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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/08/2024 TO 20/08/2024

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
2024/08/20	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/20	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/20	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/20	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/20	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/20	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/20	2025	07/11/2024		Bond Future	185.6641	185.6641	185.6725	0.005	0.0000	0.0000
2024/08/20	2029	07/11/2024		Bond Future	133.7798	133.7798	133.7723	0.006	0.0000	0.0000
2024/08/20	2029	06/02/2025		Bond Future	136.6119	136.6119	136.6049	0.005	0.0000	0.0000
2024/08/20	2029	06/02/2025	132.40 Call	Bond Future	4211.8700	4.2119	4204.9100	0.165	0.0000	0.0000
2024/08/20	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	2029	08/05/2025		Bond Future	137.9769	137.9769	137.9712	0.004	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	
2024/08/20	2029	08/05/2025	137.85 Call	Bond Future	126.9100	0.1269	121.1600	0.1212	4.531	0.0000	0.0000
2024/08/20	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	2029	07/08/2025		Bond Future	140.7491	140.7491	140.7439	140.7439	0.004	0.0000	0.0000
2024/08/20	2029	07/08/2025	137.41 Call	Bond Future	3339.1100	3.3391	3333.9000	3.3339	0.156	0.0000	0.0000
2024/08/20	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	2029	06/11/2025		Bond Future	142.0793	142.0793	142.0755	142.0755	0.003	0.0000	0.0000
2024/08/20	2029	06/11/2025	139.79 Call	Bond Future	2289.2700	2.2893	2285.4500	2.2855	0.167	0.0000	0.0000
2024/08/20	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	2030	07/11/2024	10.21 Put	Bond Future	182.2800	0.1823	183.2000	0.1832	0.505	0.0000	0.0000
2024/08/20	2030	07/11/2024	10.21 Call	Bond Future	3686.2700	3.6863	3647.3900	3.6474	1.055	0.0000	0.0000
2024/08/20	2030	07/11/2024	10.71 Put	Bond Future	58.7800	0.0588	58.6300	0.0586	0.255	0.0000	0.0000
2024/08/20	2030	07/11/2024	10.71 Call	Bond Future	5414.7100	5.4147	5374.7600	5.3748	0.738	0.0000	0.0000
2024/08/20	2030	07/11/2024	11.91 Call	Bond Future	9615.5600	9.6156	9575.7100	9.5757	0.414	0.0000	0.0000
2024/08/20	2030	07/11/2024	11.91 Put	Bond Future	1.6000	0.0016	1.5500	0.0016	3.125	0.0000	0.0000
2024/08/20	2030	07/11/2024		Bond Future	9.2974	96.9694	9.3076	96.9296	0.109	0.0000	0.0000
2024/08/20	2030	07/11/2024	10.75 Call	Bond Future	5555.6200	5.5556	5515.6500	5.5157	0.719	0.0000	0.0000
2024/08/20	2030	07/11/2024	10.75 Put	Bond Future	53.5500	0.0536	53.3800	0.0534	0.317	0.0000	0.0000
2024/08/20	2030	07/11/2024	10.76 Call	Bond Future	5590.8600	5.5909	5550.8800	5.5509	0.715	0.0000	0.0000
2024/08/20	2030	07/11/2024	10.76 Put	Bond Future	52.3100	0.0523	52.1300	0.0521	0.344	0.0000	0.0000
2024/08/20	2030	07/11/2024	10.74 Call	Bond Future	5520.3800	5.5204	5480.4200	5.4804	0.724	0.0000	0.0000
2024/08/20	2030	07/11/2024	10.74 Put	Bond Future	54.8200	0.0548	54.6600	0.0547	0.292	0.0000	0.0000
2024/08/20	2030	06/02/2025		Bond Future	9.3445	94.9889	9.3551	94.9487	0.114	0.0000	0.0000
2024/08/20	2030	06/02/2025	10.68 Call	Bond Future	5174.7300	5.1747	5136.9800	5.1370	0.730	0.0000	0.0000
2024/08/20	2030	06/02/2025	10.68 Put	Bond Future	291.9000	0.2919	294.2900	0.2943	0.819	0.0000	0.0000
2024/08/20	2030	06/02/2025	8.68 Put	Bond Future	3123.5700	3.1236	3149.9100	3.1499	0.843	0.0000	0.0000
2024/08/20	2030	06/02/2025	8.68 Call	Bond Future	572.5400	0.5725	558.7400	0.5587	2.410	0.0000	0.0000
2024/08/20	2030	06/02/2025	9.18 Put	Bond Future	1872.8200	1.8728	1890.7900	1.8908	0.960	0.0000	0.0000
2024/08/20	2030	06/02/2025	9.18 Call	Bond Future	1249.1900	1.2492	1227.0200	1.2270	1.775	0.0000	0.0000
2024/08/20	2030	06/02/2025	9.69 Call	Bond Future	2327.0800	2.3271	2297.2300	2.2972	1.283	0.0000	0.0000
2024/08/20	2030	06/02/2025	9.69 Put	Bond Future	1032.9600	1.0330	1043.2500	1.0433	0.996	0.0000	0.0000
2024/08/20	2030	08/05/2025	8.68 Put	Bond Future	3516.4900	3.5165	3542.6100	3.5426	0.743	0.0000	0.0000
2024/08/20	2030	08/05/2025	8.68 Call	Bond Future	776.1500	0.7762	761.8800	0.7619	1.839	0.0000	0.0000
2024/08/20	2030	08/05/2025	9.18 Put	Bond Future	2354.5200	2.3545	2373.9100	2.3739	0.824	0.0000	0.0000
2024/08/20	2030	08/05/2025	9.18 Call	Bond Future	1465.6000	1.4656	1444.6000	1.4446	1.433	0.0000	0.0000
2024/08/20	2030	08/05/2025	9.99 Call	Bond Future	3179.3300	3.1793	3148.9600	3.1490	0.955	0.0000	0.0000
2024/08/20	2030	08/05/2025	9.99 Put	Bond Future	1159.8100	1.1598	1169.8300	1.1698	0.864	0.0000	0.0000
2024/08/20	2030	08/05/2025	12.28 Call	Bond Future	9759.2100	9.7592	9719.4200	9.7194	0.408	0.0000	0.0000
2024/08/20	2030	08/05/2025	12.28 Put	Bond Future	87.8900	0.0879	88.4900	0.0885	0.683	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	
2024/08/20	2030	08/05/2025	10.69 Put	Bond Future	611.6100	0.6116	616.6400	0.6166	0.822	0.0000	0.0000
2024/08/20	2030	08/05/2025	10.69 Call	Bond Future	5057.2300	5.0572	5021.8700	5.0219	0.699	0.0000	0.0000
2024/08/20	2030	08/05/2025	11.86 Call	Bond Future	8490.6900	8.4907	8451.4800	8.4515	0.462	0.0000	0.0000
2024/08/20	2030	08/05/2025	11.86 Put	Bond Future	162.5200	0.1625	163.7000	0.1637	0.726	0.0000	0.0000
2024/08/20	2030	08/05/2025	10.31 Put	Bond Future	867.1600	0.8672	874.5500	0.8746	0.852	0.0000	0.0000
2024/08/20	2030	08/05/2025	10.31 Call	Bond Future	4005.6000	4.0056	3972.6000	3.9726	0.824	0.0000	0.0000
2024/08/20	2030	08/05/2025		Bond Future	9.4243	96.9054	9.4355	96.8650	0.119	0.0000	0.0000
2024/08/20	2030	08/05/2025	9.93 Call	Bond Future	3031.8100	3.0318	3002.0100	3.0020	0.983	0.0000	0.0000
2024/08/20	2030	08/05/2025	9.93 Put	Bond Future	1223.9600	1.2240	1234.5500	1.2346	0.865	0.0000	0.0000
2024/08/20	2030	07/08/2025	12.12 Call	Bond Future	8713.7900	8.7138	8675.0000	8.6750	0.445	0.0000	0.0000
2024/08/20	2030	07/08/2025	12.12 Put	Bond Future	251.7100	0.2517	253.6600	0.2537	0.775	0.0000	0.0000
2024/08/20	2030	07/08/2025	10.48 Put	Bond Future	1049.9600	1.0500	1058.5200	1.0585	0.815	0.0000	0.0000
2024/08/20	2030	07/08/2025	10.48 Call	Bond Future	4283.5000	4.2835	4251.3200	4.2513	0.751	0.0000	0.0000
2024/08/20	2030	07/08/2025		Bond Future	9.5227	94.8178	9.5345	94.7771	0.124	0.0000	0.0000
2024/08/20	2030	07/08/2025	11.11 Call	Bond Future	5943.1900	5.9432	5907.6200	5.9076	0.599	0.0000	0.0000
2024/08/20	2030	07/08/2025	11.11 Put	Bond Future	655.9400	0.6559	661.1100	0.6611	0.788	0.0000	0.0000
2024/08/20	2030	06/11/2025		Bond Future	9.6319	96.6646	9.6444	96.6235	0.130	0.0000	0.0000
2024/08/20	2030	06/11/2025	9.54 Call	Bond Future	2128.1100	2.1281	2105.4600	2.1055	1.064	0.0000	0.0000
2024/08/20	2030	06/11/2025	9.54 Put	Bond Future	2430.6300	2.4306	2449.0500	2.4491	0.758	0.0000	0.0000
2024/08/20	2032	07/11/2024	9.75 Put	Bond Future	2290.7900	2.2908	2364.6600	2.3647	3.225	0.0000	0.0000
2024/08/20	2032	07/11/2024	9.75 Call	Bond Future	754.2700	0.7543	706.3000	0.7063	6.360	0.0000	0.0000
2024/08/20	2032	07/11/2024	9.90 Put	Bond Future	1850.2000	1.8502	1913.3900	1.9134	3.415	0.0000	0.0000
2024/08/20	2032	07/11/2024	9.90 Call	Bond Future	1047.7400	1.0477	989.0900	0.9891	5.598	0.0000	0.0000
2024/08/20	2032	07/11/2024	10.60 Call	Bond Future	3113.6100	3.1136	3014.7700	3.0148	3.174	0.0000	0.0000
2024/08/20	2032	07/11/2024	10.60 Put	Bond Future	587.3000	0.5873	610.3000	0.6103	3.916	0.0000	0.0000
2024/08/20	2032	07/11/2024	11.11 Put	Bond Future	226.5200	0.2265	235.2700	0.2353	3.863	0.0000	0.0000
2024/08/20	2032	07/11/2024	11.11 Call	Bond Future	5080.9900	5.0810	4967.9000	4.9679	2.226	0.0000	0.0000
2024/08/20	2032	07/11/2024	11.61 Put	Bond Future	84.2800	0.0843	87.2400	0.0872	3.512	0.0000	0.0000
2024/08/20	2032	07/11/2024	11.61 Call	Bond Future	7145.1600	7.1452	7026.2800	7.0263	1.664	0.0000	0.0000
2024/08/20	2032	07/11/2024	12.95 Call	Bond Future	12625.0700	12.6251	12503.2700	12.5033	0.965	0.0000	0.0000
2024/08/20	2032	07/11/2024	12.95 Put	Bond Future	1.4300	0.0014	1.4700	0.0015	2.797	0.0000	0.0000
2024/08/20	2032	07/11/2024		Bond Future	10.0657	91.6547	10.0911	91.5329	0.252	0.0000	0.0000
2024/08/20	2032	07/11/2024	13.36 Call	Bond Future	14229.5500	14.2296	14107.7200	14.1077	0.856	0.0000	0.0000
2024/08/20	2032	07/11/2024	13.36 Put	Bond Future	0.2900	0.0003	0.3000	0.0003	3.448	0.0000	0.0000
2024/08/20	2032	07/11/2024	11.64 Put	Bond Future	79.3500	0.0794	82.1200	0.0821	3.491	0.0000	0.0000
2024/08/20	2032	07/11/2024	11.64 Call	Bond Future	7270.2800	7.2703	7151.2100	7.1512	1.638	0.0000	0.0000
2024/08/20	2032	07/11/2024	11.48 Call	Bond Future	6603.6400	6.6036	6485.7700	6.4858	1.785	0.0000	0.0000
2024/08/20	2032	07/11/2024	11.48 Put	Bond Future	109.3300	0.1093	113.3000	0.1133	3.631	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	
2024/08/20	2032	07/11/2024	11.49 Call	Bond Future	6645.2300	6.6452	6527.2800	6.5273	1.775	0.0000	0.0000
2024/08/20	2032	07/11/2024	11.49 Put	Bond Future	107.1700	0.1072	111.0600	0.1111	3.630	0.0000	0.0000
2024/08/20	2032	07/11/2024	11.47 Call	Bond Future	6562.0500	6.5621	6444.2800	6.4443	1.795	0.0000	0.0000
2024/08/20	2032	07/11/2024	11.47 Put	Bond Future	111.5300	0.1115	115.6000	0.1156	3.649	0.0000	0.0000
2024/08/20	2032	06/02/2025		Bond Future	10.1425	93.5723	10.1689	93.4485	0.261	0.0000	0.0000
2024/08/20	2032	06/02/2025	11.72 Call	Bond Future	7340.8600	7.3409	7227.1200	7.2271	1.549	0.0000	0.0000
2024/08/20	2032	06/02/2025	11.72 Put	Bond Future	316.3400	0.3163	326.4600	0.3265	3.199	0.0000	0.0000
2024/08/20	2032	06/02/2025	9.42 Put	Bond Future	4150.4600	4.1505	4239.9800	4.2400	2.157	0.0000	0.0000
2024/08/20	2032	06/02/2025	9.42 Call	Bond Future	682.4500	0.6825	648.1100	0.6481	5.032	0.0000	0.0000
2024/08/20	2032	06/02/2025	9.92 Put	Bond Future	2560.6600	2.5607	2626.5600	2.6266	2.574	0.0000	0.0000
2024/08/20	2032	06/02/2025	9.92 Call	Bond Future	1510.3400	1.5103	1452.3800	1.4524	3.838	0.0000	0.0000
2024/08/20	2032	06/02/2025	10.61 Call	Bond Future	3359.2600	3.3593	3271.1900	3.2712	2.622	0.0000	0.0000
2024/08/20	2032	06/02/2025	10.61 Put	Bond Future	1201.2700	1.2013	1237.0600	1.2371	2.979	0.0000	0.0000
2024/08/20	2032	08/05/2025	9.42 Put	Bond Future	4763.7400	4.7637	4852.3000	4.8523	1.859	0.0000	0.0000
2024/08/20	2032	08/05/2025	9.42 Call	Bond Future	936.8400	0.9368	899.5800	0.8996	3.977	0.0000	0.0000
2024/08/20	2032	08/05/2025	9.92 Put	Bond Future	3239.7700	3.2398	3309.0000	3.3090	2.137	0.0000	0.0000
2024/08/20	2032	08/05/2025	9.92 Call	Bond Future	1773.8200	1.7738	1717.2300	1.7172	3.190	0.0000	0.0000
2024/08/20	2032	08/05/2025	10.97 Call	Bond Future	4576.7700	4.5768	4484.4100	4.4844	2.018	0.0000	0.0000
2024/08/20	2032	08/05/2025	10.97 Put	Bond Future	1323.6400	1.3236	1357.1000	1.3571	2.528	0.0000	0.0000
2024/08/20	2032	08/05/2025		Bond Future	10.2387	91.2967	10.2664	91.1709	0.270	0.0000	0.0000
2024/08/20	2032	08/05/2025	10.91 Call	Bond Future	4387.6900	4.3877	4296.9500	4.2970	2.068	0.0000	0.0000
2024/08/20	2032	08/05/2025	10.91 Put	Bond Future	1395.8100	1.3958	1430.8900	1.4309	2.513	0.0000	0.0000
2024/08/20	2032	07/08/2025		Bond Future	10.3482	93.1066	10.3772	92.9788	0.280	0.0000	0.0000
2024/08/20	2032	07/08/2025	12.01 Call	Bond Future	7964.7100	7.9647	7858.3200	7.8583	1.336	0.0000	0.0000
2024/08/20	2032	07/08/2025	12.01 Put	Bond Future	989.4200	0.9894	1010.8900	1.0109	2.170	0.0000	0.0000
2024/08/20	2032	06/11/2025		Bond Future	10.4754	90.7589	10.5058	90.6290	0.290	0.0000	0.0000
2024/08/20	2032	06/11/2025	10.42 Call	Bond Future	3107.1400	3.1071	3038.1800	3.0382	2.219	0.0000	0.0000
2024/08/20	2032	06/11/2025	10.42 Put	Bond Future	3344.1000	3.3441	3405.0800	3.4051	1.824	0.0000	0.0000
2024/08/20	2033	07/11/2024		Bond Future	127.0091	127.0091	127.1973	127.1973	0.148	0.0000	0.0000
2024/08/20	2033	06/02/2025		Bond Future	129.6981	129.6981	129.8909	129.8909	0.149	0.0000	0.0000
2024/08/20	2033	06/02/2025	124.94 Call	Bond Future	4758.0600	4.7581	4950.9100	4.9509	4.053	0.0000	0.0000
2024/08/20	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	2033	08/05/2025		Bond Future	130.8221	130.8221	131.0202	131.0202	0.151	0.0000	0.0000
2024/08/20	2033	08/05/2025	130.62 Call	Bond Future	202.1400	0.2021	400.2200	0.4002	97.991	0.0000	0.0000
2024/08/20	2033	08/05/2025	130.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	2033	07/08/2025		Bond Future	133.4509	133.4509	133.6536	133.6536	0.152	0.0000	0.0000
2024/08/20	2033	07/08/2025	128.65 Call	Bond Future	4800.8900	4.8009	5003.5900	5.0036	4.222	0.0000	0.0000
2024/08/20	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/08/20	2033	06/11/2025		Bond Future	134.5350	134.5350	134.7427	134.7427	0.154	0.0000	0.0000
2024/08/20	2033	06/11/2025	133.14 Call	Bond Future	1394.9900	1.3950	1602.7200	1.6027	14.891	0.0000	0.0000
2024/08/20	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	2037	07/11/2024		Bond Future	11.1478	84.9330	11.1985	84.6417	0.455	0.0000	0.0000
2024/08/20	2037	07/11/2024	12.58 Call	Bond Future	7829.1000	7.8291	7552.0300	7.5520	3.539	0.0000	0.0000
2024/08/20	2037	07/11/2024	12.58 Put	Bond Future	139.3800	0.1394	153.5400	0.1535	10.159	0.0000	0.0000
2024/08/20	2037	07/11/2024	12.59 Call	Bond Future	7876.4600	7.8765	7599.1300	7.5991	3.521	0.0000	0.0000
2024/08/20	2037	07/11/2024	12.59 Put	Bond Future	136.7300	0.1367	150.6300	0.1506	10.166	0.0000	0.0000
2024/08/20	2037	07/11/2024	12.57 Call	Bond Future	7781.8000	7.7818	7505.0000	7.5050	3.557	0.0000	0.0000
2024/08/20	2037	07/11/2024	12.57 Put	Bond Future	142.1300	0.1421	156.5600	0.1566	10.153	0.0000	0.0000
2024/08/20	2037	06/02/2025		Bond Future	11.2416	82.4498	11.2942	82.1529	0.468	0.0000	0.0000
2024/08/20	2037	06/02/2025	12.76 Call	Bond Future	8467.4100	8.4674	8203.6000	8.2036	3.116	0.0000	0.0000
2024/08/20	2037	06/02/2025	12.76 Put	Bond Future	478.2800	0.4783	511.3600	0.5114	6.916	0.0000	0.0000
2024/08/20	2037	08/05/2025		Bond Future	11.3555	84.1126	11.4101	83.8102	0.481	0.0000	0.0000
2024/08/20	2037	08/05/2025	12.25 Call	Bond Future	6300.6800	6.3007	6076.3000	6.0763	3.561	0.0000	0.0000
2024/08/20	2037	08/05/2025	12.25 Put	Bond Future	1539.8700	1.5399	1617.8800	1.6179	5.066	0.0000	0.0000
2024/08/20	2037	08/05/2025	12.55 Put	Bond Future	1199.5500	1.1996	1262.1800	1.2622	5.221	0.0000	0.0000
2024/08/20	2037	08/05/2025	12.55 Call	Bond Future	7468.8500	7.4689	7229.0900	7.2291	3.210	0.0000	0.0000
2024/08/20	2037	08/05/2025	13.30 Put	Bond Future	636.2300	0.6362	671.4200	0.6714	5.531	0.0000	0.0000
2024/08/20	2037	08/05/2025	13.30 Call	Bond Future	10496.1900	10.4962	10228.9900	10.2290	2.546	0.0000	0.0000
2024/08/20	2037	08/05/2025	13.35 Put	Bond Future	602.0500	0.6021	635.6500	0.6357	5.581	0.0000	0.0000
2024/08/20	2037	08/05/2025	13.35 Call	Bond Future	10692.5700	10.6926	10423.7800	10.4238	2.514	0.0000	0.0000
2024/08/20	2037	07/08/2025		Bond Future	11.4817	81.5197	11.5384	81.2117	0.495	0.0000	0.0000
2024/08/20	2037	07/08/2025	13.01 Call	Bond Future	9181.0600	9.1811	8934.9700	8.9350	2.680	0.0000	0.0000
2024/08/20	2037	07/08/2025	13.01 Put	Bond Future	1433.8600	1.4339	1495.7700	1.4958	4.318	0.0000	0.0000
2024/08/20	2037	06/11/2025		Bond Future	11.6114	83.1056	11.6704	82.7919	0.508	0.0000	0.0000
2024/08/20	2037	06/11/2025	11.63 Call	Bond Future	4369.8400	4.3698	4200.6700	4.2007	3.871	0.0000	0.0000
2024/08/20	2037	06/11/2025	11.63 Put	Bond Future	4270.9300	4.2709	4415.4300	4.4154	3.383	0.0000	0.0000
2024/08/20	2038	07/11/2024		Bond Future	138.8268	138.8268	138.6680	138.6680	0.114	0.0000	0.0000
2024/08/20	2038	06/02/2025		Bond Future	139.6543	139.6543	139.4935	139.4935	0.115	0.0000	0.0000
2024/08/20	2038	06/02/2025	135.23 Call	Bond Future	4424.3200	4.4243	4263.4600	4.2635	3.636	0.0000	0.0000
2024/08/20	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	2038	08/05/2025		Bond Future	142.5078	142.5078	142.3444	142.3444	0.115	0.0000	0.0000
2024/08/20	2038	08/05/2025	139.68 Call	Bond Future	2827.7500	2.8278	2664.4400	2.6644	5.775	0.0000	0.0000
2024/08/20	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	2038	07/08/2025		Bond Future	143.2188	143.2188	143.0528	143.0528	0.116	0.0000	0.0000
2024/08/20	2038	07/08/2025	139.56 Call	Bond Future	3658.7700	3.6588	3492.8100	3.4928	4.536	0.0000	0.0000
2024/08/20	2038	07/08/2025	139.56 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	
2024/08/20	2038	06/11/2025		Bond Future	146.0476	146.0476	145.8791	145.8791	0.115	0.0000	0.0000
2024/08/20	2038	06/11/2025	143.88 Call	Bond Future	2167.5700	2.1676	1999.0700	1.9991	7.774	0.0000	0.0000
2024/08/20	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	2040	07/11/2024	12.10 Put	Bond Future	597.5500	0.5976	646.0500	0.6461	8.116	0.0000	0.0000
2024/08/20	2040	07/11/2024	12.10 Call	Bond Future	4774.8400	4.7748	4541.7600	4.5418	4.881	0.0000	0.0000
2024/08/20	2040	07/11/2024	12.60 Call	Bond Future	7206.7400	7.2067	6945.7700	6.9458	3.621	0.0000	0.0000
2024/08/20	2040	07/11/2024	12.60 Put	Bond Future	239.8300	0.2398	260.4400	0.2604	8.594	0.0000	0.0000
2024/08/20	2040	07/11/2024	13.15 Call	Bond Future	9947.1500	9.9472	9672.9500	9.6730	2.757	0.0000	0.0000
2024/08/20	2040	07/11/2024	13.15 Put	Bond Future	84.9100	0.0849	92.2900	0.0923	8.692	0.0000	0.0000
2024/08/20	2040	07/11/2024		Bond Future	11.4001	85.3555	11.4455	85.0739	0.399	0.0000	0.0000
2024/08/20	2040	07/11/2024	12.85 Call	Bond Future	8454.6200	8.4546	8186.0700	8.1861	3.176	0.0000	0.0000
2024/08/20	2040	07/11/2024	12.85 Put	Bond Future	149.8800	0.1499	162.9100	0.1629	8.694	0.0000	0.0000
2024/08/20	2040	07/11/2024	12.86 Call	Bond Future	8504.5300	8.5045	8235.7300	8.2357	3.161	0.0000	0.0000
2024/08/20	2040	07/11/2024	12.86 Put	Bond Future	147.0400	0.1470	159.8200	0.1598	8.692	0.0000	0.0000
2024/08/20	2040	07/11/2024	12.84 Call	Bond Future	8404.6500	8.4047	8136.3400	8.1363	3.192	0.0000	0.0000
2024/08/20	2040	07/11/2024	12.84 Put	Bond Future	152.7200	0.1527	165.9900	0.1660	8.689	0.0000	0.0000
2024/08/20	2040	06/02/2025		Bond Future	11.4956	82.6306	11.5427	82.3435	0.410	0.0000	0.0000
2024/08/20	2040	06/02/2025	12.95 Call	Bond Future	8770.7100	8.7707	8517.5300	8.5175	2.887	0.0000	0.0000
2024/08/20	2040	06/02/2025	12.95 Put	Bond Future	565.4800	0.5655	599.3800	0.5994	5.995	0.0000	0.0000
2024/08/20	2040	06/02/2025	11.00 Put	Bond Future	4480.4000	4.4804	4667.4700	4.6675	4.175	0.0000	0.0000
2024/08/20	2040	06/02/2025	11.00 Call	Bond Future	1366.2000	1.3662	1266.1900	1.2662	7.320	0.0000	0.0000
2024/08/20	2040	06/02/2025	11.70 Call	Bond Future	3447.2200	3.4472	3272.9900	3.2730	5.054	0.0000	0.0000
2024/08/20	2040	06/02/2025	11.70 Put	Bond Future	2212.7400	2.2127	2325.5900	2.3256	5.100	0.0000	0.0000
2024/08/20	2040	06/02/2025	12.20 Call	Bond Future	5430.9700	5.4310	5215.8100	5.2158	3.962	0.0000	0.0000
2024/08/20	2040	06/02/2025	12.20 Put	Bond Future	1292.2500	1.2923	1364.1700	1.3642	5.565	0.0000	0.0000
2024/08/20	2040	08/05/2025		Bond Future	11.6096	84.2968	11.6584	84.0044	0.420	0.0000	0.0000
2024/08/20	2040	08/05/2025	12.63 Call	Bond Future	7305.2600	7.3053	7080.9300	7.0809	3.071	0.0000	0.0000
2024/08/20	2040	08/05/2025	12.63 Put	Bond Future	1508.0100	1.5080	1576.0300	1.5760	4.511	0.0000	0.0000
2024/08/20	2040	08/05/2025	13.43 Put	Bond Future	787.5600	0.7876	825.0700	0.8251	4.763	0.0000	0.0000
2024/08/20	2040	08/05/2025	13.43 Call	Bond Future	10700.9600	10.7010	10446.1200	10.4461	2.381	0.0000	0.0000
2024/08/20	2040	08/05/2025	12.75 Put	Bond Future	1366.6200	1.3666	1428.9300	1.4289	4.559	0.0000	0.0000
2024/08/20	2040	08/05/2025	12.75 Call	Bond Future	7804.1500	7.8042	7574.1100	7.5741	2.948	0.0000	0.0000
2024/08/20	2040	08/05/2025	13.50 Put	Bond Future	744.8900	0.7449	780.4700	0.7805	4.777	0.0000	0.0000
2024/08/20	2040	08/05/2025	13.50 Call	Bond Future	11001.9300	11.0019	10745.1600	10.7452	2.334	0.0000	0.0000
2024/08/20	2040	07/08/2025		Bond Future	11.7349	81.4567	11.7856	81.1589	0.432	0.0000	0.0000
2024/08/20	2040	07/08/2025	13.29 Call	Bond Future	9979.4200	9.9794	9740.0400	9.7400	2.399	0.0000	0.0000
2024/08/20	2040	07/08/2025	13.29 Put	Bond Future	1544.9700	1.5450	1603.3400	1.6033	3.778	0.0000	0.0000
2024/08/20	2040	06/11/2025		Bond Future	11.8629	83.0408	11.9155	82.7376	0.443	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	
2024/08/20	2040	06/11/2025	11.84 Call	Bond Future	4621.6100	4.6216	4459.1200	4.4591	3.516	0.0000	0.0000
2024/08/20	2040	06/11/2025	11.84 Put	Bond Future	4754.3700	4.7544	4895.0800	4.8951	2.960	0.0000	0.0000
2024/08/20	2044	07/11/2024	12.25 Call	Bond Future	5304.1400	5.3041	5029.1700	5.0292	5.184	0.0000	0.0000
2024/08/20	2044	07/11/2024	12.25 Put	Bond Future	484.6800	0.4847	532.1300	0.5321	9.790	0.0000	0.0000
2024/08/20	2044	07/11/2024	12.00 Call	Bond Future	4115.7700	4.1158	3864.3500	3.8644	6.109	0.0000	0.0000
2024/08/20	2044	07/11/2024	12.00 Put	Bond Future	761.3100	0.7613	832.3100	0.8323	9.326	0.0000	0.0000
2024/08/20	2044	07/11/2024	12.50 Call	Bond Future	6543.6200	6.5436	6252.1100	6.2521	4.455	0.0000	0.0000
2024/08/20	2044	07/11/2024	12.50 Put	Bond Future	305.2800	0.3053	336.1900	0.3362	10.125	0.0000	0.0000
2024/08/20	2044	07/11/2024		Bond Future	11.4563	81.5971	11.5069	81.2747	0.442	0.0000	0.0000
2024/08/20	2044	07/11/2024	12.91 Call	Bond Future	8610.0800	8.6101	8302.3100	8.3023	3.575	0.0000	0.0000
2024/08/20	2044	07/11/2024	12.91 Put	Bond Future	140.0400	0.1400	154.6900	0.1547	10.461	0.0000	0.0000
2024/08/20	2044	07/11/2024	12.92 Call	Bond Future	8660.3900	8.6604	8352.3500	8.3524	3.557	0.0000	0.0000
2024/08/20	2044	07/11/2024	12.92 Put	Bond Future	137.3500	0.1374	151.7300	0.1517	10.470	0.0000	0.0000
2024/08/20	2044	07/11/2024	12.90 Call	Bond Future	8559.7000	8.5597	8252.2100	8.2522	3.592	0.0000	0.0000
2024/08/20	2044	07/11/2024	12.90 Put	Bond Future	142.7300	0.1427	157.6600	0.1577	10.460	0.0000	0.0000
2024/08/20	2044	06/02/2025		Bond Future	11.5466	78.9188	11.5989	78.5900	0.453	0.0000	0.0000
2024/08/20	2044	06/02/2025	13.02 Call	Bond Future	9042.3700	9.0424	8752.8700	8.7529	3.202	0.0000	0.0000
2024/08/20	2044	06/02/2025	13.02 Put	Bond Future	582.7000	0.5827	621.9400	0.6219	6.734	0.0000	0.0000
2024/08/20	2044	06/02/2025	13.75 Call	Bond Future	12348.9200	12.3489	12037.7100	12.0377	2.520	0.0000	0.0000
2024/08/20	2044	06/02/2025	13.75 Put	Bond Future	242.4600	0.2425	259.9900	0.2600	7.230	0.0000	0.0000
2024/08/20	2044	06/02/2025	12.50 Put	Bond Future	1025.5800	1.0256	1091.3900	1.0914	6.417	0.0000	0.0000
2024/08/20	2044	06/02/2025	12.50 Call	Bond Future	6678.3700	6.6784	6415.4400	6.4154	3.937	0.0000	0.0000
2024/08/20	2044	06/02/2025	12.00 Put	Bond Future	1756.0300	1.7560	1860.9300	1.8609	5.974	0.0000	0.0000
2024/08/20	2044	06/02/2025	12.00 Call	Bond Future	4530.4200	4.5304	4306.5800	4.3066	4.941	0.0000	0.0000
2024/08/20	2044	08/05/2025		Bond Future	11.6535	80.5101	11.7077	80.1751	0.465	0.0000	0.0000
2024/08/20	2044	08/05/2025	12.72 Call	Bond Future	7692.4000	7.6924	7433.6200	7.4336	3.364	0.0000	0.0000
2024/08/20	2044	08/05/2025	12.72 Put	Bond Future	1507.1400	1.5071	1583.3000	1.5833	5.053	0.0000	0.0000
2024/08/20	2044	07/08/2025		Bond Future	11.7706	77.7201	11.8268	77.3789	0.477	0.0000	0.0000
2024/08/20	2044	07/08/2025	13.34 Call	Bond Future	10272.2800	10.2723	9998.0900	9.9981	2.669	0.0000	0.0000
2024/08/20	2044	07/08/2025	13.34 Put	Bond Future	1590.1700	1.5902	1657.1600	1.6572	4.213	0.0000	0.0000
2024/08/20	2044	06/11/2025		Bond Future	11.8896	79.2314	11.9478	78.8838	0.490	0.0000	0.0000
2024/08/20	2044	06/11/2025	11.88 Call	Bond Future	4815.9500	4.8160	4628.7500	4.6288	3.887	0.0000	0.0000
2024/08/20	2044	06/11/2025	11.88 Put	Bond Future	4873.3200	4.8733	5033.6700	5.0337	3.290	0.0000	0.0000
2024/08/20	2046	07/11/2024		Bond Future	120.0469	120.0469	120.0416	120.0416	0.004	0.0000	0.0000
2024/08/20	2046	06/02/2025		Bond Future	122.5882	122.5882	122.5833	122.5833	0.004	0.0000	0.0000
2024/08/20	2046	06/02/2025	114.01 Call	Bond Future	8578.2200	8.5782	8573.3000	8.5733	0.057	0.0000	0.0000
2024/08/20	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	2046	08/05/2025		Bond Future	122.8505	122.8505	122.8471	122.8471	0.003	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	
2024/08/20	2046	08/05/2025	121.97 Call	Bond Future	880.5300	0.8805	877.1000	0.8771	0.390	0.0000	0.0000
2024/08/20	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	2046	07/08/2025		Bond Future	125.3175	125.3175	125.3146	125.3146	0.002	0.0000	0.0000
2024/08/20	2046	07/08/2025	118.69 Call	Bond Future	6627.4900	6.6275	6624.5600	6.6246	0.044	0.0000	0.0000
2024/08/20	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	2046	06/11/2025		Bond Future	125.5111	125.5111	125.5099	125.5099	0.001	0.0000	0.0000
2024/08/20	2046	06/11/2025	125.41 Call	Bond Future	101.0500	0.1011	99.9200	0.0999	1.118	0.0000	0.0000
2024/08/20	2046	06/11/2025	125.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	2050	07/11/2024		Bond Future	121.5415	121.5415	121.5360	121.5360	0.005	0.0000	0.0000
2024/08/20	2050	06/02/2025		Bond Future	121.7618	121.7618	121.7573	121.7573	0.004	0.0000	0.0000
2024/08/20	2050	06/02/2025	115.60 Call	Bond Future	6161.8000	6.1618	6157.3000	6.1573	0.073	0.0000	0.0000
2024/08/20	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	2050	08/05/2025		Bond Future	124.2497	124.2497	124.2458	124.2458	0.003	0.0000	0.0000
2024/08/20	2050	08/05/2025	121.16 Call	Bond Future	3089.6700	3.0897	3085.7500	3.0858	0.127	0.0000	0.0000
2024/08/20	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	2050	07/08/2025		Bond Future	124.3463	124.3463	124.3429	124.3429	0.003	0.0000	0.0000
2024/08/20	2050	07/08/2025	119.89 Call	Bond Future	4456.3400	4.4563	4452.8500	4.4529	0.078	0.0000	0.0000
2024/08/20	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	2050	06/11/2025		Bond Future	126.8020	126.8020	126.7989	126.7989	0.002	0.0000	0.0000
2024/08/20	2050	06/11/2025	124.42 Call	Bond Future	2381.9800	2.3820	2378.9400	2.3789	0.128	0.0000	0.0000
2024/08/20	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	AL37	07/11/2024		Index Future	1039.3390	1039.3390	1038.8280	1038.8280	0.049	0.0000	0.0000
2024/08/20	AL37	06/02/2025		Index Future	1061.1050	1061.1050	1060.5880	1060.5880	0.049	0.0000	0.0000
2024/08/20	AL37	08/05/2025		Index Future	1082.5690	1082.5690	1082.0480	1082.0480	0.048	0.0000	0.0000
2024/08/20	AL37	07/08/2025		Index Future	1104.1050	1104.1050	1103.5790	1103.5790	0.048	0.0000	0.0000
2024/08/20	AL37	06/11/2025		Index Future	1125.7270	1125.7270	1125.1960	1125.1960	0.047	0.0000	0.0000
2024/08/20	AL7T	07/11/2024		Index Future	1234.1940	1234.1940	1231.9970	1231.9970	0.178	0.0000	0.0000
2024/08/20	AL7T	06/02/2025		Index Future	1260.0400	1260.0400	1257.8040	1257.8040	0.177	0.0000	0.0000
2024/08/20	AL7T	08/05/2025		Index Future	1285.5290	1285.5290	1283.2540	1283.2540	0.177	0.0000	0.0000
2024/08/20	AL7T	07/08/2025		Index Future	1311.1020	1311.1020	1308.7880	1308.7880	0.176	0.0000	0.0000
2024/08/20	AL7T	06/11/2025		Index Future	1336.7780	1336.7780	1334.4250	1334.4250	0.176	0.0000	0.0000
2024/08/20	ALBI	07/11/2024		Index Future	1067.2140	1067.2140	1064.9110	1064.9110	0.216	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	
2024/08/20	ALBI	06/02/2025		Index Future	1089.5640	1089.5640	1087.2180	1087.2180	0.215	0.0000	0.0000
2024/08/20	ALBI	08/05/2025		Index Future	1111.6040	1111.6040	1109.2160	1109.2160	0.215	0.0000	0.0000
2024/08/20	ALBI	07/08/2025		Index Future	1133.7170	1133.7170	1131.2880	1131.2880	0.214	0.0000	0.0000
2024/08/20	ALBI	06/11/2025		Index Future	1155.9190	1155.9190	1153.4470	1153.4470	0.214	0.0000	0.0000
2024/08/20	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/08/20	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/08/20	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/20	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/20	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/20	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/20	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/20	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/08/20	ES33	07/11/2024		Bond Future	11.5193	79.2516	11.5544	79.0890	0.305	0.0000
2024/08/20	ES33	06/02/2025		Bond Future	11.6479	80.9291	11.6845	80.7634	0.314	0.0000
2024/08/20	ES33	06/02/2025	13.34 Call	Bond Future	7197.4700	7.1975	7031.8400	7.0318	2.301	0.0000
2024/08/20	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/20	ES33	08/05/2025		Bond Future	11.7919	78.7810	11.8301	78.6125	0.324	0.0000
2024/08/20	ES33	08/05/2025	12.73 Call	Bond Future	4009.0400	4.0090	3840.5200	3.8405	4.204	0.0000
2024/08/20	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/20	ES33	07/08/2025		Bond Future	11.9497	80.3605	11.9896	80.1890	0.333	0.0000
2024/08/20	ES33	07/08/2025	13.56 Call	Bond Future	6555.9200	6.5559	6384.4200	6.3844	2.616	0.0000
2024/08/20	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/20	ES33	06/11/2025		Bond Future	12.1296	78.1462	12.1713	77.9717	0.343	0.0000
2024/08/20	ES33	06/11/2025	12.01 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/20	ES33	06/11/2025	12.01 Put	Bond Future	503.9900	0.5040	678.5300	0.6785	34.632	0.0000
2024/08/20	ES42	07/11/2024		Bond Future	11.8867	75.7166	11.9321	75.4524	0.382	0.0000
2024/08/20	ES42	06/02/2025		Bond Future	11.9931	77.3182	12.0400	77.0489	0.392	0.0000
2024/08/20	ES42	06/02/2025	13.71 Call	Bond Future	8924.7300	8.9247	8655.3700	8.6554	3.018	0.0000
2024/08/20	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/20	ES42	08/05/2025		Bond Future	12.1153	74.6295	12.1640	74.3550	0.402	0.0000
2024/08/20	ES42	08/05/2025	13.25 Call	Bond Future	5998.5900	5.9986	5724.1100	5.7241	4.576	0.0000
2024/08/20	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/20	ES42	07/08/2025		Bond Future	12.2442	76.1231	12.2947	75.8436	0.412	0.0000
2024/08/20	ES42	07/08/2025	13.79 Call	Bond Future	7850.9300	7.8509	7571.3900	7.5714	3.561	0.0000
2024/08/20	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/08/20	ES42	06/11/2025		Bond Future	12.3859	73.3562	12.4383	73.0714	0.423	0.0000
2024/08/20	ES42	06/11/2025	12.39 Call	Bond Future	22.2700	0.0223	0.0000	0.0000	(100.000)	0.0000
2024/08/20	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	262.4600	0.2625	100.000	0.0000
2024/08/20	GOVI	07/11/2024	948.79 Call	GOVI	1022330.0000	102.2330	1000130.0000	100.0130	2.172	0.0000
2024/08/20	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	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	
2024/08/20	GOVI	07/11/2024	948.80 Call	GOVI	1022230.0000	102.2230	1000030.0000	100.0030	2.172	0.0000	0.0000
2024/08/20	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	GOVI	07/11/2024	948.78 Call	GOVI	1022430.0000	102.2430	1000230.0000	100.0230	2.171	0.0000	0.0000
2024/08/20	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	GOVI	07/11/2024		GOVI	1051.0230	1051.0230	1048.8030	1048.8030	0.211	0.0000	0.0000
2024/08/20	GOVI	06/02/2025		GOVI	1073.0340	1073.0340	1070.7720	1070.7720	0.211	0.0000	0.0000
2024/08/20	GOVI	06/02/2025	972.00 Call	GOVI	1010340.0000	101.0340	987720.0000	98.7720	2.239	0.0000	0.0000
2024/08/20	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	GOVI	08/05/2025		GOVI	1094.7400	1094.7400	1092.4380	1092.4380	0.210	0.0000	0.0000
2024/08/20	GOVI	08/05/2025	1,022. Call 00	GOVI	727400.0000	72.7400	704380.0000	70.4380	3.165	0.0000	0.0000
2024/08/20	GOVI	08/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	GOVI	07/08/2025		GOVI	1116.5180	1116.5180	1114.1750	1114.1750	0.210	0.0000	0.0000
2024/08/20	GOVI	07/08/2025	1,011. Call 00	GOVI	1055180.0000	105.5180	1031750.0000	103.1750	2.220	0.0000	0.0000
2024/08/20	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	GOVI	06/11/2025		GOVI	1138.3830	1138.3830	1136.0000	1136.0000	0.209	0.0000	0.0000
2024/08/20	GOVI	06/11/2025	1,112. Call 00	GOVI	263830.0000	26.3830	240000.0000	24.0000	9.032	0.0000	0.0000
2024/08/20	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/08/20	IGOV	07/11/2024		Index Future	369.8680	369.8680	369.8350	369.8350	0.009	0.0000	0.0000
2024/08/20	IGOV	06/02/2025		Index Future	377.7030	377.7030	377.6710	377.6710	0.008	0.0000	0.0000
2024/08/20	IGOV	08/05/2025		Index Future	385.4300	385.4300	385.3990	385.3990	0.008	0.0000	0.0000
2024/08/20	IGOV	07/08/2025		Index Future	393.1830	393.1830	393.1540	393.1540	0.007	0.0000	0.0000
2024/08/20	IGOV	06/11/2025		Index Future	400.9670	400.9670	400.9380	400.9380	0.007	0.0000	0.0000
2024/08/20	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/08/20	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/08/20	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/08/20	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/08/20	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/08/20	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/08/20	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/08/20	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/08/20	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/08/20	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/08/20	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/08/20	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/08/20	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/08/20	JBAF	21/08/2024		Jibar Tradeable Future	8.3250	91.6750	8.3250	91.6750	0.000	0.0000	0.0000
2024/08/20	JBAF	18/09/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/08/20	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/08/20	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/08/20	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/08/20	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/08/20	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/08/20	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/08/20	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/08/20	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/08/20	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/08/20	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/08/20	R035	07/11/2024	11.10 Call	Bond Future	2782.0000	2.7820	2640.0900	2.6401	5.101	0.0000	0.0000
2024/08/20	R035	07/11/2024	11.10 Put	Bond Future	984.7200	0.9847	1042.2100	1.0422	5.838	0.0000	0.0000
2024/08/20	R035	07/11/2024	13.23 Call	Bond Future	12474.4500	12.4745	12275.6400	12.2756	1.594	0.0000	0.0000
2024/08/20	R035	07/11/2024	13.23 Put	Bond Future	9.4900	0.0095	10.0800	0.0101	6.217	0.0000	0.0000
2024/08/20	R035	07/11/2024	12.20 Put	Bond Future	120.7600	0.1208	128.5200	0.1285	6.426	0.0000	0.0000
2024/08/20	R035	07/11/2024	12.20 Call	Bond Future	7669.5300	7.6695	7477.8900	7.4779	2.499	0.0000	0.0000
2024/08/20	R035	07/11/2024		Bond Future	10.7767	90.1025	10.8121	89.9031	0.329	0.0000	0.0000
2024/08/20	R035	07/11/2024	12.18 Call	Bond Future	7574.7800	7.5748	7383.4700	7.3835	2.526	0.0000	0.0000
2024/08/20	R035	07/11/2024	12.18 Put	Bond Future	125.8000	0.1258	133.8900	0.1339	6.431	0.0000	0.0000
2024/08/20	R035	07/11/2024	12.19 Call	Bond Future	7622.1500	7.6222	7430.6800	7.4307	2.512	0.0000	0.0000
2024/08/20	R035	07/11/2024	12.19 Put	Bond Future	123.2500	0.1233	131.1800	0.1312	6.434	0.0000	0.0000
2024/08/20	R035	07/11/2024	12.17 Call	Bond Future	7527.4100	7.5274	7336.2800	7.3363	2.539	0.0000	0.0000
2024/08/20	R035	07/11/2024	12.17 Put	Bond Future	128.3900	0.1284	136.6600	0.1367	6.441	0.0000	0.0000
2024/08/20	R035	06/02/2025		Bond Future	10.8710	91.9886	10.9078	91.7854	0.339	0.0000	0.0000
2024/08/20	R035	06/02/2025	12.41 Call	Bond Future	8423.5700	8.4236	8241.1600	8.2412	2.165	0.0000	0.0000
2024/08/20	R035	06/02/2025	12.41 Put	Bond Future	456.1300	0.4561	476.8300	0.4768	4.538	0.0000	0.0000
2024/08/20	R035	08/05/2025		Bond Future	10.9757	89.3341	11.0140	89.1275	0.349	0.0000	0.0000
2024/08/20	R035	08/05/2025	11.78 Call	Bond Future	5809.4300	5.8094	5657.7200	5.6577	2.611	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	
2024/08/20	R035	08/05/2025	11.78 Put	Bond Future	1602.4500	1.6025	1657.3700	1.6574	3.427	0.0000	0.0000
2024/08/20	R035	08/05/2025	13.35 Call	Bond Future	12006.1200	12.0061	11813.6900	11.8137	1.603	0.0000	0.0000
2024/08/20	R035	08/05/2025	13.35 Put	Bond Future	349.8000	0.3498	364.0000	0.3640	4.059	0.0000	0.0000
2024/08/20	R035	08/05/2025	12.70 Call	Bond Future	9423.3900	9.4234	9243.7100	9.2437	1.907	0.0000	0.0000
2024/08/20	R035	08/05/2025	12.70 Put	Bond Future	735.2700	0.7353	762.2200	0.7622	3.665	0.0000	0.0000
2024/08/20	R035	08/05/2025	11.46 Put	Bond Future	2091.5600	2.0916	2160.6000	2.1606	3.301	0.0000	0.0000
2024/08/20	R035	08/05/2025	11.46 Call	Bond Future	4658.3000	4.6583	4520.7100	4.5207	2.954	0.0000	0.0000
2024/08/20	R035	07/08/2025		Bond Future	11.0924	91.1062	11.1323	90.8959	0.359	0.0000	0.0000
2024/08/20	R035	07/08/2025	12.65 Call	Bond Future	9065.4500	9.0655	8895.0400	8.8950	1.880	0.0000	0.0000
2024/08/20	R035	07/08/2025	12.65 Put	Bond Future	1331.0000	1.3310	1370.9300	1.3709	3.000	0.0000	0.0000
2024/08/20	R035	06/11/2025		Bond Future	11.2266	88.3738	11.2681	88.1597	0.370	0.0000	0.0000
2024/08/20	R035	06/11/2025	11.20 Call	Bond Future	4034.1900	4.0342	3919.6200	3.9196	2.840	0.0000	0.0000
2024/08/20	R035	06/11/2025	11.20 Put	Bond Future	4171.4100	4.1714	4270.8800	4.2709	2.385	0.0000	0.0000
2024/08/20	R053	07/11/2024		Bond Future	11.3849	103.3621	11.4459	102.8427	0.535	0.0000	0.0000
2024/08/20	R053	07/11/2024	12.80 Call	Bond Future	11154.5200	11.1545	10664.0700	10.6641	4.397	0.0000	0.0000
2024/08/20	R053	07/11/2024	12.80 Put	Bond Future	225.0000	0.2250	253.9500	0.2540	12.867	0.0000	0.0000
2024/08/20	R053	07/11/2024	12.81 Call	Bond Future	11219.9800	11.2200	10729.0200	10.7290	4.376	0.0000	0.0000
2024/08/20	R053	07/11/2024	12.81 Put	Bond Future	220.9000	0.2209	249.3400	0.2493	12.875	0.0000	0.0000
2024/08/20	R053	07/11/2024	12.79 Call	Bond Future	11088.9900	11.0890	10599.0400	10.5990	4.418	0.0000	0.0000
2024/08/20	R053	07/11/2024	12.79 Put	Bond Future	229.1200	0.2291	258.5700	0.2586	12.854	0.0000	0.0000
2024/08/20	R053	06/02/2025		Bond Future	11.4719	105.5245	11.5350	104.9948	0.550	0.0000	0.0000
2024/08/20	R053	06/02/2025	12.94 Call	Bond Future	11991.3300	11.9913	11530.2200	11.5302	3.845	0.0000	0.0000
2024/08/20	R053	06/02/2025	12.94 Put	Bond Future	847.0900	0.8471	915.7100	0.9157	8.101	0.0000	0.0000
2024/08/20	R053	08/05/2025		Bond Future	11.5707	101.7857	11.6360	101.2459	0.565	0.0000	0.0000
2024/08/20	R053	08/05/2025	12.64 Call	Bond Future	10198.8900	10.1989	9783.1100	9.7831	4.077	0.0000	0.0000
2024/08/20	R053	08/05/2025	12.64 Put	Bond Future	1980.4200	1.9804	2104.4400	2.1044	6.262	0.0000	0.0000
2024/08/20	R053	07/08/2025		Bond Future	11.6765	103.8020	11.7442	103.2519	0.580	0.0000	0.0000
2024/08/20	R053	07/08/2025	13.17 Call	Bond Future	12938.3500	12.9384	12498.5800	12.4986	3.399	0.0000	0.0000
2024/08/20	R053	07/08/2025	13.17 Put	Bond Future	1970.4000	1.9704	2080.7200	2.0807	5.599	0.0000	0.0000
2024/08/20	R053	06/11/2025		Bond Future	11.7920	99.9576	11.8622	99.3973	0.596	0.0000	0.0000
2024/08/20	R053	06/11/2025	11.76 Call	Bond Future	6085.7200	6.0857	5788.9000	5.7889	4.877	0.0000	0.0000
2024/08/20	R053	06/11/2025	11.76 Put	Bond Future	6342.4200	6.3424	6605.9200	6.6059	4.155	0.0000	0.0000
2024/08/20	R186	07/11/2024	9.14 Call	Bond Future	1843.1700	1.8432	1811.4200	1.8114	1.723	0.0000	0.0000
2024/08/20	R186	07/11/2024	9.14 Put	Bond Future	73.9000	0.0739	75.8600	0.0759	2.652	0.0000	0.0000
2024/08/20	R186	07/11/2024	9.15 Call	Bond Future	1860.6700	1.8607	1828.8800	1.8289	1.709	0.0000	0.0000
2024/08/20	R186	07/11/2024	9.15 Put	Bond Future	72.3000	0.0723	74.2200	0.0742	2.656	0.0000	0.0000
2024/08/20	R186	07/11/2024	9.13 Call	Bond Future	1825.6900	1.8257	1794.0000	1.7940	1.736	0.0000	0.0000
2024/08/20	R186	07/11/2024	9.13 Put	Bond Future	75.5300	0.0755	77.5500	0.0776	2.674	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/08/20	R186	07/11/2024		Bond Future		8.2243	108.4341	8.2416	108.4004	0.210	0.0000	0.0000
2024/08/20	R186	06/02/2025		Bond Future		8.1871	105.3898	8.2066	105.3559	0.238	0.0000	0.0000
2024/08/20	R186	06/02/2025	9.03 Call	Bond Future		1710.8900	1.7109	1683.0100	1.6830	1.630	0.0000	0.0000
2024/08/20	R186	06/02/2025	9.03 Put	Bond Future		260.1800	0.2602	266.1800	0.2662	2.306	0.0000	0.0000
2024/08/20	R186	08/05/2025		Bond Future		8.1927	107.5167	8.2151	107.4828	0.274	0.0000	0.0000
2024/08/20	R186	08/05/2025	8.47 Call	Bond Future		999.4600	0.9995	978.1500	0.9782	2.132	0.0000	0.0000
2024/08/20	R186	08/05/2025	8.47 Put	Bond Future		580.8500	0.5809	593.4600	0.5935	2.171	0.0000	0.0000
2024/08/20	R186	07/08/2025		Bond Future		8.2252	104.3377	8.2517	104.3036	0.322	0.0000	0.0000
2024/08/20	R186	07/08/2025	9.68 Call	Bond Future		1999.9000	1.9999	1970.5200	1.9705	1.469	0.0000	0.0000
2024/08/20	R186	07/08/2025	9.68 Put	Bond Future		149.3500	0.1494	154.0400	0.1540	3.140	0.0000	0.0000
2024/08/20	R186	07/08/2025	10.25 Call	Bond Future		2629.0600	2.6291	2597.3200	2.5973	1.207	0.0000	0.0000
2024/08/20	R186	07/08/2025	10.25 Put	Bond Future		66.1600	0.0662	68.4900	0.0685	3.522	0.0000	0.0000
2024/08/20	R186	07/08/2025	9.22 Put	Bond Future		265.8000	0.2658	273.3000	0.2733	2.822	0.0000	0.0000
2024/08/20	R186	07/08/2025	9.22 Call	Bond Future		1536.2800	1.5363	1509.7100	1.5097	1.730	0.0000	0.0000
2024/08/20	R186	06/11/2025		Bond Future		8.3007	106.3699	8.3331	106.3356	0.390	0.0000	0.0000
2024/08/20	R186	06/11/2025	8.13 Call	Bond Future		550.6300	0.5506	534.3900	0.5344	2.949	0.0000	0.0000
2024/08/20	R186	06/11/2025	8.13 Put	Bond Future		731.6500	0.7317	749.6500	0.7497	2.460	0.0000	0.0000
2024/08/20	R202	07/11/2024		Bond Future		269.8423	269.8423	269.8303	269.8303	0.004	0.0000	0.0000
2024/08/20	R202	06/02/2025		Bond Future		270.3515	270.3515	270.3415	270.3415	0.004	0.0000	0.0000
2024/08/20	R202	06/02/2025	266.79 Call	Bond Future		3561.5100	3.5615	3551.4900	3.5515	0.281	0.0000	0.0000
2024/08/20	R202	06/02/2025	266.79 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	R202	08/05/2025		Bond Future		275.8762	275.8762	275.8674	275.8674	0.003	0.0000	0.0000
2024/08/20	R202	08/05/2025	272.31 Call	Bond Future		3566.1700	3.5662	3557.4300	3.5574	0.245	0.0000	0.0000
2024/08/20	R202	08/05/2025	272.31 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	R202	07/08/2025		Bond Future		276.1113	276.1113	276.1035	276.1035	0.003	0.0000	0.0000
2024/08/20	R202	07/08/2025	271.60 Call	Bond Future		4511.3400	4.5113	4503.4500	4.5035	0.175	0.0000	0.0000
2024/08/20	R202	07/08/2025	271.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	R202	06/11/2025		Bond Future		281.5654	281.5654	281.5585	281.5585	0.002	0.0000	0.0000
2024/08/20	R202	06/11/2025	275.64 Call	Bond Future		5925.3600	5.9254	5918.5100	5.9185	0.116	0.0000	0.0000
2024/08/20	R202	06/11/2025	275.64 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	R209	07/11/2024		Bond Future		10.9062	70.7783	10.9415	70.6001	0.323	0.0000	0.0000
2024/08/20	R209	07/11/2024	12.22 Call	Bond Future		6386.0500	6.3861	6216.6400	6.2166	2.653	0.0000	0.0000
2024/08/20	R209	07/11/2024	12.22 Put	Bond Future		139.7500	0.1398	148.5500	0.1486	6.297	0.0000	0.0000
2024/08/20	R209	07/11/2024	12.23 Call	Bond Future		6427.8500	6.4279	6258.2700	6.2583	2.638	0.0000	0.0000
2024/08/20	R209	07/11/2024	12.23 Put	Bond Future		136.9700	0.1370	145.6000	0.1456	6.301	0.0000	0.0000
2024/08/20	R209	07/11/2024	12.21 Call	Bond Future		6344.2500	6.3443	6175.0200	6.1750	2.667	0.0000	0.0000
2024/08/20	R209	07/11/2024	12.21 Put	Bond Future		142.5800	0.1426	151.5600	0.1516	6.298	0.0000	0.0000
2024/08/20	R209	06/02/2025		Bond Future		10.9907	72.2593	11.0272	72.0776	0.332	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	
2024/08/20	R209	06/02/2025	12.44 Call	Bond Future	7213.1300	7.2131	7051.8600	7.0519	2.236	0.0000	0.0000
2024/08/20	R209	06/02/2025	12.44 Put	Bond Future	461.8200	0.4618	482.1900	0.4822	4.411	0.0000	0.0000
2024/08/20	R209	08/05/2025		Bond Future	11.0893	70.5630	11.1271	70.3781	0.341	0.0000	0.0000
2024/08/20	R209	08/05/2025	11.89 Call	Bond Future	5183.9700	5.1840	5047.4300	5.0474	2.634	0.0000	0.0000
2024/08/20	R209	08/05/2025	11.89 Put	Bond Future	1400.7800	1.4008	1449.1200	1.4491	3.451	0.0000	0.0000
2024/08/20	R209	07/08/2025		Bond Future	11.1967	71.9619	11.2358	71.7738	0.349	0.0000	0.0000
2024/08/20	R209	07/08/2025	12.68 Call	Bond Future	7963.7200	7.9637	7812.5400	7.8125	1.898	0.0000	0.0000
2024/08/20	R209	07/08/2025	12.68 Put	Bond Future	1280.0500	1.2801	1317.0300	1.3170	2.889	0.0000	0.0000
2024/08/20	R209	06/11/2025		Bond Future	11.3160	70.2113	11.3566	70.0198	0.359	0.0000	0.0000
2024/08/20	R209	06/11/2025	11.27 Call	Bond Future	3670.1800	3.6702	3567.5700	3.5676	2.796	0.0000	0.0000
2024/08/20	R209	06/11/2025	11.27 Put	Bond Future	3888.1200	3.8881	3977.0100	3.9770	2.286	0.0000	0.0000
2024/08/20	R210	07/11/2024		Bond Future	242.3507	242.3507	242.1718	242.1718	0.074	0.0000	0.0000
2024/08/20	R210	06/02/2025		Bond Future	247.4810	247.4810	247.2997	247.2997	0.073	0.0000	0.0000
2024/08/20	R210	06/02/2025	239.61 Call	Bond Future	7871.0100	7.8710	7689.6900	7.6897	2.304	0.0000	0.0000
2024/08/20	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	R210	08/05/2025		Bond Future	249.1392	249.1392	248.9568	248.9568	0.073	0.0000	0.0000
2024/08/20	R210	08/05/2025	248.03 Call	Bond Future	1109.1700	1.1092	926.8400	0.9268	16.438	0.0000	0.0000
2024/08/20	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	R210	07/08/2025		Bond Future	254.1436	254.1436	253.9589	253.9589	0.073	0.0000	0.0000
2024/08/20	R210	07/08/2025	248.44 Call	Bond Future	5703.5800	5.7036	5518.8700	5.5189	3.238	0.0000	0.0000
2024/08/20	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	R210	06/11/2025		Bond Future	255.7070	255.7070	255.5216	255.5216	0.072	0.0000	0.0000
2024/08/20	R210	06/11/2025	252.14 Call	Bond Future	3566.9500	3.5670	3381.6300	3.3816	5.195	0.0000	0.0000
2024/08/20	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	R213	07/11/2024		Bond Future	9.7485	88.6786	9.7636	88.6143	0.155	0.0000	0.0000
2024/08/20	R213	07/11/2024	11.22 Call	Bond Future	6059.5700	6.0596	5995.9000	5.9959	1.051	0.0000	0.0000
2024/08/20	R213	07/11/2024	11.22 Put	Bond Future	69.1900	0.0692	69.8900	0.0699	1.012	0.0000	0.0000
2024/08/20	R213	07/11/2024	11.23 Call	Bond Future	6097.0400	6.0970	6033.3500	6.0334	1.045	0.0000	0.0000
2024/08/20	R213	07/11/2024	11.23 Put	Bond Future	67.7300	0.0677	68.4100	0.0684	1.004	0.0000	0.0000
2024/08/20	R213	07/11/2024	11.21 Call	Bond Future	6022.1000	6.0221	5958.4600	5.9585	1.057	0.0000	0.0000
2024/08/20	R213	07/11/2024	11.21 Put	Bond Future	70.6800	0.0707	71.4100	0.0714	1.033	0.0000	0.0000
2024/08/20	R213	06/02/2025		Bond Future	9.8190	90.5348	9.8348	90.4696	0.161	0.0000	0.0000
2024/08/20	R213	06/02/2025	11.35 Call	Bond Future	6300.7400	6.3007	6239.6700	6.2397	0.969	0.0000	0.0000
2024/08/20	R213	06/02/2025	11.35 Put	Bond Future	262.5300	0.2625	266.7100	0.2667	1.592	0.0000	0.0000
2024/08/20	R213	08/05/2025		Bond Future	9.9041	88.8047	9.9207	88.7386	0.167	0.0000	0.0000
2024/08/20	R213	08/05/2025	10.52 Call	Bond Future	3664.6300	3.6646	3616.0800	3.6161	1.325	0.0000	0.0000
2024/08/20	R213	08/05/2025	10.52 Put	Bond Future	1249.7200	1.2497	1267.2400	1.2672	1.402	0.0000	0.0000
2024/08/20	R213	07/08/2025		Bond Future	10.0041	90.5671	10.0215	90.5002	0.174	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	
2024/08/20	R213	07/08/2025	11.66 Call	Bond Future	6920.5000	6.9205	6863.4100	6.8634	0.825	0.0000	0.0000
2024/08/20	R213	07/08/2025	11.66 Put	Bond Future	820.4300	0.8204	830.3000	0.8303	1.203	0.0000	0.0000
2024/08/20	R213	06/11/2025		Bond Future	10.1285	88.7782	10.1468	88.7103	0.181	0.0000	0.0000
2024/08/20	R213	06/11/2025	10.05 Call	Bond Future	2556.6700	2.5567	2519.9600	2.5200	1.436	0.0000	0.0000
2024/08/20	R213	06/11/2025	10.05 Put	Bond Future	2848.0900	2.8481	2879.2600	2.8793	1.094	0.0000	0.0000
2024/08/20	R214	07/11/2024		Bond Future	11.2477	66.1724	11.2932	65.9286	0.405	0.0000	0.0000
2024/08/20	R214	07/11/2024	12.61 Call	Bond Future	6867.4600	6.8675	6635.7100	6.6357	3.375	0.0000	0.0000
2024/08/20	R214	07/11/2024	12.61 Put	Bond Future	131.7100	0.1317	143.8000	0.1438	9.179	0.0000	0.0000
2024/08/20	R214	07/11/2024	12.62 Call	Bond Future	6910.3000	6.9103	6678.3300	6.6783	3.357	0.0000	0.0000
2024/08/20	R214	07/11/2024	12.62 Put	Bond Future	129.1200	0.1291	140.9900	0.1410	9.193	0.0000	0.0000
2024/08/20	R214	07/11/2024	12.60 Call	Bond Future	6824.5800	6.8246	6593.0800	6.5931	3.392	0.0000	0.0000
2024/08/20	R214	07/11/2024	12.60 Put	Bond Future	134.3000	0.1343	146.6400	0.1466	9.188	0.0000	0.0000
2024/08/20	R214	06/02/2025		Bond Future	11.3341	67.5575	11.3811	67.3089	0.415	0.0000	0.0000
2024/08/20	R214	06/02/2025	12.71 Call	Bond Future	7242.5300	7.2425	7025.4900	7.0255	2.997	0.0000	0.0000
2024/08/20	R214	06/02/2025	12.71 Put	Bond Future	525.6400	0.5256	557.1900	0.5572	6.002	0.0000	0.0000
2024/08/20	R214	06/02/2025	13.63 Call	Bond Future	10791.3300	10.7913	10553.5200	10.5535	2.204	0.0000	0.0000
2024/08/20	R214	06/02/2025	13.63 Put	Bond Future	163.1200	0.1631	173.9000	0.1739	6.609	0.0000	0.0000
2024/08/20	R214	06/02/2025	12.25 Put	Bond Future	877.5000	0.8775	927.8900	0.9279	5.742	0.0000	0.0000
2024/08/20	R214	06/02/2025	12.25 Call	Bond Future	5472.0100	5.4720	5273.8100	5.2738	3.622	0.0000	0.0000
2024/08/20	R214	06/02/2025	11.75 Put	Bond Future	1516.7000	1.5167	1597.6700	1.5977	5.339	0.0000	0.0000
2024/08/20	R214	06/02/2025	11.75 Call	Bond Future	3666.6600	3.6667	3499.0400	3.4990	4.571	0.0000	0.0000
2024/08/20	R214	08/05/2025		Bond Future	11.4273	65.6171	11.4758	65.3639	0.425	0.0000	0.0000
2024/08/20	R214	08/05/2025	12.40 Call	Bond Future	6128.6500	6.1287	5935.4200	5.9354	3.153	0.0000	0.0000
2024/08/20	R214	08/05/2025	12.40 Put	Bond Future	1325.8500	1.3259	1385.8300	1.3858	4.524	0.0000	0.0000
2024/08/20	R214	07/08/2025		Bond Future	11.5288	66.9188	11.5789	66.6608	0.435	0.0000	0.0000
2024/08/20	R214	07/08/2025	12.97 Call	Bond Future	8231.7600	8.2318	8026.9100	8.0269	2.489	0.0000	0.0000
2024/08/20	R214	07/08/2025	12.97 Put	Bond Future	1400.0100	1.4000	1453.1000	1.4531	3.792	0.0000	0.0000
2024/08/20	R214	06/11/2025		Bond Future	11.6422	64.9213	11.6940	64.6587	0.446	0.0000	0.0000
2024/08/20	R214	06/11/2025	11.64 Call	Bond Future	4023.3700	4.0234	3880.8500	3.8809	3.542	0.0000	0.0000
2024/08/20	R214	06/11/2025	11.64 Put	Bond Future	4034.4000	4.0344	4154.5200	4.1545	2.977	0.0000	0.0000
2024/08/20	R248	07/11/2024	12.79 Call	Bond Future	8709.4200	8.7094	8359.1700	8.3592	4.022	0.0000	0.0000
2024/08/20	R248	07/11/2024	12.79 Put	Bond Future	165.1900	0.1652	184.4500	0.1845	11.659	0.0000	0.0000
2024/08/20	R248	07/11/2024	12.80 Call	Bond Future	8760.7500	8.7608	8410.1500	8.4102	4.002	0.0000	0.0000
2024/08/20	R248	07/11/2024	12.80 Put	Bond Future	162.1700	0.1622	181.0800	0.1811	11.661	0.0000	0.0000
2024/08/20	R248	07/11/2024	12.78 Call	Bond Future	8658.1200	8.6581	8308.2200	8.3082	4.041	0.0000	0.0000
2024/08/20	R248	07/11/2024	12.78 Put	Bond Future	168.3200	0.1683	187.9300	0.1879	11.650	0.0000	0.0000
2024/08/20	R248	07/11/2024		Bond Future	11.3696	80.4472	11.4255	80.0777	0.491	0.0000	0.0000
2024/08/20	R248	06/02/2025		Bond Future	11.4582	82.1311	11.5159	81.7543	0.504	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	
2024/08/20	R248	06/02/2025	12.71 Call	Bond Future	8314.6200	8.3146	7996.1800	7.9962	3.830	0.0000	0.0000
2024/08/20	R248	06/02/2025	12.71 Put	Bond Future	799.9300	0.7999	858.2300	0.8582	7.288	0.0000	0.0000
2024/08/20	R248	08/05/2025		Bond Future	11.5532	79.3409	11.6129	78.9570	0.517	0.0000	0.0000
2024/08/20	R248	08/05/2025	12.60 Call	Bond Future	7820.4100	7.8204	7524.6400	7.5246	3.782	0.0000	0.0000
2024/08/20	R248	08/05/2025	12.60 Put	Bond Future	1536.0300	1.5360	1624.2200	1.6242	5.741	0.0000	0.0000
2024/08/20	R248	07/08/2025		Bond Future	11.6565	80.9144	11.7183	80.5232	0.531	0.0000	0.0000
2024/08/20	R248	07/08/2025	13.21 Call	Bond Future	10444.3800	10.4444	10129.8800	10.1299	3.011	0.0000	0.0000
2024/08/20	R248	07/08/2025	13.21 Put	Bond Future	1564.0300	1.5640	1640.7000	1.6407	4.902	0.0000	0.0000
2024/08/20	R248	06/11/2025		Bond Future	11.7713	78.0460	11.8354	77.6476	0.544	0.0000	0.0000
2024/08/20	R248	06/11/2025	11.74 Call	Bond Future	4735.4700	4.7355	4523.6800	4.5237	4.472	0.0000	0.0000
2024/08/20	R248	06/11/2025	11.74 Put	Bond Future	4931.6600	4.9317	5118.3400	5.1183	3.785	0.0000	0.0000
2024/08/20	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/08/20	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

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