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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/06/2024 TO 25/06/2024

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
2024/06/25	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/25	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/25	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/25	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/25	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/25	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/25	2025	01/08/2024		Bond Future	182.0286	182.0286	181.9199	0.060	0.0000	0.0000
2024/06/25	2025	07/11/2024		Bond Future	186.3546	186.3546	186.2435	0.060	0.0000	0.0000
2024/06/25	2029	01/08/2024		Bond Future	132.4276	132.4276	132.0363	0.295	0.0000	0.0000
2024/06/25	2029	07/11/2024		Bond Future	134.1727	134.1727	133.7723	0.298	0.0000	0.0000
2024/06/25	2029	06/02/2025		Bond Future	137.1338	137.1338	136.7249	0.298	0.0000	0.0000
2024/06/25	2029	06/02/2025	132.40 Call	Bond Future	4733.8400	4.7338	4324.9000	8.639	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	
2024/06/25	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	2029	08/05/2025		Bond Future	138.7119	138.7119	138.2949	138.2949	0.301	0.0000	0.0000
2024/06/25	2029	08/05/2025	137.85 Call	Bond Future	861.8800	0.8619	444.9200	0.4449	48.378	0.0000	0.0000
2024/06/25	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	2029	07/08/2025		Bond Future	141.6921	141.6921	141.2666	141.2666	0.300	0.0000	0.0000
2024/06/25	2029	07/08/2025	137.41 Call	Bond Future	4282.0900	4.2821	3856.6300	3.8566	9.936	0.0000	0.0000
2024/06/25	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	2030	01/08/2024	10.21 Put	Bond Future	366.6700	0.3667	371.6100	0.3716	1.347	0.0000	0.0000
2024/06/25	2030	01/08/2024	10.21 Call	Bond Future	1869.8100	1.8698	1816.6300	1.8166	2.844	0.0000	0.0000
2024/06/25	2030	01/08/2024	10.71 Put	Bond Future	98.1400	0.0981	97.8200	0.0978	0.326	0.0000	0.0000
2024/06/25	2030	01/08/2024	10.71 Call	Bond Future	3517.5800	3.5176	3459.1400	3.4591	1.661	0.0000	0.0000
2024/06/25	2030	01/08/2024	11.31 Call	Bond Future	5670.0600	5.6701	5611.3900	5.6114	1.035	0.0000	0.0000
2024/06/25	2030	01/08/2024	11.31 Put	Bond Future	16.9200	0.0169	16.3700	0.0164	3.251	0.0000	0.0000
2024/06/25	2030	01/08/2024		Bond Future	9.8269	92.5226	9.8415	92.4645	0.149	0.0000	0.0000
2024/06/25	2030	01/08/2024	10.38 Call	Bond Future	2399.4700	2.3995	2343.4400	2.3434	2.335	0.0000	0.0000
2024/06/25	2030	01/08/2024	10.38 Put	Bond Future	239.0900	0.2391	241.1800	0.2412	0.874	0.0000	0.0000
2024/06/25	2030	01/08/2024	10.39 Call	Bond Future	2431.9300	2.4319	2375.7700	2.3758	2.309	0.0000	0.0000
2024/06/25	2030	01/08/2024	10.39 Put	Bond Future	233.0700	0.2331	235.0300	0.2350	0.841	0.0000	0.0000
2024/06/25	2030	01/08/2024	10.37 Call	Bond Future	2367.2300	2.3672	2311.3300	2.3113	2.361	0.0000	0.0000
2024/06/25	2030	01/08/2024	10.37 Put	Bond Future	245.3400	0.2453	247.5600	0.2476	0.905	0.0000	0.0000
2024/06/25	2030	07/11/2024		Bond Future	9.8844	94.6970	9.9000	94.6376	0.158	0.0000	0.0000
2024/06/25	2030	07/11/2024	10.75 Call	Bond Future	3745.3200	3.7453	3694.1000	3.6941	1.368	0.0000	0.0000
2024/06/25	2030	07/11/2024	10.75 Put	Bond Future	515.7400	0.5157	523.8700	0.5239	1.576	0.0000	0.0000
2024/06/25	2030	07/11/2024	10.76 Call	Bond Future	3774.9900	3.7750	3723.6600	3.7237	1.360	0.0000	0.0000
2024/06/25	2030	07/11/2024	10.76 Put	Bond Future	508.9300	0.5089	516.9500	0.5170	1.576	0.0000	0.0000
2024/06/25	2030	07/11/2024	10.74 Call	Bond Future	3715.7100	3.7157	3664.6000	3.6646	1.376	0.0000	0.0000
2024/06/25	2030	07/11/2024	10.74 Put	Bond Future	522.6400	0.5226	530.8800	0.5309	1.577	0.0000	0.0000
2024/06/25	2030	07/11/2024	10.21 Put	Bond Future	1039.1500	1.0392	1055.7100	1.0557	1.594	0.0000	0.0000
2024/06/25	2030	07/11/2024	10.21 Call	Bond Future	2270.6500	2.2707	2227.8600	2.2279	1.884	0.0000	0.0000
2024/06/25	2030	07/11/2024	10.71 Put	Bond Future	544.1700	0.5442	552.7800	0.5528	1.582	0.0000	0.0000
2024/06/25	2030	07/11/2024	10.71 Call	Bond Future	3627.6100	3.6276	3576.8700	3.5769	1.399	0.0000	0.0000
2024/06/25	2030	07/11/2024	11.91 Call	Bond Future	7438.3100	7.4383	7380.1200	7.3801	0.782	0.0000	0.0000
2024/06/25	2030	07/11/2024	11.91 Put	Bond Future	96.8400	0.0968	98.0000	0.0980	1.198	0.0000	0.0000
2024/06/25	2030	06/02/2025		Bond Future	9.9449	92.7540	9.9614	92.6936	0.166	0.0000	0.0000
2024/06/25	2030	06/02/2025	10.68 Call	Bond Future	3655.6500	3.6557	3609.1200	3.6091	1.273	0.0000	0.0000
2024/06/25	2030	06/02/2025	10.68 Put	Bond Future	1007.6800	1.0077	1021.6000	1.0216	1.381	0.0000	0.0000
2024/06/25	2030	08/05/2025	11.86 Call	Bond Future	6793.1300	6.7931	6739.0400	6.7390	0.796	0.0000	0.0000
2024/06/25	2030	08/05/2025	11.86 Put	Bond Future	600.6400	0.6006	608.0800	0.6081	1.239	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	
2024/06/25	2030	08/05/2025	10.31 Put	Bond Future	1864.0000	1.8640	1886.3300	1.8863	1.198	0.0000	0.0000
2024/06/25	2030	08/05/2025	10.31 Call	Bond Future	2866.7600	2.8668	2827.5600	2.8276	1.367	0.0000	0.0000
2024/06/25	2030	08/05/2025		Bond Future	10.0230	94.7697	10.0405	94.7082	0.175	0.0000	0.0000
2024/06/25	2030	08/05/2025	9.93 Call	Bond Future	2101.2600	2.1013	2067.7700	2.0678	1.594	0.0000	0.0000
2024/06/25	2030	08/05/2025	9.93 Put	Bond Future	2429.0900	2.4291	2457.1300	2.4571	1.154	0.0000	0.0000
2024/06/25	2030	08/05/2025	12.28 Call	Bond Future	7928.6100	7.9286	7872.1600	7.8722	0.712	0.0000	0.0000
2024/06/25	2030	08/05/2025	12.28 Put	Bond Future	392.9700	0.3930	398.0500	0.3981	1.293	0.0000	0.0000
2024/06/25	2030	08/05/2025	10.69 Put	Bond Future	1426.8300	1.4268	1444.2800	1.4443	1.223	0.0000	0.0000
2024/06/25	2030	08/05/2025	10.69 Call	Bond Future	3736.7700	3.7368	3692.6900	3.6927	1.180	0.0000	0.0000
2024/06/25	2030	07/08/2025	12.12 Call	Bond Future	7115.3600	7.1154	7061.4100	7.0614	0.758	0.0000	0.0000
2024/06/25	2030	07/08/2025	12.12 Put	Bond Future	699.8600	0.6999	708.3600	0.7084	1.215	0.0000	0.0000
2024/06/25	2030	07/08/2025	10.48 Put	Bond Future	2024.7900	2.0248	2047.6200	2.0476	1.128	0.0000	0.0000
2024/06/25	2030	07/08/2025	10.48 Call	Bond Future	3211.7500	3.2118	3172.1300	3.1721	1.234	0.0000	0.0000
2024/06/25	2030	07/08/2025		Bond Future	10.1238	92.7712	10.1424	92.7088	0.184	0.0000	0.0000
2024/06/25	2030	07/08/2025	11.11 Call	Bond Future	4631.4500	4.6315	4585.0800	4.5851	1.001	0.0000	0.0000
2024/06/25	2030	07/08/2025	11.11 Put	Bond Future	1390.7800	1.3908	1406.8600	1.4069	1.156	0.0000	0.0000
2024/06/25	2032	01/08/2024	11.11 Put	Bond Future	404.0700	0.4041	370.2400	0.3702	8.372	0.0000	0.0000
2024/06/25	2032	01/08/2024	11.11 Call	Bond Future	2729.4800	2.7295	2796.7800	2.7968	2.466	0.0000	0.0000
2024/06/25	2032	01/08/2024	11.61 Put	Bond Future	131.5700	0.1316	116.8500	0.1169	11.188	0.0000	0.0000
2024/06/25	2032	01/08/2024	11.61 Call	Bond Future	4707.4600	4.7075	4793.8700	4.7939	1.836	0.0000	0.0000
2024/06/25	2032	01/08/2024	12.31 Call	Bond Future	7623.6700	7.6237	7721.1000	7.7211	1.278	0.0000	0.0000
2024/06/25	2032	01/08/2024	12.31 Put	Bond Future	24.3400	0.0243	20.6400	0.0206	15.201	0.0000	0.0000
2024/06/25	2032	01/08/2024	12.54 Call	Bond Future	8572.4300	8.5724	8671.6800	8.6717	1.158	0.0000	0.0000
2024/06/25	2032	01/08/2024	12.54 Put	Bond Future	10.9100	0.0109	9.0300	0.0090	17.232	0.0000	0.0000
2024/06/25	2032	01/08/2024	11.66 Call	Bond Future	4913.8600	4.9139	5001.5500	5.0016	1.785	0.0000	0.0000
2024/06/25	2032	01/08/2024	11.66 Put	Bond Future	117.1600	0.1172	103.7200	0.1037	11.471	0.0000	0.0000
2024/06/25	2032	01/08/2024	11.50 Put	Bond Future	169.5400	0.1695	151.6300	0.1516	10.564	0.0000	0.0000
2024/06/25	2032	01/08/2024	11.50 Call	Bond Future	4256.9600	4.2570	4340.1800	4.3402	1.955	0.0000	0.0000
2024/06/25	2032	01/08/2024	10.95 Call	Bond Future	2155.0600	2.1551	2213.6900	2.2137	2.721	0.0000	0.0000
2024/06/25	2032	01/08/2024	10.95 Put	Bond Future	566.3600	0.5664	523.8600	0.5239	7.504	0.0000	0.0000
2024/06/25	2032	01/08/2024	11.14 Call	Bond Future	2841.6100	2.8416	2910.4100	2.9104	2.421	0.0000	0.0000
2024/06/25	2032	01/08/2024	11.14 Put	Bond Future	378.9700	0.3790	346.6400	0.3466	8.531	0.0000	0.0000
2024/06/25	2032	01/08/2024	11.15 Call	Bond Future	2879.2100	2.8792	2948.4900	2.9485	2.406	0.0000	0.0000
2024/06/25	2032	01/08/2024	11.15 Put	Bond Future	370.8900	0.3709	339.0400	0.3390	8.587	0.0000	0.0000
2024/06/25	2032	01/08/2024	11.13 Call	Bond Future	2804.0700	2.8041	2872.3700	2.8724	2.436	0.0000	0.0000
2024/06/25	2032	01/08/2024	11.13 Put	Bond Future	387.1400	0.3871	354.3100	0.3543	8.480	0.0000	0.0000
2024/06/25	2032	01/08/2024		Bond Future	10.6109	90.7013	10.5896	90.8025	0.201	0.0000	0.0000
2024/06/25	2032	07/11/2024	11.48 Call	Bond Future	4313.6600	4.3137	4386.0400	4.3860	1.678	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	
2024/06/25	2032	07/11/2024	11.48 Put	Bond Future	808.6200	0.8086	777.4100	0.7774	3.860	0.0000	0.0000
2024/06/25	2032	07/11/2024	11.49 Call	Bond Future	4347.7700	4.3478	4420.4300	4.4204	1.671	0.0000	0.0000
2024/06/25	2032	07/11/2024	11.49 Put	Bond Future	798.9800	0.7990	768.0500	0.7681	3.871	0.0000	0.0000
2024/06/25	2032	07/11/2024	11.47 Call	Bond Future	4279.6200	4.2796	4351.7200	4.3517	1.685	0.0000	0.0000
2024/06/25	2032	07/11/2024	11.47 Put	Bond Future	818.3700	0.8184	786.8800	0.7869	3.848	0.0000	0.0000
2024/06/25	2032	07/11/2024		Bond Future	10.7000	88.6654	10.6776	88.7690	0.210	0.0000	0.0000
2024/06/25	2032	07/11/2024	11.11 Put	Bond Future	1252.3800	1.2524	1209.7300	1.2097	3.406	0.0000	0.0000
2024/06/25	2032	07/11/2024	11.11 Call	Bond Future	3117.5800	3.1176	3178.5200	3.1785	1.955	0.0000	0.0000
2024/06/25	2032	07/11/2024	11.61 Put	Bond Future	690.6900	0.6907	662.9400	0.6629	4.018	0.0000	0.0000
2024/06/25	2032	07/11/2024	11.61 Call	Bond Future	4762.3000	4.7623	4838.1400	4.8381	1.593	0.0000	0.0000
2024/06/25	2032	07/11/2024	12.95 Call	Bond Future	9725.6200	9.7256	9823.6400	9.8236	1.008	0.0000	0.0000
2024/06/25	2032	07/11/2024	12.95 Put	Bond Future	91.2500	0.0913	85.6800	0.0857	6.104	0.0000	0.0000
2024/06/25	2032	07/11/2024	13.36 Call	Bond Future	11280.3000	11.2803	11381.0800	11.3811	0.893	0.0000	0.0000
2024/06/25	2032	07/11/2024	13.36 Put	Bond Future	40.3100	0.0403	37.5000	0.0375	6.971	0.0000	0.0000
2024/06/25	2032	07/11/2024	11.64 Put	Bond Future	665.8400	0.6658	638.8500	0.6389	4.054	0.0000	0.0000
2024/06/25	2032	07/11/2024	11.64 Call	Bond Future	4867.5000	4.8675	4944.1000	4.9441	1.574	0.0000	0.0000
2024/06/25	2032	06/02/2025		Bond Future	10.7900	90.6009	10.7664	90.7070	0.219	0.0000	0.0000
2024/06/25	2032	06/02/2025	11.72 Call	Bond Future	5170.7400	5.1707	5244.6300	5.2446	1.429	0.0000	0.0000
2024/06/25	2032	06/02/2025	11.72 Put	Bond Future	1117.6300	1.1176	1085.4800	1.0855	2.877	0.0000	0.0000
2024/06/25	2032	08/05/2025		Bond Future	10.8876	88.4028	10.8627	88.5114	0.228	0.0000	0.0000
2024/06/25	2032	08/05/2025	10.91 Call	Bond Future	3083.3800	3.0834	3135.6300	3.1356	1.695	0.0000	0.0000
2024/06/25	2032	08/05/2025	10.91 Put	Bond Future	2985.4200	2.9854	2929.0700	2.9291	1.888	0.0000	0.0000
2024/06/25	2032	07/08/2025		Bond Future	11.0016	90.2787	10.9754	90.3899	0.238	0.0000	0.0000
2024/06/25	2032	07/08/2025	12.01 Call	Bond Future	6108.4700	6.1085	6181.7200	6.1817	1.199	0.0000	0.0000
2024/06/25	2032	07/08/2025	12.01 Put	Bond Future	1961.1600	1.9612	1923.1500	1.9232	1.938	0.0000	0.0000
2024/06/25	2033	01/08/2024		Bond Future	124.3287	124.3287	124.3963	124.3963	0.054	0.0000	0.0000
2024/06/25	2033	07/11/2024		Bond Future	125.7830	125.7830	125.8524	125.8524	0.055	0.0000	0.0000
2024/06/25	2033	06/02/2025		Bond Future	128.5591	128.5591	128.6302	128.6302	0.055	0.0000	0.0000
2024/06/25	2033	06/02/2025	124.94 Call	Bond Future	3619.1100	3.6191	3690.2300	3.6902	1.965	0.0000	0.0000
2024/06/25	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	2033	08/05/2025		Bond Future	129.8485	129.8485	129.9218	129.9218	0.056	0.0000	0.0000
2024/06/25	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	2033	08/05/2025	130.62 Put	Bond Future	771.4800	0.7715	698.2300	0.6982	9.495	0.0000	0.0000
2024/06/25	2033	07/08/2025		Bond Future	132.6383	132.6383	132.7137	132.7137	0.057	0.0000	0.0000
2024/06/25	2033	07/08/2025	128.65 Call	Bond Future	3988.3400	3.9883	4063.7000	4.0637	1.890	0.0000	0.0000
2024/06/25	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	2037	01/08/2024	13.82 Call	Bond Future	10330.3900	10.3304	10614.9400	10.6149	2.754	0.0000	0.0000
2024/06/25	2037	01/08/2024	13.82 Put	Bond Future	2.5700	0.0026	1.7300	0.0017	32.685	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	
2024/06/25	2037	01/08/2024	13.17 Call	Bond Future	7359.8200	7.3598	7638.9800	7.6390	3.793	0.0000	0.0000
2024/06/25	2037	01/08/2024	13.17 Put	Bond Future	23.4400	0.0234	17.2100	0.0172	26.578	0.0000	0.0000
2024/06/25	2037	01/08/2024		Bond Future	11.7315	79.2263	11.6795	79.5117	0.444	0.0000	0.0000
2024/06/25	2037	01/08/2024	12.10 Call	Bond Future	2502.2800	2.5023	2703.9800	2.7040	8.061	0.0000	0.0000
2024/06/25	2037	01/08/2024	12.10 Put	Bond Future	522.6900	0.5227	439.0000	0.4390	16.011	0.0000	0.0000
2024/06/25	2037	01/08/2024	12.11 Call	Bond Future	2542.0600	2.5421	2745.3200	2.7453	7.996	0.0000	0.0000
2024/06/25	2037	01/08/2024	12.11 Put	Bond Future	509.7500	0.5098	427.6200	0.4276	16.112	0.0000	0.0000
2024/06/25	2037	01/08/2024	12.09 Call	Bond Future	2462.8100	2.4628	2662.9300	2.6629	8.126	0.0000	0.0000
2024/06/25	2037	01/08/2024	12.09 Put	Bond Future	535.9900	0.5360	450.7200	0.4507	15.909	0.0000	0.0000
2024/06/25	2037	07/11/2024		Bond Future	11.8389	81.0882	11.7847	81.3803	0.458	0.0000	0.0000
2024/06/25	2037	07/11/2024	12.58 Call	Bond Future	4902.9700	4.9030	5114.0300	5.1140	4.305	0.0000	0.0000
2024/06/25	2037	07/11/2024	12.58 Put	Bond Future	1058.0600	1.0581	976.9500	0.9770	7.666	0.0000	0.0000
2024/06/25	2037	07/11/2024	12.59 Call	Bond Future	4941.1600	4.9412	5152.9300	5.1529	4.286	0.0000	0.0000
2024/06/25	2037	07/11/2024	12.59 Put	Bond Future	1046.2400	1.0462	965.8400	0.9658	7.685	0.0000	0.0000
2024/06/25	2037	07/11/2024	12.57 Call	Bond Future	4864.8700	4.8649	5075.2000	5.0752	4.323	0.0000	0.0000
2024/06/25	2037	07/11/2024	12.57 Put	Bond Future	1070.0100	1.0700	988.1700	0.9882	7.649	0.0000	0.0000
2024/06/25	2037	06/02/2025		Bond Future	11.9462	78.5973	11.8898	78.8961	0.472	0.0000	0.0000
2024/06/25	2037	06/02/2025	12.76 Call	Bond Future	5774.2400	5.7742	5981.8600	5.9819	3.596	0.0000	0.0000
2024/06/25	2037	06/02/2025	12.76 Put	Bond Future	1637.6300	1.6376	1546.4800	1.5465	5.566	0.0000	0.0000
2024/06/25	2037	08/05/2025		Bond Future	12.0648	80.3048	12.0061	80.6102	0.487	0.0000	0.0000
2024/06/25	2037	08/05/2025	12.25 Call	Bond Future	4327.6000	4.3276	4495.5900	4.4956	3.882	0.0000	0.0000
2024/06/25	2037	08/05/2025	12.25 Put	Bond Future	3374.6200	3.3746	3237.1300	3.2371	4.074	0.0000	0.0000
2024/06/25	2037	08/05/2025	13.35 Put	Bond Future	1676.2600	1.6763	1596.7600	1.5968	4.743	0.0000	0.0000
2024/06/25	2037	08/05/2025	13.35 Call	Bond Future	7958.9500	7.9590	8184.9300	8.1849	2.839	0.0000	0.0000
2024/06/25	2037	08/05/2025	12.55 Put	Bond Future	2787.8100	2.7878	2668.5700	2.6686	4.277	0.0000	0.0000
2024/06/25	2037	08/05/2025	12.55 Call	Bond Future	5249.2800	5.2493	5435.5200	5.4355	3.548	0.0000	0.0000
2024/06/25	2037	08/05/2025	13.30 Put	Bond Future	1730.1800	1.7302	1648.5800	1.6486	4.716	0.0000	0.0000
2024/06/25	2037	08/05/2025	13.30 Call	Bond Future	7782.3100	7.7823	8006.1900	8.0062	2.877	0.0000	0.0000
2024/06/25	2037	07/08/2025		Bond Future	12.1988	77.7474	12.1376	78.0597	0.502	0.0000	0.0000
2024/06/25	2037	07/08/2025	13.01 Call	Bond Future	6821.1400	6.8211	7024.7400	7.0247	2.985	0.0000	0.0000
2024/06/25	2037	07/08/2025	13.01 Put	Bond Future	2846.2500	2.8463	2737.5800	2.7376	3.818	0.0000	0.0000
2024/06/25	2038	01/08/2024		Bond Future	133.5372	133.5372	133.4109	133.4109	0.095	0.0000	0.0000
2024/06/25	2038	07/11/2024		Bond Future	136.7108	136.7108	136.5816	136.5816	0.094	0.0000	0.0000
2024/06/25	2038	06/02/2025		Bond Future	137.6070	137.6070	137.4756	137.4756	0.096	0.0000	0.0000
2024/06/25	2038	06/02/2025	135.23 Call	Bond Future	2377.0400	2.3770	2245.5600	2.2456	5.531	0.0000	0.0000
2024/06/25	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	2038	08/05/2025		Bond Future	140.6307	140.6307	140.4967	140.4967	0.095	0.0000	0.0000
2024/06/25	2038	08/05/2025	139.68 Call	Bond Future	950.6500	0.9507	816.6800	0.8167	14.092	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	
2024/06/25	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	2038	07/08/2025		Bond Future	141.4817	141.4817	141.3479	141.3479	0.095	0.0000	0.0000
2024/06/25	2038	07/08/2025	139.56 Call	Bond Future	1921.6600	1.9217	1787.9200	1.7879	6.960	0.0000	0.0000
2024/06/25	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	2040	01/08/2024	12.28 Put	Bond Future	644.6600	0.6447	554.4700	0.5545	13.990	0.0000	0.0000
2024/06/25	2040	01/08/2024	12.28 Call	Bond Future	2559.7100	2.5597	2745.2200	2.7452	7.247	0.0000	0.0000
2024/06/25	2040	01/08/2024	12.88 Call	Bond Future	5322.7700	5.3228	5572.2100	5.5722	4.686	0.0000	0.0000
2024/06/25	2040	01/08/2024	12.88 Put	Bond Future	134.4600	0.1345	108.2000	0.1082	19.530	0.0000	0.0000
2024/06/25	2040	01/08/2024	13.48 Call	Bond Future	8272.8400	8.2728	8542.8700	8.5429	3.264	0.0000	0.0000
2024/06/25	2040	01/08/2024	13.48 Put	Bond Future	22.8000	0.0228	17.1300	0.0171	24.868	0.0000	0.0000
2024/06/25	2040	01/08/2024	12.95 Put	Bond Future	110.1700	0.1102	87.9500	0.0880	20.169	0.0000	0.0000
2024/06/25	2040	01/08/2024	12.95 Call	Bond Future	5666.2600	5.6663	5919.7400	5.9197	4.473	0.0000	0.0000
2024/06/25	2040	01/08/2024		Bond Future	11.9469	79.5671	11.8999	79.8428	0.393	0.0000	0.0000
2024/06/25	2040	01/08/2024	12.33 Call	Bond Future	2767.9400	2.7679	2961.0400	2.9610	6.976	0.0000	0.0000
2024/06/25	2040	01/08/2024	12.33 Put	Bond Future	571.6200	0.5716	489.0200	0.4890	14.450	0.0000	0.0000
2024/06/25	2040	01/08/2024	12.34 Call	Bond Future	2810.2800	2.8103	3004.8500	3.0049	6.924	0.0000	0.0000
2024/06/25	2040	01/08/2024	12.34 Put	Bond Future	557.9000	0.5579	476.7700	0.4768	14.542	0.0000	0.0000
2024/06/25	2040	01/08/2024	12.32 Call	Bond Future	2725.8300	2.7258	2917.4400	2.9174	7.029	0.0000	0.0000
2024/06/25	2040	01/08/2024	12.32 Put	Bond Future	585.6400	0.5856	501.5500	0.5016	14.359	0.0000	0.0000
2024/06/25	2040	07/11/2024	12.85 Call	Bond Future	5446.9100	5.4469	5653.8200	5.6538	3.799	0.0000	0.0000
2024/06/25	2040	07/11/2024	12.85 Put	Bond Future	1060.7900	1.0608	985.4100	0.9854	7.106	0.0000	0.0000
2024/06/25	2040	07/11/2024	12.86 Call	Bond Future	5487.8100	5.4878	5695.3900	5.6954	3.783	0.0000	0.0000
2024/06/25	2040	07/11/2024	12.86 Put	Bond Future	1048.9400	1.0489	974.2300	0.9742	7.122	0.0000	0.0000
2024/06/25	2040	07/11/2024	12.84 Call	Bond Future	5406.0800	5.4061	5612.3200	5.6123	3.815	0.0000	0.0000
2024/06/25	2040	07/11/2024	12.84 Put	Bond Future	1072.7700	1.0728	996.7200	0.9967	7.089	0.0000	0.0000
2024/06/25	2040	07/11/2024		Bond Future	12.0550	81.4369	12.0062	81.7192	0.405	0.0000	0.0000
2024/06/25	2040	07/11/2024	12.10 Put	Bond Future	2412.4500	2.4125	2273.4200	2.2734	5.763	0.0000	0.0000
2024/06/25	2040	07/11/2024	12.10 Call	Bond Future	2671.1200	2.6711	2814.3800	2.8144	5.363	0.0000	0.0000
2024/06/25	2040	07/11/2024	12.60 Call	Bond Future	4449.9500	4.4500	4638.5800	4.6386	4.239	0.0000	0.0000
2024/06/25	2040	07/11/2024	12.60 Put	Bond Future	1401.6600	1.4017	1308.0000	1.3080	6.682	0.0000	0.0000
2024/06/25	2040	07/11/2024	13.15 Call	Bond Future	6699.5800	6.6996	6924.5100	6.9245	3.357	0.0000	0.0000
2024/06/25	2040	07/11/2024	13.15 Put	Bond Future	755.9600	0.7560	698.6000	0.6986	7.588	0.0000	0.0000
2024/06/25	2040	06/02/2025		Bond Future	12.1627	78.7030	12.1120	78.9916	0.417	0.0000	0.0000
2024/06/25	2040	06/02/2025	12.95 Call	Bond Future	6062.6800	6.0627	6261.2900	6.2613	3.276	0.0000	0.0000
2024/06/25	2040	06/02/2025	12.95 Put	Bond Future	1785.0300	1.7850	1695.0300	1.6950	5.042	0.0000	0.0000
2024/06/25	2040	08/05/2025	12.75 Put	Bond Future	3013.5600	3.0136	2897.2100	2.8972	3.861	0.0000	0.0000
2024/06/25	2040	08/05/2025	12.75 Call	Bond Future	5566.9200	5.5669	5745.6400	5.7456	3.210	0.0000	0.0000
2024/06/25	2040	08/05/2025	13.50 Put	Bond Future	1874.0100	1.8740	1794.1000	1.7941	4.264	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	
2024/06/25	2040	08/05/2025	13.50 Call	Bond Future	8246.8800	8.2469	8462.0400	8.4620	2.609	0.0000	0.0000
2024/06/25	2040	08/05/2025	13.43 Put	Bond Future	1958.2400	1.9582	1875.4100	1.8754	4.230	0.0000	0.0000
2024/06/25	2040	08/05/2025	13.43 Call	Bond Future	7987.4700	7.9875	8199.7100	8.1997	2.657	0.0000	0.0000
2024/06/25	2040	08/05/2025		Bond Future	12.2805	80.4126	12.2278	80.7077	0.429	0.0000	0.0000
2024/06/25	2040	08/05/2025	12.63 Call	Bond Future	5166.0600	5.1661	5337.9000	5.3379	3.326	0.0000	0.0000
2024/06/25	2040	08/05/2025	12.63 Put	Bond Future	3252.9800	3.2530	3129.7500	3.1298	3.788	0.0000	0.0000
2024/06/25	2040	07/08/2025		Bond Future	12.4127	77.6066	12.3577	77.9083	0.443	0.0000	0.0000
2024/06/25	2040	07/08/2025	13.29 Call	Bond Future	7532.8300	7.5328	7732.2700	7.7323	2.648	0.0000	0.0000
2024/06/25	2040	07/08/2025	13.29 Put	Bond Future	2948.4900	2.9485	2846.2400	2.8462	3.468	0.0000	0.0000
2024/06/25	2044	01/08/2024	13.00 Call	Bond Future	5614.5500	5.6146	5872.2000	5.8722	4.589	0.0000	0.0000
2024/06/25	2044	01/08/2024	13.00 Put	Bond Future	107.8400	0.1078	85.6800	0.0857	20.549	0.0000	0.0000
2024/06/25	2044	01/08/2024	13.25 Call	Bond Future	6849.4200	6.8494	7117.4800	7.1175	3.914	0.0000	0.0000
2024/06/25	2044	01/08/2024	13.25 Put	Bond Future	51.4000	0.0514	39.6500	0.0397	22.860	0.0000	0.0000
2024/06/25	2044	01/08/2024	12.29 Call	Bond Future	2324.8700	2.3249	2505.6300	2.5056	7.775	0.0000	0.0000
2024/06/25	2044	01/08/2024	12.29 Put	Bond Future	716.5900	0.7166	617.5400	0.6175	13.822	0.0000	0.0000
2024/06/25	2044	01/08/2024	12.30 Call	Bond Future	2365.2200	2.3652	2547.6700	2.5477	7.714	0.0000	0.0000
2024/06/25	2044	01/08/2024	12.30 Put	Bond Future	699.5300	0.6995	602.1700	0.6022	13.918	0.0000	0.0000
2024/06/25	2044	01/08/2024	12.28 Call	Bond Future	2284.8000	2.2848	2463.8500	2.4639	7.837	0.0000	0.0000
2024/06/25	2044	01/08/2024	12.28 Put	Bond Future	733.9900	0.7340	633.2300	0.6332	13.728	0.0000	0.0000
2024/06/25	2044	01/08/2024		Bond Future	12.0149	75.7627	11.9681	76.0426	0.390	0.0000	0.0000
2024/06/25	2044	07/11/2024		Bond Future	12.1184	77.5432	12.0697	77.8297	0.402	0.0000	0.0000
2024/06/25	2044	07/11/2024	12.91 Call	Bond Future	5513.4900	5.5135	5722.8700	5.7229	3.798	0.0000	0.0000
2024/06/25	2044	07/11/2024	12.91 Put	Bond Future	1097.3700	1.0974	1020.3000	1.0203	7.023	0.0000	0.0000
2024/06/25	2044	07/11/2024	12.92 Call	Bond Future	5554.4000	5.5544	5764.4600	5.7645	3.782	0.0000	0.0000
2024/06/25	2044	07/11/2024	12.92 Put	Bond Future	1085.2800	1.0853	1008.8900	1.0089	7.039	0.0000	0.0000
2024/06/25	2044	07/11/2024	12.90 Call	Bond Future	5472.4900	5.4725	5681.1900	5.6812	3.814	0.0000	0.0000
2024/06/25	2044	07/11/2024	12.90 Put	Bond Future	1109.4400	1.1094	1031.6900	1.0317	7.008	0.0000	0.0000
2024/06/25	2044	07/11/2024	12.50 Call	Bond Future	3903.5200	3.9035	4081.1200	4.0811	4.550	0.0000	0.0000
2024/06/25	2044	07/11/2024	12.50 Put	Bond Future	1719.1000	1.7191	1610.2500	1.6103	6.332	0.0000	0.0000
2024/06/25	2044	06/02/2025	13.75 Call	Bond Future	9062.2000	9.0622	9298.3100	9.2983	2.605	0.0000	0.0000
2024/06/25	2044	06/02/2025	13.75 Put	Bond Future	1024.9300	1.0249	968.1300	0.9681	5.542	0.0000	0.0000
2024/06/25	2044	06/02/2025	12.50 Put	Bond Future	2734.8300	2.7348	2610.6400	2.6106	4.541	0.0000	0.0000
2024/06/25	2044	06/02/2025	12.50 Call	Bond Future	4318.4300	4.3184	4487.1500	4.4872	3.907	0.0000	0.0000
2024/06/25	2044	06/02/2025	12.00 Put	Bond Future	4043.8200	4.0438	3880.6100	3.8806	4.036	0.0000	0.0000
2024/06/25	2044	06/02/2025	12.00 Call	Bond Future	2749.0200	2.7490	2878.7200	2.8787	4.718	0.0000	0.0000
2024/06/25	2044	06/02/2025		Bond Future	12.2210	74.8496	12.1705	75.1425	0.414	0.0000	0.0000
2024/06/25	2044	06/02/2025	13.02 Call	Bond Future	6206.5800	6.2066	6408.7800	6.4088	3.258	0.0000	0.0000
2024/06/25	2044	06/02/2025	13.02 Put	Bond Future	1816.1000	1.8161	1725.3900	1.7254	4.995	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	
2024/06/25	2044	08/05/2025		Bond Future	12.3327	76.4755	12.2802	76.7749	0.425	0.0000	0.0000
2024/06/25	2044	08/05/2025	12.72 Call	Bond Future	5395.5300	5.3955	5572.5700	5.5726	3.281	0.0000	0.0000
2024/06/25	2044	08/05/2025	12.72 Put	Bond Future	3244.9000	3.2449	3122.4800	3.1225	3.773	0.0000	0.0000
2024/06/25	2044	07/08/2025		Bond Future	12.4574	73.7111	12.4028	74.0173	0.438	0.0000	0.0000
2024/06/25	2044	07/08/2025	13.34 Call	Bond Future	7680.5500	7.6806	7883.5600	7.8836	2.643	0.0000	0.0000
2024/06/25	2044	07/08/2025	13.34 Put	Bond Future	3007.4300	3.0074	2904.2900	2.9043	3.430	0.0000	0.0000
2024/06/25	2046	01/08/2024		Bond Future	116.3729	116.3729	116.9179	116.9179	0.468	0.0000	0.0000
2024/06/25	2046	07/11/2024		Bond Future	116.9354	116.9354	117.4935	117.4935	0.477	0.0000	0.0000
2024/06/25	2046	06/02/2025		Bond Future	119.5159	119.5159	120.0865	120.0865	0.478	0.0000	0.0000
2024/06/25	2046	06/02/2025	114.01 Call	Bond Future	5505.8500	5.5059	6076.5400	6.0765	10.365	0.0000	0.0000
2024/06/25	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	2046	08/05/2025		Bond Future	119.8857	119.8857	120.4702	120.4702	0.488	0.0000	0.0000
2024/06/25	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	2046	08/05/2025	121.97 Put	Bond Future	2084.2600	2.0843	1499.7800	1.4998	28.043	0.0000	0.0000
2024/06/25	2046	07/08/2025		Bond Future	122.4600	122.4600	123.0576	123.0576	0.488	0.0000	0.0000
2024/06/25	2046	07/08/2025	118.69 Call	Bond Future	3770.0400	3.7700	4367.5600	4.3676	15.849	0.0000	0.0000
2024/06/25	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	2050	01/08/2024		Bond Future	115.5068	115.5068	115.7212	115.7212	0.186	0.0000	0.0000
2024/06/25	2050	07/11/2024		Bond Future	118.2520	118.2520	118.4716	118.4716	0.186	0.0000	0.0000
2024/06/25	2050	06/02/2025		Bond Future	118.4993	118.4993	118.7244	118.7244	0.190	0.0000	0.0000
2024/06/25	2050	06/02/2025	115.60 Call	Bond Future	2899.2600	2.8993	3124.4000	3.1244	7.765	0.0000	0.0000
2024/06/25	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	2050	08/05/2025		Bond Future	121.1030	121.1030	121.3334	121.3334	0.190	0.0000	0.0000
2024/06/25	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	173.3600	0.1734	100.000	0.0000	0.0000
2024/06/25	2050	08/05/2025	121.16 Put	Bond Future	56.9600	0.0570	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/06/25	2050	07/08/2025		Bond Future	121.2854	121.2854	121.5238	121.5238	0.197	0.0000	0.0000
2024/06/25	2050	07/08/2025	119.89 Call	Bond Future	1395.3900	1.3954	1633.7900	1.6338	17.085	0.0000	0.0000
2024/06/25	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	AL37	01/08/2024		Index Future	990.7400	990.7400	990.7790	990.7790	0.004	0.0000	0.0000
2024/06/25	AL37	07/11/2024		Index Future	1014.0270	1014.0270	1014.0680	1014.0680	0.004	0.0000	0.0000
2024/06/25	AL37	06/02/2025		Index Future	1036.1760	1036.1760	1036.2200	1036.2200	0.004	0.0000	0.0000
2024/06/25	AL37	08/05/2025		Index Future	1058.7290	1058.7290	1058.7770	1058.7770	0.005	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	
2024/06/25	AL37	07/08/2025		Index Future	1081.2730	1081.2730	1081.3260	1081.3260	0.005	0.0000	0.0000
2024/06/25	AL7T	01/08/2024		Index Future	1163.0610	1163.0610	1165.2090	1165.2090	0.185	0.0000	0.0000
2024/06/25	AL7T	07/11/2024		Index Future	1190.3980	1190.3980	1192.5980	1192.5980	0.185	0.0000	0.0000
2024/06/25	AL7T	06/02/2025		Index Future	1216.4000	1216.4000	1218.6510	1218.6510	0.185	0.0000	0.0000
2024/06/25	AL7T	08/05/2025		Index Future	1242.8760	1242.8760	1245.1790	1245.1790	0.185	0.0000	0.0000
2024/06/25	AL7T	07/08/2025		Index Future	1269.3400	1269.3400	1271.6970	1271.6970	0.186	0.0000	0.0000
2024/06/25	ALBI	01/08/2024		Index Future	1007.6710	1007.6710	1009.5430	1009.5430	0.186	0.0000	0.0000
2024/06/25	ALBI	07/11/2024		Index Future	1031.3560	1031.3560	1033.2730	1033.2730	0.186	0.0000	0.0000
2024/06/25	ALBI	06/02/2025		Index Future	1053.8840	1053.8840	1055.8450	1055.8450	0.186	0.0000	0.0000
2024/06/25	ALBI	08/05/2025		Index Future	1076.8230	1076.8230	1078.8290	1078.8290	0.186	0.0000	0.0000
2024/06/25	ALBI	07/08/2025		Index Future	1099.7510	1099.7510	1101.8040	1101.8040	0.187	0.0000	0.0000
2024/06/25	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/06/25	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	C214	28/02/2041		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	
2024/06/25	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/25	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/25	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/06/25	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/25	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/25	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/25	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/25	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/25	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/25	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/25	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/25	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/25	ES33	01/08/2024		Bond Future	12.1111	77.8886	12.0689	78.0779	0.348	0.0000	0.0000
2024/06/25	ES33	07/11/2024		Bond Future	12.2547	75.9368	12.2105	76.1307	0.361	0.0000	0.0000
2024/06/25	ES33	06/02/2025		Bond Future	12.4009	77.6122	12.3547	77.8106	0.373	0.0000	0.0000
2024/06/25	ES33	06/02/2025	13.34 Call	Bond Future	3880.5700	3.8806	4078.9600	4.0790	5.112	0.0000	0.0000
2024/06/25	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	ES33	08/05/2025		Bond Future	12.5518	75.5125	12.5033	75.7155	0.386	0.0000	0.0000
2024/06/25	ES33	08/05/2025	12.73 Call	Bond Future	740.5500	0.7406	943.5300	0.9435	27.409	0.0000	0.0000
2024/06/25	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	ES33	07/08/2025		Bond Future	12.7197	77.1310	12.6689	77.3386	0.399	0.0000	0.0000
2024/06/25	ES33	07/08/2025	13.56 Call	Bond Future	3326.4000	3.3264	3534.0300	3.5340	6.242	0.0000	0.0000
2024/06/25	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	ES42	01/08/2024		Bond Future	12.5361	73.8986	12.4941	74.1258	0.334	0.0000	0.0000
2024/06/25	ES42	07/11/2024		Bond Future	12.6640	71.3862	12.6203	71.6190	0.345	0.0000	0.0000
2024/06/25	ES42	06/02/2025		Bond Future	12.7876	72.9607	12.7421	73.1988	0.355	0.0000	0.0000
2024/06/25	ES42	06/02/2025	13.71 Call	Bond Future	4567.2100	4.5672	4805.3100	4.8053	5.213	0.0000	0.0000
2024/06/25	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	ES42	08/05/2025		Bond Future	12.9198	70.2942	12.8725	70.5377	0.366	0.0000	0.0000
2024/06/25	ES42	08/05/2025	13.25 Call	Bond Future	1663.2600	1.6633	1906.8100	1.9068	14.643	0.0000	0.0000
2024/06/25	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	ES42	07/08/2025		Bond Future	13.0610	71.7984	13.0118	72.0475	0.377	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	
2024/06/25	ES42	07/08/2025	13.79 Call	Bond Future	3526.2600	3.5263	3775.3200	3.7753	7.063	0.0000	0.0000
2024/06/25	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	GOVI	01/08/2024		GOVI	992.6200	992.6200	994.4180	994.4180	0.181	0.0000	0.0000
2024/06/25	GOVI	01/08/2024	943.38 Call	GOVI	492400.0000	49.2400	510380.0000	51.0380	3.652	0.0000	0.0000
2024/06/25	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	GOVI	01/08/2024	943.39 Call	GOVI	492300.0000	49.2300	510280.0000	51.0280	3.652	0.0000	0.0000
2024/06/25	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	GOVI	01/08/2024	943.37 Call	GOVI	492500.0000	49.2500	510480.0000	51.0480	3.651	0.0000	0.0000
2024/06/25	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	GOVI	07/11/2024		GOVI	1015.9510	1015.9510	1017.7930	1017.7930	0.181	0.0000	0.0000
2024/06/25	GOVI	07/11/2024	948.79 Call	GOVI	671610.0000	67.1610	690030.0000	69.0030	2.743	0.0000	0.0000
2024/06/25	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	GOVI	07/11/2024	948.80 Call	GOVI	671510.0000	67.1510	689930.0000	68.9930	2.743	0.0000	0.0000
2024/06/25	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	GOVI	07/11/2024	948.78 Call	GOVI	671710.0000	67.1710	690130.0000	69.0130	2.742	0.0000	0.0000
2024/06/25	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	GOVI	06/02/2025		GOVI	1038.1420	1038.1420	1040.0260	1040.0260	0.181	0.0000	0.0000
2024/06/25	GOVI	06/02/2025	972.00 Call	GOVI	661420.0000	66.1420	680260.0000	68.0260	2.848	0.0000	0.0000
2024/06/25	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	GOVI	08/05/2025		GOVI	1060.7380	1060.7380	1062.6660	1062.6660	0.182	0.0000	0.0000
2024/06/25	GOVI	08/05/2025	1,022. Call 00	GOVI	387380.0000	38.7380	406660.0000	40.6660	4.977	0.0000	0.0000
2024/06/25	GOVI	08/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	GOVI	07/08/2025		GOVI	1083.3240	1083.3240	1085.2970	1085.2970	0.182	0.0000	0.0000
2024/06/25	GOVI	07/08/2025	1,011. Call 00	GOVI	723240.0000	72.3240	742970.0000	74.2970	2.728	0.0000	0.0000
2024/06/25	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/06/25	IGOV	01/08/2024		Index Future	356.0790	356.0790	356.3120	356.3120	0.065	0.0000	0.0000
2024/06/25	IGOV	07/11/2024		Index Future	364.5420	364.5420	364.7810	364.7810	0.066	0.0000	0.0000
2024/06/25	IGOV	06/02/2025		Index Future	372.5900	372.5900	372.8350	372.8350	0.066	0.0000	0.0000
2024/06/25	IGOV	08/05/2025		Index Future	380.7830	380.7830	381.0340	381.0340	0.066	0.0000	0.0000
2024/06/25	IGOV	07/08/2025		Index Future	388.9730	388.9730	389.2300	389.2300	0.066	0.0000	0.0000
2024/06/25	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/06/25	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/06/25	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/06/25	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	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/06/25	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/06/25	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/06/25	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/06/25	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/06/25	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/06/25	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/06/25	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/06/25	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/06/25	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/06/25	JBAF	19/06/2024		Jibar Tradeable Future	8.3500	8.3500	8.3500	91.6500	0.000	0.0000	0.0000
2024/06/25	JBAF	17/07/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/06/25	JBAF	21/08/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/06/25	JBAF	18/09/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/06/25	JBAF	16/10/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/06/25	JBAF	20/11/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/06/25	JBAF	18/12/2024		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/06/25	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/06/25	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/06/25	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/06/25	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/06/25	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/06/25	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/06/25	R035	01/08/2024	13.23 Put	Bond Future	4.4600	0.0045	3.3000	0.0033	26.009	0.0000	0.0000
2024/06/25	R035	01/08/2024	13.23 Call	Bond Future	9568.0500	9.5681	9766.4700	9.7665	2.074	0.0000	0.0000
2024/06/25	R035	01/08/2024	11.65 Call	Bond Future	2365.6000	2.3656	2495.6800	2.4957	5.499	0.0000	0.0000
2024/06/25	R035	01/08/2024	11.65 Put	Bond Future	599.3600	0.5994	529.8600	0.5299	11.596	0.0000	0.0000
2024/06/25	R035	01/08/2024	13.20 Call	Bond Future	9430.3500	9.4304	9628.6200	9.6286	2.102	0.0000	0.0000
2024/06/25	R035	01/08/2024	13.20 Put	Bond Future	5.0900	0.0051	3.7800	0.0038	25.737	0.0000	0.0000
2024/06/25	R035	01/08/2024	12.50 Call	Bond Future	6151.1900	6.1512	6339.8800	6.3399	3.068	0.0000	0.0000
2024/06/25	R035	01/08/2024	12.50 Put	Bond Future	57.3600	0.0574	46.4700	0.0465	18.985	0.0000	0.0000
2024/06/25	R035	01/08/2024	12.45 Call	Bond Future	5914.8300	5.9148	6102.0200	6.1020	3.165	0.0000	0.0000
2024/06/25	R035	01/08/2024	12.45 Put	Bond Future	66.7800	0.0668	54.3900	0.0544	18.553	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	
2024/06/25	R035	01/08/2024	13.08 Call	Bond Future	8876.8700	8.8769	9074.3900	9.0744	2.225	0.0000	0.0000
2024/06/25	R035	01/08/2024	13.08 Put	Bond Future	8.4900	0.0085	6.4300	0.0064	24.264	0.0000	0.0000
2024/06/25	R035	01/08/2024	13.05 Call	Bond Future	8737.8800	8.7379	8935.1600	8.9352	2.258	0.0000	0.0000
2024/06/25	R035	01/08/2024	13.05 Put	Bond Future	9.6200	0.0096	7.3200	0.0073	23.909	0.0000	0.0000
2024/06/25	R035	01/08/2024	12.20 Put	Bond Future	139.6900	0.1397	116.8700	0.1169	16.336	0.0000	0.0000
2024/06/25	R035	01/08/2024	12.20 Call	Bond Future	4742.6700	4.7427	4919.4300	4.9194	3.727	0.0000	0.0000
2024/06/25	R035	01/08/2024	11.80 Call	Bond Future	2966.9500	2.9670	3113.3700	3.1134	4.935	0.0000	0.0000
2024/06/25	R035	01/08/2024	11.80 Put	Bond Future	413.4600	0.4135	360.3000	0.3603	12.857	0.0000	0.0000
2024/06/25	R035	01/08/2024	11.81 Call	Bond Future	3008.6400	3.0086	3156.0500	3.1561	4.900	0.0000	0.0000
2024/06/25	R035	01/08/2024	11.81 Put	Bond Future	403.0300	0.4030	350.8600	0.3509	12.944	0.0000	0.0000
2024/06/25	R035	01/08/2024	11.79 Call	Bond Future	2925.3700	2.9254	3070.7800	3.0708	4.971	0.0000	0.0000
2024/06/25	R035	01/08/2024	11.79 Put	Bond Future	424.0400	0.4240	369.8700	0.3699	12.775	0.0000	0.0000
2024/06/25	R035	01/08/2024		Bond Future	11.3205	88.9684	11.2839	89.1679	0.324	0.0000	0.0000
2024/06/25	R035	07/11/2024		Bond Future	11.4259	86.5440	11.3876	86.7484	0.335	0.0000	0.0000
2024/06/25	R035	07/11/2024	12.18 Call	Bond Future	4901.0900	4.9011	5047.1300	5.0471	2.980	0.0000	0.0000
2024/06/25	R035	07/11/2024	12.18 Put	Bond Future	1010.6400	1.0106	952.3200	0.9523	5.771	0.0000	0.0000
2024/06/25	R035	07/11/2024	12.19 Call	Bond Future	4939.3600	4.9394	5085.9200	5.0859	2.967	0.0000	0.0000
2024/06/25	R035	07/11/2024	12.19 Put	Bond Future	998.9900	0.9990	941.1900	0.9412	5.786	0.0000	0.0000
2024/06/25	R035	07/11/2024	12.17 Call	Bond Future	4862.7300	4.8627	5008.2500	5.0083	2.993	0.0000	0.0000
2024/06/25	R035	07/11/2024	12.17 Put	Bond Future	1022.2400	1.0222	963.4000	0.9634	5.756	0.0000	0.0000
2024/06/25	R035	07/11/2024	13.23 Call	Bond Future	9197.6000	9.1976	9380.8500	9.3809	1.992	0.0000	0.0000
2024/06/25	R035	07/11/2024	13.23 Put	Bond Future	291.1700	0.2912	270.0600	0.2701	7.250	0.0000	0.0000
2024/06/25	R035	07/11/2024	12.20 Put	Bond Future	987.6400	0.9876	930.3500	0.9304	5.801	0.0000	0.0000
2024/06/25	R035	07/11/2024	12.20 Call	Bond Future	4977.8800	4.9779	5124.9500	5.1250	2.954	0.0000	0.0000
2024/06/25	R035	06/02/2025		Bond Future	11.5331	88.4334	11.4931	88.6424	0.347	0.0000	0.0000
2024/06/25	R035	06/02/2025	12.41 Call	Bond Future	5920.3000	5.9203	6065.9700	6.0660	2.461	0.0000	0.0000
2024/06/25	R035	06/02/2025	12.41 Put	Bond Future	1508.0100	1.5080	1444.6800	1.4447	4.200	0.0000	0.0000
2024/06/25	R035	08/05/2025	13.35 Call	Bond Future	9366.4700	9.3665	9535.0900	9.5351	1.800	0.0000	0.0000
2024/06/25	R035	08/05/2025	13.35 Put	Bond Future	1205.4900	1.2055	1160.3100	1.1603	3.748	0.0000	0.0000
2024/06/25	R035	08/05/2025	12.70 Call	Bond Future	7038.5500	7.0386	7188.4100	7.1884	2.129	0.0000	0.0000
2024/06/25	R035	08/05/2025	12.70 Put	Bond Future	1845.7700	1.8458	1781.8300	1.7818	3.464	0.0000	0.0000
2024/06/25	R035	08/05/2025	11.46 Put	Bond Future	4124.1000	4.1241	4008.3400	4.0083	2.807	0.0000	0.0000
2024/06/25	R035	08/05/2025	11.46 Call	Bond Future	3195.5000	3.1955	3293.5400	3.2935	3.068	0.0000	0.0000
2024/06/25	R035	08/05/2025		Bond Future	11.6401	85.8388	11.5984	86.0526	0.358	0.0000	0.0000
2024/06/25	R035	08/05/2025	11.78 Call	Bond Future	4073.2000	4.0732	4186.4000	4.1864	2.779	0.0000	0.0000
2024/06/25	R035	08/05/2025	11.78 Put	Bond Future	3361.5600	3.3616	3260.9600	3.2610	2.993	0.0000	0.0000
2024/06/25	R035	07/08/2025		Bond Future	11.7621	87.6606	11.7185	87.8793	0.371	0.0000	0.0000
2024/06/25	R035	07/08/2025	12.65 Call	Bond Future	6895.4900	6.8955	7038.7000	7.0387	2.077	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	
2024/06/25	R035	07/08/2025	12.65 Put	Bond Future	2606.5900	2.6066	2531.1000	2.5311	2.896	0.0000	0.0000
2024/06/25	R053	01/08/2024		Bond Future	11.8909	101.8757	11.8391	102.2891	0.436	0.0000	0.0000
2024/06/25	R053	01/08/2024	13.14 Call	Bond Future	9151.0700	9.1511	9546.9000	9.5469	4.326	0.0000	0.0000
2024/06/25	R053	01/08/2024	13.14 Put	Bond Future	73.0500	0.0731	55.5200	0.0555	23.997	0.0000	0.0000
2024/06/25	R053	01/08/2024	13.15 Call	Bond Future	9215.3600	9.2154	9611.6200	9.6116	4.300	0.0000	0.0000
2024/06/25	R053	01/08/2024	13.15 Put	Bond Future	70.9800	0.0710	53.8800	0.0539	24.091	0.0000	0.0000
2024/06/25	R053	01/08/2024	13.13 Call	Bond Future	9086.7700	9.0868	9482.1500	9.4822	4.351	0.0000	0.0000
2024/06/25	R053	01/08/2024	13.13 Put	Bond Future	75.2100	0.0752	57.2300	0.0572	23.906	0.0000	0.0000
2024/06/25	R053	07/11/2024	12.80 Call	Bond Future	7435.6500	7.4357	7747.0300	7.7470	4.188	0.0000	0.0000
2024/06/25	R053	07/11/2024	12.80 Put	Bond Future	1470.7900	1.4708	1358.9900	1.3590	7.601	0.0000	0.0000
2024/06/25	R053	07/11/2024	12.81 Call	Bond Future	7489.2200	7.4892	7801.5600	7.8016	4.171	0.0000	0.0000
2024/06/25	R053	07/11/2024	12.81 Put	Bond Future	1454.8000	1.4548	1343.9600	1.3440	7.619	0.0000	0.0000
2024/06/25	R053	07/11/2024	12.79 Call	Bond Future	7382.1700	7.3822	7692.5700	7.6926	4.205	0.0000	0.0000
2024/06/25	R053	07/11/2024	12.79 Put	Bond Future	1486.9600	1.4870	1374.1800	1.3742	7.585	0.0000	0.0000
2024/06/25	R053	07/11/2024		Bond Future	11.9917	98.3975	11.9378	98.8206	0.449	0.0000	0.0000
2024/06/25	R053	06/02/2025		Bond Future	12.0896	100.5451	12.0336	100.9778	0.463	0.0000	0.0000
2024/06/25	R053	06/02/2025	12.94 Call	Bond Future	8537.1300	8.5371	8840.0200	8.8400	3.548	0.0000	0.0000
2024/06/25	R053	06/02/2025	12.94 Put	Bond Future	2372.3200	2.3723	2242.5600	2.2426	5.470	0.0000	0.0000
2024/06/25	R053	08/05/2025		Bond Future	12.1918	96.8577	12.1337	97.3000	0.477	0.0000	0.0000
2024/06/25	R053	08/05/2025	12.64 Call	Bond Future	7272.9600	7.2730	7542.6200	7.5426	3.708	0.0000	0.0000
2024/06/25	R053	08/05/2025	12.64 Put	Bond Future	3982.5200	3.9825	3809.8500	3.8099	4.336	0.0000	0.0000
2024/06/25	R053	07/08/2025		Bond Future	12.3035	98.9111	12.2431	99.3632	0.491	0.0000	0.0000
2024/06/25	R053	07/08/2025	13.17 Call	Bond Future	9843.0600	9.8431	10145.0900	10.1451	3.068	0.0000	0.0000
2024/06/25	R053	07/08/2025	13.17 Put	Bond Future	3766.0500	3.7661	3615.9500	3.6160	3.986	0.0000	0.0000
2024/06/25	R186	01/08/2024		Bond Future	8.6909	105.1060	8.6804	105.1286	0.120	0.0000	0.0000
2024/06/25	R186	01/08/2024	8.69 Call	Bond Future	318.3600	0.3184	325.5500	0.3256	2.258	0.0000	0.0000
2024/06/25	R186	01/08/2024	8.69 Put	Bond Future	320.2400	0.3202	304.8800	0.3049	4.796	0.0000	0.0000
2024/06/25	R186	01/08/2024	8.70 Call	Bond Future	330.5700	0.3306	337.9800	0.3380	2.242	0.0000	0.0000
2024/06/25	R186	01/08/2024	8.70 Put	Bond Future	310.8700	0.3109	295.7300	0.2957	4.870	0.0000	0.0000
2024/06/25	R186	01/08/2024	8.68 Call	Bond Future	306.3900	0.3064	313.3500	0.3134	2.272	0.0000	0.0000
2024/06/25	R186	01/08/2024	8.68 Put	Bond Future	329.8500	0.3299	314.2600	0.3143	4.726	0.0000	0.0000
2024/06/25	R186	07/11/2024	9.13 Call	Bond Future	1238.8400	1.2388	1252.7700	1.2528	1.124	0.0000	0.0000
2024/06/25	R186	07/11/2024	9.13 Put	Bond Future	346.5300	0.3465	337.2800	0.3373	2.669	0.0000	0.0000
2024/06/25	R186	07/11/2024		Bond Future	8.6657	107.5763	8.6538	107.5995	0.138	0.0000	0.0000
2024/06/25	R186	07/11/2024	9.14 Call	Bond Future	1253.4400	1.2534	1267.4500	1.2675	1.118	0.0000	0.0000
2024/06/25	R186	07/11/2024	9.14 Put	Bond Future	342.0200	0.3420	332.8500	0.3329	2.681	0.0000	0.0000
2024/06/25	R186	07/11/2024	9.15 Call	Bond Future	1268.0900	1.2681	1282.1900	1.2822	1.112	0.0000	0.0000

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2024/06/25	R186	07/11/2024	9.15 Put	Bond Future	337.5700	0.3376	328.4900	0.3285	2.690	0.0000	0.0000
2024/06/25	R186	06/02/2025		Bond Future	8.6387	104.6092	8.6248	104.6331	0.161	0.0000	0.0000
2024/06/25	R186	06/02/2025	9.03 Call	Bond Future	1206.4600	1.2065	1219.8600	1.2199	1.111	0.0000	0.0000
2024/06/25	R186	06/02/2025	9.03 Put	Bond Future	536.3700	0.5364	525.8400	0.5258	1.963	0.0000	0.0000
2024/06/25	R186	08/05/2025		Bond Future	8.6130	106.8830	8.5966	106.9078	0.191	0.0000	0.0000
2024/06/25	R186	08/05/2025	8.47 Call	Bond Future	677.2600	0.6773	687.4700	0.6875	1.508	0.0000	0.0000
2024/06/25	R186	08/05/2025	8.47 Put	Bond Future	892.2800	0.8923	877.7600	0.8778	1.627	0.0000	0.0000
2024/06/25	R186	07/08/2025		Bond Future	8.6151	103.8371	8.5951	103.8627	0.233	0.0000	0.0000
2024/06/25	R186	07/08/2025	9.68 Call	Bond Future	1755.6800	1.7557	1773.3000	1.7733	1.004	0.0000	0.0000
2024/06/25	R186	07/08/2025	9.68 Put	Bond Future	405.7200	0.4057	397.7000	0.3977	1.977	0.0000	0.0000
2024/06/25	R186	07/08/2025	10.25 Call	Bond Future	2344.5000	2.3445	2364.2100	2.3642	0.841	0.0000	0.0000
2024/06/25	R186	07/08/2025	10.25 Put	Bond Future	282.1900	0.2822	276.2600	0.2763	2.101	0.0000	0.0000
2024/06/25	R186	07/08/2025	9.22 Put	Bond Future	547.1700	0.5472	537.0000	0.5370	1.859	0.0000	0.0000
2024/06/25	R186	07/08/2025	9.22 Call	Bond Future	1317.0600	1.3171	1332.5300	1.3325	1.175	0.0000	0.0000
2024/06/25	R202	01/08/2024		Bond Future	261.0779	261.0779	261.1200	261.1200	0.016	0.0000	0.0000
2024/06/25	R202	07/11/2024		Bond Future	267.2826	267.2826	267.3261	267.3261	0.016	0.0000	0.0000
2024/06/25	R202	06/02/2025		Bond Future	267.9574	267.9574	268.0034	268.0034	0.017	0.0000	0.0000
2024/06/25	R202	06/02/2025	266.79 Call	Bond Future	1167.4100	1.1674	1213.4200	1.2134	3.941	0.0000	0.0000
2024/06/25	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	R202	08/05/2025		Bond Future	273.8458	273.8458	273.8934	273.8934	0.017	0.0000	0.0000
2024/06/25	R202	08/05/2025	272.31 Call	Bond Future	1535.7900	1.5358	1583.4100	1.5834	3.101	0.0000	0.0000
2024/06/25	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	R202	07/08/2025		Bond Future	274.3788	274.3788	274.4339	274.4339	0.020	0.0000	0.0000
2024/06/25	R202	07/08/2025	271.60 Call	Bond Future	2778.7900	2.7788	2833.8900	2.8339	1.983	0.0000	0.0000
2024/06/25	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	R209	01/08/2024		Bond Future	11.4238	69.2915	11.3822	69.4935	0.364	0.0000	0.0000
2024/06/25	R209	01/08/2024	11.79 Call	Bond Future	2204.9900	2.2050	2344.7200	2.3447	6.337	0.0000	0.0000
2024/06/25	R209	01/08/2024	11.79 Put	Bond Future	461.8200	0.4618	399.5400	0.3995	13.486	0.0000	0.0000
2024/06/25	R209	01/08/2024	11.80 Call	Bond Future	2240.2200	2.2402	2381.0900	2.3811	6.288	0.0000	0.0000
2024/06/25	R209	01/08/2024	11.80 Put	Bond Future	450.3200	0.4503	389.1800	0.3892	13.577	0.0000	0.0000
2024/06/25	R209	01/08/2024	11.78 Call	Bond Future	2170.0400	2.1700	2308.6200	2.3086	6.386	0.0000	0.0000
2024/06/25	R209	01/08/2024	11.78 Put	Bond Future	473.6400	0.4736	410.2100	0.4102	13.392	0.0000	0.0000
2024/06/25	R209	07/11/2024		Bond Future	11.5197	67.7627	11.4765	67.9696	0.376	0.0000	0.0000
2024/06/25	R209	07/11/2024	12.22 Call	Bond Future	4191.9200	4.1919	4338.2300	4.3382	3.490	0.0000	0.0000
2024/06/25	R209	07/11/2024	12.22 Put	Bond Future	961.1900	0.9612	900.6400	0.9006	6.299	0.0000	0.0000
2024/06/25	R209	07/11/2024	12.23 Call	Bond Future	4225.4700	4.2255	4372.3200	4.3723	3.475	0.0000	0.0000
2024/06/25	R209	07/11/2024	12.23 Put	Bond Future	950.1600	0.9502	890.1500	0.8902	6.316	0.0000	0.0000
2024/06/25	R209	07/11/2024	12.21 Call	Bond Future	4158.3100	4.1583	4304.0800	4.3041	3.506	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	
2024/06/25	R209	07/11/2024	12.21 Put	Bond Future	972.2100	0.9722	911.1200	0.9111	6.284	0.0000	0.0000
2024/06/25	R209	06/02/2025		Bond Future	11.6140	69.2420	11.5691	69.4534	0.387	0.0000	0.0000
2024/06/25	R209	06/02/2025	12.44 Call	Bond Future	5139.1300	5.1391	5285.8200	5.2858	2.854	0.0000	0.0000
2024/06/25	R209	06/02/2025	12.44 Put	Bond Future	1405.1200	1.4051	1340.3200	1.3403	4.612	0.0000	0.0000
2024/06/25	R209	08/05/2025		Bond Future	11.7135	67.5899	11.6668	67.8062	0.398	0.0000	0.0000
2024/06/25	R209	08/05/2025	11.89 Call	Bond Future	3763.8000	3.7638	3881.4900	3.8815	3.127	0.0000	0.0000
2024/06/25	R209	08/05/2025	11.89 Put	Bond Future	2953.7400	2.9537	2855.1100	2.8551	3.339	0.0000	0.0000
2024/06/25	R209	07/08/2025		Bond Future	11.8241	69.0241	11.7756	69.2453	0.410	0.0000	0.0000
2024/06/25	R209	07/08/2025	12.68 Call	Bond Future	6133.5800	6.1336	6278.8700	6.2789	2.369	0.0000	0.0000
2024/06/25	R209	07/08/2025	12.68 Put	Bond Future	2387.7100	2.3877	2311.8200	2.3118	3.178	0.0000	0.0000
2024/06/25	R210	01/08/2024		Bond Future	239.7560	239.7560	239.7909	239.7909	0.015	0.0000	0.0000
2024/06/25	R210	07/11/2024		Bond Future	242.1139	242.1139	242.1501	242.1501	0.015	0.0000	0.0000
2024/06/25	R210	06/02/2025		Bond Future	247.4571	247.4571	247.4947	247.4947	0.015	0.0000	0.0000
2024/06/25	R210	06/02/2025	239.61 Call	Bond Future	7847.0800	7.8471	7884.6600	7.8847	0.479	0.0000	0.0000
2024/06/25	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	R210	08/05/2025		Bond Future	249.4750	249.4750	249.5153	249.5153	0.016	0.0000	0.0000
2024/06/25	R210	08/05/2025	248.03 Call	Bond Future	1445.0000	1.4450	1485.3400	1.4853	2.792	0.0000	0.0000
2024/06/25	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	R210	07/08/2025		Bond Future	254.8337	254.8337	254.8759	254.8759	0.017	0.0000	0.0000
2024/06/25	R210	07/08/2025	248.44 Call	Bond Future	6393.6700	6.3937	6435.8800	6.4359	0.660	0.0000	0.0000
2024/06/25	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	R213	01/08/2024		Bond Future	10.2794	87.6305	10.2531	87.7417	0.256	0.0000	0.0000
2024/06/25	R213	01/08/2024	10.87 Call	Bond Future	2734.7400	2.7347	2816.7800	2.8168	3.000	0.0000	0.0000
2024/06/25	R213	01/08/2024	10.87 Put	Bond Future	283.1400	0.2831	253.9400	0.2539	10.313	0.0000	0.0000
2024/06/25	R213	01/08/2024	10.88 Call	Bond Future	2769.2400	2.7692	2851.7500	2.8518	2.980	0.0000	0.0000
2024/06/25	R213	01/08/2024	10.88 Put	Bond Future	276.9000	0.2769	248.1700	0.2482	10.376	0.0000	0.0000
2024/06/25	R213	01/08/2024	10.86 Call	Bond Future	2700.2600	2.7003	2781.8200	2.7818	3.020	0.0000	0.0000
2024/06/25	R213	01/08/2024	10.86 Put	Bond Future	289.4300	0.2894	259.7500	0.2598	10.255	0.0000	0.0000
2024/06/25	R213	07/11/2024	11.22 Call	Bond Future	4066.6300	4.0666	4150.4900	4.1505	2.062	0.0000	0.0000
2024/06/25	R213	07/11/2024	11.22 Put	Bond Future	626.2600	0.6263	596.2100	0.5962	4.798	0.0000	0.0000
2024/06/25	R213	07/11/2024	11.23 Call	Bond Future	4097.8600	4.0979	4182.0000	4.1820	2.053	0.0000	0.0000
2024/06/25	R213	07/11/2024	11.23 Put	Bond Future	618.5600	0.6186	588.7900	0.5888	4.813	0.0000	0.0000
2024/06/25	R213	07/11/2024	11.21 Call	Bond Future	4035.6200	4.0356	4119.1900	4.1192	2.071	0.0000	0.0000
2024/06/25	R213	07/11/2024	11.21 Put	Bond Future	634.2100	0.6342	603.8700	0.6039	4.784	0.0000	0.0000
2024/06/25	R213	07/11/2024		Bond Future	10.3591	86.1286	10.3313	86.2425	0.268	0.0000	0.0000
2024/06/25	R213	06/02/2025		Bond Future	10.4430	88.0091	10.4137	88.1257	0.281	0.0000	0.0000
2024/06/25	R213	06/02/2025	11.35 Call	Bond Future	4492.5900	4.4926	4574.7400	4.5747	1.829	0.0000	0.0000
2024/06/25	R213	06/02/2025	11.35 Put	Bond Future	980.1400	0.9801	945.6800	0.9457	3.516	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	
2024/06/25	R213	08/05/2025		Bond Future	10.5278	86.3599	10.4968	86.4793	0.294	0.0000	0.0000
2024/06/25	R213	08/05/2025	10.52 Call	Bond Future	2594.5600	2.5946	2652.1600	2.6522	2.220	0.0000	0.0000
2024/06/25	R213	08/05/2025	10.52 Put	Bond Future	2624.4200	2.6244	2562.6500	2.5627	2.354	0.0000	0.0000
2024/06/25	R213	07/08/2025		Bond Future	10.6309	88.1940	10.5981	88.3163	0.309	0.0000	0.0000
2024/06/25	R213	07/08/2025	11.66 Call	Bond Future	5349.6800	5.3497	5431.9500	5.4320	1.538	0.0000	0.0000
2024/06/25	R213	07/08/2025	11.66 Put	Bond Future	1622.7700	1.6228	1582.7600	1.5828	2.466	0.0000	0.0000
2024/06/25	R214	01/08/2024	12.17 Call	Bond Future	2275.3500	2.2754	2420.2900	2.4203	6.370	0.0000	0.0000
2024/06/25	R214	01/08/2024	12.17 Put	Bond Future	475.2400	0.4752	411.0600	0.4111	13.505	0.0000	0.0000
2024/06/25	R214	01/08/2024	12.18 Call	Bond Future	2311.4900	2.3115	2457.6000	2.4576	6.321	0.0000	0.0000
2024/06/25	R214	01/08/2024	12.18 Put	Bond Future	463.4400	0.4634	400.4300	0.4004	13.596	0.0000	0.0000
2024/06/25	R214	01/08/2024	12.16 Call	Bond Future	2239.4100	2.2394	2383.1700	2.3832	6.420	0.0000	0.0000
2024/06/25	R214	01/08/2024	12.16 Put	Bond Future	487.3000	0.4873	421.9400	0.4219	13.413	0.0000	0.0000
2024/06/25	R214	01/08/2024		Bond Future	11.8032	64.5899	11.7617	64.7991	0.352	0.0000	0.0000
2024/06/25	R214	07/11/2024		Bond Future	11.9012	62.8010	11.8581	63.0151	0.362	0.0000	0.0000
2024/06/25	R214	07/11/2024	12.61 Call	Bond Future	4354.0200	4.3540	4506.0500	4.5061	3.492	0.0000	0.0000
2024/06/25	R214	07/11/2024	12.61 Put	Bond Future	989.7000	0.9897	927.6200	0.9276	6.273	0.0000	0.0000
2024/06/25	R214	07/11/2024	12.62 Call	Bond Future	4388.2400	4.3882	4540.8100	4.5408	3.477	0.0000	0.0000
2024/06/25	R214	07/11/2024	12.62 Put	Bond Future	978.4900	0.9785	916.9500	0.9170	6.289	0.0000	0.0000
2024/06/25	R214	07/11/2024	12.60 Call	Bond Future	4319.7600	4.3198	4471.2500	4.4713	3.507	0.0000	0.0000
2024/06/25	R214	07/11/2024	12.60 Put	Bond Future	1000.9100	1.0009	938.2900	0.9383	6.256	0.0000	0.0000
2024/06/25	R214	06/02/2025		Bond Future	11.9989	64.1720	11.9543	64.3909	0.372	0.0000	0.0000
2024/06/25	R214	06/02/2025	12.71 Call	Bond Future	4942.8700	4.9429	5089.8200	5.0898	2.973	0.0000	0.0000
2024/06/25	R214	06/02/2025	12.71 Put	Bond Future	1611.5100	1.6115	1539.5300	1.5395	4.467	0.0000	0.0000
2024/06/25	R214	06/02/2025	13.63 Call	Bond Future	8012.5000	8.0125	8191.9400	8.1919	2.240	0.0000	0.0000
2024/06/25	R214	06/02/2025	13.63 Put	Bond Future	769.8200	0.7698	730.3300	0.7303	5.130	0.0000	0.0000
2024/06/25	R214	06/02/2025	12.25 Put	Bond Future	2331.5900	2.3316	2236.4900	2.2365	4.079	0.0000	0.0000
2024/06/25	R214	06/02/2025	12.25 Call	Bond Future	3540.5700	3.5406	3664.4000	3.6644	3.497	0.0000	0.0000
2024/06/25	R214	06/02/2025	11.75 Put	Bond Future	3460.3300	3.4603	3335.5100	3.3355	3.607	0.0000	0.0000
2024/06/25	R214	06/02/2025	11.75 Call	Bond Future	2224.7600	2.2248	2318.8700	2.3189	4.230	0.0000	0.0000
2024/06/25	R214	08/05/2025		Bond Future	12.0953	62.2587	12.0491	62.4826	0.382	0.0000	0.0000
2024/06/25	R214	08/05/2025	12.40 Call	Bond Future	4285.3300	4.2853	4413.7400	4.4137	2.997	0.0000	0.0000
2024/06/25	R214	08/05/2025	12.40 Put	Bond Future	2840.9500	2.8410	2745.5000	2.7455	3.360	0.0000	0.0000
2024/06/25	R214	07/08/2025		Bond Future	12.2025	63.5801	12.1545	63.8090	0.393	0.0000	0.0000
2024/06/25	R214	07/08/2025	12.97 Call	Bond Future	6132.5600	6.1326	6280.3300	6.2803	2.410	0.0000	0.0000
2024/06/25	R214	07/08/2025	12.97 Put	Bond Future	2639.5000	2.6395	2558.3800	2.5584	3.073	0.0000	0.0000
2024/06/25	R248	01/08/2024		Bond Future	11.9044	79.0075	11.8628	79.2645	0.350	0.0000	0.0000
2024/06/25	R248	01/08/2024	12.31 Call	Bond Future	2977.6000	2.9776	3159.6700	3.1597	6.115	0.0000	0.0000
2024/06/25	R248	01/08/2024	12.31 Put	Bond Future	550.6500	0.5507	475.7600	0.4758	13.600	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	
2024/06/25	R248	01/08/2024	12.32 Call	Bond Future	3022.2500	3.0223	3205.6700	3.2057	6.069	0.0000	0.0000
2024/06/25	R248	01/08/2024	12.32 Put	Bond Future	537.2000	0.5372	463.6600	0.4637	13.690	0.0000	0.0000
2024/06/25	R248	01/08/2024	12.30 Call	Bond Future	2933.1700	2.9332	3113.8700	3.1139	6.161	0.0000	0.0000
2024/06/25	R248	01/08/2024	12.30 Put	Bond Future	564.4000	0.5644	488.1400	0.4881	13.512	0.0000	0.0000
2024/06/25	R248	07/11/2024		Bond Future	12.0051	76.4127	11.9618	76.6758	0.360	0.0000	0.0000
2024/06/25	R248	07/11/2024	12.79 Call	Bond Future	5668.8500	5.6689	5859.2300	5.8592	3.358	0.0000	0.0000
2024/06/25	R248	07/11/2024	12.79 Put	Bond Future	1159.1100	1.1591	1086.4400	1.0864	6.269	0.0000	0.0000
2024/06/25	R248	07/11/2024	12.80 Call	Bond Future	5710.4800	5.7105	5901.4800	5.9015	3.345	0.0000	0.0000
2024/06/25	R248	07/11/2024	12.80 Put	Bond Future	1146.3900	1.1464	1074.3400	1.0743	6.285	0.0000	0.0000
2024/06/25	R248	07/11/2024	12.78 Call	Bond Future	5627.2800	5.6273	5817.0300	5.8170	3.372	0.0000	0.0000
2024/06/25	R248	07/11/2024	12.78 Put	Bond Future	1171.9700	1.1720	1098.6700	1.0987	6.254	0.0000	0.0000
2024/06/25	R248	06/02/2025		Bond Future	12.1055	78.0808	12.0606	78.3498	0.371	0.0000	0.0000
2024/06/25	R248	06/02/2025	12.71 Call	Bond Future	5589.7300	5.5897	5764.4000	5.7644	3.125	0.0000	0.0000
2024/06/25	R248	06/02/2025	12.71 Put	Bond Future	2125.2700	2.1253	2030.9800	2.0310	4.437	0.0000	0.0000
2024/06/25	R248	08/05/2025		Bond Future	12.2044	75.3245	12.1578	75.5996	0.381	0.0000	0.0000
2024/06/25	R248	08/05/2025	12.60 Call	Bond Future	5521.3700	5.5214	5684.3200	5.6843	2.951	0.0000	0.0000
2024/06/25	R248	08/05/2025	12.60 Put	Bond Future	3253.3700	3.2534	3141.2600	3.1413	3.446	0.0000	0.0000
2024/06/25	R248	07/08/2025		Bond Future	12.3141	76.9227	12.2658	77.2039	0.393	0.0000	0.0000
2024/06/25	R248	07/08/2025	13.21 Call	Bond Future	7767.3300	7.7673	7955.0900	7.9551	2.417	0.0000	0.0000
2024/06/25	R248	07/08/2025	13.21 Put	Bond Future	2878.6100	2.8786	2785.1500	2.7852	3.247	0.0000	0.0000
2024/06/25	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/25	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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