	1198.8300	1.1988	13.494	0.0000	0.0000
2024/08/21	R214	07/08/2025		Bond Future	11.5789	66.6608	11.4336	67.4126	1.255	0.0000	0.0000
2024/08/21	R214	07/08/2025	12.97 Call	Bond Future	8026.9100	8.0269	8612.4300	8.6124	7.294	0.0000	0.0000
2024/08/21	R214	07/08/2025	12.97 Put	Bond Future	1453.1000	1.4531	1286.8500	1.2869	11.441	0.0000	0.0000
2024/08/21	R214	06/11/2025		Bond Future	11.6940	64.6587	11.5434	65.4261	1.288	0.0000	0.0000
2024/08/21	R214	06/11/2025	11.64 Call	Bond Future	3880.8500	3.8809	4287.0900	4.2871	10.468	0.0000	0.0000
2024/08/21	R214	06/11/2025	11.64 Put	Bond Future	4154.5200	4.1545	3793.3600	3.7934	8.693	0.0000	0.0000
2024/08/21	R248	07/11/2024	12.79 Call	Bond Future	8359.1700	8.3592	9175.2900	9.1753	9.763	0.0000	0.0000
2024/08/21	R248	07/11/2024	12.79 Put	Bond Future	184.4500	0.1845	128.6500	0.1287	30.252	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	
2024/08/21	R248	07/11/2024	12.80 Call	Bond Future	8410.1500	8.4102	9227.1900	9.2272	9.715	0.0000	0.0000
2024/08/21	R248	07/11/2024	12.80 Put	Bond Future	181.0800	0.1811	126.2000	0.1262	30.307	0.0000	0.0000
2024/08/21	R248	07/11/2024	12.78 Call	Bond Future	8308.2200	8.3082	9123.3900	9.1234	9.812	0.0000	0.0000
2024/08/21	R248	07/11/2024	12.78 Put	Bond Future	187.9300	0.1879	131.1800	0.1312	30.197	0.0000	0.0000
2024/08/21	R248	07/11/2024		Bond Future	11.4255	80.0777	11.2944	80.9496	1.147	0.0000	0.0000
2024/08/21	R248	06/02/2025		Bond Future	11.5159	81.7543	11.3800	82.6457	1.180	0.0000	0.0000
2024/08/21	R248	06/02/2025	12.71 Call	Bond Future	7996.1800	7.9962	8735.4200	8.7354	9.245	0.0000	0.0000
2024/08/21	R248	06/02/2025	12.71 Put	Bond Future	858.2300	0.8582	706.0700	0.7061	17.730	0.0000	0.0000
2024/08/21	R248	08/05/2025		Bond Future	11.6129	78.9570	11.4721	79.8678	1.213	0.0000	0.0000
2024/08/21	R248	08/05/2025	12.60 Call	Bond Future	7524.6400	7.5246	8213.3800	8.2134	9.153	0.0000	0.0000
2024/08/21	R248	08/05/2025	12.60 Put	Bond Future	1624.2200	1.6242	1402.1000	1.4021	13.675	0.0000	0.0000
2024/08/21	R248	07/08/2025		Bond Future	11.7183	80.5232	11.5722	81.4533	1.247	0.0000	0.0000
2024/08/21	R248	07/08/2025	13.21 Call	Bond Future	10129.8800	10.1299	10866.3900	10.8664	7.271	0.0000	0.0000
2024/08/21	R248	07/08/2025	13.21 Put	Bond Future	1640.7000	1.6407	1447.0700	1.4471	11.802	0.0000	0.0000
2024/08/21	R248	06/11/2025		Bond Future	11.8354	77.6476	11.6837	78.5970	1.282	0.0000	0.0000
2024/08/21	R248	06/11/2025	11.74 Call	Bond Future	4523.6800	4.5237	5018.5200	5.0185	10.939	0.0000	0.0000
2024/08/21	R248	06/11/2025	11.74 Put	Bond Future	5118.3400	5.1183	4663.7200	4.6637	8.882	0.0000	0.0000
2024/08/21	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/21	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/21	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/21	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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