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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/08/2024 TO 28/08/2024

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
2024/08/28	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/28	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/28	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/28	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/28	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/28	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/28	2025	07/11/2024		Bond Future	185.5878	185.5878	185.4816	0.057	0.0000	0.0000
2024/08/28	2029	07/11/2024		Bond Future	134.4497	134.4497	134.4227	0.020	0.0000	0.0000
2024/08/28	2029	06/02/2025		Bond Future	137.2908	137.2908	137.2650	0.019	0.0000	0.0000
2024/08/28	2029	06/02/2025	132.40 Call	Bond Future	4890.8200	4.8908	4864.9500	0.529	0.0000	0.0000
2024/08/28	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/28	2029	08/05/2025		Bond Future	138.6335	138.6335	138.6099	0.017	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	
2024/08/28	2029	08/05/2025	137.85 Call	Bond Future	783.5300	0.7835	759.8700	0.7599	3.020	0.0000	0.0000
2024/08/28	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/28	2029	07/08/2025		Bond Future	141.3981	141.3981	141.3760	141.3760	0.016	0.0000	0.0000
2024/08/28	2029	07/08/2025	137.41 Call	Bond Future	3988.1000	3.9881	3966.0300	3.9660	0.553	0.0000	0.0000
2024/08/28	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/28	2029	06/11/2025		Bond Future	142.7210	142.7210	142.7004	142.7004	0.014	0.0000	0.0000
2024/08/28	2029	06/11/2025	139.79 Call	Bond Future	2931.0200	2.9310	2910.3800	2.9104	0.704	0.0000	0.0000
2024/08/28	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/28	2030	07/11/2024	10.21 Put	Bond Future	89.4700	0.0895	95.2200	0.0952	6.427	0.0000	0.0000
2024/08/28	2030	07/11/2024	10.21 Call	Bond Future	4313.6200	4.3136	4198.8300	4.1988	2.661	0.0000	0.0000
2024/08/28	2030	07/11/2024	10.71 Put	Bond Future	24.6000	0.0246	26.0900	0.0261	6.057	0.0000	0.0000
2024/08/28	2030	07/11/2024	10.71 Call	Bond Future	6100.6900	6.1007	5981.6400	5.9816	1.951	0.0000	0.0000
2024/08/28	2030	07/11/2024	11.91 Call	Bond Future	10334.5200	10.3345	10214.0000	10.2140	1.166	0.0000	0.0000
2024/08/28	2030	07/11/2024	11.91 Put	Bond Future	0.4000	0.0004	0.4200	0.0004	5.000	0.0000	0.0000
2024/08/28	2030	07/11/2024		Bond Future	9.1150	97.6896	9.1454	97.5691	0.334	0.0000	0.0000
2024/08/28	2030	07/11/2024	10.75 Call	Bond Future	6244.3700	6.2444	6125.1600	6.1252	1.909	0.0000	0.0000
2024/08/28	2030	07/11/2024	10.75 Put	Bond Future	22.1400	0.0221	23.4700	0.0235	6.007	0.0000	0.0000
2024/08/28	2030	07/11/2024	10.76 Call	Bond Future	6280.2600	6.2803	6161.0200	6.1610	1.899	0.0000	0.0000
2024/08/28	2030	07/11/2024	10.76 Put	Bond Future	21.5500	0.0216	22.8500	0.0229	6.032	0.0000	0.0000
2024/08/28	2030	07/11/2024	10.74 Call	Bond Future	6208.4600	6.2085	6089.3000	6.0893	1.919	0.0000	0.0000
2024/08/28	2030	07/11/2024	10.74 Put	Bond Future	22.7400	0.0227	24.1200	0.0241	6.069	0.0000	0.0000
2024/08/28	2030	06/02/2025		Bond Future	9.1517	95.7203	9.1837	95.5984	0.349	0.0000	0.0000
2024/08/28	2030	06/02/2025	10.68 Call	Bond Future	5803.9600	5.8040	5691.1800	5.6912	1.943	0.0000	0.0000
2024/08/28	2030	06/02/2025	10.68 Put	Bond Future	189.7500	0.1898	198.8100	0.1988	4.775	0.0000	0.0000
2024/08/28	2030	06/02/2025	8.68 Put	Bond Future	2570.6500	2.5707	2650.2800	2.6503	3.098	0.0000	0.0000
2024/08/28	2030	06/02/2025	8.68 Call	Bond Future	751.0000	0.7510	708.7900	0.7088	5.621	0.0000	0.0000
2024/08/28	2030	06/02/2025	9.18 Put	Bond Future	1451.9200	1.4519	1506.6600	1.5067	3.770	0.0000	0.0000
2024/08/28	2030	06/02/2025	9.18 Call	Bond Future	1559.6700	1.5597	1492.5700	1.4926	4.302	0.0000	0.0000
2024/08/28	2030	06/02/2025	9.69 Call	Bond Future	2777.8800	2.7779	2688.4000	2.6884	3.221	0.0000	0.0000
2024/08/28	2030	06/02/2025	9.69 Put	Bond Future	752.3800	0.7524	784.7400	0.7847	4.301	0.0000	0.0000
2024/08/28	2030	08/05/2025	8.68 Put	Bond Future	2982.4100	2.9824	3061.2400	3.0612	2.643	0.0000	0.0000
2024/08/28	2030	08/05/2025	8.68 Call	Bond Future	963.2000	0.9632	919.6600	0.9197	4.520	0.0000	0.0000
2024/08/28	2030	08/05/2025	9.18 Put	Bond Future	1927.4000	1.9274	1986.2300	1.9862	3.052	0.0000	0.0000
2024/08/28	2030	08/05/2025	9.18 Call	Bond Future	1759.6100	1.7596	1696.0700	1.6961	3.611	0.0000	0.0000
2024/08/28	2030	08/05/2025	9.99 Call	Bond Future	3639.5200	3.6395	3548.6800	3.5487	2.496	0.0000	0.0000
2024/08/28	2030	08/05/2025	9.99 Put	Bond Future	898.8700	0.8989	930.4000	0.9304	3.508	0.0000	0.0000
2024/08/28	2030	08/05/2025	12.28 Call	Bond Future	10449.3300	10.4493	10329.4800	10.3295	1.147	0.0000	0.0000
2024/08/28	2030	08/05/2025	12.28 Put	Bond Future	56.8800	0.0569	59.4000	0.0594	4.430	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	
2024/08/28	2030	08/05/2025	10.69 Put	Bond Future	454.6400	0.4546	471.5200	0.4715	3.713	0.0000	0.0000
2024/08/28	2030	08/05/2025	10.69 Call	Bond Future	5621.3900	5.6214	5515.9000	5.5159	1.877	0.0000	0.0000
2024/08/28	2030	08/05/2025	11.86 Call	Bond Future	9159.4800	9.1595	9041.7100	9.0417	1.286	0.0000	0.0000
2024/08/28	2030	08/05/2025	11.86 Put	Bond Future	110.1800	0.1102	114.7800	0.1148	4.175	0.0000	0.0000
2024/08/28	2030	08/05/2025	10.31 Put	Bond Future	658.9600	0.6590	682.8100	0.6828	3.619	0.0000	0.0000
2024/08/28	2030	08/05/2025	10.31 Call	Bond Future	4518.5300	4.5185	4420.0100	4.4200	2.180	0.0000	0.0000
2024/08/28	2030	08/05/2025		Bond Future	9.2259	97.6265	9.2594	97.5042	0.364	0.0000	0.0000
2024/08/28	2030	08/05/2025	9.93 Call	Bond Future	3481.1600	3.4812	3391.9500	3.3920	2.563	0.0000	0.0000
2024/08/28	2030	08/05/2025	9.93 Put	Bond Future	952.1800	0.9522	985.3400	0.9853	3.483	0.0000	0.0000
2024/08/28	2030	07/08/2025	12.12 Call	Bond Future	9368.0900	9.3681	9251.5700	9.2516	1.244	0.0000	0.0000
2024/08/28	2030	07/08/2025	12.12 Put	Bond Future	185.0700	0.1851	191.8900	0.1919	3.685	0.0000	0.0000
2024/08/28	2030	07/08/2025	10.48 Put	Bond Future	834.1100	0.8341	860.9300	0.8609	3.215	0.0000	0.0000
2024/08/28	2030	07/08/2025	10.48 Call	Bond Future	4788.5900	4.7886	4692.0700	4.6921	2.016	0.0000	0.0000
2024/08/28	2030	07/08/2025		Bond Future	9.3147	95.5388	9.3501	95.4154	0.380	0.0000	0.0000
2024/08/28	2030	07/08/2025	11.11 Call	Bond Future	6517.7100	6.5177	6411.2800	6.4113	1.633	0.0000	0.0000
2024/08/28	2030	07/08/2025	11.11 Put	Bond Future	509.5200	0.5095	526.4300	0.5264	3.319	0.0000	0.0000
2024/08/28	2030	06/11/2025		Bond Future	9.4128	97.3879	9.4503	97.2635	0.399	0.0000	0.0000
2024/08/28	2030	06/11/2025	9.54 Call	Bond Future	2476.4100	2.4764	2407.0300	2.4070	2.802	0.0000	0.0000
2024/08/28	2030	06/11/2025	9.54 Put	Bond Future	2055.5800	2.0556	2110.6400	2.1106	2.679	0.0000	0.0000
2024/08/28	2032	07/11/2024	9.75 Put	Bond Future	1653.5800	1.6536	1755.8800	1.7559	6.187	0.0000	0.0000
2024/08/28	2032	07/11/2024	9.75 Call	Bond Future	1035.2500	1.0353	945.2700	0.9453	8.692	0.0000	0.0000
2024/08/28	2032	07/11/2024	9.90 Put	Bond Future	1292.6000	1.2926	1377.5000	1.3775	6.568	0.0000	0.0000
2024/08/28	2032	07/11/2024	9.90 Call	Bond Future	1408.3300	1.4083	1300.9500	1.3010	7.625	0.0000	0.0000
2024/08/28	2032	07/11/2024	10.60 Call	Bond Future	3797.7400	3.7977	3632.6700	3.6327	4.347	0.0000	0.0000
2024/08/28	2032	07/11/2024	10.60 Put	Bond Future	353.2400	0.3532	380.4500	0.3805	7.703	0.0000	0.0000
2024/08/28	2032	07/11/2024	9.86 Call	Bond Future	1302.9700	1.3030	1200.1200	1.2001	7.894	0.0000	0.0000
2024/08/28	2032	07/11/2024	9.86 Put	Bond Future	1382.2600	1.3823	1471.6900	1.4717	6.470	0.0000	0.0000
2024/08/28	2032	07/11/2024	11.11 Put	Bond Future	123.6400	0.1236	133.3900	0.1334	7.886	0.0000	0.0000
2024/08/28	2032	07/11/2024	11.11 Call	Bond Future	5896.3000	5.8963	5713.7700	5.7138	3.096	0.0000	0.0000
2024/08/28	2032	07/11/2024	11.61 Put	Bond Future	42.5300	0.0425	45.7700	0.0458	7.618	0.0000	0.0000
2024/08/28	2032	07/11/2024	11.61 Call	Bond Future	8021.6000	8.0216	7832.5600	7.8326	2.357	0.0000	0.0000
2024/08/28	2032	07/11/2024	12.95 Call	Bond Future	13542.3000	13.5423	13350.0500	13.3501	1.420	0.0000	0.0000
2024/08/28	2032	07/11/2024	12.95 Put	Bond Future	0.4700	0.0005	0.5000	0.0005	6.383	0.0000	0.0000
2024/08/28	2032	07/11/2024		Bond Future	9.8763	92.5729	9.9157	92.3806	0.400	0.0000	0.0000
2024/08/28	2032	07/11/2024	13.36 Call	Bond Future	15147.5300	15.1475	14955.2600	14.9553	1.269	0.0000	0.0000
2024/08/28	2032	07/11/2024	13.36 Put	Bond Future	0.0800	0.0001	0.0900	0.0001	12.500	0.0000	0.0000
2024/08/28	2032	07/11/2024	11.64 Put	Bond Future	39.8600	0.0399	42.8900	0.0429	7.602	0.0000	0.0000
2024/08/28	2032	07/11/2024	11.64 Call	Bond Future	8148.9800	8.1490	7959.7300	7.9597	2.322	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	
2024/08/28	2032	07/11/2024	11.48 Call	Bond Future	7468.6900	7.4687	7280.7500	7.2808	2.516	0.0000	0.0000
2024/08/28	2032	07/11/2024	11.48 Put	Bond Future	56.1900	0.0562	60.5300	0.0605	7.724	0.0000	0.0000
2024/08/28	2032	07/11/2024	11.49 Call	Bond Future	7511.2700	7.5113	7323.2400	7.3232	2.503	0.0000	0.0000
2024/08/28	2032	07/11/2024	11.49 Put	Bond Future	55.0200	0.0550	59.2700	0.0593	7.724	0.0000	0.0000
2024/08/28	2032	07/11/2024	11.47 Call	Bond Future	7426.1200	7.4261	7238.2800	7.2383	2.529	0.0000	0.0000
2024/08/28	2032	07/11/2024	11.47 Put	Bond Future	57.4100	0.0574	61.8500	0.0619	7.734	0.0000	0.0000
2024/08/28	2032	06/02/2025		Bond Future	9.9445	94.5063	9.9856	94.3113	0.414	0.0000	0.0000
2024/08/28	2032	06/02/2025	11.72 Call	Bond Future	8163.9500	8.1640	7981.4000	7.9814	2.236	0.0000	0.0000
2024/08/28	2032	06/02/2025	11.72 Put	Bond Future	205.4400	0.2054	217.9300	0.2179	6.080	0.0000	0.0000
2024/08/28	2032	06/02/2025	9.42 Put	Bond Future	3429.0000	3.4290	3560.8400	3.5608	3.845	0.0000	0.0000
2024/08/28	2032	06/02/2025	9.42 Call	Bond Future	894.9800	0.8950	831.7800	0.8318	7.062	0.0000	0.0000
2024/08/28	2032	06/02/2025	9.92 Put	Bond Future	2003.7700	2.0038	2096.7400	2.0967	4.640	0.0000	0.0000
2024/08/28	2032	06/02/2025	9.92 Call	Bond Future	1887.4400	1.8874	1785.3700	1.7854	5.408	0.0000	0.0000
2024/08/28	2032	06/02/2025	10.61 Call	Bond Future	3963.0100	3.9630	3815.5200	3.8155	3.722	0.0000	0.0000
2024/08/28	2032	06/02/2025	10.61 Put	Bond Future	871.0300	0.8710	918.5800	0.9186	5.459	0.0000	0.0000
2024/08/28	2032	08/05/2025	9.42 Put	Bond Future	4070.6600	4.0707	4201.4500	4.2015	3.213	0.0000	0.0000
2024/08/28	2032	08/05/2025	9.42 Call	Bond Future	1172.6000	1.1726	1106.3500	1.1064	5.650	0.0000	0.0000
2024/08/28	2032	08/05/2025	9.92 Put	Bond Future	2680.5000	2.6805	2780.0600	2.7801	3.714	0.0000	0.0000
2024/08/28	2032	08/05/2025	9.92 Call	Bond Future	2143.3900	2.1434	2045.9100	2.0459	4.548	0.0000	0.0000
2024/08/28	2032	08/05/2025	10.97 Call	Bond Future	5211.5300	5.2115	5060.2800	5.0603	2.902	0.0000	0.0000
2024/08/28	2032	08/05/2025	10.97 Put	Bond Future	1029.5600	1.0296	1075.3500	1.0754	4.448	0.0000	0.0000
2024/08/28	2032	08/05/2025		Bond Future	10.0360	92.2255	10.0788	92.0285	0.426	0.0000	0.0000
2024/08/28	2032	08/05/2025	10.91 Call	Bond Future	5009.8100	5.0098	4860.8800	4.8609	2.973	0.0000	0.0000
2024/08/28	2032	08/05/2025	10.91 Put	Bond Future	1089.0900	1.0891	1137.2000	1.1372	4.417	0.0000	0.0000
2024/08/28	2032	07/08/2025		Bond Future	10.1381	94.0404	10.1828	93.8409	0.441	0.0000	0.0000
2024/08/28	2032	07/08/2025	12.01 Call	Bond Future	8685.7000	8.6857	8515.7300	8.5157	1.957	0.0000	0.0000
2024/08/28	2032	07/08/2025	12.01 Put	Bond Future	776.6800	0.7767	806.2300	0.8062	3.805	0.0000	0.0000
2024/08/28	2032	06/11/2025		Bond Future	10.2567	91.6997	10.3034	91.4975	0.456	0.0000	0.0000
2024/08/28	2032	06/11/2025	10.42 Call	Bond Future	3571.7900	3.5718	3457.4700	3.4575	3.201	0.0000	0.0000
2024/08/28	2032	06/11/2025	10.42 Put	Bond Future	2867.9900	2.8680	2955.8400	2.9558	3.063	0.0000	0.0000
2024/08/28	2033	07/11/2024		Bond Future	127.3279	127.3279	127.4529	127.4529	0.098	0.0000	0.0000
2024/08/28	2033	06/02/2025		Bond Future	130.0187	130.0187	130.1480	130.1480	0.099	0.0000	0.0000
2024/08/28	2033	06/02/2025	124.94 Call	Bond Future	5078.7000	5.0787	5208.0200	5.2080	2.546	0.0000	0.0000
2024/08/28	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/28	2033	08/05/2025		Bond Future	131.1151	131.1151	131.2496	131.2496	0.103	0.0000	0.0000
2024/08/28	2033	08/05/2025	130.62 Call	Bond Future	495.1200	0.4951	629.5800	0.6296	27.157	0.0000	0.0000
2024/08/28	2033	08/05/2025	130.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/28	2033	07/08/2025		Bond Future	133.7300	133.7300	133.8691	133.8691	0.104	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	
2024/08/28	2033	07/08/2025	128.65 Call	Bond Future	5080.0400	5.0800	5219.1300	5.2191	2.738	0.0000	0.0000
2024/08/28	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/28	2033	06/11/2025		Bond Future	134.8000	134.8000	134.9435	134.9435	0.106	0.0000	0.0000
2024/08/28	2033	06/11/2025	133.14 Call	Bond Future	1660.0000	1.6600	1803.5400	1.8035	8.647	0.0000	0.0000
2024/08/28	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/28	2037	07/11/2024		Bond Future	10.9780	85.9183	10.9857	85.8735	0.070	0.0000	0.0000
2024/08/28	2037	07/11/2024	12.58 Call	Bond Future	8740.8800	8.7409	8695.0200	8.6950	0.525	0.0000	0.0000
2024/08/28	2037	07/11/2024	12.58 Put	Bond Future	65.8500	0.0659	64.7500	0.0648	1.670	0.0000	0.0000
2024/08/28	2037	07/11/2024	12.59 Call	Bond Future	8789.4600	8.7895	8743.6100	8.7436	0.522	0.0000	0.0000
2024/08/28	2037	07/11/2024	12.59 Put	Bond Future	64.4200	0.0644	63.3300	0.0633	1.692	0.0000	0.0000
2024/08/28	2037	07/11/2024	12.57 Call	Bond Future	8692.3100	8.6923	8646.4400	8.6464	0.528	0.0000	0.0000
2024/08/28	2037	07/11/2024	12.57 Put	Bond Future	67.3300	0.0673	66.2200	0.0662	1.649	0.0000	0.0000
2024/08/28	2037	06/02/2025		Bond Future	11.0659	83.4523	11.0736	83.4078	0.070	0.0000	0.0000
2024/08/28	2037	06/02/2025	12.76 Call	Bond Future	9327.2700	9.3273	9283.0900	9.2831	0.474	0.0000	0.0000
2024/08/28	2037	06/02/2025	12.76 Put	Bond Future	335.6700	0.3357	336.0100	0.3360	0.101	0.0000	0.0000
2024/08/28	2037	08/05/2025		Bond Future	11.1767	85.1135	11.1845	85.0697	0.069	0.0000	0.0000
2024/08/28	2037	08/05/2025	12.25 Call	Bond Future	6991.7700	6.9918	6952.8600	6.9529	0.557	0.0000	0.0000
2024/08/28	2037	08/05/2025	12.25 Put	Bond Future	1230.0400	1.2300	1234.9400	1.2349	0.398	0.0000	0.0000
2024/08/28	2037	08/05/2025	12.55 Put	Bond Future	945.3100	0.9453	948.6900	0.9487	0.358	0.0000	0.0000
2024/08/28	2037	08/05/2025	12.55 Call	Bond Future	8215.5300	8.2155	8175.1000	8.1751	0.492	0.0000	0.0000
2024/08/28	2037	08/05/2025	13.30 Put	Bond Future	485.5300	0.4855	486.6500	0.4867	0.231	0.0000	0.0000
2024/08/28	2037	08/05/2025	13.30 Call	Bond Future	11346.4100	11.3464	11303.7200	11.3037	0.376	0.0000	0.0000
2024/08/28	2037	08/05/2025	13.35 Put	Bond Future	457.7500	0.4578	458.7700	0.4588	0.223	0.0000	0.0000
2024/08/28	2037	08/05/2025	13.35 Call	Bond Future	11549.1900	11.5492	11506.4000	11.5064	0.371	0.0000	0.0000
2024/08/28	2037	07/08/2025		Bond Future	11.2979	82.5279	11.3057	82.4846	0.069	0.0000	0.0000
2024/08/28	2037	07/08/2025	13.01 Call	Bond Future	9910.3100	9.9103	9870.6300	9.8706	0.400	0.0000	0.0000
2024/08/28	2037	07/08/2025	13.01 Put	Bond Future	1154.9100	1.1549	1158.6000	1.1586	0.320	0.0000	0.0000
2024/08/28	2037	07/08/2025	12.17 Call	Bond Future	6705.4500	6.7055	6669.9100	6.6699	0.530	0.0000	0.0000
2024/08/28	2037	07/08/2025	12.17 Put	Bond Future	2071.4600	2.0715	2079.2900	2.0793	0.378	0.0000	0.0000
2024/08/28	2037	07/08/2025	11.42 Call	Bond Future	4160.0500	4.1601	4130.6800	4.1307	0.706	0.0000	0.0000
2024/08/28	2037	07/08/2025	11.42 Put	Bond Future	3488.1400	3.4881	3502.1400	3.5021	0.401	0.0000	0.0000
2024/08/28	2037	07/08/2025	10.55 Put	Bond Future	6252.0300	6.2520	6275.7300	6.2757	0.379	0.0000	0.0000
2024/08/28	2037	07/08/2025	10.55 Call	Bond Future	1963.7800	1.9638	1944.1100	1.9441	1.002	0.0000	0.0000
2024/08/28	2037	07/08/2025	10.64 Put	Bond Future	5902.7600	5.9028	5925.3900	5.9254	0.383	0.0000	0.0000
2024/08/28	2037	07/08/2025	10.64 Call	Bond Future	2146.7800	2.1468	2126.0400	2.1260	0.966	0.0000	0.0000
2024/08/28	2037	06/11/2025		Bond Future	11.4221	84.1236	11.4301	84.0805	0.070	0.0000	0.0000
2024/08/28	2037	06/11/2025	11.63 Call	Bond Future	4854.4300	4.8544	4825.1500	4.8252	0.603	0.0000	0.0000
2024/08/28	2037	06/11/2025	11.63 Put	Bond Future	3737.5600	3.7376	3751.3900	3.7514	0.370	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	
2024/08/28	2038	07/11/2024		Bond Future	139.5965	139.5965	139.9583	139.9583	0.259	0.0000	0.0000
2024/08/28	2038	06/02/2025		Bond Future	140.4334	140.4334	140.8048	140.8048	0.264	0.0000	0.0000
2024/08/28	2038	06/02/2025	135.23 Call	Bond Future	5203.4000	5.2034	5574.7600	5.5748	7.137	0.0000	0.0000
2024/08/28	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/28	2038	08/05/2025		Bond Future	143.2664	143.2664	143.6481	143.6481	0.266	0.0000	0.0000
2024/08/28	2038	08/05/2025	139.68 Call	Bond Future	3586.4400	3.5864	3968.1000	3.9681	10.642	0.0000	0.0000
2024/08/28	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/28	2038	07/08/2025		Bond Future	143.9669	143.9669	144.3584	144.3584	0.272	0.0000	0.0000
2024/08/28	2038	07/08/2025	139.56 Call	Bond Future	4406.9400	4.4069	4798.4000	4.7984	8.883	0.0000	0.0000
2024/08/28	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/28	2038	06/11/2025		Bond Future	146.7927	146.7927	147.1936	147.1936	0.273	0.0000	0.0000
2024/08/28	2038	06/11/2025	143.88 Call	Bond Future	2912.7100	2.9127	3313.5600	3.3136	13.762	0.0000	0.0000
2024/08/28	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/28	2040	07/11/2024	12.10 Put	Bond Future	347.5400	0.3475	337.7500	0.3378	2.817	0.0000	0.0000
2024/08/28	2040	07/11/2024	12.10 Call	Bond Future	5589.9200	5.5899	5597.3500	5.5974	0.133	0.0000	0.0000
2024/08/28	2040	07/11/2024	12.60 Call	Bond Future	8154.1700	8.1542	8166.5200	8.1665	0.151	0.0000	0.0000
2024/08/28	2040	07/11/2024	12.60 Put	Bond Future	122.1700	0.1222	117.3000	0.1173	3.986	0.0000	0.0000
2024/08/28	2040	07/11/2024	13.15 Call	Bond Future	10964.8400	10.9648	10980.0500	10.9801	0.139	0.0000	0.0000
2024/08/28	2040	07/11/2024	13.15 Put	Bond Future	37.5100	0.0375	35.5000	0.0355	5.359	0.0000	0.0000
2024/08/28	2040	07/11/2024		Bond Future	11.2301	86.4206	11.2274	86.4378	0.024	0.0000	0.0000
2024/08/28	2040	07/11/2024	12.85 Call	Bond Future	9441.3300	9.4413	9455.2600	9.4553	0.148	0.0000	0.0000
2024/08/28	2040	07/11/2024	12.85 Put	Bond Future	71.5000	0.0715	68.2100	0.0682	4.601	0.0000	0.0000
2024/08/28	2040	07/11/2024	12.86 Call	Bond Future	9492.5400	9.4925	9506.5200	9.5065	0.147	0.0000	0.0000
2024/08/28	2040	07/11/2024	12.86 Put	Bond Future	69.9600	0.0700	66.7200	0.0667	4.631	0.0000	0.0000
2024/08/28	2040	07/11/2024	12.84 Call	Bond Future	9390.0700	9.3901	9403.9400	9.4039	0.148	0.0000	0.0000
2024/08/28	2040	07/11/2024	12.84 Put	Bond Future	73.0500	0.0731	69.7000	0.0697	4.586	0.0000	0.0000
2024/08/28	2040	06/02/2025		Bond Future	11.3200	83.7145	11.3170	83.7332	0.027	0.0000	0.0000
2024/08/28	2040	06/02/2025	12.95 Call	Bond Future	9690.4100	9.6904	9702.8800	9.7029	0.129	0.0000	0.0000
2024/08/28	2040	06/02/2025	12.95 Put	Bond Future	401.2900	0.4013	395.0600	0.3951	1.552	0.0000	0.0000
2024/08/28	2040	06/02/2025	11.00 Put	Bond Future	3724.5100	3.7245	3705.5800	3.7056	0.508	0.0000	0.0000
2024/08/28	2040	06/02/2025	11.00 Call	Bond Future	1694.2000	1.6942	1693.9700	1.6940	0.014	0.0000	0.0000
2024/08/28	2040	06/02/2025	11.70 Call	Bond Future	4048.2500	4.0483	4052.4600	4.0525	0.104	0.0000	0.0000
2024/08/28	2040	06/02/2025	11.70 Put	Bond Future	1729.8800	1.7299	1715.3900	1.7154	0.838	0.0000	0.0000
2024/08/28	2040	06/02/2025	12.20 Call	Bond Future	6192.5500	6.1926	6200.4600	6.2005	0.128	0.0000	0.0000
2024/08/28	2040	06/02/2025	12.20 Put	Bond Future	969.9400	0.9699	959.1500	0.9592	1.112	0.0000	0.0000
2024/08/28	2040	08/05/2025		Bond Future	11.4309	85.3807	11.4275	85.4014	0.030	0.0000	0.0000
2024/08/28	2040	08/05/2025	12.63 Call	Bond Future	8083.2600	8.0833	8094.2500	8.0943	0.136	0.0000	0.0000
2024/08/28	2040	08/05/2025	12.63 Put	Bond Future	1202.1200	1.2021	1192.3400	1.1923	0.814	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	
2024/08/28	2040	08/05/2025	13.43 Put	Bond Future	608.4700	0.6085	602.1600	0.6022	1.037	0.0000	0.0000
2024/08/28	2040	08/05/2025	13.43 Call	Bond Future	11605.7600	11.6058	11620.2200	11.6202	0.125	0.0000	0.0000
2024/08/28	2040	08/05/2025	12.75 Put	Bond Future	1084.0100	1.0840	1074.8200	1.0748	0.848	0.0000	0.0000
2024/08/28	2040	08/05/2025	12.75 Call	Bond Future	8605.4300	8.6054	8617.0100	8.6170	0.135	0.0000	0.0000
2024/08/28	2040	08/05/2025	13.50 Put	Bond Future	573.9900	0.5740	567.9300	0.5679	1.056	0.0000	0.0000
2024/08/28	2040	08/05/2025	13.50 Call	Bond Future	11914.9200	11.9149	11929.6300	11.9296	0.123	0.0000	0.0000
2024/08/28	2040	07/08/2025		Bond Future	11.5513	82.5496	11.5476	82.5720	0.032	0.0000	0.0000
2024/08/28	2040	07/08/2025	13.29 Call	Bond Future	10776.9700	10.7770	10790.8400	10.7908	0.129	0.0000	0.0000
2024/08/28	2040	07/08/2025	13.29 Put	Bond Future	1249.6600	1.2497	1241.1000	1.2411	0.685	0.0000	0.0000
2024/08/28	2040	06/11/2025		Bond Future	11.6740	84.1450	11.6699	84.1690	0.035	0.0000	0.0000
2024/08/28	2040	06/11/2025	11.84 Call	Bond Future	5145.2800	5.1453	5153.4700	5.1535	0.159	0.0000	0.0000
2024/08/28	2040	06/11/2025	11.84 Put	Bond Future	4173.8100	4.1738	4157.9700	4.1580	0.380	0.0000	0.0000
2024/08/28	2044	07/11/2024	12.25 Call	Bond Future	6093.9800	6.0940	6102.4200	6.1024	0.138	0.0000	0.0000
2024/08/28	2044	07/11/2024	12.25 Put	Bond Future	279.8100	0.2798	271.3000	0.2713	3.041	0.0000	0.0000
2024/08/28	2044	07/11/2024	12.00 Call	Bond Future	4818.8800	4.8189	4824.1900	4.8242	0.110	0.0000	0.0000
2024/08/28	2044	07/11/2024	12.00 Put	Bond Future	469.7100	0.4697	458.0700	0.4581	2.478	0.0000	0.0000
2024/08/28	2044	07/11/2024	12.50 Call	Bond Future	7397.9700	7.3980	7408.9300	7.4089	0.148	0.0000	0.0000
2024/08/28	2044	07/11/2024	12.50 Put	Bond Future	164.9200	0.1649	158.9300	0.1589	3.632	0.0000	0.0000
2024/08/28	2044	07/11/2024		Bond Future	11.3022	82.5918	11.2996	82.6088	0.023	0.0000	0.0000
2024/08/28	2044	07/11/2024	12.91 Call	Bond Future	9532.5600	9.5326	9546.3500	9.5464	0.145	0.0000	0.0000
2024/08/28	2044	07/11/2024	12.91 Put	Bond Future	67.8100	0.0678	64.6500	0.0647	4.660	0.0000	0.0000
2024/08/28	2044	07/11/2024	12.92 Call	Bond Future	9584.0800	9.5841	9597.9300	9.5979	0.145	0.0000	0.0000
2024/08/28	2044	07/11/2024	12.92 Put	Bond Future	66.3300	0.0663	63.2300	0.0632	4.674	0.0000	0.0000
2024/08/28	2044	07/11/2024	12.90 Call	Bond Future	9480.9700	9.4810	9494.7200	9.4947	0.145	0.0000	0.0000
2024/08/28	2044	07/11/2024	12.90 Put	Bond Future	69.2900	0.0693	66.0900	0.0661	4.618	0.0000	0.0000
2024/08/28	2044	06/02/2025		Bond Future	11.3875	79.9311	11.3847	79.9495	0.025	0.0000	0.0000
2024/08/28	2044	06/02/2025	13.02 Call	Bond Future	9895.1400	9.8951	9907.1200	9.9071	0.121	0.0000	0.0000
2024/08/28	2044	06/02/2025	13.02 Put	Bond Future	423.1500	0.4232	416.7400	0.4167	1.515	0.0000	0.0000
2024/08/28	2044	06/02/2025	13.75 Call	Bond Future	13285.0200	13.2850	13300.0900	13.3001	0.113	0.0000	0.0000
2024/08/28	2044	06/02/2025	13.75 Put	Bond Future	166.2400	0.1662	162.9200	0.1629	1.997	0.0000	0.0000
2024/08/28	2044	06/02/2025	12.50 Put	Bond Future	772.0100	0.7720	762.6200	0.7626	1.216	0.0000	0.0000
2024/08/28	2044	06/02/2025	12.50 Call	Bond Future	7437.1200	7.4371	7446.1200	7.4461	0.121	0.0000	0.0000
2024/08/28	2044	06/02/2025	12.00 Put	Bond Future	1373.8900	1.3739	1360.9900	1.3610	0.939	0.0000	0.0000
2024/08/28	2044	06/02/2025	12.00 Call	Bond Future	5160.6000	5.1606	5166.0900	5.1661	0.106	0.0000	0.0000
2024/08/28	2044	08/05/2025	12.40 Call	Bond Future	7028.7500	7.0288	7037.6800	7.0377	0.127	0.0000	0.0000
2024/08/28	2044	08/05/2025	12.40 Put	Bond Future	1600.8400	1.6008	1589.4400	1.5894	0.712	0.0000	0.0000
2024/08/28	2044	08/05/2025	11.65 Call	Bond Future	4032.9400	4.0329	4037.5900	4.0376	0.115	0.0000	0.0000
2024/08/28	2044	08/05/2025	11.65 Put	Bond Future	3042.6100	3.0426	3026.9300	3.0269	0.515	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	
2024/08/28	2044	08/05/2025	10.92 Put	Bond Future	5580.8200	5.5808	5561.5300	5.5615	0.346	0.0000	0.0000
2024/08/28	2044	08/05/2025	10.92 Call	Bond Future	1821.8100	1.8218	1822.8500	1.8229	0.057	0.0000	0.0000
2024/08/28	2044	08/05/2025		Bond Future	11.4920	81.5219	11.4888	81.5423	0.028	0.0000	0.0000
2024/08/28	2044	08/05/2025	12.72 Call	Bond Future	8415.2900	8.4153	8425.9000	8.4259	0.126	0.0000	0.0000
2024/08/28	2044	08/05/2025	12.72 Put	Bond Future	1218.1800	1.2182	1208.4600	1.2085	0.798	0.0000	0.0000
2024/08/28	2044	07/08/2025		Bond Future	11.6050	78.7400	11.6014	78.7620	0.030	0.0000	0.0000
2024/08/28	2044	07/08/2025	13.34 Call	Bond Future	11004.2400	11.0042	11017.5700	11.0176	0.121	0.0000	0.0000
2024/08/28	2044	07/08/2025	13.34 Put	Bond Future	1302.2100	1.3022	1293.5600	1.2936	0.664	0.0000	0.0000
2024/08/28	2044	06/11/2025		Bond Future	11.7194	80.2617	11.7156	80.2852	0.033	0.0000	0.0000
2024/08/28	2044	06/11/2025	11.88 Call	Bond Future	5294.2700	5.2943	5301.9900	5.3020	0.146	0.0000	0.0000
2024/08/28	2044	06/11/2025	11.88 Put	Bond Future	4321.2900	4.3213	4305.5600	4.3056	0.364	0.0000	0.0000
2024/08/28	2046	07/11/2024		Bond Future	120.1669	120.1669	119.7822	119.7822	0.320	0.0000	0.0000
2024/08/28	2046	06/02/2025		Bond Future	122.7061	122.7061	122.3148	122.3148	0.319	0.0000	0.0000
2024/08/28	2046	06/02/2025	114.01 Call	Bond Future	8696.0600	8.6961	8304.7800	8.3048	4.500	0.0000	0.0000
2024/08/28	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/28	2046	08/05/2025		Bond Future	122.9378	122.9378	122.5414	122.5414	0.322	0.0000	0.0000
2024/08/28	2046	08/05/2025	121.97 Call	Bond Future	967.8000	0.9678	571.3500	0.5714	40.964	0.0000	0.0000
2024/08/28	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/28	2046	07/08/2025		Bond Future	125.3882	125.3882	124.9856	124.9856	0.321	0.0000	0.0000
2024/08/28	2046	07/08/2025	118.69 Call	Bond Future	6698.2200	6.6982	6295.6400	6.2956	6.010	0.0000	0.0000
2024/08/28	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/28	2046	06/11/2025		Bond Future	125.5639	125.5639	125.1551	125.1551	0.326	0.0000	0.0000
2024/08/28	2046	06/11/2025	125.41 Call	Bond Future	153.9000	0.1539	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/08/28	2046	06/11/2025	125.41 Put	Bond Future	0.0000	0.0000	254.8900	0.2549	100.000	0.0000	0.0000
2024/08/28	2050	07/11/2024		Bond Future	121.4781	121.4781	122.6981	122.6981	1.004	0.0000	0.0000
2024/08/28	2050	06/02/2025		Bond Future	121.6907	121.6907	122.9382	122.9382	1.025	0.0000	0.0000
2024/08/28	2050	06/02/2025	115.60 Call	Bond Future	6090.7100	6.0907	7338.2000	7.3382	20.482	0.0000	0.0000
2024/08/28	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/28	2050	08/05/2025		Bond Future	124.1455	124.1455	125.4206	125.4206	1.027	0.0000	0.0000
2024/08/28	2050	08/05/2025	121.16 Call	Bond Future	2985.4600	2.9855	4260.5600	4.2606	42.710	0.0000	0.0000
2024/08/28	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/28	2050	07/08/2025		Bond Future	124.2175	124.2175	125.5200	125.5200	1.049	0.0000	0.0000
2024/08/28	2050	07/08/2025	119.89 Call	Bond Future	4327.4600	4.3275	5629.9500	5.6300	30.098	0.0000	0.0000
2024/08/28	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/28	2050	06/11/2025		Bond Future	126.6550	126.6550	127.9849	127.9849	1.050	0.0000	0.0000
2024/08/28	2050	06/11/2025	124.42 Call	Bond Future	2235.0100	2.2350	3564.9100	3.5649	59.503	0.0000	0.0000
2024/08/28	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
2024/08/28	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/28	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/28	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/28	AL37	07/11/2024		Index Future	1047.5280	1047.5280	1045.3410	0.209	0.0000	0.0000
2024/08/28	AL37	06/02/2025		Index Future	1069.4220	1069.4220	1067.1940	0.208	0.0000	0.0000
2024/08/28	AL37	08/05/2025		Index Future	1090.7780	1090.7780	1088.5120	0.208	0.0000	0.0000
2024/08/28	AL37	07/08/2025		Index Future	1112.3120	1112.3120	1110.0060	0.207	0.0000	0.0000
2024/08/28	AL37	06/11/2025		Index Future	1133.9530	1133.9530	1131.6070	0.207	0.0000	0.0000
2024/08/28	AL7T	07/11/2024		Index Future	1247.8230	1247.8230	1244.3860	0.275	0.0000	0.0000
2024/08/28	AL7T	06/02/2025		Index Future	1273.9030	1273.9030	1270.4000	0.275	0.0000	0.0000
2024/08/28	AL7T	08/05/2025		Index Future	1299.3430	1299.3430	1295.7780	0.274	0.0000	0.0000
2024/08/28	AL7T	07/08/2025		Index Future	1324.9940	1324.9940	1321.3650	0.274	0.0000	0.0000
2024/08/28	AL7T	06/11/2025		Index Future	1350.7720	1350.7720	1347.0780	0.273	0.0000	0.0000
2024/08/28	ALBI	07/11/2024		Index Future	1077.5610	1077.5610	1075.9270	0.152	0.0000	0.0000
2024/08/28	ALBI	06/02/2025		Index Future	1100.0820	1100.0820	1098.4190	0.151	0.0000	0.0000
2024/08/28	ALBI	08/05/2025		Index Future	1122.0500	1122.0500	1120.3620	0.150	0.0000	0.0000
2024/08/28	ALBI	07/08/2025		Index Future	1144.2020	1144.2020	1142.4850	0.150	0.0000	0.0000
2024/08/28	ALBI	06/11/2025		Index Future	1166.4630	1166.4630	1164.7170	0.150	0.0000	0.0000
2024/08/28	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/28	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/28	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/28	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/28	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/28	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/28	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2024/08/28	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/28	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/28	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/28	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	
2024/08/28	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/28	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/28	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/08/28	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/28	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/28	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/28	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/28	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/28	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/08/28	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/28	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/28	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/28	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/28	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/28	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/28	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/28	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/28	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/28	ES33	07/11/2024		Bond Future	11.3312	80.1305	11.3535	80.0256	0.197	0.0000	0.0000
2024/08/28	ES33	06/02/2025		Bond Future	11.4519	81.8236	11.4750	81.7176	0.201	0.0000	0.0000
2024/08/28	ES33	06/02/2025	13.34 Call	Bond Future	8092.0500	8.0921	7986.0300	7.9860	1.310	0.0000	0.0000
2024/08/28	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/28	ES33	08/05/2025		Bond Future	11.5917	79.6733	11.6154	79.5669	0.205	0.0000	0.0000
2024/08/28	ES33	08/05/2025	12.73 Call	Bond Future	4901.3500	4.9014	4794.8600	4.7949	2.173	0.0000	0.0000
2024/08/28	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/28	ES33	07/08/2025		Bond Future	11.7429	81.2592	11.7674	81.1518	0.209	0.0000	0.0000
2024/08/28	ES33	07/08/2025	13.56 Call	Bond Future	7454.5600	7.4546	7347.1500	7.3472	1.441	0.0000	0.0000
2024/08/28	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/28	ES33	06/11/2025		Bond Future	11.9151	79.0531	11.9406	78.9448	0.214	0.0000	0.0000

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
2024/08/28	ES33	06/11/2025	12.01	Call	Bond Future		402.9100	0.4029	294.5600	0.2946	26.892	0.0000	0.0000
2024/08/28	ES33	06/11/2025	12.01	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/28	ES42	07/11/2024			Bond Future		11.7051	76.7891	11.7020	76.8079	0.027	0.0000	0.0000
2024/08/28	ES42	06/02/2025			Bond Future		11.8053	78.4108	11.8019	78.4311	0.029	0.0000	0.0000
2024/08/28	ES42	06/02/2025	13.71	Call	Bond Future		10017.2700	10.0173	10037.5800	10.0376	0.203	0.0000	0.0000
2024/08/28	ES42	06/02/2025	13.71	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/28	ES42	08/05/2025			Bond Future		11.9239	75.7243	11.9200	75.7466	0.032	0.0000	0.0000
2024/08/28	ES42	08/05/2025	13.25	Call	Bond Future		7093.3900	7.0934	7115.7200	7.1157	0.315	0.0000	0.0000
2024/08/28	ES42	08/05/2025	13.25	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/28	ES42	07/08/2025			Bond Future		12.0474	77.2290	12.0432	77.2530	0.035	0.0000	0.0000
2024/08/28	ES42	07/08/2025	13.79	Call	Bond Future		8956.8400	8.9568	8980.7800	8.9808	0.267	0.0000	0.0000
2024/08/28	ES42	07/08/2025	13.79	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/28	ES42	06/11/2025			Bond Future		12.1830	74.4748	12.1784	74.5003	0.038	0.0000	0.0000
2024/08/28	ES42	06/11/2025	12.39	Call	Bond Future		1140.8600	1.1409	1166.3700	1.1664	2.236	0.0000	0.0000
2024/08/28	ES42	06/11/2025	12.39	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/28	GOVI	07/11/2024	948.79	Call	GOVI		1123820.0000	112.3820	1106970.0000	110.6970	1.499	0.0000	0.0000
2024/08/28	GOVI	07/11/2024	948.79	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/28	GOVI	07/11/2024	948.80	Call	GOVI		1123720.0000	112.3720	1106870.0000	110.6870	1.499	0.0000	0.0000
2024/08/28	GOVI	07/11/2024	948.80	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/28	GOVI	07/11/2024	948.78	Call	GOVI		1123920.0000	112.3920	1107070.0000	110.7070	1.499	0.0000	0.0000
2024/08/28	GOVI	07/11/2024	948.78	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/28	GOVI	07/11/2024			GOVI		1061.1720	1061.1720	1059.4870	1059.4870	0.159	0.0000	0.0000
2024/08/28	GOVI	06/02/2025			GOVI		1083.3500	1083.3500	1081.6350	1081.6350	0.158	0.0000	0.0000
2024/08/28	GOVI	06/02/2025	972.00	Call	GOVI		1113500.0000	111.3500	1096350.0000	109.6350	1.540	0.0000	0.0000
2024/08/28	GOVI	06/02/2025	972.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/28	GOVI	08/05/2025			GOVI		1104.9850	1104.9850	1103.2430	1103.2430	0.158	0.0000	0.0000
2024/08/28	GOVI	08/05/2025	1,022.00	Call	GOVI		829850.0000	82.9850	812430.0000	81.2430	2.099	0.0000	0.0000
2024/08/28	GOVI	08/05/2025	1,022.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/28	GOVI	07/08/2025			GOVI		1126.7990	1126.7990	1125.0280	1125.0280	0.157	0.0000	0.0000
2024/08/28	GOVI	07/08/2025	1,011.00	Call	GOVI		1157990.0000	115.7990	1140280.0000	114.0280	1.529	0.0000	0.0000
2024/08/28	GOVI	07/08/2025	1,011.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/28	GOVI	06/11/2025			GOVI		1148.7210	1148.7210	1146.9200	1146.9200	0.157	0.0000	0.0000
2024/08/28	GOVI	06/11/2025	1,112.00	Call	GOVI		367210.0000	36.7210	349200.0000	34.9200	4.905	0.0000	0.0000
2024/08/28	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	
2024/08/28	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/08/28	IGOV	07/11/2024		Index Future	370.8740	370.8740	371.8640	371.8640	0.267	0.0000	0.0000
2024/08/28	IGOV	06/02/2025		Index Future	378.7150	378.7150	379.7270	379.7270	0.267	0.0000	0.0000
2024/08/28	IGOV	08/05/2025		Index Future	386.3650	386.3650	387.4000	387.4000	0.268	0.0000	0.0000
2024/08/28	IGOV	07/08/2025		Index Future	394.0790	394.0790	395.1360	395.1360	0.268	0.0000	0.0000
2024/08/28	IGOV	06/11/2025		Index Future	401.8300	401.8300	402.9100	402.9100	0.269	0.0000	0.0000
2024/08/28	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/08/28	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/08/28	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/08/28	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/08/28	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/08/28	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/08/28	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/08/28	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/08/28	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/08/28	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/08/28	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/08/28	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/08/28	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/08/28	JBAF	21/08/2024		Jibar Tradeable Future	8.3250	8.3250	8.3250	91.6750	0.000	0.0000	0.0000
2024/08/28	JBAF	18/09/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/08/28	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/08/28	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/08/28	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/08/28	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/08/28	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/08/28	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/08/28	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/08/28	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/08/28	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/08/28	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	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/08/28	R035	07/11/2024	11.10 Call	Bond Future	3514.6600	3.5147	3403.7100	3.4037	3.157	0.0000	0.0000
2024/08/28	R035	07/11/2024	11.10 Put	Bond Future	579.4700	0.5795	601.9100	0.6019	3.873	0.0000	0.0000
2024/08/28	R035	07/11/2024	13.23 Call	Bond Future	13605.5300	13.6055	13472.1800	13.4722	0.980	0.0000	0.0000
2024/08/28	R035	07/11/2024	13.23 Put	Bond Future	2.6600	0.0027	2.7000	0.0027	1.504	0.0000	0.0000
2024/08/28	R035	07/11/2024	12.20 Put	Bond Future	50.7100	0.0507	52.2600	0.0523	3.057	0.0000	0.0000
2024/08/28	R035	07/11/2024	12.20 Call	Bond Future	8737.3900	8.7374	8605.5500	8.6056	1.509	0.0000	0.0000
2024/08/28	R035	07/11/2024		Bond Future	10.5765	91.2405	10.5998	91.1071	0.220	0.0000	0.0000
2024/08/28	R035	07/11/2024	12.18 Call	Bond Future	8640.0500	8.6401	8508.3000	8.5083	1.525	0.0000	0.0000
2024/08/28	R035	07/11/2024	12.18 Put	Bond Future	53.1600	0.0532	54.8000	0.0548	3.085	0.0000	0.0000
2024/08/28	R035	07/11/2024	12.19 Call	Bond Future	8688.7300	8.6887	8556.9400	8.5569	1.517	0.0000	0.0000
2024/08/28	R035	07/11/2024	12.19 Put	Bond Future	51.9200	0.0519	53.5200	0.0535	3.082	0.0000	0.0000
2024/08/28	R035	07/11/2024	12.17 Call	Bond Future	8591.3500	8.5914	8459.6500	8.4597	1.533	0.0000	0.0000
2024/08/28	R035	07/11/2024	12.17 Put	Bond Future	54.4200	0.0544	56.1100	0.0561	3.105	0.0000	0.0000
2024/08/28	R035	06/02/2025		Bond Future	10.6631	93.1466	10.6872	93.0116	0.225	0.0000	0.0000
2024/08/28	R035	06/02/2025	12.41 Call	Bond Future	9428.8300	9.4288	9302.2100	9.3022	1.343	0.0000	0.0000
2024/08/28	R035	06/02/2025	12.41 Put	Bond Future	303.3100	0.3033	311.6800	0.3117	2.760	0.0000	0.0000
2024/08/28	R035	06/02/2025	11.30 Call	Bond Future	4641.8800	4.6419	4538.3500	4.5384	2.230	0.0000	0.0000
2024/08/28	R035	06/02/2025	11.30 Put	Bond Future	1157.4900	1.1575	1188.9500	1.1890	2.718	0.0000	0.0000
2024/08/28	R035	06/02/2025	10.65 Call	Bond Future	2346.2600	2.3463	2271.0000	2.2710	3.208	0.0000	0.0000
2024/08/28	R035	06/02/2025	10.65 Put	Bond Future	2420.1100	2.4201	2479.8400	2.4798	2.468	0.0000	0.0000
2024/08/28	R035	06/02/2025	10.34 Put	Bond Future	3356.5000	3.3565	3433.0600	3.4331	2.281	0.0000	0.0000
2024/08/28	R035	06/02/2025	10.34 Call	Bond Future	1514.8200	1.5148	1456.3900	1.4564	3.857	0.0000	0.0000
2024/08/28	R035	08/05/2025	11.70 Call	Bond Future	6224.7300	6.2247	6118.0300	6.1180	1.714	0.0000	0.0000
2024/08/28	R035	08/05/2025	11.70 Put	Bond Future	1265.6500	1.2657	1294.8900	1.2949	2.310	0.0000	0.0000
2024/08/28	R035	08/05/2025	10.95 Call	Bond Future	3507.5200	3.5075	3424.6200	3.4246	2.363	0.0000	0.0000
2024/08/28	R035	08/05/2025	10.95 Put	Bond Future	2488.7300	2.4887	2541.7700	2.5418	2.131	0.0000	0.0000
2024/08/28	R035	08/05/2025	10.44 Put	Bond Future	3872.2500	3.8723	3946.5900	3.9466	1.920	0.0000	0.0000
2024/08/28	R035	08/05/2025	10.44 Call	Bond Future	2067.1700	2.0672	2005.5700	2.0056	2.980	0.0000	0.0000
2024/08/28	R035	08/05/2025	13.35 Call	Bond Future	13060.4400	13.0604	12930.5600	12.9306	0.994	0.0000	0.0000
2024/08/28	R035	08/05/2025	13.35 Put	Bond Future	246.0300	0.2460	252.0900	0.2521	2.463	0.0000	0.0000
2024/08/28	R035	08/05/2025	12.70 Call	Bond Future	10351.8200	10.3518	10227.8900	10.2279	1.197	0.0000	0.0000
2024/08/28	R035	08/05/2025	12.70 Put	Bond Future	505.6100	0.5056	517.6200	0.5176	2.375	0.0000	0.0000
2024/08/28	R035	08/05/2025	11.46 Put	Bond Future	1574.2500	1.5743	1609.9500	1.6100	2.268	0.0000	0.0000
2024/08/28	R035	08/05/2025	11.46 Call	Bond Future	5299.0800	5.2991	5198.8400	5.1988	1.892	0.0000	0.0000
2024/08/28	R035	08/05/2025		Bond Future	10.7635	90.4922	10.7882	90.3562	0.230	0.0000	0.0000
2024/08/28	R035	08/05/2025	11.78 Call	Bond Future	6541.4900	6.5415	6432.8600	6.4329	1.661	0.0000	0.0000
2024/08/28	R035	08/05/2025	11.78 Put	Bond Future	1176.4200	1.1764	1203.7300	1.2037	2.321	0.0000	0.0000
2024/08/28	R035	07/08/2025		Bond Future	10.8735	92.2737	10.8991	92.1365	0.235	0.0000	0.0000
2024/08/28	R035	07/08/2025	12.65 Call	Bond Future	9945.0300	9.9450	9827.8100	9.8278	1.179	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	
2024/08/28	R035	07/08/2025	12.65 Put	Bond Future	1043.0300	1.0430	1063.0900	1.0631	1.923	0.0000	0.0000
2024/08/28	R035	06/11/2025		Bond Future	11.0001	89.5533	11.0266	89.4146	0.240	0.0000	0.0000
2024/08/28	R035	06/11/2025	11.20 Call	Bond Future	4547.5500	4.5476	4465.1700	4.4652	1.812	0.0000	0.0000
2024/08/28	R035	06/11/2025	11.20 Put	Bond Future	3505.2000	3.5052	3561.5600	3.5616	1.608	0.0000	0.0000
2024/08/28	R053	07/11/2024		Bond Future	11.2461	104.5627	11.2281	104.7202	0.160	0.0000	0.0000
2024/08/28	R053	07/11/2024	12.80 Call	Bond Future	12247.9700	12.2480	12395.4700	12.3955	1.204	0.0000	0.0000
2024/08/28	R053	07/11/2024	12.80 Put	Bond Future	117.8900	0.1179	107.8300	0.1078	8.533	0.0000	0.0000
2024/08/28	R053	07/11/2024	12.81 Call	Bond Future	12315.0900	12.3151	12462.7700	12.4628	1.199	0.0000	0.0000
2024/08/28	R053	07/11/2024	12.81 Put	Bond Future	115.4500	0.1155	105.5700	0.1056	8.558	0.0000	0.0000
2024/08/28	R053	07/11/2024	12.79 Call	Bond Future	12180.7600	12.1808	12328.0900	12.3281	1.210	0.0000	0.0000
2024/08/28	R053	07/11/2024	12.79 Put	Bond Future	120.3300	0.1203	110.1000	0.1101	8.502	0.0000	0.0000
2024/08/28	R053	06/02/2025		Bond Future	11.3287	106.7464	11.3099	106.9086	0.166	0.0000	0.0000
2024/08/28	R053	06/02/2025	12.94 Call	Bond Future	13001.3900	13.0014	13139.3400	13.1393	1.061	0.0000	0.0000
2024/08/28	R053	06/02/2025	12.94 Put	Bond Future	635.2900	0.6353	611.0100	0.6110	3.822	0.0000	0.0000
2024/08/28	R053	08/05/2025		Bond Future	11.4254	103.0053	11.4056	103.1729	0.173	0.0000	0.0000
2024/08/28	R053	08/05/2025	12.64 Call	Bond Future	11063.7200	11.0637	11189.7200	11.1897	1.139	0.0000	0.0000
2024/08/28	R053	08/05/2025	12.64 Put	Bond Future	1625.6600	1.6257	1584.0000	1.5840	2.563	0.0000	0.0000
2024/08/28	R053	07/08/2025		Bond Future	11.5276	105.0308	11.5070	105.2034	0.179	0.0000	0.0000
2024/08/28	R053	07/08/2025	13.17 Call	Bond Future	13876.1000	13.8761	14011.3500	14.0114	0.975	0.0000	0.0000
2024/08/28	R053	07/08/2025	13.17 Put	Bond Future	1679.4300	1.6794	1642.0800	1.6421	2.224	0.0000	0.0000
2024/08/28	R053	06/11/2025		Bond Future	11.6389	101.1981	11.6173	101.3755	0.186	0.0000	0.0000
2024/08/28	R053	06/11/2025	11.76 Call	Bond Future	6537.4500	6.5375	6629.5300	6.6295	1.409	0.0000	0.0000
2024/08/28	R053	06/11/2025	11.76 Put	Bond Future	5553.6200	5.5536	5468.3400	5.4683	1.536	0.0000	0.0000
2024/08/28	R186	07/11/2024	9.14 Call	Bond Future	2116.4300	2.1164	2071.2500	2.0713	2.135	0.0000	0.0000
2024/08/28	R186	07/11/2024	9.14 Put	Bond Future	36.7400	0.0367	38.5200	0.0385	4.845	0.0000	0.0000
2024/08/28	R186	07/11/2024	9.15 Call	Bond Future	2134.6300	2.1346	2089.4000	2.0894	2.119	0.0000	0.0000
2024/08/28	R186	07/11/2024	9.15 Put	Bond Future	35.8400	0.0358	37.5700	0.0376	4.827	0.0000	0.0000
2024/08/28	R186	07/11/2024	9.13 Call	Bond Future	2098.2500	2.0983	2053.1200	2.0531	2.151	0.0000	0.0000
2024/08/28	R186	07/11/2024	9.13 Put	Bond Future	37.6700	0.0377	39.5000	0.0395	4.858	0.0000	0.0000
2024/08/28	R186	07/11/2024		Bond Future	8.0657	108.7446	8.0897	108.6976	0.297	0.0000	0.0000
2024/08/28	R186	06/02/2025		Bond Future	8.0073	105.7028	8.0339	105.6562	0.333	0.0000	0.0000
2024/08/28	R186	06/02/2025	9.03 Call	Bond Future	1947.9800	1.9480	1908.2300	1.9082	2.041	0.0000	0.0000
2024/08/28	R186	06/02/2025	9.03 Put	Bond Future	184.3200	0.1843	191.0900	0.1911	3.673	0.0000	0.0000
2024/08/28	R186	08/05/2025		Bond Future	8.0004	107.8084	8.0302	107.7631	0.373	0.0000	0.0000
2024/08/28	R186	08/05/2025	8.47 Call	Bond Future	1177.6500	1.1777	1147.0900	1.1471	2.595	0.0000	0.0000
2024/08/28	R186	08/05/2025	8.47 Put	Bond Future	467.3100	0.4673	482.1000	0.4821	3.165	0.0000	0.0000
2024/08/28	R186	07/08/2025		Bond Future	8.0067	104.6197	8.0413	104.5751	0.431	0.0000	0.0000
2024/08/28	R186	07/08/2025	9.68 Call	Bond Future	2247.3400	2.2473	2207.7200	2.2077	1.763	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	
2024/08/28	R186	07/08/2025	9.68 Put	Bond Future	114.7400	0.1147	119.7700	0.1198	4.384	0.0000	0.0000
2024/08/28	R186	07/08/2025	10.25 Call	Bond Future	2894.1700	2.8942	2851.9500	2.8520	1.459	0.0000	0.0000
2024/08/28	R186	07/08/2025	10.25 Put	Bond Future	49.2200	0.0492	51.6500	0.0517	4.937	0.0000	0.0000
2024/08/28	R186	07/08/2025	9.22 Put	Bond Future	209.5500	0.2096	217.8200	0.2178	3.947	0.0000	0.0000
2024/08/28	R186	07/08/2025	9.22 Call	Bond Future	1762.0800	1.7621	1725.7000	1.7257	2.065	0.0000	0.0000
2024/08/28	R186	06/11/2025		Bond Future	8.0417	106.6447	8.0832	106.6006	0.516	0.0000	0.0000
2024/08/28	R186	06/11/2025	8.13 Call	Bond Future	694.9500	0.6950	671.2600	0.6713	3.409	0.0000	0.0000
2024/08/28	R186	06/11/2025	8.13 Put	Bond Future	601.1700	0.6012	621.5600	0.6216	3.392	0.0000	0.0000
2024/08/28	R202	07/11/2024		Bond Future	270.9455	270.9455	270.9019	270.9019	0.016	0.0000	0.0000
2024/08/28	R202	06/02/2025		Bond Future	271.4639	271.4639	271.4229	271.4229	0.015	0.0000	0.0000
2024/08/28	R202	06/02/2025	266.79 Call	Bond Future	4673.8800	4.6739	4632.9200	4.6329	0.876	0.0000	0.0000
2024/08/28	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/28	R202	08/05/2025		Bond Future	276.9410	276.9410	276.9045	276.9045	0.013	0.0000	0.0000
2024/08/28	R202	08/05/2025	272.31 Call	Bond Future	4630.9800	4.6310	4594.4900	4.5945	0.788	0.0000	0.0000
2024/08/28	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/28	R202	07/08/2025		Bond Future	277.1490	277.1490	277.1162	277.1162	0.012	0.0000	0.0000
2024/08/28	R202	07/08/2025	271.60 Call	Bond Future	5549.0200	5.5490	5516.1500	5.5162	0.592	0.0000	0.0000
2024/08/28	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/28	R202	06/11/2025		Bond Future	282.5888	282.5888	282.5590	282.5590	0.011	0.0000	0.0000
2024/08/28	R202	06/11/2025	275.64 Call	Bond Future	6948.8100	6.9488	6919.0000	6.9190	0.429	0.0000	0.0000
2024/08/28	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/28	R209	07/11/2024		Bond Future	10.7217	71.7208	10.7450	71.6009	0.217	0.0000	0.0000
2024/08/28	R209	07/11/2024	12.22 Call	Bond Future	7252.8100	7.2528	7134.9300	7.1349	1.625	0.0000	0.0000
2024/08/28	R209	07/11/2024	12.22 Put	Bond Future	63.9900	0.0640	66.0200	0.0660	3.172	0.0000	0.0000
2024/08/28	R209	07/11/2024	12.23 Call	Bond Future	7295.9300	7.2959	7178.0000	7.1780	1.616	0.0000	0.0000
2024/08/28	R209	07/11/2024	12.23 Put	Bond Future	62.5300	0.0625	64.5100	0.0645	3.166	0.0000	0.0000
2024/08/28	R209	07/11/2024	12.21 Call	Bond Future	7209.6700	7.2097	7091.8500	7.0919	1.634	0.0000	0.0000
2024/08/28	R209	07/11/2024	12.21 Put	Bond Future	65.4800	0.0655	67.5700	0.0676	3.192	0.0000	0.0000
2024/08/28	R209	06/02/2025		Bond Future	10.8000	73.2188	10.8240	73.0973	0.222	0.0000	0.0000
2024/08/28	R209	06/02/2025	12.44 Call	Bond Future	8029.3400	8.0293	7916.5000	7.9165	1.405	0.0000	0.0000
2024/08/28	R209	06/02/2025	12.44 Put	Bond Future	318.4900	0.3185	327.1300	0.3271	2.713	0.0000	0.0000
2024/08/28	R209	08/05/2025		Bond Future	10.8952	71.5233	10.9198	71.4009	0.225	0.0000	0.0000
2024/08/28	R209	08/05/2025	11.89 Call	Bond Future	5843.5300	5.8435	5746.0400	5.7460	1.668	0.0000	0.0000
2024/08/28	R209	08/05/2025	11.89 Put	Bond Future	1100.0200	1.1000	1124.9300	1.1249	2.265	0.0000	0.0000
2024/08/28	R209	07/08/2025		Bond Future	10.9975	72.9309	11.0227	72.8071	0.230	0.0000	0.0000
2024/08/28	R209	07/08/2025	12.68 Call	Bond Future	8672.8400	8.6728	8568.1400	8.5681	1.207	0.0000	0.0000
2024/08/28	R209	07/08/2025	12.68 Put	Bond Future	1020.2400	1.0202	1039.3200	1.0393	1.870	0.0000	0.0000
2024/08/28	R209	06/11/2025		Bond Future	11.1108	71.1905	11.1369	71.0653	0.234	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	
2024/08/28	R209	06/11/2025	11.27 Call	Bond Future	4061.2300	4.0612	3987.4300	3.9874	1.817	0.0000	0.0000
2024/08/28	R209	06/11/2025	11.27 Put	Bond Future	3300.0100	3.3000	3351.4100	3.3514	1.558	0.0000	0.0000
2024/08/28	R210	07/11/2024		Bond Future	242.8502	242.8502	242.7998	242.7998	0.021	0.0000	0.0000
2024/08/28	R210	06/02/2025		Bond Future	247.9819	247.9819	247.9336	247.9336	0.019	0.0000	0.0000
2024/08/28	R210	06/02/2025	239.61 Call	Bond Future	8371.8500	8.3719	8323.5800	8.3236	0.577	0.0000	0.0000
2024/08/28	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/28	R210	08/05/2025		Bond Future	249.5843	249.5843	249.5401	249.5401	0.018	0.0000	0.0000
2024/08/28	R210	08/05/2025	248.03 Call	Bond Future	1554.2800	1.5543	1510.1200	1.5101	2.841	0.0000	0.0000
2024/08/28	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/28	R210	07/08/2025		Bond Future	254.5605	254.5605	254.5191	254.5191	0.016	0.0000	0.0000
2024/08/28	R210	07/08/2025	248.44 Call	Bond Future	6120.4700	6.1205	6079.0500	6.0791	0.677	0.0000	0.0000
2024/08/28	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/28	R210	06/11/2025		Bond Future	256.0946	256.0946	256.0557	256.0557	0.015	0.0000	0.0000
2024/08/28	R210	06/11/2025	252.14 Call	Bond Future	3954.5700	3.9546	3915.6700	3.9157	0.984	0.0000	0.0000
2024/08/28	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/28	R213	07/11/2024		Bond Future	9.5602	89.4838	9.6002	89.3122	0.418	0.0000	0.0000
2024/08/28	R213	07/11/2024	11.22 Call	Bond Future	6829.3100	6.8293	6660.5700	6.6606	2.471	0.0000	0.0000
2024/08/28	R213	07/11/2024	11.22 Put	Bond Future	33.7800	0.0338	36.6400	0.0366	8.467	0.0000	0.0000
2024/08/28	R213	07/11/2024	11.23 Call	Bond Future	6867.4700	6.8675	6698.6700	6.6987	2.458	0.0000	0.0000
2024/08/28	R213	07/11/2024	11.23 Put	Bond Future	33.0100	0.0330	35.8100	0.0358	8.482	0.0000	0.0000
2024/08/28	R213	07/11/2024	11.21 Call	Bond Future	6791.1300	6.7911	6622.4600	6.6225	2.484	0.0000	0.0000
2024/08/28	R213	07/11/2024	11.21 Put	Bond Future	34.5600	0.0346	37.4900	0.0375	8.478	0.0000	0.0000
2024/08/28	R213	06/02/2025		Bond Future	9.6216	91.3533	9.6633	91.1792	0.434	0.0000	0.0000
2024/08/28	R213	06/02/2025	11.35 Call	Bond Future	7032.5000	7.0325	6869.7700	6.8698	2.314	0.0000	0.0000
2024/08/28	R213	06/02/2025	11.35 Put	Bond Future	175.8600	0.1759	187.1400	0.1871	6.414	0.0000	0.0000
2024/08/28	R213	08/05/2025		Bond Future	9.7018	89.6165	9.7454	89.4408	0.450	0.0000	0.0000
2024/08/28	R213	08/05/2025	10.52 Call	Bond Future	4206.0900	4.2061	4075.1700	4.0752	3.113	0.0000	0.0000
2024/08/28	R213	08/05/2025	10.52 Put	Bond Future	979.3400	0.9793	1024.1600	1.0242	4.577	0.0000	0.0000
2024/08/28	R213	07/08/2025		Bond Future	9.7937	91.3817	9.8395	91.2038	0.467	0.0000	0.0000
2024/08/28	R213	07/08/2025	11.66 Call	Bond Future	7522.5400	7.5225	7369.8900	7.3699	2.029	0.0000	0.0000
2024/08/28	R213	07/08/2025	11.66 Put	Bond Future	607.9300	0.6079	633.2000	0.6332	4.157	0.0000	0.0000
2024/08/28	R213	06/11/2025		Bond Future	9.9086	89.5978	9.9567	89.4176	0.486	0.0000	0.0000
2024/08/28	R213	06/11/2025	10.05 Call	Bond Future	2967.8600	2.9679	2867.3300	2.8673	3.387	0.0000	0.0000
2024/08/28	R213	06/11/2025	10.05 Put	Bond Future	2439.7100	2.4397	2519.3500	2.5194	3.264	0.0000	0.0000
2024/08/28	R214	07/11/2024		Bond Future	11.0690	67.1430	11.0666	67.1562	0.022	0.0000	0.0000
2024/08/28	R214	07/11/2024	12.61 Call	Bond Future	7766.9900	7.7670	7777.3800	7.7774	0.134	0.0000	0.0000
2024/08/28	R214	07/11/2024	12.61 Put	Bond Future	60.6000	0.0606	57.8600	0.0579	4.521	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	
2024/08/28	R214	07/11/2024	12.62 Call	Bond Future	7811.0600	7.8111	7821.5000	7.8215	0.134	0.0000	0.0000
2024/08/28	R214	07/11/2024	12.62 Put	Bond Future	59.2400	0.0592	56.5500	0.0566	4.541	0.0000	0.0000
2024/08/28	R214	07/11/2024	12.60 Call	Bond Future	7722.9100	7.7229	7733.2600	7.7333	0.134	0.0000	0.0000
2024/08/28	R214	07/11/2024	12.60 Put	Bond Future	61.9900	0.0620	59.2100	0.0592	4.485	0.0000	0.0000
2024/08/28	R214	06/02/2025		Bond Future	11.1498	68.5458	11.1472	68.5601	0.024	0.0000	0.0000
2024/08/28	R214	06/02/2025	12.71 Call	Bond Future	8074.3400	8.0743	8083.2000	8.0832	0.110	0.0000	0.0000
2024/08/28	R214	06/02/2025	12.71 Put	Bond Future	369.1500	0.3692	363.7400	0.3637	1.466	0.0000	0.0000
2024/08/28	R214	06/02/2025	13.63 Call	Bond Future	11721.8700	11.7219	11733.9200	11.7339	0.103	0.0000	0.0000
2024/08/28	R214	06/02/2025	13.63 Put	Bond Future	105.3600	0.1054	103.1400	0.1031	2.107	0.0000	0.0000
2024/08/28	R214	06/02/2025	12.25 Put	Bond Future	638.1400	0.6381	630.5300	0.6305	1.193	0.0000	0.0000
2024/08/28	R214	06/02/2025	12.25 Call	Bond Future	6220.9500	6.2210	6227.6100	6.2276	0.107	0.0000	0.0000
2024/08/28	R214	06/02/2025	11.75 Put	Bond Future	1150.7000	1.1507	1140.2000	1.1402	0.912	0.0000	0.0000
2024/08/28	R214	06/02/2025	11.75 Call	Bond Future	4288.9600	4.2890	4292.7300	4.2927	0.088	0.0000	0.0000
2024/08/28	R214	08/05/2025		Bond Future	11.2401	66.6082	11.2371	66.6240	0.026	0.0000	0.0000
2024/08/28	R214	08/05/2025	12.40 Call	Bond Future	6782.7500	6.7828	6790.8300	6.7908	0.119	0.0000	0.0000
2024/08/28	R214	08/05/2025	12.40 Put	Bond Future	988.9100	0.9889	981.1400	0.9811	0.786	0.0000	0.0000
2024/08/28	R214	07/08/2025		Bond Future	11.3369	67.9196	11.3337	67.9367	0.029	0.0000	0.0000
2024/08/28	R214	07/08/2025	12.97 Call	Bond Future	8956.3800	8.9564	8966.3600	8.9664	0.111	0.0000	0.0000
2024/08/28	R214	07/08/2025	12.97 Put	Bond Future	1123.8500	1.1239	1116.6700	1.1167	0.639	0.0000	0.0000
2024/08/28	R214	06/11/2025		Bond Future	11.4452	65.9337	11.4416	65.9521	0.031	0.0000	0.0000
2024/08/28	R214	06/11/2025	11.64 Call	Bond Future	4518.5600	4.5186	4524.5000	4.5245	0.131	0.0000	0.0000
2024/08/28	R214	06/11/2025	11.64 Put	Bond Future	3517.1800	3.5172	3504.7100	3.5047	0.355	0.0000	0.0000
2024/08/28	R248	07/11/2024	12.79 Call	Bond Future	9656.8300	9.6568	9703.7200	9.7037	0.486	0.0000	0.0000
2024/08/28	R248	07/11/2024	12.79 Put	Bond Future	82.1100	0.0821	77.2800	0.0773	5.882	0.0000	0.0000
2024/08/28	R248	07/11/2024	12.80 Call	Bond Future	9709.4700	9.7095	9756.4400	9.7564	0.484	0.0000	0.0000
2024/08/28	R248	07/11/2024	12.80 Put	Bond Future	80.4000	0.0804	75.6500	0.0757	5.908	0.0000	0.0000
2024/08/28	R248	07/11/2024	12.78 Call	Bond Future	9604.1700	9.6042	9650.9800	9.6510	0.487	0.0000	0.0000
2024/08/28	R248	07/11/2024	12.78 Put	Bond Future	83.8800	0.0839	78.9700	0.0790	5.854	0.0000	0.0000
2024/08/28	R248	07/11/2024		Bond Future	11.2162	81.4777	11.2086	81.5294	0.068	0.0000	0.0000
2024/08/28	R248	06/02/2025		Bond Future	11.2999	83.1799	11.2918	83.2338	0.071	0.0000	0.0000
2024/08/28	R248	06/02/2025	12.71 Call	Bond Future	9109.1500	9.1092	9150.9700	9.1510	0.459	0.0000	0.0000
2024/08/28	R248	06/02/2025	12.71 Put	Bond Future	545.5900	0.5456	533.5700	0.5336	2.203	0.0000	0.0000
2024/08/28	R248	06/02/2025	10.30 Put	Bond Future	7703.9600	7.7040	7653.6300	7.6536	0.653	0.0000	0.0000
2024/08/28	R248	06/02/2025	10.30 Call	Bond Future	491.0800	0.4911	494.5900	0.4946	0.715	0.0000	0.0000
2024/08/28	R248	06/02/2025	11.00 Put	Bond Future	3879.8000	3.8798	3839.4200	3.8394	1.041	0.0000	0.0000
2024/08/28	R248	06/02/2025	11.00 Call	Bond Future	1826.4600	1.8265	1839.9200	1.8399	0.737	0.0000	0.0000
2024/08/28	R248	06/02/2025	11.70 Call	Bond Future	4374.8700	4.3749	4402.0300	4.4020	0.621	0.0000	0.0000
2024/08/28	R248	06/02/2025	11.70 Put	Bond Future	1769.2600	1.7693	1742.5800	1.7426	1.508	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	
2024/08/28	R248	08/05/2025		Bond Future	11.3925	80.3901	11.3840	80.4466	0.075	0.0000	0.0000
2024/08/28	R248	08/05/2025	12.60 Call	Bond Future	8573.6900	8.5737	8613.0100	8.6130	0.459	0.0000	0.0000
2024/08/28	R248	08/05/2025	12.60 Put	Bond Future	1240.1400	1.2401	1222.9500	1.2230	1.386	0.0000	0.0000
2024/08/28	R248	07/08/2025		Bond Future	11.4919	81.9724	11.4829	82.0312	0.079	0.0000	0.0000
2024/08/28	R248	07/08/2025	13.21 Call	Bond Future	11234.2200	11.2342	11277.8900	11.2779	0.389	0.0000	0.0000
2024/08/28	R248	07/08/2025	13.21 Put	Bond Future	1295.8000	1.2958	1280.6500	1.2807	1.169	0.0000	0.0000
2024/08/28	R248	06/11/2025		Bond Future	11.6022	79.1153	11.5927	79.1763	0.082	0.0000	0.0000
2024/08/28	R248	06/11/2025	11.74 Call	Bond Future	5236.6300	5.2366	5265.3300	5.2653	0.548	0.0000	0.0000
2024/08/28	R248	06/11/2025	11.74 Put	Bond Future	4363.5800	4.3636	4331.2900	4.3313	0.740	0.0000	0.0000
2024/08/28	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/28	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/28	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/28	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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