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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/06/2024 TO 24/06/2024

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
2024/06/24	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/24	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/24	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/24	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/24	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/24	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/24	2025	01/08/2024		Bond Future	181.8043	181.8043	182.0286	0.123	0.0000	0.0000
2024/06/24	2025	07/11/2024		Bond Future	186.1248	186.1248	186.3546	0.123	0.0000	0.0000
2024/06/24	2029	01/08/2024		Bond Future	132.0852	132.0852	132.4276	0.259	0.0000	0.0000
2024/06/24	2029	07/11/2024		Bond Future	133.8219	133.8219	134.1727	0.262	0.0000	0.0000
2024/06/24	2029	06/02/2025		Bond Future	136.7750	136.7750	137.1338	0.262	0.0000	0.0000
2024/06/24	2029	06/02/2025	132.40 Call	Bond Future	4374.9900	4.3750	4733.8400	8.202	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
2024/06/24	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/06/24	2029	08/05/2025		Bond Future	138.3445	138.3445	138.7119	138.7119	0.266	0.0000
2024/06/24	2029	08/05/2025	137.85 Call	Bond Future	494.4500	0.4945	861.8800	0.8619	74.311	0.0000
2024/06/24	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/24	2029	07/08/2025		Bond Future	141.3162	141.3162	141.6921	141.6921	0.266	0.0000
2024/06/24	2029	07/08/2025	137.41 Call	Bond Future	3906.2100	3.9062	4282.0900	4.2821	9.623	0.0000
2024/06/24	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/24	2030	01/08/2024	10.21 Put	Bond Future	266.8600	0.2669	366.6700	0.3667	37.402	0.0000
2024/06/24	2030	01/08/2024	10.21 Call	Bond Future	2338.7300	2.3387	1869.8100	1.8698	20.050	0.0000
2024/06/24	2030	01/08/2024	10.71 Put	Bond Future	70.9000	0.0709	98.1400	0.0981	38.420	0.0000
2024/06/24	2030	01/08/2024	10.71 Call	Bond Future	4059.0700	4.0591	3517.5800	3.5176	13.340	0.0000
2024/06/24	2030	01/08/2024	11.31 Call	Bond Future	6234.4900	6.2345	5670.0600	5.6701	9.053	0.0000
2024/06/24	2030	01/08/2024	11.31 Put	Bond Future	12.6200	0.0126	16.9200	0.0169	34.073	0.0000
2024/06/24	2030	01/08/2024		Bond Future	9.6839	93.0914	9.8269	92.5226	1.476	0.0000
2024/06/24	2030	01/08/2024	10.38 Call	Bond Future	2902.0400	2.9020	2399.4700	2.3995	17.318	0.0000
2024/06/24	2030	01/08/2024	10.38 Put	Bond Future	172.9300	0.1729	239.0900	0.2391	38.258	0.0000
2024/06/24	2030	01/08/2024	10.39 Call	Bond Future	2936.1300	2.9361	2431.9300	2.4319	17.172	0.0000
2024/06/24	2030	01/08/2024	10.39 Put	Bond Future	168.5400	0.1685	233.0700	0.2331	38.288	0.0000
2024/06/24	2030	01/08/2024	10.37 Call	Bond Future	2868.1100	2.8681	2367.2300	2.3672	17.464	0.0000
2024/06/24	2030	01/08/2024	10.37 Put	Bond Future	177.4900	0.1775	245.3400	0.2453	38.228	0.0000
2024/06/24	2030	07/11/2024		Bond Future	9.7324	95.2790	9.8844	94.6970	1.562	0.0000
2024/06/24	2030	07/11/2024	10.75 Call	Bond Future	4227.5400	4.2275	3745.3200	3.7453	11.407	0.0000
2024/06/24	2030	07/11/2024	10.75 Put	Bond Future	415.9300	0.4159	515.7400	0.5157	23.997	0.0000
2024/06/24	2030	07/11/2024	10.76 Call	Bond Future	4258.4100	4.2584	3774.9900	3.7750	11.352	0.0000
2024/06/24	2030	07/11/2024	10.76 Put	Bond Future	410.3200	0.4103	508.9300	0.5089	24.032	0.0000
2024/06/24	2030	07/11/2024	10.74 Call	Bond Future	4196.7100	4.1967	3715.7100	3.7157	11.461	0.0000
2024/06/24	2030	07/11/2024	10.74 Put	Bond Future	421.6100	0.4216	522.6400	0.5226	23.963	0.0000
2024/06/24	2030	07/11/2024	10.21 Put	Bond Future	855.2700	0.8553	1039.1500	1.0392	21.500	0.0000
2024/06/24	2030	07/11/2024	10.21 Call	Bond Future	2668.8000	2.6688	2270.6500	2.2707	14.919	0.0000
2024/06/24	2030	07/11/2024	10.71 Put	Bond Future	439.4100	0.4394	544.1700	0.5442	23.841	0.0000
2024/06/24	2030	07/11/2024	10.71 Call	Bond Future	4104.8800	4.1049	3627.6100	3.6276	11.627	0.0000
2024/06/24	2030	07/11/2024	11.91 Call	Bond Future	7999.6600	7.9997	7438.3100	7.4383	7.017	0.0000
2024/06/24	2030	07/11/2024	11.91 Put	Bond Future	76.1600	0.0762	96.8400	0.0968	27.153	0.0000
2024/06/24	2030	06/02/2025		Bond Future	9.7835	93.3485	9.9449	92.7540	1.650	0.0000
2024/06/24	2030	06/02/2025	10.68 Call	Bond Future	4097.4500	4.0975	3655.6500	3.6557	10.782	0.0000
2024/06/24	2030	06/02/2025	10.68 Put	Bond Future	854.9600	0.8550	1007.6800	1.0077	17.863	0.0000
2024/06/24	2030	08/05/2025	11.86 Call	Bond Future	7315.2000	7.3152	6793.1300	6.7931	7.137	0.0000
2024/06/24	2030	08/05/2025	11.86 Put	Bond Future	515.5200	0.5155	600.6400	0.6006	16.511	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	
2024/06/24	2030	08/05/2025	10.31 Put	Bond Future	1631.8800	1.6319	1864.0000	1.8640	14.224	0.0000	0.0000
2024/06/24	2030	08/05/2025	10.31 Call	Bond Future	3241.8300	3.2418	2866.7600	2.8668	11.570	0.0000	0.0000
2024/06/24	2030	08/05/2025		Bond Future	9.8511	95.3769	10.0230	94.7697	1.745	0.0000	0.0000
2024/06/24	2030	08/05/2025	9.93 Call	Bond Future	2421.7100	2.4217	2101.2600	2.1013	13.232	0.0000	0.0000
2024/06/24	2030	08/05/2025	9.93 Put	Bond Future	2142.3500	2.1424	2429.0900	2.4291	13.384	0.0000	0.0000
2024/06/24	2030	08/05/2025	12.28 Call	Bond Future	8476.3600	8.4764	7928.6100	7.9286	6.462	0.0000	0.0000
2024/06/24	2030	08/05/2025	12.28 Put	Bond Future	333.5300	0.3335	392.9700	0.3930	17.821	0.0000	0.0000
2024/06/24	2030	08/05/2025	10.69 Put	Bond Future	1241.9200	1.2419	1426.8300	1.4268	14.889	0.0000	0.0000
2024/06/24	2030	08/05/2025	10.69 Call	Bond Future	4159.0500	4.1591	3736.7700	3.7368	10.153	0.0000	0.0000
2024/06/24	2030	07/08/2025	12.12 Call	Bond Future	7641.4600	7.6415	7115.3600	7.1154	6.885	0.0000	0.0000
2024/06/24	2030	07/08/2025	12.12 Put	Bond Future	606.1900	0.6062	699.8600	0.6999	15.452	0.0000	0.0000
2024/06/24	2030	07/08/2025	10.48 Put	Bond Future	1789.0900	1.7891	2024.7900	2.0248	13.174	0.0000	0.0000
2024/06/24	2030	07/08/2025	10.48 Call	Bond Future	3595.8200	3.5958	3211.7500	3.2118	10.681	0.0000	0.0000
2024/06/24	2030	07/08/2025		Bond Future	9.9400	93.3910	10.1238	92.7712	1.849	0.0000	0.0000
2024/06/24	2030	07/08/2025	11.11 Call	Bond Future	5081.1600	5.0812	4631.4500	4.6315	8.851	0.0000	0.0000
2024/06/24	2030	07/08/2025	11.11 Put	Bond Future	1220.7200	1.2207	1390.7800	1.3908	13.931	0.0000	0.0000
2024/06/24	2032	01/08/2024	11.11 Put	Bond Future	327.1100	0.3271	404.0700	0.4041	23.527	0.0000	0.0000
2024/06/24	2032	01/08/2024	11.11 Call	Bond Future	3206.9800	3.2070	2729.4800	2.7295	14.889	0.0000	0.0000
2024/06/24	2032	01/08/2024	11.61 Put	Bond Future	108.8400	0.1088	131.5700	0.1316	20.884	0.0000	0.0000
2024/06/24	2032	01/08/2024	11.61 Call	Bond Future	5239.1900	5.2392	4707.4600	4.7075	10.149	0.0000	0.0000
2024/06/24	2032	01/08/2024	12.31 Call	Bond Future	8175.1300	8.1751	7623.6700	7.6237	6.746	0.0000	0.0000
2024/06/24	2032	01/08/2024	12.31 Put	Bond Future	21.3400	0.0213	24.3400	0.0243	14.058	0.0000	0.0000
2024/06/24	2032	01/08/2024	12.54 Call	Bond Future	9125.7100	9.1257	8572.4300	8.5724	6.063	0.0000	0.0000
2024/06/24	2032	01/08/2024	12.54 Put	Bond Future	9.7300	0.0097	10.9100	0.0109	12.127	0.0000	0.0000
2024/06/24	2032	01/08/2024	11.66 Call	Bond Future	5448.4000	5.4484	4913.8600	4.9139	9.811	0.0000	0.0000
2024/06/24	2032	01/08/2024	11.66 Put	Bond Future	97.2400	0.0972	117.1600	0.1172	20.485	0.0000	0.0000
2024/06/24	2032	01/08/2024	11.50 Put	Bond Future	139.3400	0.1393	169.5400	0.1695	21.674	0.0000	0.0000
2024/06/24	2032	01/08/2024	11.50 Call	Bond Future	4781.2200	4.7812	4256.9600	4.2570	10.965	0.0000	0.0000
2024/06/24	2032	01/08/2024	10.95 Call	Bond Future	2600.5900	2.6006	2155.0600	2.1551	17.132	0.0000	0.0000
2024/06/24	2032	01/08/2024	10.95 Put	Bond Future	457.4300	0.4574	566.3600	0.5664	23.813	0.0000	0.0000
2024/06/24	2032	01/08/2024	11.14 Call	Bond Future	3324.1400	3.3241	2841.6100	2.8416	14.516	0.0000	0.0000
2024/06/24	2032	01/08/2024	11.14 Put	Bond Future	307.0400	0.3070	378.9700	0.3790	23.427	0.0000	0.0000
2024/06/24	2032	01/08/2024	11.15 Call	Bond Future	3363.3400	3.3633	2879.2100	2.8792	14.394	0.0000	0.0000
2024/06/24	2032	01/08/2024	11.15 Put	Bond Future	300.5600	0.3006	370.8900	0.3709	23.400	0.0000	0.0000
2024/06/24	2032	01/08/2024	11.13 Call	Bond Future	3284.9500	3.2850	2804.0700	2.8041	14.639	0.0000	0.0000
2024/06/24	2032	01/08/2024	11.13 Put	Bond Future	313.5600	0.3136	387.1400	0.3871	23.466	0.0000	0.0000
2024/06/24	2032	01/08/2024		Bond Future	10.4944	91.2558	10.6109	90.7013	1.110	0.0000	0.0000
2024/06/24	2032	07/11/2024	11.48 Call	Bond Future	4768.7600	4.7688	4313.6600	4.3137	9.543	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	
2024/06/24	2032	07/11/2024	11.48 Put	Bond Future	696.3300	0.6963	808.6200	0.8086	16.126	0.0000	0.0000
2024/06/24	2032	07/11/2024	11.49 Call	Bond Future	4804.1000	4.8041	4347.7700	4.3478	9.499	0.0000	0.0000
2024/06/24	2032	07/11/2024	11.49 Put	Bond Future	687.9200	0.6879	798.9800	0.7990	16.144	0.0000	0.0000
2024/06/24	2032	07/11/2024	11.47 Call	Bond Future	4733.4800	4.7335	4279.6200	4.2796	9.588	0.0000	0.0000
2024/06/24	2032	07/11/2024	11.47 Put	Bond Future	704.8400	0.7048	818.3700	0.8184	16.107	0.0000	0.0000
2024/06/24	2032	07/11/2024		Bond Future	10.5775	89.2328	10.7000	88.6654	1.158	0.0000	0.0000
2024/06/24	2032	07/11/2024	11.11 Put	Bond Future	1086.6500	1.0867	1252.3800	1.2524	15.251	0.0000	0.0000
2024/06/24	2032	07/11/2024	11.11 Call	Bond Future	3519.2400	3.5192	3117.5800	3.1176	11.413	0.0000	0.0000
2024/06/24	2032	07/11/2024	11.61 Put	Bond Future	593.5400	0.5935	690.6900	0.6907	16.368	0.0000	0.0000
2024/06/24	2032	07/11/2024	11.61 Call	Bond Future	5232.5400	5.2325	4762.3000	4.7623	8.987	0.0000	0.0000
2024/06/24	2032	07/11/2024	12.95 Call	Bond Future	10278.1700	10.2782	9725.6200	9.7256	5.376	0.0000	0.0000
2024/06/24	2032	07/11/2024	12.95 Put	Bond Future	76.4100	0.0764	91.2500	0.0913	19.422	0.0000	0.0000
2024/06/24	2032	07/11/2024	13.36 Call	Bond Future	11840.8000	11.8408	11280.3000	11.2803	4.734	0.0000	0.0000
2024/06/24	2032	07/11/2024	13.36 Put	Bond Future	33.4200	0.0334	40.3100	0.0403	20.616	0.0000	0.0000
2024/06/24	2032	07/11/2024	11.64 Put	Bond Future	571.9300	0.5719	665.8400	0.6658	16.420	0.0000	0.0000
2024/06/24	2032	07/11/2024	11.64 Call	Bond Future	5340.9800	5.3410	4867.5000	4.8675	8.865	0.0000	0.0000
2024/06/24	2032	06/02/2025		Bond Future	10.6615	91.1805	10.7900	90.6009	1.205	0.0000	0.0000
2024/06/24	2032	06/02/2025	11.72 Call	Bond Future	5621.3400	5.6213	5170.7400	5.1707	8.016	0.0000	0.0000
2024/06/24	2032	06/02/2025	11.72 Put	Bond Future	988.6800	0.9887	1117.6300	1.1176	13.043	0.0000	0.0000
2024/06/24	2032	08/05/2025		Bond Future	10.7527	88.9947	10.8876	88.4028	1.255	0.0000	0.0000
2024/06/24	2032	08/05/2025	10.91 Call	Bond Future	3415.9000	3.4159	3083.3800	3.0834	9.734	0.0000	0.0000
2024/06/24	2032	08/05/2025	10.91 Put	Bond Future	2726.0300	2.7260	2985.4200	2.9854	9.515	0.0000	0.0000
2024/06/24	2032	07/08/2025		Bond Future	10.8598	90.8829	11.0016	90.2787	1.306	0.0000	0.0000
2024/06/24	2032	07/08/2025	12.01 Call	Bond Future	6545.4100	6.5454	6108.4700	6.1085	6.676	0.0000	0.0000
2024/06/24	2032	07/08/2025	12.01 Put	Bond Future	1793.9100	1.7939	1961.1600	1.9612	9.323	0.0000	0.0000
2024/06/24	2033	01/08/2024		Bond Future	124.2611	124.2611	124.3287	124.3287	0.054	0.0000	0.0000
2024/06/24	2033	07/11/2024		Bond Future	125.7137	125.7137	125.7830	125.7830	0.055	0.0000	0.0000
2024/06/24	2033	06/02/2025		Bond Future	128.4880	128.4880	128.5591	128.5591	0.055	0.0000	0.0000
2024/06/24	2033	06/02/2025	124.94 Call	Bond Future	3547.9500	3.5480	3619.1100	3.6191	2.006	0.0000	0.0000
2024/06/24	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	2033	08/05/2025		Bond Future	129.7751	129.7751	129.8485	129.8485	0.057	0.0000	0.0000
2024/06/24	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	2033	08/05/2025	130.62 Put	Bond Future	844.9100	0.8449	771.4800	0.7715	8.691	0.0000	0.0000
2024/06/24	2033	07/08/2025		Bond Future	132.5629	132.5629	132.6383	132.6383	0.057	0.0000	0.0000
2024/06/24	2033	07/08/2025	128.65 Call	Bond Future	3912.9100	3.9129	3988.3400	3.9883	1.928	0.0000	0.0000
2024/06/24	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	2037	01/08/2024	13.82 Call	Bond Future	10911.2300	10.9112	10330.3900	10.3304	5.323	0.0000	0.0000
2024/06/24	2037	01/08/2024	13.82 Put	Bond Future	2.3600	0.0024	2.5700	0.0026	8.898	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	
2024/06/24	2037	01/08/2024	13.17 Call	Bond Future	7937.3600	7.9374	7359.8200	7.3598	7.276	0.0000	0.0000
2024/06/24	2037	01/08/2024	13.17 Put	Bond Future	19.9300	0.0199	23.4400	0.0234	17.612	0.0000	0.0000
2024/06/24	2037	01/08/2024		Bond Future	11.6259	79.8073	11.7315	79.2263	0.909	0.0000	0.0000
2024/06/24	2037	01/08/2024	12.10 Call	Bond Future	2984.2600	2.9843	2502.2800	2.5023	16.151	0.0000	0.0000
2024/06/24	2037	01/08/2024	12.10 Put	Bond Future	423.6200	0.4236	522.6900	0.5227	23.387	0.0000	0.0000
2024/06/24	2037	01/08/2024	12.11 Call	Bond Future	3026.4200	3.0264	2542.0600	2.5421	16.004	0.0000	0.0000
2024/06/24	2037	01/08/2024	12.11 Put	Bond Future	413.0600	0.4131	509.7500	0.5098	23.408	0.0000	0.0000
2024/06/24	2037	01/08/2024	12.09 Call	Bond Future	2942.3600	2.9424	2462.8100	2.4628	16.298	0.0000	0.0000
2024/06/24	2037	01/08/2024	12.09 Put	Bond Future	434.4900	0.4345	535.9900	0.5360	23.361	0.0000	0.0000
2024/06/24	2037	07/11/2024		Bond Future	11.7289	81.6827	11.8389	81.0882	0.938	0.0000	0.0000
2024/06/24	2037	07/11/2024	12.58 Call	Bond Future	5374.0400	5.3740	4902.9700	4.9030	8.766	0.0000	0.0000
2024/06/24	2037	07/11/2024	12.58 Put	Bond Future	934.5400	0.9345	1058.0600	1.0581	13.217	0.0000	0.0000
2024/06/24	2037	07/11/2024	12.59 Call	Bond Future	5413.5100	5.4135	4941.1600	4.9412	8.725	0.0000	0.0000
2024/06/24	2037	07/11/2024	12.59 Put	Bond Future	924.0000	0.9240	1046.2400	1.0462	13.229	0.0000	0.0000
2024/06/24	2037	07/11/2024	12.57 Call	Bond Future	5334.6400	5.3346	4864.8700	4.8649	8.806	0.0000	0.0000
2024/06/24	2037	07/11/2024	12.57 Put	Bond Future	945.1900	0.9452	1070.0100	1.0700	13.206	0.0000	0.0000
2024/06/24	2037	06/02/2025		Bond Future	11.8319	79.2047	11.9462	78.5973	0.966	0.0000	0.0000
2024/06/24	2037	06/02/2025	12.76 Call	Bond Future	6231.4400	6.2314	5774.2400	5.7742	7.337	0.0000	0.0000
2024/06/24	2037	06/02/2025	12.76 Put	Bond Future	1487.3900	1.4874	1637.6300	1.6376	10.101	0.0000	0.0000
2024/06/24	2037	08/05/2025		Bond Future	11.9459	80.9251	12.0648	80.3048	0.995	0.0000	0.0000
2024/06/24	2037	08/05/2025	12.25 Call	Bond Future	4702.6900	4.7027	4327.6000	4.3276	7.976	0.0000	0.0000
2024/06/24	2037	08/05/2025	12.25 Put	Bond Future	3129.3300	3.1293	3374.6200	3.3746	7.838	0.0000	0.0000
2024/06/24	2037	08/05/2025	13.35 Put	Bond Future	1543.5200	1.5435	1676.2600	1.6763	8.600	0.0000	0.0000
2024/06/24	2037	08/05/2025	13.35 Call	Bond Future	8446.5900	8.4466	7958.9500	7.9590	5.773	0.0000	0.0000
2024/06/24	2037	08/05/2025	12.55 Put	Bond Future	2578.8000	2.5788	2787.8100	2.7878	8.105	0.0000	0.0000
2024/06/24	2037	08/05/2025	12.55 Call	Bond Future	5660.6500	5.6607	5249.2800	5.2493	7.267	0.0000	0.0000
2024/06/24	2037	08/05/2025	13.30 Put	Bond Future	1593.5100	1.5935	1730.1800	1.7302	8.577	0.0000	0.0000
2024/06/24	2037	08/05/2025	13.30 Call	Bond Future	8266.0200	8.2660	7782.3100	7.7823	5.852	0.0000	0.0000
2024/06/24	2037	07/08/2025		Bond Future	12.0750	78.3807	12.1988	77.7474	1.025	0.0000	0.0000
2024/06/24	2037	07/08/2025	13.01 Call	Bond Future	7263.1300	7.2631	6821.1400	6.8211	6.085	0.0000	0.0000
2024/06/24	2037	07/08/2025	13.01 Put	Bond Future	2654.9700	2.6550	2846.2500	2.8463	7.205	0.0000	0.0000
2024/06/24	2038	01/08/2024		Bond Future	133.3665	133.3665	133.5372	133.5372	0.128	0.0000	0.0000
2024/06/24	2038	07/11/2024		Bond Future	136.5358	136.5358	136.7108	136.7108	0.128	0.0000	0.0000
2024/06/24	2038	06/02/2025		Bond Future	137.4276	137.4276	137.6070	137.6070	0.131	0.0000	0.0000
2024/06/24	2038	06/02/2025	135.23 Call	Bond Future	2197.6000	2.1976	2377.0400	2.3770	8.165	0.0000	0.0000
2024/06/24	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	2038	08/05/2025		Bond Future	140.4469	140.4469	140.6307	140.6307	0.131	0.0000	0.0000
2024/06/24	2038	08/05/2025	139.68 Call	Bond Future	766.8800	0.7669	950.6500	0.9507	23.963	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
2024/06/24	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/06/24	2038	07/08/2025		Bond Future	141.2925	141.2925	141.4817	141.4817	0.134	0.0000
2024/06/24	2038	07/08/2025	139.56 Call	Bond Future	1732.4800	1.7325	1921.6600	1.9217	10.920	0.0000
2024/06/24	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/24	2040	01/08/2024	12.28 Put	Bond Future	534.7300	0.5347	644.6600	0.6447	20.558	0.0000
2024/06/24	2040	01/08/2024	12.28 Call	Bond Future	3041.9300	3.0419	2559.7100	2.5597	15.852	0.0000
2024/06/24	2040	01/08/2024	12.88 Call	Bond Future	5893.4300	5.8934	5322.7700	5.3228	9.683	0.0000
2024/06/24	2040	01/08/2024	12.88 Put	Bond Future	112.9700	0.1130	134.4600	0.1345	19.023	0.0000
2024/06/24	2040	01/08/2024	13.48 Call	Bond Future	8862.2900	8.8623	8272.8400	8.2728	6.651	0.0000
2024/06/24	2040	01/08/2024	13.48 Put	Bond Future	20.1000	0.0201	22.8000	0.0228	13.433	0.0000
2024/06/24	2040	01/08/2024	12.95 Put	Bond Future	92.9300	0.0929	110.1700	0.1102	18.552	0.0000
2024/06/24	2040	01/08/2024	12.95 Call	Bond Future	6241.1700	6.2412	5666.2600	5.6663	9.212	0.0000
2024/06/24	2040	01/08/2024		Bond Future	11.8464	80.1592	11.9469	79.5671	0.848	0.0000
2024/06/24	2040	01/08/2024	12.33 Call	Bond Future	3262.3800	3.2624	2767.9400	2.7679	15.156	0.0000
2024/06/24	2040	01/08/2024	12.33 Put	Bond Future	473.9100	0.4739	571.6200	0.5716	20.618	0.0000
2024/06/24	2040	01/08/2024	12.34 Call	Bond Future	3307.0300	3.3070	2810.2800	2.8103	15.021	0.0000
2024/06/24	2040	01/08/2024	12.34 Put	Bond Future	462.5000	0.4625	557.9000	0.5579	20.627	0.0000
2024/06/24	2040	01/08/2024	12.32 Call	Bond Future	3217.9100	3.2179	2725.8300	2.7258	15.292	0.0000
2024/06/24	2040	01/08/2024	12.32 Put	Bond Future	485.5700	0.4856	585.6400	0.5856	20.609	0.0000
2024/06/24	2040	07/11/2024	12.85 Call	Bond Future	5935.0800	5.9351	5446.9100	5.4469	8.225	0.0000
2024/06/24	2040	07/11/2024	12.85 Put	Bond Future	943.0100	0.9430	1060.7900	1.0608	12.490	0.0000
2024/06/24	2040	07/11/2024	12.86 Call	Bond Future	5977.2100	5.9772	5487.8100	5.4878	8.188	0.0000
2024/06/24	2040	07/11/2024	12.86 Put	Bond Future	932.3900	0.9324	1048.9400	1.0489	12.500	0.0000
2024/06/24	2040	07/11/2024	12.84 Call	Bond Future	5893.0000	5.8930	5406.0800	5.4061	8.263	0.0000
2024/06/24	2040	07/11/2024	12.84 Put	Bond Future	953.7400	0.9537	1072.7700	1.0728	12.480	0.0000
2024/06/24	2040	07/11/2024		Bond Future	11.9505	82.0429	12.0550	81.4369	0.874	0.0000
2024/06/24	2040	07/11/2024	12.10 Put	Bond Future	2167.8100	2.1678	2412.4500	2.4125	11.285	0.0000
2024/06/24	2040	07/11/2024	12.10 Call	Bond Future	3032.4300	3.0324	2671.1200	2.6711	11.915	0.0000
2024/06/24	2040	07/11/2024	12.60 Call	Bond Future	4903.4800	4.9035	4449.9500	4.4500	9.249	0.0000
2024/06/24	2040	07/11/2024	12.60 Put	Bond Future	1249.2400	1.2492	1401.6600	1.4017	12.201	0.0000
2024/06/24	2040	07/11/2024	13.15 Call	Bond Future	7220.2500	7.2203	6699.5800	6.6996	7.211	0.0000
2024/06/24	2040	07/11/2024	13.15 Put	Bond Future	670.6800	0.6707	755.9600	0.7560	12.715	0.0000
2024/06/24	2040	06/02/2025		Bond Future	12.0542	79.3221	12.1627	78.7030	0.900	0.0000
2024/06/24	2040	06/02/2025	12.95 Call	Bond Future	6526.9900	6.5270	6062.6800	6.0627	7.114	0.0000
2024/06/24	2040	06/02/2025	12.95 Put	Bond Future	1630.3100	1.6303	1785.0300	1.7850	9.490	0.0000
2024/06/24	2040	08/05/2025	12.75 Put	Bond Future	2800.3400	2.8003	3013.5600	3.0136	7.614	0.0000
2024/06/24	2040	08/05/2025	12.75 Call	Bond Future	5985.9700	5.9860	5566.9200	5.5669	7.001	0.0000
2024/06/24	2040	08/05/2025	13.50 Put	Bond Future	1734.5200	1.7345	1874.0100	1.8740	8.042	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	
2024/06/24	2040	08/05/2025	13.50 Call	Bond Future	8739.6600	8.7397	8246.8800	8.2469	5.638	0.0000	0.0000
2024/06/24	2040	08/05/2025	13.43 Put	Bond Future	1812.9800	1.8130	1958.2400	1.9582	8.012	0.0000	0.0000
2024/06/24	2040	08/05/2025	13.43 Call	Bond Future	8474.4800	8.4745	7987.4700	7.9875	5.747	0.0000	0.0000
2024/06/24	2040	08/05/2025		Bond Future	12.1679	81.0449	12.2805	80.4126	0.926	0.0000	0.0000
2024/06/24	2040	08/05/2025	12.63 Call	Bond Future	5570.7600	5.5708	5166.0600	5.1661	7.265	0.0000	0.0000
2024/06/24	2040	08/05/2025	12.63 Put	Bond Future	3025.4100	3.0254	3252.9800	3.2530	7.522	0.0000	0.0000
2024/06/24	2040	07/08/2025		Bond Future	12.2955	78.2520	12.4127	77.6066	0.953	0.0000	0.0000
2024/06/24	2040	07/08/2025	13.29 Call	Bond Future	7990.8900	7.9909	7532.8300	7.5328	5.732	0.0000	0.0000
2024/06/24	2040	07/08/2025	13.29 Put	Bond Future	2761.1500	2.7612	2948.4900	2.9485	6.785	0.0000	0.0000
2024/06/24	2044	01/08/2024	13.00 Call	Bond Future	6228.0300	6.2280	5614.5500	5.6146	9.850	0.0000	0.0000
2024/06/24	2044	01/08/2024	13.00 Put	Bond Future	88.5400	0.0885	107.8400	0.1078	21.798	0.0000	0.0000
2024/06/24	2044	01/08/2024	13.25 Call	Bond Future	7473.6900	7.4737	6849.4200	6.8494	8.353	0.0000	0.0000
2024/06/24	2044	01/08/2024	13.25 Put	Bond Future	42.8900	0.0429	51.4000	0.0514	19.841	0.0000	0.0000
2024/06/24	2044	01/08/2024	12.29 Call	Bond Future	2823.4700	2.8235	2324.8700	2.3249	17.659	0.0000	0.0000
2024/06/24	2044	01/08/2024	12.29 Put	Bond Future	582.4100	0.5824	716.5900	0.7166	23.039	0.0000	0.0000
2024/06/24	2044	01/08/2024	12.30 Call	Bond Future	2866.8500	2.8669	2365.2200	2.3652	17.498	0.0000	0.0000
2024/06/24	2044	01/08/2024	12.30 Put	Bond Future	568.3800	0.5684	699.5300	0.6995	23.074	0.0000	0.0000
2024/06/24	2044	01/08/2024	12.28 Call	Bond Future	2780.3200	2.7803	2284.8000	2.2848	17.822	0.0000	0.0000
2024/06/24	2044	01/08/2024	12.28 Put	Bond Future	596.7300	0.5967	733.9900	0.7340	23.002	0.0000	0.0000
2024/06/24	2044	01/08/2024		Bond Future	11.9094	76.3955	12.0149	75.7627	0.887	0.0000	0.0000
2024/06/24	2044	07/11/2024		Bond Future	12.0087	78.1908	12.1184	77.5432	0.913	0.0000	0.0000
2024/06/24	2044	07/11/2024	12.91 Call	Bond Future	6033.5000	6.0335	5513.4900	5.5135	8.619	0.0000	0.0000
2024/06/24	2044	07/11/2024	12.91 Put	Bond Future	969.8100	0.9698	1097.3700	1.0974	13.153	0.0000	0.0000
2024/06/24	2044	07/11/2024	12.92 Call	Bond Future	6075.7200	6.0757	5554.4000	5.5544	8.580	0.0000	0.0000
2024/06/24	2044	07/11/2024	12.92 Put	Bond Future	959.0300	0.9590	1085.2800	1.0853	13.164	0.0000	0.0000
2024/06/24	2044	07/11/2024	12.90 Call	Bond Future	5991.1800	5.9912	5472.4900	5.4725	8.658	0.0000	0.0000
2024/06/24	2044	07/11/2024	12.90 Put	Bond Future	980.5600	0.9806	1109.4400	1.1094	13.144	0.0000	0.0000
2024/06/24	2044	07/11/2024	12.50 Call	Bond Future	4359.0200	4.3590	3903.5200	3.9035	10.450	0.0000	0.0000
2024/06/24	2044	07/11/2024	12.50 Put	Bond Future	1527.0300	1.5270	1719.1000	1.7191	12.578	0.0000	0.0000
2024/06/24	2044	06/02/2025	13.75 Call	Bond Future	9627.4700	9.6275	9062.2000	9.0622	5.871	0.0000	0.0000
2024/06/24	2044	06/02/2025	13.75 Put	Bond Future	928.6400	0.9286	1024.9300	1.0249	10.369	0.0000	0.0000
2024/06/24	2044	06/02/2025	12.50 Put	Bond Future	2498.7200	2.4987	2734.8300	2.7348	9.449	0.0000	0.0000
2024/06/24	2044	06/02/2025	12.50 Call	Bond Future	4743.8800	4.7439	4318.4300	4.3184	8.968	0.0000	0.0000
2024/06/24	2044	06/02/2025	12.00 Put	Bond Future	3719.7300	3.7197	4043.8200	4.0438	8.713	0.0000	0.0000
2024/06/24	2044	06/02/2025	12.00 Call	Bond Future	3086.4900	3.0865	2749.0200	2.7490	10.934	0.0000	0.0000
2024/06/24	2044	06/02/2025		Bond Future	12.1073	75.5112	12.2210	74.8496	0.939	0.0000	0.0000
2024/06/24	2044	06/02/2025	13.02 Call	Bond Future	6703.6400	6.7036	6206.5800	6.2066	7.415	0.0000	0.0000
2024/06/24	2044	06/02/2025	13.02 Put	Bond Future	1651.6000	1.6516	1816.1000	1.8161	9.960	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	
2024/06/24	2044	08/05/2025		Bond Future	12.2148	77.1511	12.3327	76.4755	0.965	0.0000	0.0000
2024/06/24	2044	08/05/2025	12.72 Call	Bond Future	5833.4000	5.8334	5395.5300	5.3955	7.506	0.0000	0.0000
2024/06/24	2044	08/05/2025	12.72 Put	Bond Future	3007.1000	3.0071	3244.9000	3.2449	7.908	0.0000	0.0000
2024/06/24	2044	07/08/2025		Bond Future	12.3350	74.4009	12.4574	73.7111	0.993	0.0000	0.0000
2024/06/24	2044	07/08/2025	13.34 Call	Bond Future	8171.0300	8.1710	7680.5500	7.6806	6.003	0.0000	0.0000
2024/06/24	2044	07/08/2025	13.34 Put	Bond Future	2808.1500	2.8082	3007.4300	3.0074	7.096	0.0000	0.0000
2024/06/24	2046	01/08/2024		Bond Future	117.0560	117.0560	116.3729	116.3729	0.584	0.0000	0.0000
2024/06/24	2046	07/11/2024		Bond Future	117.6344	117.6344	116.9354	116.9354	0.594	0.0000	0.0000
2024/06/24	2046	06/02/2025		Bond Future	120.2302	120.2302	119.5159	119.5159	0.594	0.0000	0.0000
2024/06/24	2046	06/02/2025	114.01 Call	Bond Future	6220.1600	6.2202	5505.8500	5.5059	11.484	0.0000	0.0000
2024/06/24	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	2046	08/05/2025		Bond Future	120.6150	120.6150	119.8857	119.8857	0.605	0.0000	0.0000
2024/06/24	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	2046	08/05/2025	121.97 Put	Bond Future	1354.9600	1.3550	2084.2600	2.0843	53.824	0.0000	0.0000
2024/06/24	2046	07/08/2025		Bond Future	123.2045	123.2045	122.4600	122.4600	0.604	0.0000	0.0000
2024/06/24	2046	07/08/2025	118.69 Call	Bond Future	4514.4600	4.5145	3770.0400	3.7700	16.490	0.0000	0.0000
2024/06/24	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	2050	01/08/2024		Bond Future	115.2928	115.2928	115.5068	115.5068	0.186	0.0000	0.0000
2024/06/24	2050	07/11/2024		Bond Future	118.0328	118.0328	118.2520	118.2520	0.186	0.0000	0.0000
2024/06/24	2050	06/02/2025		Bond Future	118.2747	118.2747	118.4993	118.4993	0.190	0.0000	0.0000
2024/06/24	2050	06/02/2025	115.60 Call	Bond Future	2674.7300	2.6747	2899.2600	2.8993	8.394	0.0000	0.0000
2024/06/24	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	2050	08/05/2025		Bond Future	120.8732	120.8732	121.1030	121.1030	0.190	0.0000	0.0000
2024/06/24	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	2050	08/05/2025	121.16 Put	Bond Future	286.7700	0.2868	56.9600	0.0570	80.137	0.0000	0.0000
2024/06/24	2050	07/08/2025		Bond Future	121.0493	121.0493	121.2854	121.2854	0.195	0.0000	0.0000
2024/06/24	2050	07/08/2025	119.89 Call	Bond Future	1159.3000	1.1593	1395.3900	1.3954	20.365	0.0000	0.0000
2024/06/24	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	AL37	01/08/2024		Index Future	996.4980	996.4980	990.7400	990.7400	0.578	0.0000	0.0000
2024/06/24	AL37	07/11/2024		Index Future	1019.9170	1019.9170	1014.0270	1014.0270	0.577	0.0000	0.0000
2024/06/24	AL37	06/02/2025		Index Future	1042.1880	1042.1880	1036.1760	1036.1760	0.577	0.0000	0.0000
2024/06/24	AL37	08/05/2025		Index Future	1064.8640	1064.8640	1058.7290	1058.7290	0.576	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	
2024/06/24	AL37	07/08/2025		Index Future	1087.5270	1087.5270	1081.2730	1081.2730	0.575	0.0000	0.0000
2024/06/24	AL7T	01/08/2024		Index Future	1170.4010	1170.4010	1163.0610	1163.0610	0.627	0.0000	0.0000
2024/06/24	AL7T	07/11/2024		Index Future	1197.9070	1197.9070	1190.3980	1190.3980	0.627	0.0000	0.0000
2024/06/24	AL7T	06/02/2025		Index Future	1224.0650	1224.0650	1216.4000	1216.4000	0.626	0.0000	0.0000
2024/06/24	AL7T	08/05/2025		Index Future	1250.6980	1250.6980	1242.8760	1242.8760	0.625	0.0000	0.0000
2024/06/24	AL7T	07/08/2025		Index Future	1277.3160	1277.3160	1269.3400	1269.3400	0.624	0.0000	0.0000
2024/06/24	ALBI	01/08/2024		Index Future	1013.7950	1013.7950	1007.6710	1007.6710	0.604	0.0000	0.0000
2024/06/24	ALBI	07/11/2024		Index Future	1037.6210	1037.6210	1031.3560	1031.3560	0.604	0.0000	0.0000
2024/06/24	ALBI	06/02/2025		Index Future	1060.2790	1060.2790	1053.8840	1053.8840	0.603	0.0000	0.0000
2024/06/24	ALBI	08/05/2025		Index Future	1083.3490	1083.3490	1076.8230	1076.8230	0.602	0.0000	0.0000
2024/06/24	ALBI	07/08/2025		Index Future	1106.4050	1106.4050	1099.7510	1099.7510	0.601	0.0000	0.0000
2024/06/24	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/06/24	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	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	
2024/06/24	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/24	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/24	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/06/24	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/24	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/24	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/24	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/24	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/24	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/24	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/24	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/24	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/24	ES33	01/08/2024		Bond Future	12.0054	78.3641	12.1111	77.8886	0.880	0.0000	0.0000
2024/06/24	ES33	07/11/2024		Bond Future	12.1441	76.4235	12.2547	75.9368	0.911	0.0000	0.0000
2024/06/24	ES33	06/02/2025		Bond Future	12.2852	78.1095	12.4009	77.6122	0.942	0.0000	0.0000
2024/06/24	ES33	06/02/2025	13.34 Call	Bond Future	4377.8700	4.3779	3880.5700	3.8806	11.359	0.0000	0.0000
2024/06/24	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	ES33	08/05/2025		Bond Future	12.4308	76.0205	12.5518	75.5125	0.973	0.0000	0.0000
2024/06/24	ES33	08/05/2025	12.73 Call	Bond Future	1248.5300	1.2485	740.5500	0.7406	40.686	0.0000	0.0000
2024/06/24	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	ES33	07/08/2025		Bond Future	12.5932	77.6496	12.7197	77.1310	1.005	0.0000	0.0000
2024/06/24	ES33	07/08/2025	13.56 Call	Bond Future	3845.0000	3.8450	3326.4000	3.3264	13.488	0.0000	0.0000
2024/06/24	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	ES42	01/08/2024		Bond Future	12.4408	74.4169	12.5361	73.8986	0.766	0.0000	0.0000
2024/06/24	ES42	07/11/2024		Bond Future	12.5647	71.9168	12.6640	71.3862	0.790	0.0000	0.0000
2024/06/24	ES42	06/02/2025		Bond Future	12.6845	73.5028	12.7876	72.9607	0.813	0.0000	0.0000
2024/06/24	ES42	06/02/2025	13.71 Call	Bond Future	5109.2800	5.1093	4567.2100	4.5672	10.610	0.0000	0.0000
2024/06/24	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	ES42	08/05/2025		Bond Future	12.8126	70.8480	12.9198	70.2942	0.836	0.0000	0.0000
2024/06/24	ES42	08/05/2025	13.25 Call	Bond Future	2217.0900	2.2171	1663.2600	1.6633	24.980	0.0000	0.0000
2024/06/24	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	ES42	07/08/2025		Bond Future	12.9496	72.3639	13.0610	71.7984	0.860	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	
2024/06/24	ES42	07/08/2025	13.79 Call	Bond Future	4091.7000	4.0917	3526.2600	3.5263	13.819	0.0000	0.0000
2024/06/24	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	GOVI	01/08/2024		GOVI	998.6930	998.6930	992.6200	992.6200	0.608	0.0000	0.0000
2024/06/24	GOVI	01/08/2024	943.38 Call	GOVI	553130.0000	55.3130	492400.0000	49.2400	10.979	0.0000	0.0000
2024/06/24	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	GOVI	01/08/2024	943.39 Call	GOVI	553030.0000	55.3030	492300.0000	49.2300	10.981	0.0000	0.0000
2024/06/24	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	GOVI	01/08/2024	943.37 Call	GOVI	553230.0000	55.3230	492500.0000	49.2500	10.977	0.0000	0.0000
2024/06/24	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	GOVI	07/11/2024		GOVI	1022.1640	1022.1640	1015.9510	1015.9510	0.608	0.0000	0.0000
2024/06/24	GOVI	07/11/2024	948.79 Call	GOVI	733740.0000	73.3740	671610.0000	67.1610	8.468	0.0000	0.0000
2024/06/24	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	GOVI	07/11/2024	948.80 Call	GOVI	733640.0000	73.3640	671510.0000	67.1510	8.469	0.0000	0.0000
2024/06/24	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	GOVI	07/11/2024	948.78 Call	GOVI	733840.0000	73.3840	671710.0000	67.1710	8.466	0.0000	0.0000
2024/06/24	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	GOVI	06/02/2025		GOVI	1044.4840	1044.4840	1038.1420	1038.1420	0.607	0.0000	0.0000
2024/06/24	GOVI	06/02/2025	972.00 Call	GOVI	724840.0000	72.4840	661420.0000	66.1420	8.750	0.0000	0.0000
2024/06/24	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	GOVI	08/05/2025		GOVI	1067.2100	1067.2100	1060.7380	1060.7380	0.606	0.0000	0.0000
2024/06/24	GOVI	08/05/2025	1,022.00 Call	GOVI	452100.0000	45.2100	387380.0000	38.7380	14.315	0.0000	0.0000
2024/06/24	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	GOVI	07/08/2025		GOVI	1089.9230	1089.9230	1083.3240	1083.3240	0.605	0.0000	0.0000
2024/06/24	GOVI	07/08/2025	1,011.00 Call	GOVI	789230.0000	78.9230	723240.0000	72.3240	8.361	0.0000	0.0000
2024/06/24	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/06/24	IGOV	01/08/2024		Index Future	355.9630	355.9630	356.0790	356.0790	0.033	0.0000	0.0000
2024/06/24	IGOV	07/11/2024		Index Future	364.4220	364.4220	364.5420	364.5420	0.033	0.0000	0.0000
2024/06/24	IGOV	06/02/2025		Index Future	372.4650	372.4650	372.5900	372.5900	0.034	0.0000	0.0000
2024/06/24	IGOV	08/05/2025		Index Future	380.6520	380.6520	380.7830	380.7830	0.034	0.0000	0.0000
2024/06/24	IGOV	07/08/2025		Index Future	388.8350	388.8350	388.9730	388.9730	0.035	0.0000	0.0000
2024/06/24	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/06/24	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/06/24	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/06/24	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	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	
2024/06/24	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/06/24	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/06/24	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/06/24	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/06/24	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/06/24	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/06/24	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/06/24	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/06/24	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/06/24	JBAF	19/06/2024		Jibar Tradeable Future	8.3500	8.3500	8.3500	91.6500	0.000	0.0000	0.0000
2024/06/24	JBAF	17/07/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/06/24	JBAF	21/08/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/06/24	JBAF	18/09/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/06/24	JBAF	16/10/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/06/24	JBAF	20/11/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/06/24	JBAF	18/12/2024		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/06/24	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/06/24	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/06/24	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/06/24	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/06/24	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/06/24	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/06/24	R035	01/08/2024	13.23 Put	Bond Future	4.0000	0.0040	4.4600	0.0045	11.500	0.0000	0.0000
2024/06/24	R035	01/08/2024	13.23 Call	Bond Future	10146.1000	10.1461	9568.0500	9.5681	5.697	0.0000	0.0000
2024/06/24	R035	01/08/2024	11.65 Call	Bond Future	2834.0600	2.8341	2365.6000	2.3656	16.530	0.0000	0.0000
2024/06/24	R035	01/08/2024	11.65 Put	Bond Future	489.3100	0.4893	599.3600	0.5994	22.491	0.0000	0.0000
2024/06/24	R035	01/08/2024	13.20 Call	Bond Future	10008.3100	10.0083	9430.3500	9.4304	5.775	0.0000	0.0000
2024/06/24	R035	01/08/2024	13.20 Put	Bond Future	4.5400	0.0045	5.0900	0.0051	12.115	0.0000	0.0000
2024/06/24	R035	01/08/2024	12.50 Call	Bond Future	6720.2400	6.7202	6151.1900	6.1512	8.468	0.0000	0.0000
2024/06/24	R035	01/08/2024	12.50 Put	Bond Future	47.9000	0.0479	57.3600	0.0574	19.749	0.0000	0.0000
2024/06/24	R035	01/08/2024	12.45 Call	Bond Future	6482.1300	6.4821	5914.8300	5.9148	8.752	0.0000	0.0000
2024/06/24	R035	01/08/2024	12.45 Put	Bond Future	55.5700	0.0556	66.7800	0.0668	20.173	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	
2024/06/24	R035	01/08/2024	13.08 Call	Bond Future	9454.3800	9.4544	8876.8700	8.8769	6.108	0.0000	0.0000
2024/06/24	R035	01/08/2024	13.08 Put	Bond Future	7.4900	0.0075	8.4900	0.0085	13.351	0.0000	0.0000
2024/06/24	R035	01/08/2024	13.05 Call	Bond Future	9315.2300	9.3152	8737.8800	8.7379	6.198	0.0000	0.0000
2024/06/24	R035	01/08/2024	13.05 Put	Bond Future	8.4600	0.0085	9.6200	0.0096	13.712	0.0000	0.0000
2024/06/24	R035	01/08/2024	12.20 Put	Bond Future	114.6700	0.1147	139.6900	0.1397	21.819	0.0000	0.0000
2024/06/24	R035	01/08/2024	12.20 Call	Bond Future	5296.1600	5.2962	4742.6700	4.7427	10.451	0.0000	0.0000
2024/06/24	R035	01/08/2024	11.80 Call	Bond Future	3468.8800	3.4689	2966.9500	2.9670	14.470	0.0000	0.0000
2024/06/24	R035	01/08/2024	11.80 Put	Bond Future	336.8800	0.3369	413.4600	0.4135	22.732	0.0000	0.0000
2024/06/24	R035	01/08/2024	11.81 Call	Bond Future	3512.4900	3.5125	3008.6400	3.0086	14.345	0.0000	0.0000
2024/06/24	R035	01/08/2024	11.81 Put	Bond Future	328.3700	0.3284	403.0300	0.4030	22.737	0.0000	0.0000
2024/06/24	R035	01/08/2024	11.79 Call	Bond Future	3425.3500	3.4254	2925.3700	2.9254	14.596	0.0000	0.0000
2024/06/24	R035	01/08/2024	11.79 Put	Bond Future	345.5100	0.3455	424.0400	0.4240	22.729	0.0000	0.0000
2024/06/24	R035	01/08/2024		Bond Future	11.2146	89.5469	11.3205	88.9684	0.944	0.0000	0.0000
2024/06/24	R035	07/11/2024		Bond Future	11.3153	87.1360	11.4259	86.5440	0.977	0.0000	0.0000
2024/06/24	R035	07/11/2024	12.18 Call	Bond Future	5372.3600	5.3724	4901.0900	4.9011	8.772	0.0000	0.0000
2024/06/24	R035	07/11/2024	12.18 Put	Bond Future	889.8800	0.8899	1010.6400	1.0106	13.570	0.0000	0.0000
2024/06/24	R035	07/11/2024	12.19 Call	Bond Future	5411.9200	5.4119	4939.3600	4.9394	8.732	0.0000	0.0000
2024/06/24	R035	07/11/2024	12.19 Put	Bond Future	879.5200	0.8795	998.9900	0.9990	13.584	0.0000	0.0000
2024/06/24	R035	07/11/2024	12.17 Call	Bond Future	5332.7200	5.3327	4862.7300	4.8627	8.813	0.0000	0.0000
2024/06/24	R035	07/11/2024	12.17 Put	Bond Future	900.2000	0.9002	1022.2400	1.0222	13.557	0.0000	0.0000
2024/06/24	R035	07/11/2024	13.23 Call	Bond Future	9753.4100	9.7534	9197.6000	9.1976	5.699	0.0000	0.0000
2024/06/24	R035	07/11/2024	13.23 Put	Bond Future	254.9500	0.2550	291.1700	0.2912	14.207	0.0000	0.0000
2024/06/24	R035	07/11/2024	12.20 Put	Bond Future	869.4300	0.8694	987.6400	0.9876	13.596	0.0000	0.0000
2024/06/24	R035	07/11/2024	12.20 Call	Bond Future	5451.7000	5.4517	4977.8800	4.9779	8.691	0.0000	0.0000
2024/06/24	R035	06/02/2025		Bond Future	11.4178	89.0382	11.5331	88.4334	1.010	0.0000	0.0000
2024/06/24	R035	06/02/2025	12.41 Call	Bond Future	6381.9700	6.3820	5920.3000	5.9203	7.234	0.0000	0.0000
2024/06/24	R035	06/02/2025	12.41 Put	Bond Future	1364.9100	1.3649	1508.0100	1.5080	10.484	0.0000	0.0000
2024/06/24	R035	08/05/2025	13.35 Call	Bond Future	9882.9400	9.8829	9366.4700	9.3665	5.226	0.0000	0.0000
2024/06/24	R035	08/05/2025	13.35 Put	Bond Future	1104.2900	1.1043	1205.4900	1.2055	9.164	0.0000	0.0000
2024/06/24	R035	08/05/2025	12.70 Call	Bond Future	7506.2800	7.5063	7038.5500	7.0386	6.231	0.0000	0.0000
2024/06/24	R035	08/05/2025	12.70 Put	Bond Future	1695.8300	1.6958	1845.7700	1.8458	8.842	0.0000	0.0000
2024/06/24	R035	08/05/2025	11.46 Put	Bond Future	3828.7900	3.8288	4124.1000	4.1241	7.713	0.0000	0.0000
2024/06/24	R035	08/05/2025	11.46 Call	Bond Future	3517.8600	3.5179	3195.5000	3.1955	9.164	0.0000	0.0000
2024/06/24	R035	08/05/2025		Bond Future	11.5200	86.4564	11.6401	85.8388	1.043	0.0000	0.0000
2024/06/24	R035	08/05/2025	11.78 Call	Bond Future	4439.5500	4.4396	4073.2000	4.0732	8.252	0.0000	0.0000
2024/06/24	R035	08/05/2025	11.78 Put	Bond Future	3110.2400	3.1102	3361.5600	3.3616	8.080	0.0000	0.0000
2024/06/24	R035	07/08/2025		Bond Future	11.6368	88.2912	11.7621	87.6606	1.077	0.0000	0.0000
2024/06/24	R035	07/08/2025	12.65 Call	Bond Future	7341.5000	7.3415	6895.4900	6.8955	6.075	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	
2024/06/24	R035	07/08/2025	12.65 Put	Bond Future	2422.0900	2.4221	2606.5900	2.6066	7.617	0.0000	0.0000
2024/06/24	R053	01/08/2024		Bond Future	11.7954	102.6401	11.8909	101.8757	0.810	0.0000	0.0000
2024/06/24	R053	01/08/2024	13.14 Call	Bond Future	9905.9600	9.9060	9151.0700	9.1511	7.621	0.0000	0.0000
2024/06/24	R053	01/08/2024	13.14 Put	Bond Future	63.5100	0.0635	73.0500	0.0731	15.021	0.0000	0.0000
2024/06/24	R053	01/08/2024	13.15 Call	Bond Future	9970.5700	9.9706	9215.3600	9.2154	7.574	0.0000	0.0000
2024/06/24	R053	01/08/2024	13.15 Put	Bond Future	61.7600	0.0618	70.9800	0.0710	14.929	0.0000	0.0000
2024/06/24	R053	01/08/2024	13.13 Call	Bond Future	9841.3200	9.8413	9086.7700	9.0868	7.667	0.0000	0.0000
2024/06/24	R053	01/08/2024	13.13 Put	Bond Future	65.3300	0.0653	75.2100	0.0752	15.123	0.0000	0.0000
2024/06/24	R053	07/11/2024	12.80 Call	Bond Future	8067.3700	8.0674	7435.6500	7.4357	7.831	0.0000	0.0000
2024/06/24	R053	07/11/2024	12.80 Put	Bond Future	1320.2000	1.3202	1470.7900	1.4708	11.407	0.0000	0.0000
2024/06/24	R053	07/11/2024	12.81 Call	Bond Future	8122.4700	8.1225	7489.2200	7.4892	7.796	0.0000	0.0000
2024/06/24	R053	07/11/2024	12.81 Put	Bond Future	1305.7400	1.3057	1454.8000	1.4548	11.416	0.0000	0.0000
2024/06/24	R053	07/11/2024	12.79 Call	Bond Future	8012.3300	8.0123	7382.1700	7.3822	7.865	0.0000	0.0000
2024/06/24	R053	07/11/2024	12.79 Put	Bond Future	1334.8100	1.3348	1486.9600	1.4870	11.399	0.0000	0.0000
2024/06/24	R053	07/11/2024		Bond Future	11.8924	99.1798	11.9917	98.3975	0.835	0.0000	0.0000
2024/06/24	R053	06/02/2025		Bond Future	11.9866	101.3443	12.0896	100.5451	0.859	0.0000	0.0000
2024/06/24	R053	06/02/2025	12.94 Call	Bond Future	9144.7600	9.1448	8537.1300	8.5371	6.645	0.0000	0.0000
2024/06/24	R053	06/02/2025	12.94 Put	Bond Future	2180.7300	2.1807	2372.3200	2.3723	8.786	0.0000	0.0000
2024/06/24	R053	08/05/2025		Bond Future	12.0849	97.6739	12.1918	96.8577	0.884	0.0000	0.0000
2024/06/24	R053	08/05/2025	12.64 Call	Bond Future	7814.6500	7.8147	7272.9600	7.2730	6.932	0.0000	0.0000
2024/06/24	R053	08/05/2025	12.64 Put	Bond Future	3708.0000	3.7080	3982.5200	3.9825	7.403	0.0000	0.0000
2024/06/24	R053	07/08/2025		Bond Future	12.1925	99.7444	12.3035	98.9111	0.910	0.0000	0.0000
2024/06/24	R053	07/08/2025	13.17 Call	Bond Future	10437.4600	10.4375	9843.0600	9.8431	5.695	0.0000	0.0000
2024/06/24	R053	07/08/2025	13.17 Put	Bond Future	3527.1900	3.5272	3766.0500	3.7661	6.772	0.0000	0.0000
2024/06/24	R186	01/08/2024		Bond Future	8.5488	105.4133	8.6909	105.1060	1.662	0.0000	0.0000
2024/06/24	R186	01/08/2024	8.69 Call	Bond Future	506.9200	0.5069	318.3600	0.3184	37.197	0.0000	0.0000
2024/06/24	R186	01/08/2024	8.69 Put	Bond Future	201.5600	0.2016	320.2400	0.3202	58.881	0.0000	0.0000
2024/06/24	R186	01/08/2024	8.70 Call	Bond Future	522.1800	0.5222	330.5700	0.3306	36.694	0.0000	0.0000
2024/06/24	R186	01/08/2024	8.70 Put	Bond Future	195.2400	0.1952	310.8700	0.3109	59.225	0.0000	0.0000
2024/06/24	R186	01/08/2024	8.68 Call	Bond Future	491.8500	0.4919	306.3900	0.3064	37.707	0.0000	0.0000
2024/06/24	R186	01/08/2024	8.68 Put	Bond Future	208.0700	0.2081	329.8500	0.3299	58.528	0.0000	0.0000
2024/06/24	R186	07/11/2024	9.15 Put	Bond Future	259.5700	0.2596	337.5700	0.3376	30.050	0.0000	0.0000
2024/06/24	R186	07/11/2024	9.13 Call	Bond Future	1473.2300	1.4732	1238.8400	1.2388	15.910	0.0000	0.0000
2024/06/24	R186	07/11/2024	9.13 Put	Bond Future	266.6000	0.2666	346.5300	0.3465	29.981	0.0000	0.0000
2024/06/24	R186	07/11/2024		Bond Future	8.5034	107.8906	8.6657	107.5763	1.909	0.0000	0.0000
2024/06/24	R186	07/11/2024	9.14 Call	Bond Future	1488.8000	1.4888	1253.4400	1.2534	15.809	0.0000	0.0000
2024/06/24	R186	07/11/2024	9.14 Put	Bond Future	263.0600	0.2631	342.0200	0.3420	30.016	0.0000	0.0000

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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
2024/06/24	R186	07/11/2024	9.15 Call	Bond Future		1504.4100	1.5044	1268.0900	1.2681	15.708	0.0000	0.0000
2024/06/24	R186	06/02/2025		Bond Future		8.4524	104.9302	8.6387	104.6092	2.204	0.0000	0.0000
2024/06/24	R186	06/02/2025	9.03 Call	Bond Future		1422.7900	1.4228	1206.4600	1.2065	15.205	0.0000	0.0000
2024/06/24	R186	06/02/2025	9.03 Put	Bond Future		431.7200	0.4317	536.3700	0.5364	24.240	0.0000	0.0000
2024/06/24	R186	08/05/2025		Bond Future		8.3952	107.2107	8.6130	106.8830	2.594	0.0000	0.0000
2024/06/24	R186	08/05/2025	8.47 Call	Bond Future		842.5400	0.8425	677.2600	0.6773	19.617	0.0000	0.0000
2024/06/24	R186	08/05/2025	8.47 Put	Bond Future		729.8900	0.7299	892.2800	0.8923	22.249	0.0000	0.0000
2024/06/24	R186	07/08/2025		Bond Future		8.3545	104.1714	8.6151	103.8371	3.120	0.0000	0.0000
2024/06/24	R186	07/08/2025	9.68 Call	Bond Future		2007.6400	2.0076	1755.6800	1.7557	12.550	0.0000	0.0000
2024/06/24	R186	07/08/2025	9.68 Put	Bond Future		323.4300	0.3234	405.7200	0.4057	25.443	0.0000	0.0000
2024/06/24	R186	07/08/2025	10.25 Call	Bond Future		2620.3200	2.6203	2344.5000	2.3445	10.526	0.0000	0.0000
2024/06/24	R186	07/08/2025	10.25 Put	Bond Future		223.7600	0.2238	282.1900	0.2822	26.113	0.0000	0.0000
2024/06/24	R186	07/08/2025	9.22 Put	Bond Future		439.1300	0.4391	547.1700	0.5472	24.603	0.0000	0.0000
2024/06/24	R186	07/08/2025	9.22 Call	Bond Future		1543.2700	1.5433	1317.0600	1.3171	14.658	0.0000	0.0000
2024/06/24	R202	01/08/2024		Bond Future		260.8315	260.8315	261.0779	261.0779	0.094	0.0000	0.0000
2024/06/24	R202	07/11/2024		Bond Future		267.0302	267.0302	267.2826	267.2826	0.095	0.0000	0.0000
2024/06/24	R202	06/02/2025		Bond Future		267.6981	267.6981	267.9574	267.9574	0.097	0.0000	0.0000
2024/06/24	R202	06/02/2025	266.79 Call	Bond Future		908.0900	0.9081	1167.4100	1.1674	28.557	0.0000	0.0000
2024/06/24	R202	06/02/2025	266.79 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	R202	08/05/2025		Bond Future		273.5801	273.5801	273.8458	273.8458	0.097	0.0000	0.0000
2024/06/24	R202	08/05/2025	272.31 Call	Bond Future		1270.1300	1.2701	1535.7900	1.5358	20.916	0.0000	0.0000
2024/06/24	R202	08/05/2025	272.31 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	R202	07/08/2025		Bond Future		274.1046	274.1046	274.3788	274.3788	0.100	0.0000	0.0000
2024/06/24	R202	07/08/2025	271.60 Call	Bond Future		2504.6000	2.5046	2778.7900	2.7788	10.947	0.0000	0.0000
2024/06/24	R202	07/08/2025	271.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	R209	01/08/2024		Bond Future		11.3181	69.8065	11.4238	69.2915	0.934	0.0000	0.0000
2024/06/24	R209	01/08/2024	11.79 Call	Bond Future		2631.9700	2.6320	2204.9900	2.2050	16.223	0.0000	0.0000
2024/06/24	R209	01/08/2024	11.79 Put	Bond Future		373.7900	0.3738	461.8200	0.4618	23.551	0.0000	0.0000
2024/06/24	R209	01/08/2024	11.80 Call	Bond Future		2669.3200	2.6693	2240.2200	2.2402	16.075	0.0000	0.0000
2024/06/24	R209	01/08/2024	11.80 Put	Bond Future		364.4100	0.3644	450.3200	0.4503	23.575	0.0000	0.0000
2024/06/24	R209	01/08/2024	11.78 Call	Bond Future		2594.8600	2.5949	2170.0400	2.1700	16.372	0.0000	0.0000
2024/06/24	R209	01/08/2024	11.78 Put	Bond Future		383.4500	0.3835	473.6400	0.4736	23.521	0.0000	0.0000
2024/06/24	R209	07/11/2024		Bond Future		11.4098	68.2898	11.5197	67.7627	0.963	0.0000	0.0000
2024/06/24	R209	07/11/2024	12.22 Call	Bond Future		4605.9800	4.6060	4191.9200	4.1919	8.990	0.0000	0.0000
2024/06/24	R209	07/11/2024	12.22 Put	Bond Future		848.2100	0.8482	961.1900	0.9612	13.320	0.0000	0.0000
2024/06/24	R209	07/11/2024	12.23 Call	Bond Future		4640.7200	4.6407	4225.4700	4.2255	8.948	0.0000	0.0000
2024/06/24	R209	07/11/2024	12.23 Put	Bond Future		838.3700	0.8384	950.1600	0.9502	13.334	0.0000	0.0000
2024/06/24	R209	07/11/2024	12.21 Call	Bond Future		4571.1700	4.5712	4158.3100	4.1583	9.032	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	
2024/06/24	R209	07/11/2024	12.21 Put	Bond Future	858.0300	0.8580	972.2100	0.9722	13.307	0.0000	0.0000
2024/06/24	R209	06/02/2025		Bond Future	11.5000	69.7803	11.6140	69.2420	0.991	0.0000	0.0000
2024/06/24	R209	06/02/2025	12.44 Call	Bond Future	5546.6500	5.5467	5139.1300	5.1391	7.347	0.0000	0.0000
2024/06/24	R209	06/02/2025	12.44 Put	Bond Future	1274.2600	1.2743	1405.1200	1.4051	10.269	0.0000	0.0000
2024/06/24	R209	08/05/2025		Bond Future	11.5952	68.1398	11.7135	67.5899	1.020	0.0000	0.0000
2024/06/24	R209	08/05/2025	11.89 Call	Bond Future	4096.0700	4.0961	3763.8000	3.7638	8.112	0.0000	0.0000
2024/06/24	R209	08/05/2025	11.89 Put	Bond Future	2736.1000	2.7361	2953.7400	2.9537	7.954	0.0000	0.0000
2024/06/24	R209	07/08/2025		Bond Future	11.7014	69.5855	11.8241	69.0241	1.049	0.0000	0.0000
2024/06/24	R209	07/08/2025	12.68 Call	Bond Future	6530.4000	6.5304	6133.5800	6.1336	6.077	0.0000	0.0000
2024/06/24	R209	07/08/2025	12.68 Put	Bond Future	2223.1500	2.2232	2387.7100	2.3877	7.402	0.0000	0.0000
2024/06/24	R210	01/08/2024		Bond Future	240.0569	240.0569	239.7560	239.7560	0.125	0.0000	0.0000
2024/06/24	R210	07/11/2024		Bond Future	242.4215	242.4215	242.1139	242.1139	0.127	0.0000	0.0000
2024/06/24	R210	06/02/2025		Bond Future	247.7710	247.7710	247.4571	247.4571	0.127	0.0000	0.0000
2024/06/24	R210	06/02/2025	239.61 Call	Bond Future	8160.9800	8.1610	7847.0800	7.8471	3.846	0.0000	0.0000
2024/06/24	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	R210	08/05/2025		Bond Future	249.7943	249.7943	249.4750	249.4750	0.128	0.0000	0.0000
2024/06/24	R210	08/05/2025	248.03 Call	Bond Future	1764.3200	1.7643	1445.0000	1.4450	18.099	0.0000	0.0000
2024/06/24	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	R210	07/08/2025		Bond Future	255.1590	255.1590	254.8337	254.8337	0.127	0.0000	0.0000
2024/06/24	R210	07/08/2025	248.44 Call	Bond Future	6718.9500	6.7190	6393.6700	6.3937	4.841	0.0000	0.0000
2024/06/24	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	R213	01/08/2024		Bond Future	10.1575	88.1478	10.2794	87.6305	1.200	0.0000	0.0000
2024/06/24	R213	01/08/2024	10.87 Call	Bond Future	3193.9700	3.1940	2734.7400	2.7347	14.378	0.0000	0.0000
2024/06/24	R213	01/08/2024	10.87 Put	Bond Future	225.0200	0.2250	283.1400	0.2831	25.829	0.0000	0.0000
2024/06/24	R213	01/08/2024	10.88 Call	Bond Future	3229.8100	3.2298	2769.2400	2.7692	14.260	0.0000	0.0000
2024/06/24	R213	01/08/2024	10.88 Put	Bond Future	220.1200	0.2201	276.9000	0.2769	25.795	0.0000	0.0000
2024/06/24	R213	01/08/2024	10.86 Call	Bond Future	3158.1300	3.1581	2700.2600	2.7003	14.498	0.0000	0.0000
2024/06/24	R213	01/08/2024	10.86 Put	Bond Future	229.9500	0.2300	289.4300	0.2894	25.866	0.0000	0.0000
2024/06/24	R213	07/11/2024	11.22 Call	Bond Future	4501.2200	4.5012	4066.6300	4.0666	9.655	0.0000	0.0000
2024/06/24	R213	07/11/2024	11.22 Put	Bond Future	531.4300	0.5314	626.2600	0.6263	17.844	0.0000	0.0000
2024/06/24	R213	07/11/2024	11.23 Call	Bond Future	4533.5200	4.5335	4097.8600	4.0979	9.610	0.0000	0.0000
2024/06/24	R213	07/11/2024	11.23 Put	Bond Future	524.8000	0.5248	618.5600	0.6186	17.866	0.0000	0.0000
2024/06/24	R213	07/11/2024	11.21 Call	Bond Future	4469.1200	4.4691	4035.6200	4.0356	9.700	0.0000	0.0000
2024/06/24	R213	07/11/2024	11.21 Put	Bond Future	538.2900	0.5383	634.2100	0.6342	17.819	0.0000	0.0000
2024/06/24	R213	07/11/2024		Bond Future	10.2305	86.6580	10.3591	86.1286	1.257	0.0000	0.0000
2024/06/24	R213	06/02/2025		Bond Future	10.3075	88.5499	10.4430	88.0091	1.315	0.0000	0.0000
2024/06/24	R213	06/02/2025	11.35 Call	Bond Future	4911.4200	4.9114	4492.5900	4.4926	8.528	0.0000	0.0000
2024/06/24	R213	06/02/2025	11.35 Put	Bond Future	858.1700	0.8582	980.1400	0.9801	14.213	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	
2024/06/24	R213	08/05/2025		Bond Future	10.3850	86.9122	10.5278	86.3599	1.375	0.0000	0.0000
2024/06/24	R213	08/05/2025	10.52 Call	Bond Future	2899.5800	2.8996	2594.5600	2.5946	10.519	0.0000	0.0000
2024/06/24	R213	08/05/2025	10.52 Put	Bond Future	2377.1300	2.3771	2624.4200	2.6244	10.403	0.0000	0.0000
2024/06/24	R213	07/08/2025		Bond Future	10.4801	88.7577	10.6309	88.1940	1.439	0.0000	0.0000
2024/06/24	R213	07/08/2025	11.66 Call	Bond Future	5759.9600	5.7600	5349.6800	5.3497	7.123	0.0000	0.0000
2024/06/24	R213	07/08/2025	11.66 Put	Bond Future	1469.2900	1.4693	1622.7700	1.6228	10.446	0.0000	0.0000
2024/06/24	R214	01/08/2024	12.17 Call	Bond Future	2677.8200	2.6778	2275.3500	2.2754	15.030	0.0000	0.0000
2024/06/24	R214	01/08/2024	12.17 Put	Bond Future	395.5400	0.3955	475.2400	0.4752	20.150	0.0000	0.0000
2024/06/24	R214	01/08/2024	12.18 Call	Bond Future	2715.9200	2.7159	2311.4900	2.3115	14.891	0.0000	0.0000
2024/06/24	R214	01/08/2024	12.18 Put	Bond Future	385.7000	0.3857	463.4400	0.4634	20.156	0.0000	0.0000
2024/06/24	R214	01/08/2024	12.16 Call	Bond Future	2639.8900	2.6399	2239.4100	2.2394	15.170	0.0000	0.0000
2024/06/24	R214	01/08/2024	12.16 Put	Bond Future	405.6100	0.4056	487.3000	0.4873	20.140	0.0000	0.0000
2024/06/24	R214	01/08/2024		Bond Future	11.7077	65.0721	11.8032	64.5899	0.816	0.0000	0.0000
2024/06/24	R214	07/11/2024		Bond Future	11.8022	63.2944	11.9012	62.8010	0.839	0.0000	0.0000
2024/06/24	R214	07/11/2024	12.61 Call	Bond Future	4744.2600	4.7443	4354.0200	4.3540	8.226	0.0000	0.0000
2024/06/24	R214	07/11/2024	12.61 Put	Bond Future	886.5500	0.8866	989.7000	0.9897	11.635	0.0000	0.0000
2024/06/24	R214	07/11/2024	12.62 Call	Bond Future	4779.5500	4.7796	4388.2400	4.3882	8.187	0.0000	0.0000
2024/06/24	R214	07/11/2024	12.62 Put	Bond Future	876.4100	0.8764	978.4900	0.9785	11.648	0.0000	0.0000
2024/06/24	R214	07/11/2024	12.60 Call	Bond Future	4708.9000	4.7089	4319.7600	4.3198	8.264	0.0000	0.0000
2024/06/24	R214	07/11/2024	12.60 Put	Bond Future	896.6600	0.8967	1000.9100	1.0009	11.626	0.0000	0.0000
2024/06/24	R214	06/02/2025		Bond Future	11.8965	64.6761	11.9989	64.1720	0.861	0.0000	0.0000
2024/06/24	R214	06/02/2025	12.71 Call	Bond Future	5315.3200	5.3153	4942.8700	4.9429	7.007	0.0000	0.0000
2024/06/24	R214	06/02/2025	12.71 Put	Bond Future	1479.8700	1.4799	1611.5100	1.6115	8.895	0.0000	0.0000
2024/06/24	R214	06/02/2025	13.63 Call	Bond Future	8450.9300	8.4509	8012.5000	8.0125	5.188	0.0000	0.0000
2024/06/24	R214	06/02/2025	13.63 Put	Bond Future	704.1600	0.7042	769.8200	0.7698	9.325	0.0000	0.0000
2024/06/24	R214	06/02/2025	12.25 Put	Bond Future	2149.4400	2.1494	2331.5900	2.3316	8.474	0.0000	0.0000
2024/06/24	R214	06/02/2025	12.25 Call	Bond Future	3862.5100	3.8625	3540.5700	3.5406	8.335	0.0000	0.0000
2024/06/24	R214	06/02/2025	11.75 Put	Bond Future	3209.4800	3.2095	3460.3300	3.4603	7.816	0.0000	0.0000
2024/06/24	R214	06/02/2025	11.75 Call	Bond Future	2478.0000	2.4780	2224.7600	2.2248	10.220	0.0000	0.0000
2024/06/24	R214	08/05/2025		Bond Future	11.9894	62.7736	12.0953	62.2587	0.884	0.0000	0.0000
2024/06/24	R214	08/05/2025	12.40 Call	Bond Future	4612.5800	4.6126	4285.3300	4.2853	7.095	0.0000	0.0000
2024/06/24	R214	08/05/2025	12.40 Put	Bond Future	2653.3300	2.6533	2840.9500	2.8410	7.071	0.0000	0.0000
2024/06/24	R214	07/08/2025		Bond Future	12.0928	64.1057	12.2025	63.5801	0.907	0.0000	0.0000
2024/06/24	R214	07/08/2025	12.97 Call	Bond Future	6499.5700	6.4996	6132.5600	6.1326	5.647	0.0000	0.0000
2024/06/24	R214	07/08/2025	12.97 Put	Bond Future	2480.9500	2.4810	2639.5000	2.6395	6.391	0.0000	0.0000
2024/06/24	R248	01/08/2024		Bond Future	11.8038	79.6314	11.9044	79.0075	0.852	0.0000	0.0000
2024/06/24	R248	01/08/2024	12.31 Call	Bond Future	3504.7600	3.5048	2977.6000	2.9776	15.041	0.0000	0.0000
2024/06/24	R248	01/08/2024	12.31 Put	Bond Future	453.9300	0.4539	550.6500	0.5507	21.307	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	
2024/06/24	R248	01/08/2024	12.32 Call	Bond Future	3551.7400	3.5517	3022.2500	3.0223	14.908	0.0000	0.0000
2024/06/24	R248	01/08/2024	12.32 Put	Bond Future	442.8100	0.4428	537.2000	0.5372	21.316	0.0000	0.0000
2024/06/24	R248	01/08/2024	12.30 Call	Bond Future	3457.9400	3.4579	2933.1700	2.9332	15.176	0.0000	0.0000
2024/06/24	R248	01/08/2024	12.30 Put	Bond Future	465.2900	0.4653	564.4000	0.5644	21.301	0.0000	0.0000
2024/06/24	R248	07/11/2024		Bond Future	11.9006	77.0511	12.0051	76.4127	0.878	0.0000	0.0000
2024/06/24	R248	07/11/2024	12.79 Call	Bond Future	6180.9700	6.1810	5668.8500	5.6689	8.285	0.0000	0.0000
2024/06/24	R248	07/11/2024	12.79 Put	Bond Future	1032.8300	1.0328	1159.1100	1.1591	12.227	0.0000	0.0000
2024/06/24	R248	07/11/2024	12.80 Call	Bond Future	6223.9000	6.2239	5710.4800	5.7105	8.249	0.0000	0.0000
2024/06/24	R248	07/11/2024	12.80 Put	Bond Future	1021.4100	1.0214	1146.3900	1.1464	12.236	0.0000	0.0000
2024/06/24	R248	07/11/2024	12.78 Call	Bond Future	6138.0900	6.1381	5627.2800	5.6273	8.322	0.0000	0.0000
2024/06/24	R248	07/11/2024	12.78 Put	Bond Future	1044.3800	1.0444	1171.9700	1.1720	12.217	0.0000	0.0000
2024/06/24	R248	06/02/2025		Bond Future	11.9972	78.7330	12.1055	78.0808	0.903	0.0000	0.0000
2024/06/24	R248	06/02/2025	12.71 Call	Bond Future	6057.1500	6.0572	5589.7300	5.5897	7.717	0.0000	0.0000
2024/06/24	R248	06/02/2025	12.71 Put	Bond Future	1940.5000	1.9405	2125.2700	2.1253	9.522	0.0000	0.0000
2024/06/24	R248	08/05/2025		Bond Future	12.0922	75.9907	12.2044	75.3245	0.928	0.0000	0.0000
2024/06/24	R248	08/05/2025	12.60 Call	Bond Future	5955.9500	5.9560	5521.3700	5.5214	7.297	0.0000	0.0000
2024/06/24	R248	08/05/2025	12.60 Put	Bond Future	3021.8000	3.0218	3253.3700	3.2534	7.663	0.0000	0.0000
2024/06/24	R248	07/08/2025		Bond Future	12.1978	77.6028	12.3141	76.9227	0.954	0.0000	0.0000
2024/06/24	R248	07/08/2025	13.21 Call	Bond Future	8254.8700	8.2549	7767.3300	7.7673	5.906	0.0000	0.0000
2024/06/24	R248	07/08/2025	13.21 Put	Bond Future	2686.1200	2.6861	2878.6100	2.8786	7.166	0.0000	0.0000
2024/06/24	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/24	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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Open Interest

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