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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/08/2024 TO 30/08/2024

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
2024/08/30	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/30	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/30	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/30	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/30	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/30	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/30	2025	07/11/2024		Bond Future	185.4696	185.4696	185.4203	0.027	0.0000	0.0000
2024/08/30	2029	07/11/2024		Bond Future	134.4401	134.4401	134.3255	0.085	0.0000	0.0000
2024/08/30	2029	06/02/2025		Bond Future	137.2834	137.2834	137.1427	0.103	0.0000	0.0000
2024/08/30	2029	06/02/2025	132.40 Call	Bond Future	4883.4200	4.8834	4742.6900	2.882	0.0000	0.0000
2024/08/30	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/30	2029	08/05/2025		Bond Future	138.6294	138.6294	138.4838	0.105	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	
2024/08/30	2029	08/05/2025	137.85 Call	Bond Future	779.4400	0.7794	633.7500	0.6338	18.692	0.0000	0.0000
2024/08/30	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/30	2029	07/08/2025		Bond Future	141.3967	141.3967	141.2099	141.2099	0.132	0.0000	0.0000
2024/08/30	2029	07/08/2025	137.41 Call	Bond Future	3986.6600	3.9867	3799.9300	3.7999	4.684	0.0000	0.0000
2024/08/30	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/30	2029	06/11/2025		Bond Future	142.7217	142.7217	142.5007	142.5007	0.155	0.0000	0.0000
2024/08/30	2029	06/11/2025	139.79 Call	Bond Future	2931.7100	2.9317	2710.7300	2.7107	7.538	0.0000	0.0000
2024/08/30	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/30	2030	07/11/2024	10.21 Put	Bond Future	87.9700	0.0880	88.8200	0.0888	0.966	0.0000	0.0000
2024/08/30	2030	07/11/2024	10.21 Call	Bond Future	4254.9800	4.2550	3935.4300	3.9354	7.510	0.0000	0.0000
2024/08/30	2030	07/11/2024	10.71 Put	Bond Future	23.6000	0.0236	22.1700	0.0222	6.059	0.0000	0.0000
2024/08/30	2030	07/11/2024	10.71 Call	Bond Future	6042.5500	6.0426	5720.7200	5.7207	5.326	0.0000	0.0000
2024/08/30	2030	07/11/2024	11.91 Call	Bond Future	10277.3300	10.2773	9956.8300	9.9568	3.119	0.0000	0.0000
2024/08/30	2030	07/11/2024	11.91 Put	Bond Future	0.3500	0.0004	0.2500	0.0003	28.571	0.0000	0.0000
2024/08/30	2030	07/11/2024		Bond Future	9.1294	97.6325	9.2104	97.3121	0.887	0.0000	0.0000
2024/08/30	2030	07/11/2024	10.75 Call	Bond Future	6186.2900	6.1863	5864.4800	5.8645	5.202	0.0000	0.0000
2024/08/30	2030	07/11/2024	10.75 Put	Bond Future	21.2000	0.0212	19.7900	0.0198	6.651	0.0000	0.0000
2024/08/30	2030	07/11/2024	10.76 Call	Bond Future	6222.2000	6.2222	5900.3900	5.9004	5.172	0.0000	0.0000
2024/08/30	2030	07/11/2024	10.76 Put	Bond Future	20.6300	0.0206	19.2200	0.0192	6.835	0.0000	0.0000
2024/08/30	2030	07/11/2024	10.74 Call	Bond Future	6150.3700	6.1504	5828.5500	5.8286	5.233	0.0000	0.0000
2024/08/30	2030	07/11/2024	10.74 Put	Bond Future	21.7900	0.0218	20.3700	0.0204	6.517	0.0000	0.0000
2024/08/30	2030	06/02/2025		Bond Future	9.1666	95.6636	9.2571	95.3194	0.988	0.0000	0.0000
2024/08/30	2030	06/02/2025	10.68 Call	Bond Future	5748.0400	5.7480	5413.4000	5.4134	5.822	0.0000	0.0000
2024/08/30	2030	06/02/2025	10.68 Put	Bond Future	190.4700	0.1905	200.0300	0.2000	5.019	0.0000	0.0000
2024/08/30	2030	06/02/2025	8.68 Put	Bond Future	2601.2900	2.6013	2801.7800	2.8018	7.707	0.0000	0.0000
2024/08/30	2030	06/02/2025	8.68 Call	Bond Future	725.0000	0.7250	581.2900	0.5813	19.822	0.0000	0.0000
2024/08/30	2030	06/02/2025	9.18 Put	Bond Future	1470.0600	1.4701	1594.0400	1.5940	8.434	0.0000	0.0000
2024/08/30	2030	06/02/2025	9.18 Call	Bond Future	1521.1700	1.5212	1300.9500	1.3010	14.477	0.0000	0.0000
2024/08/30	2030	06/02/2025	9.69 Call	Bond Future	2729.6500	2.7297	2446.6900	2.4467	10.366	0.0000	0.0000
2024/08/30	2030	06/02/2025	9.69 Put	Bond Future	760.7900	0.7608	822.0300	0.8220	8.050	0.0000	0.0000
2024/08/30	2030	08/05/2025	8.68 Put	Bond Future	3012.9200	3.0129	3209.1600	3.2092	6.513	0.0000	0.0000
2024/08/30	2030	08/05/2025	8.68 Call	Bond Future	938.4500	0.9385	782.5700	0.7826	16.610	0.0000	0.0000
2024/08/30	2030	08/05/2025	9.18 Put	Bond Future	1948.1900	1.9482	2081.5400	2.0815	6.845	0.0000	0.0000
2024/08/30	2030	08/05/2025	9.18 Call	Bond Future	1725.1400	1.7251	1506.3700	1.5064	12.681	0.0000	0.0000
2024/08/30	2030	08/05/2025	9.99 Call	Bond Future	3593.1900	3.5932	3296.6500	3.2967	8.253	0.0000	0.0000
2024/08/30	2030	08/05/2025	9.99 Put	Bond Future	907.8000	0.9078	963.3800	0.9634	6.122	0.0000	0.0000
2024/08/30	2030	08/05/2025	12.28 Call	Bond Future	10394.1400	10.3941	10042.2100	10.0422	3.386	0.0000	0.0000
2024/08/30	2030	08/05/2025	12.28 Put	Bond Future	56.9500	0.0570	57.1400	0.0571	0.334	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	
2024/08/30	2030	08/05/2025	10.69 Put	Bond Future	458.2000	0.4582	480.1700	0.4802	4.795	0.0000	0.0000
2024/08/30	2030	08/05/2025	10.69 Call	Bond Future	5569.6900	5.5697	5239.5400	5.2395	5.928	0.0000	0.0000
2024/08/30	2030	08/05/2025	11.86 Call	Bond Future	9104.5800	9.1046	8754.4200	8.7544	3.846	0.0000	0.0000
2024/08/30	2030	08/05/2025	11.86 Put	Bond Future	110.5400	0.1105	112.5000	0.1125	1.773	0.0000	0.0000
2024/08/30	2030	08/05/2025	10.31 Put	Bond Future	664.9500	0.6650	702.6200	0.7026	5.665	0.0000	0.0000
2024/08/30	2030	08/05/2025	10.31 Call	Bond Future	4469.2600	4.4693	4154.8100	4.1548	7.036	0.0000	0.0000
2024/08/30	2030	08/05/2025		Bond Future	9.2410	97.5713	9.3378	97.2192	1.047	0.0000	0.0000
2024/08/30	2030	08/05/2025	9.93 Call	Bond Future	3435.4800	3.4355	3142.9600	3.1430	8.515	0.0000	0.0000
2024/08/30	2030	08/05/2025	9.93 Put	Bond Future	961.7600	0.9618	1021.3600	1.0214	6.197	0.0000	0.0000
2024/08/30	2030	07/08/2025	12.12 Call	Bond Future	9314.8000	9.3148	8942.6500	8.9427	3.995	0.0000	0.0000
2024/08/30	2030	07/08/2025	12.12 Put	Bond Future	186.2000	0.1862	200.0500	0.2001	7.438	0.0000	0.0000
2024/08/30	2030	07/08/2025	10.48 Put	Bond Future	841.7500	0.8418	959.6800	0.9597	14.010	0.0000	0.0000
2024/08/30	2030	07/08/2025	10.48 Call	Bond Future	4741.8100	4.7418	4473.7400	4.4737	5.653	0.0000	0.0000
2024/08/30	2030	07/08/2025		Bond Future	9.3303	95.4843	9.4415	95.0983	1.192	0.0000	0.0000
2024/08/30	2030	07/08/2025	11.11 Call	Bond Future	6467.3400	6.4673	6159.0100	6.1590	4.767	0.0000	0.0000
2024/08/30	2030	07/08/2025	11.11 Put	Bond Future	513.5700	0.5136	591.2400	0.5912	15.124	0.0000	0.0000
2024/08/30	2030	06/11/2025		Bond Future	9.4290	97.3342	9.5543	96.9201	1.328	0.0000	0.0000
2024/08/30	2030	06/11/2025	9.54 Call	Bond Future	2442.2500	2.4423	2202.1000	2.2021	9.833	0.0000	0.0000
2024/08/30	2030	06/11/2025	9.54 Put	Bond Future	2075.1800	2.0752	2249.1000	2.2491	8.381	0.0000	0.0000
2024/08/30	2032	07/11/2024	9.75 Put	Bond Future	1671.3800	1.6714	1804.8500	1.8049	7.986	0.0000	0.0000
2024/08/30	2032	07/11/2024	9.75 Call	Bond Future	990.1700	0.9902	763.1500	0.7632	22.927	0.0000	0.0000
2024/08/30	2032	07/11/2024	9.90 Put	Bond Future	1304.0900	1.3041	1405.1000	1.4051	7.746	0.0000	0.0000
2024/08/30	2032	07/11/2024	9.90 Call	Bond Future	1356.9400	1.3569	1097.4600	1.0975	19.122	0.0000	0.0000
2024/08/30	2032	07/11/2024	10.60 Call	Bond Future	3732.2000	3.7322	3393.6800	3.3937	9.070	0.0000	0.0000
2024/08/30	2032	07/11/2024	10.60 Put	Bond Future	350.5800	0.3506	372.5500	0.3726	6.267	0.0000	0.0000
2024/08/30	2032	07/11/2024	9.86 Call	Bond Future	1253.1500	1.2532	1001.6700	1.0017	20.068	0.0000	0.0000
2024/08/30	2032	07/11/2024	9.86 Put	Bond Future	1395.3200	1.3953	1504.3300	1.5043	7.813	0.0000	0.0000
2024/08/30	2032	07/11/2024	11.11 Put	Bond Future	120.4700	0.1205	126.5600	0.1266	5.055	0.0000	0.0000
2024/08/30	2032	07/11/2024	11.11 Call	Bond Future	5830.2500	5.8303	5475.8500	5.4759	6.079	0.0000	0.0000
2024/08/30	2032	07/11/2024	11.61 Put	Bond Future	40.5500	0.0406	42.3700	0.0424	4.488	0.0000	0.0000
2024/08/30	2032	07/11/2024	11.61 Call	Bond Future	7956.7400	7.9567	7598.0700	7.5981	4.508	0.0000	0.0000
2024/08/30	2032	07/11/2024	12.95 Call	Bond Future	13479.3600	13.4794	13118.8400	13.1188	2.675	0.0000	0.0000
2024/08/30	2032	07/11/2024	12.95 Put	Bond Future	0.4100	0.0004	0.3800	0.0004	7.317	0.0000	0.0000
2024/08/30	2032	07/11/2024		Bond Future	9.8892	92.5100	9.9633	92.1495	0.750	0.0000	0.0000
2024/08/30	2032	07/11/2024	13.36 Call	Bond Future	15084.6400	15.0846	14724.1400	14.7241	2.390	0.0000	0.0000
2024/08/30	2032	07/11/2024	13.36 Put	Bond Future	0.0700	0.0001	0.0600	0.0001	14.286	0.0000	0.0000
2024/08/30	2032	07/11/2024	11.64 Put	Bond Future	37.9600	0.0380	39.6600	0.0397	4.478	0.0000	0.0000
2024/08/30	2032	07/11/2024	11.64 Call	Bond Future	8084.2000	8.0842	7725.4100	7.7254	4.438	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	
2024/08/30	2032	07/11/2024	11.48 Call	Bond Future	7403.5200	7.4035	7045.4700	7.0455	4.836	0.0000	0.0000
2024/08/30	2032	07/11/2024	11.48 Put	Bond Future	53.9000	0.0539	56.3400	0.0563	4.527	0.0000	0.0000
2024/08/30	2032	07/11/2024	11.49 Call	Bond Future	7446.1300	7.4461	7088.0200	7.0880	4.809	0.0000	0.0000
2024/08/30	2032	07/11/2024	11.49 Put	Bond Future	52.7600	0.0528	55.1400	0.0551	4.511	0.0000	0.0000
2024/08/30	2032	07/11/2024	11.47 Call	Bond Future	7360.9200	7.3609	7002.9300	7.0029	4.863	0.0000	0.0000
2024/08/30	2032	07/11/2024	11.47 Put	Bond Future	55.0900	0.0551	57.5900	0.0576	4.538	0.0000	0.0000
2024/08/30	2032	06/02/2025		Bond Future	9.9577	94.4438	10.0389	94.0596	0.816	0.0000	0.0000
2024/08/30	2032	06/02/2025	11.72 Call	Bond Future	8100.9800	8.1010	7726.8000	7.7268	4.619	0.0000	0.0000
2024/08/30	2032	06/02/2025	11.72 Put	Bond Future	204.9800	0.2050	215.0500	0.2151	4.913	0.0000	0.0000
2024/08/30	2032	06/02/2025	9.42 Put	Bond Future	3462.4700	3.4625	3665.7900	3.6658	5.872	0.0000	0.0000
2024/08/30	2032	06/02/2025	9.42 Call	Bond Future	865.9400	0.8659	685.0100	0.6850	20.894	0.0000	0.0000
2024/08/30	2032	06/02/2025	9.92 Put	Bond Future	2023.1800	2.0232	2157.7900	2.1578	6.653	0.0000	0.0000
2024/08/30	2032	06/02/2025	9.92 Call	Bond Future	1844.3400	1.8443	1594.7000	1.5947	13.535	0.0000	0.0000
2024/08/30	2032	06/02/2025	10.61 Call	Bond Future	3906.5600	3.9066	3582.2900	3.5823	8.301	0.0000	0.0000
2024/08/30	2032	06/02/2025	10.61 Put	Bond Future	877.0900	0.8771	937.0700	0.9371	6.839	0.0000	0.0000
2024/08/30	2032	08/05/2025	9.42 Put	Bond Future	4104.1700	4.1042	4306.1600	4.3062	4.922	0.0000	0.0000
2024/08/30	2032	08/05/2025	9.42 Call	Bond Future	1144.8800	1.1449	953.8000	0.9538	16.690	0.0000	0.0000
2024/08/30	2032	08/05/2025	9.92 Put	Bond Future	2703.2000	2.7032	2831.3500	2.8314	4.741	0.0000	0.0000
2024/08/30	2032	08/05/2025	9.92 Call	Bond Future	2104.8600	2.1049	1839.9400	1.8399	12.586	0.0000	0.0000
2024/08/30	2032	08/05/2025	10.97 Call	Bond Future	5157.2500	5.1573	4797.2800	4.7973	6.980	0.0000	0.0000
2024/08/30	2032	08/05/2025	10.97 Put	Bond Future	1036.5100	1.0365	1069.6100	1.0696	3.193	0.0000	0.0000
2024/08/30	2032	08/05/2025		Bond Future	10.0493	92.1643	10.1348	91.7712	0.851	0.0000	0.0000
2024/08/30	2032	08/05/2025	10.91 Call	Bond Future	4956.1100	4.9561	4599.4300	4.5994	7.197	0.0000	0.0000
2024/08/30	2032	08/05/2025	10.91 Put	Bond Future	1096.6200	1.0966	1133.0100	1.1330	3.318	0.0000	0.0000
2024/08/30	2032	07/08/2025		Bond Future	10.1517	93.9798	10.2473	93.5534	0.943	0.0000	0.0000
2024/08/30	2032	07/08/2025	12.01 Call	Bond Future	8628.6800	8.6287	8240.6700	8.2407	4.497	0.0000	0.0000
2024/08/30	2032	07/08/2025	12.01 Put	Bond Future	780.2500	0.7803	818.6700	0.8187	4.924	0.0000	0.0000
2024/08/30	2032	06/11/2025		Bond Future	10.2706	91.6397	10.3759	91.1851	1.026	0.0000	0.0000
2024/08/30	2032	06/11/2025	10.42 Call	Bond Future	3531.3800	3.5314	3267.2600	3.2673	7.479	0.0000	0.0000
2024/08/30	2032	06/11/2025	10.42 Put	Bond Future	2887.6200	2.8876	3078.0700	3.0781	6.595	0.0000	0.0000
2024/08/30	2033	07/11/2024		Bond Future	127.5895	127.5895	127.6619	127.6619	0.057	0.0000	0.0000
2024/08/30	2033	06/02/2025		Bond Future	130.2880	130.2880	130.3395	130.3395	0.040	0.0000	0.0000
2024/08/30	2033	06/02/2025	124.94 Call	Bond Future	5348.0000	5.3480	5399.4900	5.3995	0.963	0.0000	0.0000
2024/08/30	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/30	2033	08/05/2025		Bond Future	131.3931	131.3931	131.4437	131.4437	0.038	0.0000	0.0000
2024/08/30	2033	08/05/2025	130.62 Call	Bond Future	773.1100	0.7731	823.6900	0.8237	6.542	0.0000	0.0000
2024/08/30	2033	08/05/2025	130.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/30	2033	07/08/2025		Bond Future	134.0162	134.0162	134.0316	134.0316	0.011	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	
2024/08/30	2033	07/08/2025	128.65 Call	Bond Future	5366.1800	5.3662	5381.5800	5.3816	0.287	0.0000	0.0000
2024/08/30	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/30	2033	06/11/2025		Bond Future	135.0937	135.0937	135.0806	135.0806	0.010	0.0000	0.0000
2024/08/30	2033	06/11/2025	133.14 Call	Bond Future	1953.7400	1.9537	1940.6300	1.9406	0.671	0.0000	0.0000
2024/08/30	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/30	2037	07/11/2024		Bond Future	10.9385	86.1499	11.0423	85.5437	0.948	0.0000	0.0000
2024/08/30	2037	07/11/2024	12.58 Call	Bond Future	8960.7100	8.9607	8352.7100	8.3527	6.785	0.0000	0.0000
2024/08/30	2037	07/11/2024	12.58 Put	Bond Future	54.0500	0.0541	52.2900	0.0523	3.256	0.0000	0.0000
2024/08/30	2037	07/11/2024	12.59 Call	Bond Future	9009.5100	9.0095	8401.4800	8.4015	6.749	0.0000	0.0000
2024/08/30	2037	07/11/2024	12.59 Put	Bond Future	52.8400	0.0528	51.0500	0.0511	3.388	0.0000	0.0000
2024/08/30	2037	07/11/2024	12.57 Call	Bond Future	8911.9100	8.9119	8303.9500	8.3040	6.822	0.0000	0.0000
2024/08/30	2037	07/11/2024	12.57 Put	Bond Future	55.3000	0.0553	53.5800	0.0536	3.110	0.0000	0.0000
2024/08/30	2037	06/02/2025		Bond Future	11.0246	83.6903	11.1349	83.0564	1.001	0.0000	0.0000
2024/08/30	2037	06/02/2025	12.76 Call	Bond Future	9536.4600	9.5365	8935.4700	8.9355	6.302	0.0000	0.0000
2024/08/30	2037	06/02/2025	12.76 Put	Bond Future	306.8500	0.3069	339.7500	0.3398	10.722	0.0000	0.0000
2024/08/30	2037	08/05/2025		Bond Future	11.1334	85.3585	11.2482	84.7110	1.031	0.0000	0.0000
2024/08/30	2037	08/05/2025	12.25 Call	Bond Future	7171.0300	7.1710	6587.9000	6.5879	8.132	0.0000	0.0000
2024/08/30	2037	08/05/2025	12.25 Put	Bond Future	1164.3100	1.1643	1228.6500	1.2287	5.526	0.0000	0.0000
2024/08/30	2037	08/05/2025	12.55 Put	Bond Future	891.9600	0.8920	936.8100	0.9368	5.028	0.0000	0.0000
2024/08/30	2037	08/05/2025	12.55 Call	Bond Future	8407.1700	8.4072	7804.5500	7.8046	7.168	0.0000	0.0000
2024/08/30	2037	08/05/2025	13.30 Put	Bond Future	454.6400	0.4546	471.3900	0.4714	3.684	0.0000	0.0000
2024/08/30	2037	08/05/2025	13.30 Call	Bond Future	11560.5100	11.5605	10929.7900	10.9298	5.456	0.0000	0.0000
2024/08/30	2037	08/05/2025	13.35 Put	Bond Future	428.2500	0.4283	443.5800	0.4436	3.580	0.0000	0.0000
2024/08/30	2037	08/05/2025	13.35 Call	Bond Future	11764.6800	11.7647	11132.5400	11.1325	5.373	0.0000	0.0000
2024/08/30	2037	07/08/2025		Bond Future	11.2525	82.7794	11.3763	82.0958	1.100	0.0000	0.0000
2024/08/30	2037	07/08/2025	13.01 Call	Bond Future	10108.6400	10.1086	9548.0500	9.5481	5.546	0.0000	0.0000
2024/08/30	2037	07/08/2025	13.01 Put	Bond Future	1101.7500	1.1018	1224.8400	1.2248	11.172	0.0000	0.0000
2024/08/30	2037	07/08/2025	12.17 Call	Bond Future	6872.6600	6.8727	6393.5100	6.3935	6.972	0.0000	0.0000
2024/08/30	2037	07/08/2025	12.17 Put	Bond Future	1987.1800	1.9872	2191.7100	2.1917	10.292	0.0000	0.0000
2024/08/30	2037	07/08/2025	11.42 Call	Bond Future	4288.9100	4.2889	3904.1300	3.9041	8.972	0.0000	0.0000
2024/08/30	2037	07/08/2025	11.42 Put	Bond Future	3365.5100	3.3655	3664.4100	3.6644	8.881	0.0000	0.0000
2024/08/30	2037	07/08/2025	10.55 Put	Bond Future	6078.2400	6.0782	6491.2800	6.4913	6.795	0.0000	0.0000
2024/08/30	2037	07/08/2025	10.55 Call	Bond Future	2041.4800	2.0415	1770.8400	1.7708	13.257	0.0000	0.0000
2024/08/30	2037	07/08/2025	10.64 Put	Bond Future	5734.1600	5.7342	6131.4800	6.1315	6.929	0.0000	0.0000
2024/08/30	2037	07/08/2025	10.64 Call	Bond Future	2229.6700	2.2297	1943.3100	1.9433	12.843	0.0000	0.0000
2024/08/30	2037	06/11/2025		Bond Future	11.3747	84.3815	11.5067	83.6666	1.160	0.0000	0.0000
2024/08/30	2037	06/11/2025	11.63 Call	Bond Future	4992.1100	4.9921	4553.9500	4.5540	8.777	0.0000	0.0000
2024/08/30	2037	06/11/2025	11.63 Put	Bond Future	3617.3100	3.6173	3894.0200	3.8940	7.650	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	
2024/08/30	2038	07/11/2024		Bond Future	140.2564	140.2564	140.5380	140.5380	0.201	0.0000	0.0000
2024/08/30	2038	06/02/2025		Bond Future	141.1097	141.1097	141.3723	141.3723	0.186	0.0000	0.0000
2024/08/30	2038	06/02/2025	135.23 Call	Bond Future	5879.7100	5.8797	6142.3200	6.1423	4.466	0.0000	0.0000
2024/08/30	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/30	2038	08/05/2025		Bond Future	143.9601	143.9601	144.2261	144.2261	0.185	0.0000	0.0000
2024/08/30	2038	08/05/2025	139.68 Call	Bond Future	4280.0500	4.2801	4546.0500	4.5461	6.215	0.0000	0.0000
2024/08/30	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/30	2038	07/08/2025		Bond Future	144.6768	144.6768	144.9081	144.9081	0.160	0.0000	0.0000
2024/08/30	2038	07/08/2025	139.56 Call	Bond Future	5116.7600	5.1168	5348.1100	5.3481	4.521	0.0000	0.0000
2024/08/30	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/30	2038	06/11/2025		Bond Future	147.5190	147.5190	147.7236	147.7236	0.139	0.0000	0.0000
2024/08/30	2038	06/11/2025	143.88 Call	Bond Future	3639.0000	3.6390	3843.6200	3.8436	5.623	0.0000	0.0000
2024/08/30	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/30	2040	07/11/2024	12.10 Put	Bond Future	285.6300	0.2856	303.4900	0.3035	6.253	0.0000	0.0000
2024/08/30	2040	07/11/2024	12.10 Call	Bond Future	5909.7100	5.9097	5272.2800	5.2723	10.786	0.0000	0.0000
2024/08/30	2040	07/11/2024	12.60 Call	Bond Future	8509.9600	8.5100	7854.6800	7.8547	7.700	0.0000	0.0000
2024/08/30	2040	07/11/2024	12.60 Put	Bond Future	96.2600	0.0963	96.2700	0.0963	0.010	0.0000	0.0000
2024/08/30	2040	07/11/2024	13.15 Call	Bond Future	11337.3100	11.3373	10679.8600	10.6799	5.799	0.0000	0.0000
2024/08/30	2040	07/11/2024	13.15 Put	Bond Future	28.2800	0.0283	26.1200	0.0261	7.638	0.0000	0.0000
2024/08/30	2040	07/11/2024		Bond Future	11.1700	86.8023	11.2735	86.1470	0.926	0.0000	0.0000
2024/08/30	2040	07/11/2024	12.85 Call	Bond Future	9806.7200	9.8067	9149.5300	9.1495	6.701	0.0000	0.0000
2024/08/30	2040	07/11/2024	12.85 Put	Bond Future	55.1900	0.0552	53.2900	0.0533	3.443	0.0000	0.0000
2024/08/30	2040	07/11/2024	12.86 Call	Bond Future	9858.2300	9.8582	9201.0200	9.2010	6.667	0.0000	0.0000
2024/08/30	2040	07/11/2024	12.86 Put	Bond Future	53.9500	0.0540	52.0300	0.0520	3.559	0.0000	0.0000
2024/08/30	2040	07/11/2024	12.84 Call	Bond Future	9755.1500	9.7552	9097.9900	9.0980	6.737	0.0000	0.0000
2024/08/30	2040	07/11/2024	12.84 Put	Bond Future	56.4300	0.0564	54.5600	0.0546	3.314	0.0000	0.0000
2024/08/30	2040	06/02/2025		Bond Future	11.2574	84.1057	11.3671	83.4216	0.974	0.0000	0.0000
2024/08/30	2040	06/02/2025	12.95 Call	Bond Future	10035.5000	10.0355	9390.1000	9.3901	6.431	0.0000	0.0000
2024/08/30	2040	06/02/2025	12.95 Put	Bond Future	355.1500	0.3552	393.8300	0.3938	10.891	0.0000	0.0000
2024/08/30	2040	06/02/2025	11.00 Put	Bond Future	3475.6500	3.4757	3822.4100	3.8224	9.977	0.0000	0.0000
2024/08/30	2040	06/02/2025	11.00 Call	Bond Future	1836.5700	1.8366	1499.2500	1.4993	18.367	0.0000	0.0000
2024/08/30	2040	06/02/2025	11.70 Call	Bond Future	4290.2000	4.2902	3788.0600	3.7881	11.704	0.0000	0.0000
2024/08/30	2040	06/02/2025	11.70 Put	Bond Future	1580.6000	1.5806	1762.5400	1.7625	11.511	0.0000	0.0000
2024/08/30	2040	06/02/2025	12.20 Call	Bond Future	6488.0500	6.4881	5906.8100	5.9068	8.959	0.0000	0.0000
2024/08/30	2040	06/02/2025	12.20 Put	Bond Future	874.2100	0.8742	977.0500	0.9771	11.764	0.0000	0.0000
2024/08/30	2040	08/05/2025		Bond Future	11.3656	85.7820	11.4795	85.0833	1.003	0.0000	0.0000
2024/08/30	2040	08/05/2025	12.63 Call	Bond Future	8392.0700	8.3921	7822.7200	7.8227	6.784	0.0000	0.0000
2024/08/30	2040	08/05/2025	12.63 Put	Bond Future	1109.6500	1.1097	1238.9100	1.2389	11.649	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
2024/08/30	2040	08/05/2025	13.43 Put	Bond Future	556.3400	0.5563	591.3100	0.5913	6.286	0.0000	0.0000
2024/08/30	2040	08/05/2025	13.43 Call	Bond Future	11954.9100	11.9549	11291.2700	11.2913	5.551	0.0000	0.0000
2024/08/30	2040	08/05/2025	12.75 Put	Bond Future	999.0700	0.9991	1116.5500	1.1166	11.759	0.0000	0.0000
2024/08/30	2040	08/05/2025	12.75 Call	Bond Future	8921.7700	8.9218	8340.6400	8.3406	6.514	0.0000	0.0000
2024/08/30	2040	08/05/2025	13.50 Put	Bond Future	524.4300	0.5244	544.8400	0.5448	3.892	0.0000	0.0000
2024/08/30	2040	08/05/2025	13.50 Call	Bond Future	12266.6400	12.2666	11588.4400	11.5884	5.529	0.0000	0.0000
2024/08/30	2040	07/08/2025		Bond Future	11.4832	82.9604	11.6056	82.2244	1.065	0.0000	0.0000
2024/08/30	2040	07/08/2025	13.29 Call	Bond Future	11107.0200	11.1070	10502.1200	10.5021	5.446	0.0000	0.0000
2024/08/30	2040	07/08/2025	13.29 Put	Bond Future	1168.8800	1.1689	1299.9400	1.2999	11.212	0.0000	0.0000
2024/08/30	2040	06/11/2025		Bond Future	11.6031	84.5654	11.7331	83.7972	1.121	0.0000	0.0000
2024/08/30	2040	06/11/2025	11.84 Call	Bond Future	5373.4000	5.3734	5000.3400	5.0003	6.943	0.0000	0.0000
2024/08/30	2040	06/11/2025	11.84 Put	Bond Future	3981.5400	3.9815	4376.6300	4.3766	9.923	0.0000	0.0000
2024/08/30	2044	07/11/2024	12.25 Call	Bond Future	6463.6600	6.4637	5773.7000	5.7737	10.674	0.0000	0.0000
2024/08/30	2044	07/11/2024	12.25 Put	Bond Future	223.7500	0.2238	274.7900	0.2748	22.811	0.0000	0.0000
2024/08/30	2044	07/11/2024	12.00 Call	Bond Future	5159.2600	5.1593	4505.6800	4.5057	12.668	0.0000	0.0000
2024/08/30	2044	07/11/2024	12.00 Put	Bond Future	384.3500	0.3844	471.7700	0.4718	22.745	0.0000	0.0000
2024/08/30	2044	07/11/2024	12.50 Call	Bond Future	7787.7600	7.7878	7074.7700	7.0748	9.155	0.0000	0.0000
2024/08/30	2044	07/11/2024	12.50 Put	Bond Future	128.9700	0.1290	156.9800	0.1570	21.718	0.0000	0.0000
2024/08/30	2044	07/11/2024		Bond Future	11.2372	83.0176	11.3507	82.2766	1.010	0.0000	0.0000
2024/08/30	2044	07/11/2024	12.91 Call	Bond Future	9941.6500	9.9417	9211.1100	9.2111	7.348	0.0000	0.0000
2024/08/30	2044	07/11/2024	12.91 Put	Bond Future	51.1600	0.0512	61.6200	0.0616	20.446	0.0000	0.0000
2024/08/30	2044	07/11/2024	12.92 Call	Bond Future	9993.4900	9.9935	9262.7200	9.2627	7.312	0.0000	0.0000
2024/08/30	2044	07/11/2024	12.92 Put	Bond Future	50.0000	0.0500	60.2300	0.0602	20.460	0.0000	0.0000
2024/08/30	2044	07/11/2024	12.90 Call	Bond Future	9889.7400	9.8897	9159.4700	9.1595	7.384	0.0000	0.0000
2024/08/30	2044	07/11/2024	12.90 Put	Bond Future	52.3200	0.0523	63.0500	0.0631	20.508	0.0000	0.0000
2024/08/30	2044	06/02/2025		Bond Future	11.3200	80.3672	11.4398	79.5963	1.058	0.0000	0.0000
2024/08/30	2044	06/02/2025	13.02 Call	Bond Future	10279.9700	10.2800	9559.8300	9.5598	7.005	0.0000	0.0000
2024/08/30	2044	06/02/2025	13.02 Put	Bond Future	371.9000	0.3719	422.6700	0.4227	13.652	0.0000	0.0000
2024/08/30	2044	06/02/2025	13.75 Call	Bond Future	13698.0200	13.6980	12926.8900	12.9269	5.629	0.0000	0.0000
2024/08/30	2044	06/02/2025	13.75 Put	Bond Future	143.1600	0.1432	142.9400	0.1429	0.154	0.0000	0.0000
2024/08/30	2044	06/02/2025	12.50 Put	Bond Future	687.1000	0.6871	781.8500	0.7819	13.790	0.0000	0.0000
2024/08/30	2044	06/02/2025	12.50 Call	Bond Future	7788.2900	7.7883	7112.1300	7.1121	8.682	0.0000	0.0000
2024/08/30	2044	06/02/2025	12.00 Put	Bond Future	1239.3300	1.2393	1409.6600	1.4097	13.744	0.0000	0.0000
2024/08/30	2044	06/02/2025	12.00 Call	Bond Future	5462.1200	5.4621	4861.5400	4.8615	10.995	0.0000	0.0000
2024/08/30	2044	08/05/2025	12.40 Call	Bond Future	7350.9000	7.3509	6677.6000	6.6776	9.159	0.0000	0.0000
2024/08/30	2044	08/05/2025	12.40 Put	Bond Future	1476.1300	1.4761	1589.9000	1.5899	7.707	0.0000	0.0000
2024/08/30	2044	08/05/2025	11.65 Call	Bond Future	4276.6500	4.2767	3720.9700	3.7210	12.993	0.0000	0.0000
2024/08/30	2044	08/05/2025	11.65 Put	Bond Future	2839.4600	2.8395	3070.8500	3.0709	8.149	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	
2024/08/30	2044	08/05/2025	10.92 Put	Bond Future	5281.1200	5.2811	5693.1000	5.6931	7.801	0.0000	0.0000
2024/08/30	2044	08/05/2025	10.92 Call	Bond Future	1968.9700	1.9690	1593.8800	1.5939	19.050	0.0000	0.0000
2024/08/30	2044	08/05/2025		Bond Future	11.4217	81.9688	11.5459	81.1817	1.087	0.0000	0.0000
2024/08/30	2044	08/05/2025	12.72 Call	Bond Future	8762.2500	8.7623	8057.5000	8.0575	8.043	0.0000	0.0000
2024/08/30	2044	08/05/2025	12.72 Put	Bond Future	1118.2800	1.1183	1200.6000	1.2006	7.361	0.0000	0.0000
2024/08/30	2044	07/08/2025		Bond Future	11.5318	79.1974	11.6643	78.3722	1.149	0.0000	0.0000
2024/08/30	2044	07/08/2025	13.34 Call	Bond Future	11372.3300	11.3723	10705.1800	10.7052	5.866	0.0000	0.0000
2024/08/30	2044	07/08/2025	13.34 Put	Bond Future	1212.9200	1.2129	1370.9300	1.3709	13.027	0.0000	0.0000
2024/08/30	2044	06/11/2025		Bond Future	11.6434	80.7294	11.7835	79.8713	1.203	0.0000	0.0000
2024/08/30	2044	06/11/2025	11.88 Call	Bond Future	5549.7600	5.5498	5045.3700	5.0454	9.089	0.0000	0.0000
2024/08/30	2044	06/11/2025	11.88 Put	Bond Future	4109.0900	4.1091	4462.8600	4.4629	8.609	0.0000	0.0000
2024/08/30	2046	07/11/2024		Bond Future	120.6901	120.6901	121.0353	121.0353	0.286	0.0000	0.0000
2024/08/30	2046	06/02/2025		Bond Future	123.2424	123.2424	123.5738	123.5738	0.269	0.0000	0.0000
2024/08/30	2046	06/02/2025	114.01 Call	Bond Future	9232.3600	9.2324	9563.7700	9.5638	3.590	0.0000	0.0000
2024/08/30	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/30	2046	08/05/2025		Bond Future	123.4882	123.4882	123.8243	123.8243	0.272	0.0000	0.0000
2024/08/30	2046	08/05/2025	121.97 Call	Bond Future	1518.1800	1.5182	1854.2500	1.8543	22.136	0.0000	0.0000
2024/08/30	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/30	2046	07/08/2025		Bond Future	125.9520	125.9520	126.2606	126.2606	0.245	0.0000	0.0000
2024/08/30	2046	07/08/2025	118.69 Call	Bond Future	7262.0100	7.2620	7570.5700	7.5706	4.249	0.0000	0.0000
2024/08/30	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/30	2046	06/11/2025		Bond Future	126.1404	126.1404	126.4277	126.4277	0.228	0.0000	0.0000
2024/08/30	2046	06/11/2025	125.41 Call	Bond Future	730.4000	0.7304	1017.6800	1.0177	39.332	0.0000	0.0000
2024/08/30	2046	06/11/2025	125.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/30	2050	07/11/2024		Bond Future	122.4816	122.4816	122.8736	122.8736	0.320	0.0000	0.0000
2024/08/30	2050	06/02/2025		Bond Future	122.7175	122.7175	123.0963	123.0963	0.309	0.0000	0.0000
2024/08/30	2050	06/02/2025	115.60 Call	Bond Future	7117.5400	7.1175	7496.2900	7.4963	5.321	0.0000	0.0000
2024/08/30	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/30	2050	08/05/2025		Bond Future	125.1963	125.1963	125.5810	125.5810	0.307	0.0000	0.0000
2024/08/30	2050	08/05/2025	121.16 Call	Bond Future	4036.3200	4.0363	4420.9600	4.4210	9.529	0.0000	0.0000
2024/08/30	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/30	2050	07/08/2025		Bond Future	125.2914	125.2914	125.6490	125.6490	0.285	0.0000	0.0000
2024/08/30	2050	07/08/2025	119.89 Call	Bond Future	5401.4000	5.4014	5758.9900	5.7590	6.620	0.0000	0.0000
2024/08/30	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/30	2050	06/11/2025		Bond Future	127.7524	127.7524	128.0898	128.0898	0.264	0.0000	0.0000
2024/08/30	2050	06/11/2025	124.42 Call	Bond Future	3332.4400	3.3324	3669.8100	3.6698	10.124	0.0000	0.0000
2024/08/30	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
2024/08/30	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/30	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/30	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/30	AL37	07/11/2024		Index Future	1046.7800	1046.7800	1043.2640	0.336	0.0000	0.0000
2024/08/30	AL37	06/02/2025		Index Future	1068.6670	1068.6670	1064.8940	0.353	0.0000	0.0000
2024/08/30	AL37	08/05/2025		Index Future	1090.0220	1090.0220	1086.1560	0.355	0.0000	0.0000
2024/08/30	AL37	07/08/2025		Index Future	1111.5510	1111.5510	1107.3100	0.382	0.0000	0.0000
2024/08/30	AL37	06/11/2025		Index Future	1133.1860	1133.1860	1128.6250	0.402	0.0000	0.0000
2024/08/30	AL7T	07/11/2024		Index Future	1248.4340	1248.4340	1241.9740	0.517	0.0000	0.0000
2024/08/30	AL7T	06/02/2025		Index Future	1274.5370	1274.5370	1267.7230	0.535	0.0000	0.0000
2024/08/30	AL7T	08/05/2025		Index Future	1300.0060	1300.0060	1293.0360	0.536	0.0000	0.0000
2024/08/30	AL7T	07/08/2025		Index Future	1325.6820	1325.6820	1318.2190	0.563	0.0000	0.0000
2024/08/30	AL7T	06/11/2025		Index Future	1351.4850	1351.4850	1343.5930	0.584	0.0000	0.0000
2024/08/30	ALBI	07/11/2024		Index Future	1079.5390	1079.5390	1073.6170	0.549	0.0000	0.0000
2024/08/30	ALBI	06/02/2025		Index Future	1102.1110	1102.1110	1095.8760	0.566	0.0000	0.0000
2024/08/30	ALBI	08/05/2025		Index Future	1124.1340	1124.1340	1117.7570	0.567	0.0000	0.0000
2024/08/30	ALBI	07/08/2025		Index Future	1146.3370	1146.3370	1139.5270	0.594	0.0000	0.0000
2024/08/30	ALBI	06/11/2025		Index Future	1168.6490	1168.6490	1161.4610	0.615	0.0000	0.0000
2024/08/30	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/30	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/30	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/30	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/30	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/30	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/30	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2024/08/30	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/30	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/30	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/30	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	
2024/08/30	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/30	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/30	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/08/30	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/30	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/30	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/30	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/30	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/30	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/08/30	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/30	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/30	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/30	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/30	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/30	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/30	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/30	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/30	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/08/30	ES33	07/11/2024		Bond Future	11.2387	80.5674	11.3377	80.0998	0.881	0.0000	0.0000
2024/08/30	ES33	06/02/2025		Bond Future	11.3550	82.2712	11.4615	81.7796	0.938	0.0000	0.0000
2024/08/30	ES33	06/02/2025	13.34 Call	Bond Future	8539.6000	8.5396	8048.0000	8.0480	5.757	0.0000	0.0000
2024/08/30	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/30	ES33	08/05/2025		Bond Future	11.4899	80.1322	11.6014	79.6297	0.971	0.0000	0.0000
2024/08/30	ES33	08/05/2025	12.73 Call	Bond Future	5360.2000	5.3602	4857.7300	4.8577	9.374	0.0000	0.0000
2024/08/30	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/30	ES33	07/08/2025		Bond Future	11.6360	81.7288	11.7577	81.1942	1.046	0.0000	0.0000
2024/08/30	ES33	07/08/2025	13.56 Call	Bond Future	7924.1900	7.9242	7389.5500	7.3896	6.747	0.0000	0.0000
2024/08/30	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/30	ES33	06/11/2025		Bond Future	11.8028	79.5336	11.9343	78.9714	1.115	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	
2024/08/30	ES33	06/11/2025	12.01 Call	Bond Future	883.3700	0.8834	321.1400	0.3211	63.646	0.0000	0.0000
2024/08/30	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/30	ES42	07/11/2024		Bond Future	11.5776	77.5567	11.6758	76.9645	0.848	0.0000	0.0000
2024/08/30	ES42	06/02/2025		Bond Future	11.6730	79.1960	11.7770	78.5777	0.891	0.0000	0.0000
2024/08/30	ES42	06/02/2025	13.71 Call	Bond Future	10802.5300	10.8025	10184.2400	10.1842	5.724	0.0000	0.0000
2024/08/30	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/30	ES42	08/05/2025		Bond Future	11.7862	76.5276	11.8943	75.8958	0.917	0.0000	0.0000
2024/08/30	ES42	08/05/2025	13.25 Call	Bond Future	7896.6900	7.8967	7264.9200	7.2649	8.000	0.0000	0.0000
2024/08/30	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/30	ES42	07/08/2025		Bond Future	11.9043	78.0499	12.0202	77.3842	0.973	0.0000	0.0000
2024/08/30	ES42	07/08/2025	13.79 Call	Bond Future	9777.7200	9.7777	9112.0400	9.1120	6.808	0.0000	0.0000
2024/08/30	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/30	ES42	06/11/2025		Bond Future	12.0340	75.3133	12.1574	74.6180	1.025	0.0000	0.0000
2024/08/30	ES42	06/11/2025	12.39 Call	Bond Future	1979.3700	1.9794	1284.0800	1.2841	35.127	0.0000	0.0000
2024/08/30	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/30	GOVI	07/11/2024	948.79 Call	GOVI	1141300.0000	114.1300	1083490.0000	108.3490	5.065	0.0000	0.0000
2024/08/30	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/30	GOVI	07/11/2024	948.80 Call	GOVI	1141200.0000	114.1200	1083390.0000	108.3390	5.066	0.0000	0.0000
2024/08/30	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/30	GOVI	07/11/2024	948.78 Call	GOVI	1141400.0000	114.1400	1083590.0000	108.3590	5.065	0.0000	0.0000
2024/08/30	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/30	GOVI	07/11/2024		GOVI	1062.9200	1062.9200	1057.1390	1057.1390	0.544	0.0000	0.0000
2024/08/30	GOVI	06/02/2025		GOVI	1085.1450	1085.1450	1079.0560	1079.0560	0.561	0.0000	0.0000
2024/08/30	GOVI	06/02/2025	972.00 Call	GOVI	1131450.0000	113.1450	1070560.0000	107.0560	5.382	0.0000	0.0000
2024/08/30	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/30	GOVI	08/05/2025		GOVI	1106.8290	1106.8290	1100.6020	1100.6020	0.563	0.0000	0.0000
2024/08/30	GOVI	08/05/2025	1,022.00 Call	GOVI	848290.0000	84.8290	786020.0000	78.6020	7.341	0.0000	0.0000
2024/08/30	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/30	GOVI	07/08/2025		GOVI	1128.6900	1128.6900	1122.0370	1122.0370	0.589	0.0000	0.0000
2024/08/30	GOVI	07/08/2025	1,011.00 Call	GOVI	1176900.0000	117.6900	1110370.0000	111.0370	5.653	0.0000	0.0000
2024/08/30	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/30	GOVI	06/11/2025		GOVI	1150.6580	1150.6580	1143.6350	1143.6350	0.610	0.0000	0.0000
2024/08/30	GOVI	06/11/2025	1,112.00 Call	GOVI	386580.0000	38.6580	316350.0000	31.6350	18.167	0.0000	0.0000
2024/08/30	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	
2024/08/30	GVIX	01/01/2029	LIVE INDEX		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	
2024/08/30	IGOV	07/11/2024	Index Future		372.1240	372.1240	372.6520	0.142	0.0000	0.0000	
2024/08/30	IGOV	06/02/2025	Index Future		379.9950	379.9950	380.4680	0.124	0.0000	0.0000	
2024/08/30	IGOV	08/05/2025	Index Future		387.6760	387.6760	388.1530	0.123	0.0000	0.0000	
2024/08/30	IGOV	07/08/2025	Index Future		395.4200	395.4200	395.7990	0.096	0.0000	0.0000	
2024/08/30	IGOV	06/11/2025	Index Future		403.2000	403.2000	403.5020	0.075	0.0000	0.0000	
2024/08/30	IS10	17/12/2025	Interest Rate Swap		80.2800	80.2800	80.2800	0.000	0.0000	0.0000	
2024/08/30	IS10	16/03/2026	Interest Rate Swap		76.8200	76.8200	76.8200	0.000	0.0000	0.0000	
2024/08/30	IS10	15/06/2026	Interest Rate Swap		75.2400	75.2400	75.2400	0.000	0.0000	0.0000	
2024/08/30	IS10	21/09/2026	Interest Rate Swap		77.2700	77.2700	77.2700	0.000	0.0000	0.0000	
2024/08/30	IS10	21/12/2026	Interest Rate Swap		81.3000	81.3000	81.3000	0.000	0.0000	0.0000	
2024/08/30	IS10	15/03/2027	Interest Rate Swap		79.8000	79.8000	79.8000	0.000	0.0000	0.0000	
2024/08/30	IS10	21/06/2027	Interest Rate Swap		81.8600	81.8600	81.8600	0.000	0.0000	0.0000	
2024/08/30	IS10	20/09/2027	Interest Rate Swap		87.6100	87.6100	87.6100	0.000	0.0000	0.0000	
2024/08/30	IS10	20/12/2027	Interest Rate Swap		87.9400	87.9400	87.9400	0.000	0.0000	0.0000	
2024/08/30	IS10	22/03/2028	Interest Rate Swap		80.8900	80.8900	80.8900	0.000	0.0000	0.0000	
2024/08/30	IS10	20/06/2028	Interest Rate Swap		88.6800	88.6800	88.6800	0.000	0.0000	0.0000	
2024/08/30	IS10	19/09/2028	Interest Rate Swap		92.0200	92.0200	92.0200	0.000	0.0000	0.0000	
2024/08/30	J186	21/12/2026	Interest Rate Swap		8.6830	8.6830	8.6830	0.000	0.0000	0.0000	
2024/08/30	JBAF	21/08/2024	Jibar Tradeable Future		8.3250	8.3250	8.3250	91.6750	0.000	0.0000	0.0000
2024/08/30	JBAF	18/09/2024	Jibar Tradeable Future		8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/08/30	JBAF	16/10/2024	Jibar Tradeable Future		8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/08/30	JBAF	20/11/2024	Jibar Tradeable Future		8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/08/30	JBAF	18/12/2024	Jibar Tradeable Future		8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/08/30	JBAF	15/01/2025	Jibar Tradeable Future		8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/08/30	JBAF	19/03/2025	Jibar Tradeable Future		8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/08/30	JBAF	18/06/2025	Jibar Tradeable Future		8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/08/30	JBAF	17/09/2025	Jibar Tradeable Future		8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/08/30	JBAF	17/12/2025	Jibar Tradeable Future		8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/08/30	JBAF	18/03/2026	Jibar Tradeable Future		8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/08/30	JBAF	17/06/2026	Jibar Tradeable Future		8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/08/30	R035	07/11/2024	11.10 Call	Bond Future	3580.5900	3.5806	3109.4900	3.1095	13.157	0.0000	0.0000
2024/08/30	R035	07/11/2024	11.10 Put	Bond Future	537.3600	0.5374	632.3700	0.6324	17.681	0.0000	0.0000
2024/08/30	R035	07/11/2024	13.23 Call	Bond Future	13713.0300	13.7130	13146.4400	13.1464	4.132	0.0000	0.0000
2024/08/30	R035	07/11/2024	13.23 Put	Bond Future	2.1200	0.0021	1.6400	0.0016	22.642	0.0000	0.0000
2024/08/30	R035	07/11/2024	12.20 Put	Bond Future	43.9300	0.0439	49.7300	0.0497	13.203	0.0000	0.0000
2024/08/30	R035	07/11/2024	12.20 Call	Bond Future	8838.6500	8.8387	8278.3400	8.2783	6.339	0.0000	0.0000
2024/08/30	R035	07/11/2024		Bond Future	10.5577	91.3485	10.6567	90.7824	0.937	0.0000	0.0000
2024/08/30	R035	07/11/2024	12.18 Call	Bond Future	8741.0400	8.7410	8181.0700	8.1811	6.406	0.0000	0.0000
2024/08/30	R035	07/11/2024	12.18 Put	Bond Future	46.1100	0.0461	52.2500	0.0523	13.316	0.0000	0.0000
2024/08/30	R035	07/11/2024	12.19 Call	Bond Future	8789.8500	8.7899	8229.7100	8.2297	6.373	0.0000	0.0000
2024/08/30	R035	07/11/2024	12.19 Put	Bond Future	45.0000	0.0450	50.9700	0.0510	13.267	0.0000	0.0000
2024/08/30	R035	07/11/2024	12.17 Call	Bond Future	8692.2100	8.6922	8132.4100	8.1324	6.440	0.0000	0.0000
2024/08/30	R035	07/11/2024	12.17 Put	Bond Future	47.2400	0.0472	53.5500	0.0536	13.357	0.0000	0.0000
2024/08/30	R035	06/02/2025		Bond Future	10.6433	93.2585	10.7492	92.6646	0.996	0.0000	0.0000
2024/08/30	R035	06/02/2025	12.41 Call	Bond Future	9524.0800	9.5241	8931.0000	8.9310	6.227	0.0000	0.0000
2024/08/30	R035	06/02/2025	12.41 Put	Bond Future	286.7200	0.2867	287.5600	0.2876	0.293	0.0000	0.0000
2024/08/30	R035	06/02/2025	11.30 Call	Bond Future	4709.5800	4.7096	4175.3500	4.1754	11.343	0.0000	0.0000
2024/08/30	R035	06/02/2025	11.30 Put	Bond Future	1113.3500	1.1134	1173.0400	1.1730	5.361	0.0000	0.0000
2024/08/30	R035	06/02/2025	10.65 Call	Bond Future	2388.8000	2.3888	1966.1800	1.9662	17.692	0.0000	0.0000
2024/08/30	R035	06/02/2025	10.65 Put	Bond Future	2350.8100	2.3508	2522.1100	2.5221	7.287	0.0000	0.0000
2024/08/30	R035	06/02/2025	10.34 Put	Bond Future	3274.7600	3.2748	3528.3500	3.5284	7.744	0.0000	0.0000
2024/08/30	R035	06/02/2025	10.34 Call	Bond Future	1544.9200	1.5449	1204.5900	1.2046	22.029	0.0000	0.0000
2024/08/30	R035	08/05/2025	11.70 Call	Bond Future	6302.2300	6.3022	5836.2000	5.8362	7.395	0.0000	0.0000
2024/08/30	R035	08/05/2025	11.70 Put	Bond Future	1226.7300	1.2267	1367.4700	1.3675	11.473	0.0000	0.0000
2024/08/30	R035	08/05/2025	10.95 Call	Bond Future	3562.7400	3.5627	3197.5900	3.1976	10.249	0.0000	0.0000
2024/08/30	R035	08/05/2025	10.95 Put	Bond Future	2427.5300	2.4275	2669.1500	2.6692	9.953	0.0000	0.0000
2024/08/30	R035	08/05/2025	10.44 Put	Bond Future	3793.6500	3.7937	4112.9300	4.1129	8.416	0.0000	0.0000
2024/08/30	R035	08/05/2025	10.44 Call	Bond Future	2104.9900	2.1050	1817.5000	1.8175	13.658	0.0000	0.0000
2024/08/30	R035	08/05/2025	13.35 Call	Bond Future	13165.7700	13.1658	12564.5300	12.5645	4.567	0.0000	0.0000
2024/08/30	R035	08/05/2025	13.35 Put	Bond Future	234.9400	0.2349	240.4700	0.2405	2.354	0.0000	0.0000
2024/08/30	R035	08/05/2025	12.70 Call	Bond Future	10448.7600	10.4488	9901.2600	9.9013	5.240	0.0000	0.0000
2024/08/30	R035	08/05/2025	12.70 Put	Bond Future	486.1300	0.4861	545.4000	0.5454	12.192	0.0000	0.0000
2024/08/30	R035	08/05/2025	11.46 Put	Bond Future	1528.8900	1.5289	1698.9600	1.6990	11.124	0.0000	0.0000
2024/08/30	R035	08/05/2025	11.46 Call	Bond Future	5370.1400	5.3701	4933.4400	4.9334	8.132	0.0000	0.0000
2024/08/30	R035	08/05/2025		Bond Future	10.7424	90.6086	10.8529	90.0018	1.029	0.0000	0.0000
2024/08/30	R035	08/05/2025	11.78 Call	Bond Future	6620.9800	6.6210	6146.0800	6.1461	7.173	0.0000	0.0000
2024/08/30	R035	08/05/2025	11.78 Put	Bond Future	1139.4900	1.1395	1271.3600	1.2714	11.573	0.0000	0.0000
2024/08/30	R035	07/08/2025		Bond Future	10.8512	92.3943	10.9712	91.7504	1.106	0.0000	0.0000
2024/08/30	R035	07/08/2025	12.65 Call	Bond Future	10037.0100	10.0370	9510.0000	9.5100	5.251	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	
2024/08/30	R035	07/08/2025	12.65 Put	Bond Future	1014.4900	1.0145	1131.3100	1.1313	11.515	0.0000	0.0000
2024/08/30	R035	06/11/2025		Bond Future	10.9765	89.6778	11.1054	89.0024	1.174	0.0000	0.0000
2024/08/30	R035	06/11/2025	11.20 Call	Bond Future	4608.9000	4.6089	4273.8400	4.2738	7.270	0.0000	0.0000
2024/08/30	R035	06/11/2025	11.20 Put	Bond Future	3442.0500	3.4421	3782.4700	3.7825	9.890	0.0000	0.0000
2024/08/30	R053	07/11/2024		Bond Future	11.1657	105.2701	11.2792	104.2743	1.017	0.0000	0.0000
2024/08/30	R053	07/11/2024	12.80 Call	Bond Future	12923.6100	12.9236	11946.7200	11.9467	7.559	0.0000	0.0000
2024/08/30	R053	07/11/2024	12.80 Put	Bond Future	86.1300	0.0861	105.0000	0.1050	21.909	0.0000	0.0000
2024/08/30	R053	07/11/2024	12.81 Call	Bond Future	12991.3100	12.9913	12014.0400	12.0140	7.522	0.0000	0.0000
2024/08/30	R053	07/11/2024	12.81 Put	Bond Future	84.2700	0.0843	102.7600	0.1028	21.941	0.0000	0.0000
2024/08/30	R053	07/11/2024	12.79 Call	Bond Future	12855.8200	12.8558	11879.4000	11.8794	7.595	0.0000	0.0000
2024/08/30	R053	07/11/2024	12.79 Put	Bond Future	87.9900	0.0880	107.3300	0.1073	21.980	0.0000	0.0000
2024/08/30	R053	06/02/2025		Bond Future	11.2452	107.4704	11.3648	106.4356	1.064	0.0000	0.0000
2024/08/30	R053	06/02/2025	12.94 Call	Bond Future	13636.9400	13.6369	12629.3300	12.6293	7.389	0.0000	0.0000
2024/08/30	R053	06/02/2025	12.94 Put	Bond Future	546.8300	0.5468	574.0400	0.5740	4.976	0.0000	0.0000
2024/08/30	R053	08/05/2025		Bond Future	11.3386	103.7467	11.4626	102.6899	1.094	0.0000	0.0000
2024/08/30	R053	08/05/2025	12.64 Call	Bond Future	11643.6200	11.6436	10799.5100	10.7995	7.250	0.0000	0.0000
2024/08/30	R053	08/05/2025	12.64 Put	Bond Future	1464.1600	1.4642	1676.8100	1.6768	14.524	0.0000	0.0000
2024/08/30	R053	07/08/2025		Bond Future	11.4374	105.7889	11.5695	104.6826	1.155	0.0000	0.0000
2024/08/30	R053	07/08/2025	13.17 Call	Bond Future	14488.5000	14.4885	13619.9800	13.6200	5.995	0.0000	0.0000
2024/08/30	R053	07/08/2025	13.17 Put	Bond Future	1533.6400	1.5336	1771.4900	1.7715	15.509	0.0000	0.0000
2024/08/30	R053	06/11/2025		Bond Future	11.5451	101.9729	11.6848	100.8229	1.211	0.0000	0.0000
2024/08/30	R053	06/11/2025	11.76 Call	Bond Future	6962.0000	6.9620	6393.2200	6.3932	8.170	0.0000	0.0000
2024/08/30	R053	06/11/2025	11.76 Put	Bond Future	5203.3500	5.2034	5784.5700	5.7846	11.170	0.0000	0.0000
2024/08/30	R186	07/11/2024	9.14 Call	Bond Future	2089.1900	2.0892	1992.6300	1.9926	4.622	0.0000	0.0000
2024/08/30	R186	07/11/2024	9.14 Put	Bond Future	36.0500	0.0361	40.1500	0.0402	11.373	0.0000	0.0000
2024/08/30	R186	07/11/2024	9.15 Call	Bond Future	2107.3800	2.1074	2010.7200	2.0107	4.587	0.0000	0.0000
2024/08/30	R186	07/11/2024	9.15 Put	Bond Future	35.1400	0.0351	39.1400	0.0391	11.383	0.0000	0.0000
2024/08/30	R186	07/11/2024	9.13 Call	Bond Future	2071.0000	2.0710	1974.5600	1.9746	4.657	0.0000	0.0000
2024/08/30	R186	07/11/2024	9.13 Put	Bond Future	36.9700	0.0370	41.1900	0.0412	11.415	0.0000	0.0000
2024/08/30	R186	07/11/2024		Bond Future	8.0793	108.7180	8.1306	108.6174	0.636	0.0000	0.0000
2024/08/30	R186	06/02/2025		Bond Future	8.0217	105.6775	8.0914	105.5562	0.869	0.0000	0.0000
2024/08/30	R186	06/02/2025	9.03 Call	Bond Future	1924.1500	1.9242	1823.7200	1.8237	5.219	0.0000	0.0000
2024/08/30	R186	06/02/2025	9.03 Put	Bond Future	185.7000	0.1857	206.6600	0.2067	11.287	0.0000	0.0000
2024/08/30	R186	08/05/2025		Bond Future	8.0155	107.7855	8.0978	107.6604	1.028	0.0000	0.0000
2024/08/30	R186	08/05/2025	8.47 Call	Bond Future	1160.0200	1.1600	1085.4900	1.0855	6.425	0.0000	0.0000
2024/08/30	R186	08/05/2025	8.47 Put	Bond Future	472.6000	0.4726	523.1100	0.5231	10.688	0.0000	0.0000
2024/08/30	R186	07/08/2025		Bond Future	8.0232	104.5985	8.1446	104.4417	1.513	0.0000	0.0000
2024/08/30	R186	07/08/2025	9.68 Call	Bond Future	2227.6100	2.2276	2098.0000	2.0980	5.818	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low
2024/08/30	R186	07/08/2025	9.68 Put	Bond Future		116.2600	0.1163	143.4800	0.1435	23.413	0.0000	0.0000
2024/08/30	R186	07/08/2025	10.25 Call	Bond Future		2873.5600	2.8736	2731.0500	2.7311	4.959	0.0000	0.0000
2024/08/30	R186	07/08/2025	10.25 Put	Bond Future		49.8600	0.0499	64.1800	0.0642	28.720	0.0000	0.0000
2024/08/30	R186	07/08/2025	9.22 Put	Bond Future		212.2900	0.2123	254.1500	0.2542	19.718	0.0000	0.0000
2024/08/30	R186	07/08/2025	9.22 Call	Bond Future		1743.5700	1.7436	1628.6000	1.6286	6.594	0.0000	0.0000
2024/08/30	R186	06/11/2025		Bond Future		8.0603	106.6250	8.2322	106.4425	2.133	0.0000	0.0000
2024/08/30	R186	06/11/2025	8.13 Call	Bond Future		683.1400	0.6831	586.2900	0.5863	14.177	0.0000	0.0000
2024/08/30	R186	06/11/2025	8.13 Put	Bond Future		609.0900	0.6091	694.7400	0.6947	14.062	0.0000	0.0000
2024/08/30	R202	07/11/2024		Bond Future		270.8825	270.8825	270.8302	270.8302	0.019	0.0000	0.0000
2024/08/30	R202	06/02/2025		Bond Future		271.4042	271.4042	271.3036	271.3036	0.037	0.0000	0.0000
2024/08/30	R202	06/02/2025	266.79 Call	Bond Future		4614.1800	4.6142	4513.6000	4.5136	2.180	0.0000	0.0000
2024/08/30	R202	06/02/2025	266.79 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/30	R202	08/05/2025		Bond Future		276.8871	276.8871	276.7808	276.7808	0.038	0.0000	0.0000
2024/08/30	R202	08/05/2025	272.31 Call	Bond Future		4577.1300	4.5771	4470.8000	4.4708	2.323	0.0000	0.0000
2024/08/30	R202	08/05/2025	272.31 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/30	R202	07/08/2025		Bond Future		277.0990	277.0990	276.9141	276.9141	0.067	0.0000	0.0000
2024/08/30	R202	07/08/2025	271.60 Call	Bond Future		5499.0100	5.4990	5314.0500	5.3141	3.364	0.0000	0.0000
2024/08/30	R202	07/08/2025	271.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/30	R202	06/11/2025		Bond Future		282.5428	282.5428	282.2945	282.2945	0.088	0.0000	0.0000
2024/08/30	R202	06/11/2025	275.64 Call	Bond Future		6902.7600	6.9028	6654.5300	6.6545	3.596	0.0000	0.0000
2024/08/30	R202	06/11/2025	275.64 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/30	R209	07/11/2024		Bond Future		10.7031	71.8168	10.8016	71.3107	0.920	0.0000	0.0000
2024/08/30	R209	07/11/2024	12.22 Call	Bond Future		7340.8700	7.3409	6833.8100	6.8338	6.907	0.0000	0.0000
2024/08/30	R209	07/11/2024	12.22 Put	Bond Future		56.0300	0.0560	55.0800	0.0551	1.696	0.0000	0.0000
2024/08/30	R209	07/11/2024	12.23 Call	Bond Future		7384.1400	7.3841	6877.0300	6.8770	6.868	0.0000	0.0000
2024/08/30	R209	07/11/2024	12.23 Put	Bond Future		54.7200	0.0547	53.7200	0.0537	1.827	0.0000	0.0000
2024/08/30	R209	07/11/2024	12.21 Call	Bond Future		7297.5900	7.2976	6790.5800	6.7906	6.948	0.0000	0.0000
2024/08/30	R209	07/11/2024	12.21 Put	Bond Future		57.3800	0.0574	56.4800	0.0565	1.568	0.0000	0.0000
2024/08/30	R209	06/02/2025		Bond Future		10.7805	73.3181	10.8851	72.7888	0.970	0.0000	0.0000
2024/08/30	R209	06/02/2025	12.44 Call	Bond Future		8112.0400	8.1120	7586.5300	7.5865	6.478	0.0000	0.0000
2024/08/30	R209	06/02/2025	12.44 Put	Bond Future		301.9200	0.3019	305.6600	0.3057	1.239	0.0000	0.0000
2024/08/30	R209	08/05/2025		Bond Future		10.8746	71.6265	10.9832	71.0858	0.999	0.0000	0.0000
2024/08/30	R209	08/05/2025	11.89 Call	Bond Future		5913.3500	5.9134	5493.8500	5.4939	7.094	0.0000	0.0000
2024/08/30	R209	08/05/2025	11.89 Put	Bond Future		1066.6100	1.0666	1187.8300	1.1878	11.365	0.0000	0.0000
2024/08/30	R209	07/08/2025		Bond Future		10.9757	73.0376	11.0925	72.4663	1.064	0.0000	0.0000
2024/08/30	R209	07/08/2025	12.68 Call	Bond Future		8752.8700	8.7529	8241.5800	8.2416	5.841	0.0000	0.0000
2024/08/30	R209	07/08/2025	12.68 Put	Bond Future		993.5700	0.9936	1053.5100	1.0535	6.033	0.0000	0.0000
2024/08/30	R209	06/11/2025		Bond Future		11.0880	71.3005	11.2125	70.7028	1.123	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	
2024/08/30	R209	06/11/2025	11.27 Call	Bond Future	4114.6200	4.1146	3839.4300	3.8394	6.688	0.0000	0.0000
2024/08/30	R209	06/11/2025	11.27 Put	Bond Future	3243.3100	3.2433	3565.8300	3.5658	9.944	0.0000	0.0000
2024/08/30	R210	07/11/2024		Bond Future	242.9421	242.9421	243.0545	243.0545	0.046	0.0000	0.0000
2024/08/30	R210	06/02/2025		Bond Future	248.0799	248.0799	248.1519	248.1519	0.029	0.0000	0.0000
2024/08/30	R210	06/02/2025	239.61 Call	Bond Future	8469.9300	8.4699	8541.9000	8.5419	0.850	0.0000	0.0000
2024/08/30	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/30	R210	08/05/2025		Bond Future	249.6907	249.6907	249.7603	249.7603	0.028	0.0000	0.0000
2024/08/30	R210	08/05/2025	248.03 Call	Bond Future	1660.6800	1.6607	1730.2500	1.7303	4.189	0.0000	0.0000
2024/08/30	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/30	R210	07/08/2025		Bond Future	254.6738	254.6738	254.6759	254.6759	0.001	0.0000	0.0000
2024/08/30	R210	07/08/2025	248.44 Call	Bond Future	6233.8300	6.2338	6235.9400	6.2359	0.034	0.0000	0.0000
2024/08/30	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/30	R210	06/11/2025		Bond Future	256.2138	256.2138	256.1607	256.1607	0.021	0.0000	0.0000
2024/08/30	R210	06/11/2025	252.14 Call	Bond Future	4073.8200	4.0738	4020.7400	4.0207	1.303	0.0000	0.0000
2024/08/30	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/30	R213	07/11/2024		Bond Future	9.5788	89.4040	9.6534	89.0841	0.779	0.0000	0.0000
2024/08/30	R213	07/11/2024	11.22 Call	Bond Future	6748.5600	6.7486	6437.4300	6.4374	4.610	0.0000	0.0000
2024/08/30	R213	07/11/2024	11.22 Put	Bond Future	32.8200	0.0328	41.5900	0.0416	26.722	0.0000	0.0000
2024/08/30	R213	07/11/2024	11.23 Call	Bond Future	6786.7400	6.7867	6475.4400	6.4754	4.587	0.0000	0.0000
2024/08/30	R213	07/11/2024	11.23 Put	Bond Future	32.0700	0.0321	40.6700	0.0407	26.816	0.0000	0.0000
2024/08/30	R213	07/11/2024	11.21 Call	Bond Future	6710.3800	6.7104	6399.4100	6.3994	4.634	0.0000	0.0000
2024/08/30	R213	07/11/2024	11.21 Put	Bond Future	33.6000	0.0336	42.5300	0.0425	26.577	0.0000	0.0000
2024/08/30	R213	06/02/2025		Bond Future	9.6407	91.2733	9.7231	90.9311	0.855	0.0000	0.0000
2024/08/30	R213	06/02/2025	11.35 Call	Bond Future	6954.2000	6.9542	6613.8600	6.6139	4.894	0.0000	0.0000
2024/08/30	R213	06/02/2025	11.35 Put	Bond Future	177.4800	0.1775	179.4200	0.1794	1.093	0.0000	0.0000
2024/08/30	R213	08/05/2025		Bond Future	9.7214	89.5373	9.8085	89.1872	0.896	0.0000	0.0000
2024/08/30	R213	08/05/2025	10.52 Call	Bond Future	4141.0700	4.1411	3834.8700	3.8349	7.394	0.0000	0.0000
2024/08/30	R213	08/05/2025	10.52 Put	Bond Future	993.5200	0.9935	1037.4900	1.0375	4.426	0.0000	0.0000
2024/08/30	R213	07/08/2025		Bond Future	9.8140	91.3027	9.9125	90.9208	1.003	0.0000	0.0000
2024/08/30	R213	07/08/2025	11.66 Call	Bond Future	7450.7100	7.4507	7140.3600	7.1404	4.165	0.0000	0.0000
2024/08/30	R213	07/08/2025	11.66 Put	Bond Future	615.0800	0.6151	686.6300	0.6866	11.633	0.0000	0.0000
2024/08/30	R213	06/11/2025		Bond Future	9.9297	89.5188	10.0391	89.1104	1.101	0.0000	0.0000
2024/08/30	R213	06/11/2025	10.05 Call	Bond Future	2918.7500	2.9188	2676.1900	2.6762	8.310	0.0000	0.0000
2024/08/30	R213	06/11/2025	10.05 Put	Bond Future	2469.5600	2.4696	2635.4200	2.6354	6.716	0.0000	0.0000
2024/08/30	R214	07/11/2024		Bond Future	11.0145	67.4431	11.1126	66.9045	0.890	0.0000	0.0000
2024/08/30	R214	07/11/2024	12.61 Call	Bond Future	8053.7200	8.0537	7521.6400	7.5216	6.607	0.0000	0.0000
2024/08/30	R214	07/11/2024	12.61 Put	Bond Future	47.2800	0.0473	53.8200	0.0538	13.832	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	
2024/08/30	R214	07/11/2024	12.62 Call	Bond Future	8098.0500	8.0981	7565.8200	7.5658	6.572	0.0000	0.0000
2024/08/30	R214	07/11/2024	12.62 Put	Bond Future	46.1800	0.0462	52.5700	0.0526	13.837	0.0000	0.0000
2024/08/30	R214	07/11/2024	12.60 Call	Bond Future	8009.3800	8.0094	7477.4800	7.4775	6.641	0.0000	0.0000
2024/08/30	R214	07/11/2024	12.60 Put	Bond Future	48.4100	0.0484	55.1300	0.0551	13.881	0.0000	0.0000
2024/08/30	R214	06/02/2025		Bond Future	11.0933	68.8533	11.1968	68.2916	0.933	0.0000	0.0000
2024/08/30	R214	06/02/2025	12.71 Call	Bond Future	8342.6900	8.3427	7816.1400	7.8161	6.312	0.0000	0.0000
2024/08/30	R214	06/02/2025	12.71 Put	Bond Future	330.0400	0.3300	365.1900	0.3652	10.650	0.0000	0.0000
2024/08/30	R214	06/02/2025	13.63 Call	Bond Future	12015.7800	12.0158	11449.9200	11.4499	4.709	0.0000	0.0000
2024/08/30	R214	06/02/2025	13.63 Put	Bond Future	91.8100	0.0918	87.6500	0.0877	4.531	0.0000	0.0000
2024/08/30	R214	06/02/2025	12.25 Put	Bond Future	576.6500	0.5767	640.3600	0.6404	11.048	0.0000	0.0000
2024/08/30	R214	06/02/2025	12.25 Call	Bond Future	6466.9200	6.4669	5968.9300	5.9689	7.701	0.0000	0.0000
2024/08/30	R214	06/02/2025	11.75 Put	Bond Future	1052.9100	1.0529	1170.8100	1.1708	11.198	0.0000	0.0000
2024/08/30	R214	06/02/2025	11.75 Call	Bond Future	4498.6300	4.4986	4054.8300	4.0548	9.865	0.0000	0.0000
2024/08/30	R214	08/05/2025		Bond Future	11.1814	66.9235	11.2884	66.3499	0.958	0.0000	0.0000
2024/08/30	R214	08/05/2025	12.40 Call	Bond Future	7025.9000	7.0259	6558.5200	6.5585	6.652	0.0000	0.0000
2024/08/30	R214	08/05/2025	12.40 Put	Bond Future	916.6900	0.9167	1022.9700	1.0230	11.594	0.0000	0.0000
2024/08/30	R214	07/08/2025		Bond Future	11.2760	68.2424	11.3903	67.6390	1.013	0.0000	0.0000
2024/08/30	R214	07/08/2025	12.97 Call	Bond Future	9212.5300	9.2125	8726.4700	8.7265	5.276	0.0000	0.0000
2024/08/30	R214	07/08/2025	12.97 Put	Bond Future	1057.1200	1.0571	1174.4600	1.1745	11.100	0.0000	0.0000
2024/08/30	R214	06/11/2025		Bond Future	11.3819	66.2641	11.5029	65.6348	1.063	0.0000	0.0000
2024/08/30	R214	06/11/2025	11.64 Call	Bond Future	4699.9100	4.6999	4313.6500	4.3137	8.218	0.0000	0.0000
2024/08/30	R214	06/11/2025	11.64 Put	Bond Future	3368.1300	3.3681	3611.1900	3.6112	7.216	0.0000	0.0000
2024/08/30	R248	07/11/2024	12.79 Call	Bond Future	10114.0500	10.1141	9344.1700	9.3442	7.612	0.0000	0.0000
2024/08/30	R248	07/11/2024	12.79 Put	Bond Future	61.5100	0.0615	63.4400	0.0634	3.138	0.0000	0.0000
2024/08/30	R248	07/11/2024	12.80 Call	Bond Future	10167.0700	10.1671	9397.0800	9.3971	7.573	0.0000	0.0000
2024/08/30	R248	07/11/2024	12.80 Put	Bond Future	60.1800	0.0602	62.0000	0.0620	3.024	0.0000	0.0000
2024/08/30	R248	07/11/2024	12.78 Call	Bond Future	10061.0000	10.0610	9291.2200	9.2912	7.651	0.0000	0.0000
2024/08/30	R248	07/11/2024	12.78 Put	Bond Future	62.8900	0.0629	64.9200	0.0649	3.228	0.0000	0.0000
2024/08/30	R248	07/11/2024		Bond Future	11.1462	81.9555	11.2596	81.1837	1.017	0.0000	0.0000
2024/08/30	R248	06/02/2025		Bond Future	11.2272	83.6691	11.3467	82.8669	1.064	0.0000	0.0000
2024/08/30	R248	06/02/2025	12.71 Call	Bond Future	9529.3400	9.5293	8798.9600	8.7990	7.665	0.0000	0.0000
2024/08/30	R248	06/02/2025	12.71 Put	Bond Future	476.6400	0.4766	548.4500	0.5485	15.066	0.0000	0.0000
2024/08/30	R248	06/02/2025	10.30 Put	Bond Future	7283.2100	7.2832	7894.5400	7.8945	8.394	0.0000	0.0000
2024/08/30	R248	06/02/2025	10.30 Call	Bond Future	559.4700	0.5595	368.6100	0.3686	34.114	0.0000	0.0000
2024/08/30	R248	06/02/2025	11.00 Put	Bond Future	3575.6400	3.5756	3997.3900	3.9974	11.795	0.0000	0.0000
2024/08/30	R248	06/02/2025	11.00 Call	Bond Future	2011.4400	2.0114	1631.0000	1.6310	18.914	0.0000	0.0000
2024/08/30	R248	06/02/2025	11.70 Call	Bond Future	4685.8800	4.6859	4108.7100	4.1087	12.317	0.0000	0.0000
2024/08/30	R248	06/02/2025	11.70 Put	Bond Future	1591.1300	1.5911	1816.1500	1.8162	14.142	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	
2024/08/30	R248	08/05/2025		Bond Future	11.3171	80.8912	11.4409	80.0720	1.094	0.0000	0.0000
2024/08/30	R248	08/05/2025	12.60 Call	Bond Future	8964.5000	8.9645	8306.3000	8.3063	7.342	0.0000	0.0000
2024/08/30	R248	08/05/2025	12.60 Put	Bond Future	1129.8900	1.1299	1290.8100	1.2908	14.242	0.0000	0.0000
2024/08/30	R248	07/08/2025		Bond Future	11.4135	82.4850	11.5452	81.6274	1.153	0.0000	0.0000
2024/08/30	R248	07/08/2025	13.21 Call	Bond Future	11649.0500	11.6491	10895.4500	10.8955	6.469	0.0000	0.0000
2024/08/30	R248	07/08/2025	13.21 Put	Bond Future	1198.0900	1.1981	1302.0700	1.3021	8.679	0.0000	0.0000
2024/08/30	R248	06/11/2025		Bond Future	11.5207	79.6392	11.6598	78.7480	1.207	0.0000	0.0000
2024/08/30	R248	06/11/2025	11.74 Call	Bond Future	5523.1600	5.5232	5091.7700	5.0918	7.811	0.0000	0.0000
2024/08/30	R248	06/11/2025	11.74 Put	Bond Future	4126.1600	4.1262	4586.0300	4.5860	11.145	0.0000	0.0000
2024/08/30	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/30	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/30	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/30	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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