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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/08/2024 TO 27/08/2024

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
2024/08/27	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/27	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/27	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/27	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/27	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/27	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/27	2025	07/11/2024		Bond Future	185.5644	185.5644	185.5878	0.013	0.0000	0.0000
2024/08/27	2029	07/11/2024		Bond Future	134.0517	134.0517	134.4497	0.297	0.0000	0.0000
2024/08/27	2029	06/02/2025		Bond Future	136.8838	136.8838	137.2908	0.297	0.0000	0.0000
2024/08/27	2029	06/02/2025	132.40 Call	Bond Future	4483.7700	4.4838	4890.8200	9.078	0.0000	0.0000
2024/08/27	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/27	2029	08/05/2025		Bond Future	138.2171	138.2171	138.6335	0.301	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	
2024/08/27	2029	08/05/2025	137.85 Call	Bond Future	367.1200	0.3671	783.5300	0.7835	113.426	0.0000	0.0000
2024/08/27	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/27	2029	07/08/2025		Bond Future	140.9728	140.9728	141.3981	141.3981	0.302	0.0000	0.0000
2024/08/27	2029	07/08/2025	137.41 Call	Bond Future	3562.8000	3.5628	3988.1000	3.9881	11.937	0.0000	0.0000
2024/08/27	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/27	2029	06/11/2025		Bond Future	142.2868	142.2868	142.7210	142.7210	0.305	0.0000	0.0000
2024/08/27	2029	06/11/2025	139.79 Call	Bond Future	2496.8200	2.4968	2931.0200	2.9310	17.390	0.0000	0.0000
2024/08/27	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/27	2030	07/11/2024	10.21 Put	Bond Future	85.2400	0.0852	89.4700	0.0895	4.962	0.0000	0.0000
2024/08/27	2030	07/11/2024	10.21 Call	Bond Future	4412.1500	4.4122	4313.6200	4.3136	2.233	0.0000	0.0000
2024/08/27	2030	07/11/2024	10.71 Put	Bond Future	23.5500	0.0236	24.6000	0.0246	4.459	0.0000	0.0000
2024/08/27	2030	07/11/2024	10.71 Call	Bond Future	6202.4000	6.2024	6100.6900	6.1007	1.640	0.0000	0.0000
2024/08/27	2030	07/11/2024	11.91 Call	Bond Future	10437.2700	10.4373	10334.5200	10.3345	0.984	0.0000	0.0000
2024/08/27	2030	07/11/2024	11.91 Put	Bond Future	0.3900	0.0004	0.4000	0.0004	2.564	0.0000	0.0000
2024/08/27	2030	07/11/2024		Bond Future	9.0891	97.7924	9.1150	97.6896	0.285	0.0000	0.0000
2024/08/27	2030	07/11/2024	10.75 Call	Bond Future	6346.1900	6.3462	6244.3700	6.2444	1.604	0.0000	0.0000
2024/08/27	2030	07/11/2024	10.75 Put	Bond Future	21.2000	0.0212	22.1400	0.0221	4.434	0.0000	0.0000
2024/08/27	2030	07/11/2024	10.76 Call	Bond Future	6382.1200	6.3821	6280.2600	6.2803	1.596	0.0000	0.0000
2024/08/27	2030	07/11/2024	10.76 Put	Bond Future	20.6500	0.0207	21.5500	0.0216	4.358	0.0000	0.0000
2024/08/27	2030	07/11/2024	10.74 Call	Bond Future	6310.2600	6.3103	6208.4600	6.2085	1.613	0.0000	0.0000
2024/08/27	2030	07/11/2024	10.74 Put	Bond Future	21.7800	0.0218	22.7400	0.0227	4.408	0.0000	0.0000
2024/08/27	2030	06/02/2025		Bond Future	9.1243	95.8247	9.1517	95.7203	0.300	0.0000	0.0000
2024/08/27	2030	06/02/2025	10.68 Call	Bond Future	5901.2800	5.9013	5803.9600	5.8040	1.649	0.0000	0.0000
2024/08/27	2030	06/02/2025	10.68 Put	Bond Future	182.6000	0.1826	189.7500	0.1898	3.916	0.0000	0.0000
2024/08/27	2030	06/02/2025	8.68 Put	Bond Future	2504.2000	2.5042	2570.6500	2.5707	2.654	0.0000	0.0000
2024/08/27	2030	06/02/2025	8.68 Call	Bond Future	789.0200	0.7890	751.0000	0.7510	4.819	0.0000	0.0000
2024/08/27	2030	06/02/2025	9.18 Put	Bond Future	1406.8700	1.4069	1451.9200	1.4519	3.202	0.0000	0.0000
2024/08/27	2030	06/02/2025	9.18 Call	Bond Future	1619.0900	1.6191	1559.6700	1.5597	3.670	0.0000	0.0000
2024/08/27	2030	06/02/2025	9.69 Call	Bond Future	2856.1200	2.8561	2777.8800	2.7779	2.739	0.0000	0.0000
2024/08/27	2030	06/02/2025	9.69 Put	Bond Future	726.1500	0.7262	752.3800	0.7524	3.612	0.0000	0.0000
2024/08/27	2030	08/05/2025	8.68 Put	Bond Future	2915.6700	2.9157	2982.4100	2.9824	2.289	0.0000	0.0000
2024/08/27	2030	08/05/2025	8.68 Call	Bond Future	1002.3900	1.0024	963.2000	0.9632	3.910	0.0000	0.0000
2024/08/27	2030	08/05/2025	9.18 Put	Bond Future	1878.0100	1.8780	1927.4000	1.9274	2.630	0.0000	0.0000
2024/08/27	2030	08/05/2025	9.18 Call	Bond Future	1816.1500	1.8162	1759.6100	1.7596	3.113	0.0000	0.0000
2024/08/27	2030	08/05/2025	9.99 Call	Bond Future	3719.3400	3.7193	3639.5200	3.6395	2.146	0.0000	0.0000
2024/08/27	2030	08/05/2025	9.99 Put	Bond Future	872.7600	0.8728	898.8700	0.8989	2.992	0.0000	0.0000
2024/08/27	2030	08/05/2025	12.28 Call	Bond Future	10553.2500	10.5533	10449.3300	10.4493	0.985	0.0000	0.0000
2024/08/27	2030	08/05/2025	12.28 Put	Bond Future	54.8700	0.0549	56.8800	0.0569	3.663	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
2024/08/27	2030	08/05/2025	10.69 Put	Bond Future	440.8200	0.4408	454.6400	0.4546	3.135	0.0000	0.0000
2024/08/27	2030	08/05/2025	10.69 Call	Bond Future	5713.5000	5.7135	5621.3900	5.6214	1.612	0.0000	0.0000
2024/08/27	2030	08/05/2025	11.86 Call	Bond Future	9261.7100	9.2617	9159.4800	9.1595	1.104	0.0000	0.0000
2024/08/27	2030	08/05/2025	11.86 Put	Bond Future	106.4800	0.1065	110.1800	0.1102	3.475	0.0000	0.0000
2024/08/27	2030	08/05/2025	10.31 Put	Bond Future	639.3000	0.6393	658.9600	0.6590	3.075	0.0000	0.0000
2024/08/27	2030	08/05/2025	10.31 Call	Bond Future	4604.8000	4.6048	4518.5300	4.5185	1.873	0.0000	0.0000
2024/08/27	2030	08/05/2025		Bond Future	9.1969	97.7325	9.2259	97.6265	0.315	0.0000	0.0000
2024/08/27	2030	08/05/2025	9.93 Call	Bond Future	3559.5900	3.5596	3481.1600	3.4812	2.203	0.0000	0.0000
2024/08/27	2030	08/05/2025	9.93 Put	Bond Future	924.6800	0.9247	952.1800	0.9522	2.974	0.0000	0.0000
2024/08/27	2030	07/08/2025	12.12 Call	Bond Future	9470.0400	9.4700	9368.0900	9.3681	1.077	0.0000	0.0000
2024/08/27	2030	07/08/2025	12.12 Put	Bond Future	179.4600	0.1795	185.0700	0.1851	3.126	0.0000	0.0000
2024/08/27	2030	07/08/2025	10.48 Put	Bond Future	811.6300	0.8116	834.1100	0.8341	2.770	0.0000	0.0000
2024/08/27	2030	07/08/2025	10.48 Call	Bond Future	4873.6700	4.8737	4788.5900	4.7886	1.746	0.0000	0.0000
2024/08/27	2030	07/08/2025		Bond Future	9.2838	95.6463	9.3147	95.5388	0.332	0.0000	0.0000
2024/08/27	2030	07/08/2025	11.11 Call	Bond Future	6611.2000	6.6112	6517.7100	6.5177	1.414	0.0000	0.0000
2024/08/27	2030	07/08/2025	11.11 Put	Bond Future	495.4500	0.4955	509.5200	0.5095	2.840	0.0000	0.0000
2024/08/27	2030	06/11/2025		Bond Future	9.3799	97.4972	9.4128	97.3879	0.351	0.0000	0.0000
2024/08/27	2030	06/11/2025	9.54 Call	Bond Future	2538.5200	2.5385	2476.4100	2.4764	2.447	0.0000	0.0000
2024/08/27	2030	06/11/2025	9.54 Put	Bond Future	2008.4700	2.0085	2055.5800	2.0556	2.346	0.0000	0.0000
2024/08/27	2032	07/11/2024	9.75 Put	Bond Future	1607.5400	1.6075	1653.5800	1.6536	2.864	0.0000	0.0000
2024/08/27	2032	07/11/2024	9.75 Call	Bond Future	1087.3500	1.0874	1035.2500	1.0353	4.791	0.0000	0.0000
2024/08/27	2032	07/11/2024	9.90 Put	Bond Future	1255.4700	1.2555	1292.6000	1.2926	2.957	0.0000	0.0000
2024/08/27	2032	07/11/2024	9.90 Call	Bond Future	1469.3400	1.4693	1408.3300	1.4083	4.152	0.0000	0.0000
2024/08/27	2032	07/11/2024	10.60 Call	Bond Future	3885.9100	3.8859	3797.7400	3.7977	2.269	0.0000	0.0000
2024/08/27	2032	07/11/2024	10.60 Put	Bond Future	343.2700	0.3433	353.2400	0.3532	2.904	0.0000	0.0000
2024/08/27	2032	07/11/2024	9.86 Call	Bond Future	1361.6900	1.3617	1302.9700	1.3030	4.312	0.0000	0.0000
2024/08/27	2032	07/11/2024	9.86 Put	Bond Future	1342.8400	1.3428	1382.2600	1.3823	2.936	0.0000	0.0000
2024/08/27	2032	07/11/2024	11.11 Put	Bond Future	120.7000	0.1207	123.6400	0.1236	2.436	0.0000	0.0000
2024/08/27	2032	07/11/2024	11.11 Call	Bond Future	5991.5000	5.9915	5896.3000	5.8963	1.589	0.0000	0.0000
2024/08/27	2032	07/11/2024	11.61 Put	Bond Future	41.8100	0.0418	42.5300	0.0425	1.722	0.0000	0.0000
2024/08/27	2032	07/11/2024	11.61 Call	Bond Future	8119.0200	8.1190	8021.6000	8.0216	1.200	0.0000	0.0000
2024/08/27	2032	07/11/2024	12.95 Call	Bond Future	13640.4500	13.6405	13542.3000	13.5423	0.720	0.0000	0.0000
2024/08/27	2032	07/11/2024	12.95 Put	Bond Future	0.4800	0.0005	0.4700	0.0005	2.083	0.0000	0.0000
2024/08/27	2032	07/11/2024		Bond Future	9.8561	92.6710	9.8763	92.5729	0.204	0.0000	0.0000
2024/08/27	2032	07/11/2024	13.36 Call	Bond Future	15245.6700	15.2457	15147.5300	15.1475	0.644	0.0000	0.0000
2024/08/27	2032	07/11/2024	13.36 Put	Bond Future	0.0800	0.0001	0.0800	0.0001	0.000	0.0000	0.0000
2024/08/27	2032	07/11/2024	11.64 Put	Bond Future	39.2200	0.0392	39.8600	0.0399	1.632	0.0000	0.0000
2024/08/27	2032	07/11/2024	11.64 Call	Bond Future	8246.4800	8.2465	8148.9800	8.1490	1.182	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	
2024/08/27	2032	07/11/2024	11.48 Call	Bond Future	7565.7800	7.5658	7468.6900	7.4687	1.283	0.0000	0.0000
2024/08/27	2032	07/11/2024	11.48 Put	Bond Future	55.1400	0.0551	56.1900	0.0562	1.904	0.0000	0.0000
2024/08/27	2032	07/11/2024	11.49 Call	Bond Future	7608.3900	7.6084	7511.2700	7.5113	1.276	0.0000	0.0000
2024/08/27	2032	07/11/2024	11.49 Put	Bond Future	54.0000	0.0540	55.0200	0.0550	1.889	0.0000	0.0000
2024/08/27	2032	07/11/2024	11.47 Call	Bond Future	7523.1800	7.5232	7426.1200	7.4261	1.290	0.0000	0.0000
2024/08/27	2032	07/11/2024	11.47 Put	Bond Future	56.3300	0.0563	57.4100	0.0574	1.917	0.0000	0.0000
2024/08/27	2032	06/02/2025		Bond Future	9.9235	94.6061	9.9445	94.5063	0.212	0.0000	0.0000
2024/08/27	2032	06/02/2025	11.72 Call	Bond Future	8258.8000	8.2588	8163.9500	8.1640	1.148	0.0000	0.0000
2024/08/27	2032	06/02/2025	11.72 Put	Bond Future	200.5500	0.2006	205.4400	0.2054	2.438	0.0000	0.0000
2024/08/27	2032	06/02/2025	9.42 Put	Bond Future	3365.2500	3.3653	3429.0000	3.4290	1.894	0.0000	0.0000
2024/08/27	2032	06/02/2025	9.42 Call	Bond Future	930.9700	0.9310	894.9800	0.8950	3.866	0.0000	0.0000
2024/08/27	2032	06/02/2025	9.92 Put	Bond Future	1960.3400	1.9603	2003.7700	2.0038	2.215	0.0000	0.0000
2024/08/27	2032	06/02/2025	9.92 Call	Bond Future	1943.7500	1.9438	1887.4400	1.8874	2.897	0.0000	0.0000
2024/08/27	2032	06/02/2025	10.61 Call	Bond Future	4041.8000	4.0418	3963.0100	3.9630	1.949	0.0000	0.0000
2024/08/27	2032	06/02/2025	10.61 Put	Bond Future	850.0800	0.8501	871.0300	0.8710	2.464	0.0000	0.0000
2024/08/27	2032	08/05/2025	9.42 Put	Bond Future	4006.5200	4.0065	4070.6600	4.0707	1.601	0.0000	0.0000
2024/08/27	2032	08/05/2025	9.42 Call	Bond Future	1209.5900	1.2096	1172.6000	1.1726	3.058	0.0000	0.0000
2024/08/27	2032	08/05/2025	9.92 Put	Bond Future	2632.7100	2.6327	2680.5000	2.6805	1.815	0.0000	0.0000
2024/08/27	2032	08/05/2025	9.92 Call	Bond Future	2196.7300	2.1967	2143.3900	2.1434	2.428	0.0000	0.0000
2024/08/27	2032	08/05/2025	10.97 Call	Bond Future	5291.8300	5.2918	5211.5300	5.2115	1.517	0.0000	0.0000
2024/08/27	2032	08/05/2025	10.97 Put	Bond Future	1008.7300	1.0087	1029.5600	1.0296	2.065	0.0000	0.0000
2024/08/27	2032	08/05/2025		Bond Future	10.0141	92.3267	10.0360	92.2255	0.219	0.0000	0.0000
2024/08/27	2032	08/05/2025	10.91 Call	Bond Future	5088.9800	5.0890	5009.8100	5.0098	1.556	0.0000	0.0000
2024/08/27	2032	08/05/2025	10.91 Put	Bond Future	1067.1300	1.0671	1089.0900	1.0891	2.058	0.0000	0.0000
2024/08/27	2032	07/08/2025		Bond Future	10.1152	94.1430	10.1381	94.0404	0.227	0.0000	0.0000
2024/08/27	2032	07/08/2025	12.01 Call	Bond Future	8775.0100	8.7750	8685.7000	8.6857	1.018	0.0000	0.0000
2024/08/27	2032	07/08/2025	12.01 Put	Bond Future	763.3700	0.7634	776.6800	0.7767	1.744	0.0000	0.0000
2024/08/27	2032	06/11/2025		Bond Future	10.2326	91.8039	10.2567	91.6997	0.235	0.0000	0.0000
2024/08/27	2032	06/11/2025	10.42 Call	Bond Future	3633.2500	3.6333	3571.7900	3.5718	1.692	0.0000	0.0000
2024/08/27	2032	06/11/2025	10.42 Put	Bond Future	2825.2700	2.8253	2867.9900	2.8680	1.512	0.0000	0.0000
2024/08/27	2033	07/11/2024		Bond Future	127.2368	127.2368	127.3279	127.3279	0.072	0.0000	0.0000
2024/08/27	2033	06/02/2025		Bond Future	129.9251	129.9251	130.0187	130.0187	0.072	0.0000	0.0000
2024/08/27	2033	06/02/2025	124.94 Call	Bond Future	4985.0600	4.9851	5078.7000	5.0787	1.878	0.0000	0.0000
2024/08/27	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/27	2033	08/05/2025		Bond Future	131.0186	131.0186	131.1151	131.1151	0.074	0.0000	0.0000
2024/08/27	2033	08/05/2025	130.62 Call	Bond Future	398.5800	0.3986	495.1200	0.4951	24.221	0.0000	0.0000
2024/08/27	2033	08/05/2025	130.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/27	2033	07/08/2025		Bond Future	133.6310	133.6310	133.7300	133.7300	0.074	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	
2024/08/27	2033	07/08/2025	128.65 Call	Bond Future	4980.9900	4.9810	5080.0400	5.0800	1.989	0.0000	0.0000
2024/08/27	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/27	2033	06/11/2025		Bond Future	134.6985	134.6985	134.8000	134.8000	0.075	0.0000	0.0000
2024/08/27	2033	06/11/2025	133.14 Call	Bond Future	1558.5300	1.5585	1660.0000	1.6600	6.511	0.0000	0.0000
2024/08/27	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/27	2037	07/11/2024		Bond Future	10.9789	85.9131	10.9780	85.9183	0.008	0.0000	0.0000
2024/08/27	2037	07/11/2024	12.58 Call	Bond Future	8738.4200	8.7384	8740.8800	8.7409	0.028	0.0000	0.0000
2024/08/27	2037	07/11/2024	12.58 Put	Bond Future	68.6000	0.0686	65.8500	0.0659	4.009	0.0000	0.0000
2024/08/27	2037	07/11/2024	12.59 Call	Bond Future	8786.9600	8.7870	8789.4600	8.7895	0.028	0.0000	0.0000
2024/08/27	2037	07/11/2024	12.59 Put	Bond Future	67.1300	0.0671	64.4200	0.0644	4.037	0.0000	0.0000
2024/08/27	2037	07/11/2024	12.57 Call	Bond Future	8689.9000	8.6899	8692.3100	8.6923	0.028	0.0000	0.0000
2024/08/27	2037	07/11/2024	12.57 Put	Bond Future	70.1300	0.0701	67.3300	0.0673	3.993	0.0000	0.0000
2024/08/27	2037	06/02/2025		Bond Future	11.0669	83.4467	11.0659	83.4523	0.009	0.0000	0.0000
2024/08/27	2037	06/02/2025	12.76 Call	Bond Future	9325.9700	9.3260	9327.2700	9.3273	0.014	0.0000	0.0000
2024/08/27	2037	06/02/2025	12.76 Put	Bond Future	340.0100	0.3400	335.6700	0.3357	1.276	0.0000	0.0000
2024/08/27	2037	08/05/2025		Bond Future	11.1778	85.1072	11.1767	85.1135	0.010	0.0000	0.0000
2024/08/27	2037	08/05/2025	12.25 Call	Bond Future	6992.1200	6.9921	6991.7700	6.9918	0.005	0.0000	0.0000
2024/08/27	2037	08/05/2025	12.25 Put	Bond Future	1236.7100	1.2367	1230.0400	1.2300	0.539	0.0000	0.0000
2024/08/27	2037	08/05/2025	12.55 Put	Bond Future	951.1700	0.9512	945.3100	0.9453	0.616	0.0000	0.0000
2024/08/27	2037	08/05/2025	12.55 Call	Bond Future	8215.0700	8.2151	8215.5300	8.2155	0.006	0.0000	0.0000
2024/08/27	2037	08/05/2025	13.30 Put	Bond Future	489.5300	0.4895	485.5300	0.4855	0.817	0.0000	0.0000
2024/08/27	2037	08/05/2025	13.30 Call	Bond Future	11344.0900	11.3441	11346.4100	11.3464	0.020	0.0000	0.0000
2024/08/27	2037	08/05/2025	13.35 Put	Bond Future	461.6000	0.4616	457.7500	0.4578	0.834	0.0000	0.0000
2024/08/27	2037	08/05/2025	13.35 Call	Bond Future	11546.7200	11.5467	11549.1900	11.5492	0.021	0.0000	0.0000
2024/08/27	2037	07/08/2025		Bond Future	11.2991	82.5211	11.2979	82.5279	0.011	0.0000	0.0000
2024/08/27	2037	07/08/2025	13.01 Call	Bond Future	9908.9000	9.9089	9910.3100	9.9103	0.014	0.0000	0.0000
2024/08/27	2037	07/08/2025	13.01 Put	Bond Future	1160.3600	1.1604	1154.9100	1.1549	0.470	0.0000	0.0000
2024/08/27	2037	07/08/2025	12.17 Call	Bond Future	6705.7800	6.7058	6705.4500	6.7055	0.005	0.0000	0.0000
2024/08/27	2037	07/08/2025	12.17 Put	Bond Future	2078.6500	2.0787	2071.4600	2.0715	0.346	0.0000	0.0000
2024/08/27	2037	07/08/2025	11.42 Call	Bond Future	4161.7800	4.1618	4160.0500	4.1601	0.042	0.0000	0.0000
2024/08/27	2037	07/08/2025	11.42 Put	Bond Future	3496.7300	3.4967	3488.1400	3.4881	0.246	0.0000	0.0000
2024/08/27	2037	07/08/2025	10.55 Put	Bond Future	6261.3800	6.2614	6252.0300	6.2520	0.149	0.0000	0.0000
2024/08/27	2037	07/08/2025	10.55 Call	Bond Future	1966.2700	1.9663	1963.7800	1.9638	0.127	0.0000	0.0000
2024/08/27	2037	07/08/2025	10.64 Put	Bond Future	5912.1000	5.9121	5902.7600	5.9028	0.158	0.0000	0.0000
2024/08/27	2037	07/08/2025	10.64 Call	Bond Future	2149.2600	2.1493	2146.7800	2.1468	0.115	0.0000	0.0000
2024/08/27	2037	06/11/2025		Bond Future	11.4235	84.1162	11.4221	84.1236	0.012	0.0000	0.0000
2024/08/27	2037	06/11/2025	11.63 Call	Bond Future	4855.1100	4.8551	4854.4300	4.8544	0.014	0.0000	0.0000
2024/08/27	2037	06/11/2025	11.63 Put	Bond Future	3745.6100	3.7456	3737.5600	3.7376	0.215	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	
2024/08/27	2038	07/11/2024		Bond Future	139.1426	139.1426	139.5965	139.5965	0.326	0.0000	0.0000
2024/08/27	2038	06/02/2025		Bond Future	139.9694	139.9694	140.4334	140.4334	0.332	0.0000	0.0000
2024/08/27	2038	06/02/2025	135.23 Call	Bond Future	4739.4000	4.7394	5203.4000	5.2034	9.790	0.0000	0.0000
2024/08/27	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/27	2038	08/05/2025		Bond Future	142.7921	142.7921	143.2664	143.2664	0.332	0.0000	0.0000
2024/08/27	2038	08/05/2025	139.68 Call	Bond Future	3112.0700	3.1121	3586.4400	3.5864	15.243	0.0000	0.0000
2024/08/27	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/27	2038	07/08/2025		Bond Future	143.4825	143.4825	143.9669	143.9669	0.338	0.0000	0.0000
2024/08/27	2038	07/08/2025	139.56 Call	Bond Future	3922.5100	3.9225	4406.9400	4.4069	12.350	0.0000	0.0000
2024/08/27	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/27	2038	06/11/2025		Bond Future	146.2980	146.2980	146.7927	146.7927	0.338	0.0000	0.0000
2024/08/27	2038	06/11/2025	143.88 Call	Bond Future	2417.9700	2.4180	2912.7100	2.9127	20.461	0.0000	0.0000
2024/08/27	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/27	2040	07/11/2024	12.10 Put	Bond Future	360.2900	0.3603	347.5400	0.3475	3.539	0.0000	0.0000
2024/08/27	2040	07/11/2024	12.10 Call	Bond Future	5564.3400	5.5643	5589.9200	5.5899	0.460	0.0000	0.0000
2024/08/27	2040	07/11/2024	12.60 Call	Bond Future	8121.9600	8.1220	8154.1700	8.1542	0.397	0.0000	0.0000
2024/08/27	2040	07/11/2024	12.60 Put	Bond Future	128.2900	0.1283	122.1700	0.1222	4.770	0.0000	0.0000
2024/08/27	2040	07/11/2024	13.15 Call	Bond Future	10928.9800	10.9290	10964.8400	10.9648	0.328	0.0000	0.0000
2024/08/27	2040	07/11/2024	13.15 Put	Bond Future	39.9800	0.0400	37.5100	0.0375	6.178	0.0000	0.0000
2024/08/27	2040	07/11/2024		Bond Future	11.2362	86.3823	11.2301	86.4206	0.054	0.0000	0.0000
2024/08/27	2040	07/11/2024	12.85 Call	Bond Future	9407.0800	9.4071	9441.3300	9.4413	0.364	0.0000	0.0000
2024/08/27	2040	07/11/2024	12.85 Put	Bond Future	75.5800	0.0756	71.5000	0.0715	5.398	0.0000	0.0000
2024/08/27	2040	07/11/2024	12.86 Call	Bond Future	9458.2200	9.4582	9492.5400	9.4925	0.363	0.0000	0.0000
2024/08/27	2040	07/11/2024	12.86 Put	Bond Future	73.9700	0.0740	69.9600	0.0700	5.421	0.0000	0.0000
2024/08/27	2040	07/11/2024	12.84 Call	Bond Future	9355.8900	9.3559	9390.0700	9.3901	0.365	0.0000	0.0000
2024/08/27	2040	07/11/2024	12.84 Put	Bond Future	77.2000	0.0772	73.0500	0.0731	5.376	0.0000	0.0000
2024/08/27	2040	06/02/2025		Bond Future	11.3263	83.6751	11.3200	83.7145	0.056	0.0000	0.0000
2024/08/27	2040	06/02/2025	12.95 Call	Bond Future	9659.3700	9.6594	9690.4100	9.6904	0.321	0.0000	0.0000
2024/08/27	2040	06/02/2025	12.95 Put	Bond Future	409.6800	0.4097	401.2900	0.4013	2.048	0.0000	0.0000
2024/08/27	2040	06/02/2025	11.00 Put	Bond Future	3756.0600	3.7561	3724.5100	3.7245	0.840	0.0000	0.0000
2024/08/27	2040	06/02/2025	11.00 Call	Bond Future	1686.3200	1.6863	1694.2000	1.6942	0.467	0.0000	0.0000
2024/08/27	2040	06/02/2025	11.70 Call	Bond Future	4030.6700	4.0307	4048.2500	4.0483	0.436	0.0000	0.0000
2024/08/27	2040	06/02/2025	11.70 Put	Bond Future	1751.7300	1.7517	1729.8800	1.7299	1.247	0.0000	0.0000
2024/08/27	2040	06/02/2025	12.20 Call	Bond Future	6168.5100	6.1685	6192.5500	6.1926	0.390	0.0000	0.0000
2024/08/27	2040	06/02/2025	12.20 Put	Bond Future	985.3300	0.9853	969.9400	0.9699	1.562	0.0000	0.0000
2024/08/27	2040	08/05/2025		Bond Future	11.4375	85.3399	11.4309	85.3807	0.058	0.0000	0.0000
2024/08/27	2040	08/05/2025	12.63 Call	Bond Future	8056.5200	8.0565	8083.2600	8.0833	0.332	0.0000	0.0000
2024/08/27	2040	08/05/2025	12.63 Put	Bond Future	1216.1600	1.2162	1202.1200	1.2021	1.154	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	
2024/08/27	2040	08/05/2025	13.43 Put	Bond Future	617.1200	0.6171	608.4700	0.6085	1.402	0.0000	0.0000
2024/08/27	2040	08/05/2025	13.43 Call	Bond Future	11573.6300	11.5736	11605.7600	11.6058	0.278	0.0000	0.0000
2024/08/27	2040	08/05/2025	12.75 Put	Bond Future	1097.0900	1.0971	1084.0100	1.0840	1.192	0.0000	0.0000
2024/08/27	2040	08/05/2025	12.75 Call	Bond Future	8577.7300	8.5777	8605.4300	8.6054	0.323	0.0000	0.0000
2024/08/27	2040	08/05/2025	13.50 Put	Bond Future	582.2800	0.5823	573.9900	0.5740	1.424	0.0000	0.0000
2024/08/27	2040	08/05/2025	13.50 Call	Bond Future	11882.4300	11.8824	11914.9200	11.9149	0.273	0.0000	0.0000
2024/08/27	2040	07/08/2025		Bond Future	11.5583	82.5075	11.5513	82.5496	0.061	0.0000	0.0000
2024/08/27	2040	07/08/2025	13.29 Call	Bond Future	10747.0400	10.7470	10776.9700	10.7770	0.278	0.0000	0.0000
2024/08/27	2040	07/08/2025	13.29 Put	Bond Future	1261.8000	1.2618	1249.6600	1.2497	0.962	0.0000	0.0000
2024/08/27	2040	06/11/2025		Bond Future	11.6813	84.1017	11.6740	84.1450	0.063	0.0000	0.0000
2024/08/27	2040	06/11/2025	11.84 Call	Bond Future	5126.3500	5.1264	5145.2800	5.1453	0.369	0.0000	0.0000
2024/08/27	2040	06/11/2025	11.84 Put	Bond Future	4198.1400	4.1981	4173.8100	4.1738	0.580	0.0000	0.0000
2024/08/27	2044	07/11/2024	12.25 Call	Bond Future	6036.3400	6.0363	6093.9800	6.0940	0.955	0.0000	0.0000
2024/08/27	2044	07/11/2024	12.25 Put	Bond Future	294.7600	0.2948	279.8100	0.2798	5.072	0.0000	0.0000
2024/08/27	2044	07/11/2024	12.00 Call	Bond Future	4767.8500	4.7679	4818.8800	4.8189	1.070	0.0000	0.0000
2024/08/27	2044	07/11/2024	12.00 Put	Bond Future	491.2700	0.4913	469.7100	0.4697	4.389	0.0000	0.0000
2024/08/27	2044	07/11/2024	12.50 Call	Bond Future	7335.4700	7.3355	7397.9700	7.3980	0.852	0.0000	0.0000
2024/08/27	2044	07/11/2024	12.50 Put	Bond Future	175.0100	0.1750	164.9200	0.1649	5.765	0.0000	0.0000
2024/08/27	2044	07/11/2024		Bond Future	11.3133	82.5193	11.3022	82.5918	0.098	0.0000	0.0000
2024/08/27	2044	07/11/2024	12.91 Call	Bond Future	9465.0000	9.4650	9532.5600	9.5326	0.714	0.0000	0.0000
2024/08/27	2044	07/11/2024	12.91 Put	Bond Future	72.8400	0.0728	67.8100	0.0678	6.906	0.0000	0.0000
2024/08/27	2044	07/11/2024	12.92 Call	Bond Future	9516.4400	9.5164	9584.0800	9.5841	0.711	0.0000	0.0000
2024/08/27	2044	07/11/2024	12.92 Put	Bond Future	71.2800	0.0713	66.3300	0.0663	6.944	0.0000	0.0000
2024/08/27	2044	07/11/2024	12.90 Call	Bond Future	9413.5100	9.4135	9480.9700	9.4810	0.717	0.0000	0.0000
2024/08/27	2044	07/11/2024	12.90 Put	Bond Future	74.4200	0.0744	69.2900	0.0693	6.893	0.0000	0.0000
2024/08/27	2044	06/02/2025		Bond Future	11.3991	79.8566	11.3875	79.9311	0.102	0.0000	0.0000
2024/08/27	2044	06/02/2025	13.02 Call	Bond Future	9832.9500	9.8330	9895.1400	9.8951	0.632	0.0000	0.0000
2024/08/27	2044	06/02/2025	13.02 Put	Bond Future	435.4500	0.4355	423.1500	0.4232	2.825	0.0000	0.0000
2024/08/27	2044	06/02/2025	13.75 Call	Bond Future	13216.4400	13.2164	13285.0200	13.2850	0.519	0.0000	0.0000
2024/08/27	2044	06/02/2025	13.75 Put	Bond Future	172.1500	0.1722	166.2400	0.1662	3.433	0.0000	0.0000
2024/08/27	2044	06/02/2025	12.50 Put	Bond Future	791.3500	0.7914	772.0100	0.7720	2.444	0.0000	0.0000
2024/08/27	2044	06/02/2025	12.50 Call	Bond Future	7381.9700	7.3820	7437.1200	7.4371	0.747	0.0000	0.0000
2024/08/27	2044	06/02/2025	12.00 Put	Bond Future	1402.9100	1.4029	1373.8900	1.3739	2.069	0.0000	0.0000
2024/08/27	2044	06/02/2025	12.00 Call	Bond Future	5115.1300	5.1151	5160.6000	5.1606	0.889	0.0000	0.0000
2024/08/27	2044	08/05/2025	12.40 Call	Bond Future	6978.3300	6.9783	7028.7500	7.0288	0.723	0.0000	0.0000
2024/08/27	2044	08/05/2025	12.40 Put	Bond Future	1626.9700	1.6270	1600.8400	1.6008	1.606	0.0000	0.0000
2024/08/27	2044	08/05/2025	11.65 Call	Bond Future	3996.6000	3.9966	4032.9400	4.0329	0.909	0.0000	0.0000
2024/08/27	2044	08/05/2025	11.65 Put	Bond Future	3082.8200	3.0828	3042.6100	3.0426	1.304	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	
2024/08/27	2044	08/05/2025	10.92 Put	Bond Future	5636.9200	5.6369	5580.8200	5.5808	0.995	0.0000	0.0000
2024/08/27	2044	08/05/2025	10.92 Call	Bond Future	1801.3600	1.8014	1821.8100	1.8218	1.135	0.0000	0.0000
2024/08/27	2044	08/05/2025		Bond Future	11.5041	81.4454	11.4920	81.5219	0.105	0.0000	0.0000
2024/08/27	2044	08/05/2025	12.72 Call	Bond Future	8360.1700	8.3602	8415.2900	8.4153	0.659	0.0000	0.0000
2024/08/27	2044	08/05/2025	12.72 Put	Bond Future	1239.6100	1.2396	1218.1800	1.2182	1.729	0.0000	0.0000
2024/08/27	2044	07/08/2025		Bond Future	11.6176	78.6616	11.6050	78.7400	0.109	0.0000	0.0000
2024/08/27	2044	07/08/2025	13.34 Call	Bond Future	10944.7300	10.9447	11004.2400	11.0042	0.544	0.0000	0.0000
2024/08/27	2044	07/08/2025	13.34 Put	Bond Future	1321.1100	1.3211	1302.2100	1.3022	1.431	0.0000	0.0000
2024/08/27	2044	06/11/2025		Bond Future	11.7326	80.1814	11.7194	80.2617	0.112	0.0000	0.0000
2024/08/27	2044	06/11/2025	11.88 Call	Bond Future	5254.6700	5.2547	5294.2700	5.2943	0.754	0.0000	0.0000
2024/08/27	2044	06/11/2025	11.88 Put	Bond Future	4362.0500	4.3621	4321.2900	4.3213	0.934	0.0000	0.0000
2024/08/27	2046	07/11/2024		Bond Future	120.1720	120.1720	120.1669	120.1669	0.004	0.0000	0.0000
2024/08/27	2046	06/02/2025		Bond Future	122.7108	122.7108	122.7061	122.7061	0.004	0.0000	0.0000
2024/08/27	2046	06/02/2025	114.01 Call	Bond Future	8700.7700	8.7008	8696.0600	8.6961	0.054	0.0000	0.0000
2024/08/27	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/27	2046	08/05/2025		Bond Future	122.9417	122.9417	122.9378	122.9378	0.003	0.0000	0.0000
2024/08/27	2046	08/05/2025	121.97 Call	Bond Future	971.6500	0.9717	967.8000	0.9678	0.396	0.0000	0.0000
2024/08/27	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/27	2046	07/08/2025		Bond Future	125.3915	125.3915	125.3882	125.3882	0.003	0.0000	0.0000
2024/08/27	2046	07/08/2025	118.69 Call	Bond Future	6701.5300	6.7015	6698.2200	6.6982	0.049	0.0000	0.0000
2024/08/27	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/27	2046	06/11/2025		Bond Future	125.5668	125.5668	125.5639	125.5639	0.002	0.0000	0.0000
2024/08/27	2046	06/11/2025	125.41 Call	Bond Future	156.7800	0.1568	153.9000	0.1539	1.837	0.0000	0.0000
2024/08/27	2046	06/11/2025	125.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/27	2050	07/11/2024		Bond Future	121.4833	121.4833	121.4781	121.4781	0.004	0.0000	0.0000
2024/08/27	2050	06/02/2025		Bond Future	121.6955	121.6955	121.6907	121.6907	0.004	0.0000	0.0000
2024/08/27	2050	06/02/2025	115.60 Call	Bond Future	6095.5000	6.0955	6090.7100	6.0907	0.079	0.0000	0.0000
2024/08/27	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/27	2050	08/05/2025		Bond Future	124.1495	124.1495	124.1455	124.1455	0.003	0.0000	0.0000
2024/08/27	2050	08/05/2025	121.16 Call	Bond Future	2989.4600	2.9895	2985.4600	2.9855	0.134	0.0000	0.0000
2024/08/27	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/27	2050	07/08/2025		Bond Future	124.2210	124.2210	124.2175	124.2175	0.003	0.0000	0.0000
2024/08/27	2050	07/08/2025	119.89 Call	Bond Future	4330.9900	4.3310	4327.4600	4.3275	0.082	0.0000	0.0000
2024/08/27	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/27	2050	06/11/2025		Bond Future	126.6581	126.6581	126.6550	126.6550	0.002	0.0000	0.0000
2024/08/27	2050	06/11/2025	124.42 Call	Bond Future	2238.0700	2.2381	2235.0100	2.2350	0.137	0.0000	0.0000
2024/08/27	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
2024/08/27	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/27	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/27	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/27	AL37	07/11/2024		Index Future	1048.6780	1048.6780	1047.5280	0.110	0.0000	0.0000
2024/08/27	AL37	06/02/2025		Index Future	1070.5910	1070.5910	1069.4220	0.109	0.0000	0.0000
2024/08/27	AL37	08/05/2025		Index Future	1091.9640	1091.9640	1090.7780	0.109	0.0000	0.0000
2024/08/27	AL37	07/08/2025		Index Future	1113.5160	1113.5160	1112.3120	0.108	0.0000	0.0000
2024/08/27	AL37	06/11/2025		Index Future	1135.1750	1135.1750	1133.9530	0.108	0.0000	0.0000
2024/08/27	AL7T	07/11/2024		Index Future	1248.3880	1248.3880	1247.8230	0.045	0.0000	0.0000
2024/08/27	AL7T	06/02/2025		Index Future	1274.4740	1274.4740	1273.9030	0.045	0.0000	0.0000
2024/08/27	AL7T	08/05/2025		Index Future	1299.9170	1299.9170	1299.3430	0.044	0.0000	0.0000
2024/08/27	AL7T	07/08/2025		Index Future	1325.5730	1325.5730	1324.9940	0.044	0.0000	0.0000
2024/08/27	AL7T	06/11/2025		Index Future	1351.3580	1351.3580	1350.7720	0.043	0.0000	0.0000
2024/08/27	ALBI	07/11/2024		Index Future	1077.8150	1077.8150	1077.5610	0.024	0.0000	0.0000
2024/08/27	ALBI	06/02/2025		Index Future	1100.3370	1100.3370	1100.0820	0.023	0.0000	0.0000
2024/08/27	ALBI	08/05/2025		Index Future	1122.3040	1122.3040	1122.0500	0.023	0.0000	0.0000
2024/08/27	ALBI	07/08/2025		Index Future	1144.4550	1144.4550	1144.2020	0.022	0.0000	0.0000
2024/08/27	ALBI	06/11/2025		Index Future	1166.7160	1166.7160	1166.4630	0.022	0.0000	0.0000
2024/08/27	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/27	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/27	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/27	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/27	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/27	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/27	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2024/08/27	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/27	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/27	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/27	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	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	
2024/08/27	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/27	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/27	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/08/27	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/27	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/27	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/27	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/27	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/27	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/08/27	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/27	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/27	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/27	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/27	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/27	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/27	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/27	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/27	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/27	ES33	07/11/2024		Bond Future	11.3272	80.1494	11.3312	80.1305	0.035	0.0000	0.0000
2024/08/27	ES33	06/02/2025		Bond Future	11.4478	81.8425	11.4519	81.8236	0.036	0.0000	0.0000
2024/08/27	ES33	06/02/2025	13.34 Call	Bond Future	8110.9100	8.1109	8092.0500	8.0921	0.233	0.0000	0.0000
2024/08/27	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/27	ES33	08/05/2025		Bond Future	11.5875	79.6921	11.5917	79.6733	0.036	0.0000	0.0000
2024/08/27	ES33	08/05/2025	12.73 Call	Bond Future	4920.0800	4.9201	4901.3500	4.9014	0.381	0.0000	0.0000
2024/08/27	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/27	ES33	07/08/2025		Bond Future	11.7386	81.2778	11.7429	81.2592	0.036	0.0000	0.0000
2024/08/27	ES33	07/08/2025	13.56 Call	Bond Future	7473.2100	7.4732	7454.5600	7.4546	0.250	0.0000	0.0000
2024/08/27	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/27	ES33	06/11/2025		Bond Future	11.9107	79.0718	11.9151	79.0531	0.037	0.0000	0.0000

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
2024/08/27	ES33	06/11/2025	12.01	Call	Bond Future		421.5700	0.4216	402.9100	0.4029	4.426	0.0000	0.0000
2024/08/27	ES33	06/11/2025	12.01	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/27	ES42	07/11/2024			Bond Future		11.7165	76.7213	11.7051	76.7891	0.097	0.0000	0.0000
2024/08/27	ES42	06/02/2025			Bond Future		11.8171	78.3412	11.8053	78.4108	0.100	0.0000	0.0000
2024/08/27	ES42	06/02/2025	13.71	Call	Bond Future		9947.7500	9.9478	10017.2700	10.0173	0.699	0.0000	0.0000
2024/08/27	ES42	06/02/2025	13.71	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/27	ES42	08/05/2025			Bond Future		11.9363	75.6528	11.9239	75.7243	0.104	0.0000	0.0000
2024/08/27	ES42	08/05/2025	13.25	Call	Bond Future		7021.9400	7.0219	7093.3900	7.0934	1.018	0.0000	0.0000
2024/08/27	ES42	08/05/2025	13.25	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/27	ES42	07/08/2025			Bond Future		12.0603	77.1557	12.0474	77.2290	0.107	0.0000	0.0000
2024/08/27	ES42	07/08/2025	13.79	Call	Bond Future		8883.5400	8.8835	8956.8400	8.9568	0.825	0.0000	0.0000
2024/08/27	ES42	07/08/2025	13.79	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/27	ES42	06/11/2025			Bond Future		12.1965	74.3997	12.1830	74.4748	0.110	0.0000	0.0000
2024/08/27	ES42	06/11/2025	12.39	Call	Bond Future		1065.7700	1.0658	1140.8600	1.1409	7.046	0.0000	0.0000
2024/08/27	ES42	06/11/2025	12.39	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/27	GOVI	07/11/2024	948.79	Call	GOVI		1126680.0000	112.6680	1123820.0000	112.3820	0.254	0.0000	0.0000
2024/08/27	GOVI	07/11/2024	948.79	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/27	GOVI	07/11/2024	948.80	Call	GOVI		1126580.0000	112.6580	1123720.0000	112.3720	0.254	0.0000	0.0000
2024/08/27	GOVI	07/11/2024	948.80	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/27	GOVI	07/11/2024	948.78	Call	GOVI		1126780.0000	112.6780	1123920.0000	112.3920	0.254	0.0000	0.0000
2024/08/27	GOVI	07/11/2024	948.78	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/27	GOVI	07/11/2024			GOVI		1061.4580	1061.4580	1061.1720	1061.1720	0.027	0.0000	0.0000
2024/08/27	GOVI	06/02/2025			GOVI		1083.6380	1083.6380	1083.3500	1083.3500	0.027	0.0000	0.0000
2024/08/27	GOVI	06/02/2025	972.00	Call	GOVI		1116380.0000	111.6380	1113500.0000	111.3500	0.258	0.0000	0.0000
2024/08/27	GOVI	06/02/2025	972.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/27	GOVI	08/05/2025			GOVI		1105.2710	1105.2710	1104.9850	1104.9850	0.026	0.0000	0.0000
2024/08/27	GOVI	08/05/2025	1,022.00	Call	GOVI		832710.0000	83.2710	829850.0000	82.9850	0.343	0.0000	0.0000
2024/08/27	GOVI	08/05/2025	1,022.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/27	GOVI	07/08/2025			GOVI		1127.0860	1127.0860	1126.7990	1126.7990	0.025	0.0000	0.0000
2024/08/27	GOVI	07/08/2025	1,011.00	Call	GOVI		1160860.0000	116.0860	1157990.0000	115.7990	0.247	0.0000	0.0000
2024/08/27	GOVI	07/08/2025	1,011.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/27	GOVI	06/11/2025			GOVI		1149.0090	1149.0090	1148.7210	1148.7210	0.025	0.0000	0.0000
2024/08/27	GOVI	06/11/2025	1,112.00	Call	GOVI		370090.0000	37.0090	367210.0000	36.7210	0.778	0.0000	0.0000
2024/08/27	GOVI	06/11/2025	1,112.00	Put	GOVI		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	
2024/08/27	GVIX	01/01/2029	LIVE INDEX		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	
2024/08/27	IGOV	07/11/2024	Index Future		370.3570	370.3570	370.8740	0.140	0.0000	0.0000	
2024/08/27	IGOV	06/02/2025	Index Future		378.1850	378.1850	378.7150	0.140	0.0000	0.0000	
2024/08/27	IGOV	08/05/2025	Index Future		385.8230	385.8230	386.3650	0.140	0.0000	0.0000	
2024/08/27	IGOV	07/08/2025	Index Future		393.5230	393.5230	394.0790	0.141	0.0000	0.0000	
2024/08/27	IGOV	06/11/2025	Index Future		401.2620	401.2620	401.8300	0.142	0.0000	0.0000	
2024/08/27	IS10	17/12/2025	Interest Rate Swap		80.2800	80.2800	80.2800	0.000	0.0000	0.0000	
2024/08/27	IS10	16/03/2026	Interest Rate Swap		76.8200	76.8200	76.8200	0.000	0.0000	0.0000	
2024/08/27	IS10	15/06/2026	Interest Rate Swap		75.2400	75.2400	75.2400	0.000	0.0000	0.0000	
2024/08/27	IS10	21/09/2026	Interest Rate Swap		77.2700	77.2700	77.2700	0.000	0.0000	0.0000	
2024/08/27	IS10	21/12/2026	Interest Rate Swap		81.3000	81.3000	81.3000	0.000	0.0000	0.0000	
2024/08/27	IS10	15/03/2027	Interest Rate Swap		79.8000	79.8000	79.8000	0.000	0.0000	0.0000	
2024/08/27	IS10	21/06/2027	Interest Rate Swap		81.8600	81.8600	81.8600	0.000	0.0000	0.0000	
2024/08/27	IS10	20/09/2027	Interest Rate Swap		87.6100	87.6100	87.6100	0.000	0.0000	0.0000	
2024/08/27	IS10	20/12/2027	Interest Rate Swap		87.9400	87.9400	87.9400	0.000	0.0000	0.0000	
2024/08/27	IS10	22/03/2028	Interest Rate Swap		80.8900	80.8900	80.8900	0.000	0.0000	0.0000	
2024/08/27	IS10	20/06/2028	Interest Rate Swap		88.6800	88.6800	88.6800	0.000	0.0000	0.0000	
2024/08/27	IS10	19/09/2028	Interest Rate Swap		92.0200	92.0200	92.0200	0.000	0.0000	0.0000	
2024/08/27	J186	21/12/2026	Interest Rate Swap		8.6830	8.6830	8.6830	0.000	0.0000	0.0000	
2024/08/27	JBAF	21/08/2024	Jibar Tradeable Future		8.3250	8.3250	8.3250	91.6750	0.000	0.0000	0.0000
2024/08/27	JBAF	18/09/2024	Jibar Tradeable Future		8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/08/27	JBAF	16/10/2024	Jibar Tradeable Future		8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/08/27	JBAF	20/11/2024	Jibar Tradeable Future		8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/08/27	JBAF	18/12/2024	Jibar Tradeable Future		8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/08/27	JBAF	15/01/2025	Jibar Tradeable Future		8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/08/27	JBAF	19/03/2025	Jibar Tradeable Future		8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/08/27	JBAF	18/06/2025	Jibar Tradeable Future		8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/08/27	JBAF	17/09/2025	Jibar Tradeable Future		8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/08/27	JBAF	17/12/2025	Jibar Tradeable Future		8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/08/27	JBAF	18/03/2026	Jibar Tradeable Future		8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/08/27	JBAF	17/06/2026	Jibar Tradeable Future		8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000

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	
2024/08/27	R035	07/11/2024	11.10 Call	Bond Future	3520.1800	3.5202	3514.6600	3.5147	0.157	0.0000	0.0000
2024/08/27	R035	07/11/2024	11.10 Put	Bond Future	589.3500	0.5894	579.4700	0.5795	1.676	0.0000	0.0000
2024/08/27	R035	07/11/2024	13.23 Call	Bond Future	13601.3900	13.6014	13605.5300	13.6055	0.030	0.0000	0.0000
2024/08/27	R035	07/11/2024	13.23 Put	Bond Future	2.8800	0.0029	2.6600	0.0027	7.639	0.0000	0.0000
2024/08/27	R035	07/11/2024	12.20 Put	Bond Future	52.9400	0.0529	50.7100	0.0507	4.212	0.0000	0.0000
2024/08/27	R035	07/11/2024	12.20 Call	Bond Future	8735.2600	8.7353	8737.3900	8.7374	0.024	0.0000	0.0000
2024/08/27	R035	07/11/2024		Bond Future	10.5773	91.2361	10.5765	91.2405	0.007	0.0000	0.0000
2024/08/27	R035	07/11/2024	12.18 Call	Bond Future	8637.9900	8.6380	8640.0500	8.6401	0.024	0.0000	0.0000
2024/08/27	R035	07/11/2024	12.18 Put	Bond Future	55.4600	0.0555	53.1600	0.0532	4.147	0.0000	0.0000
2024/08/27	R035	07/11/2024	12.19 Call	Bond Future	8686.6400	8.6866	8688.7300	8.6887	0.024	0.0000	0.0000
2024/08/27	R035	07/11/2024	12.19 Put	Bond Future	54.1900	0.0542	51.9200	0.0519	4.189	0.0000	0.0000
2024/08/27	R035	07/11/2024	12.17 Call	Bond Future	8589.3400	8.5893	8591.3500	8.5914	0.023	0.0000	0.0000
2024/08/27	R035	07/11/2024	12.17 Put	Bond Future	56.7700	0.0568	54.4200	0.0544	4.140	0.0000	0.0000
2024/08/27	R035	06/02/2025		Bond Future	10.6640	93.1417	10.6631	93.1466	0.008	0.0000	0.0000
2024/08/27	R035	06/02/2025	12.41 Call	Bond Future	9427.9300	9.4279	9428.8300	9.4288	0.010	0.0000	0.0000
2024/08/27	R035	06/02/2025	12.41 Put	Bond Future	307.3000	0.3073	303.3100	0.3033	1.298	0.0000	0.0000
2024/08/27	R035	08/05/2025		Bond Future	10.7645	90.4866	10.7635	90.4922	0.009	0.0000	0.0000
2024/08/27	R035	08/05/2025	11.78 Call	Bond Future	6542.1800	6.5422	6541.4900	6.5415	0.011	0.0000	0.0000
2024/08/27	R035	08/05/2025	11.78 Put	Bond Future	1182.6700	1.1827	1176.4200	1.1764	0.528	0.0000	0.0000
2024/08/27	R035	08/05/2025	13.35 Call	Bond Future	13057.3700	13.0574	13060.4400	13.0604	0.024	0.0000	0.0000
2024/08/27	R035	08/05/2025	13.35 Put	Bond Future	248.5200	0.2485	246.0300	0.2460	1.002	0.0000	0.0000
2024/08/27	R035	08/05/2025	12.70 Call	Bond Future	10350.2400	10.3502	10351.8200	10.3518	0.015	0.0000	0.0000
2024/08/27	R035	08/05/2025	12.70 Put	Bond Future	509.5900	0.5096	505.6100	0.5056	0.781	0.0000	0.0000
2024/08/27	R035	08/05/2025	11.46 Put	Bond Future	1581.3200	1.5813	1574.2500	1.5743	0.447	0.0000	0.0000
2024/08/27	R035	08/05/2025	11.46 Call	Bond Future	5300.5900	5.3006	5299.0800	5.2991	0.028	0.0000	0.0000
2024/08/27	R035	08/05/2025	11.70 Call	Bond Future	6225.6300	6.2256	6224.7300	6.2247	0.014	0.0000	0.0000
2024/08/27	R035	08/05/2025	11.70 Put	Bond Future	1272.1100	1.2721	1265.6500	1.2657	0.508	0.0000	0.0000
2024/08/27	R035	08/05/2025	10.95 Call	Bond Future	3510.1300	3.5101	3507.5200	3.5075	0.074	0.0000	0.0000
2024/08/27	R035	08/05/2025	10.95 Put	Bond Future	2496.9000	2.4969	2488.7300	2.4887	0.327	0.0000	0.0000
2024/08/27	R035	08/05/2025	10.44 Put	Bond Future	3880.9800	3.8810	3872.2500	3.8723	0.225	0.0000	0.0000
2024/08/27	R035	08/05/2025	10.44 Call	Bond Future	2070.3400	2.0703	2067.1700	2.0672	0.153	0.0000	0.0000
2024/08/27	R035	07/08/2025		Bond Future	10.8747	92.2677	10.8735	92.2737	0.010	0.0000	0.0000
2024/08/27	R035	07/08/2025	12.65 Call	Bond Future	9943.9400	9.9439	9945.0300	9.9450	0.011	0.0000	0.0000
2024/08/27	R035	07/08/2025	12.65 Put	Bond Future	1048.0200	1.0480	1043.0300	1.0430	0.476	0.0000	0.0000
2024/08/27	R035	06/11/2025		Bond Future	11.0014	89.5467	11.0001	89.5533	0.011	0.0000	0.0000
2024/08/27	R035	06/11/2025	11.20 Call	Bond Future	4548.3800	4.5484	4547.5500	4.5476	0.018	0.0000	0.0000
2024/08/27	R035	06/11/2025	11.20 Put	Bond Future	3512.6500	3.5127	3505.2000	3.5052	0.212	0.0000	0.0000
2024/08/27	R053	07/11/2024		Bond Future	11.2470	104.5552	11.2461	104.5627	0.008	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	
2024/08/27	R053	07/11/2024	12.80 Call	Bond Future	12245.0900	12.2451	12247.9700	12.2480	0.024	0.0000	0.0000
2024/08/27	R053	07/11/2024	12.80 Put	Bond Future	122.5300	0.1225	117.8900	0.1179	3.787	0.0000	0.0000
2024/08/27	R053	07/11/2024	12.81 Call	Bond Future	12312.1400	12.3121	12315.0900	12.3151	0.024	0.0000	0.0000
2024/08/27	R053	07/11/2024	12.81 Put	Bond Future	120.0200	0.1200	115.4500	0.1155	3.808	0.0000	0.0000
2024/08/27	R053	07/11/2024	12.79 Call	Bond Future	12177.9500	12.1780	12180.7600	12.1808	0.023	0.0000	0.0000
2024/08/27	R053	07/11/2024	12.79 Put	Bond Future	125.0400	0.1250	120.3300	0.1203	3.767	0.0000	0.0000
2024/08/27	R053	06/02/2025		Bond Future	11.3296	106.7382	11.3287	106.7464	0.008	0.0000	0.0000
2024/08/27	R053	06/02/2025	12.94 Call	Bond Future	13000.6800	13.0007	13001.3900	13.0014	0.005	0.0000	0.0000
2024/08/27	R053	06/02/2025	12.94 Put	Bond Future	642.7700	0.6428	635.2900	0.6353	1.164	0.0000	0.0000
2024/08/27	R053	08/05/2025		Bond Future	11.4264	102.9962	11.4254	103.0053	0.009	0.0000	0.0000
2024/08/27	R053	08/05/2025	12.64 Call	Bond Future	11063.8900	11.0639	11063.7200	11.0637	0.002	0.0000	0.0000
2024/08/27	R053	08/05/2025	12.64 Put	Bond Future	1634.9100	1.6349	1625.6600	1.6257	0.566	0.0000	0.0000
2024/08/27	R053	07/08/2025		Bond Future	11.5288	105.0210	11.5276	105.0308	0.010	0.0000	0.0000
2024/08/27	R053	07/08/2025	13.17 Call	Bond Future	13874.1600	13.8742	13876.1000	13.8761	0.014	0.0000	0.0000
2024/08/27	R053	07/08/2025	13.17 Put	Bond Future	1687.2500	1.6873	1679.4300	1.6794	0.463	0.0000	0.0000
2024/08/27	R053	06/11/2025		Bond Future	11.6402	101.1876	11.6389	101.1981	0.011	0.0000	0.0000
2024/08/27	R053	06/11/2025	11.76 Call	Bond Future	6538.5100	6.5385	6537.4500	6.5375	0.016	0.0000	0.0000
2024/08/27	R053	06/11/2025	11.76 Put	Bond Future	5565.1700	5.5652	5553.6200	5.5536	0.208	0.0000	0.0000
2024/08/27	R186	07/11/2024	9.14 Call	Bond Future	2190.3500	2.1904	2116.4300	2.1164	3.375	0.0000	0.0000
2024/08/27	R186	07/11/2024	9.14 Put	Bond Future	33.2900	0.0333	36.7400	0.0367	10.363	0.0000	0.0000
2024/08/27	R186	07/11/2024	9.15 Call	Bond Future	2208.6300	2.2086	2134.6300	2.1346	3.350	0.0000	0.0000
2024/08/27	R186	07/11/2024	9.15 Put	Bond Future	32.4700	0.0325	35.8400	0.0358	10.379	0.0000	0.0000
2024/08/27	R186	07/11/2024	9.13 Call	Bond Future	2172.0800	2.1721	2098.2500	2.0983	3.399	0.0000	0.0000
2024/08/27	R186	07/11/2024	9.13 Put	Bond Future	34.1300	0.0341	37.6700	0.0377	10.372	0.0000	0.0000
2024/08/27	R186	07/11/2024		Bond Future	8.0263	108.8219	8.0657	108.7446	0.491	0.0000	0.0000
2024/08/27	R186	06/02/2025		Bond Future	7.9622	105.7813	8.0073	105.7028	0.565	0.0000	0.0000
2024/08/27	R186	06/02/2025	9.03 Call	Bond Future	2014.5900	2.0146	1947.9800	1.9480	3.306	0.0000	0.0000
2024/08/27	R186	06/02/2025	9.03 Put	Bond Future	172.4000	0.1724	184.3200	0.1843	6.914	0.0000	0.0000
2024/08/27	R186	08/05/2025		Bond Future	7.9482	107.8878	8.0004	107.8084	0.657	0.0000	0.0000
2024/08/27	R186	08/05/2025	8.47 Call	Bond Future	1230.9900	1.2310	1177.6500	1.1777	4.333	0.0000	0.0000
2024/08/27	R186	08/05/2025	8.47 Put	Bond Future	441.2700	0.4413	467.3100	0.4673	5.901	0.0000	0.0000
2024/08/27	R186	07/08/2025		Bond Future	7.9446	104.7002	8.0067	104.6197	0.782	0.0000	0.0000
2024/08/27	R186	07/08/2025	9.68 Call	Bond Future	2318.7400	2.3187	2247.3400	2.2473	3.079	0.0000	0.0000
2024/08/27	R186	07/08/2025	9.68 Put	Bond Future	105.7200	0.1057	114.7400	0.1147	8.532	0.0000	0.0000
2024/08/27	R186	07/08/2025	10.25 Call	Bond Future	2970.2200	2.9702	2894.1700	2.8942	2.560	0.0000	0.0000
2024/08/27	R186	07/08/2025	10.25 Put	Bond Future	44.8500	0.0449	49.2200	0.0492	9.744	0.0000	0.0000
2024/08/27	R186	07/08/2025	9.22 Put	Bond Future	194.7400	0.1947	209.5500	0.2096	7.605	0.0000	0.0000
2024/08/27	R186	07/08/2025	9.22 Call	Bond Future	1827.6900	1.8277	1762.0800	1.7621	3.590	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	
2024/08/27	R186	06/11/2025		Bond Future	7.9651	106.7262	8.0417	106.6447	0.962	0.0000	0.0000
2024/08/27	R186	06/11/2025	8.13 Call	Bond Future	739.3800	0.7394	694.9500	0.6950	6.009	0.0000	0.0000
2024/08/27	R186	06/11/2025	8.13 Put	Bond Future	564.0900	0.5641	601.1700	0.6012	6.573	0.0000	0.0000
2024/08/27	R202	07/11/2024		Bond Future	270.3346	270.3346	270.9455	270.9455	0.226	0.0000	0.0000
2024/08/27	R202	06/02/2025		Bond Future	270.8388	270.8388	271.4639	271.4639	0.231	0.0000	0.0000
2024/08/27	R202	06/02/2025	266.79 Call	Bond Future	4048.8000	4.0488	4673.8800	4.6739	15.439	0.0000	0.0000
2024/08/27	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/27	R202	08/05/2025		Bond Future	276.3016	276.3016	276.9410	276.9410	0.231	0.0000	0.0000
2024/08/27	R202	08/05/2025	272.31 Call	Bond Future	3991.5600	3.9916	4630.9800	4.6310	16.019	0.0000	0.0000
2024/08/27	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/27	R202	07/08/2025		Bond Future	276.4948	276.4948	277.1490	277.1490	0.237	0.0000	0.0000
2024/08/27	R202	07/08/2025	271.60 Call	Bond Future	4894.8200	4.8948	5549.0200	5.5490	13.365	0.0000	0.0000
2024/08/27	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/27	R202	06/11/2025		Bond Future	281.9207	281.9207	282.5888	282.5888	0.237	0.0000	0.0000
2024/08/27	R202	06/11/2025	275.64 Call	Bond Future	6280.6700	6.2807	6948.8100	6.9488	10.638	0.0000	0.0000
2024/08/27	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/27	R209	07/11/2024		Bond Future	10.7173	71.7433	10.7217	71.7208	0.041	0.0000	0.0000
2024/08/27	R209	07/11/2024	12.22 Call	Bond Future	7276.8100	7.2768	7252.8100	7.2528	0.330	0.0000	0.0000
2024/08/27	R209	07/11/2024	12.22 Put	Bond Future	65.5600	0.0656	63.9900	0.0640	2.395	0.0000	0.0000
2024/08/27	R209	07/11/2024	12.23 Call	Bond Future	7319.9100	7.3199	7295.9300	7.2959	0.328	0.0000	0.0000
2024/08/27	R209	07/11/2024	12.23 Put	Bond Future	64.0800	0.0641	62.5300	0.0625	2.419	0.0000	0.0000
2024/08/27	R209	07/11/2024	12.21 Call	Bond Future	7233.6900	7.2337	7209.6700	7.2097	0.332	0.0000	0.0000
2024/08/27	R209	07/11/2024	12.21 Put	Bond Future	67.0700	0.0671	65.4800	0.0655	2.371	0.0000	0.0000
2024/08/27	R209	06/02/2025		Bond Future	10.7956	73.2413	10.8000	73.2188	0.041	0.0000	0.0000
2024/08/27	R209	06/02/2025	12.44 Call	Bond Future	8053.1500	8.0532	8029.3400	8.0293	0.296	0.0000	0.0000
2024/08/27	R209	06/02/2025	12.44 Put	Bond Future	319.7500	0.3198	318.4900	0.3185	0.394	0.0000	0.0000
2024/08/27	R209	08/05/2025		Bond Future	10.8907	71.5458	10.8952	71.5233	0.041	0.0000	0.0000
2024/08/27	R209	08/05/2025	11.89 Call	Bond Future	5865.2300	5.8652	5843.5300	5.8435	0.370	0.0000	0.0000
2024/08/27	R209	08/05/2025	11.89 Put	Bond Future	1099.1900	1.0992	1100.0200	1.1000	0.076	0.0000	0.0000
2024/08/27	R209	07/08/2025		Bond Future	10.9929	72.9535	10.9975	72.9309	0.042	0.0000	0.0000
2024/08/27	R209	07/08/2025	12.68 Call	Bond Future	8694.9900	8.6950	8672.8400	8.6728	0.255	0.0000	0.0000
2024/08/27	R209	07/08/2025	12.68 Put	Bond Future	1019.8100	1.0198	1020.2400	1.0202	0.042	0.0000	0.0000
2024/08/27	R209	06/11/2025		Bond Future	11.1061	71.2131	11.1108	71.1905	0.042	0.0000	0.0000
2024/08/27	R209	06/11/2025	11.27 Call	Bond Future	4078.1000	4.0781	4061.2300	4.0612	0.414	0.0000	0.0000
2024/08/27	R209	06/11/2025	11.27 Put	Bond Future	3294.1900	3.2942	3300.0100	3.3000	0.177	0.0000	0.0000
2024/08/27	R210	07/11/2024		Bond Future	242.5368	242.5368	242.8502	242.8502	0.129	0.0000	0.0000
2024/08/27	R210	06/02/2025		Bond Future	247.6606	247.6606	247.9819	247.9819	0.130	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	
2024/08/27	R210	06/02/2025	239.61 Call	Bond Future	8050.6400	8.0506	8371.8500	8.3719	3.990	0.0000	0.0000
2024/08/27	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/27	R210	08/05/2025		Bond Future	249.2546	249.2546	249.5843	249.5843	0.132	0.0000	0.0000
2024/08/27	R210	08/05/2025	248.03 Call	Bond Future	1224.5700	1.2246	1554.2800	1.5543	26.925	0.0000	0.0000
2024/08/27	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/27	R210	07/08/2025		Bond Future	254.2230	254.2230	254.5605	254.5605	0.133	0.0000	0.0000
2024/08/27	R210	07/08/2025	248.44 Call	Bond Future	5782.9500	5.7830	6120.4700	6.1205	5.836	0.0000	0.0000
2024/08/27	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/27	R210	06/11/2025		Bond Future	255.7495	255.7495	256.0946	256.0946	0.135	0.0000	0.0000
2024/08/27	R210	06/11/2025	252.14 Call	Bond Future	3609.4800	3.6095	3954.5700	3.9546	9.561	0.0000	0.0000
2024/08/27	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/27	R213	07/11/2024		Bond Future	9.5347	89.5939	9.5602	89.4838	0.268	0.0000	0.0000
2024/08/27	R213	07/11/2024	11.22 Call	Bond Future	6938.1700	6.9382	6829.3100	6.8293	1.569	0.0000	0.0000
2024/08/27	R213	07/11/2024	11.22 Put	Bond Future	32.5600	0.0326	33.7800	0.0338	3.747	0.0000	0.0000
2024/08/27	R213	07/11/2024	11.23 Call	Bond Future	6976.3700	6.9764	6867.4700	6.8675	1.561	0.0000	0.0000
2024/08/27	R213	07/11/2024	11.23 Put	Bond Future	31.8300	0.0318	33.0100	0.0330	3.707	0.0000	0.0000
2024/08/27	R213	07/11/2024	11.21 Call	Bond Future	6899.9500	6.9000	6791.1300	6.7911	1.577	0.0000	0.0000
2024/08/27	R213	07/11/2024	11.21 Put	Bond Future	33.3000	0.0333	34.5600	0.0346	3.784	0.0000	0.0000
2024/08/27	R213	06/02/2025		Bond Future	9.5947	91.4652	9.6216	91.3533	0.280	0.0000	0.0000
2024/08/27	R213	06/02/2025	11.35 Call	Bond Future	7138.3300	7.1383	7032.5000	7.0325	1.483	0.0000	0.0000
2024/08/27	R213	06/02/2025	11.35 Put	Bond Future	169.7100	0.1697	175.8600	0.1759	3.624	0.0000	0.0000
2024/08/27	R213	08/05/2025		Bond Future	9.6736	89.7302	9.7018	89.6165	0.291	0.0000	0.0000
2024/08/27	R213	08/05/2025	10.52 Call	Bond Future	4292.9300	4.2929	4206.0900	4.2061	2.023	0.0000	0.0000
2024/08/27	R213	08/05/2025	10.52 Put	Bond Future	952.5500	0.9526	979.3400	0.9793	2.812	0.0000	0.0000
2024/08/27	R213	07/08/2025		Bond Future	9.7641	91.4971	9.7937	91.3817	0.303	0.0000	0.0000
2024/08/27	R213	07/08/2025	11.66 Call	Bond Future	7622.9600	7.6230	7522.5400	7.5225	1.317	0.0000	0.0000
2024/08/27	R213	07/08/2025	11.66 Put	Bond Future	592.9000	0.5929	607.9300	0.6079	2.535	0.0000	0.0000
2024/08/27	R213	06/11/2025		Bond Future	9.8774	89.7151	9.9086	89.5978	0.316	0.0000	0.0000
2024/08/27	R213	06/11/2025	10.05 Call	Bond Future	3035.4200	3.0354	2967.8600	2.9679	2.226	0.0000	0.0000
2024/08/27	R213	06/11/2025	10.05 Put	Bond Future	2389.9500	2.3900	2439.7100	2.4397	2.082	0.0000	0.0000
2024/08/27	R214	07/11/2024		Bond Future	11.0800	67.0826	11.0690	67.1430	0.099	0.0000	0.0000
2024/08/27	R214	07/11/2024	12.61 Call	Bond Future	7711.0100	7.7110	7766.9900	7.7670	0.726	0.0000	0.0000
2024/08/27	R214	07/11/2024	12.61 Put	Bond Future	65.0400	0.0650	60.6000	0.0606	6.827	0.0000	0.0000
2024/08/27	R214	07/11/2024	12.62 Call	Bond Future	7755.0000	7.7550	7811.0600	7.8111	0.723	0.0000	0.0000
2024/08/27	R214	07/11/2024	12.62 Put	Bond Future	63.6000	0.0636	59.2400	0.0592	6.855	0.0000	0.0000
2024/08/27	R214	07/11/2024	12.60 Call	Bond Future	7667.0100	7.6670	7722.9100	7.7229	0.729	0.0000	0.0000
2024/08/27	R214	07/11/2024	12.60 Put	Bond Future	66.5100	0.0665	61.9900	0.0620	6.796	0.0000	0.0000
2024/08/27	R214	06/02/2025		Bond Future	11.1612	68.4838	11.1498	68.5458	0.102	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	
2024/08/27	R214	06/02/2025	12.71 Call	Bond Future	8022.9600	8.0230	8074.3400	8.0743	0.640	0.0000	0.0000
2024/08/27	R214	06/02/2025	12.71 Put	Bond Future	379.7800	0.3798	369.1500	0.3692	2.799	0.0000	0.0000
2024/08/27	R214	06/02/2025	13.63 Call	Bond Future	11663.8300	11.6638	11721.8700	11.7219	0.498	0.0000	0.0000
2024/08/27	R214	06/02/2025	13.63 Put	Bond Future	109.3300	0.1093	105.3600	0.1054	3.631	0.0000	0.0000
2024/08/27	R214	06/02/2025	12.25 Put	Bond Future	654.1800	0.6542	638.1400	0.6381	2.452	0.0000	0.0000
2024/08/27	R214	06/02/2025	12.25 Call	Bond Future	6174.9800	6.1750	6220.9500	6.2210	0.744	0.0000	0.0000
2024/08/27	R214	06/02/2025	11.75 Put	Bond Future	1174.9600	1.1750	1150.7000	1.1507	2.065	0.0000	0.0000
2024/08/27	R214	06/02/2025	11.75 Call	Bond Future	4251.2100	4.2512	4288.9600	4.2890	0.888	0.0000	0.0000
2024/08/27	R214	08/05/2025		Bond Future	11.2520	66.5445	11.2401	66.6082	0.106	0.0000	0.0000
2024/08/27	R214	08/05/2025	12.40 Call	Bond Future	6736.8500	6.7369	6782.7500	6.7828	0.681	0.0000	0.0000
2024/08/27	R214	08/05/2025	12.40 Put	Bond Future	1006.6700	1.0067	988.9100	0.9889	1.764	0.0000	0.0000
2024/08/27	R214	07/08/2025		Bond Future	11.3493	67.8543	11.3369	67.9196	0.109	0.0000	0.0000
2024/08/27	R214	07/08/2025	12.97 Call	Bond Future	8907.3700	8.9074	8956.3800	8.9564	0.550	0.0000	0.0000
2024/08/27	R214	07/08/2025	12.97 Put	Bond Future	1140.0800	1.1401	1123.8500	1.1239	1.424	0.0000	0.0000
2024/08/27	R214	06/11/2025		Bond Future	11.4580	65.8670	11.4452	65.9337	0.112	0.0000	0.0000
2024/08/27	R214	06/11/2025	11.64 Call	Bond Future	4485.1400	4.4851	4518.5600	4.5186	0.745	0.0000	0.0000
2024/08/27	R214	06/11/2025	11.64 Put	Bond Future	3550.5200	3.5505	3517.1800	3.5172	0.939	0.0000	0.0000
2024/08/27	R248	07/11/2024	12.79 Call	Bond Future	9621.2800	9.6213	9656.8300	9.6568	0.369	0.0000	0.0000
2024/08/27	R248	07/11/2024	12.79 Put	Bond Future	86.6900	0.0867	82.1100	0.0821	5.283	0.0000	0.0000
2024/08/27	R248	07/11/2024	12.80 Call	Bond Future	9673.8500	9.6739	9709.4700	9.7095	0.368	0.0000	0.0000
2024/08/27	R248	07/11/2024	12.80 Put	Bond Future	84.9100	0.0849	80.4000	0.0804	5.312	0.0000	0.0000
2024/08/27	R248	07/11/2024	12.78 Call	Bond Future	9568.7000	9.5687	9604.1700	9.6042	0.371	0.0000	0.0000
2024/08/27	R248	07/11/2024	12.78 Put	Bond Future	88.5400	0.0885	83.8800	0.0839	5.263	0.0000	0.0000
2024/08/27	R248	07/11/2024		Bond Future	11.2221	81.4376	11.2162	81.4777	0.053	0.0000	0.0000
2024/08/27	R248	06/02/2025		Bond Future	11.3060	83.1386	11.2999	83.1799	0.055	0.0000	0.0000
2024/08/27	R248	06/02/2025	12.71 Call	Bond Future	9078.3400	9.0783	9109.1500	9.1092	0.339	0.0000	0.0000
2024/08/27	R248	06/02/2025	12.71 Put	Bond Future	556.1700	0.5562	545.5900	0.5456	1.902	0.0000	0.0000
2024/08/27	R248	08/05/2025		Bond Future	11.3990	80.3474	11.3925	80.3901	0.057	0.0000	0.0000
2024/08/27	R248	08/05/2025	12.60 Call	Bond Future	8545.4300	8.5454	8573.6900	8.5737	0.331	0.0000	0.0000
2024/08/27	R248	08/05/2025	12.60 Put	Bond Future	1254.6000	1.2546	1240.1400	1.2401	1.153	0.0000	0.0000
2024/08/27	R248	07/08/2025		Bond Future	11.4987	81.9285	11.4919	81.9724	0.059	0.0000	0.0000
2024/08/27	R248	07/08/2025	13.21 Call	Bond Future	11202.8600	11.2029	11234.2200	11.2342	0.280	0.0000	0.0000
2024/08/27	R248	07/08/2025	13.21 Put	Bond Future	1308.3800	1.3084	1295.8000	1.2958	0.961	0.0000	0.0000
2024/08/27	R248	06/11/2025		Bond Future	11.6092	79.0701	11.6022	79.1153	0.061	0.0000	0.0000
2024/08/27	R248	06/11/2025	11.74 Call	Bond Future	5216.8900	5.2169	5236.6300	5.2366	0.378	0.0000	0.0000
2024/08/27	R248	06/11/2025	11.74 Put	Bond Future	4388.9800	4.3890	4363.5800	4.3636	0.579	0.0000	0.0000
2024/08/27	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/08/27	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/08/27	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/08/27	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
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