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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/08/2024 TO 22/08/2024

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
2024/08/22	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/22	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/22	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/22	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/22	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/22	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/22	2025	07/11/2024		Bond Future	185.6492	185.6492	185.6257	0.013	0.0000	0.0000
2024/08/22	2029	07/11/2024		Bond Future	133.8655	133.8655	133.9736	0.081	0.0000	0.0000
2024/08/22	2029	06/02/2025		Bond Future	136.7021	136.7021	136.8133	0.081	0.0000	0.0000
2024/08/22	2029	06/02/2025	132.40 Call	Bond Future	4302.1000	4.3021	4413.2700	2.584	0.0000	0.0000
2024/08/22	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	2029	08/05/2025		Bond Future	138.0712	138.0712	138.1854	0.083	0.0000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/08/22	2029	08/05/2025	137.85 Call	Bond Future	221.2400	0.2212	335.3800	0.3354	51.591	0.0000	0.0000
2024/08/22	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	2029	07/08/2025		Bond Future	140.8480	140.8480	140.9651	140.9651	0.083	0.0000	0.0000
2024/08/22	2029	07/08/2025	137.41 Call	Bond Future	3438.0200	3.4380	3555.1100	3.5551	3.406	0.0000	0.0000
2024/08/22	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	2029	06/11/2025		Bond Future	142.1806	142.1806	142.3005	142.3005	0.084	0.0000	0.0000
2024/08/22	2029	06/11/2025	139.79 Call	Bond Future	2390.5500	2.3906	2510.4600	2.5105	5.016	0.0000	0.0000
2024/08/22	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	2030	07/11/2024	10.21 Put	Bond Future	118.4300	0.1184	137.4800	0.1375	16.085	0.0000	0.0000
2024/08/22	2030	07/11/2024	10.21 Call	Bond Future	4187.7100	4.1877	3959.0700	3.9591	5.460	0.0000	0.0000
2024/08/22	2030	07/11/2024	10.71 Put	Bond Future	35.4900	0.0355	41.6100	0.0416	17.244	0.0000	0.0000
2024/08/22	2030	07/11/2024	10.71 Call	Bond Future	5956.7100	5.9567	5715.1400	5.7151	4.055	0.0000	0.0000
2024/08/22	2030	07/11/2024	11.91 Call	Bond Future	10180.0200	10.1800	9932.4800	9.9325	2.432	0.0000	0.0000
2024/08/22	2030	07/11/2024	11.91 Put	Bond Future	0.7700	0.0008	0.9200	0.0009	19.481	0.0000	0.0000
2024/08/22	2030	07/11/2024		Bond Future	9.1541	97.5347	9.2168	97.2870	0.685	0.0000	0.0000
2024/08/22	2030	07/11/2024	10.75 Call	Bond Future	6099.5200	6.0995	5857.3900	5.8574	3.970	0.0000	0.0000
2024/08/22	2030	07/11/2024	10.75 Put	Bond Future	32.1600	0.0322	37.7200	0.0377	17.289	0.0000	0.0000
2024/08/22	2030	07/11/2024	10.76 Call	Bond Future	6135.2100	6.1352	5892.9500	5.8930	3.949	0.0000	0.0000
2024/08/22	2030	07/11/2024	10.76 Put	Bond Future	31.3700	0.0314	36.8000	0.0368	17.310	0.0000	0.0000
2024/08/22	2030	07/11/2024	10.74 Call	Bond Future	6063.8200	6.0638	5821.8300	5.8218	3.991	0.0000	0.0000
2024/08/22	2030	07/11/2024	10.74 Put	Bond Future	32.9700	0.0330	38.6700	0.0387	17.288	0.0000	0.0000
2024/08/22	2030	06/02/2025		Bond Future	9.1917	95.5680	9.2581	95.3156	0.723	0.0000	0.0000
2024/08/22	2030	06/02/2025	10.68 Call	Bond Future	5682.6600	5.6827	5454.6200	5.4546	4.013	0.0000	0.0000
2024/08/22	2030	06/02/2025	10.68 Put	Bond Future	220.7400	0.2207	245.0800	0.2451	11.027	0.0000	0.0000
2024/08/22	2030	06/02/2025	8.68 Put	Bond Future	2700.8300	2.7008	2874.4800	2.8745	6.430	0.0000	0.0000
2024/08/22	2030	06/02/2025	8.68 Call	Bond Future	728.8900	0.7289	650.1600	0.6502	10.801	0.0000	0.0000
2024/08/22	2030	06/02/2025	9.18 Put	Bond Future	1558.9800	1.5590	1683.0600	1.6831	7.959	0.0000	0.0000
2024/08/22	2030	06/02/2025	9.18 Call	Bond Future	1514.4400	1.5144	1386.1400	1.3861	8.472	0.0000	0.0000
2024/08/22	2030	06/02/2025	9.69 Call	Bond Future	2701.5600	2.7016	2526.4000	2.5264	6.484	0.0000	0.0000
2024/08/22	2030	06/02/2025	9.69 Put	Bond Future	828.3500	0.8284	905.5700	0.9056	9.322	0.0000	0.0000
2024/08/22	2030	08/05/2025	8.68 Put	Bond Future	3098.3100	3.0983	3270.5300	3.2705	5.559	0.0000	0.0000
2024/08/22	2030	08/05/2025	8.68 Call	Bond Future	951.0800	0.9511	866.3500	0.8664	8.909	0.0000	0.0000
2024/08/22	2030	08/05/2025	9.18 Put	Bond Future	2026.8000	2.0268	2158.4800	2.1585	6.497	0.0000	0.0000
2024/08/22	2030	08/05/2025	9.18 Call	Bond Future	1730.9900	1.7310	1605.7200	1.6057	7.237	0.0000	0.0000
2024/08/22	2030	08/05/2025	9.99 Call	Bond Future	3579.5300	3.5795	3396.6200	3.3966	5.110	0.0000	0.0000
2024/08/22	2030	08/05/2025	9.99 Put	Bond Future	966.9000	0.9669	1040.9400	1.0409	7.657	0.0000	0.0000
2024/08/22	2030	08/05/2025	12.28 Call	Bond Future	10331.1200	10.3311	10081.2400	10.0812	2.419	0.0000	0.0000
2024/08/22	2030	08/05/2025	12.28 Put	Bond Future	66.6900	0.0667	73.7600	0.0738	10.601	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	
2024/08/22	2030	08/05/2025	10.69 Put	Bond Future	498.9100	0.4989	540.4100	0.5404	8.318	0.0000	0.0000
2024/08/22	2030	08/05/2025	10.69 Call	Bond Future	5537.6400	5.5376	5322.1900	5.3222	3.891	0.0000	0.0000
2024/08/22	2030	08/05/2025	11.86 Call	Bond Future	9047.6500	9.0477	8803.0900	8.8031	2.703	0.0000	0.0000
2024/08/22	2030	08/05/2025	11.86 Put	Bond Future	126.3700	0.1264	138.7600	0.1388	9.805	0.0000	0.0000
2024/08/22	2030	08/05/2025	10.31 Put	Bond Future	715.3200	0.7153	772.5100	0.7725	7.995	0.0000	0.0000
2024/08/22	2030	08/05/2025	10.31 Call	Bond Future	4446.8700	4.4469	4247.1100	4.2471	4.492	0.0000	0.0000
2024/08/22	2030	08/05/2025		Bond Future	9.2610	97.4985	9.3316	97.2416	0.762	0.0000	0.0000
2024/08/22	2030	08/05/2025	9.93 Call	Bond Future	3423.4600	3.4235	3244.1100	3.2441	5.239	0.0000	0.0000
2024/08/22	2030	08/05/2025	9.93 Put	Bond Future	1022.5000	1.0225	1100.1000	1.1001	7.589	0.0000	0.0000
2024/08/22	2030	07/08/2025	12.12 Call	Bond Future	9272.3100	9.2723	9028.0500	9.0281	2.634	0.0000	0.0000
2024/08/22	2030	07/08/2025	12.12 Put	Bond Future	203.4500	0.2035	220.7600	0.2208	8.508	0.0000	0.0000
2024/08/22	2030	07/08/2025	10.48 Put	Bond Future	886.0100	0.8860	949.0600	0.9491	7.116	0.0000	0.0000
2024/08/22	2030	07/08/2025	10.48 Call	Bond Future	4726.3300	4.7263	4527.8100	4.5278	4.200	0.0000	0.0000
2024/08/22	2030	07/08/2025		Bond Future	9.3475	95.4246	9.4228	95.1630	0.806	0.0000	0.0000
2024/08/22	2030	07/08/2025	11.11 Call	Bond Future	6441.0100	6.4410	6220.2700	6.2203	3.427	0.0000	0.0000
2024/08/22	2030	07/08/2025	11.11 Put	Bond Future	546.9800	0.5470	587.8100	0.5878	7.465	0.0000	0.0000
2024/08/22	2030	06/11/2025		Bond Future	9.4438	97.2850	9.5244	97.0188	0.853	0.0000	0.0000
2024/08/22	2030	06/11/2025	9.54 Call	Bond Future	2440.8100	2.4408	2298.5500	2.2986	5.828	0.0000	0.0000
2024/08/22	2030	06/11/2025	9.54 Put	Bond Future	2122.8900	2.1229	2246.9000	2.2469	5.842	0.0000	0.0000
2024/08/22	2032	07/11/2024	9.75 Put	Bond Future	1824.7100	1.8247	1981.4800	1.9815	8.592	0.0000	0.0000
2024/08/22	2032	07/11/2024	9.75 Call	Bond Future	1006.9100	1.0069	889.2300	0.8892	11.687	0.0000	0.0000
2024/08/22	2032	07/11/2024	9.90 Put	Bond Future	1442.8100	1.4428	1575.9000	1.5759	9.224	0.0000	0.0000
2024/08/22	2032	07/11/2024	9.90 Call	Bond Future	1359.0700	1.3591	1217.7100	1.2177	10.401	0.0000	0.0000
2024/08/22	2032	07/11/2024	10.60 Call	Bond Future	3660.4700	3.6605	3433.9700	3.4340	6.188	0.0000	0.0000
2024/08/22	2032	07/11/2024	10.60 Put	Bond Future	415.4400	0.4154	463.3900	0.4634	11.542	0.0000	0.0000
2024/08/22	2032	07/11/2024	11.11 Put	Bond Future	150.0700	0.1501	168.8500	0.1689	12.514	0.0000	0.0000
2024/08/22	2032	07/11/2024	11.11 Call	Bond Future	5723.2600	5.7233	5467.5900	5.4676	4.467	0.0000	0.0000
2024/08/22	2032	07/11/2024	11.61 Put	Bond Future	52.7000	0.0527	59.5100	0.0595	12.922	0.0000	0.0000
2024/08/22	2032	07/11/2024	11.61 Call	Bond Future	7832.3000	7.8323	7564.6600	7.5647	3.417	0.0000	0.0000
2024/08/22	2032	07/11/2024	12.95 Call	Bond Future	13343.0400	13.3430	13068.7000	13.0687	2.056	0.0000	0.0000
2024/08/22	2032	07/11/2024	12.95 Put	Bond Future	0.6800	0.0007	0.7900	0.0008	16.176	0.0000	0.0000
2024/08/22	2032	07/11/2024		Bond Future	9.9172	92.3734	9.9738	92.0990	0.570	0.0000	0.0000
2024/08/22	2032	07/11/2024	13.36 Call	Bond Future	14948.1100	14.9481	14673.6800	14.6737	1.836	0.0000	0.0000
2024/08/22	2032	07/11/2024	13.36 Put	Bond Future	0.1300	0.0001	0.1500	0.0002	15.385	0.0000	0.0000
2024/08/22	2032	07/11/2024	11.64 Put	Bond Future	49.4500	0.0495	55.8500	0.0559	12.942	0.0000	0.0000
2024/08/22	2032	07/11/2024	11.64 Call	Bond Future	7959.1000	7.9591	7691.0500	7.6911	3.368	0.0000	0.0000
2024/08/22	2032	07/11/2024	11.48 Call	Bond Future	7282.3800	7.2824	7016.8500	7.0169	3.646	0.0000	0.0000
2024/08/22	2032	07/11/2024	11.48 Put	Bond Future	69.3500	0.0694	78.2700	0.0783	12.862	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	
2024/08/22	2032	07/11/2024	11.49 Call	Bond Future	7324.6900	7.3247	7058.9700	7.0590	3.628	0.0000	0.0000
2024/08/22	2032	07/11/2024	11.49 Put	Bond Future	67.9100	0.0679	76.6400	0.0766	12.855	0.0000	0.0000
2024/08/22	2032	07/11/2024	11.47 Call	Bond Future	7240.0700	7.2401	6974.7300	6.9747	3.665	0.0000	0.0000
2024/08/22	2032	07/11/2024	11.47 Put	Bond Future	70.8300	0.0708	79.9400	0.0799	12.862	0.0000	0.0000
2024/08/22	2032	06/02/2025		Bond Future	9.9863	94.3081	10.0455	94.0284	0.593	0.0000	0.0000
2024/08/22	2032	06/02/2025	11.72 Call	Bond Future	8000.5000	8.0005	7742.5400	7.7425	3.224	0.0000	0.0000
2024/08/22	2032	06/02/2025	11.72 Put	Bond Future	240.2000	0.2402	261.9800	0.2620	9.067	0.0000	0.0000
2024/08/22	2032	06/02/2025	9.42 Put	Bond Future	3604.5300	3.6045	3799.5700	3.7996	5.411	0.0000	0.0000
2024/08/22	2032	06/02/2025	9.42 Call	Bond Future	872.3000	0.8723	787.6000	0.7876	9.710	0.0000	0.0000
2024/08/22	2032	06/02/2025	9.92 Put	Bond Future	2148.8900	2.1489	2290.1600	2.2902	6.574	0.0000	0.0000
2024/08/22	2032	06/02/2025	9.92 Call	Bond Future	1834.3500	1.8344	1695.8800	1.6959	7.549	0.0000	0.0000
2024/08/22	2032	06/02/2025	10.61 Call	Bond Future	3858.7400	3.8587	3654.8500	3.6549	5.284	0.0000	0.0000
2024/08/22	2032	06/02/2025	10.61 Put	Bond Future	964.9700	0.9650	1040.8200	1.0408	7.860	0.0000	0.0000
2024/08/22	2032	08/05/2025	9.42 Put	Bond Future	4223.1800	4.2232	4417.0500	4.4171	4.591	0.0000	0.0000
2024/08/22	2032	08/05/2025	9.42 Call	Bond Future	1149.1500	1.1492	1058.2200	1.0582	7.913	0.0000	0.0000
2024/08/22	2032	08/05/2025	9.92 Put	Bond Future	2810.7300	2.8107	2960.6400	2.9606	5.333	0.0000	0.0000
2024/08/22	2032	08/05/2025	9.92 Call	Bond Future	2097.6500	2.0977	1962.7600	1.9628	6.431	0.0000	0.0000
2024/08/22	2032	08/05/2025	10.97 Call	Bond Future	5110.7900	5.1108	4897.7600	4.8978	4.168	0.0000	0.0000
2024/08/22	2032	08/05/2025	10.97 Put	Bond Future	1104.7900	1.1048	1176.5600	1.1766	6.496	0.0000	0.0000
2024/08/22	2032	08/05/2025		Bond Future	10.0742	92.0496	10.1362	91.7648	0.616	0.0000	0.0000
2024/08/22	2032	08/05/2025	10.91 Call	Bond Future	4912.0200	4.9120	4702.4600	4.7025	4.266	0.0000	0.0000
2024/08/22	2032	08/05/2025	10.91 Put	Bond Future	1167.2700	1.1673	1242.5100	1.2425	6.446	0.0000	0.0000
2024/08/22	2032	07/08/2025		Bond Future	10.1748	93.8764	10.2399	93.5864	0.640	0.0000	0.0000
2024/08/22	2032	07/08/2025	12.01 Call	Bond Future	8588.3200	8.5883	8345.4400	8.3454	2.828	0.0000	0.0000
2024/08/22	2032	07/08/2025	12.01 Put	Bond Future	843.2600	0.8433	890.3800	0.8904	5.588	0.0000	0.0000
2024/08/22	2032	06/11/2025		Bond Future	10.2923	91.5455	10.3608	91.2502	0.665	0.0000	0.0000
2024/08/22	2032	06/11/2025	10.42 Call	Bond Future	3513.1000	3.5131	3350.7800	3.3508	4.620	0.0000	0.0000
2024/08/22	2032	06/11/2025	10.42 Put	Bond Future	2963.5200	2.9635	3096.4600	3.0965	4.486	0.0000	0.0000
2024/08/22	2033	07/11/2024		Bond Future	126.8883	126.8883	126.8823	126.8823	0.005	0.0000	0.0000
2024/08/22	2033	06/02/2025		Bond Future	129.5773	129.5773	129.5719	129.5719	0.004	0.0000	0.0000
2024/08/22	2033	06/02/2025	124.94 Call	Bond Future	4637.3400	4.6373	4631.9300	4.6319	0.117	0.0000	0.0000
2024/08/22	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	2033	08/05/2025		Bond Future	130.7011	130.7011	130.6962	130.6962	0.004	0.0000	0.0000
2024/08/22	2033	08/05/2025	130.62 Call	Bond Future	81.0800	0.0811	76.1900	0.0762	6.031	0.0000	0.0000
2024/08/22	2033	08/05/2025	130.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	2033	07/08/2025		Bond Future	133.3299	133.3299	133.3256	133.3256	0.003	0.0000	0.0000
2024/08/22	2033	07/08/2025	128.65 Call	Bond Future	4679.9200	4.6799	4675.6300	4.6756	0.092	0.0000	0.0000
2024/08/22	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	
2024/08/22	2033	06/11/2025		Bond Future	134.4113	134.4113	134.4073	134.4073	0.003	0.0000	0.0000
2024/08/22	2033	06/11/2025	133.14 Call	Bond Future	1271.3000	1.2713	1267.2900	1.2673	0.315	0.0000	0.0000
2024/08/22	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	2037	07/11/2024		Bond Future	11.0461	85.5212	11.1123	85.1379	0.599	0.0000	0.0000
2024/08/22	2037	07/11/2024	12.58 Call	Bond Future	8379.2400	8.3792	8011.2500	8.0113	4.392	0.0000	0.0000
2024/08/22	2037	07/11/2024	12.58 Put	Bond Future	101.3200	0.1013	116.6300	0.1166	15.111	0.0000	0.0000
2024/08/22	2037	07/11/2024	12.59 Call	Bond Future	8427.2400	8.4272	8058.9600	8.0590	4.370	0.0000	0.0000
2024/08/22	2037	07/11/2024	12.59 Put	Bond Future	99.3100	0.0993	114.3300	0.1143	15.124	0.0000	0.0000
2024/08/22	2037	07/11/2024	12.57 Call	Bond Future	8331.2800	8.3313	7963.5900	7.9636	4.413	0.0000	0.0000
2024/08/22	2037	07/11/2024	12.57 Put	Bond Future	103.4100	0.1034	119.0200	0.1190	15.095	0.0000	0.0000
2024/08/22	2037	06/02/2025		Bond Future	11.1357	83.0521	11.2043	82.6611	0.616	0.0000	0.0000
2024/08/22	2037	06/02/2025	12.76 Call	Bond Future	8992.0400	8.9920	8640.2500	8.6403	3.912	0.0000	0.0000
2024/08/22	2037	06/02/2025	12.76 Put	Bond Future	400.6600	0.4007	439.8000	0.4398	9.769	0.0000	0.0000
2024/08/22	2037	08/05/2025		Bond Future	11.2450	84.7290	11.3163	84.3307	0.633	0.0000	0.0000
2024/08/22	2037	08/05/2025	12.25 Call	Bond Future	6746.3900	6.7464	6444.1000	6.4441	4.481	0.0000	0.0000
2024/08/22	2037	08/05/2025	12.25 Put	Bond Future	1369.1900	1.3692	1465.1900	1.4652	7.011	0.0000	0.0000
2024/08/22	2037	08/05/2025	12.55 Put	Bond Future	1060.6500	1.0607	1137.3900	1.1374	7.235	0.0000	0.0000
2024/08/22	2037	08/05/2025	12.55 Call	Bond Future	7946.3400	7.9463	7624.7900	7.6248	4.047	0.0000	0.0000
2024/08/22	2037	08/05/2025	13.30 Put	Bond Future	555.3500	0.5554	598.0700	0.5981	7.692	0.0000	0.0000
2024/08/22	2037	08/05/2025	13.30 Call	Bond Future	11031.7000	11.0317	10676.1300	10.6761	3.223	0.0000	0.0000
2024/08/22	2037	08/05/2025	13.35 Put	Bond Future	524.6900	0.5247	565.4300	0.5654	7.765	0.0000	0.0000
2024/08/22	2037	08/05/2025	13.35 Call	Bond Future	11231.6000	11.2316	10874.0500	10.8741	3.183	0.0000	0.0000
2024/08/22	2037	07/08/2025		Bond Future	11.3664	82.1501	11.4405	81.7443	0.652	0.0000	0.0000
2024/08/22	2037	07/08/2025	13.01 Call	Bond Future	9674.0300	9.6740	9345.0800	9.3451	3.400	0.0000	0.0000
2024/08/22	2037	07/08/2025	13.01 Put	Bond Future	1296.4700	1.2965	1373.3600	1.3734	5.931	0.0000	0.0000
2024/08/22	2037	07/08/2025	12.17 Call	Bond Future	6534.1600	6.5342	6253.5900	6.2536	4.294	0.0000	0.0000
2024/08/22	2037	07/08/2025	12.17 Put	Bond Future	2278.0100	2.2780	2403.2800	2.4033	5.499	0.0000	0.0000
2024/08/22	2037	07/08/2025	11.42 Call	Bond Future	4059.0600	4.0591	3839.4100	3.8394	5.411	0.0000	0.0000
2024/08/22	2037	07/08/2025	11.42 Put	Bond Future	3764.9900	3.7650	3951.1800	3.9512	4.945	0.0000	0.0000
2024/08/22	2037	07/08/2025	10.55 Put	Bond Future	6601.3700	6.6014	6870.2600	6.8703	4.073	0.0000	0.0000
2024/08/22	2037	07/08/2025	10.55 Call	Bond Future	1935.2800	1.9353	1798.3300	1.7983	7.076	0.0000	0.0000
2024/08/22	2037	06/11/2025		Bond Future	11.4913	83.7499	11.5682	83.3365	0.670	0.0000	0.0000
2024/08/22	2037	06/11/2025	11.63 Call	Bond Future	4708.8900	4.7089	4478.4800	4.4785	4.893	0.0000	0.0000
2024/08/22	2037	06/11/2025	11.63 Put	Bond Future	3965.7400	3.9657	4148.7100	4.1487	4.614	0.0000	0.0000
2024/08/22	2038	07/11/2024		Bond Future	138.5734	138.5734	138.6435	138.6435	0.051	0.0000	0.0000
2024/08/22	2038	06/02/2025		Bond Future	139.3970	139.3970	139.4693	139.4693	0.052	0.0000	0.0000
2024/08/22	2038	06/02/2025	135.23 Call	Bond Future	4166.9800	4.1670	4239.3300	4.2393	1.736	0.0000	0.0000
2024/08/22	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	
2024/08/22	2038	08/05/2025		Bond Future	142.2486	142.2486	142.3230	142.3230	0.052	0.0000	0.0000
2024/08/22	2038	08/05/2025	139.68 Call	Bond Future	2568.5800	2.5686	2643.0300	2.6430	2.898	0.0000	0.0000
2024/08/22	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	2038	07/08/2025		Bond Future	142.9531	142.9531	143.0296	143.0296	0.053	0.0000	0.0000
2024/08/22	2038	07/08/2025	139.56 Call	Bond Future	3393.1400	3.3931	3469.6100	3.4696	2.254	0.0000	0.0000
2024/08/22	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	2038	06/11/2025		Bond Future	145.7794	145.7794	145.8580	145.8580	0.054	0.0000	0.0000
2024/08/22	2038	06/11/2025	143.88 Call	Bond Future	1899.4000	1.8994	1977.9800	1.9780	4.137	0.0000	0.0000
2024/08/22	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	2040	07/11/2024	12.10 Put	Bond Future	486.8900	0.4869	534.1600	0.5342	9.709	0.0000	0.0000
2024/08/22	2040	07/11/2024	12.10 Call	Bond Future	5169.7200	5.1697	4900.9700	4.9010	5.199	0.0000	0.0000
2024/08/22	2040	07/11/2024	12.60 Call	Bond Future	7660.1600	7.6602	7363.4900	7.3635	3.873	0.0000	0.0000
2024/08/22	2040	07/11/2024	12.60 Put	Bond Future	187.7100	0.1877	207.0600	0.2071	10.308	0.0000	0.0000
2024/08/22	2040	07/11/2024	13.15 Call	Bond Future	10431.5500	10.4316	10122.2200	10.1222	2.965	0.0000	0.0000
2024/08/22	2040	07/11/2024	13.15 Put	Bond Future	63.7700	0.0638	70.4600	0.0705	10.491	0.0000	0.0000
2024/08/22	2040	07/11/2024		Bond Future	11.3190	85.8611	11.3696	85.5450	0.447	0.0000	0.0000
2024/08/22	2040	07/11/2024	12.85 Call	Bond Future	8925.3500	8.9254	8621.3600	8.6214	3.406	0.0000	0.0000
2024/08/22	2040	07/11/2024	12.85 Put	Bond Future	115.0700	0.1151	127.1000	0.1271	10.455	0.0000	0.0000
2024/08/22	2040	07/11/2024	12.86 Call	Bond Future	8975.8400	8.9758	8671.6100	8.6716	3.389	0.0000	0.0000
2024/08/22	2040	07/11/2024	12.86 Put	Bond Future	112.8100	0.1128	124.6000	0.1246	10.451	0.0000	0.0000
2024/08/22	2040	07/11/2024	12.84 Call	Bond Future	8874.8200	8.8748	8571.0500	8.5711	3.423	0.0000	0.0000
2024/08/22	2040	07/11/2024	12.84 Put	Bond Future	117.3500	0.1174	129.6000	0.1296	10.439	0.0000	0.0000
2024/08/22	2040	06/02/2025		Bond Future	11.4113	83.1484	11.4637	82.8262	0.459	0.0000	0.0000
2024/08/22	2040	06/02/2025	12.95 Call	Bond Future	9213.7900	9.2138	8926.0100	8.9260	3.123	0.0000	0.0000
2024/08/22	2040	06/02/2025	12.95 Put	Bond Future	490.7600	0.4908	525.1600	0.5252	7.010	0.0000	0.0000
2024/08/22	2040	06/02/2025	11.00 Put	Bond Future	4128.1900	4.1282	4329.9100	4.3299	4.886	0.0000	0.0000
2024/08/22	2040	06/02/2025	11.00 Call	Bond Future	1531.7900	1.5318	1411.3300	1.4113	7.864	0.0000	0.0000
2024/08/22	2040	06/02/2025	11.70 Call	Bond Future	3742.5400	3.7425	3539.0100	3.5390	5.438	0.0000	0.0000
2024/08/22	2040	06/02/2025	11.70 Put	Bond Future	1990.2600	1.9903	2108.9100	2.1089	5.962	0.0000	0.0000
2024/08/22	2040	06/02/2025	12.20 Call	Bond Future	5800.9900	5.8010	5553.2400	5.5532	4.271	0.0000	0.0000
2024/08/22	2040	06/02/2025	12.20 Put	Bond Future	1144.4700	1.1445	1218.9000	1.2189	6.503	0.0000	0.0000
2024/08/22	2040	08/05/2025	13.43 Put	Bond Future	707.5200	0.7075	746.5500	0.7466	5.516	0.0000	0.0000
2024/08/22	2040	08/05/2025	13.43 Call	Bond Future	11151.2100	11.1512	10862.0500	10.8621	2.593	0.0000	0.0000
2024/08/22	2040	08/05/2025		Bond Future	11.5217	84.8271	11.5760	84.4989	0.471	0.0000	0.0000
2024/08/22	2040	08/05/2025	12.63 Call	Bond Future	7697.2700	7.6973	7440.6100	7.4406	3.334	0.0000	0.0000
2024/08/22	2040	08/05/2025	12.63 Put	Bond Future	1369.7300	1.3697	1441.2600	1.4413	5.222	0.0000	0.0000
2024/08/22	2040	08/05/2025	12.75 Put	Bond Future	1239.0500	1.2391	1304.4600	1.3045	5.279	0.0000	0.0000
2024/08/22	2040	08/05/2025	12.75 Call	Bond Future	8206.8700	8.2069	7944.0900	7.9441	3.202	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	
2024/08/22	2040	08/05/2025	13.50 Put	Bond Future	668.6200	0.6686	705.6100	0.7056	5.532	0.0000	0.0000
2024/08/22	2040	08/05/2025	13.50 Call	Bond Future	11455.9500	11.4560	11164.7500	11.1648	2.542	0.0000	0.0000
2024/08/22	2040	07/08/2025		Bond Future	11.6433	81.9992	11.6997	81.6649	0.484	0.0000	0.0000
2024/08/22	2040	07/08/2025	13.29 Call	Bond Future	10402.2200	10.4022	10129.8500	10.1299	2.618	0.0000	0.0000
2024/08/22	2040	07/08/2025	13.29 Put	Bond Future	1425.2400	1.4252	1487.2300	1.4872	4.349	0.0000	0.0000
2024/08/22	2040	06/11/2025		Bond Future	11.7675	83.5955	11.8260	83.2550	0.497	0.0000	0.0000
2024/08/22	2040	06/11/2025	11.84 Call	Bond Future	4906.7100	4.9067	4718.7000	4.7187	3.832	0.0000	0.0000
2024/08/22	2040	06/11/2025	11.84 Put	Bond Future	4484.7900	4.4848	4637.2800	4.6373	3.400	0.0000	0.0000
2024/08/22	2044	07/11/2024	12.50 Call	Bond Future	6967.2800	6.9673	6667.7500	6.6678	4.299	0.0000	0.0000
2024/08/22	2044	07/11/2024	12.50 Put	Bond Future	243.3000	0.2433	269.0100	0.2690	10.567	0.0000	0.0000
2024/08/22	2044	07/11/2024	12.25 Call	Bond Future	5699.0500	5.6991	5414.2100	5.4142	4.998	0.0000	0.0000
2024/08/22	2044	07/11/2024	12.25 Put	Bond Future	393.9500	0.3940	434.3500	0.4344	10.255	0.0000	0.0000
2024/08/22	2044	07/11/2024	12.00 Call	Bond Future	4471.6500	4.4717	4208.3300	4.2083	5.889	0.0000	0.0000
2024/08/22	2044	07/11/2024	12.00 Put	Bond Future	631.5500	0.6316	693.4700	0.6935	9.804	0.0000	0.0000
2024/08/22	2044	07/11/2024		Bond Future	11.3807	82.0828	11.4312	81.7575	0.444	0.0000	0.0000
2024/08/22	2044	07/11/2024	12.91 Call	Bond Future	9063.8300	9.0638	8750.3400	8.7503	3.459	0.0000	0.0000
2024/08/22	2044	07/11/2024	12.91 Put	Bond Future	108.1500	0.1082	119.9000	0.1199	10.865	0.0000	0.0000
2024/08/22	2044	07/11/2024	12.92 Call	Bond Future	9114.6800	9.1147	8800.9500	8.8010	3.442	0.0000	0.0000
2024/08/22	2044	07/11/2024	12.92 Put	Bond Future	106.0000	0.1060	117.5100	0.1175	10.858	0.0000	0.0000
2024/08/22	2044	07/11/2024	12.90 Call	Bond Future	9012.9300	9.0129	8699.6600	8.6997	3.476	0.0000	0.0000
2024/08/22	2044	07/11/2024	12.90 Put	Bond Future	110.3200	0.1103	122.2900	0.1223	10.850	0.0000	0.0000
2024/08/22	2044	06/02/2025		Bond Future	11.4680	79.4163	11.5203	79.0846	0.456	0.0000	0.0000
2024/08/22	2044	06/02/2025	13.02 Call	Bond Future	9467.6200	9.4676	9171.3100	9.1713	3.130	0.0000	0.0000
2024/08/22	2044	06/02/2025	13.02 Put	Bond Future	510.3900	0.5104	545.8000	0.5458	6.938	0.0000	0.0000
2024/08/22	2044	06/02/2025	13.75 Call	Bond Future	12812.0900	12.8121	12495.8100	12.4958	2.469	0.0000	0.0000
2024/08/22	2044	06/02/2025	13.75 Put	Bond Future	208.0700	0.2081	223.5100	0.2235	7.421	0.0000	0.0000
2024/08/22	2044	06/02/2025	12.50 Put	Bond Future	909.9000	0.9099	970.2400	0.9702	6.631	0.0000	0.0000
2024/08/22	2044	06/02/2025	12.50 Call	Bond Future	7060.2500	7.0603	6788.8700	6.7889	3.844	0.0000	0.0000
2024/08/22	2044	06/02/2025	12.00 Put	Bond Future	1579.3000	1.5793	1677.1300	1.6771	6.195	0.0000	0.0000
2024/08/22	2044	06/02/2025	12.00 Call	Bond Future	4851.2500	4.8513	4617.3600	4.6174	4.821	0.0000	0.0000
2024/08/22	2044	08/05/2025	12.40 Call	Bond Future	6719.4800	6.7195	6471.7600	6.4718	3.687	0.0000	0.0000
2024/08/22	2044	08/05/2025	12.40 Put	Bond Future	1793.9200	1.7939	1884.1200	1.8841	5.028	0.0000	0.0000
2024/08/22	2044	08/05/2025	11.65 Call	Bond Future	3822.3000	3.8223	3634.2300	3.6342	4.920	0.0000	0.0000
2024/08/22	2044	08/05/2025	11.65 Put	Bond Future	3334.3200	3.3343	3484.1700	3.4842	4.494	0.0000	0.0000
2024/08/22	2044	08/05/2025	10.92 Put	Bond Future	5976.9300	5.9769	6200.4700	6.2005	3.740	0.0000	0.0000
2024/08/22	2044	08/05/2025	10.92 Call	Bond Future	1715.5700	1.7156	1601.1900	1.6012	6.667	0.0000	0.0000
2024/08/22	2044	08/05/2025		Bond Future	11.5717	81.0196	11.6259	80.6817	0.468	0.0000	0.0000
2024/08/22	2044	08/05/2025	12.72 Call	Bond Future	8071.9900	8.0720	7805.5700	7.8056	3.301	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	
2024/08/22	2044	08/05/2025	12.72 Put	Bond Future	1377.2300	1.3772	1448.7300	1.4487	5.192	0.0000	0.0000
2024/08/22	2044	07/08/2025		Bond Future	11.6855	78.2414	11.7416	77.8971	0.480	0.0000	0.0000
2024/08/22	2044	07/08/2025	13.34 Call	Bond Future	10678.5000	10.6785	10397.8000	10.3978	2.629	0.0000	0.0000
2024/08/22	2044	07/08/2025	13.34 Put	Bond Future	1475.1300	1.4751	1538.6500	1.5387	4.306	0.0000	0.0000
2024/08/22	2044	06/11/2025		Bond Future	11.8011	79.7643	11.8592	79.4137	0.492	0.0000	0.0000
2024/08/22	2044	06/11/2025	11.88 Call	Bond Future	5091.3800	5.0914	4896.4900	4.8965	3.828	0.0000	0.0000
2024/08/22	2044	06/11/2025	11.88 Put	Bond Future	4615.8600	4.6159	4771.5600	4.7716	3.373	0.0000	0.0000
2024/08/22	2046	07/11/2024		Bond Future	120.0253	120.0253	120.0198	120.0198	0.005	0.0000	0.0000
2024/08/22	2046	06/02/2025		Bond Future	122.5685	122.5685	122.5636	122.5636	0.004	0.0000	0.0000
2024/08/22	2046	06/02/2025	114.01 Call	Bond Future	8558.4500	8.5585	8553.5700	8.5536	0.057	0.0000	0.0000
2024/08/22	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	2046	08/05/2025		Bond Future	122.8318	122.8318	122.8274	122.8274	0.004	0.0000	0.0000
2024/08/22	2046	08/05/2025	121.97 Call	Bond Future	861.8100	0.8618	857.3700	0.8574	0.515	0.0000	0.0000
2024/08/22	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	2046	07/08/2025		Bond Future	125.3008	125.3008	125.2969	125.2969	0.003	0.0000	0.0000
2024/08/22	2046	07/08/2025	118.69 Call	Bond Future	6610.8300	6.6108	6606.8900	6.6069	0.060	0.0000	0.0000
2024/08/22	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	2046	06/11/2025		Bond Future	125.4932	125.4932	125.4893	125.4893	0.003	0.0000	0.0000
2024/08/22	2046	06/11/2025	125.41 Call	Bond Future	83.1500	0.0832	79.3400	0.0793	4.582	0.0000	0.0000
2024/08/22	2046	06/11/2025	125.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	2050	07/11/2024		Bond Future	121.5198	121.5198	121.1044	121.1044	0.342	0.0000	0.0000
2024/08/22	2050	06/02/2025		Bond Future	121.7403	121.7403	121.3167	121.3167	0.348	0.0000	0.0000
2024/08/22	2050	06/02/2025	115.60 Call	Bond Future	6140.2800	6.1403	5716.6900	5.7167	6.899	0.0000	0.0000
2024/08/22	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	2050	08/05/2025		Bond Future	124.2307	124.2307	123.7991	123.7991	0.347	0.0000	0.0000
2024/08/22	2050	08/05/2025	121.16 Call	Bond Future	3070.6600	3.0707	2639.0700	2.6391	14.055	0.0000	0.0000
2024/08/22	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	2050	07/08/2025		Bond Future	124.3253	124.3253	123.8855	123.8855	0.354	0.0000	0.0000
2024/08/22	2050	07/08/2025	119.89 Call	Bond Future	4435.2700	4.4353	3995.5300	3.9955	9.915	0.0000	0.0000
2024/08/22	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	2050	06/11/2025		Bond Future	126.7829	126.7829	126.3349	126.3349	0.353	0.0000	0.0000
2024/08/22	2050	06/11/2025	124.42 Call	Bond Future	2362.8900	2.3629	1914.8600	1.9149	18.961	0.0000	0.0000
2024/08/22	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/08/22	AL37	07/11/2024		Index Future	1045.7450	1045.7450	1042.9790	1042.9790	0.265	0.0000	0.0000
2024/08/22	AL37	06/02/2025		Index Future	1067.6550	1067.6550	1064.8370	1064.8370	0.264	0.0000	0.0000
2024/08/22	AL37	08/05/2025		Index Future	1089.2640	1089.2640	1086.3950	1086.3950	0.263	0.0000	0.0000
2024/08/22	AL37	07/08/2025		Index Future	1110.9440	1110.9440	1108.0220	1108.0220	0.263	0.0000	0.0000
2024/08/22	AL37	06/11/2025		Index Future	1132.7090	1132.7090	1129.7350	1129.7350	0.263	0.0000	0.0000
2024/08/22	AL7T	07/11/2024		Index Future	1243.1550	1243.1550	1239.5250	1239.5250	0.292	0.0000	0.0000
2024/08/22	AL7T	06/02/2025		Index Future	1269.2020	1269.2020	1265.5020	1265.5020	0.292	0.0000	0.0000
2024/08/22	AL7T	08/05/2025		Index Future	1294.8900	1294.8900	1291.1230	1291.1230	0.291	0.0000	0.0000
2024/08/22	AL7T	07/08/2025		Index Future	1320.6620	1320.6620	1316.8260	1316.8260	0.290	0.0000	0.0000
2024/08/22	AL7T	06/11/2025		Index Future	1346.5370	1346.5370	1342.6310	1342.6310	0.290	0.0000	0.0000
2024/08/22	ALBI	07/11/2024		Index Future	1073.4730	1073.4730	1070.2130	1070.2130	0.304	0.0000	0.0000
2024/08/22	ALBI	06/02/2025		Index Future	1095.9650	1095.9650	1092.6420	1092.6420	0.303	0.0000	0.0000
2024/08/22	ALBI	08/05/2025		Index Future	1118.1470	1118.1470	1114.7630	1114.7630	0.303	0.0000	0.0000
2024/08/22	ALBI	07/08/2025		Index Future	1140.4010	1140.4010	1136.9550	1136.9550	0.302	0.0000	0.0000
2024/08/22	ALBI	06/11/2025		Index Future	1162.7440	1162.7440	1159.2360	1159.2360	0.302	0.0000	0.0000
2024/08/22	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/08/22	C210	31/03/2028		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	
2024/08/22	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/22	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/22	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/22	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/22	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/08/22	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/22	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/22	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/22	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/22	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/22	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/22	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/22	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/22	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/22	ES33	07/11/2024		Bond Future	11.4003	79.8060	11.4561	79.5452	0.490	0.0000	0.0000
2024/08/22	ES33	06/02/2025		Bond Future	11.5232	81.4968	11.5814	81.2310	0.505	0.0000	0.0000
2024/08/22	ES33	06/02/2025	13.34 Call	Bond Future	7765.2500	7.7653	7499.4000	7.4994	3.424	0.0000	0.0000
2024/08/22	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	ES33	08/05/2025		Bond Future	11.6611	79.3624	11.7219	79.0916	0.521	0.0000	0.0000
2024/08/22	ES33	08/05/2025	12.73 Call	Bond Future	4590.4200	4.5904	4319.6300	4.3196	5.899	0.0000	0.0000
2024/08/22	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	ES33	07/08/2025		Bond Future	11.8125	80.9553	11.8760	80.6795	0.537	0.0000	0.0000
2024/08/22	ES33	07/08/2025	13.56 Call	Bond Future	7150.6800	7.1507	6874.8600	6.8749	3.857	0.0000	0.0000
2024/08/22	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	ES33	06/11/2025		Bond Future	11.9854	78.7543	12.0519	78.4734	0.554	0.0000	0.0000
2024/08/22	ES33	06/11/2025	12.01 Call	Bond Future	104.0600	0.1041	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/08/22	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	176.8600	0.1769	100.000	0.0000	0.0000
2024/08/22	ES42	07/11/2024		Bond Future	11.7998	76.2268	11.8451	75.9600	0.384	0.0000	0.0000
2024/08/22	ES42	06/02/2025		Bond Future	11.9027	77.8408	11.9496	77.5688	0.394	0.0000	0.0000
2024/08/22	ES42	06/02/2025	13.71 Call	Bond Future	9447.3400	9.4473	9175.3400	9.1753	2.879	0.0000	0.0000
2024/08/22	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/08/22	ES42	08/05/2025		Bond Future	12.0212	75.1647	12.0698	74.8875	0.404	0.0000	0.0000
2024/08/22	ES42	08/05/2025	13.25 Call	Bond Future	6533.7600	6.5338	6256.6100	6.2566	4.242	0.0000	0.0000
2024/08/22	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	ES42	07/08/2025		Bond Future	12.1462	76.6707	12.1966	76.3884	0.415	0.0000	0.0000
2024/08/22	ES42	07/08/2025	13.79 Call	Bond Future	8398.5100	8.3985	8116.2400	8.1162	3.361	0.0000	0.0000
2024/08/22	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	ES42	06/11/2025		Bond Future	12.2837	73.9161	12.3361	73.6286	0.426	0.0000	0.0000
2024/08/22	ES42	06/11/2025	12.39 Call	Bond Future	582.1900	0.5822	294.6800	0.2947	49.384	0.0000	0.0000
2024/08/22	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	GOVI	07/11/2024	948.79 Call	GOVI	1084410.0000	108.4410	1052210.0000	105.2210	2.969	0.0000	0.0000
2024/08/22	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	GOVI	07/11/2024	948.80 Call	GOVI	1084310.0000	108.4310	1052110.0000	105.2110	2.970	0.0000	0.0000
2024/08/22	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	GOVI	07/11/2024	948.78 Call	GOVI	1084510.0000	108.4510	1052310.0000	105.2310	2.969	0.0000	0.0000
2024/08/22	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	GOVI	07/11/2024		GOVI	1057.2310	1057.2310	1054.0110	1054.0110	0.305	0.0000	0.0000
2024/08/22	GOVI	06/02/2025		GOVI	1079.3820	1079.3820	1076.1000	1076.1000	0.304	0.0000	0.0000
2024/08/22	GOVI	06/02/2025	972.00 Call	GOVI	1073820.0000	107.3820	1041000.0000	104.1000	3.056	0.0000	0.0000
2024/08/22	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	GOVI	08/05/2025		GOVI	1101.2280	1101.2280	1097.8860	1097.8860	0.303	0.0000	0.0000
2024/08/22	GOVI	08/05/2025	1,022. Call 00	GOVI	792280.0000	79.2280	758860.0000	75.8860	4.218	0.0000	0.0000
2024/08/22	GOVI	08/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	GOVI	07/08/2025		GOVI	1123.1460	1123.1460	1119.7420	1119.7420	0.303	0.0000	0.0000
2024/08/22	GOVI	07/08/2025	1,011. Call 00	GOVI	1121460.0000	112.1460	1087420.0000	108.7420	3.035	0.0000	0.0000
2024/08/22	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	GOVI	06/11/2025		GOVI	1145.1510	1145.1510	1141.6850	1141.6850	0.303	0.0000	0.0000
2024/08/22	GOVI	06/11/2025	1,112. Call 00	GOVI	331510.0000	33.1510	296850.0000	29.6850	10.455	0.0000	0.0000
2024/08/22	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/08/22	IGOV	07/11/2024		Index Future	369.7970	369.7970	369.6410	369.6410	0.042	0.0000	0.0000
2024/08/22	IGOV	06/02/2025		Index Future	377.6330	377.6330	377.4760	377.4760	0.042	0.0000	0.0000
2024/08/22	IGOV	08/05/2025		Index Future	385.3640	385.3640	385.2050	385.2050	0.041	0.0000	0.0000
2024/08/22	IGOV	07/08/2025		Index Future	393.1190	393.1190	392.9590	392.9590	0.041	0.0000	0.0000
2024/08/22	IGOV	06/11/2025		Index Future	400.9050	400.9050	400.7430	400.7430	0.040	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	
2024/08/22	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/08/22	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/08/22	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/08/22	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/08/22	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/08/22	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/08/22	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/08/22	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/08/22	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/08/22	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/08/22	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/08/22	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/08/22	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/08/22	JBAF	21/08/2024		Jibar Tradeable Future	8.3250	8.3250	8.3250	91.6750	0.000	0.0000	0.0000
2024/08/22	JBAF	18/09/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/08/22	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/08/22	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/08/22	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/08/22	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/08/22	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/08/22	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/08/22	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/08/22	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/08/22	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/08/22	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/08/22	R035	07/11/2024	11.10 Call	Bond Future	3224.5600	3.2246	3029.3000	3.0293	6.055	0.0000	0.0000
2024/08/22	R035	07/11/2024	11.10 Put	Bond Future	764.1800	0.7642	828.9200	0.8289	8.472	0.0000	0.0000
2024/08/22	R035	07/11/2024	13.23 Call	Bond Future	13133.7700	13.1338	12874.3400	12.8743	1.975	0.0000	0.0000
2024/08/22	R035	07/11/2024	13.23 Put	Bond Future	5.7100	0.0057	6.2800	0.0063	9.982	0.0000	0.0000
2024/08/22	R035	07/11/2024	12.20 Put	Bond Future	82.9900	0.0830	91.0500	0.0911	9.712	0.0000	0.0000
2024/08/22	R035	07/11/2024	12.20 Call	Bond Future	8294.8600	8.2949	8042.9200	8.0429	3.037	0.0000	0.0000
2024/08/22	R035	07/11/2024		Bond Future	10.6596	90.7656	10.7054	90.5056	0.429	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	
2024/08/22	R035	07/11/2024	12.18 Call	Bond Future	8198.7200	8.1987	7947.1200	7.9471	3.069	0.0000	0.0000
2024/08/22	R035	07/11/2024	12.18 Put	Bond Future	86.6400	0.0866	95.0400	0.0950	9.695	0.0000	0.0000
2024/08/22	R035	07/11/2024	12.19 Call	Bond Future	8246.8000	8.2468	7995.0200	7.9950	3.053	0.0000	0.0000
2024/08/22	R035	07/11/2024	12.19 Put	Bond Future	84.8000	0.0848	93.0200	0.0930	9.693	0.0000	0.0000
2024/08/22	R035	07/11/2024	12.17 Call	Bond Future	8150.6300	8.1506	7899.2200	7.8992	3.085	0.0000	0.0000
2024/08/22	R035	07/11/2024	12.17 Put	Bond Future	88.5100	0.0885	97.1000	0.0971	9.705	0.0000	0.0000
2024/08/22	R035	06/02/2025		Bond Future	10.7487	92.6674	10.7963	92.4024	0.443	0.0000	0.0000
2024/08/22	R035	06/02/2025	12.41 Call	Bond Future	9018.4500	9.0185	8777.4000	8.7774	2.673	0.0000	0.0000
2024/08/22	R035	06/02/2025	12.41 Put	Bond Future	372.1700	0.3722	396.0800	0.3961	6.424	0.0000	0.0000
2024/08/22	R035	08/05/2025		Bond Future	10.8480	90.0288	10.8974	89.7590	0.456	0.0000	0.0000
2024/08/22	R035	08/05/2025	11.78 Call	Bond Future	6302.7000	6.3027	6099.2100	6.0992	3.229	0.0000	0.0000
2024/08/22	R035	08/05/2025	11.78 Put	Bond Future	1401.0400	1.4010	1467.3400	1.4673	4.732	0.0000	0.0000
2024/08/22	R035	08/05/2025	13.35 Call	Bond Future	12644.1600	12.6442	12391.0100	12.3910	2.002	0.0000	0.0000
2024/08/22	R035	08/05/2025	13.35 Put	Bond Future	293.1600	0.2932	309.8000	0.3098	5.676	0.0000	0.0000
2024/08/22	R035	08/05/2025	12.70 Call	Bond Future	10013.7100	10.0137	9776.0500	9.7761	2.373	0.0000	0.0000
2024/08/22	R035	08/05/2025	12.70 Put	Bond Future	630.9100	0.6309	663.0400	0.6630	5.093	0.0000	0.0000
2024/08/22	R035	08/05/2025	11.46 Put	Bond Future	1842.5200	1.8425	1926.3800	1.9264	4.551	0.0000	0.0000
2024/08/22	R035	08/05/2025	11.46 Call	Bond Future	5103.9400	5.1039	4918.0100	4.9180	3.643	0.0000	0.0000
2024/08/22	R035	07/08/2025		Bond Future	10.9588	91.8165	11.0103	91.5417	0.470	0.0000	0.0000
2024/08/22	R035	07/08/2025	12.65 Call	Bond Future	9626.3600	9.6264	9400.2500	9.4003	2.349	0.0000	0.0000
2024/08/22	R035	07/08/2025	12.65 Put	Bond Future	1181.6300	1.1816	1230.2700	1.2303	4.116	0.0000	0.0000
2024/08/22	R035	06/11/2025		Bond Future	11.0868	89.0995	11.1404	88.8199	0.484	0.0000	0.0000
2024/08/22	R035	06/11/2025	11.20 Call	Bond Future	4410.9600	4.4110	4255.1600	4.2552	3.532	0.0000	0.0000
2024/08/22	R035	06/11/2025	11.20 Put	Bond Future	3822.4000	3.8224	3946.2900	3.9463	3.241	0.0000	0.0000
2024/08/22	R053	07/11/2024		Bond Future	11.3144	103.9689	11.3650	103.5329	0.447	0.0000	0.0000
2024/08/22	R053	07/11/2024	12.80 Call	Bond Future	11714.3000	11.7143	11296.9600	11.2970	3.563	0.0000	0.0000
2024/08/22	R053	07/11/2024	12.80 Put	Bond Future	178.0100	0.1780	196.6700	0.1967	10.483	0.0000	0.0000
2024/08/22	R053	07/11/2024	12.81 Call	Bond Future	11780.4900	11.7805	11362.8100	11.3628	3.546	0.0000	0.0000
2024/08/22	R053	07/11/2024	12.81 Put	Bond Future	174.6400	0.1746	192.9600	0.1930	10.490	0.0000	0.0000
2024/08/22	R053	07/11/2024	12.79 Call	Bond Future	11648.0300	11.6480	11231.0300	11.2310	3.580	0.0000	0.0000
2024/08/22	R053	07/11/2024	12.79 Put	Bond Future	181.3900	0.1814	200.3900	0.2004	10.475	0.0000	0.0000
2024/08/22	R053	06/02/2025		Bond Future	11.3986	106.1462	11.4510	105.7016	0.459	0.0000	0.0000
2024/08/22	R053	06/02/2025	12.94 Call	Bond Future	12516.2800	12.5163	12122.2400	12.1222	3.148	0.0000	0.0000
2024/08/22	R053	06/02/2025	12.94 Put	Bond Future	750.4100	0.7504	800.9600	0.8010	6.736	0.0000	0.0000
2024/08/22	R053	08/05/2025		Bond Future	11.4944	102.4225	11.5486	101.9696	0.471	0.0000	0.0000
2024/08/22	R053	08/05/2025	12.64 Call	Bond Future	10673.4600	10.6735	10316.0500	10.3161	3.349	0.0000	0.0000
2024/08/22	R053	08/05/2025	12.64 Put	Bond Future	1818.1900	1.8182	1913.6900	1.9137	5.252	0.0000	0.0000
2024/08/22	R053	07/08/2025		Bond Future	11.5971	104.4536	11.6532	103.9922	0.484	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	
2024/08/22	R053	07/08/2025	13.17 Call	Bond Future	13446.3900	13.4464	13070.5100	13.0705	2.795	0.0000	0.0000
2024/08/22	R053	07/08/2025	13.17 Put	Bond Future	1826.8400	1.8268	1912.4300	1.9124	4.685	0.0000	0.0000
2024/08/22	R053	06/11/2025		Bond Future	11.7093	100.6240	11.7675	100.1540	0.497	0.0000	0.0000
2024/08/22	R053	06/11/2025	11.76 Call	Bond Future	6426.8500	6.4269	6168.2300	6.1682	4.024	0.0000	0.0000
2024/08/22	R053	06/11/2025	11.76 Put	Bond Future	6017.1800	6.0172	6228.5100	6.2285	3.512	0.0000	0.0000
2024/08/22	R186	07/11/2024		Bond Future	8.0816	108.7134	8.1434	108.5923	0.765	0.0000	0.0000
2024/08/22	R186	07/11/2024	9.14 Call	Bond Future	2094.7800	2.0948	1981.7400	1.9817	5.396	0.0000	0.0000
2024/08/22	R186	07/11/2024	9.14 Put	Bond Future	46.2100	0.0462	54.3200	0.0543	17.550	0.0000	0.0000
2024/08/22	R186	07/11/2024	9.15 Call	Bond Future	2112.8200	2.1128	1999.6000	1.9996	5.359	0.0000	0.0000
2024/08/22	R186	07/11/2024	9.15 Put	Bond Future	45.1500	0.0452	53.0800	0.0531	17.564	0.0000	0.0000
2024/08/22	R186	07/11/2024	9.13 Call	Bond Future	2076.7600	2.0768	1963.9000	1.9639	5.434	0.0000	0.0000
2024/08/22	R186	07/11/2024	9.13 Put	Bond Future	47.3000	0.0473	55.5900	0.0556	17.526	0.0000	0.0000
2024/08/22	R186	06/02/2025		Bond Future	8.0219	105.6772	8.0926	105.5540	0.881	0.0000	0.0000
2024/08/22	R186	06/02/2025	9.03 Call	Bond Future	1936.2000	1.9362	1835.0900	1.8351	5.222	0.0000	0.0000
2024/08/22	R186	06/02/2025	9.03 Put	Bond Future	198.1400	0.1981	220.1600	0.2202	11.113	0.0000	0.0000
2024/08/22	R186	08/05/2025		Bond Future	7.9978	107.8124	8.0801	107.6874	1.029	0.0000	0.0000
2024/08/22	R186	08/05/2025	8.47 Call	Bond Future	1179.5400	1.1795	1098.7000	1.0987	6.854	0.0000	0.0000
2024/08/22	R186	08/05/2025	8.47 Put	Bond Future	465.2400	0.4652	509.3800	0.5094	9.488	0.0000	0.0000
2024/08/22	R186	07/08/2025	10.25 Call	Bond Future	2911.6700	2.9117	2792.1100	2.7921	4.106	0.0000	0.0000
2024/08/22	R186	07/08/2025	10.25 Put	Bond Future	45.0400	0.0450	52.4300	0.0524	16.408	0.0000	0.0000
2024/08/22	R186	07/08/2025	9.22 Put	Bond Future	198.4400	0.1984	223.3700	0.2234	12.563	0.0000	0.0000
2024/08/22	R186	07/08/2025	9.22 Call	Bond Future	1772.6500	1.7727	1670.6300	1.6706	5.755	0.0000	0.0000
2024/08/22	R186	07/08/2025		Bond Future	7.9900	104.6414	8.0882	104.5145	1.229	0.0000	0.0000
2024/08/22	R186	07/08/2025	9.68 Call	Bond Future	2261.4400	2.2614	2149.7300	2.1497	4.940	0.0000	0.0000
2024/08/22	R186	07/08/2025	9.68 Put	Bond Future	107.1600	0.1072	122.4000	0.1224	14.222	0.0000	0.0000
2024/08/22	R186	06/11/2025		Bond Future	8.0071	106.6815	8.1284	106.5526	1.515	0.0000	0.0000
2024/08/22	R186	06/11/2025	8.13 Call	Bond Future	703.9900	0.7040	636.2800	0.6363	9.618	0.0000	0.0000
2024/08/22	R186	06/11/2025	8.13 Put	Bond Future	573.3800	0.5734	634.6100	0.6346	10.679	0.0000	0.0000
2024/08/22	R202	07/11/2024		Bond Future	270.0013	270.0013	269.9891	269.9891	0.005	0.0000	0.0000
2024/08/22	R202	06/02/2025		Bond Future	270.5155	270.5155	270.5043	270.5043	0.004	0.0000	0.0000
2024/08/22	R202	06/02/2025	266.79 Call	Bond Future	3725.4600	3.7255	3714.3400	3.7143	0.298	0.0000	0.0000
2024/08/22	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	R202	08/05/2025		Bond Future	276.0498	276.0498	276.0402	276.0402	0.003	0.0000	0.0000
2024/08/22	R202	08/05/2025	272.31 Call	Bond Future	3739.7700	3.7398	3730.1500	3.7302	0.257	0.0000	0.0000
2024/08/22	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	R202	07/08/2025		Bond Future	276.2860	276.2860	276.2771	276.2771	0.003	0.0000	0.0000
2024/08/22	R202	07/08/2025	271.60 Call	Bond Future	4686.0300	4.6860	4677.1400	4.6771	0.190	0.0000	0.0000
2024/08/22	R202	07/08/2025	271.60 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	
2024/08/22	R202	06/11/2025		Bond Future	281.7485	281.7485	281.7404	281.7404	0.003	0.0000	0.0000
2024/08/22	R202	06/11/2025	275.64 Call	Bond Future	6108.4600	6.1085	6100.3700	6.1004	0.132	0.0000	0.0000
2024/08/22	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	R209	07/11/2024		Bond Future	10.7895	71.3727	10.8453	71.0875	0.518	0.0000	0.0000
2024/08/22	R209	07/11/2024	12.22 Call	Bond Future	6938.4000	6.9384	6665.3700	6.6654	3.935	0.0000	0.0000
2024/08/22	R209	07/11/2024	12.22 Put	Bond Future	97.7000	0.0977	109.8800	0.1099	12.467	0.0000	0.0000
2024/08/22	R209	07/11/2024	12.23 Call	Bond Future	6980.9400	6.9809	6707.6700	6.7077	3.915	0.0000	0.0000
2024/08/22	R209	07/11/2024	12.23 Put	Bond Future	95.6600	0.0957	107.6000	0.1076	12.482	0.0000	0.0000
2024/08/22	R209	07/11/2024	12.21 Call	Bond Future	6895.8500	6.8959	6623.0700	6.6231	3.956	0.0000	0.0000
2024/08/22	R209	07/11/2024	12.21 Put	Bond Future	99.7800	0.0998	112.2100	0.1122	12.457	0.0000	0.0000
2024/08/22	R209	06/02/2025		Bond Future	10.8694	72.8676	10.9273	72.5767	0.532	0.0000	0.0000
2024/08/22	R209	06/02/2025	12.44 Call	Bond Future	7738.9100	7.7389	7478.2100	7.4782	3.369	0.0000	0.0000
2024/08/22	R209	06/02/2025	12.44 Put	Bond Future	379.3000	0.3793	409.4100	0.4094	7.938	0.0000	0.0000
2024/08/22	R209	08/05/2025		Bond Future	10.9631	71.1854	11.0230	70.8891	0.546	0.0000	0.0000
2024/08/22	R209	08/05/2025	11.89 Call	Bond Future	5629.0100	5.6290	5405.6300	5.4056	3.968	0.0000	0.0000
2024/08/22	R209	08/05/2025	11.89 Put	Bond Future	1223.4400	1.2234	1296.3600	1.2964	5.960	0.0000	0.0000
2024/08/22	R209	07/08/2025		Bond Future	11.0655	72.5982	11.1275	72.2963	0.561	0.0000	0.0000
2024/08/22	R209	07/08/2025	12.68 Call	Bond Future	8461.1100	8.4611	8215.8800	8.2159	2.898	0.0000	0.0000
2024/08/22	R209	07/08/2025	12.68 Put	Bond Future	1141.1900	1.1412	1197.8100	1.1978	4.961	0.0000	0.0000
2024/08/22	R209	06/11/2025		Bond Future	11.1794	70.8614	11.2438	70.5539	0.576	0.0000	0.0000
2024/08/22	R209	06/11/2025	11.27 Call	Bond Future	4007.0400	4.0070	3837.2300	3.8372	4.238	0.0000	0.0000
2024/08/22	R209	06/11/2025	11.27 Put	Bond Future	3574.9200	3.5749	3712.5300	3.7125	3.849	0.0000	0.0000
2024/08/22	R210	07/11/2024		Bond Future	242.4570	242.4570	242.5245	242.5245	0.028	0.0000	0.0000
2024/08/22	R210	06/02/2025		Bond Future	247.5947	247.5947	247.6648	247.6648	0.028	0.0000	0.0000
2024/08/22	R210	06/02/2025	239.61 Call	Bond Future	7984.7300	7.9847	8054.8400	8.0548	0.878	0.0000	0.0000
2024/08/22	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	R210	08/05/2025		Bond Future	249.2586	249.2586	249.3314	249.3314	0.029	0.0000	0.0000
2024/08/22	R210	08/05/2025	248.03 Call	Bond Future	1228.5900	1.2286	1301.4100	1.3014	5.927	0.0000	0.0000
2024/08/22	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	R210	07/08/2025		Bond Future	254.2704	254.2704	254.3460	254.3460	0.030	0.0000	0.0000
2024/08/22	R210	07/08/2025	248.44 Call	Bond Future	5830.4100	5.8304	5905.9800	5.9060	1.296	0.0000	0.0000
2024/08/22	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	R210	06/11/2025		Bond Future	255.8358	255.8358	255.9136	255.9136	0.030	0.0000	0.0000
2024/08/22	R210	06/11/2025	252.14 Call	Bond Future	3695.8200	3.6958	3773.6000	3.7736	2.105	0.0000	0.0000
2024/08/22	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	R213	07/11/2024		Bond Future	9.6003	89.3117	9.6624	89.0456	0.647	0.0000	0.0000
2024/08/22	R213	07/11/2024	11.22 Call	Bond Future	6665.6700	6.6657	6406.3300	6.4063	3.891	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low
2024/08/22	R213	07/11/2024	11.22 Put	Bond Future		42.2500	0.0423	48.9400	0.0489	15.834	0.0000	0.0000
2024/08/22	R213	07/11/2024	11.23 Call	Bond Future		6703.6600	6.7037	6444.1700	6.4442	3.871	0.0000	0.0000
2024/08/22	R213	07/11/2024	11.23 Put	Bond Future		41.3100	0.0413	47.8500	0.0479	15.832	0.0000	0.0000
2024/08/22	R213	07/11/2024	11.21 Call	Bond Future		6627.6700	6.6277	6368.4800	6.3685	3.911	0.0000	0.0000
2024/08/22	R213	07/11/2024	11.21 Put	Bond Future		43.2100	0.0432	50.0500	0.0501	15.830	0.0000	0.0000
2024/08/22	R213	06/02/2025		Bond Future		9.6625	91.1829	9.7278	90.9118	0.676	0.0000	0.0000
2024/08/22	R213	06/02/2025	11.35 Call	Bond Future		6883.2300	6.8832	6633.1300	6.6331	3.633	0.0000	0.0000
2024/08/22	R213	06/02/2025	11.35 Put	Bond Future		196.9000	0.1969	217.9600	0.2180	10.696	0.0000	0.0000
2024/08/22	R213	08/05/2025		Bond Future		9.7386	89.4680	9.8073	89.1919	0.706	0.0000	0.0000
2024/08/22	R213	08/05/2025	10.52 Call	Bond Future		4119.7700	4.1198	3919.9600	3.9200	4.850	0.0000	0.0000
2024/08/22	R213	08/05/2025	10.52 Put	Bond Future		1041.5400	1.0415	1117.8500	1.1179	7.327	0.0000	0.0000
2024/08/22	R213	07/08/2025		Bond Future		9.8288	91.2454	9.9013	90.9642	0.737	0.0000	0.0000
2024/08/22	R213	07/08/2025	11.66 Call	Bond Future		7472.6100	7.4726	7236.6100	7.2366	3.158	0.0000	0.0000
2024/08/22	R213	07/08/2025	11.66 Put	Bond Future		694.3000	0.6943	739.4900	0.7395	6.509	0.0000	0.0000
2024/08/22	R213	06/11/2025		Bond Future		9.9424	89.4713	10.0190	89.1851	0.771	0.0000	0.0000
2024/08/22	R213	06/11/2025	10.05 Call	Bond Future		2909.8900	2.9099	2755.0300	2.7550	5.322	0.0000	0.0000
2024/08/22	R213	06/11/2025	10.05 Put	Bond Future		2508.1800	2.5082	2639.5800	2.6396	5.239	0.0000	0.0000
2024/08/22	R214	07/11/2024		Bond Future		11.1624	66.6333	11.2078	66.3871	0.407	0.0000	0.0000
2024/08/22	R214	07/11/2024	12.61 Call	Bond Future		7295.9600	7.2960	7059.2600	7.0593	3.244	0.0000	0.0000
2024/08/22	R214	07/11/2024	12.61 Put	Bond Future		99.3600	0.0994	108.8400	0.1088	9.541	0.0000	0.0000
2024/08/22	R214	07/11/2024	12.62 Call	Bond Future		7339.3600	7.3394	7102.4700	7.1025	3.228	0.0000	0.0000
2024/08/22	R214	07/11/2024	12.62 Put	Bond Future		97.3300	0.0973	106.6200	0.1066	9.545	0.0000	0.0000
2024/08/22	R214	07/11/2024	12.60 Call	Bond Future		7252.5300	7.2525	7016.0200	7.0160	3.261	0.0000	0.0000
2024/08/22	R214	07/11/2024	12.60 Put	Bond Future		101.4000	0.1014	111.0700	0.1111	9.536	0.0000	0.0000
2024/08/22	R214	06/02/2025		Bond Future		11.2456	68.0293	11.2926	67.7783	0.418	0.0000	0.0000
2024/08/22	R214	06/02/2025	12.71 Call	Bond Future		7642.4700	7.6425	7419.6100	7.4196	2.916	0.0000	0.0000
2024/08/22	R214	06/02/2025	12.71 Put	Bond Future		453.7700	0.4538	481.9000	0.4819	6.199	0.0000	0.0000
2024/08/22	R214	06/02/2025	13.63 Call	Bond Future		11236.5600	11.2366	10994.8500	10.9949	2.151	0.0000	0.0000
2024/08/22	R214	06/02/2025	13.63 Put	Bond Future		136.5400	0.1365	145.8200	0.1458	6.797	0.0000	0.0000
2024/08/22	R214	06/02/2025	12.25 Put	Bond Future		767.3900	0.7674	813.0500	0.8131	5.950	0.0000	0.0000
2024/08/22	R214	06/02/2025	12.25 Call	Bond Future		5833.7100	5.8337	5628.3800	5.6284	3.520	0.0000	0.0000
2024/08/22	R214	06/02/2025	11.75 Put	Bond Future		1347.0200	1.3470	1421.8300	1.4218	5.554	0.0000	0.0000
2024/08/22	R214	06/02/2025	11.75 Call	Bond Future		3968.7900	3.9688	3792.6100	3.7926	4.439	0.0000	0.0000
2024/08/22	R214	08/05/2025		Bond Future		11.3355	66.1001	11.3840	65.8444	0.428	0.0000	0.0000
2024/08/22	R214	08/05/2025	12.40 Call	Bond Future		6484.5900	6.4846	6284.7800	6.2848	3.081	0.0000	0.0000
2024/08/22	R214	08/05/2025	12.40 Put	Bond Future		1198.8300	1.1988	1254.6900	1.2547	4.660	0.0000	0.0000
2024/08/22	R214	07/08/2025		Bond Future		11.4336	67.4126	11.4836	67.1522	0.438	0.0000	0.0000
2024/08/22	R214	07/08/2025	12.97 Call	Bond Future		8612.4300	8.6124	8402.0000	8.4020	2.443	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	
2024/08/22	R214	07/08/2025	12.97 Put	Bond Future	1286.8500	1.2869	1336.8500	1.3369	3.885	0.0000	0.0000
2024/08/22	R214	06/11/2025		Bond Future	11.5434	65.4261	11.5952	65.1608	0.449	0.0000	0.0000
2024/08/22	R214	06/11/2025	11.64 Call	Bond Future	4287.0900	4.2871	4137.9300	4.1379	3.479	0.0000	0.0000
2024/08/22	R214	06/11/2025	11.64 Put	Bond Future	3793.3600	3.7934	3909.4700	3.9095	3.061	0.0000	0.0000
2024/08/22	R248	07/11/2024	12.79 Call	Bond Future	9175.2900	9.1753	8850.2200	8.8502	3.543	0.0000	0.0000
2024/08/22	R248	07/11/2024	12.79 Put	Bond Future	128.6500	0.1287	142.3500	0.1424	10.649	0.0000	0.0000
2024/08/22	R248	07/11/2024	12.80 Call	Bond Future	9227.1900	9.2272	8901.8700	8.9019	3.526	0.0000	0.0000
2024/08/22	R248	07/11/2024	12.80 Put	Bond Future	126.2000	0.1262	139.6500	0.1397	10.658	0.0000	0.0000
2024/08/22	R248	07/11/2024	12.78 Call	Bond Future	9123.3900	9.1234	8798.5900	8.7986	3.560	0.0000	0.0000
2024/08/22	R248	07/11/2024	12.78 Put	Bond Future	131.1800	0.1312	145.1500	0.1452	10.649	0.0000	0.0000
2024/08/22	R248	07/11/2024		Bond Future	11.2944	80.9496	11.3450	80.6108	0.448	0.0000	0.0000
2024/08/22	R248	06/02/2025		Bond Future	11.3800	82.6457	11.4324	82.3002	0.460	0.0000	0.0000
2024/08/22	R248	06/02/2025	12.71 Call	Bond Future	8735.4200	8.7354	8437.4800	8.4375	3.411	0.0000	0.0000
2024/08/22	R248	06/02/2025	12.71 Put	Bond Future	706.0700	0.7061	753.6300	0.7536	6.736	0.0000	0.0000
2024/08/22	R248	08/05/2025		Bond Future	11.4721	79.8678	11.5262	79.5158	0.472	0.0000	0.0000
2024/08/22	R248	08/05/2025	12.60 Call	Bond Future	8213.3800	8.2134	7935.8400	7.9358	3.379	0.0000	0.0000
2024/08/22	R248	08/05/2025	12.60 Put	Bond Future	1402.1000	1.4021	1476.5700	1.4766	5.311	0.0000	0.0000
2024/08/22	R248	07/08/2025		Bond Future	11.5722	81.4533	11.6282	81.0947	0.484	0.0000	0.0000
2024/08/22	R248	07/08/2025	13.21 Call	Bond Future	10866.3900	10.8664	10573.1100	10.5731	2.699	0.0000	0.0000
2024/08/22	R248	07/08/2025	13.21 Put	Bond Future	1447.0700	1.4471	1512.4100	1.5124	4.515	0.0000	0.0000
2024/08/22	R248	06/11/2025		Bond Future	11.6837	78.5970	11.7417	78.2318	0.496	0.0000	0.0000
2024/08/22	R248	06/11/2025	11.74 Call	Bond Future	5018.5200	5.0185	4817.1000	4.8171	4.014	0.0000	0.0000
2024/08/22	R248	06/11/2025	11.74 Put	Bond Future	4663.7200	4.6637	4827.5700	4.8276	3.513	0.0000	0.0000
2024/08/22	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/22	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

