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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/08/2024 TO 26/08/2024

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
2024/08/26	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/26	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/26	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/26	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/26	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/26	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/26	2025	07/11/2024		Bond Future	185.5871	185.5871	185.5644	0.012	0.0000	0.0000
2024/08/26	2029	07/11/2024		Bond Future	133.9434	133.9434	134.0517	0.081	0.0000	0.0000
2024/08/26	2029	06/02/2025		Bond Future	136.7726	136.7726	136.8838	0.081	0.0000	0.0000
2024/08/26	2029	06/02/2025	132.40 Call	Bond Future	4372.6300	4.3726	4483.7700	2.542	0.0000	0.0000
2024/08/26	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/26	2029	08/05/2025		Bond Future	138.1029	138.1029	138.2171	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/08/26	2029	08/05/2025	137.85 Call	Bond Future	252.8500	0.2529	367.1200	0.3671	45.193	0.0000	0.0000
2024/08/26	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/26	2029	07/08/2025		Bond Future	140.8555	140.8555	140.9728	140.9728	0.083	0.0000	0.0000
2024/08/26	2029	07/08/2025	137.41 Call	Bond Future	3445.5000	3.4455	3562.8000	3.5628	3.404	0.0000	0.0000
2024/08/26	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/26	2029	06/11/2025		Bond Future	142.1665	142.1665	142.2868	142.2868	0.085	0.0000	0.0000
2024/08/26	2029	06/11/2025	139.79 Call	Bond Future	2376.5100	2.3765	2496.8200	2.4968	5.062	0.0000	0.0000
2024/08/26	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/26	2030	07/11/2024	10.21 Put	Bond Future	99.0500	0.0991	85.2400	0.0852	13.942	0.0000	0.0000
2024/08/26	2030	07/11/2024	10.21 Call	Bond Future	4341.4900	4.3415	4412.1500	4.4122	1.628	0.0000	0.0000
2024/08/26	2030	07/11/2024	10.71 Put	Bond Future	28.7300	0.0287	23.5500	0.0236	18.030	0.0000	0.0000
2024/08/26	2030	07/11/2024	10.71 Call	Bond Future	6123.1100	6.1231	6202.4000	6.2024	1.295	0.0000	0.0000
2024/08/26	2030	07/11/2024	11.91 Call	Bond Future	10352.9700	10.3530	10437.2700	10.4373	0.814	0.0000	0.0000
2024/08/26	2030	07/11/2024	11.91 Put	Bond Future	0.5600	0.0006	0.3900	0.0004	30.357	0.0000	0.0000
2024/08/26	2030	07/11/2024		Bond Future	9.1104	97.7079	9.0891	97.7924	0.234	0.0000	0.0000
2024/08/26	2030	07/11/2024	10.75 Call	Bond Future	6266.5000	6.2665	6346.1900	6.3462	1.272	0.0000	0.0000
2024/08/26	2030	07/11/2024	10.75 Put	Bond Future	25.9800	0.0260	21.2000	0.0212	18.399	0.0000	0.0000
2024/08/26	2030	07/11/2024	10.76 Call	Bond Future	6302.3200	6.3023	6382.1200	6.3821	1.266	0.0000	0.0000
2024/08/26	2030	07/11/2024	10.76 Put	Bond Future	25.3200	0.0253	20.6500	0.0207	18.444	0.0000	0.0000
2024/08/26	2030	07/11/2024	10.74 Call	Bond Future	6230.6600	6.2307	6310.2600	6.3103	1.278	0.0000	0.0000
2024/08/26	2030	07/11/2024	10.74 Put	Bond Future	26.6500	0.0267	21.7800	0.0218	18.274	0.0000	0.0000
2024/08/26	2030	06/02/2025		Bond Future	9.1471	95.7381	9.1243	95.8247	0.248	0.0000	0.0000
2024/08/26	2030	06/02/2025	10.68 Call	Bond Future	5829.0000	5.8290	5901.2800	5.9013	1.240	0.0000	0.0000
2024/08/26	2030	06/02/2025	10.68 Put	Bond Future	196.9800	0.1970	182.6000	0.1826	7.300	0.0000	0.0000
2024/08/26	2030	06/02/2025	8.68 Put	Bond Future	2574.7000	2.5747	2504.2000	2.5042	2.738	0.0000	0.0000
2024/08/26	2030	06/02/2025	8.68 Call	Bond Future	772.8600	0.7729	789.0200	0.7890	2.091	0.0000	0.0000
2024/08/26	2030	06/02/2025	9.18 Put	Bond Future	1461.7200	1.4617	1406.8700	1.4069	3.752	0.0000	0.0000
2024/08/26	2030	06/02/2025	9.18 Call	Bond Future	1587.2800	1.5873	1619.0900	1.6191	2.004	0.0000	0.0000
2024/08/26	2030	06/02/2025	9.69 Call	Bond Future	2807.0800	2.8071	2856.1200	2.8561	1.747	0.0000	0.0000
2024/08/26	2030	06/02/2025	9.69 Put	Bond Future	763.7700	0.7638	726.1500	0.7262	4.926	0.0000	0.0000
2024/08/26	2030	08/05/2025	8.68 Put	Bond Future	2983.9700	2.9840	2915.6700	2.9157	2.289	0.0000	0.0000
2024/08/26	2030	08/05/2025	8.68 Call	Bond Future	981.6300	0.9816	1002.3900	1.0024	2.115	0.0000	0.0000
2024/08/26	2030	08/05/2025	9.18 Put	Bond Future	1933.3400	1.9333	1878.0100	1.8780	2.862	0.0000	0.0000
2024/08/26	2030	08/05/2025	9.18 Call	Bond Future	1782.4200	1.7824	1816.1500	1.8162	1.892	0.0000	0.0000
2024/08/26	2030	08/05/2025	9.99 Call	Bond Future	3664.9300	3.6649	3719.3400	3.7193	1.485	0.0000	0.0000
2024/08/26	2030	08/05/2025	9.99 Put	Bond Future	907.4100	0.9074	872.7600	0.8728	3.819	0.0000	0.0000
2024/08/26	2030	08/05/2025	12.28 Call	Bond Future	10468.4700	10.4685	10553.2500	10.5533	0.810	0.0000	0.0000
2024/08/26	2030	08/05/2025	12.28 Put	Bond Future	59.1500	0.0592	54.8700	0.0549	7.236	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	
2024/08/26	2030	08/05/2025	10.69 Put	Bond Future	462.2000	0.4622	440.8200	0.4408	4.626	0.0000	0.0000
2024/08/26	2030	08/05/2025	10.69 Call	Bond Future	5645.8200	5.6458	5713.5000	5.7135	1.199	0.0000	0.0000
2024/08/26	2030	08/05/2025	11.86 Call	Bond Future	9179.9100	9.1799	9261.7100	9.2617	0.891	0.0000	0.0000
2024/08/26	2030	08/05/2025	11.86 Put	Bond Future	113.7400	0.1137	106.4800	0.1065	6.383	0.0000	0.0000
2024/08/26	2030	08/05/2025	10.31 Put	Bond Future	667.2700	0.6673	639.3000	0.6393	4.192	0.0000	0.0000
2024/08/26	2030	08/05/2025	10.31 Call	Bond Future	4543.7100	4.5437	4604.8000	4.6048	1.344	0.0000	0.0000
2024/08/26	2030	08/05/2025		Bond Future	9.2213	97.6434	9.1969	97.7325	0.264	0.0000	0.0000
2024/08/26	2030	08/05/2025	9.93 Call	Bond Future	3506.5400	3.5065	3559.5900	3.5596	1.513	0.0000	0.0000
2024/08/26	2030	08/05/2025	9.93 Put	Bond Future	960.6900	0.9607	924.6800	0.9247	3.748	0.0000	0.0000
2024/08/26	2030	07/08/2025	12.12 Call	Bond Future	9388.0200	9.3880	9470.0400	9.4700	0.874	0.0000	0.0000
2024/08/26	2030	07/08/2025	12.12 Put	Bond Future	188.7300	0.1887	179.4600	0.1795	4.912	0.0000	0.0000
2024/08/26	2030	07/08/2025	10.48 Put	Bond Future	840.7000	0.8407	811.6300	0.8116	3.458	0.0000	0.0000
2024/08/26	2030	07/08/2025	10.48 Call	Bond Future	4811.4500	4.8115	4873.6700	4.8737	1.293	0.0000	0.0000
2024/08/26	2030	07/08/2025		Bond Future	9.3100	95.5550	9.2838	95.6463	0.281	0.0000	0.0000
2024/08/26	2030	07/08/2025	11.11 Call	Bond Future	6540.0100	6.5400	6611.2000	6.6112	1.089	0.0000	0.0000
2024/08/26	2030	07/08/2025	11.11 Put	Bond Future	515.5500	0.5156	495.4500	0.4955	3.899	0.0000	0.0000
2024/08/26	2030	06/11/2025		Bond Future	9.4081	97.4037	9.3799	97.4972	0.299	0.0000	0.0000
2024/08/26	2030	06/11/2025	9.54 Call	Bond Future	2495.2600	2.4953	2538.5200	2.5385	1.734	0.0000	0.0000
2024/08/26	2030	06/11/2025	9.54 Put	Bond Future	2058.6700	2.0587	2008.4700	2.0085	2.438	0.0000	0.0000
2024/08/26	2032	07/11/2024	9.75 Put	Bond Future	1707.2200	1.7072	1607.5400	1.6075	5.839	0.0000	0.0000
2024/08/26	2032	07/11/2024	9.75 Call	Bond Future	1057.0500	1.0571	1087.3500	1.0874	2.866	0.0000	0.0000
2024/08/26	2032	07/11/2024	9.90 Put	Bond Future	1344.8800	1.3449	1255.4700	1.2555	6.648	0.0000	0.0000
2024/08/26	2032	07/11/2024	9.90 Call	Bond Future	1428.7700	1.4288	1469.3400	1.4693	2.840	0.0000	0.0000
2024/08/26	2032	07/11/2024	10.60 Call	Bond Future	3798.2300	3.7982	3885.9100	3.8859	2.308	0.0000	0.0000
2024/08/26	2032	07/11/2024	10.60 Put	Bond Future	385.5700	0.3856	343.2700	0.3433	10.971	0.0000	0.0000
2024/08/26	2032	07/11/2024	9.86 Call	Bond Future	1323.9300	1.3239	1361.6900	1.3617	2.852	0.0000	0.0000
2024/08/26	2032	07/11/2024	9.86 Put	Bond Future	1435.0600	1.4351	1342.8400	1.3428	6.426	0.0000	0.0000
2024/08/26	2032	07/11/2024	11.11 Put	Bond Future	141.0200	0.1410	120.7000	0.1207	14.409	0.0000	0.0000
2024/08/26	2032	07/11/2024	11.11 Call	Bond Future	5881.8400	5.8818	5991.5000	5.9915	1.864	0.0000	0.0000
2024/08/26	2032	07/11/2024	11.61 Put	Bond Future	50.8600	0.0509	41.8100	0.0418	17.794	0.0000	0.0000
2024/08/26	2032	07/11/2024	11.61 Call	Bond Future	7998.0900	7.9981	8119.0200	8.1190	1.512	0.0000	0.0000
2024/08/26	2032	07/11/2024	12.95 Call	Bond Future	13510.6800	13.5107	13640.4500	13.6405	0.960	0.0000	0.0000
2024/08/26	2032	07/11/2024	12.95 Put	Bond Future	0.6900	0.0007	0.4800	0.0005	30.435	0.0000	0.0000
2024/08/26	2032	07/11/2024		Bond Future	9.8828	92.5410	9.8561	92.6710	0.270	0.0000	0.0000
2024/08/26	2032	07/11/2024	13.36 Call	Bond Future	15115.7400	15.1157	15245.6700	15.2457	0.860	0.0000	0.0000
2024/08/26	2032	07/11/2024	13.36 Put	Bond Future	0.1300	0.0001	0.0800	0.0001	38.462	0.0000	0.0000
2024/08/26	2032	07/11/2024	11.64 Put	Bond Future	47.8200	0.0478	39.2200	0.0392	17.984	0.0000	0.0000
2024/08/26	2032	07/11/2024	11.64 Call	Bond Future	8125.1000	8.1251	8246.4800	8.2465	1.494	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	
2024/08/26	2032	07/11/2024	11.48 Call	Bond Future	7447.0200	7.4470	7565.7800	7.5658	1.595	0.0000	0.0000
2024/08/26	2032	07/11/2024	11.48 Put	Bond Future	66.3600	0.0664	55.1400	0.0551	16.908	0.0000	0.0000
2024/08/26	2032	07/11/2024	11.49 Call	Bond Future	7489.4600	7.4895	7608.3900	7.6084	1.588	0.0000	0.0000
2024/08/26	2032	07/11/2024	11.49 Put	Bond Future	65.0500	0.0651	54.0000	0.0540	16.987	0.0000	0.0000
2024/08/26	2032	07/11/2024	11.47 Call	Bond Future	7404.6100	7.4046	7523.1800	7.5232	1.601	0.0000	0.0000
2024/08/26	2032	07/11/2024	11.47 Put	Bond Future	67.7400	0.0677	56.3300	0.0563	16.844	0.0000	0.0000
2024/08/26	2032	06/02/2025		Bond Future	9.9515	94.4730	9.9235	94.6061	0.281	0.0000	0.0000
2024/08/26	2032	06/02/2025	11.72 Call	Bond Future	8143.6200	8.1436	8258.8000	8.2588	1.414	0.0000	0.0000
2024/08/26	2032	06/02/2025	11.72 Put	Bond Future	218.4400	0.2184	200.5500	0.2006	8.190	0.0000	0.0000
2024/08/26	2032	06/02/2025	9.42 Put	Bond Future	3472.2200	3.4722	3365.2500	3.3653	3.081	0.0000	0.0000
2024/08/26	2032	06/02/2025	9.42 Call	Bond Future	904.8700	0.9049	930.9700	0.9310	2.884	0.0000	0.0000
2024/08/26	2032	06/02/2025	9.92 Put	Bond Future	2044.1500	2.0442	1960.3400	1.9603	4.100	0.0000	0.0000
2024/08/26	2032	06/02/2025	9.92 Call	Bond Future	1894.4900	1.8945	1943.7500	1.9438	2.600	0.0000	0.0000
2024/08/26	2032	06/02/2025	10.61 Call	Bond Future	3959.6400	3.9596	4041.8000	4.0418	2.075	0.0000	0.0000
2024/08/26	2032	06/02/2025	10.61 Put	Bond Future	900.9900	0.9010	850.0800	0.8501	5.650	0.0000	0.0000
2024/08/26	2032	08/05/2025	9.42 Put	Bond Future	4110.8100	4.1108	4006.5200	4.0065	2.537	0.0000	0.0000
2024/08/26	2032	08/05/2025	9.42 Call	Bond Future	1177.5200	1.1775	1209.5900	1.2096	2.724	0.0000	0.0000
2024/08/26	2032	08/05/2025	9.92 Put	Bond Future	2717.7000	2.7177	2632.7100	2.6327	3.127	0.0000	0.0000
2024/08/26	2032	08/05/2025	9.92 Call	Bond Future	2145.3600	2.1454	2196.7300	2.1967	2.394	0.0000	0.0000
2024/08/26	2032	08/05/2025	10.97 Call	Bond Future	5201.8100	5.2018	5291.8300	5.2918	1.731	0.0000	0.0000
2024/08/26	2032	08/05/2025	10.97 Put	Bond Future	1055.0700	1.0551	1008.7300	1.0087	4.392	0.0000	0.0000
2024/08/26	2032	08/05/2025		Bond Future	10.0437	92.1903	10.0141	92.3267	0.294	0.0000	0.0000
2024/08/26	2032	08/05/2025	10.91 Call	Bond Future	5000.8200	5.0008	5088.9800	5.0890	1.763	0.0000	0.0000
2024/08/26	2032	08/05/2025	10.91 Put	Bond Future	1115.3300	1.1153	1067.1300	1.0671	4.322	0.0000	0.0000
2024/08/26	2032	07/08/2025		Bond Future	10.1463	94.0035	10.1152	94.1430	0.307	0.0000	0.0000
2024/08/26	2032	07/08/2025	12.01 Call	Bond Future	8667.2700	8.6673	8775.0100	8.7750	1.243	0.0000	0.0000
2024/08/26	2032	07/08/2025	12.01 Put	Bond Future	795.1000	0.7951	763.3700	0.7634	3.991	0.0000	0.0000
2024/08/26	2032	06/11/2025		Bond Future	10.2656	91.6613	10.2326	91.8039	0.321	0.0000	0.0000
2024/08/26	2032	06/11/2025	10.42 Call	Bond Future	3565.2100	3.5652	3633.2500	3.6333	1.908	0.0000	0.0000
2024/08/26	2032	06/11/2025	10.42 Put	Bond Future	2899.8600	2.8999	2825.2700	2.8253	2.572	0.0000	0.0000
2024/08/26	2033	07/11/2024		Bond Future	127.0487	127.0487	127.2368	127.2368	0.148	0.0000	0.0000
2024/08/26	2033	06/02/2025		Bond Future	129.7325	129.7325	129.9251	129.9251	0.148	0.0000	0.0000
2024/08/26	2033	06/02/2025	124.94 Call	Bond Future	4792.5100	4.7925	4985.0600	4.9851	4.018	0.0000	0.0000
2024/08/26	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/26	2033	08/05/2025		Bond Future	130.8213	130.8213	131.0186	131.0186	0.151	0.0000	0.0000
2024/08/26	2033	08/05/2025	130.62 Call	Bond Future	201.2800	0.2013	398.5800	0.3986	98.023	0.0000	0.0000
2024/08/26	2033	08/05/2025	130.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/26	2033	07/08/2025		Bond Future	133.4291	133.4291	133.6310	133.6310	0.151	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	
2024/08/26	2033	07/08/2025	128.65 Call	Bond Future	4779.1000	4.7791	4980.9900	4.9810	4.224	0.0000	0.0000
2024/08/26	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/26	2033	06/11/2025		Bond Future	134.4920	134.4920	134.6985	134.6985	0.154	0.0000	0.0000
2024/08/26	2033	06/11/2025	133.14 Call	Bond Future	1352.0100	1.3520	1558.5300	1.5585	15.275	0.0000	0.0000
2024/08/26	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/26	2037	07/11/2024		Bond Future	11.0210	85.6671	10.9789	85.9131	0.382	0.0000	0.0000
2024/08/26	2037	07/11/2024	12.58 Call	Bond Future	8509.8900	8.5099	8738.4200	8.7384	2.685	0.0000	0.0000
2024/08/26	2037	07/11/2024	12.58 Put	Bond Future	85.9900	0.0860	68.6000	0.0686	20.223	0.0000	0.0000
2024/08/26	2037	07/11/2024	12.59 Call	Bond Future	8558.1300	8.5581	8786.9600	8.7870	2.674	0.0000	0.0000
2024/08/26	2037	07/11/2024	12.59 Put	Bond Future	84.2200	0.0842	67.1300	0.0671	20.292	0.0000	0.0000
2024/08/26	2037	07/11/2024	12.57 Call	Bond Future	8461.6800	8.4617	8689.9000	8.6899	2.697	0.0000	0.0000
2024/08/26	2037	07/11/2024	12.57 Put	Bond Future	87.8300	0.0878	70.1300	0.0701	20.153	0.0000	0.0000
2024/08/26	2037	06/02/2025		Bond Future	11.1107	83.1952	11.0669	83.4467	0.394	0.0000	0.0000
2024/08/26	2037	06/02/2025	12.76 Call	Bond Future	9110.8000	9.1108	9325.9700	9.3260	2.362	0.0000	0.0000
2024/08/26	2037	06/02/2025	12.76 Put	Bond Future	376.2600	0.3763	340.0100	0.3400	9.634	0.0000	0.0000
2024/08/26	2037	08/05/2025		Bond Future	11.2235	84.8501	11.1778	85.1072	0.406	0.0000	0.0000
2024/08/26	2037	08/05/2025	12.25 Call	Bond Future	6811.5700	6.8116	6992.1200	6.9921	2.651	0.0000	0.0000
2024/08/26	2037	08/05/2025	12.25 Put	Bond Future	1313.2200	1.3132	1236.7100	1.2367	5.826	0.0000	0.0000
2024/08/26	2037	08/05/2025	12.55 Put	Bond Future	1013.9700	1.0140	951.1700	0.9512	6.193	0.0000	0.0000
2024/08/26	2037	08/05/2025	12.55 Call	Bond Future	8020.8100	8.0208	8215.0700	8.2151	2.422	0.0000	0.0000
2024/08/26	2037	08/05/2025	13.30 Put	Bond Future	526.8500	0.5269	489.5300	0.4895	7.084	0.0000	0.0000
2024/08/26	2037	08/05/2025	13.30 Call	Bond Future	11124.3500	11.1244	11344.0900	11.3441	1.975	0.0000	0.0000
2024/08/26	2037	08/05/2025	13.35 Put	Bond Future	497.3100	0.4973	461.6000	0.4616	7.181	0.0000	0.0000
2024/08/26	2037	08/05/2025	13.35 Call	Bond Future	11325.3700	11.3254	11546.7200	11.5467	1.954	0.0000	0.0000
2024/08/26	2037	07/08/2025		Bond Future	11.3467	82.2586	11.2991	82.5211	0.419	0.0000	0.0000
2024/08/26	2037	07/08/2025	13.01 Call	Bond Future	9707.8300	9.7078	9908.9000	9.9089	2.071	0.0000	0.0000
2024/08/26	2037	07/08/2025	13.01 Put	Bond Future	1221.8000	1.2218	1160.3600	1.1604	5.029	0.0000	0.0000
2024/08/26	2037	07/08/2025	12.17 Call	Bond Future	6538.5500	6.5386	6705.7800	6.7058	2.558	0.0000	0.0000
2024/08/26	2037	07/08/2025	12.17 Put	Bond Future	2173.9300	2.1739	2078.6500	2.0787	4.383	0.0000	0.0000
2024/08/26	2037	07/08/2025	11.42 Call	Bond Future	4035.0800	4.0351	4161.7800	4.1618	3.140	0.0000	0.0000
2024/08/26	2037	07/08/2025	11.42 Put	Bond Future	3632.5400	3.6325	3496.7300	3.4967	3.739	0.0000	0.0000
2024/08/26	2037	07/08/2025	10.55 Put	Bond Future	6449.5200	6.4495	6261.3800	6.2614	2.917	0.0000	0.0000
2024/08/26	2037	07/08/2025	10.55 Call	Bond Future	1891.9000	1.8919	1966.2700	1.9663	3.931	0.0000	0.0000
2024/08/26	2037	07/08/2025	10.64 Put	Bond Future	6095.0200	6.0950	5912.1000	5.9121	3.001	0.0000	0.0000
2024/08/26	2037	07/08/2025	10.64 Call	Bond Future	2069.6700	2.0697	2149.2600	2.1493	3.846	0.0000	0.0000
2024/08/26	2037	06/11/2025		Bond Future	11.4730	83.8482	11.4235	84.1162	0.432	0.0000	0.0000
2024/08/26	2037	06/11/2025	11.63 Call	Bond Future	4719.1600	4.7192	4855.1100	4.8551	2.881	0.0000	0.0000
2024/08/26	2037	06/11/2025	11.63 Put	Bond Future	3877.6600	3.8777	3745.6100	3.7456	3.405	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	
2024/08/26	2038	07/11/2024		Bond Future	138.8429	138.8429	139.1426	139.1426	0.216	0.0000	0.0000
2024/08/26	2038	06/02/2025		Bond Future	139.6627	139.6627	139.9694	139.9694	0.220	0.0000	0.0000
2024/08/26	2038	06/02/2025	135.23 Call	Bond Future	4432.6600	4.4327	4739.4000	4.7394	6.920	0.0000	0.0000
2024/08/26	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/26	2038	08/05/2025		Bond Future	142.4783	142.4783	142.7921	142.7921	0.220	0.0000	0.0000
2024/08/26	2038	08/05/2025	139.68 Call	Bond Future	2798.2700	2.7983	3112.0700	3.1121	11.214	0.0000	0.0000
2024/08/26	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/26	2038	07/08/2025		Bond Future	143.1616	143.1616	143.4825	143.4825	0.224	0.0000	0.0000
2024/08/26	2038	07/08/2025	139.56 Call	Bond Future	3601.5900	3.6016	3922.5100	3.9225	8.911	0.0000	0.0000
2024/08/26	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/26	2038	06/11/2025		Bond Future	145.9701	145.9701	146.2980	146.2980	0.225	0.0000	0.0000
2024/08/26	2038	06/11/2025	143.88 Call	Bond Future	2090.1400	2.0901	2417.9700	2.4180	15.685	0.0000	0.0000
2024/08/26	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/26	2040	07/11/2024	12.10 Put	Bond Future	422.2900	0.4223	360.2900	0.3603	14.682	0.0000	0.0000
2024/08/26	2040	07/11/2024	12.10 Call	Bond Future	5360.8000	5.3608	5564.3400	5.5643	3.797	0.0000	0.0000
2024/08/26	2040	07/11/2024	12.60 Call	Bond Future	7885.1900	7.8852	8121.9600	8.1220	3.003	0.0000	0.0000
2024/08/26	2040	07/11/2024	12.60 Put	Bond Future	157.0600	0.1571	128.2900	0.1283	18.318	0.0000	0.0000
2024/08/26	2040	07/11/2024	13.15 Call	Bond Future	10674.8300	10.6748	10928.9800	10.9290	2.381	0.0000	0.0000
2024/08/26	2040	07/11/2024	13.15 Put	Bond Future	51.3700	0.0514	39.9800	0.0400	22.172	0.0000	0.0000
2024/08/26	2040	07/11/2024		Bond Future	11.2783	86.1167	11.2362	86.3823	0.373	0.0000	0.0000
2024/08/26	2040	07/11/2024	12.85 Call	Bond Future	9160.5600	9.1606	9407.0800	9.4071	2.691	0.0000	0.0000
2024/08/26	2040	07/11/2024	12.85 Put	Bond Future	94.6000	0.0946	75.5800	0.0756	20.106	0.0000	0.0000
2024/08/26	2040	07/11/2024	12.86 Call	Bond Future	9211.3800	9.2114	9458.2200	9.4582	2.680	0.0000	0.0000
2024/08/26	2040	07/11/2024	12.86 Put	Bond Future	92.6700	0.0927	73.9700	0.0740	20.179	0.0000	0.0000
2024/08/26	2040	07/11/2024	12.84 Call	Bond Future	9109.6900	9.1097	9355.8900	9.3559	2.703	0.0000	0.0000
2024/08/26	2040	07/11/2024	12.84 Put	Bond Future	96.5400	0.0965	77.2000	0.0772	20.033	0.0000	0.0000
2024/08/26	2040	06/02/2025		Bond Future	11.3700	83.4036	11.3263	83.6751	0.384	0.0000	0.0000
2024/08/26	2040	06/02/2025	12.95 Call	Bond Future	9430.3400	9.4303	9659.3700	9.6594	2.429	0.0000	0.0000
2024/08/26	2040	06/02/2025	12.95 Put	Bond Future	452.1000	0.4521	409.6800	0.4097	9.383	0.0000	0.0000
2024/08/26	2040	06/02/2025	11.00 Put	Bond Future	3946.0100	3.9460	3756.0600	3.7561	4.814	0.0000	0.0000
2024/08/26	2040	06/02/2025	11.00 Call	Bond Future	1604.8200	1.6048	1686.3200	1.6863	5.078	0.0000	0.0000
2024/08/26	2040	06/02/2025	11.70 Call	Bond Future	3881.3000	3.8813	4030.6700	4.0307	3.848	0.0000	0.0000
2024/08/26	2040	06/02/2025	11.70 Put	Bond Future	1873.8100	1.8738	1751.7300	1.7517	6.515	0.0000	0.0000
2024/08/26	2040	06/02/2025	12.20 Call	Bond Future	5979.2800	5.9793	6168.5100	6.1685	3.165	0.0000	0.0000
2024/08/26	2040	06/02/2025	12.20 Put	Bond Future	1067.5500	1.0676	985.3300	0.9853	7.702	0.0000	0.0000
2024/08/26	2040	08/05/2025		Bond Future	11.4830	85.0624	11.4375	85.3399	0.396	0.0000	0.0000
2024/08/26	2040	08/05/2025	12.63 Call	Bond Future	7855.6100	7.8556	8056.5200	8.0565	2.558	0.0000	0.0000
2024/08/26	2040	08/05/2025	12.63 Put	Bond Future	1292.7000	1.2927	1216.1600	1.2162	5.921	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
2024/08/26	2040	08/05/2025	13.43 Put	Bond Future	662.2600	0.6623	617.1200	0.6171	6.816	0.0000	0.0000
2024/08/26	2040	08/05/2025	13.43 Call	Bond Future	11341.3200	11.3413	11573.6300	11.5736	2.048	0.0000	0.0000
2024/08/26	2040	08/05/2025	12.75 Put	Bond Future	1167.9000	1.1679	1097.0900	1.0971	6.063	0.0000	0.0000
2024/08/26	2040	08/05/2025	12.75 Call	Bond Future	8371.0900	8.3711	8577.7300	8.5777	2.468	0.0000	0.0000
2024/08/26	2040	08/05/2025	13.50 Put	Bond Future	625.3600	0.6254	582.2800	0.5823	6.889	0.0000	0.0000
2024/08/26	2040	08/05/2025	13.50 Call	Bond Future	11648.0600	11.6481	11882.4300	11.8824	2.012	0.0000	0.0000
2024/08/26	2040	07/08/2025		Bond Future	11.6056	82.2241	11.5583	82.5075	0.407	0.0000	0.0000
2024/08/26	2040	07/08/2025	13.29 Call	Bond Future	10529.6900	10.5297	10747.0400	10.7470	2.064	0.0000	0.0000
2024/08/26	2040	07/08/2025	13.29 Put	Bond Future	1327.8100	1.3278	1261.8000	1.2618	4.971	0.0000	0.0000
2024/08/26	2040	06/11/2025		Bond Future	11.7305	83.8126	11.6813	84.1017	0.419	0.0000	0.0000
2024/08/26	2040	06/11/2025	11.84 Call	Bond Future	4981.8600	4.9819	5126.3500	5.1264	2.900	0.0000	0.0000
2024/08/26	2040	06/11/2025	11.84 Put	Bond Future	4342.8400	4.3428	4198.1400	4.1981	3.332	0.0000	0.0000
2024/08/26	2044	07/11/2024	12.25 Call	Bond Future	5789.3200	5.7893	6036.3400	6.0363	4.267	0.0000	0.0000
2024/08/26	2044	07/11/2024	12.25 Put	Bond Future	353.7400	0.3537	294.7600	0.2948	16.673	0.0000	0.0000
2024/08/26	2044	07/11/2024	12.00 Call	Bond Future	4546.9000	4.5469	4767.8500	4.7679	4.859	0.0000	0.0000
2024/08/26	2044	07/11/2024	12.00 Put	Bond Future	576.3200	0.5763	491.2700	0.4913	14.757	0.0000	0.0000
2024/08/26	2044	07/11/2024	12.50 Call	Bond Future	7069.3400	7.0693	7335.4700	7.3355	3.765	0.0000	0.0000
2024/08/26	2044	07/11/2024	12.50 Put	Bond Future	214.8800	0.2149	175.0100	0.1750	18.555	0.0000	0.0000
2024/08/26	2044	07/11/2024		Bond Future	11.3605	82.2133	11.3133	82.5193	0.415	0.0000	0.0000
2024/08/26	2044	07/11/2024	12.91 Call	Bond Future	9179.0600	9.1791	9465.0000	9.4650	3.115	0.0000	0.0000
2024/08/26	2044	07/11/2024	12.91 Put	Bond Future	92.9000	0.0929	72.8400	0.0728	21.593	0.0000	0.0000
2024/08/26	2044	07/11/2024	12.92 Call	Bond Future	9230.1400	9.2301	9516.4400	9.5164	3.102	0.0000	0.0000
2024/08/26	2044	07/11/2024	12.92 Put	Bond Future	90.9800	0.0910	71.2800	0.0713	21.653	0.0000	0.0000
2024/08/26	2044	07/11/2024	12.90 Call	Bond Future	9127.9100	9.1279	9413.5100	9.4135	3.129	0.0000	0.0000
2024/08/26	2044	07/11/2024	12.90 Put	Bond Future	94.8200	0.0948	74.4200	0.0744	21.514	0.0000	0.0000
2024/08/26	2044	06/02/2025		Bond Future	11.4480	79.5439	11.3991	79.8566	0.427	0.0000	0.0000
2024/08/26	2044	06/02/2025	13.02 Call	Bond Future	9568.4900	9.5685	9832.9500	9.8330	2.764	0.0000	0.0000
2024/08/26	2044	06/02/2025	13.02 Put	Bond Future	483.7500	0.4838	435.4500	0.4355	9.984	0.0000	0.0000
2024/08/26	2044	06/02/2025	13.75 Call	Bond Future	12926.7800	12.9268	13216.4400	13.2164	2.241	0.0000	0.0000
2024/08/26	2044	06/02/2025	13.75 Put	Bond Future	195.2500	0.1953	172.1500	0.1722	11.831	0.0000	0.0000
2024/08/26	2044	06/02/2025	12.50 Put	Bond Future	867.8800	0.8679	791.3500	0.7914	8.818	0.0000	0.0000
2024/08/26	2044	06/02/2025	12.50 Call	Bond Future	7145.7400	7.1457	7381.9700	7.3820	3.306	0.0000	0.0000
2024/08/26	2044	06/02/2025	12.00 Put	Bond Future	1518.7500	1.5188	1402.9100	1.4029	7.627	0.0000	0.0000
2024/08/26	2044	06/02/2025	12.00 Call	Bond Future	4918.2100	4.9182	5115.1300	5.1151	4.004	0.0000	0.0000
2024/08/26	2044	08/05/2025	12.40 Call	Bond Future	6763.2000	6.7632	6978.3300	6.9783	3.181	0.0000	0.0000
2024/08/26	2044	08/05/2025	12.40 Put	Bond Future	1731.3600	1.7314	1626.9700	1.6270	6.029	0.0000	0.0000
2024/08/26	2044	08/05/2025	11.65 Call	Bond Future	3839.6000	3.8396	3996.6000	3.9966	4.089	0.0000	0.0000
2024/08/26	2044	08/05/2025	11.65 Put	Bond Future	3245.3400	3.2453	3082.8200	3.0828	5.008	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	
2024/08/26	2044	08/05/2025	10.92 Put	Bond Future	5866.3500	5.8664	5636.9200	5.6369	3.911	0.0000	0.0000
2024/08/26	2044	08/05/2025	10.92 Call	Bond Future	1711.2700	1.7113	1801.3600	1.8014	5.265	0.0000	0.0000
2024/08/26	2044	08/05/2025		Bond Future	11.5548	81.1259	11.5041	81.4454	0.439	0.0000	0.0000
2024/08/26	2044	08/05/2025	12.72 Call	Bond Future	8125.8200	8.1258	8360.1700	8.3602	2.884	0.0000	0.0000
2024/08/26	2044	08/05/2025	12.72 Put	Bond Future	1324.7800	1.3248	1239.6100	1.2396	6.429	0.0000	0.0000
2024/08/26	2044	07/08/2025		Bond Future	11.6703	78.3354	11.6176	78.6616	0.451	0.0000	0.0000
2024/08/26	2044	07/08/2025	13.34 Call	Bond Future	10693.4600	10.6935	10944.7300	10.9447	2.350	0.0000	0.0000
2024/08/26	2044	07/08/2025	13.34 Put	Bond Future	1396.0600	1.3961	1321.1100	1.3211	5.369	0.0000	0.0000
2024/08/26	2044	06/11/2025		Bond Future	11.7872	79.8484	11.7326	80.1814	0.464	0.0000	0.0000
2024/08/26	2044	06/11/2025	11.88 Call	Bond Future	5086.5700	5.0866	5254.6700	5.2547	3.305	0.0000	0.0000
2024/08/26	2044	06/11/2025	11.88 Put	Bond Future	4526.8900	4.5269	4362.0500	4.3621	3.641	0.0000	0.0000
2024/08/26	2046	07/11/2024		Bond Future	119.8113	119.8113	120.1720	120.1720	0.301	0.0000	0.0000
2024/08/26	2046	06/02/2025		Bond Future	122.3420	122.3420	122.7108	122.7108	0.301	0.0000	0.0000
2024/08/26	2046	06/02/2025	114.01 Call	Bond Future	8332.0000	8.3320	8700.7700	8.7008	4.426	0.0000	0.0000
2024/08/26	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/26	2046	08/05/2025		Bond Future	122.5644	122.5644	122.9417	122.9417	0.308	0.0000	0.0000
2024/08/26	2046	08/05/2025	121.97 Call	Bond Future	594.3700	0.5944	971.6500	0.9717	63.476	0.0000	0.0000
2024/08/26	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/26	2046	07/08/2025		Bond Future	125.0062	125.0062	125.3915	125.3915	0.308	0.0000	0.0000
2024/08/26	2046	07/08/2025	118.69 Call	Bond Future	6316.1600	6.3162	6701.5300	6.7015	6.101	0.0000	0.0000
2024/08/26	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/26	2046	06/11/2025		Bond Future	125.1733	125.1733	125.5668	125.5668	0.314	0.0000	0.0000
2024/08/26	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	156.7800	0.1568	100.000	0.0000	0.0000
2024/08/26	2046	06/11/2025	125.41 Put	Bond Future	236.7400	0.2367	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/08/26	2050	07/11/2024		Bond Future	121.0788	121.0788	121.4833	121.4833	0.334	0.0000	0.0000
2024/08/26	2050	06/02/2025		Bond Future	121.2817	121.2817	121.6955	121.6955	0.341	0.0000	0.0000
2024/08/26	2050	06/02/2025	115.60 Call	Bond Future	5681.7400	5.6817	6095.5000	6.0955	7.282	0.0000	0.0000
2024/08/26	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/26	2050	08/05/2025		Bond Future	123.7267	123.7267	124.1495	124.1495	0.342	0.0000	0.0000
2024/08/26	2050	08/05/2025	121.16 Call	Bond Future	2566.7300	2.5667	2989.4600	2.9895	16.470	0.0000	0.0000
2024/08/26	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/26	2050	07/08/2025		Bond Future	123.7889	123.7889	124.2210	124.2210	0.349	0.0000	0.0000
2024/08/26	2050	07/08/2025	119.89 Call	Bond Future	3898.9000	3.8989	4330.9900	4.3310	11.082	0.0000	0.0000
2024/08/26	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/26	2050	06/11/2025		Bond Future	126.2171	126.2171	126.6581	126.6581	0.349	0.0000	0.0000
2024/08/26	2050	06/11/2025	124.42 Call	Bond Future	1797.0700	1.7971	2238.0700	2.2381	24.540	0.0000	0.0000
2024/08/26	2050	06/11/2025	124.42 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
2024/08/26	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/26	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/26	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/26	AL37	07/11/2024		Index Future	1047.6110	1047.6110	1048.6780	0.102	0.0000	0.0000
2024/08/26	AL37	06/02/2025		Index Future	1069.4890	1069.4890	1070.5910	0.103	0.0000	0.0000
2024/08/26	AL37	08/05/2025		Index Future	1090.8190	1090.8190	1091.9640	0.105	0.0000	0.0000
2024/08/26	AL37	07/08/2025		Index Future	1112.3330	1112.3330	1113.5160	0.106	0.0000	0.0000
2024/08/26	AL37	06/11/2025		Index Future	1133.9560	1133.9560	1135.1750	0.107	0.0000	0.0000
2024/08/26	AL7T	07/11/2024		Index Future	1245.8720	1245.8720	1248.3880	0.202	0.0000	0.0000
2024/08/26	AL7T	06/02/2025		Index Future	1271.8900	1271.8900	1274.4740	0.203	0.0000	0.0000
2024/08/26	AL7T	08/05/2025		Index Future	1297.2570	1297.2570	1299.9170	0.205	0.0000	0.0000
2024/08/26	AL7T	07/08/2025		Index Future	1322.8430	1322.8430	1325.5730	0.206	0.0000	0.0000
2024/08/26	AL7T	06/11/2025		Index Future	1348.5570	1348.5570	1351.3580	0.208	0.0000	0.0000
2024/08/26	ALBI	07/11/2024		Index Future	1075.5060	1075.5060	1077.8150	0.215	0.0000	0.0000
2024/08/26	ALBI	06/02/2025		Index Future	1097.9660	1097.9660	1100.3370	0.216	0.0000	0.0000
2024/08/26	ALBI	08/05/2025		Index Future	1119.8640	1119.8640	1122.3040	0.218	0.0000	0.0000
2024/08/26	ALBI	07/08/2025		Index Future	1141.9510	1141.9510	1144.4550	0.219	0.0000	0.0000
2024/08/26	ALBI	06/11/2025		Index Future	1164.1490	1164.1490	1166.7160	0.221	0.0000	0.0000
2024/08/26	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/26	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/26	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/26	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/26	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/26	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/26	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2024/08/26	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/26	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/26	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/26	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/08/26	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/26	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/26	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/08/26	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/26	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/26	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/26	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/26	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/26	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/08/26	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/26	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/26	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/26	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/26	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/26	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/26	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/26	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/26	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/26	ES33	07/11/2024		Bond Future	11.3698	79.9491	11.3272	80.1494	0.375	0.0000	0.0000
2024/08/26	ES33	06/02/2025		Bond Future	11.4924	81.6376	11.4478	81.8425	0.388	0.0000	0.0000
2024/08/26	ES33	06/02/2025	13.34 Call	Bond Future	7906.0500	7.9061	8110.9100	8.1109	2.591	0.0000	0.0000
2024/08/26	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/26	ES33	08/05/2025		Bond Future	11.6343	79.4825	11.5875	79.6921	0.402	0.0000	0.0000
2024/08/26	ES33	08/05/2025	12.73 Call	Bond Future	4710.5200	4.7105	4920.0800	4.9201	4.449	0.0000	0.0000
2024/08/26	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/26	ES33	07/08/2025		Bond Future	11.7876	81.0637	11.7386	81.2778	0.416	0.0000	0.0000
2024/08/26	ES33	07/08/2025	13.56 Call	Bond Future	7259.0500	7.2591	7473.2100	7.4732	2.950	0.0000	0.0000
2024/08/26	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/26	ES33	06/11/2025		Bond Future	11.9622	78.8531	11.9107	79.0718	0.430	0.0000	0.0000

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Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Price	Today's Closing	Today's Yield	Today's Price	% Movement in MTM	Today's High	Today's Low
2024/08/26	ES33	06/11/2025	12.01	Call	Bond Future		202.8200	0.2028	421.5700	0.4216	107.854	0.0000	0.0000
2024/08/26	ES33	06/11/2025	12.01	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/26	ES42	07/11/2024			Bond Future		11.7587	76.4699	11.7165	76.7213	0.359	0.0000	0.0000
2024/08/26	ES42	06/02/2025			Bond Future		11.8610	78.0841	11.8171	78.3412	0.370	0.0000	0.0000
2024/08/26	ES42	06/02/2025	13.71	Call	Bond Future		9690.6600	9.6907	9947.7500	9.9478	2.653	0.0000	0.0000
2024/08/26	ES42	06/02/2025	13.71	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/26	ES42	08/05/2025			Bond Future		11.9819	75.3900	11.9363	75.6528	0.381	0.0000	0.0000
2024/08/26	ES42	08/05/2025	13.25	Call	Bond Future		6759.1000	6.7591	7021.9400	7.0219	3.889	0.0000	0.0000
2024/08/26	ES42	08/05/2025	13.25	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/26	ES42	07/08/2025			Bond Future		12.1077	76.8872	12.0603	77.1557	0.392	0.0000	0.0000
2024/08/26	ES42	07/08/2025	13.79	Call	Bond Future		8615.0700	8.6151	8883.5400	8.8835	3.116	0.0000	0.0000
2024/08/26	ES42	07/08/2025	13.79	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/26	ES42	06/11/2025			Bond Future		12.2458	74.1256	12.1965	74.3997	0.403	0.0000	0.0000
2024/08/26	ES42	06/11/2025	12.39	Call	Bond Future		791.6700	0.7917	1065.7700	1.0658	34.623	0.0000	0.0000
2024/08/26	ES42	06/11/2025	12.39	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/26	GOVI	07/11/2024	948.79	Call	GOVI		1104240.0000	110.4240	1126680.0000	112.6680	2.032	0.0000	0.0000
2024/08/26	GOVI	07/11/2024	948.79	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/26	GOVI	07/11/2024	948.80	Call	GOVI		1104140.0000	110.4140	1126580.0000	112.6580	2.032	0.0000	0.0000
2024/08/26	GOVI	07/11/2024	948.80	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/26	GOVI	07/11/2024	948.78	Call	GOVI		1104340.0000	110.4340	1126780.0000	112.6780	2.032	0.0000	0.0000
2024/08/26	GOVI	07/11/2024	948.78	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/26	GOVI	07/11/2024			GOVI		1059.2140	1059.2140	1061.4580	1061.4580	0.212	0.0000	0.0000
2024/08/26	GOVI	06/02/2025			GOVI		1081.3340	1081.3340	1083.6380	1083.6380	0.213	0.0000	0.0000
2024/08/26	GOVI	06/02/2025	972.00	Call	GOVI		1093340.0000	109.3340	1116380.0000	111.6380	2.107	0.0000	0.0000
2024/08/26	GOVI	06/02/2025	972.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/26	GOVI	08/05/2025			GOVI		1102.9010	1102.9010	1105.2710	1105.2710	0.215	0.0000	0.0000
2024/08/26	GOVI	08/05/2025	1,022.00	Call	GOVI		809010.0000	80.9010	832710.0000	83.2710	2.930	0.0000	0.0000
2024/08/26	GOVI	08/05/2025	1,022.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/26	GOVI	07/08/2025			GOVI		1124.6530	1124.6530	1127.0860	1127.0860	0.216	0.0000	0.0000
2024/08/26	GOVI	07/08/2025	1,011.00	Call	GOVI		1136530.0000	113.6530	1160860.0000	116.0860	2.141	0.0000	0.0000
2024/08/26	GOVI	07/08/2025	1,011.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/26	GOVI	06/11/2025			GOVI		1146.5150	1146.5150	1149.0090	1149.0090	0.218	0.0000	0.0000
2024/08/26	GOVI	06/11/2025	1,112.00	Call	GOVI		345150.0000	34.5150	370090.0000	37.0090	7.226	0.0000	0.0000
2024/08/26	GOVI	06/11/2025	1,112.00	Put	GOVI		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	
2024/08/26	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/08/26	IGOV	07/11/2024		Index Future	369.6570	369.6570	370.3570	370.3570	0.189	0.0000	0.0000
2024/08/26	IGOV	06/02/2025		Index Future	377.4660	377.4660	378.1850	378.1850	0.190	0.0000	0.0000
2024/08/26	IGOV	08/05/2025		Index Future	385.0820	385.0820	385.8230	385.8230	0.192	0.0000	0.0000
2024/08/26	IGOV	07/08/2025		Index Future	392.7620	392.7620	393.5230	393.5230	0.194	0.0000	0.0000
2024/08/26	IGOV	06/11/2025		Index Future	400.4810	400.4810	401.2620	401.2620	0.195	0.0000	0.0000
2024/08/26	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/08/26	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/08/26	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/08/26	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/08/26	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/08/26	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/08/26	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/08/26	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/08/26	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/08/26	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/08/26	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/08/26	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/08/26	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/08/26	JBAF	21/08/2024		Jibar Tradeable Future	8.3250	8.3250	8.3250	91.6750	0.000	0.0000	0.0000
2024/08/26	JBAF	18/09/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/08/26	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/08/26	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/08/26	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/08/26	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/08/26	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/08/26	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/08/26	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/08/26	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/08/26	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/08/26	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	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	
2024/08/26	R035	07/11/2024	11.10 Call	Bond Future	3386.9800	3.3870	3520.1800	3.5202	3.933	0.0000	0.0000
2024/08/26	R035	07/11/2024	11.10 Put	Bond Future	667.6700	0.6677	589.3500	0.5894	11.730	0.0000	0.0000
2024/08/26	R035	07/11/2024	13.23 Call	Bond Future	13391.0600	13.3911	13601.3900	13.6014	1.571	0.0000	0.0000
2024/08/26	R035	07/11/2024	13.23 Put	Bond Future	4.0700	0.0041	2.8800	0.0029	29.238	0.0000	0.0000
2024/08/26	R035	07/11/2024	12.20 Put	Bond Future	66.2500	0.0663	52.9400	0.0529	20.091	0.0000	0.0000
2024/08/26	R035	07/11/2024	12.20 Call	Bond Future	8537.0500	8.5371	8735.2600	8.7353	2.322	0.0000	0.0000
2024/08/26	R035	07/11/2024		Bond Future	10.6142	91.0246	10.5773	91.2361	0.348	0.0000	0.0000
2024/08/26	R035	07/11/2024	12.18 Call	Bond Future	8440.2900	8.4403	8637.9900	8.6380	2.342	0.0000	0.0000
2024/08/26	R035	07/11/2024	12.18 Put	Bond Future	69.2800	0.0693	55.4600	0.0555	19.948	0.0000	0.0000
2024/08/26	R035	07/11/2024	12.19 Call	Bond Future	8488.6800	8.4887	8686.6400	8.6866	2.332	0.0000	0.0000
2024/08/26	R035	07/11/2024	12.19 Put	Bond Future	67.7500	0.0678	54.1900	0.0542	20.015	0.0000	0.0000
2024/08/26	R035	07/11/2024	12.17 Call	Bond Future	8391.8900	8.3919	8589.3400	8.5893	2.353	0.0000	0.0000
2024/08/26	R035	07/11/2024	12.17 Put	Bond Future	70.8400	0.0708	56.7700	0.0568	19.862	0.0000	0.0000
2024/08/26	R035	06/02/2025		Bond Future	10.7025	92.9255	10.6640	93.1417	0.360	0.0000	0.0000
2024/08/26	R035	06/02/2025	12.41 Call	Bond Future	9242.3800	9.2424	9427.9300	9.4279	2.008	0.0000	0.0000
2024/08/26	R035	06/02/2025	12.41 Put	Bond Future	338.0100	0.3380	307.3000	0.3073	9.086	0.0000	0.0000
2024/08/26	R035	08/05/2025		Bond Future	10.8048	90.2654	10.7645	90.4866	0.373	0.0000	0.0000
2024/08/26	R035	08/05/2025	11.78 Call	Bond Future	6389.0700	6.3891	6542.1800	6.5422	2.396	0.0000	0.0000
2024/08/26	R035	08/05/2025	11.78 Put	Bond Future	1250.7900	1.2508	1182.6700	1.1827	5.446	0.0000	0.0000
2024/08/26	R035	08/05/2025	13.35 Call	Bond Future	12856.5100	12.8565	13057.3700	13.0574	1.562	0.0000	0.0000
2024/08/26	R035	08/05/2025	13.35 Put	Bond Future	268.8900	0.2689	248.5200	0.2485	7.576	0.0000	0.0000
2024/08/26	R035	08/05/2025	12.70 Call	Bond Future	10164.7600	10.1648	10350.2400	10.3502	1.825	0.0000	0.0000
2024/08/26	R035	08/05/2025	12.70 Put	Bond Future	545.3400	0.5453	509.5900	0.5096	6.556	0.0000	0.0000
2024/08/26	R035	08/05/2025	11.46 Put	Bond Future	1665.1800	1.6652	1581.3200	1.5813	5.036	0.0000	0.0000
2024/08/26	R035	08/05/2025	11.46 Call	Bond Future	5163.2200	5.1632	5300.5900	5.3006	2.661	0.0000	0.0000
2024/08/26	R035	08/05/2025	11.70 Call	Bond Future	6076.2300	6.0762	6225.6300	6.2256	2.459	0.0000	0.0000
2024/08/26	R035	08/05/2025	11.70 Put	Bond Future	1343.9400	1.3439	1272.1100	1.2721	5.345	0.0000	0.0000
2024/08/26	R035	08/05/2025	10.95 Call	Bond Future	3402.5700	3.4026	3510.1300	3.5101	3.161	0.0000	0.0000
2024/08/26	R035	08/05/2025	10.95 Put	Bond Future	2610.5700	2.6106	2496.9000	2.4969	4.354	0.0000	0.0000
2024/08/26	R035	08/05/2025	10.44 Put	Bond Future	4027.6300	4.0276	3880.9800	3.8810	3.641	0.0000	0.0000
2024/08/26	R035	08/05/2025	10.44 Call	Bond Future	1995.7600	1.9958	2070.3400	2.0703	3.737	0.0000	0.0000
2024/08/26	R035	07/08/2025		Bond Future	10.9167	92.0416	10.8747	92.2677	0.385	0.0000	0.0000
2024/08/26	R035	07/08/2025	12.65 Call	Bond Future	9769.8700	9.7699	9943.9400	9.9439	1.782	0.0000	0.0000
2024/08/26	R035	07/08/2025	12.65 Put	Bond Future	1099.9900	1.1000	1048.0200	1.0480	4.725	0.0000	0.0000
2024/08/26	R035	06/11/2025		Bond Future	11.0454	89.3159	11.0014	89.5467	0.398	0.0000	0.0000
2024/08/26	R035	06/11/2025	11.20 Call	Bond Future	4433.0500	4.4331	4548.3800	4.5484	2.602	0.0000	0.0000
2024/08/26	R035	06/11/2025	11.20 Put	Bond Future	3628.1500	3.6282	3512.6500	3.5127	3.183	0.0000	0.0000
2024/08/26	R053	07/11/2024		Bond Future	11.2890	104.1891	11.2470	104.5552	0.372	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	
2024/08/26	R053	07/11/2024	12.80 Call	Bond Future	11908.7600	11.9088	12245.0900	2.824	0.0000	0.0000	
2024/08/26	R053	07/11/2024	12.80 Put	Bond Future	152.3000	0.1523	122.5300	19.547	0.0000	0.0000	
2024/08/26	R053	07/11/2024	12.81 Call	Bond Future	11975.3400	11.9753	12312.1400	2.812	0.0000	0.0000	
2024/08/26	R053	07/11/2024	12.81 Put	Bond Future	149.3200	0.1493	120.0200	19.622	0.0000	0.0000	
2024/08/26	R053	07/11/2024	12.79 Call	Bond Future	11842.1000	11.8421	12177.9500	2.836	0.0000	0.0000	
2024/08/26	R053	07/11/2024	12.79 Put	Bond Future	155.2900	0.1553	125.0400	19.480	0.0000	0.0000	
2024/08/26	R053	06/02/2025		Bond Future	11.3732	106.3640	11.3296	106.7382	0.383	0.0000	0.0000
2024/08/26	R053	06/02/2025	12.94 Call	Bond Future	12690.1000	12.6901	13000.6800	2.447	0.0000	0.0000	
2024/08/26	R053	06/02/2025	12.94 Put	Bond Future	706.3600	0.7064	642.7700	9.002	0.0000	0.0000	
2024/08/26	R053	08/05/2025		Bond Future	11.4717	102.6139	11.4264	102.9962	0.394	0.0000	0.0000
2024/08/26	R053	08/05/2025	12.64 Call	Bond Future	10784.9000	10.7849	11063.8900	2.587	0.0000	0.0000	
2024/08/26	R053	08/05/2025	12.64 Put	Bond Future	1738.2500	1.7383	1634.9100	5.945	0.0000	0.0000	
2024/08/26	R053	07/08/2025		Bond Future	11.5757	104.6305	11.5288	105.0210	0.406	0.0000	0.0000
2024/08/26	R053	07/08/2025	13.17 Call	Bond Future	13575.1200	13.5751	13874.1600	2.203	0.0000	0.0000	
2024/08/26	R053	07/08/2025	13.17 Put	Bond Future	1778.6900	1.7787	1687.2500	5.141	0.0000	0.0000	
2024/08/26	R053	06/11/2025		Bond Future	11.6890	100.7891	11.6402	101.1876	0.417	0.0000	0.0000
2024/08/26	R053	06/11/2025	11.76 Call	Bond Future	6339.8100	6.3398	6538.5100	3.134	0.0000	0.0000	
2024/08/26	R053	06/11/2025	11.76 Put	Bond Future	5765.0200	5.7650	5565.1700	3.467	0.0000	0.0000	
2024/08/26	R186	07/11/2024	9.14 Call	Bond Future	2184.6100	2.1846	2190.3500	0.263	0.0000	0.0000	
2024/08/26	R186	07/11/2024	9.14 Put	Bond Future	37.1300	0.0371	33.2900	10.342	0.0000	0.0000	
2024/08/26	R186	07/11/2024	9.15 Call	Bond Future	2202.8300	2.2028	2208.6300	0.263	0.0000	0.0000	
2024/08/26	R186	07/11/2024	9.15 Put	Bond Future	36.2500	0.0363	32.4700	10.428	0.0000	0.0000	
2024/08/26	R186	07/11/2024	9.13 Call	Bond Future	2166.4000	2.1664	2172.0800	0.262	0.0000	0.0000	
2024/08/26	R186	07/11/2024	9.13 Put	Bond Future	38.0300	0.0380	34.1300	10.255	0.0000	0.0000	
2024/08/26	R186	07/11/2024		Bond Future	8.0312	108.8124	8.0263	108.8219	0.061	0.0000	0.0000
2024/08/26	R186	06/02/2025		Bond Future	7.9681	105.7710	7.9622	105.7813	0.074	0.0000	0.0000
2024/08/26	R186	06/02/2025	9.03 Call	Bond Future	2010.4800	2.0105	2014.5900	0.204	0.0000	0.0000	
2024/08/26	R186	06/02/2025	9.03 Put	Bond Future	178.5500	0.1786	172.4000	3.444	0.0000	0.0000	
2024/08/26	R186	08/05/2025		Bond Future	7.9555	107.8766	7.9482	107.8878	0.092	0.0000	0.0000
2024/08/26	R186	08/05/2025	8.47 Call	Bond Future	1227.8000	1.2278	1230.9900	0.260	0.0000	0.0000	
2024/08/26	R186	08/05/2025	8.47 Put	Bond Future	449.2300	0.4492	441.2700	1.772	0.0000	0.0000	
2024/08/26	R186	07/08/2025		Bond Future	7.9538	104.6883	7.9446	104.7002	0.116	0.0000	0.0000
2024/08/26	R186	07/08/2025	9.68 Call	Bond Future	2309.7900	2.3098	2318.7400	0.387	0.0000	0.0000	
2024/08/26	R186	07/08/2025	9.68 Put	Bond Future	108.6800	0.1087	105.7200	2.724	0.0000	0.0000	
2024/08/26	R186	07/08/2025	10.25 Call	Bond Future	2959.9100	2.9599	2970.2200	0.348	0.0000	0.0000	
2024/08/26	R186	07/08/2025	10.25 Put	Bond Future	46.4500	0.0465	44.8500	3.445	0.0000	0.0000	
2024/08/26	R186	07/08/2025	9.22 Put	Bond Future	199.1900	0.1992	194.7400	2.234	0.0000	0.0000	
2024/08/26	R186	07/08/2025	9.22 Call	Bond Future	1820.2300	1.8202	1827.6900	0.410	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	
2024/08/26	R186	06/11/2025		Bond Future	7.9770	106.7136	7.9651	106.7262	0.149	0.0000	0.0000
2024/08/26	R186	06/11/2025	8.13 Call	Bond Future	734.7200	0.7347	739.3800	0.7394	0.634	0.0000	0.0000
2024/08/26	R186	06/11/2025	8.13 Put	Bond Future	572.0500	0.5721	564.0900	0.5641	1.391	0.0000	0.0000
2024/08/26	R202	07/11/2024		Bond Future	269.9319	269.9319	270.3346	270.3346	0.149	0.0000	0.0000
2024/08/26	R202	06/02/2025		Bond Future	270.4265	270.4265	270.8388	270.8388	0.152	0.0000	0.0000
2024/08/26	R202	06/02/2025	266.79 Call	Bond Future	3636.4700	3.6365	4048.8000	4.0488	11.339	0.0000	0.0000
2024/08/26	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/26	R202	08/05/2025		Bond Future	275.8790	275.8790	276.3016	276.3016	0.153	0.0000	0.0000
2024/08/26	R202	08/05/2025	272.31 Call	Bond Future	3569.0200	3.5690	3991.5600	3.9916	11.839	0.0000	0.0000
2024/08/26	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/26	R202	07/08/2025		Bond Future	276.0624	276.0624	276.4948	276.4948	0.157	0.0000	0.0000
2024/08/26	R202	07/08/2025	271.60 Call	Bond Future	4462.3700	4.4624	4894.8200	4.8948	9.691	0.0000	0.0000
2024/08/26	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/26	R202	06/11/2025		Bond Future	281.4784	281.4784	281.9207	281.9207	0.157	0.0000	0.0000
2024/08/26	R202	06/11/2025	275.64 Call	Bond Future	5838.3700	5.8384	6280.6700	6.2807	7.576	0.0000	0.0000
2024/08/26	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/26	R209	07/11/2024		Bond Future	10.7593	71.5272	10.7173	71.7433	0.390	0.0000	0.0000
2024/08/26	R209	07/11/2024	12.22 Call	Bond Future	7077.1900	7.0772	7276.8100	7.2768	2.821	0.0000	0.0000
2024/08/26	R209	07/11/2024	12.22 Put	Bond Future	82.0300	0.0820	65.5600	0.0656	20.078	0.0000	0.0000
2024/08/26	R209	07/11/2024	12.23 Call	Bond Future	7120.0000	7.1200	7319.9100	7.3199	2.808	0.0000	0.0000
2024/08/26	R209	07/11/2024	12.23 Put	Bond Future	80.2600	0.0803	64.0800	0.0641	20.159	0.0000	0.0000
2024/08/26	R209	07/11/2024	12.21 Call	Bond Future	7034.3700	7.0344	7233.6900	7.2337	2.834	0.0000	0.0000
2024/08/26	R209	07/11/2024	12.21 Put	Bond Future	83.8400	0.0838	67.0700	0.0671	20.002	0.0000	0.0000
2024/08/26	R209	06/02/2025		Bond Future	10.8392	73.0204	10.7956	73.2413	0.402	0.0000	0.0000
2024/08/26	R209	06/02/2025	12.44 Call	Bond Future	7865.6900	7.8657	8053.1500	8.0532	2.383	0.0000	0.0000
2024/08/26	R209	06/02/2025	12.44 Put	Bond Future	353.2200	0.3532	319.7500	0.3198	9.476	0.0000	0.0000
2024/08/26	R209	08/05/2025		Bond Future	10.9360	71.3200	10.8907	71.5458	0.414	0.0000	0.0000
2024/08/26	R209	08/05/2025	11.89 Call	Bond Future	5707.9900	5.7080	5865.2300	5.8652	2.755	0.0000	0.0000
2024/08/26	R209	08/05/2025	11.89 Put	Bond Future	1167.7800	1.1678	1099.1900	1.0992	5.874	0.0000	0.0000
2024/08/26	R209	07/08/2025		Bond Future	11.0399	72.7228	10.9929	72.9535	0.426	0.0000	0.0000
2024/08/26	R209	07/08/2025	12.68 Call	Bond Future	8518.3800	8.5184	8694.9900	8.6950	2.073	0.0000	0.0000
2024/08/26	R209	07/08/2025	12.68 Put	Bond Future	1073.8500	1.0739	1019.8100	1.0198	5.032	0.0000	0.0000
2024/08/26	R209	06/11/2025		Bond Future	11.1551	70.9777	11.1061	71.2131	0.439	0.0000	0.0000
2024/08/26	R209	06/11/2025	11.27 Call	Bond Future	3960.0500	3.9601	4078.1000	4.0781	2.981	0.0000	0.0000
2024/08/26	R209	06/11/2025	11.27 Put	Bond Future	3411.5700	3.4116	3294.1900	3.2942	3.441	0.0000	0.0000
2024/08/26	R210	07/11/2024		Bond Future	242.5510	242.5510	242.5368	242.5368	0.006	0.0000	0.0000
2024/08/26	R210	06/02/2025		Bond Future	247.6741	247.6741	247.6606	247.6606	0.005	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	
2024/08/26	R210	06/02/2025	239.61 Call	Bond Future	8064.1300	8.0641	8050.6400	8.0506	0.167	0.0000	0.0000
2024/08/26	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/26	R210	08/05/2025		Bond Future	249.2666	249.2666	249.2546	249.2546	0.005	0.0000	0.0000
2024/08/26	R210	08/05/2025	248.03 Call	Bond Future	1236.5900	1.2366	1224.5700	1.2246	0.972	0.0000	0.0000
2024/08/26	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/26	R210	07/08/2025		Bond Future	254.2339	254.2339	254.2230	254.2230	0.004	0.0000	0.0000
2024/08/26	R210	07/08/2025	248.44 Call	Bond Future	5793.9400	5.7939	5782.9500	5.7830	0.190	0.0000	0.0000
2024/08/26	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/26	R210	06/11/2025		Bond Future	255.7595	255.7595	255.7495	255.7495	0.004	0.0000	0.0000
2024/08/26	R210	06/11/2025	252.14 Call	Bond Future	3619.4600	3.6195	3609.4800	3.6095	0.276	0.0000	0.0000
2024/08/26	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/26	R213	07/11/2024		Bond Future	9.5612	89.4797	9.5347	89.5939	0.277	0.0000	0.0000
2024/08/26	R213	07/11/2024	11.22 Call	Bond Future	6831.3600	6.8314	6938.1700	6.9382	1.564	0.0000	0.0000
2024/08/26	R213	07/11/2024	11.22 Put	Bond Future	39.8700	0.0399	32.5600	0.0326	18.335	0.0000	0.0000
2024/08/26	R213	07/11/2024	11.23 Call	Bond Future	6869.4300	6.8694	6976.3700	6.9764	1.557	0.0000	0.0000
2024/08/26	R213	07/11/2024	11.23 Put	Bond Future	39.0100	0.0390	31.8300	0.0318	18.406	0.0000	0.0000
2024/08/26	R213	07/11/2024	11.21 Call	Bond Future	6793.2800	6.7933	6899.9500	6.9000	1.570	0.0000	0.0000
2024/08/26	R213	07/11/2024	11.21 Put	Bond Future	40.7500	0.0408	33.3000	0.0333	18.282	0.0000	0.0000
2024/08/26	R213	06/02/2025		Bond Future	9.6227	91.3483	9.5947	91.4652	0.291	0.0000	0.0000
2024/08/26	R213	06/02/2025	11.35 Call	Bond Future	7036.8700	7.0369	7138.3300	7.1383	1.442	0.0000	0.0000
2024/08/26	R213	06/02/2025	11.35 Put	Bond Future	185.1500	0.1852	169.7100	0.1697	8.339	0.0000	0.0000
2024/08/26	R213	08/05/2025		Bond Future	9.7033	89.6104	9.6736	89.7302	0.306	0.0000	0.0000
2024/08/26	R213	08/05/2025	10.52 Call	Bond Future	4216.4400	4.2164	4292.9300	4.2929	1.814	0.0000	0.0000
2024/08/26	R213	08/05/2025	10.52 Put	Bond Future	995.8600	0.9959	952.5500	0.9526	4.349	0.0000	0.0000
2024/08/26	R213	07/08/2025		Bond Future	9.7956	91.3745	9.7641	91.4971	0.321	0.0000	0.0000
2024/08/26	R213	07/08/2025	11.66 Call	Bond Future	7526.5400	7.5265	7622.9600	7.6230	1.281	0.0000	0.0000
2024/08/26	R213	07/08/2025	11.66 Put	Bond Future	619.1000	0.6191	592.9000	0.5929	4.232	0.0000	0.0000
2024/08/26	R213	06/11/2025		Bond Future	9.9108	89.5897	9.8774	89.7151	0.337	0.0000	0.0000
2024/08/26	R213	06/11/2025	10.05 Call	Bond Future	2975.7400	2.9757	3035.4200	3.0354	2.006	0.0000	0.0000
2024/08/26	R213	06/11/2025	10.05 Put	Bond Future	2455.6800	2.4557	2389.9500	2.3900	2.677	0.0000	0.0000
2024/08/26	R214	07/11/2024		Bond Future	11.1218	66.8539	11.0800	67.0826	0.376	0.0000	0.0000
2024/08/26	R214	07/11/2024	12.61 Call	Bond Future	7498.8100	7.4988	7711.0100	7.7110	2.830	0.0000	0.0000
2024/08/26	R214	07/11/2024	12.61 Put	Bond Future	81.6000	0.0816	65.0400	0.0650	20.294	0.0000	0.0000
2024/08/26	R214	07/11/2024	12.62 Call	Bond Future	7542.5100	7.5425	7755.0000	7.7550	2.817	0.0000	0.0000
2024/08/26	R214	07/11/2024	12.62 Put	Bond Future	79.8700	0.0799	63.6000	0.0636	20.371	0.0000	0.0000
2024/08/26	R214	07/11/2024	12.60 Call	Bond Future	7455.1000	7.4551	7667.0100	7.6670	2.842	0.0000	0.0000
2024/08/26	R214	07/11/2024	12.60 Put	Bond Future	83.3600	0.0834	66.5100	0.0665	20.214	0.0000	0.0000
2024/08/26	R214	06/02/2025		Bond Future	11.2045	68.2500	11.1612	68.4838	0.386	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	
2024/08/26	R214	06/02/2025	12.71 Call	Bond Future	7827.7800	7.8278	8022.9600	8.0230	2.493	0.0000	0.0000
2024/08/26	R214	06/02/2025	12.71 Put	Bond Future	418.4400	0.4184	379.7800	0.3798	9.239	0.0000	0.0000
2024/08/26	R214	06/02/2025	13.63 Call	Bond Future	11444.4400	11.4444	11663.8300	11.6638	1.917	0.0000	0.0000
2024/08/26	R214	06/02/2025	13.63 Put	Bond Future	123.7800	0.1238	109.3300	0.1093	11.674	0.0000	0.0000
2024/08/26	R214	06/02/2025	12.25 Put	Bond Future	712.6300	0.7126	654.1800	0.6542	8.202	0.0000	0.0000
2024/08/26	R214	06/02/2025	12.25 Call	Bond Future	5999.5900	5.9996	6174.9800	6.1750	2.923	0.0000	0.0000
2024/08/26	R214	06/02/2025	11.75 Put	Bond Future	1263.7600	1.2638	1174.9600	1.1750	7.027	0.0000	0.0000
2024/08/26	R214	06/02/2025	11.75 Call	Bond Future	4106.1700	4.1062	4251.2100	4.2512	3.532	0.0000	0.0000
2024/08/26	R214	08/05/2025		Bond Future	11.2968	66.3056	11.2520	66.5445	0.397	0.0000	0.0000
2024/08/26	R214	08/05/2025	12.40 Call	Bond Future	6562.8100	6.5628	6736.8500	6.7369	2.652	0.0000	0.0000
2024/08/26	R214	08/05/2025	12.40 Put	Bond Future	1071.5700	1.0716	1006.6700	1.0067	6.057	0.0000	0.0000
2024/08/26	R214	07/08/2025		Bond Future	11.3957	67.6103	11.3493	67.8543	0.407	0.0000	0.0000
2024/08/26	R214	07/08/2025	12.97 Call	Bond Future	8722.4000	8.7224	8907.3700	8.9074	2.121	0.0000	0.0000
2024/08/26	R214	07/08/2025	12.97 Put	Bond Future	1199.1200	1.1991	1140.0800	1.1401	4.924	0.0000	0.0000
2024/08/26	R214	06/11/2025		Bond Future	11.5061	65.6179	11.4580	65.8670	0.418	0.0000	0.0000
2024/08/26	R214	06/11/2025	11.64 Call	Bond Future	4358.6600	4.3587	4485.1400	4.4851	2.902	0.0000	0.0000
2024/08/26	R214	06/11/2025	11.64 Put	Bond Future	3673.0800	3.6731	3550.5200	3.5505	3.337	0.0000	0.0000
2024/08/26	R248	07/11/2024	12.79 Call	Bond Future	9326.2700	9.3263	9621.2800	9.6213	3.163	0.0000	0.0000
2024/08/26	R248	07/11/2024	12.79 Put	Bond Future	109.7500	0.1098	86.6900	0.0867	21.011	0.0000	0.0000
2024/08/26	R248	07/11/2024	12.80 Call	Bond Future	9378.4600	9.3785	9673.8500	9.6739	3.150	0.0000	0.0000
2024/08/26	R248	07/11/2024	12.80 Put	Bond Future	107.5900	0.1076	84.9100	0.0849	21.080	0.0000	0.0000
2024/08/26	R248	07/11/2024	12.78 Call	Bond Future	9274.0800	9.2741	9568.7000	9.5687	3.177	0.0000	0.0000
2024/08/26	R248	07/11/2024	12.78 Put	Bond Future	111.9900	0.1120	88.5400	0.0885	20.939	0.0000	0.0000
2024/08/26	R248	07/11/2024		Bond Future	11.2691	81.1195	11.2221	81.4376	0.417	0.0000	0.0000
2024/08/26	R248	06/02/2025		Bond Future	11.3548	82.8135	11.3060	83.1386	0.429	0.0000	0.0000
2024/08/26	R248	06/02/2025	12.71 Call	Bond Future	8812.9400	8.8129	9078.3400	9.0783	3.011	0.0000	0.0000
2024/08/26	R248	06/02/2025	12.71 Put	Bond Future	615.8400	0.6158	556.1700	0.5562	9.689	0.0000	0.0000
2024/08/26	R248	08/05/2025		Bond Future	11.4495	80.0153	11.3990	80.3474	0.441	0.0000	0.0000
2024/08/26	R248	08/05/2025	12.60 Call	Bond Future	8300.9600	8.3010	8545.4300	8.5454	2.945	0.0000	0.0000
2024/08/26	R248	08/05/2025	12.60 Put	Bond Future	1342.1800	1.3422	1254.6000	1.2546	6.525	0.0000	0.0000
2024/08/26	R248	07/08/2025		Bond Future	11.5510	81.5894	11.4987	81.9285	0.453	0.0000	0.0000
2024/08/26	R248	07/08/2025	13.21 Call	Bond Future	10940.2900	10.9403	11202.8600	11.2029	2.400	0.0000	0.0000
2024/08/26	R248	07/08/2025	13.21 Put	Bond Future	1384.8500	1.3849	1308.3800	1.3084	5.522	0.0000	0.0000
2024/08/26	R248	06/11/2025		Bond Future	11.6636	78.7241	11.6092	79.0701	0.466	0.0000	0.0000
2024/08/26	R248	06/11/2025	11.74 Call	Bond Future	5042.1900	5.0422	5216.8900	5.2169	3.465	0.0000	0.0000
2024/08/26	R248	06/11/2025	11.74 Put	Bond Future	4560.3000	4.5603	4388.9800	4.3890	3.757	0.0000	0.0000
2024/08/26	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	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
2024/08/26	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/08/26	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/08/26	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
Total										

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