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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/06/2024 TO 26/06/2024

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
2024/06/26	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/26	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/26	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/26	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/26	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/26	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/26	2025	01/08/2024		Bond Future	181.9199	181.9199	181.9537	0.019	0.0000	0.0000
2024/06/26	2025	07/11/2024		Bond Future	186.2435	186.2435	186.2788	0.019	0.0000	0.0000
2024/06/26	2029	01/08/2024		Bond Future	132.0363	132.0363	132.2705	0.177	0.0000	0.0000
2024/06/26	2029	07/11/2024		Bond Future	133.7723	133.7723	134.0126	0.180	0.0000	0.0000
2024/06/26	2029	06/02/2025		Bond Future	136.7249	136.7249	136.9713	0.180	0.0000	0.0000
2024/06/26	2029	06/02/2025	132.40 Call	Bond Future	4324.9000	4.3249	4571.3400	5.698	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
2024/06/26	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/06/26	2029	08/05/2025		Bond Future	138.2949	138.2949	138.5480	138.5480	0.183	0.0000
2024/06/26	2029	08/05/2025	137.85 Call	Bond Future	444.9200	0.4449	697.9600	0.6980	56.873	0.0000
2024/06/26	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/26	2029	07/08/2025		Bond Future	141.2666	141.2666	141.5267	141.5267	0.184	0.0000
2024/06/26	2029	07/08/2025	137.41 Call	Bond Future	3856.6300	3.8566	4116.7400	4.1167	6.744	0.0000
2024/06/26	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/26	2030	01/08/2024	10.21 Put	Bond Future	371.6100	0.3716	353.9900	0.3540	4.742	0.0000
2024/06/26	2030	01/08/2024	10.21 Call	Bond Future	1816.6300	1.8166	1827.8100	1.8278	0.615	0.0000
2024/06/26	2030	01/08/2024	10.71 Put	Bond Future	97.8200	0.0978	90.2900	0.0903	7.698	0.0000
2024/06/26	2030	01/08/2024	10.71 Call	Bond Future	3459.1400	3.4591	3480.4100	3.4804	0.615	0.0000
2024/06/26	2030	01/08/2024	11.31 Call	Bond Future	5611.3900	5.6114	5638.2700	5.6383	0.479	0.0000
2024/06/26	2030	01/08/2024	11.31 Put	Bond Future	16.3700	0.0164	14.4500	0.0145	11.729	0.0000
2024/06/26	2030	01/08/2024		Bond Future	9.8415	92.4645	9.8343	92.4933	0.074	0.0000
2024/06/26	2030	01/08/2024	10.38 Call	Bond Future	2343.4400	2.3434	2358.5400	2.3585	0.644	0.0000
2024/06/26	2030	01/08/2024	10.38 Put	Bond Future	241.1800	0.2412	227.4800	0.2275	5.680	0.0000
2024/06/26	2030	01/08/2024	10.39 Call	Bond Future	2375.7700	2.3758	2391.0800	2.3911	0.644	0.0000
2024/06/26	2030	01/08/2024	10.39 Put	Bond Future	235.0300	0.2350	221.5400	0.2215	5.740	0.0000
2024/06/26	2030	01/08/2024	10.37 Call	Bond Future	2311.3300	2.3113	2326.2000	2.3262	0.643	0.0000
2024/06/26	2030	01/08/2024	10.37 Put	Bond Future	247.5600	0.2476	233.6300	0.2336	5.627	0.0000
2024/06/26	2030	07/11/2024		Bond Future	9.9000	94.6376	9.8922	94.6674	0.079	0.0000
2024/06/26	2030	07/11/2024	10.75 Call	Bond Future	3694.1000	3.6941	3713.0200	3.7130	0.512	0.0000
2024/06/26	2030	07/11/2024	10.75 Put	Bond Future	523.8700	0.5239	512.9900	0.5130	2.077	0.0000
2024/06/26	2030	07/11/2024	10.76 Call	Bond Future	3723.6600	3.7237	3742.6800	3.7427	0.511	0.0000
2024/06/26	2030	07/11/2024	10.76 Put	Bond Future	516.9500	0.5170	506.1700	0.5062	2.085	0.0000
2024/06/26	2030	07/11/2024	10.74 Call	Bond Future	3664.6000	3.6646	3683.4300	3.6834	0.514	0.0000
2024/06/26	2030	07/11/2024	10.74 Put	Bond Future	530.8800	0.5309	519.9100	0.5199	2.066	0.0000
2024/06/26	2030	07/11/2024	10.21 Put	Bond Future	1055.7100	1.0557	1039.0000	1.0390	1.583	0.0000
2024/06/26	2030	07/11/2024	10.21 Call	Bond Future	2227.8600	2.2279	2240.9500	2.2410	0.588	0.0000
2024/06/26	2030	07/11/2024	10.71 Put	Bond Future	552.7800	0.5528	541.5100	0.5415	2.039	0.0000
2024/06/26	2030	07/11/2024	10.71 Call	Bond Future	3576.8700	3.5769	3595.4000	3.5954	0.518	0.0000
2024/06/26	2030	07/11/2024	11.91 Call	Bond Future	7380.1200	7.3801	7406.7200	7.4067	0.360	0.0000
2024/06/26	2030	07/11/2024	11.91 Put	Bond Future	98.0000	0.0980	94.8000	0.0948	3.265	0.0000
2024/06/26	2030	06/02/2025		Bond Future	9.9614	92.6936	9.9529	92.7247	0.085	0.0000
2024/06/26	2030	06/02/2025	10.68 Call	Bond Future	3609.1200	3.6091	3626.9400	3.6269	0.494	0.0000
2024/06/26	2030	06/02/2025	10.68 Put	Bond Future	1021.6000	1.0216	1008.3400	1.0083	1.298	0.0000
2024/06/26	2030	08/05/2025	11.86 Call	Bond Future	6739.0400	6.7390	6763.6000	6.7636	0.364	0.0000
2024/06/26	2030	08/05/2025	11.86 Put	Bond Future	608.0800	0.6081	600.1300	0.6001	1.307	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	
2024/06/26	2030	08/05/2025	10.31 Put	Bond Future	1886.3300	1.8863	1868.9700	1.8690	0.920	0.0000	0.0000
2024/06/26	2030	08/05/2025	10.31 Call	Bond Future	2827.5600	2.8276	2842.7100	2.8427	0.536	0.0000	0.0000
2024/06/26	2030	08/05/2025		Bond Future	10.0405	94.7082	10.0313	94.7407	0.092	0.0000	0.0000
2024/06/26	2030	08/05/2025	9.93 Call	Bond Future	2067.7700	2.0678	2080.0000	2.0800	0.591	0.0000	0.0000
2024/06/26	2030	08/05/2025	9.93 Put	Bond Future	2457.1300	2.4571	2436.8500	2.4369	0.825	0.0000	0.0000
2024/06/26	2030	08/05/2025	12.28 Call	Bond Future	7872.1600	7.8722	7898.8000	7.8988	0.338	0.0000	0.0000
2024/06/26	2030	08/05/2025	12.28 Put	Bond Future	398.0500	0.3981	392.1800	0.3922	1.475	0.0000	0.0000
2024/06/26	2030	08/05/2025	10.69 Put	Bond Future	1444.2800	1.4443	1429.6400	1.4296	1.014	0.0000	0.0000
2024/06/26	2030	08/05/2025	10.69 Call	Bond Future	3692.6900	3.6927	3710.5600	3.7106	0.484	0.0000	0.0000
2024/06/26	2030	07/08/2025	12.12 Call	Bond Future	7061.4100	7.0614	7087.4900	7.0875	0.369	0.0000	0.0000
2024/06/26	2030	07/08/2025	12.12 Put	Bond Future	708.3600	0.7084	700.1300	0.7001	1.162	0.0000	0.0000
2024/06/26	2030	07/08/2025	10.48 Put	Bond Future	2047.6200	2.0476	2030.2400	2.0302	0.849	0.0000	0.0000
2024/06/26	2030	07/08/2025	10.48 Call	Bond Future	3172.1300	3.1721	3189.0600	3.1891	0.534	0.0000	0.0000
2024/06/26	2030	07/08/2025		Bond Future	10.1424	92.7088	10.1322	92.7431	0.101	0.0000	0.0000
2024/06/26	2030	07/08/2025	11.11 Call	Bond Future	4585.0800	4.5851	4605.9400	4.6059	0.455	0.0000	0.0000
2024/06/26	2030	07/08/2025	11.11 Put	Bond Future	1406.8600	1.4069	1393.4100	1.3934	0.956	0.0000	0.0000
2024/06/26	2032	01/08/2024	11.11 Put	Bond Future	370.2400	0.3702	336.2500	0.3363	9.181	0.0000	0.0000
2024/06/26	2032	01/08/2024	11.11 Call	Bond Future	2796.7800	2.7968	2872.4500	2.8725	2.706	0.0000	0.0000
2024/06/26	2032	01/08/2024	11.61 Put	Bond Future	116.8500	0.1169	102.6100	0.1026	12.187	0.0000	0.0000
2024/06/26	2032	01/08/2024	11.61 Call	Bond Future	4793.8700	4.7939	4889.2900	4.8893	1.990	0.0000	0.0000
2024/06/26	2032	01/08/2024	12.31 Call	Bond Future	7721.1000	7.7211	7827.3600	7.8274	1.376	0.0000	0.0000
2024/06/26	2032	01/08/2024	12.31 Put	Bond Future	20.6400	0.0206	17.2400	0.0172	16.473	0.0000	0.0000
2024/06/26	2032	01/08/2024	12.54 Call	Bond Future	8671.6800	8.6717	8779.6600	8.7797	1.245	0.0000	0.0000
2024/06/26	2032	01/08/2024	12.54 Put	Bond Future	9.0300	0.0090	7.3500	0.0074	18.605	0.0000	0.0000
2024/06/26	2032	01/08/2024	11.66 Call	Bond Future	5001.5500	5.0016	5098.2600	5.0983	1.934	0.0000	0.0000
2024/06/26	2032	01/08/2024	11.66 Put	Bond Future	103.7200	0.1037	90.7700	0.0908	12.486	0.0000	0.0000
2024/06/26	2032	01/08/2024	11.50 Put	Bond Future	151.6300	0.1516	134.1600	0.1342	11.521	0.0000	0.0000
2024/06/26	2032	01/08/2024	11.50 Call	Bond Future	4340.1800	4.3402	4432.3700	4.4324	2.124	0.0000	0.0000
2024/06/26	2032	01/08/2024	10.95 Call	Bond Future	2213.6900	2.2137	2280.1300	2.2801	3.001	0.0000	0.0000
2024/06/26	2032	01/08/2024	10.95 Put	Bond Future	523.8600	0.5239	480.6400	0.4806	8.250	0.0000	0.0000
2024/06/26	2032	01/08/2024	11.14 Call	Bond Future	2910.4100	2.9104	2987.6400	2.9876	2.654	0.0000	0.0000
2024/06/26	2032	01/08/2024	11.14 Put	Bond Future	346.6400	0.3466	314.2100	0.3142	9.356	0.0000	0.0000
2024/06/26	2032	01/08/2024	11.15 Call	Bond Future	2948.4900	2.9485	3026.2300	3.0262	2.637	0.0000	0.0000
2024/06/26	2032	01/08/2024	11.15 Put	Bond Future	339.0400	0.3390	307.1200	0.3071	9.415	0.0000	0.0000
2024/06/26	2032	01/08/2024	11.13 Call	Bond Future	2872.3700	2.8724	2949.0900	2.9491	2.671	0.0000	0.0000
2024/06/26	2032	01/08/2024	11.13 Put	Bond Future	354.3100	0.3543	321.3700	0.3214	9.297	0.0000	0.0000
2024/06/26	2032	01/08/2024		Bond Future	10.5896	90.8025	10.5665	90.9121	0.218	0.0000	0.0000
2024/06/26	2032	07/11/2024	11.48 Call	Bond Future	4386.0400	4.3860	4466.0600	4.4661	1.824	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	
2024/06/26	2032	07/11/2024	11.48 Put	Bond Future	777.4100	0.7774	744.9000	0.7449	4.182	0.0000	0.0000
2024/06/26	2032	07/11/2024	11.49 Call	Bond Future	4420.4300	4.4204	4500.7400	4.5007	1.817	0.0000	0.0000
2024/06/26	2032	07/11/2024	11.49 Put	Bond Future	768.0500	0.7681	735.8300	0.7358	4.195	0.0000	0.0000
2024/06/26	2032	07/11/2024	11.47 Call	Bond Future	4351.7200	4.3517	4431.4400	4.4314	1.832	0.0000	0.0000
2024/06/26	2032	07/11/2024	11.47 Put	Bond Future	786.8800	0.7869	754.0700	0.7541	4.170	0.0000	0.0000
2024/06/26	2032	07/11/2024		Bond Future	10.6776	88.7690	10.6533	88.8815	0.228	0.0000	0.0000
2024/06/26	2032	07/11/2024	11.11 Put	Bond Future	1209.7300	1.2097	1164.9600	1.1650	3.701	0.0000	0.0000
2024/06/26	2032	07/11/2024	11.11 Call	Bond Future	3178.5200	3.1785	3246.2800	3.2463	2.132	0.0000	0.0000
2024/06/26	2032	07/11/2024	11.61 Put	Bond Future	662.9400	0.6629	634.1100	0.6341	4.349	0.0000	0.0000
2024/06/26	2032	07/11/2024	11.61 Call	Bond Future	4838.1400	4.8381	4921.8400	4.9218	1.730	0.0000	0.0000
2024/06/26	2032	07/11/2024	12.95 Call	Bond Future	9823.6400	9.8236	9930.5500	9.9306	1.088	0.0000	0.0000
2024/06/26	2032	07/11/2024	12.95 Put	Bond Future	85.6800	0.0857	80.0600	0.0801	6.559	0.0000	0.0000
2024/06/26	2032	07/11/2024	13.36 Call	Bond Future	11381.0800	11.3811	11490.8100	11.4908	0.964	0.0000	0.0000
2024/06/26	2032	07/11/2024	13.36 Put	Bond Future	37.5000	0.0375	34.7000	0.0347	7.467	0.0000	0.0000
2024/06/26	2032	07/11/2024	11.64 Put	Bond Future	638.8500	0.6389	610.8200	0.6108	4.388	0.0000	0.0000
2024/06/26	2032	07/11/2024	11.64 Call	Bond Future	4944.1000	4.9441	5028.6000	5.0286	1.709	0.0000	0.0000
2024/06/26	2032	06/02/2025		Bond Future	10.7664	90.7070	10.7408	90.8225	0.238	0.0000	0.0000
2024/06/26	2032	06/02/2025	11.72 Call	Bond Future	5244.6300	5.2446	5326.3000	5.3263	1.557	0.0000	0.0000
2024/06/26	2032	06/02/2025	11.72 Put	Bond Future	1085.4800	1.0855	1051.5600	1.0516	3.125	0.0000	0.0000
2024/06/26	2032	08/05/2025		Bond Future	10.8627	88.5114	10.8356	88.6302	0.250	0.0000	0.0000
2024/06/26	2032	08/05/2025	10.91 Call	Bond Future	3135.6300	3.1356	3193.9700	3.1940	1.861	0.0000	0.0000
2024/06/26	2032	08/05/2025	10.91 Put	Bond Future	2929.0700	2.9291	2868.5500	2.8686	2.066	0.0000	0.0000
2024/06/26	2032	07/08/2025		Bond Future	10.9754	90.3899	10.9466	90.5123	0.262	0.0000	0.0000
2024/06/26	2032	07/08/2025	12.01 Call	Bond Future	6181.7200	6.1817	6263.2900	6.2633	1.320	0.0000	0.0000
2024/06/26	2032	07/08/2025	12.01 Put	Bond Future	1923.1500	1.9232	1882.3100	1.8823	2.124	0.0000	0.0000
2024/06/26	2033	01/08/2024		Bond Future	124.3963	124.3963	124.6468	124.6468	0.201	0.0000	0.0000
2024/06/26	2033	07/11/2024		Bond Future	125.8524	125.8524	126.1093	126.1093	0.204	0.0000	0.0000
2024/06/26	2033	06/02/2025		Bond Future	128.6302	128.6302	128.8937	128.8937	0.205	0.0000	0.0000
2024/06/26	2033	06/02/2025	124.94 Call	Bond Future	3690.2300	3.6902	3953.7000	3.9537	7.140	0.0000	0.0000
2024/06/26	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	2033	08/05/2025		Bond Future	129.9218	129.9218	130.1922	130.1922	0.208	0.0000	0.0000
2024/06/26	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	2033	08/05/2025	130.62 Put	Bond Future	698.2300	0.6982	427.8400	0.4278	38.725	0.0000	0.0000
2024/06/26	2033	07/08/2025		Bond Future	132.7137	132.7137	132.9914	132.9914	0.209	0.0000	0.0000
2024/06/26	2033	07/08/2025	128.65 Call	Bond Future	4063.7000	4.0637	4341.3800	4.3414	6.833	0.0000	0.0000
2024/06/26	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	2037	01/08/2024	13.82 Call	Bond Future	10614.9400	10.6149	10969.8000	10.9698	3.343	0.0000	0.0000
2024/06/26	2037	01/08/2024	13.82 Put	Bond Future	1.7300	0.0017	1.0700	0.0011	38.150	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	
2024/06/26	2037	01/08/2024	13.17 Call	Bond Future	7638.9800	7.6390	7989.0100	7.9890	4.582	0.0000	0.0000
2024/06/26	2037	01/08/2024	13.17 Put	Bond Future	17.2100	0.0172	11.7200	0.0117	31.900	0.0000	0.0000
2024/06/26	2037	01/08/2024		Bond Future	11.6795	79.5117	11.6150	79.8672	0.552	0.0000	0.0000
2024/06/26	2037	01/08/2024	12.10 Call	Bond Future	2703.9800	2.7040	2971.1700	2.9712	9.881	0.0000	0.0000
2024/06/26	2037	01/08/2024	12.10 Put	Bond Future	439.0000	0.4390	350.6700	0.3507	20.121	0.0000	0.0000
2024/06/26	2037	01/08/2024	12.11 Call	Bond Future	2745.3200	2.7453	3014.2900	3.0143	9.797	0.0000	0.0000
2024/06/26	2037	01/08/2024	12.11 Put	Bond Future	427.6200	0.4276	341.0700	0.3411	20.240	0.0000	0.0000
2024/06/26	2037	01/08/2024	12.09 Call	Bond Future	2662.9300	2.6629	2928.3000	2.9283	9.965	0.0000	0.0000
2024/06/26	2037	01/08/2024	12.09 Put	Bond Future	450.7200	0.4507	360.5700	0.3606	20.001	0.0000	0.0000
2024/06/26	2037	07/11/2024		Bond Future	11.7847	81.3803	11.7175	81.7445	0.570	0.0000	0.0000
2024/06/26	2037	07/11/2024	12.58 Call	Bond Future	5114.0300	5.1140	5385.2400	5.3852	5.303	0.0000	0.0000
2024/06/26	2037	07/11/2024	12.58 Put	Bond Future	976.9500	0.9770	883.9600	0.8840	9.518	0.0000	0.0000
2024/06/26	2037	07/11/2024	12.59 Call	Bond Future	5152.9300	5.1529	5425.0000	5.4250	5.280	0.0000	0.0000
2024/06/26	2037	07/11/2024	12.59 Put	Bond Future	965.8400	0.9658	873.7100	0.8737	9.539	0.0000	0.0000
2024/06/26	2037	07/11/2024	12.57 Call	Bond Future	5075.2000	5.0752	5345.5500	5.3456	5.327	0.0000	0.0000
2024/06/26	2037	07/11/2024	12.57 Put	Bond Future	988.1700	0.9882	894.3200	0.8943	9.497	0.0000	0.0000
2024/06/26	2037	06/02/2025		Bond Future	11.8898	78.8961	11.8199	79.2687	0.588	0.0000	0.0000
2024/06/26	2037	06/02/2025	12.76 Call	Bond Future	5981.8600	5.9819	6247.5700	6.2476	4.442	0.0000	0.0000
2024/06/26	2037	06/02/2025	12.76 Put	Bond Future	1546.4800	1.5465	1439.5300	1.4395	6.916	0.0000	0.0000
2024/06/26	2037	08/05/2025		Bond Future	12.0061	80.6102	11.9332	80.9917	0.607	0.0000	0.0000
2024/06/26	2037	08/05/2025	12.25 Call	Bond Future	4495.5900	4.4956	4712.1500	4.7122	4.817	0.0000	0.0000
2024/06/26	2037	08/05/2025	12.25 Put	Bond Future	3237.1300	3.2371	3072.2500	3.0723	5.093	0.0000	0.0000
2024/06/26	2037	08/05/2025	13.35 Put	Bond Future	1596.7600	1.5968	1502.8000	1.5028	5.884	0.0000	0.0000
2024/06/26	2037	08/05/2025	13.35 Call	Bond Future	8184.9300	8.1849	8472.4100	8.4724	3.512	0.0000	0.0000
2024/06/26	2037	08/05/2025	12.55 Put	Bond Future	2668.5700	2.6686	2526.1800	2.5262	5.336	0.0000	0.0000
2024/06/26	2037	08/05/2025	12.55 Call	Bond Future	5435.5200	5.4355	5674.5700	5.6746	4.398	0.0000	0.0000
2024/06/26	2037	08/05/2025	13.30 Put	Bond Future	1648.5800	1.6486	1552.0800	1.5521	5.854	0.0000	0.0000
2024/06/26	2037	08/05/2025	13.30 Call	Bond Future	8006.1900	8.0062	8291.1300	8.2911	3.559	0.0000	0.0000
2024/06/26	2037	07/08/2025		Bond Future	12.1376	78.0597	12.0615	78.4503	0.627	0.0000	0.0000
2024/06/26	2037	07/08/2025	13.01 Call	Bond Future	7024.7400	7.0247	7284.9800	7.2850	3.705	0.0000	0.0000
2024/06/26	2037	07/08/2025	13.01 Put	Bond Future	2737.5800	2.7376	2607.2600	2.6073	4.760	0.0000	0.0000
2024/06/26	2038	01/08/2024		Bond Future	133.4109	133.4109	133.6260	133.6260	0.161	0.0000	0.0000
2024/06/26	2038	07/11/2024		Bond Future	136.5816	136.5816	136.8023	136.8023	0.162	0.0000	0.0000
2024/06/26	2038	06/02/2025		Bond Future	137.4756	137.4756	137.7021	137.7021	0.165	0.0000	0.0000
2024/06/26	2038	06/02/2025	135.23 Call	Bond Future	2245.5600	2.2456	2472.0600	2.4721	10.087	0.0000	0.0000
2024/06/26	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	2038	08/05/2025		Bond Future	140.4967	140.4967	140.7294	140.7294	0.166	0.0000	0.0000
2024/06/26	2038	08/05/2025	139.68 Call	Bond Future	816.6800	0.8167	1049.3900	1.0494	28.495	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
2024/06/26	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/06/26	2038	07/08/2025		Bond Future	141.3479	141.3479	141.5874	141.5874	0.169	0.0000
2024/06/26	2038	07/08/2025	139.56 Call	Bond Future	1787.9200	1.7879	2027.3600	2.0274	13.392	0.0000
2024/06/26	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/26	2040	01/08/2024	12.28 Put	Bond Future	554.4700	0.5545	476.0400	0.4760	14.145	0.0000
2024/06/26	2040	01/08/2024	12.28 Call	Bond Future	2745.2200	2.7452	2927.4600	2.9275	6.638	0.0000
2024/06/26	2040	01/08/2024	12.88 Call	Bond Future	5572.2100	5.5722	5811.4400	5.8114	4.293	0.0000
2024/06/26	2040	01/08/2024	12.88 Put	Bond Future	108.2000	0.1082	86.7600	0.0868	19.815	0.0000
2024/06/26	2040	01/08/2024	13.48 Call	Bond Future	8542.8700	8.5429	8799.2100	8.7992	3.001	0.0000
2024/06/26	2040	01/08/2024	13.48 Put	Bond Future	17.1300	0.0171	12.8000	0.0128	25.277	0.0000
2024/06/26	2040	01/08/2024	12.95 Put	Bond Future	87.9500	0.0880	69.9400	0.0699	20.478	0.0000
2024/06/26	2040	01/08/2024	12.95 Call	Bond Future	5919.7400	5.9197	6162.4000	6.1624	4.099	0.0000
2024/06/26	2040	01/08/2024		Bond Future	11.8999	79.8428	11.8558	80.1034	0.371	0.0000
2024/06/26	2040	01/08/2024	12.33 Call	Bond Future	2961.0400	2.9610	3150.2400	3.1502	6.390	0.0000
2024/06/26	2040	01/08/2024	12.33 Put	Bond Future	489.0200	0.4890	417.5500	0.4176	14.615	0.0000
2024/06/26	2040	01/08/2024	12.34 Call	Bond Future	3004.8500	3.0049	3195.3800	3.1954	6.341	0.0000
2024/06/26	2040	01/08/2024	12.34 Put	Bond Future	476.7700	0.4768	406.6300	0.4066	14.711	0.0000
2024/06/26	2040	01/08/2024	12.32 Call	Bond Future	2917.4400	2.9174	3105.2800	3.1053	6.439	0.0000
2024/06/26	2040	01/08/2024	12.32 Put	Bond Future	501.5500	0.5016	428.7200	0.4287	14.521	0.0000
2024/06/26	2040	07/11/2024	12.85 Call	Bond Future	5653.8200	5.6538	5852.7200	5.8527	3.518	0.0000
2024/06/26	2040	07/11/2024	12.85 Put	Bond Future	985.4100	0.9854	917.2600	0.9173	6.916	0.0000
2024/06/26	2040	07/11/2024	12.86 Call	Bond Future	5695.3900	5.6954	5894.9000	5.8949	3.503	0.0000
2024/06/26	2040	07/11/2024	12.86 Put	Bond Future	974.2300	0.9742	906.6900	0.9067	6.933	0.0000
2024/06/26	2040	07/11/2024	12.84 Call	Bond Future	5612.3200	5.6123	5810.5900	5.8106	3.533	0.0000
2024/06/26	2040	07/11/2024	12.84 Put	Bond Future	996.7200	0.9967	927.9400	0.9279	6.901	0.0000
2024/06/26	2040	07/11/2024		Bond Future	12.0062	81.7192	11.9602	81.9862	0.383	0.0000
2024/06/26	2040	07/11/2024	12.10 Put	Bond Future	2273.4200	2.2734	2145.9500	2.1460	5.607	0.0000
2024/06/26	2040	07/11/2024	12.10 Call	Bond Future	2814.3800	2.8144	2953.9600	2.9540	4.960	0.0000
2024/06/26	2040	07/11/2024	12.60 Call	Bond Future	4638.5800	4.6386	4820.5800	4.8206	3.924	0.0000
2024/06/26	2040	07/11/2024	12.60 Put	Bond Future	1308.0000	1.3080	1222.9500	1.2230	6.502	0.0000
2024/06/26	2040	07/11/2024	13.15 Call	Bond Future	6924.5100	6.9245	7139.9500	7.1400	3.111	0.0000
2024/06/26	2040	07/11/2024	13.15 Put	Bond Future	698.6000	0.6986	646.9900	0.6470	7.388	0.0000
2024/06/26	2040	06/02/2025		Bond Future	12.1120	78.9916	12.0642	79.2651	0.395	0.0000
2024/06/26	2040	06/02/2025	12.95 Call	Bond Future	6261.2900	6.2613	6452.1400	6.4521	3.048	0.0000
2024/06/26	2040	06/02/2025	12.95 Put	Bond Future	1695.0300	1.6950	1612.4400	1.6124	4.872	0.0000
2024/06/26	2040	08/05/2025	12.75 Put	Bond Future	2897.2100	2.8972	2789.3500	2.7894	3.723	0.0000
2024/06/26	2040	08/05/2025	12.75 Call	Bond Future	5745.6400	5.7456	5917.9100	5.9179	2.998	0.0000
2024/06/26	2040	08/05/2025	13.50 Put	Bond Future	1794.1000	1.7941	1720.3400	1.7203	4.111	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	
2024/06/26	2040	08/05/2025	13.50 Call	Bond Future	8462.0400	8.4620	8668.4100	8.6684	2.439	0.0000	0.0000
2024/06/26	2040	08/05/2025	13.43 Put	Bond Future	1875.4100	1.8754	1798.9200	1.7989	4.079	0.0000	0.0000
2024/06/26	2040	08/05/2025	13.43 Call	Bond Future	8199.7100	8.1997	8403.3500	8.4034	2.484	0.0000	0.0000
2024/06/26	2040	08/05/2025		Bond Future	12.2278	80.7077	12.1780	80.9878	0.407	0.0000	0.0000
2024/06/26	2040	08/05/2025	12.63 Call	Bond Future	5337.9000	5.3379	5503.6900	5.5037	3.106	0.0000	0.0000
2024/06/26	2040	08/05/2025	12.63 Put	Bond Future	3129.7500	3.1298	3015.4100	3.0154	3.653	0.0000	0.0000
2024/06/26	2040	07/08/2025		Bond Future	12.3577	77.9083	12.3058	78.1953	0.421	0.0000	0.0000
2024/06/26	2040	07/08/2025	13.29 Call	Bond Future	7732.2700	7.7323	7924.1800	7.9242	2.482	0.0000	0.0000
2024/06/26	2040	07/08/2025	13.29 Put	Bond Future	2846.2400	2.8462	2751.1300	2.7511	3.342	0.0000	0.0000
2024/06/26	2044	01/08/2024	13.00 Call	Bond Future	5872.2000	5.8722	6002.0000	6.0020	2.210	0.0000	0.0000
2024/06/26	2044	01/08/2024	13.00 Put	Bond Future	85.6800	0.0857	73.3400	0.0733	14.402	0.0000	0.0000
2024/06/26	2044	01/08/2024	13.25 Call	Bond Future	7117.4800	7.1175	7253.1000	7.2531	1.905	0.0000	0.0000
2024/06/26	2044	01/08/2024	13.25 Put	Bond Future	39.6500	0.0397	33.1300	0.0331	16.444	0.0000	0.0000
2024/06/26	2044	01/08/2024	12.29 Call	Bond Future	2505.6300	2.5056	2593.2400	2.5932	3.497	0.0000	0.0000
2024/06/26	2044	01/08/2024	12.29 Put	Bond Future	617.5400	0.6175	563.0100	0.5630	8.830	0.0000	0.0000
2024/06/26	2044	01/08/2024	12.30 Call	Bond Future	2547.6700	2.5477	2636.2000	2.6362	3.475	0.0000	0.0000
2024/06/26	2044	01/08/2024	12.30 Put	Bond Future	602.1700	0.6022	548.5600	0.5486	8.903	0.0000	0.0000
2024/06/26	2044	01/08/2024	12.28 Call	Bond Future	2463.8500	2.4639	2550.5500	2.5506	3.519	0.0000	0.0000
2024/06/26	2044	01/08/2024	12.28 Put	Bond Future	633.2300	0.6332	577.7900	0.5778	8.755	0.0000	0.0000
2024/06/26	2044	01/08/2024		Bond Future	11.9681	76.0426	11.9444	76.1847	0.198	0.0000	0.0000
2024/06/26	2044	07/11/2024		Bond Future	12.0697	77.8297	12.0450	77.9754	0.204	0.0000	0.0000
2024/06/26	2044	07/11/2024	12.91 Call	Bond Future	5722.8700	5.7229	5826.9600	5.8270	1.819	0.0000	0.0000
2024/06/26	2044	07/11/2024	12.91 Put	Bond Future	1020.3000	1.0203	978.6800	0.9787	4.079	0.0000	0.0000
2024/06/26	2044	07/11/2024	12.92 Call	Bond Future	5764.4600	5.7645	5868.9000	5.8689	1.812	0.0000	0.0000
2024/06/26	2044	07/11/2024	12.92 Put	Bond Future	1008.8900	1.0089	967.6200	0.9676	4.091	0.0000	0.0000
2024/06/26	2044	07/11/2024	12.90 Call	Bond Future	5681.1900	5.6812	5784.9300	5.7849	1.826	0.0000	0.0000
2024/06/26	2044	07/11/2024	12.90 Put	Bond Future	1031.6900	1.0317	989.7200	0.9897	4.068	0.0000	0.0000
2024/06/26	2044	07/11/2024	12.50 Call	Bond Future	4081.1200	4.0811	4168.7500	4.1688	2.147	0.0000	0.0000
2024/06/26	2044	07/11/2024	12.50 Put	Bond Future	1610.2500	1.6103	1552.1700	1.5522	3.607	0.0000	0.0000
2024/06/26	2044	06/02/2025	13.75 Call	Bond Future	9298.3100	9.2983	9417.0200	9.4170	1.277	0.0000	0.0000
2024/06/26	2044	06/02/2025	13.75 Put	Bond Future	968.1300	0.9681	937.4000	0.9374	3.174	0.0000	0.0000
2024/06/26	2044	06/02/2025	12.50 Put	Bond Future	2610.6400	2.6106	2545.0800	2.5451	2.511	0.0000	0.0000
2024/06/26	2044	06/02/2025	12.50 Call	Bond Future	4487.1500	4.4872	4571.0300	4.5710	1.869	0.0000	0.0000
2024/06/26	2044	06/02/2025	12.00 Put	Bond Future	3880.6100	3.8806	3795.2500	3.7953	2.200	0.0000	0.0000
2024/06/26	2044	06/02/2025	12.00 Call	Bond Future	2878.7200	2.8787	2942.8000	2.9428	2.226	0.0000	0.0000
2024/06/26	2044	06/02/2025		Bond Future	12.1705	75.1425	12.1448	75.2919	0.211	0.0000	0.0000
2024/06/26	2044	06/02/2025	13.02 Call	Bond Future	6408.7800	6.4088	6509.8400	6.5098	1.577	0.0000	0.0000
2024/06/26	2044	06/02/2025	13.02 Put	Bond Future	1725.3900	1.7254	1677.0100	1.6770	2.804	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	
2024/06/26	2044	08/05/2025		Bond Future	12.2802	76.7749	12.2535	76.9282	0.218	0.0000	0.0000
2024/06/26	2044	08/05/2025	12.72 Call	Bond Future	5572.5700	5.5726	5661.2900	5.6613	1.592	0.0000	0.0000
2024/06/26	2044	08/05/2025	12.72 Put	Bond Future	3122.4800	3.1225	3057.8800	3.0579	2.069	0.0000	0.0000
2024/06/26	2044	07/08/2025		Bond Future	12.4028	74.0173	12.3749	74.1748	0.225	0.0000	0.0000
2024/06/26	2044	07/08/2025	13.34 Call	Bond Future	7883.5600	7.8836	7986.2900	7.9863	1.303	0.0000	0.0000
2024/06/26	2044	07/08/2025	13.34 Put	Bond Future	2904.2900	2.9043	2849.5200	2.8495	1.886	0.0000	0.0000
2024/06/26	2046	01/08/2024		Bond Future	116.9179	116.9179	117.1507	117.1507	0.199	0.0000	0.0000
2024/06/26	2046	07/11/2024		Bond Future	117.4935	117.4935	117.7323	117.7323	0.203	0.0000	0.0000
2024/06/26	2046	06/02/2025		Bond Future	120.0865	120.0865	120.3315	120.3315	0.204	0.0000	0.0000
2024/06/26	2046	06/02/2025	114.01 Call	Bond Future	6076.5400	6.0765	6321.4900	6.3215	4.031	0.0000	0.0000
2024/06/26	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	2046	08/05/2025		Bond Future	120.4702	120.4702	120.7217	120.7217	0.209	0.0000	0.0000
2024/06/26	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	2046	08/05/2025	121.97 Put	Bond Future	1499.7800	1.4998	1248.2900	1.2483	16.768	0.0000	0.0000
2024/06/26	2046	07/08/2025		Bond Future	123.0576	123.0576	123.3157	123.3157	0.210	0.0000	0.0000
2024/06/26	2046	07/08/2025	118.69 Call	Bond Future	4367.5600	4.3676	4625.7200	4.6257	5.911	0.0000	0.0000
2024/06/26	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	2050	01/08/2024		Bond Future	115.7212	115.7212	116.3667	116.3667	0.558	0.0000	0.0000
2024/06/26	2050	07/11/2024		Bond Future	118.4716	118.4716	119.1329	119.1329	0.558	0.0000	0.0000
2024/06/26	2050	06/02/2025		Bond Future	118.7244	118.7244	119.4012	119.4012	0.570	0.0000	0.0000
2024/06/26	2050	06/02/2025	115.60 Call	Bond Future	3124.4000	3.1244	3801.1800	3.8012	21.661	0.0000	0.0000
2024/06/26	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	2050	08/05/2025		Bond Future	121.3334	121.3334	122.0260	122.0260	0.571	0.0000	0.0000
2024/06/26	2050	08/05/2025	121.16 Call	Bond Future	173.3600	0.1734	865.9800	0.8660	399.527	0.0000	0.0000
2024/06/26	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	2050	07/08/2025		Bond Future	121.5238	121.5238	122.2330	122.2330	0.584	0.0000	0.0000
2024/06/26	2050	07/08/2025	119.89 Call	Bond Future	1633.7900	1.6338	2343.0100	2.3430	43.409	0.0000	0.0000
2024/06/26	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	AL37	01/08/2024		Index Future	990.7790	990.7790	990.9530	990.9530	0.018	0.0000	0.0000
2024/06/26	AL37	07/11/2024		Index Future	1014.0680	1014.0680	1014.2470	1014.2470	0.018	0.0000	0.0000
2024/06/26	AL37	06/02/2025		Index Future	1036.2200	1036.2200	1036.4050	1036.4050	0.018	0.0000	0.0000
2024/06/26	AL37	08/05/2025		Index Future	1058.7770	1058.7770	1058.9690	1058.9690	0.018	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	
2024/06/26	AL37	07/08/2025		Index Future	1081.3260	1081.3260	1081.5250	1081.5250	0.018	0.0000	0.0000
2024/06/26	AL7T	01/08/2024		Index Future	1165.2090	1165.2090	1168.3090	1168.3090	0.266	0.0000	0.0000
2024/06/26	AL7T	07/11/2024		Index Future	1192.5980	1192.5980	1195.7720	1195.7720	0.266	0.0000	0.0000
2024/06/26	AL7T	06/02/2025		Index Future	1218.6510	1218.6510	1221.8960	1221.8960	0.266	0.0000	0.0000
2024/06/26	AL7T	08/05/2025		Index Future	1245.1790	1245.1790	1248.4980	1248.4980	0.267	0.0000	0.0000
2024/06/26	AL7T	07/08/2025		Index Future	1271.6970	1271.6970	1275.0910	1275.0910	0.267	0.0000	0.0000
2024/06/26	ALBI	01/08/2024		Index Future	1009.5430	1009.5430	1011.6320	1011.6320	0.207	0.0000	0.0000
2024/06/26	ALBI	07/11/2024		Index Future	1033.2730	1033.2730	1035.4120	1035.4120	0.207	0.0000	0.0000
2024/06/26	ALBI	06/02/2025		Index Future	1055.8450	1055.8450	1058.0330	1058.0330	0.207	0.0000	0.0000
2024/06/26	ALBI	08/05/2025		Index Future	1078.8290	1078.8290	1081.0670	1081.0670	0.207	0.0000	0.0000
2024/06/26	ALBI	07/08/2025		Index Future	1101.8040	1101.8040	1104.0940	1104.0940	0.208	0.0000	0.0000
2024/06/26	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/06/26	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	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	
2024/06/26	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/26	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/26	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/06/26	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/26	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/26	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/26	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/26	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/26	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/26	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/26	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/26	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/26	ES33	01/08/2024		Bond Future	12.0689	78.0779	12.0088	78.3491	0.498	0.0000	0.0000
2024/06/26	ES33	07/11/2024		Bond Future	12.2105	76.1307	12.1474	76.4086	0.517	0.0000	0.0000
2024/06/26	ES33	06/02/2025		Bond Future	12.3547	77.8106	12.2886	78.0951	0.535	0.0000	0.0000
2024/06/26	ES33	06/02/2025	13.34 Call	Bond Future	4078.9600	4.0790	4363.5400	4.3635	6.977	0.0000	0.0000
2024/06/26	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	ES33	08/05/2025		Bond Future	12.5033	75.7155	12.4340	76.0070	0.554	0.0000	0.0000
2024/06/26	ES33	08/05/2025	12.73 Call	Bond Future	943.5300	0.9435	1234.9900	1.2350	30.890	0.0000	0.0000
2024/06/26	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	ES33	07/08/2025		Bond Future	12.6689	77.3386	12.5961	77.6373	0.574	0.0000	0.0000
2024/06/26	ES33	07/08/2025	13.56 Call	Bond Future	3534.0300	3.5340	3832.6900	3.8327	8.451	0.0000	0.0000
2024/06/26	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	ES42	01/08/2024		Bond Future	12.4941	74.1258	12.4497	74.3679	0.356	0.0000	0.0000
2024/06/26	ES42	07/11/2024		Bond Future	12.6203	71.6190	12.5739	71.8671	0.367	0.0000	0.0000
2024/06/26	ES42	06/02/2025		Bond Future	12.7421	73.1988	12.6939	73.4528	0.378	0.0000	0.0000
2024/06/26	ES42	06/02/2025	13.71 Call	Bond Future	4805.3100	4.8053	5059.3500	5.0594	5.287	0.0000	0.0000
2024/06/26	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	ES42	08/05/2025		Bond Future	12.8725	70.5377	12.8223	70.7980	0.390	0.0000	0.0000
2024/06/26	ES42	08/05/2025	13.25 Call	Bond Future	1906.8100	1.9068	2167.0900	2.1671	13.650	0.0000	0.0000
2024/06/26	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	ES42	07/08/2025		Bond Future	13.0118	72.0475	12.9594	72.3142	0.403	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	
2024/06/26	ES42	07/08/2025	13.79 Call	Bond Future	3775.3200	3.7753	4042.0500	4.0421	7.065	0.0000	0.0000
2024/06/26	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	GOVI	01/08/2024		GOVI	994.4180	994.4180	996.4580	996.4580	0.205	0.0000	0.0000
2024/06/26	GOVI	01/08/2024	943.38 Call	GOVI	510380.0000	51.0380	530780.0000	53.0780	3.997	0.0000	0.0000
2024/06/26	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	GOVI	01/08/2024	943.39 Call	GOVI	510280.0000	51.0280	530680.0000	53.0680	3.998	0.0000	0.0000
2024/06/26	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	GOVI	01/08/2024	943.37 Call	GOVI	510480.0000	51.0480	530880.0000	53.0880	3.996	0.0000	0.0000
2024/06/26	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	GOVI	07/11/2024		GOVI	1017.7930	1017.7930	1019.8810	1019.8810	0.205	0.0000	0.0000
2024/06/26	GOVI	07/11/2024	948.79 Call	GOVI	690030.0000	69.0030	710910.0000	71.0910	3.026	0.0000	0.0000
2024/06/26	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	GOVI	07/11/2024	948.80 Call	GOVI	689930.0000	68.9930	710810.0000	71.0810	3.026	0.0000	0.0000
2024/06/26	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	GOVI	07/11/2024	948.78 Call	GOVI	690130.0000	69.0130	711010.0000	71.1010	3.026	0.0000	0.0000
2024/06/26	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	GOVI	06/02/2025		GOVI	1040.0260	1040.0260	1042.1630	1042.1630	0.205	0.0000	0.0000
2024/06/26	GOVI	06/02/2025	972.00 Call	GOVI	680260.0000	68.0260	701630.0000	70.1630	3.141	0.0000	0.0000
2024/06/26	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	GOVI	08/05/2025		GOVI	1062.6660	1062.6660	1064.8520	1064.8520	0.206	0.0000	0.0000
2024/06/26	GOVI	08/05/2025	1,022.00 Call	GOVI	406660.0000	40.6660	428520.0000	42.8520	5.375	0.0000	0.0000
2024/06/26	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	GOVI	07/08/2025		GOVI	1085.2970	1085.2970	1087.5330	1087.5330	0.206	0.0000	0.0000
2024/06/26	GOVI	07/08/2025	1,011.00 Call	GOVI	742970.0000	74.2970	765330.0000	76.5330	3.010	0.0000	0.0000
2024/06/26	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/06/26	IGOV	01/08/2024		Index Future	356.3120	356.3120	358.0990	358.0990	0.502	0.0000	0.0000
2024/06/26	IGOV	07/11/2024		Index Future	364.7810	364.7810	366.6120	366.6120	0.502	0.0000	0.0000
2024/06/26	IGOV	06/02/2025		Index Future	372.8350	372.8350	374.7070	374.7070	0.502	0.0000	0.0000
2024/06/26	IGOV	08/05/2025		Index Future	381.0340	381.0340	382.9480	382.9480	0.502	0.0000	0.0000
2024/06/26	IGOV	07/08/2025		Index Future	389.2300	389.2300	391.1870	391.1870	0.503	0.0000	0.0000
2024/06/26	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/06/26	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/06/26	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/06/26	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	
2024/06/26	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/06/26	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/06/26	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/06/26	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/06/26	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/06/26	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/06/26	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/06/26	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/06/26	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/06/26	JBAF	19/06/2024		Jibar Tradeable Future	8.3500	8.3500	8.3500	91.6500	0.000	0.0000	0.0000
2024/06/26	JBAF	17/07/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/06/26	JBAF	21/08/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/06/26	JBAF	18/09/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/06/26	JBAF	16/10/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/06/26	JBAF	20/11/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/06/26	JBAF	18/12/2024		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/06/26	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/06/26	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/06/26	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/06/26	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/06/26	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/06/26	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/06/26	R035	01/08/2024	13.23 Put	Bond Future	3.3000	0.0033	2.1000	0.0021	36.364	0.0000	0.0000
2024/06/26	R035	01/08/2024	13.23 Call	Bond Future	9766.4700	9.7665	10115.4400	10.1154	3.573	0.0000	0.0000
2024/06/26	R035	01/08/2024	11.65 Call	Bond Future	2495.6800	2.4957	2746.0200	2.7460	10.031	0.0000	0.0000
2024/06/26	R035	01/08/2024	11.65 Put	Bond Future	529.8600	0.5299	430.0300	0.4300	18.841	0.0000	0.0000
2024/06/26	R035	01/08/2024	13.20 Call	Bond Future	9628.6200	9.6286	9977.4300	9.9774	3.623	0.0000	0.0000
2024/06/26	R035	01/08/2024	13.20 Put	Bond Future	3.7800	0.0038	2.4200	0.0024	35.979	0.0000	0.0000
2024/06/26	R035	01/08/2024	12.50 Call	Bond Future	6339.8800	6.3399	6676.9000	6.6769	5.316	0.0000	0.0000
2024/06/26	R035	01/08/2024	12.50 Put	Bond Future	46.4700	0.0465	33.3200	0.0333	28.298	0.0000	0.0000
2024/06/26	R035	01/08/2024	12.45 Call	Bond Future	6102.0200	6.1020	6437.0900	6.4371	5.491	0.0000	0.0000
2024/06/26	R035	01/08/2024	12.45 Put	Bond Future	54.3900	0.0544	39.2900	0.0393	27.762	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
2024/06/26	R035	01/08/2024	13.08 Call	Bond Future	9074.3900	9.0744	9422.3500	3.835	0.0000	0.0000
2024/06/26	R035	01/08/2024	13.08 Put	Bond Future	6.4300	0.0064	4.2200	34.370	0.0000	0.0000
2024/06/26	R035	01/08/2024	13.05 Call	Bond Future	8935.1600	8.9352	9282.8400	3.891	0.0000	0.0000
2024/06/26	R035	01/08/2024	13.05 Put	Bond Future	7.3200	0.0073	4.8300	34.016	0.0000	0.0000
2024/06/26	R035	01/08/2024	12.20 Put	Bond Future	116.8700	0.1169	87.5900	25.053	0.0000	0.0000
2024/06/26	R035	01/08/2024	12.20 Call	Bond Future	4919.4300	4.9194	5240.3200	6.523	0.0000	0.0000
2024/06/26	R035	01/08/2024	11.80 Call	Bond Future	3113.3700	3.1134	3389.4900	8.869	0.0000	0.0000
2024/06/26	R035	01/08/2024	11.80 Put	Bond Future	360.3000	0.3603	286.2500	20.552	0.0000	0.0000
2024/06/26	R035	01/08/2024	11.81 Call	Bond Future	3156.0500	3.1561	3433.7100	8.798	0.0000	0.0000
2024/06/26	R035	01/08/2024	11.81 Put	Bond Future	350.8600	0.3509	278.3500	20.666	0.0000	0.0000
2024/06/26	R035	01/08/2024	11.79 Call	Bond Future	3070.7800	3.0708	3345.3500	8.941	0.0000	0.0000
2024/06/26	R035	01/08/2024	11.79 Put	Bond Future	369.8700	0.3699	294.2700	20.440	0.0000	0.0000
2024/06/26	R035	01/08/2024		Bond Future	11.2839	89.1679	11.2199	0.567	0.0000	0.0000
2024/06/26	R035	07/11/2024		Bond Future	11.3876	86.7484	11.3207	0.587	0.0000	0.0000
2024/06/26	R035	07/11/2024	12.18 Call	Bond Future	5047.1300	5.0471	5314.4600	5.297	0.0000	0.0000
2024/06/26	R035	07/11/2024	12.18 Put	Bond Future	952.3200	0.9523	860.9700	9.592	0.0000	0.0000
2024/06/26	R035	07/11/2024	12.19 Call	Bond Future	5085.9200	5.0859	5354.1100	5.273	0.0000	0.0000
2024/06/26	R035	07/11/2024	12.19 Put	Bond Future	941.1900	0.9412	850.7000	9.614	0.0000	0.0000
2024/06/26	R035	07/11/2024	12.17 Call	Bond Future	5008.2500	5.0083	5274.7200	5.321	0.0000	0.0000
2024/06/26	R035	07/11/2024	12.17 Put	Bond Future	963.4000	0.9634	871.1900	9.571	0.0000	0.0000
2024/06/26	R035	07/11/2024	13.23 Call	Bond Future	9380.8500	9.3809	9708.1100	3.489	0.0000	0.0000
2024/06/26	R035	07/11/2024	13.23 Put	Bond Future	270.0600	0.2701	238.6400	11.634	0.0000	0.0000
2024/06/26	R035	07/11/2024	12.20 Put	Bond Future	930.3500	0.9304	840.7100	9.635	0.0000	0.0000
2024/06/26	R035	07/11/2024	12.20 Call	Bond Future	5124.9500	5.1250	5393.9900	5.250	0.0000	0.0000
2024/06/26	R035	06/02/2025		Bond Future	11.4931	88.6424	11.4232	0.608	0.0000	0.0000
2024/06/26	R035	06/02/2025	12.41 Call	Bond Future	6065.9700	6.0660	6330.8900	4.367	0.0000	0.0000
2024/06/26	R035	06/02/2025	12.41 Put	Bond Future	1444.6800	1.4447	1342.5000	7.073	0.0000	0.0000
2024/06/26	R035	08/05/2025	13.35 Call	Bond Future	9535.0900	9.5351	9837.8800	3.176	0.0000	0.0000
2024/06/26	R035	08/05/2025	13.35 Put	Bond Future	1160.3100	1.1603	1087.3400	6.289	0.0000	0.0000
2024/06/26	R035	08/05/2025	12.70 Call	Bond Future	7188.4100	7.1884	7459.5900	3.772	0.0000	0.0000
2024/06/26	R035	08/05/2025	12.70 Put	Bond Future	1781.8300	1.7818	1677.2500	5.869	0.0000	0.0000
2024/06/26	R035	08/05/2025	11.46 Put	Bond Future	4008.3400	4.0083	3813.9900	4.849	0.0000	0.0000
2024/06/26	R035	08/05/2025	11.46 Call	Bond Future	3293.5400	3.2935	3474.9500	5.508	0.0000	0.0000
2024/06/26	R035	08/05/2025		Bond Future	11.5984	86.0526	11.5255	0.629	0.0000	0.0000
2024/06/26	R035	08/05/2025	11.78 Call	Bond Future	4186.4000	4.1864	4394.4200	4.969	0.0000	0.0000
2024/06/26	R035	08/05/2025	11.78 Put	Bond Future	3260.9600	3.2610	3093.2200	5.144	0.0000	0.0000
2024/06/26	R035	07/08/2025		Bond Future	11.7185	87.8793	11.6421	0.652	0.0000	0.0000
2024/06/26	R035	07/08/2025	12.65 Call	Bond Future	7038.7000	7.0387	7298.2000	3.687	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	
2024/06/26	R035	07/08/2025	12.65 Put	Bond Future	2531.1000	2.5311	2405.7900	2.4058	4.951	0.0000	0.0000
2024/06/26	R053	01/08/2024		Bond Future	11.8391	102.2891	11.8005	102.5986	0.326	0.0000	0.0000
2024/06/26	R053	01/08/2024	13.14 Call	Bond Future	9546.9000	9.5469	9844.7100	9.8447	3.119	0.0000	0.0000
2024/06/26	R053	01/08/2024	13.14 Put	Bond Future	55.5200	0.0555	43.7500	0.0438	21.200	0.0000	0.0000
2024/06/26	R053	01/08/2024	13.15 Call	Bond Future	9611.6200	9.6116	9909.7300	9.9097	3.102	0.0000	0.0000
2024/06/26	R053	01/08/2024	13.15 Put	Bond Future	53.8800	0.0539	42.4100	0.0424	21.288	0.0000	0.0000
2024/06/26	R053	01/08/2024	13.13 Call	Bond Future	9482.1500	9.4822	9779.6500	9.7797	3.137	0.0000	0.0000
2024/06/26	R053	01/08/2024	13.13 Put	Bond Future	57.2300	0.0572	45.1500	0.0452	21.108	0.0000	0.0000
2024/06/26	R053	07/11/2024	12.80 Call	Bond Future	7747.0300	7.7470	7981.9100	7.9819	3.032	0.0000	0.0000
2024/06/26	R053	07/11/2024	12.80 Put	Bond Future	1358.9900	1.3590	1276.6200	1.2766	6.061	0.0000	0.0000
2024/06/26	R053	07/11/2024	12.81 Call	Bond Future	7801.5600	7.8016	8037.1500	8.0372	3.020	0.0000	0.0000
2024/06/26	R053	07/11/2024	12.81 Put	Bond Future	1343.9600	1.3440	1262.3000	1.2623	6.076	0.0000	0.0000
2024/06/26	R053	07/11/2024	12.79 Call	Bond Future	7692.5700	7.6926	7926.7300	7.9267	3.044	0.0000	0.0000
2024/06/26	R053	07/11/2024	12.79 Put	Bond Future	1374.1800	1.3742	1291.0900	1.2911	6.047	0.0000	0.0000
2024/06/26	R053	07/11/2024		Bond Future	11.9378	98.8206	11.8976	99.1379	0.336	0.0000	0.0000
2024/06/26	R053	06/02/2025		Bond Future	12.0336	100.9778	11.9919	101.3026	0.347	0.0000	0.0000
2024/06/26	R053	06/02/2025	12.94 Call	Bond Future	8840.0200	8.8400	9068.6100	9.0686	2.586	0.0000	0.0000
2024/06/26	R053	06/02/2025	12.94 Put	Bond Future	2242.5600	2.2426	2146.3100	2.1463	4.292	0.0000	0.0000
2024/06/26	R053	08/05/2025		Bond Future	12.1337	97.3000	12.0903	97.6326	0.358	0.0000	0.0000
2024/06/26	R053	08/05/2025	12.64 Call	Bond Future	7542.6200	7.5426	7746.8800	7.7469	2.708	0.0000	0.0000
2024/06/26	R053	08/05/2025	12.64 Put	Bond Future	3809.8500	3.8099	3681.4700	3.6815	3.370	0.0000	0.0000
2024/06/26	R053	07/08/2025		Bond Future	12.2431	99.3632	12.1978	99.7042	0.369	0.0000	0.0000
2024/06/26	R053	07/08/2025	13.17 Call	Bond Future	10145.0900	10.1451	10374.0700	10.3741	2.257	0.0000	0.0000
2024/06/26	R053	07/08/2025	13.17 Put	Bond Future	3615.9500	3.6160	3503.9900	3.5040	3.096	0.0000	0.0000
2024/06/26	R186	01/08/2024		Bond Future	8.6804	105.1286	8.6649	105.1620	0.178	0.0000	0.0000
2024/06/26	R186	01/08/2024	8.69 Call	Bond Future	325.5500	0.3256	338.6600	0.3387	4.027	0.0000	0.0000
2024/06/26	R186	01/08/2024	8.69 Put	Bond Future	304.8800	0.3049	284.5700	0.2846	6.662	0.0000	0.0000
2024/06/26	R186	01/08/2024	8.70 Call	Bond Future	337.9800	0.3380	351.4400	0.3514	3.982	0.0000	0.0000
2024/06/26	R186	01/08/2024	8.70 Put	Bond Future	295.7300	0.2957	275.7700	0.2758	6.749	0.0000	0.0000
2024/06/26	R186	01/08/2024	8.68 Call	Bond Future	313.3500	0.3134	326.1100	0.3261	4.072	0.0000	0.0000
2024/06/26	R186	01/08/2024	8.68 Put	Bond Future	314.2600	0.3143	293.6000	0.2936	6.574	0.0000	0.0000
2024/06/26	R186	07/11/2024	9.13 Call	Bond Future	1252.7700	1.2528	1274.8600	1.2749	1.763	0.0000	0.0000
2024/06/26	R186	07/11/2024	9.13 Put	Bond Future	337.2800	0.3373	324.8300	0.3248	3.691	0.0000	0.0000
2024/06/26	R186	07/11/2024		Bond Future	8.6538	107.5995	8.6359	107.6340	0.206	0.0000	0.0000
2024/06/26	R186	07/11/2024	9.14 Call	Bond Future	1267.4500	1.2675	1289.6600	1.2897	1.752	0.0000	0.0000
2024/06/26	R186	07/11/2024	9.14 Put	Bond Future	332.8500	0.3329	320.5200	0.3205	3.704	0.0000	0.0000
2024/06/26	R186	07/11/2024	9.15 Call	Bond Future	1282.1900	1.2822	1304.5200	1.3045	1.742	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	
2024/06/26	R186	07/11/2024	9.15 Put	Bond Future	328.4900	0.3285	316.2800	0.3163	3.717	0.0000	0.0000
2024/06/26	R186	06/02/2025		Bond Future	8.6248	104.6331	8.6039	104.6691	0.242	0.0000	0.0000
2024/06/26	R186	06/02/2025	9.03 Call	Bond Future	1219.8600	1.2199	1241.0900	1.2411	1.740	0.0000	0.0000
2024/06/26	R186	06/02/2025	9.03 Put	Bond Future	525.8400	0.5258	511.1100	0.5111	2.801	0.0000	0.0000
2024/06/26	R186	08/05/2025		Bond Future	8.5966	106.9078	8.5715	106.9454	0.291	0.0000	0.0000
2024/06/26	R186	08/05/2025	8.47 Call	Bond Future	687.4700	0.6875	703.8700	0.7039	2.386	0.0000	0.0000
2024/06/26	R186	08/05/2025	8.47 Put	Bond Future	877.7600	0.8778	856.5600	0.8566	2.415	0.0000	0.0000
2024/06/26	R186	07/08/2025		Bond Future	8.5951	103.8627	8.5642	103.9024	0.360	0.0000	0.0000
2024/06/26	R186	07/08/2025	9.68 Call	Bond Future	1773.3000	1.7733	1801.2500	1.8013	1.576	0.0000	0.0000
2024/06/26	R186	07/08/2025	9.68 Put	Bond Future	397.7000	0.3977	386.0400	0.3860	2.932	0.0000	0.0000
2024/06/26	R186	07/08/2025	10.25 Call	Bond Future	2364.2100	2.3642	2395.2900	2.3953	1.315	0.0000	0.0000
2024/06/26	R186	07/08/2025	10.25 Put	Bond Future	276.2600	0.2763	267.7300	0.2677	3.088	0.0000	0.0000
2024/06/26	R186	07/08/2025	9.22 Put	Bond Future	537.0000	0.5370	522.0700	0.5221	2.780	0.0000	0.0000
2024/06/26	R186	07/08/2025	9.22 Call	Bond Future	1332.5300	1.3325	1357.2100	1.3572	1.852	0.0000	0.0000
2024/06/26	R202	01/08/2024		Bond Future	261.1200	261.1200	262.0642	262.0642	0.362	0.0000	0.0000
2024/06/26	R202	07/11/2024		Bond Future	267.3261	267.3261	268.2935	268.2935	0.362	0.0000	0.0000
2024/06/26	R202	06/02/2025		Bond Future	268.0034	268.0034	268.9941	268.9941	0.370	0.0000	0.0000
2024/06/26	R202	06/02/2025	266.79 Call	Bond Future	1213.4200	1.2134	2204.0700	2.2041	81.641	0.0000	0.0000
2024/06/26	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	R202	08/05/2025		Bond Future	273.8934	273.8934	274.9083	274.9083	0.371	0.0000	0.0000
2024/06/26	R202	08/05/2025	272.31 Call	Bond Future	1583.4100	1.5834	2598.2500	2.5983	64.092	0.0000	0.0000
2024/06/26	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	R202	07/08/2025		Bond Future	274.4339	274.4339	275.4738	275.4738	0.379	0.0000	0.0000
2024/06/26	R202	07/08/2025	271.60 Call	Bond Future	2833.8900	2.8339	3873.8400	3.8738	36.697	0.0000	0.0000
2024/06/26	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	R209	01/08/2024		Bond Future	11.3822	69.4935	11.3235	69.7799	0.516	0.0000	0.0000
2024/06/26	R209	01/08/2024	11.79 Call	Bond Future	2344.7200	2.3447	2556.8500	2.5569	9.047	0.0000	0.0000
2024/06/26	R209	01/08/2024	11.79 Put	Bond Future	399.5400	0.3995	325.2600	0.3253	18.591	0.0000	0.0000
2024/06/26	R209	01/08/2024	11.80 Call	Bond Future	2381.0900	2.3811	2594.7000	2.5947	8.971	0.0000	0.0000
2024/06/26	R209	01/08/2024	11.80 Put	Bond Future	389.1800	0.3892	316.3800	0.3164	18.706	0.0000	0.0000
2024/06/26	R209	01/08/2024	11.78 Call	Bond Future	2308.6200	2.3086	2519.2400	2.5192	9.123	0.0000	0.0000
2024/06/26	R209	01/08/2024	11.78 Put	Bond Future	410.2100	0.4102	334.4200	0.3344	18.476	0.0000	0.0000
2024/06/26	R209	07/11/2024		Bond Future	11.4765	67.9696	11.4154	68.2630	0.532	0.0000	0.0000
2024/06/26	R209	07/11/2024	12.22 Call	Bond Future	4338.2300	4.3382	4553.0700	4.5531	4.952	0.0000	0.0000
2024/06/26	R209	07/11/2024	12.22 Put	Bond Future	900.6400	0.9006	822.1000	0.8221	8.720	0.0000	0.0000
2024/06/26	R209	07/11/2024	12.23 Call	Bond Future	4372.3200	4.3723	4587.8800	4.5879	4.930	0.0000	0.0000
2024/06/26	R209	07/11/2024	12.23 Put	Bond Future	890.1500	0.8902	812.3300	0.8123	8.742	0.0000	0.0000
2024/06/26	R209	07/11/2024	12.21 Call	Bond Future	4304.0800	4.3041	4518.1900	4.5182	4.975	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	
2024/06/26	R209	07/11/2024	12.21 Put	Bond Future	911.1200	0.9111	831.8500	0.8319	8.700	0.0000	0.0000
2024/06/26	R209	06/02/2025		Bond Future	11.5691	69.4534	11.5057	69.7537	0.548	0.0000	0.0000
2024/06/26	R209	06/02/2025	12.44 Call	Bond Future	5285.8200	5.2858	5500.0200	5.5000	4.052	0.0000	0.0000
2024/06/26	R209	06/02/2025	12.44 Put	Bond Future	1340.3200	1.3403	1254.2700	1.2543	6.420	0.0000	0.0000
2024/06/26	R209	08/05/2025		Bond Future	11.6668	67.8062	11.6009	68.1135	0.565	0.0000	0.0000
2024/06/26	R209	08/05/2025	11.89 Call	Bond Future	3881.4900	3.8815	4054.6200	4.0546	4.460	0.0000	0.0000
2024/06/26	R209	08/05/2025	11.89 Put	Bond Future	2855.1100	2.8551	2720.9300	2.7209	4.700	0.0000	0.0000
2024/06/26	R209	07/08/2025		Bond Future	11.7756	69.2453	11.7070	69.5600	0.583	0.0000	0.0000
2024/06/26	R209	07/08/2025	12.68 Call	Bond Future	6278.8700	6.2789	6490.4500	6.4905	3.370	0.0000	0.0000
2024/06/26	R209	07/08/2025	12.68 Put	Bond Future	2311.8200	2.3118	2208.7700	2.2088	4.458	0.0000	0.0000
2024/06/26	R210	01/08/2024		Bond Future	239.7909	239.7909	239.8122	239.8122	0.009	0.0000	0.0000
2024/06/26	R210	07/11/2024		Bond Future	242.1501	242.1501	242.1728	242.1728	0.009	0.0000	0.0000
2024/06/26	R210	06/02/2025		Bond Future	247.4947	247.4947	247.5194	247.5194	0.010	0.0000	0.0000
2024/06/26	R210	06/02/2025	239.61 Call	Bond Future	7884.6600	7.8847	7909.4300	7.9094	0.314	0.0000	0.0000
2024/06/26	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	R210	08/05/2025		Bond Future	249.5153	249.5153	249.5429	249.5429	0.011	0.0000	0.0000
2024/06/26	R210	08/05/2025	248.03 Call	Bond Future	1485.3400	1.4853	1512.9300	1.5129	1.857	0.0000	0.0000
2024/06/26	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	R210	07/08/2025		Bond Future	254.8759	254.8759	254.9068	254.9068	0.012	0.0000	0.0000
2024/06/26	R210	07/08/2025	248.44 Call	Bond Future	6435.8800	6.4359	6466.8200	6.4668	0.481	0.0000	0.0000
2024/06/26	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	R213	01/08/2024		Bond Future	10.2531	87.7417	10.2509	87.7511	0.022	0.0000	0.0000
2024/06/26	R213	01/08/2024	10.87 Call	Bond Future	2816.7800	2.8168	2815.1700	2.8152	0.057	0.0000	0.0000
2024/06/26	R213	01/08/2024	10.87 Put	Bond Future	253.9400	0.2539	242.9300	0.2429	4.336	0.0000	0.0000
2024/06/26	R213	01/08/2024	10.88 Call	Bond Future	2851.7500	2.8518	2850.2800	2.8503	0.052	0.0000	0.0000
2024/06/26	R213	01/08/2024	10.88 Put	Bond Future	248.1700	0.2482	237.3000	0.2373	4.380	0.0000	0.0000
2024/06/26	R213	01/08/2024	10.86 Call	Bond Future	2781.8200	2.7818	2780.0900	2.7801	0.062	0.0000	0.0000
2024/06/26	R213	01/08/2024	10.86 Put	Bond Future	259.7500	0.2598	248.6200	0.2486	4.285	0.0000	0.0000
2024/06/26	R213	07/11/2024	11.22 Call	Bond Future	4150.4900	4.1505	4153.1700	4.1532	0.065	0.0000	0.0000
2024/06/26	R213	07/11/2024	11.22 Put	Bond Future	596.2100	0.5962	588.9500	0.5890	1.218	0.0000	0.0000
2024/06/26	R213	07/11/2024	11.23 Call	Bond Future	4182.0000	4.1820	4184.7300	4.1847	0.065	0.0000	0.0000
2024/06/26	R213	07/11/2024	11.23 Put	Bond Future	588.7900	0.5888	581.5800	0.5816	1.225	0.0000	0.0000
2024/06/26	R213	07/11/2024	11.21 Call	Bond Future	4119.1900	4.1192	4121.8200	4.1218	0.064	0.0000	0.0000
2024/06/26	R213	07/11/2024	11.21 Put	Bond Future	603.8700	0.6039	596.5600	0.5966	1.211	0.0000	0.0000
2024/06/26	R213	07/11/2024		Bond Future	10.3313	86.2425	10.3289	86.2525	0.023	0.0000	0.0000
2024/06/26	R213	06/02/2025		Bond Future	10.4137	88.1257	10.4110	88.1364	0.026	0.0000	0.0000
2024/06/26	R213	06/02/2025	11.35 Call	Bond Future	4574.7400	4.5747	4578.4900	4.5785	0.082	0.0000	0.0000
2024/06/26	R213	06/02/2025	11.35 Put	Bond Future	945.6800	0.9457	938.7200	0.9387	0.736	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	
2024/06/26	R213	08/05/2025		Bond Future	10.4968	86.4793	10.4938	86.4909	0.029	0.0000	0.0000
2024/06/26	R213	08/05/2025	10.52 Call	Bond Future	2652.1600	2.6522	2654.1100	2.6541	0.074	0.0000	0.0000
2024/06/26	R213	08/05/2025	10.52 Put	Bond Future	2562.6500	2.5627	2552.9500	2.5530	0.379	0.0000	0.0000
2024/06/26	R213	07/08/2025		Bond Future	10.5981	88.3163	10.5946	88.3291	0.033	0.0000	0.0000
2024/06/26	R213	07/08/2025	11.66 Call	Bond Future	5431.9500	5.4320	5437.6000	5.4376	0.104	0.0000	0.0000
2024/06/26	R213	07/08/2025	11.66 Put	Bond Future	1582.7600	1.5828	1575.5400	1.5755	0.456	0.0000	0.0000
2024/06/26	R214	01/08/2024	12.17 Call	Bond Future	2420.2900	2.4203	2579.1900	2.5792	6.565	0.0000	0.0000
2024/06/26	R214	01/08/2024	12.17 Put	Bond Future	411.0600	0.4111	350.3700	0.3504	14.764	0.0000	0.0000
2024/06/26	R214	01/08/2024	12.18 Call	Bond Future	2457.6000	2.4576	2617.6700	2.6177	6.513	0.0000	0.0000
2024/06/26	R214	01/08/2024	12.18 Put	Bond Future	400.4300	0.4004	340.9100	0.3409	14.864	0.0000	0.0000
2024/06/26	R214	01/08/2024	12.16 Call	Bond Future	2383.1700	2.3832	2540.8700	2.5409	6.617	0.0000	0.0000
2024/06/26	R214	01/08/2024	12.16 Put	Bond Future	421.9400	0.4219	360.0500	0.3601	14.668	0.0000	0.0000
2024/06/26	R214	01/08/2024		Bond Future	11.7617	64.7991	11.7183	65.0186	0.369	0.0000	0.0000
2024/06/26	R214	07/11/2024		Bond Future	11.8581	63.0151	11.8130	63.2400	0.380	0.0000	0.0000
2024/06/26	R214	07/11/2024	12.61 Call	Bond Future	4506.0500	4.5061	4669.0600	4.6691	3.618	0.0000	0.0000
2024/06/26	R214	07/11/2024	12.61 Put	Bond Future	927.6200	0.9276	865.7200	0.8657	6.673	0.0000	0.0000
2024/06/26	R214	07/11/2024	12.62 Call	Bond Future	4540.8100	4.5408	4704.3800	4.7044	3.602	0.0000	0.0000
2024/06/26	R214	07/11/2024	12.62 Put	Bond Future	916.9500	0.9170	855.6100	0.8556	6.690	0.0000	0.0000
2024/06/26	R214	07/11/2024	12.60 Call	Bond Future	4471.2500	4.4713	4633.7000	4.6337	3.633	0.0000	0.0000
2024/06/26	R214	07/11/2024	12.60 Put	Bond Future	938.2900	0.9383	875.8300	0.8758	6.657	0.0000	0.0000
2024/06/26	R214	06/02/2025		Bond Future	11.9543	64.3909	11.9076	64.6212	0.391	0.0000	0.0000
2024/06/26	R214	06/02/2025	12.71 Call	Bond Future	5089.8200	5.0898	5247.1200	5.2471	3.090	0.0000	0.0000
2024/06/26	R214	06/02/2025	12.71 Put	Bond Future	1539.5300	1.5395	1466.5800	1.4666	4.738	0.0000	0.0000
2024/06/26	R214	06/02/2025	13.63 Call	Bond Future	8191.9400	8.1919	8382.5700	8.3826	2.327	0.0000	0.0000
2024/06/26	R214	06/02/2025	13.63 Put	Bond Future	730.3300	0.7303	690.7100	0.6907	5.425	0.0000	0.0000
2024/06/26	R214	06/02/2025	12.25 Put	Bond Future	2236.4900	2.2365	2139.5600	2.1396	4.334	0.0000	0.0000
2024/06/26	R214	06/02/2025	12.25 Call	Bond Future	3664.4000	3.6644	3797.7200	3.7977	3.638	0.0000	0.0000
2024/06/26	R214	06/02/2025	11.75 Put	Bond Future	3335.5100	3.3355	3207.4000	3.2074	3.841	0.0000	0.0000
2024/06/26	R214	06/02/2025	11.75 Call	Bond Future	2318.8700	2.3189	2421.0100	2.4210	4.405	0.0000	0.0000
2024/06/26	R214	08/05/2025		Bond Future	12.0491	62.4826	12.0007	62.7184	0.402	0.0000	0.0000
2024/06/26	R214	08/05/2025	12.40 Call	Bond Future	4413.7400	4.4137	4551.6600	4.5517	3.125	0.0000	0.0000
2024/06/26	R214	08/05/2025	12.40 Put	Bond Future	2745.5000	2.7455	2647.6200	2.6476	3.565	0.0000	0.0000
2024/06/26	R214	07/08/2025		Bond Future	12.1545	63.8090	12.1042	64.0505	0.414	0.0000	0.0000
2024/06/26	R214	07/08/2025	12.97 Call	Bond Future	6280.3300	6.2803	6438.5000	6.4385	2.518	0.0000	0.0000
2024/06/26	R214	07/08/2025	12.97 Put	Bond Future	2558.3800	2.5584	2475.0000	2.4750	3.259	0.0000	0.0000
2024/06/26	R248	01/08/2024		Bond Future	11.8628	79.2645	11.8091	79.5981	0.452	0.0000	0.0000
2024/06/26	R248	01/08/2024	12.31 Call	Bond Future	3159.6700	3.1597	3410.1800	3.4102	7.928	0.0000	0.0000
2024/06/26	R248	01/08/2024	12.31 Put	Bond Future	475.7600	0.4758	392.6900	0.3927	17.460	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	
2024/06/26	R248	01/08/2024	12.32 Call	Bond Future	3205.6700	3.2057	3457.8000	3.4578	7.865	0.0000	0.0000
2024/06/26	R248	01/08/2024	12.32 Put	Bond Future	463.6600	0.4637	382.2100	0.3822	17.567	0.0000	0.0000
2024/06/26	R248	01/08/2024	12.30 Call	Bond Future	3113.8700	3.1139	3362.7200	3.3627	7.992	0.0000	0.0000
2024/06/26	R248	01/08/2024	12.30 Put	Bond Future	488.1400	0.4881	403.4100	0.4034	17.358	0.0000	0.0000
2024/06/26	R248	07/11/2024		Bond Future	11.9618	76.6758	11.9061	77.0174	0.466	0.0000	0.0000
2024/06/26	R248	07/11/2024	12.79 Call	Bond Future	5859.2300	5.8592	6113.7700	6.1138	4.344	0.0000	0.0000
2024/06/26	R248	07/11/2024	12.79 Put	Bond Future	1086.4400	1.0864	999.3600	0.9994	8.015	0.0000	0.0000
2024/06/26	R248	07/11/2024	12.80 Call	Bond Future	5901.4800	5.9015	6156.8000	6.1568	4.326	0.0000	0.0000
2024/06/26	R248	07/11/2024	12.80 Put	Bond Future	1074.3400	1.0743	988.0400	0.9880	8.033	0.0000	0.0000
2024/06/26	R248	07/11/2024	12.78 Call	Bond Future	5817.0300	5.8170	6070.7900	6.0708	4.362	0.0000	0.0000
2024/06/26	R248	07/11/2024	12.78 Put	Bond Future	1098.6700	1.0987	1010.8100	1.0108	7.997	0.0000	0.0000
2024/06/26	R248	06/02/2025		Bond Future	12.0606	78.3498	12.0027	78.6994	0.480	0.0000	0.0000
2024/06/26	R248	06/02/2025	12.71 Call	Bond Future	5764.4000	5.7644	5997.9800	5.9980	4.052	0.0000	0.0000
2024/06/26	R248	06/02/2025	12.71 Put	Bond Future	2030.9800	2.0310	1914.9300	1.9149	5.714	0.0000	0.0000
2024/06/26	R248	08/05/2025		Bond Future	12.1578	75.5996	12.0977	75.9574	0.494	0.0000	0.0000
2024/06/26	R248	08/05/2025	12.60 Call	Bond Future	5684.3200	5.6843	5902.2700	5.9023	3.834	0.0000	0.0000
2024/06/26	R248	08/05/2025	12.60 Put	Bond Future	3141.2600	3.1413	3001.3700	3.0014	4.453	0.0000	0.0000
2024/06/26	R248	07/08/2025		Bond Future	12.2658	77.2039	12.2033	77.5703	0.510	0.0000	0.0000
2024/06/26	R248	07/08/2025	13.21 Call	Bond Future	7955.0900	7.9551	8204.7100	8.2047	3.138	0.0000	0.0000
2024/06/26	R248	07/08/2025	13.21 Put	Bond Future	2785.1500	2.7852	2668.4100	2.6684	4.192	0.0000	0.0000
2024/06/26	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/26	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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