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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/07/2024 TO 02/07/2024

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
2024/07/02	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/02	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/02	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/02	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/02	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/02	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/02	2025	01/08/2024		Bond Future	181.7056	181.7056	181.5814	0.068	0.0000	0.0000
2024/07/02	2025	07/11/2024		Bond Future	186.0107	186.0107	185.8838	0.068	0.0000	0.0000
2024/07/02	2029	01/08/2024		Bond Future	131.3835	131.3835	131.3221	0.047	0.0000	0.0000
2024/07/02	2029	07/11/2024		Bond Future	133.0945	133.0945	133.0318	0.047	0.0000	0.0000
2024/07/02	2029	06/02/2025		Bond Future	136.0040	136.0040	135.9403	0.047	0.0000	0.0000
2024/07/02	2029	06/02/2025	132.40 Call	Bond Future	3603.9600	3.6040	3540.3000	1.766	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
2024/07/02	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/07/02	2029	08/05/2025		Bond Future	137.5213	137.5213	137.4569	137.4569	0.047	0.0000
2024/07/02	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/07/02	2029	08/05/2025	137.85 Put	Bond Future	328.7000	0.3287	393.1300	0.3931	19.601	0.0000
2024/07/02	2029	07/08/2025		Bond Future	140.4515	140.4515	140.3863	140.3863	0.046	0.0000
2024/07/02	2029	07/08/2025	137.41 Call	Bond Future	3041.5100	3.0415	2976.2600	2.9763	2.145	0.0000
2024/07/02	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/07/02	2030	01/08/2024	10.21 Put	Bond Future	360.4000	0.3604	383.8800	0.3839	6.515	0.0000
2024/07/02	2030	01/08/2024	10.21 Call	Bond Future	1458.2400	1.4582	1364.1900	1.3642	6.450	0.0000
2024/07/02	2030	01/08/2024	10.71 Put	Bond Future	79.6600	0.0797	83.8800	0.0839	5.298	0.0000
2024/07/02	2030	01/08/2024	10.71 Call	Bond Future	3093.8000	3.0938	2980.4900	2.9805	3.662	0.0000
2024/07/02	2030	01/08/2024	11.31 Call	Bond Future	5258.2500	5.2583	5140.9200	5.1409	2.231	0.0000
2024/07/02	2030	01/08/2024	11.31 Put	Bond Future	10.4100	0.0104	10.6100	0.0106	1.921	0.0000
2024/07/02	2030	01/08/2024		Bond Future	9.9294	92.1173	9.9593	91.9998	0.301	0.0000
2024/07/02	2030	01/08/2024	10.38 Call	Bond Future	1976.4300	1.9764	1872.8600	1.8729	5.240	0.0000
2024/07/02	2030	01/08/2024	10.38 Put	Bond Future	221.3500	0.2214	235.3100	0.2353	6.307	0.0000
2024/07/02	2030	01/08/2024	10.39 Call	Bond Future	2008.4600	2.0085	1904.4400	1.9044	5.179	0.0000
2024/07/02	2030	01/08/2024	10.39 Put	Bond Future	214.9000	0.2149	228.4100	0.2284	6.287	0.0000
2024/07/02	2030	01/08/2024	10.37 Call	Bond Future	1944.4800	1.9445	1841.3700	1.8414	5.303	0.0000
2024/07/02	2030	01/08/2024	10.37 Put	Bond Future	227.8900	0.2279	242.3100	0.2423	6.328	0.0000
2024/07/02	2030	07/11/2024		Bond Future	9.9953	94.2754	10.0270	94.1552	0.317	0.0000
2024/07/02	2030	07/11/2024	10.75 Call	Bond Future	3387.7500	3.3878	3291.5500	3.2916	2.840	0.0000
2024/07/02	2030	07/11/2024	10.75 Put	Bond Future	579.7700	0.5798	603.7300	0.6037	4.133	0.0000
2024/07/02	2030	07/11/2024	10.76 Call	Bond Future	3416.5400	3.4165	3320.0400	3.3200	2.824	0.0000
2024/07/02	2030	07/11/2024	10.76 Put	Bond Future	572.0800	0.5721	595.7400	0.5957	4.136	0.0000
2024/07/02	2030	07/11/2024	10.74 Call	Bond Future	3359.0300	3.3590	3263.1200	3.2631	2.855	0.0000
2024/07/02	2030	07/11/2024	10.74 Put	Bond Future	587.5600	0.5876	611.8100	0.6118	4.127	0.0000
2024/07/02	2030	07/11/2024	10.21 Put	Bond Future	1168.8700	1.1689	1212.8400	1.2128	3.762	0.0000
2024/07/02	2030	07/11/2024	10.21 Call	Bond Future	1978.7700	1.9788	1902.5800	1.9026	3.850	0.0000
2024/07/02	2030	07/11/2024	10.71 Put	Bond Future	611.6700	0.6117	636.8300	0.6368	4.113	0.0000
2024/07/02	2030	07/11/2024	10.71 Call	Bond Future	3273.5100	3.2735	3178.5100	3.1785	2.902	0.0000
2024/07/02	2030	07/11/2024	11.91 Call	Bond Future	7035.8600	7.0359	6920.6400	6.9206	1.638	0.0000
2024/07/02	2030	07/11/2024	11.91 Put	Bond Future	115.9900	0.1160	120.9300	0.1209	4.259	0.0000
2024/07/02	2030	06/02/2025		Bond Future	10.0681	92.3035	10.1018	92.1810	0.334	0.0000
2024/07/02	2030	06/02/2025	10.68 Call	Bond Future	3277.7600	3.2778	3190.8600	3.1909	2.651	0.0000
2024/07/02	2030	06/02/2025	10.68 Put	Bond Future	1080.3200	1.0803	1115.8800	1.1159	3.292	0.0000
2024/07/02	2030	08/05/2025	11.86 Call	Bond Future	6367.8600	6.3679	6262.7900	6.2628	1.650	0.0000
2024/07/02	2030	08/05/2025	11.86 Put	Bond Future	662.2900	0.6623	682.0200	0.6820	2.979	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	
2024/07/02	2030	08/05/2025	10.31 Put	Bond Future	2014.8400	2.0148	2068.1400	2.0681	2.645	0.0000	0.0000
2024/07/02	2030	08/05/2025	10.31 Call	Bond Future	2530.6800	2.5307	2459.1800	2.4592	2.825	0.0000	0.0000
2024/07/02	2030	08/05/2025		Bond Future	10.1619	94.2828	10.1976	94.1580	0.352	0.0000	0.0000
2024/07/02	2030	08/05/2025	9.93 Call	Bond Future	1818.6100	1.8186	1759.1700	1.7592	3.268	0.0000	0.0000
2024/07/02	2030	08/05/2025	9.93 Put	Bond Future	2633.3600	2.6334	2698.7200	2.6987	2.482	0.0000	0.0000
2024/07/02	2030	08/05/2025	12.28 Call	Bond Future	7535.9600	7.5360	7425.8700	7.4259	1.461	0.0000	0.0000
2024/07/02	2030	08/05/2025	12.28 Put	Bond Future	487.2400	0.4872	501.9500	0.5020	3.019	0.0000	0.0000
2024/07/02	2030	08/05/2025	10.69 Put	Bond Future	1534.7800	1.5348	1577.3300	1.5773	2.772	0.0000	0.0000
2024/07/02	2030	08/05/2025	10.69 Call	Bond Future	3357.8000	3.3578	3275.5500	3.2756	2.450	0.0000	0.0000
2024/07/02	2030	07/08/2025	12.12 Call	Bond Future	6696.9900	6.6970	6591.9500	6.5920	1.568	0.0000	0.0000
2024/07/02	2030	07/08/2025	12.12 Put	Bond Future	795.3100	0.7953	817.3300	0.8173	2.769	0.0000	0.0000
2024/07/02	2030	07/08/2025	10.48 Put	Bond Future	2139.4700	2.1395	2193.2600	2.1933	2.514	0.0000	0.0000
2024/07/02	2030	07/08/2025	10.48 Call	Bond Future	2812.6100	2.8126	2739.3400	2.7393	2.605	0.0000	0.0000
2024/07/02	2030	07/08/2025		Bond Future	10.2773	92.2574	10.3154	92.1304	0.371	0.0000	0.0000
2024/07/02	2030	07/08/2025	11.11 Call	Bond Future	4182.4600	4.1825	4094.1000	4.0941	2.113	0.0000	0.0000
2024/07/02	2030	07/08/2025	11.11 Put	Bond Future	1455.6100	1.4556	1494.3100	1.4943	2.659	0.0000	0.0000
2024/07/02	2032	01/08/2024	11.11 Put	Bond Future	353.1200	0.3531	388.0200	0.3880	9.883	0.0000	0.0000
2024/07/02	2032	01/08/2024	11.11 Call	Bond Future	2419.1300	2.4191	2242.8500	2.2429	7.287	0.0000	0.0000
2024/07/02	2032	01/08/2024	11.61 Put	Bond Future	101.8800	0.1019	110.8300	0.1108	8.785	0.0000	0.0000
2024/07/02	2032	01/08/2024	11.61 Call	Bond Future	4418.3700	4.4184	4216.1400	4.2161	4.577	0.0000	0.0000
2024/07/02	2032	01/08/2024	12.31 Call	Bond Future	7356.2800	7.3563	7146.0100	7.1460	2.858	0.0000	0.0000
2024/07/02	2032	01/08/2024	12.31 Put	Bond Future	16.3500	0.0164	17.2600	0.0173	5.566	0.0000	0.0000
2024/07/02	2032	01/08/2024	12.54 Call	Bond Future	8310.7300	8.3107	8099.9200	8.0999	2.537	0.0000	0.0000
2024/07/02	2032	01/08/2024	12.54 Put	Bond Future	8.6100	0.0086	8.9800	0.0090	4.297	0.0000	0.0000
2024/07/02	2032	01/08/2024	11.66 Call	Bond Future	4626.7200	4.6267	4423.2600	4.4233	4.397	0.0000	0.0000
2024/07/02	2032	01/08/2024	11.66 Put	Bond Future	89.4200	0.0894	97.1400	0.0971	8.633	0.0000	0.0000
2024/07/02	2032	01/08/2024	11.50 Put	Bond Future	135.6300	0.1356	147.9800	0.1480	9.106	0.0000	0.0000
2024/07/02	2032	01/08/2024	11.50 Call	Bond Future	3963.6500	3.9637	3764.8200	3.7648	5.016	0.0000	0.0000
2024/07/02	2032	01/08/2024	10.95 Call	Bond Future	1845.2400	1.8452	1685.1600	1.6852	8.675	0.0000	0.0000
2024/07/02	2032	01/08/2024	10.95 Put	Bond Future	515.9400	0.5159	567.0400	0.5670	9.904	0.0000	0.0000
2024/07/02	2032	01/08/2024	11.14 Call	Bond Future	2531.6100	2.5316	2352.8200	2.3528	7.062	0.0000	0.0000
2024/07/02	2032	01/08/2024	11.14 Put	Bond Future	328.3700	0.3284	360.7600	0.3608	9.864	0.0000	0.0000
2024/07/02	2032	01/08/2024	11.15 Call	Bond Future	2569.4900	2.5695	2389.8900	2.3899	6.990	0.0000	0.0000
2024/07/02	2032	01/08/2024	11.15 Put	Bond Future	320.5700	0.3206	352.1500	0.3522	9.851	0.0000	0.0000
2024/07/02	2032	01/08/2024	11.13 Call	Bond Future	2493.9600	2.4940	2315.9900	2.3160	7.136	0.0000	0.0000
2024/07/02	2032	01/08/2024	11.13 Put	Bond Future	336.4300	0.3364	369.6400	0.3696	9.871	0.0000	0.0000
2024/07/02	2032	01/08/2024		Bond Future	10.6657	90.4419	10.7105	90.2307	0.420	0.0000	0.0000
2024/07/02	2032	07/11/2024	11.48 Call	Bond Future	4007.3100	4.0073	3840.1400	3.8401	4.172	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	
2024/07/02	2032	07/11/2024	11.48 Put	Bond Future	774.3300	0.7743	823.1700	0.8232	6.307	0.0000	0.0000
2024/07/02	2032	07/11/2024	11.49 Call	Bond Future	4041.2500	4.0413	3873.5300	3.8735	4.150	0.0000	0.0000
2024/07/02	2032	07/11/2024	11.49 Put	Bond Future	764.5200	0.7645	812.8100	0.8128	6.316	0.0000	0.0000
2024/07/02	2032	07/11/2024	11.47 Call	Bond Future	3973.4500	3.9735	3806.8300	3.8068	4.193	0.0000	0.0000
2024/07/02	2032	07/11/2024	11.47 Put	Bond Future	784.2600	0.7843	833.6500	0.8337	6.298	0.0000	0.0000
2024/07/02	2032	07/11/2024		Bond Future	10.7591	88.3934	10.8062	88.1774	0.438	0.0000	0.0000
2024/07/02	2032	07/11/2024	11.11 Put	Bond Future	1230.9800	1.2310	1303.4400	1.3034	5.886	0.0000	0.0000
2024/07/02	2032	07/11/2024	11.11 Call	Bond Future	2824.1200	2.8241	2680.5700	2.6806	5.083	0.0000	0.0000
2024/07/02	2032	07/11/2024	11.61 Put	Bond Future	655.3400	0.6553	697.4400	0.6974	6.424	0.0000	0.0000
2024/07/02	2032	07/11/2024	11.61 Call	Bond Future	4454.8900	4.4549	4280.9800	4.2810	3.904	0.0000	0.0000
2024/07/02	2032	07/11/2024	12.95 Call	Bond Future	9461.6400	9.4616	9252.7900	9.2528	2.207	0.0000	0.0000
2024/07/02	2032	07/11/2024	12.95 Put	Bond Future	99.3300	0.0993	106.4900	0.1065	7.208	0.0000	0.0000
2024/07/02	2032	07/11/2024	13.36 Call	Bond Future	11012.0300	11.0120	10799.4100	10.7994	1.931	0.0000	0.0000
2024/07/02	2032	07/11/2024	13.36 Put	Bond Future	44.1000	0.0441	47.4900	0.0475	7.687	0.0000	0.0000
2024/07/02	2032	07/11/2024	11.64 Put	Bond Future	630.4000	0.6304	671.0700	0.6711	6.451	0.0000	0.0000
2024/07/02	2032	07/11/2024	11.64 Call	Bond Future	4560.0000	4.5600	4384.6600	4.3847	3.845	0.0000	0.0000
2024/07/02	2032	06/02/2025		Bond Future	10.8562	90.3042	10.9056	90.0838	0.455	0.0000	0.0000
2024/07/02	2032	06/02/2025	11.72 Call	Bond Future	4908.7200	4.9087	4744.0800	4.7441	3.354	0.0000	0.0000
2024/07/02	2032	06/02/2025	11.72 Put	Bond Future	1152.3400	1.1523	1208.1000	1.2081	4.839	0.0000	0.0000
2024/07/02	2032	08/05/2025		Bond Future	10.9630	88.0742	11.0148	87.8494	0.473	0.0000	0.0000
2024/07/02	2032	08/05/2025	10.91 Call	Bond Future	2862.6300	2.8626	2745.7500	2.7458	4.083	0.0000	0.0000
2024/07/02	2032	08/05/2025	10.91 Put	Bond Future	3093.2300	3.0932	3201.2000	3.2012	3.491	0.0000	0.0000
2024/07/02	2032	07/08/2025		Bond Future	11.0846	89.9276	11.1390	89.6983	0.491	0.0000	0.0000
2024/07/02	2032	07/08/2025	12.01 Call	Bond Future	5789.9600	5.7900	5630.4600	5.6305	2.755	0.0000	0.0000
2024/07/02	2032	07/08/2025	12.01 Put	Bond Future	1993.7500	1.9938	2063.5000	2.0635	3.498	0.0000	0.0000
2024/07/02	2033	01/08/2024		Bond Future	124.0661	124.0661	123.7790	123.7790	0.231	0.0000	0.0000
2024/07/02	2033	07/11/2024		Bond Future	125.5052	125.5052	125.2116	125.2116	0.234	0.0000	0.0000
2024/07/02	2033	06/02/2025		Bond Future	128.2489	128.2489	127.9493	127.9493	0.234	0.0000	0.0000
2024/07/02	2033	06/02/2025	124.94 Call	Bond Future	3308.8700	3.3089	3009.2500	3.0093	9.055	0.0000	0.0000
2024/07/02	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	2033	08/05/2025		Bond Future	129.4973	129.4973	129.1919	129.1919	0.236	0.0000	0.0000
2024/07/02	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	2033	08/05/2025	130.62 Put	Bond Future	1122.6600	1.1227	1428.1100	1.4281	27.208	0.0000	0.0000
2024/07/02	2033	07/08/2025		Bond Future	132.2568	132.2568	131.9453	131.9453	0.236	0.0000	0.0000
2024/07/02	2033	07/08/2025	128.65 Call	Bond Future	3606.7700	3.6068	3295.2800	3.2953	8.636	0.0000	0.0000
2024/07/02	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	2037	01/08/2024	13.82 Call	Bond Future	10428.8600	10.4289	10130.6600	10.1307	2.859	0.0000	0.0000
2024/07/02	2037	01/08/2024	13.82 Put	Bond Future	0.7200	0.0007	0.8000	0.0008	11.111	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	
2024/07/02	2037	01/08/2024	13.17 Call	Bond Future	7446.2000	7.4462	7149.3400	7.1493	3.987	0.0000	0.0000
2024/07/02	2037	01/08/2024	13.17 Put	Bond Future	9.5000	0.0095	10.9200	0.0109	14.947	0.0000	0.0000
2024/07/02	2037	01/08/2024		Bond Future	11.7132	79.3266	11.7678	79.0283	0.466	0.0000	0.0000
2024/07/02	2037	01/08/2024	12.10 Call	Bond Future	2465.2100	2.4652	2224.2800	2.2243	9.773	0.0000	0.0000
2024/07/02	2037	01/08/2024	12.10 Put	Bond Future	385.3000	0.3853	442.6500	0.4427	14.885	0.0000	0.0000
2024/07/02	2037	01/08/2024	12.11 Call	Bond Future	2506.7100	2.5067	2264.2800	2.2643	9.671	0.0000	0.0000
2024/07/02	2037	01/08/2024	12.11 Put	Bond Future	374.0800	0.3741	429.9300	0.4299	14.930	0.0000	0.0000
2024/07/02	2037	01/08/2024	12.09 Call	Bond Future	2423.9500	2.4240	2184.5500	2.1846	9.876	0.0000	0.0000
2024/07/02	2037	01/08/2024	12.09 Put	Bond Future	396.8100	0.3968	455.6900	0.4557	14.838	0.0000	0.0000
2024/07/02	2037	07/11/2024		Bond Future	11.8209	81.1850	11.8777	80.8798	0.481	0.0000	0.0000
2024/07/02	2037	07/11/2024	12.58 Call	Bond Future	4902.2000	4.9022	4667.0100	4.6670	4.798	0.0000	0.0000
2024/07/02	2037	07/11/2024	12.58 Put	Bond Future	960.4700	0.9605	1030.4500	1.0305	7.286	0.0000	0.0000
2024/07/02	2037	07/11/2024	12.59 Call	Bond Future	4940.9300	4.9409	4705.0100	4.7050	4.775	0.0000	0.0000
2024/07/02	2037	07/11/2024	12.59 Put	Bond Future	949.1900	0.9492	1018.4400	1.0184	7.296	0.0000	0.0000
2024/07/02	2037	07/11/2024	12.57 Call	Bond Future	4863.4100	4.8634	4628.9400	4.6289	4.821	0.0000	0.0000
2024/07/02	2037	07/11/2024	12.57 Put	Bond Future	971.7300	0.9717	1042.4300	1.0424	7.276	0.0000	0.0000
2024/07/02	2037	06/02/2025		Bond Future	11.9307	78.6793	11.9897	78.3678	0.495	0.0000	0.0000
2024/07/02	2037	06/02/2025	12.76 Call	Bond Future	5771.0700	5.7711	5543.2700	5.5433	3.947	0.0000	0.0000
2024/07/02	2037	06/02/2025	12.76 Put	Bond Future	1552.5000	1.5525	1636.1900	1.6362	5.391	0.0000	0.0000
2024/07/02	2037	08/05/2025		Bond Future	12.0530	80.3658	12.1144	80.0478	0.509	0.0000	0.0000
2024/07/02	2037	08/05/2025	12.25 Call	Bond Future	4287.7900	4.2878	4103.8900	4.1039	4.289	0.0000	0.0000
2024/07/02	2037	08/05/2025	12.25 Put	Bond Future	3273.8000	3.2738	3407.8300	3.4078	4.094	0.0000	0.0000
2024/07/02	2037	08/05/2025	13.35 Put	Bond Future	1600.9600	1.6010	1674.3100	1.6743	4.582	0.0000	0.0000
2024/07/02	2037	08/05/2025	13.35 Call	Bond Future	7944.6600	7.9447	7700.0800	7.7001	3.079	0.0000	0.0000
2024/07/02	2037	08/05/2025	12.55 Put	Bond Future	2692.0600	2.6921	2806.6700	2.8067	4.257	0.0000	0.0000
2024/07/02	2037	08/05/2025	12.55 Call	Bond Future	5214.5400	5.2145	5011.2200	5.0112	3.899	0.0000	0.0000
2024/07/02	2037	08/05/2025	13.30 Put	Bond Future	1653.5000	1.6535	1728.9900	1.7290	4.565	0.0000	0.0000
2024/07/02	2037	08/05/2025	13.30 Call	Bond Future	7766.6400	7.7666	7524.2000	7.5242	3.122	0.0000	0.0000
2024/07/02	2037	07/08/2025		Bond Future	12.1893	77.7957	12.2532	77.4714	0.524	0.0000	0.0000
2024/07/02	2037	07/08/2025	13.01 Call	Bond Future	6736.0700	6.7361	6515.8300	6.5158	3.270	0.0000	0.0000
2024/07/02	2037	07/08/2025	13.01 Put	Bond Future	2712.8900	2.7129	2816.9900	2.8170	3.837	0.0000	0.0000
2024/07/02	2038	01/08/2024		Bond Future	133.3221	133.3221	133.4685	133.4685	0.110	0.0000	0.0000
2024/07/02	2038	07/11/2024		Bond Future	136.4808	136.4808	136.6309	136.6309	0.110	0.0000	0.0000
2024/07/02	2038	06/02/2025		Bond Future	137.3459	137.3459	137.4998	137.4998	0.112	0.0000	0.0000
2024/07/02	2038	06/02/2025	135.23 Call	Bond Future	2115.9400	2.1159	2269.8300	2.2698	7.273	0.0000	0.0000
2024/07/02	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	2038	08/05/2025		Bond Future	140.3247	140.3247	140.4825	140.4825	0.112	0.0000	0.0000
2024/07/02	2038	08/05/2025	139.68 Call	Bond Future	644.7000	0.6447	802.5100	0.8025	24.478	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
2024/07/02	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/07/02	2038	07/08/2025		Bond Future	141.1515	141.1515	141.3128	141.3128	0.114	0.0000
2024/07/02	2038	07/08/2025	139.56 Call	Bond Future	1591.5400	1.5915	1752.7600	1.7528	10.130	0.0000
2024/07/02	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/07/02	2040	01/08/2024	12.28 Put	Bond Future	480.8900	0.4809	551.3800	0.5514	14.658	0.0000
2024/07/02	2040	01/08/2024	12.28 Call	Bond Future	2384.9200	2.3849	2136.9800	2.1370	10.396	0.0000
2024/07/02	2040	01/08/2024	12.88 Call	Bond Future	5247.7200	5.2477	4940.6400	4.9406	5.852	0.0000
2024/07/02	2040	01/08/2024	12.88 Put	Bond Future	70.4300	0.0704	81.7800	0.0818	16.115	0.0000
2024/07/02	2040	01/08/2024	13.48 Call	Bond Future	8246.8600	8.2469	7929.5700	7.9296	3.847	0.0000
2024/07/02	2040	01/08/2024	13.48 Put	Bond Future	7.8400	0.0078	8.9800	0.0090	14.541	0.0000
2024/07/02	2040	01/08/2024	12.95 Put	Bond Future	55.1500	0.0552	64.0000	0.0640	16.047	0.0000
2024/07/02	2040	01/08/2024	12.95 Call	Bond Future	5600.2200	5.6002	5290.6400	5.2906	5.528	0.0000
2024/07/02	2040	01/08/2024		Bond Future	11.9488	79.5561	12.0033	79.2376	0.456	0.0000
2024/07/02	2040	01/08/2024	12.33 Call	Bond Future	2601.0900	2.6011	2344.6400	2.3446	9.859	0.0000
2024/07/02	2040	01/08/2024	12.33 Put	Bond Future	415.7900	0.4158	477.7700	0.4778	14.907	0.0000
2024/07/02	2040	01/08/2024	12.34 Call	Bond Future	2645.1200	2.6451	2387.0600	2.3871	9.756	0.0000
2024/07/02	2040	01/08/2024	12.34 Put	Bond Future	403.7600	0.4038	464.1300	0.4641	14.952	0.0000
2024/07/02	2040	01/08/2024	12.32 Call	Bond Future	2557.3700	2.5574	2302.5600	2.3026	9.964	0.0000
2024/07/02	2040	01/08/2024	12.32 Put	Bond Future	428.2000	0.4282	491.8200	0.4918	14.858	0.0000
2024/07/02	2040	07/11/2024	12.85 Call	Bond Future	5354.2100	5.3542	5100.5200	5.1005	4.738	0.0000
2024/07/02	2040	07/11/2024	12.85 Put	Bond Future	985.2700	0.9853	1057.2700	1.0573	7.308	0.0000
2024/07/02	2040	07/11/2024	12.86 Call	Bond Future	5395.5700	5.3956	5141.1400	5.1411	4.716	0.0000
2024/07/02	2040	07/11/2024	12.86 Put	Bond Future	973.8800	0.9739	1045.1400	1.0451	7.317	0.0000
2024/07/02	2040	07/11/2024	12.84 Call	Bond Future	5313.0700	5.3131	5060.1300	5.0601	4.761	0.0000
2024/07/02	2040	07/11/2024	12.84 Put	Bond Future	996.9400	0.9969	1069.6900	1.0697	7.297	0.0000
2024/07/02	2040	07/11/2024		Bond Future	12.0580	81.4197	12.1147	81.0940	0.470	0.0000
2024/07/02	2040	07/11/2024	12.10 Put	Bond Future	2322.7900	2.3228	2469.6300	2.4696	6.322	0.0000
2024/07/02	2040	07/11/2024	12.10 Call	Bond Future	2564.2800	2.5643	2385.4300	2.3854	6.975	0.0000
2024/07/02	2040	07/11/2024	12.60 Call	Bond Future	4348.1900	4.3482	4115.2400	4.1152	5.357	0.0000
2024/07/02	2040	07/11/2024	12.60 Put	Bond Future	1317.0800	1.3171	1409.8200	1.4098	7.041	0.0000
2024/07/02	2040	07/11/2024	13.15 Call	Bond Future	6619.7400	6.6197	6346.4500	6.3465	4.128	0.0000
2024/07/02	2040	07/11/2024	13.15 Put	Bond Future	693.3000	0.6933	745.7000	0.7457	7.558	0.0000
2024/07/02	2040	06/02/2025		Bond Future	12.1688	78.6684	12.2277	78.3359	0.484	0.0000
2024/07/02	2040	06/02/2025	12.95 Call	Bond Future	5887.2600	5.8873	5645.7900	5.6458	4.102	0.0000
2024/07/02	2040	06/02/2025	12.95 Put	Bond Future	1644.2000	1.6442	1735.2300	1.7352	5.536	0.0000
2024/07/02	2040	08/05/2025	12.75 Put	Bond Future	2948.5200	2.9485	3072.8100	3.0728	4.215	0.0000
2024/07/02	2040	08/05/2025	12.75 Call	Bond Future	5443.8400	5.4438	5228.6900	5.2287	3.952	0.0000
2024/07/02	2040	08/05/2025	13.50 Put	Bond Future	1818.0500	1.8181	1900.1900	1.9002	4.518	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	
2024/07/02	2040	08/05/2025	13.50 Call	Bond Future	8132.8800	8.1329	7875.5800	7.8756	3.164	0.0000	0.0000
2024/07/02	2040	08/05/2025	13.43 Put	Bond Future	1901.2200	1.9012	1986.6800	1.9867	4.495	0.0000	0.0000
2024/07/02	2040	08/05/2025	13.43 Call	Bond Future	7872.4100	7.8724	7618.4300	7.6184	3.226	0.0000	0.0000
2024/07/02	2040	08/05/2025		Bond Future	12.2909	80.3546	12.3520	80.0151	0.497	0.0000	0.0000
2024/07/02	2040	08/05/2025	12.63 Call	Bond Future	5044.7500	5.0448	4837.7300	4.8377	4.104	0.0000	0.0000
2024/07/02	2040	08/05/2025	12.63 Put	Bond Future	3189.7100	3.1897	3322.1300	3.3221	4.151	0.0000	0.0000
2024/07/02	2040	07/08/2025		Bond Future	12.4261	77.5333	12.4896	77.1870	0.511	0.0000	0.0000
2024/07/02	2040	07/08/2025	13.29 Call	Bond Future	7350.4400	7.3504	7112.5200	7.1125	3.237	0.0000	0.0000
2024/07/02	2040	07/08/2025	13.29 Put	Bond Future	2839.4100	2.8394	2947.7300	2.9477	3.815	0.0000	0.0000
2024/07/02	2044	01/08/2024	13.00 Call	Bond Future	5526.6400	5.5266	5213.4500	5.2135	5.667	0.0000	0.0000
2024/07/02	2044	01/08/2024	13.00 Put	Bond Future	63.2400	0.0632	73.3200	0.0733	15.939	0.0000	0.0000
2024/07/02	2044	01/08/2024	13.25 Call	Bond Future	6781.0400	6.7810	6461.8600	6.4619	4.707	0.0000	0.0000
2024/07/02	2044	01/08/2024	13.25 Put	Bond Future	26.3300	0.0263	30.4200	0.0304	15.534	0.0000	0.0000
2024/07/02	2044	01/08/2024	12.29 Call	Bond Future	2155.2200	2.1552	1915.7400	1.9157	11.112	0.0000	0.0000
2024/07/02	2044	01/08/2024	12.29 Put	Bond Future	590.2500	0.5903	674.0400	0.6740	14.196	0.0000	0.0000
2024/07/02	2044	01/08/2024	12.30 Call	Bond Future	2196.4000	2.1964	1954.9400	1.9549	10.993	0.0000	0.0000
2024/07/02	2044	01/08/2024	12.30 Put	Bond Future	574.0200	0.5740	655.8300	0.6558	14.252	0.0000	0.0000
2024/07/02	2044	01/08/2024	12.28 Call	Bond Future	2114.3500	2.1144	1876.8800	1.8769	11.231	0.0000	0.0000
2024/07/02	2044	01/08/2024	12.28 Put	Bond Future	606.8500	0.6069	692.6500	0.6927	14.139	0.0000	0.0000
2024/07/02	2044	01/08/2024		Bond Future	12.0222	75.7194	12.0768	75.3962	0.454	0.0000	0.0000
2024/07/02	2044	07/11/2024		Bond Future	12.1269	77.4932	12.1835	77.1626	0.467	0.0000	0.0000
2024/07/02	2044	07/11/2024	12.91 Call	Bond Future	5388.1300	5.3881	5131.4000	5.1314	4.765	0.0000	0.0000
2024/07/02	2044	07/11/2024	12.91 Put	Bond Future	1022.0000	1.0220	1095.9400	1.0959	7.235	0.0000	0.0000
2024/07/02	2044	07/11/2024	12.92 Call	Bond Future	5429.4500	5.4295	5171.9800	5.1720	4.742	0.0000	0.0000
2024/07/02	2044	07/11/2024	12.92 Put	Bond Future	1010.3200	1.0103	1083.5200	1.0835	7.245	0.0000	0.0000
2024/07/02	2044	07/11/2024	12.90 Call	Bond Future	5346.8700	5.3469	5090.9000	5.0909	4.787	0.0000	0.0000
2024/07/02	2044	07/11/2024	12.90 Put	Bond Future	1033.8100	1.0338	1108.5100	1.1085	7.226	0.0000	0.0000
2024/07/02	2044	07/11/2024	12.50 Call	Bond Future	3769.5100	3.7695	3549.5400	3.5495	5.836	0.0000	0.0000
2024/07/02	2044	07/11/2024	12.50 Put	Bond Future	1635.0800	1.6351	1745.7800	1.7458	6.770	0.0000	0.0000
2024/07/02	2044	06/02/2025	13.75 Call	Bond Future	8888.5900	8.8886	8604.4300	8.6044	3.197	0.0000	0.0000
2024/07/02	2044	06/02/2025	13.75 Put	Bond Future	918.5100	0.9185	972.0300	0.9720	5.827	0.0000	0.0000
2024/07/02	2044	06/02/2025	12.50 Put	Bond Future	2585.5000	2.5855	2717.6600	2.7177	5.112	0.0000	0.0000
2024/07/02	2044	06/02/2025	12.50 Call	Bond Future	4101.9100	4.1019	3896.3900	3.8964	5.010	0.0000	0.0000
2024/07/02	2044	06/02/2025	12.00 Put	Bond Future	3915.9800	3.9160	4096.3700	4.0964	4.607	0.0000	0.0000
2024/07/02	2044	06/02/2025	12.00 Call	Bond Future	2553.9900	2.5540	2396.7000	2.3967	6.159	0.0000	0.0000
2024/07/02	2044	06/02/2025		Bond Future	12.2326	74.7824	12.2914	74.4447	0.480	0.0000	0.0000
2024/07/02	2044	06/02/2025	13.02 Call	Bond Future	5996.4100	5.9964	5750.6400	5.7506	4.099	0.0000	0.0000
2024/07/02	2044	06/02/2025	13.02 Put	Bond Future	1673.1200	1.6731	1765.0300	1.7650	5.493	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	
2024/07/02	2044	08/05/2025		Bond Future	12.3486	76.3851	12.4095	76.0405	0.493	0.0000	0.0000
2024/07/02	2044	08/05/2025	12.72 Call	Bond Future	5240.0800	5.2401	5027.0600	5.0271	4.065	0.0000	0.0000
2024/07/02	2044	08/05/2025	12.72 Put	Bond Future	3179.8000	3.1798	3311.4100	3.3114	4.139	0.0000	0.0000
2024/07/02	2044	07/08/2025		Bond Future	12.4763	73.6056	12.5396	73.2539	0.507	0.0000	0.0000
2024/07/02	2044	07/08/2025	13.34 Call	Bond Future	7455.9300	7.4559	7213.7300	7.2137	3.248	0.0000	0.0000
2024/07/02	2044	07/08/2025	13.34 Put	Bond Future	2888.3700	2.8884	2997.8000	2.9978	3.789	0.0000	0.0000
2024/07/02	2046	01/08/2024		Bond Future	116.2676	116.2676	116.0049	116.0049	0.226	0.0000	0.0000
2024/07/02	2046	07/11/2024		Bond Future	116.8195	116.8195	116.5505	116.5505	0.230	0.0000	0.0000
2024/07/02	2046	06/02/2025		Bond Future	119.3731	119.3731	119.0985	119.0985	0.230	0.0000	0.0000
2024/07/02	2046	06/02/2025	114.01 Call	Bond Future	5363.0500	5.3631	5088.5300	5.0885	5.119	0.0000	0.0000
2024/07/02	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	2046	08/05/2025		Bond Future	119.7101	119.7101	119.4303	119.4303	0.234	0.0000	0.0000
2024/07/02	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	2046	08/05/2025	121.97 Put	Bond Future	2259.8600	2.2599	2539.7100	2.5397	12.384	0.0000	0.0000
2024/07/02	2046	07/08/2025		Bond Future	122.2595	122.2595	121.9742	121.9742	0.233	0.0000	0.0000
2024/07/02	2046	07/08/2025	118.69 Call	Bond Future	3569.4600	3.5695	3284.1600	3.2842	7.993	0.0000	0.0000
2024/07/02	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	2050	01/08/2024		Bond Future	115.1861	115.1861	115.0873	115.0873	0.086	0.0000	0.0000
2024/07/02	2050	07/11/2024		Bond Future	117.9152	117.9152	117.8143	117.8143	0.086	0.0000	0.0000
2024/07/02	2050	06/02/2025		Bond Future	118.1327	118.1327	118.0299	118.0299	0.087	0.0000	0.0000
2024/07/02	2050	06/02/2025	115.60 Call	Bond Future	2532.6700	2.5327	2429.8900	2.4299	4.058	0.0000	0.0000
2024/07/02	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	2050	08/05/2025		Bond Future	120.6949	120.6949	120.5902	120.5902	0.087	0.0000	0.0000
2024/07/02	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	2050	08/05/2025	121.16 Put	Bond Future	465.1400	0.4651	569.7700	0.5698	22.494	0.0000	0.0000
2024/07/02	2050	07/08/2025		Bond Future	120.8547	120.8547	120.7478	120.7478	0.088	0.0000	0.0000
2024/07/02	2050	07/08/2025	119.89 Call	Bond Future	964.6600	0.9647	857.7800	0.8578	11.080	0.0000	0.0000
2024/07/02	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	AL37	01/08/2024		Index Future	986.7310	986.7310	985.2990	985.2990	0.145	0.0000	0.0000
2024/07/02	AL37	07/11/2024		Index Future	1009.8520	1009.8520	1008.3880	1008.3880	0.145	0.0000	0.0000
2024/07/02	AL37	06/02/2025		Index Future	1031.7000	1031.7000	1030.2070	1030.2070	0.145	0.0000	0.0000
2024/07/02	AL37	08/05/2025		Index Future	1053.8640	1053.8640	1052.3420	1052.3420	0.144	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	
2024/07/02	AL37	07/08/2025		Index Future	1076.1150	1076.1150	1074.5650	1074.5650	0.144	0.0000	0.0000
2024/07/02	AL7T	01/08/2024		Index Future	1162.0090	1162.0090	1158.7840	1158.7840	0.278	0.0000	0.0000
2024/07/02	AL7T	07/11/2024		Index Future	1189.2360	1189.2360	1185.9370	1185.9370	0.277	0.0000	0.0000
2024/07/02	AL7T	06/02/2025		Index Future	1214.9650	1214.9650	1211.5980	1211.5980	0.277	0.0000	0.0000
2024/07/02	AL7T	08/05/2025		Index Future	1241.0650	1241.0650	1237.6300	1237.6300	0.277	0.0000	0.0000
2024/07/02	AL7T	07/08/2025		Index Future	1267.2700	1267.2700	1263.7660	1263.7660	0.276	0.0000	0.0000
2024/07/02	ALBI	01/08/2024		Index Future	1006.4840	1006.4840	1003.7650	1003.7650	0.270	0.0000	0.0000
2024/07/02	ALBI	07/11/2024		Index Future	1030.0680	1030.0680	1027.2860	1027.2860	0.270	0.0000	0.0000
2024/07/02	ALBI	06/02/2025		Index Future	1052.3530	1052.3530	1049.5140	1049.5140	0.270	0.0000	0.0000
2024/07/02	ALBI	08/05/2025		Index Future	1074.9600	1074.9600	1072.0640	1072.0640	0.269	0.0000	0.0000
2024/07/02	ALBI	07/08/2025		Index Future	1097.6580	1097.6580	1094.7030	1094.7030	0.269	0.0000	0.0000
2024/07/02	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/07/02	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	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	
2024/07/02	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/02	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/02	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/07/02	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/02	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/02	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/02	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/02	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/02	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/02	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/02	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/02	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/02	ES33	01/08/2024		Bond Future	12.0962	77.9550	12.1456	77.7339	0.408	0.0000	0.0000
2024/07/02	ES33	07/11/2024		Bond Future	12.2404	75.9993	12.2921	75.7731	0.422	0.0000	0.0000
2024/07/02	ES33	06/02/2025		Bond Future	12.3897	77.6600	12.4438	77.4291	0.436	0.0000	0.0000
2024/07/02	ES33	06/02/2025	13.34 Call	Bond Future	3928.4400	3.9284	3697.5500	3.6976	5.877	0.0000	0.0000
2024/07/02	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	ES33	08/05/2025		Bond Future	12.5452	75.5399	12.6017	75.3042	0.450	0.0000	0.0000
2024/07/02	ES33	08/05/2025	12.73 Call	Bond Future	767.8600	0.7679	532.2200	0.5322	30.688	0.0000	0.0000
2024/07/02	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	ES33	07/08/2025		Bond Future	12.7161	77.1457	12.7752	76.9053	0.464	0.0000	0.0000
2024/07/02	ES33	07/08/2025	13.56 Call	Bond Future	3341.0900	3.3411	3100.7100	3.1007	7.195	0.0000	0.0000
2024/07/02	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	ES42	01/08/2024		Bond Future	12.5424	73.8643	12.5968	73.5712	0.434	0.0000	0.0000
2024/07/02	ES42	07/11/2024		Bond Future	12.6716	71.3459	12.7283	71.0459	0.448	0.0000	0.0000
2024/07/02	ES42	06/02/2025		Bond Future	12.7984	72.9043	12.8573	72.5980	0.460	0.0000	0.0000
2024/07/02	ES42	06/02/2025	13.71 Call	Bond Future	4510.8000	4.5108	4204.5100	4.2045	6.790	0.0000	0.0000
2024/07/02	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	ES42	08/05/2025		Bond Future	12.9350	70.2159	12.9963	69.9032	0.473	0.0000	0.0000
2024/07/02	ES42	08/05/2025	13.25 Call	Bond Future	1585.0200	1.5850	1272.3100	1.2723	19.729	0.0000	0.0000
2024/07/02	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	ES42	07/08/2025		Bond Future	13.0793	71.7062	13.1429	71.3871	0.486	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	
2024/07/02	ES42	07/08/2025	13.79 Call	Bond Future	3434.0400	3.4340	3114.9700	3.1150	9.291	0.0000	0.0000
2024/07/02	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	GOVI	01/08/2024		GOVI	991.4090	991.4090	988.7880	988.7880	0.264	0.0000	0.0000
2024/07/02	GOVI	01/08/2024	943.38 Call	GOVI	480290.0000	48.0290	454080.0000	45.4080	5.457	0.0000	0.0000
2024/07/02	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	GOVI	01/08/2024	943.39 Call	GOVI	480190.0000	48.0190	453980.0000	45.3980	5.458	0.0000	0.0000
2024/07/02	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	GOVI	01/08/2024	943.37 Call	GOVI	480390.0000	48.0390	454180.0000	45.4180	5.456	0.0000	0.0000
2024/07/02	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	GOVI	07/11/2024		GOVI	1014.6390	1014.6390	1011.9580	1011.9580	0.264	0.0000	0.0000
2024/07/02	GOVI	07/11/2024	948.79 Call	GOVI	658490.0000	65.8490	631680.0000	63.1680	4.071	0.0000	0.0000
2024/07/02	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	GOVI	07/11/2024	948.80 Call	GOVI	658390.0000	65.8390	631580.0000	63.1580	4.072	0.0000	0.0000
2024/07/02	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	GOVI	07/11/2024	948.78 Call	GOVI	658590.0000	65.8590	631780.0000	63.1780	4.071	0.0000	0.0000
2024/07/02	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	GOVI	06/02/2025		GOVI	1036.5900	1036.5900	1033.8540	1033.8540	0.264	0.0000	0.0000
2024/07/02	GOVI	06/02/2025	972.00 Call	GOVI	645900.0000	64.5900	618540.0000	61.8540	4.236	0.0000	0.0000
2024/07/02	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	GOVI	08/05/2025		GOVI	1058.8590	1058.8590	1056.0670	1056.0670	0.264	0.0000	0.0000
2024/07/02	GOVI	08/05/2025	1,022. Call 00	GOVI	368590.0000	36.8590	340670.0000	34.0670	7.575	0.0000	0.0000
2024/07/02	GOVI	08/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	GOVI	07/08/2025		GOVI	1081.2160	1081.2160	1078.3690	1078.3690	0.263	0.0000	0.0000
2024/07/02	GOVI	07/08/2025	1,011. Call 00	GOVI	702160.0000	70.2160	673690.0000	67.3690	4.055	0.0000	0.0000
2024/07/02	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/07/02	IGOV	01/08/2024		Index Future	355.3550	355.3550	355.1010	355.1010	0.071	0.0000	0.0000
2024/07/02	IGOV	07/11/2024		Index Future	363.7750	363.7750	363.5160	363.5160	0.071	0.0000	0.0000
2024/07/02	IGOV	06/02/2025		Index Future	371.7310	371.7310	371.4670	371.4670	0.071	0.0000	0.0000
2024/07/02	IGOV	08/05/2025		Index Future	379.8000	379.8000	379.5320	379.5320	0.071	0.0000	0.0000
2024/07/02	IGOV	07/08/2025		Index Future	387.9010	387.9010	387.6280	387.6280	0.070	0.0000	0.0000
2024/07/02	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/07/02	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/07/02	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/07/02	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	
2024/07/02	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/07/02	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/07/02	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/07/02	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/07/02	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/07/02	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/07/02	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/07/02	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/07/02	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/07/02	JBAF	19/06/2024		Jibar Tradeable Future	8.3500	8.3500	8.3500	91.6500	0.000	0.0000	0.0000
2024/07/02	JBAF	17/07/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/07/02	JBAF	21/08/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/07/02	JBAF	18/09/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/07/02	JBAF	16/10/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/07/02	JBAF	20/11/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/07/02	JBAF	18/12/2024		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/07/02	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/07/02	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/07/02	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/07/02	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/07/02	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/07/02	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/07/02	R035	01/08/2024	13.23 Put	Bond Future	1.3700	0.0014	1.5000	0.0015	9.489	0.0000	0.0000
2024/07/02	R035	01/08/2024	13.23 Call	Bond Future	9603.0900	9.6031	9333.4200	9.3334	2.808	0.0000	0.0000
2024/07/02	R035	01/08/2024	11.65 Call	Bond Future	2243.9700	2.2440	2031.5200	2.0315	9.468	0.0000	0.0000
2024/07/02	R035	01/08/2024	11.65 Put	Bond Future	439.6000	0.4396	496.9500	0.4970	13.046	0.0000	0.0000
2024/07/02	R035	01/08/2024	13.20 Call	Bond Future	9464.9400	9.4649	9195.2900	9.1953	2.849	0.0000	0.0000
2024/07/02	R035	01/08/2024	13.20 Put	Bond Future	1.5500	0.0016	1.7000	0.0017	9.677	0.0000	0.0000
2024/07/02	R035	01/08/2024	12.50 Call	Bond Future	6156.9500	6.1570	5890.4900	5.8905	4.328	0.0000	0.0000
2024/07/02	R035	01/08/2024	12.50 Put	Bond Future	24.9900	0.0250	28.3300	0.0283	13.365	0.0000	0.0000
2024/07/02	R035	01/08/2024	12.45 Call	Bond Future	5916.2800	5.9163	5650.5500	5.6506	4.492	0.0000	0.0000
2024/07/02	R035	01/08/2024	12.45 Put	Bond Future	30.1000	0.0301	34.1700	0.0342	13.522	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/07/02	R035	01/08/2024	13.08 Call	Bond Future		8909.0400	8.9090	8639.5100	8.6395	3.025	0.0000	0.0000
2024/07/02	R035	01/08/2024	13.08 Put	Bond Future		2.5300	0.0025	2.8000	0.0028	10.672	0.0000	0.0000
2024/07/02	R035	01/08/2024	13.05 Call	Bond Future		8769.2500	8.7693	8499.7500	8.4998	3.073	0.0000	0.0000
2024/07/02	R035	01/08/2024	13.05 Put	Bond Future		2.8600	0.0029	3.1600	0.0032	10.490	0.0000	0.0000
2024/07/02	R035	01/08/2024	12.20 Put	Bond Future		74.3100	0.0743	84.6800	0.0847	13.955	0.0000	0.0000
2024/07/02	R035	01/08/2024	12.20 Call	Bond Future		4715.4200	4.7154	4455.9900	4.4560	5.502	0.0000	0.0000
2024/07/02	R035	01/08/2024	11.80 Call	Bond Future		2871.8400	2.8718	2640.0400	2.6400	8.071	0.0000	0.0000
2024/07/02	R035	01/08/2024	11.80 Put	Bond Future		280.2200	0.2802	318.2200	0.3182	13.561	0.0000	0.0000
2024/07/02	R035	01/08/2024	11.81 Call	Bond Future		2915.4200	2.9154	2682.5200	2.6825	7.989	0.0000	0.0000
2024/07/02	R035	01/08/2024	11.81 Put	Bond Future		271.6800	0.2717	308.5800	0.3086	13.582	0.0000	0.0000
2024/07/02	R035	01/08/2024	11.79 Call	Bond Future		2828.5300	2.8285	2597.8400	2.5978	8.156	0.0000	0.0000
2024/07/02	R035	01/08/2024	11.79 Put	Bond Future		289.0700	0.2891	328.1800	0.3282	13.530	0.0000	0.0000
2024/07/02	R035	01/08/2024		Bond Future		11.3135	89.0065	11.3632	88.7367	0.439	0.0000	0.0000
2024/07/02	R035	07/11/2024		Bond Future		11.4198	86.5767	11.4717	86.3007	0.454	0.0000	0.0000
2024/07/02	R035	07/11/2024	12.18 Call	Bond Future		4860.7100	4.8607	4646.9700	4.6470	4.397	0.0000	0.0000
2024/07/02	R035	07/11/2024	12.18 Put	Bond Future		937.5900	0.9376	999.8200	0.9998	6.637	0.0000	0.0000
2024/07/02	R035	07/11/2024	12.19 Call	Bond Future		4899.5100	4.8995	4685.1100	4.6851	4.376	0.0000	0.0000
2024/07/02	R035	07/11/2024	12.19 Put	Bond Future		926.4700	0.9265	988.0400	0.9880	6.646	0.0000	0.0000
2024/07/02	R035	07/11/2024	12.17 Call	Bond Future		4822.0000	4.8220	4608.9200	4.6089	4.419	0.0000	0.0000
2024/07/02	R035	07/11/2024	12.17 Put	Bond Future		948.8400	0.9488	1011.7300	1.0117	6.628	0.0000	0.0000
2024/07/02	R035	07/11/2024	13.23 Call	Bond Future		9197.9600	9.1980	8940.7100	8.9407	2.797	0.0000	0.0000
2024/07/02	R035	07/11/2024	13.23 Put	Bond Future		258.8600	0.2589	277.5800	0.2776	7.232	0.0000	0.0000
2024/07/02	R035	07/11/2024	12.20 Put	Bond Future		915.4700	0.9155	976.3900	0.9764	6.655	0.0000	0.0000
2024/07/02	R035	07/11/2024	12.20 Call	Bond Future		4938.3800	4.9384	4723.3300	4.7233	4.355	0.0000	0.0000
2024/07/02	R035	06/02/2025		Bond Future		11.5302	88.4485	11.5843	88.1668	0.469	0.0000	0.0000
2024/07/02	R035	06/02/2025	12.41 Call	Bond Future		5880.4500	5.8805	5671.3400	5.6713	3.556	0.0000	0.0000
2024/07/02	R035	06/02/2025	12.41 Put	Bond Future		1453.0700	1.4531	1525.6300	1.5256	4.994	0.0000	0.0000
2024/07/02	R035	08/05/2025	13.35 Call	Bond Future		9318.1400	9.3181	9081.7900	9.0818	2.536	0.0000	0.0000
2024/07/02	R035	08/05/2025	13.35 Put	Bond Future		1166.2200	1.1662	1217.3000	1.2173	4.380	0.0000	0.0000
2024/07/02	R035	08/05/2025	12.70 Call	Bond Future		6979.9800	6.9800	6767.7900	6.7678	3.040	0.0000	0.0000
2024/07/02	R035	08/05/2025	12.70 Put	Bond Future		1796.2600	1.7963	1871.5000	1.8715	4.189	0.0000	0.0000
2024/07/02	R035	08/05/2025	11.46 Put	Bond Future		4073.6200	4.0736	4219.4500	4.2195	3.580	0.0000	0.0000
2024/07/02	R035	08/05/2025	11.46 Call	Bond Future		3135.9600	3.1360	2994.3600	2.9944	4.515	0.0000	0.0000
2024/07/02	R035	08/05/2025		Bond Future		11.6419	85.8297	11.6982	85.5423	0.484	0.0000	0.0000
2024/07/02	R035	08/05/2025	11.78 Call	Bond Future		4005.4000	4.0054	3842.7400	3.8427	4.061	0.0000	0.0000
2024/07/02	R035	08/05/2025	11.78 Put	Bond Future		3302.8200	3.3028	3427.5900	3.4276	3.778	0.0000	0.0000
2024/07/02	R035	07/08/2025		Bond Future		11.7670	87.6363	11.8257	87.3431	0.499	0.0000	0.0000
2024/07/02	R035	07/08/2025	12.65 Call	Bond Future		6851.1200	6.8511	6649.7400	6.6497	2.939	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	
2024/07/02	R035	07/08/2025	12.65 Put	Bond Future	2586.6000	2.5866	2678.4000	2.6784	3.549	0.0000	0.0000
2024/07/02	R053	01/08/2024		Bond Future	11.9243	101.6107	11.9942	101.0612	0.586	0.0000	0.0000
2024/07/02	R053	01/08/2024	13.14 Call	Bond Future	8854.1700	8.8542	8314.1900	8.3142	6.099	0.0000	0.0000
2024/07/02	R053	01/08/2024	13.14 Put	Bond Future	41.1400	0.0411	50.7100	0.0507	23.262	0.0000	0.0000
2024/07/02	R053	01/08/2024	13.15 Call	Bond Future	8919.1400	8.9191	8378.8300	8.3788	6.058	0.0000	0.0000
2024/07/02	R053	01/08/2024	13.15 Put	Bond Future	39.7500	0.0398	48.9900	0.0490	23.245	0.0000	0.0000
2024/07/02	R053	01/08/2024	13.13 Call	Bond Future	8789.1600	8.7892	8249.5100	8.2495	6.140	0.0000	0.0000
2024/07/02	R053	01/08/2024	13.13 Put	Bond Future	42.5900	0.0426	52.4900	0.0525	23.245	0.0000	0.0000
2024/07/02	R053	07/11/2024	12.80 Call	Bond Future	7094.5200	7.0945	6664.7900	6.6648	6.057	0.0000	0.0000
2024/07/02	R053	07/11/2024	12.80 Put	Bond Future	1408.1800	1.4082	1540.6900	1.5407	9.410	0.0000	0.0000
2024/07/02	R053	07/11/2024	12.81 Call	Bond Future	7148.3800	7.1484	6717.3600	6.7174	6.030	0.0000	0.0000
2024/07/02	R053	07/11/2024	12.81 Put	Bond Future	1392.4800	1.3925	1523.7000	1.5237	9.423	0.0000	0.0000
2024/07/02	R053	07/11/2024	12.79 Call	Bond Future	7040.9200	7.0409	6612.4900	6.6125	6.085	0.0000	0.0000
2024/07/02	R053	07/11/2024	12.79 Put	Bond Future	1424.2300	1.4242	1558.0400	1.5580	9.395	0.0000	0.0000
2024/07/02	R053	07/11/2024		Bond Future	12.0274	98.1189	12.1000	97.5567	0.604	0.0000	0.0000
2024/07/02	R053	06/02/2025		Bond Future	12.1293	100.2396	12.2047	99.6655	0.622	0.0000	0.0000
2024/07/02	R053	06/02/2025	12.94 Call	Bond Future	8081.5500	8.0816	7666.0900	7.6661	5.141	0.0000	0.0000
2024/07/02	R053	06/02/2025	12.94 Put	Bond Future	2222.2100	2.2222	2380.8400	2.3808	7.138	0.0000	0.0000
2024/07/02	R053	08/05/2025		Bond Future	12.2368	96.5174	12.3151	95.9313	0.640	0.0000	0.0000
2024/07/02	R053	08/05/2025	12.64 Call	Bond Future	6928.8200	6.9288	6565.1100	6.5651	5.249	0.0000	0.0000
2024/07/02	R053	08/05/2025	12.64 Put	Bond Future	3978.6700	3.9787	4201.0800	4.2011	5.590	0.0000	0.0000
2024/07/02	R053	07/08/2025		Bond Future	12.3525	98.5466	12.4338	97.9485	0.658	0.0000	0.0000
2024/07/02	R053	07/08/2025	13.17 Call	Bond Future	9336.6500	9.3367	8929.6500	8.9297	4.359	0.0000	0.0000
2024/07/02	R053	07/08/2025	13.17 Put	Bond Future	3624.0900	3.6241	3815.2000	3.8152	5.273	0.0000	0.0000
2024/07/02	R186	01/08/2024		Bond Future	8.7075	105.0702	8.7387	105.0028	0.359	0.0000	0.0000
2024/07/02	R186	01/08/2024	8.69 Call	Bond Future	325.3000	0.3253	288.1700	0.2882	11.414	0.0000	0.0000
2024/07/02	R186	01/08/2024	8.69 Put	Bond Future	362.9900	0.3630	393.2600	0.3933	8.339	0.0000	0.0000
2024/07/02	R186	01/08/2024	8.70 Call	Bond Future	336.5200	0.3365	298.6800	0.2987	11.245	0.0000	0.0000
2024/07/02	R186	01/08/2024	8.70 Put	Bond Future	352.6300	0.3526	382.1900	0.3822	8.383	0.0000	0.0000
2024/07/02	R186	01/08/2024	8.68 Call	Bond Future	314.1700	0.3142	277.7500	0.2778	11.592	0.0000	0.0000
2024/07/02	R186	01/08/2024	8.68 Put	Bond Future	373.4400	0.3734	404.4200	0.4044	8.296	0.0000	0.0000
2024/07/02	R186	07/11/2024	9.15 Put	Bond Future	364.3000	0.3643	383.5200	0.3835	5.276	0.0000	0.0000
2024/07/02	R186	07/11/2024	9.13 Call	Bond Future	1222.3400	1.2223	1173.2100	1.1732	4.019	0.0000	0.0000
2024/07/02	R186	07/11/2024	9.13 Put	Bond Future	374.4500	0.3745	394.1400	0.3941	5.258	0.0000	0.0000
2024/07/02	R186	07/11/2024		Bond Future	8.6887	107.5319	8.7244	107.4631	0.410	0.0000	0.0000
2024/07/02	R186	07/11/2024	9.14 Call	Bond Future	1236.4600	1.2365	1187.0900	1.1871	3.993	0.0000	0.0000
2024/07/02	R186	07/11/2024	9.14 Put	Bond Future	369.4600	0.3695	388.9100	0.3889	5.264	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/07/02	R186	07/11/2024	9.15 Call	Bond Future		1250.4000	1.2504	1200.8000	1.2008	3.967	0.0000	0.0000
2024/07/02	R186	06/02/2025		Bond Future		8.6780	104.5417	8.7187	104.4717	0.470	0.0000	0.0000
2024/07/02	R186	06/02/2025	9.03 Call	Bond Future		1194.1200	1.1941	1149.6600	1.1497	3.723	0.0000	0.0000
2024/07/02	R186	06/02/2025	9.03 Put	Bond Future		591.5500	0.5916	617.1000	0.6171	4.319	0.0000	0.0000
2024/07/02	R186	08/05/2025		Bond Future		8.6790	106.7840	8.7265	106.7128	0.547	0.0000	0.0000
2024/07/02	R186	08/05/2025	8.47 Call	Bond Future		662.6900	0.6627	630.4200	0.6304	4.870	0.0000	0.0000
2024/07/02	R186	08/05/2025	8.47 Put	Bond Future		976.7600	0.9768	1015.6700	1.0157	3.984	0.0000	0.0000
2024/07/02	R186	07/08/2025		Bond Future		8.7086	103.7176	8.7652	103.6453	0.650	0.0000	0.0000
2024/07/02	R186	07/08/2025	9.68 Call	Bond Future		1545.8300	1.5458	1492.0900	1.4921	3.476	0.0000	0.0000
2024/07/02	R186	07/08/2025	9.68 Put	Bond Future		315.4000	0.3154	333.9400	0.3339	5.878	0.0000	0.0000
2024/07/02	R186	07/08/2025	10.25 Call	Bond Future		2106.7800	2.1068	2045.6000	2.0456	2.904	0.0000	0.0000
2024/07/02	R186	07/08/2025	10.25 Put	Bond Future		164.0000	0.1640	175.1000	0.1751	6.768	0.0000	0.0000
2024/07/02	R186	07/08/2025	9.22 Put	Bond Future		500.8900	0.5009	526.9600	0.5270	5.205	0.0000	0.0000
2024/07/02	R186	07/08/2025	9.22 Call	Bond Future		1151.2500	1.1513	1105.0400	1.1050	4.014	0.0000	0.0000
2024/07/02	R202	01/08/2024		Bond Future		261.8432	261.8432	261.4306	261.4306	0.158	0.0000	0.0000
2024/07/02	R202	07/11/2024		Bond Future		268.0470	268.0470	267.6252	267.6252	0.157	0.0000	0.0000
2024/07/02	R202	06/02/2025		Bond Future		268.6874	268.6874	268.2566	268.2566	0.160	0.0000	0.0000
2024/07/02	R202	06/02/2025	266.79 Call	Bond Future		1897.4100	1.8974	1466.5500	1.4666	22.708	0.0000	0.0000
2024/07/02	R202	06/02/2025	266.79 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	R202	08/05/2025		Bond Future		274.5154	274.5154	274.0761	274.0761	0.160	0.0000	0.0000
2024/07/02	R202	08/05/2025	272.31 Call	Bond Future		2205.3900	2.2054	1766.1000	1.7661	19.919	0.0000	0.0000
2024/07/02	R202	08/05/2025	272.31 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	R202	07/08/2025		Bond Future		275.0298	275.0298	274.5814	274.5814	0.163	0.0000	0.0000
2024/07/02	R202	07/08/2025	271.60 Call	Bond Future		3429.7700	3.4298	2981.4000	2.9814	13.073	0.0000	0.0000
2024/07/02	R202	07/08/2025	271.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	R209	01/08/2024		Bond Future		11.4120	69.3486	11.4617	69.1083	0.435	0.0000	0.0000
2024/07/02	R209	01/08/2024	11.79 Call	Bond Future		2150.0300	2.1500	1955.4900	1.9555	9.048	0.0000	0.0000
2024/07/02	R209	01/08/2024	11.79 Put	Bond Future		349.7400	0.3497	395.5000	0.3955	13.084	0.0000	0.0000
2024/07/02	R209	01/08/2024	11.80 Call	Bond Future		2186.5800	2.1866	1990.8300	1.9908	8.952	0.0000	0.0000
2024/07/02	R209	01/08/2024	11.80 Put	Bond Future		339.5600	0.3396	384.1100	0.3841	13.120	0.0000	0.0000
2024/07/02	R209	01/08/2024	11.78 Call	Bond Future		2113.6900	2.1137	1920.3800	1.9204	9.146	0.0000	0.0000
2024/07/02	R209	01/08/2024	11.78 Put	Bond Future		360.1700	0.3602	407.1600	0.4072	13.047	0.0000	0.0000
2024/07/02	R209	07/11/2024		Bond Future		11.5085	67.8162	11.5601	67.5704	0.448	0.0000	0.0000
2024/07/02	R209	07/11/2024	12.22 Call	Bond Future		4173.0700	4.1731	3985.2000	3.9852	4.502	0.0000	0.0000
2024/07/02	R209	07/11/2024	12.22 Put	Bond Future		888.8800	0.8889	946.8300	0.9468	6.519	0.0000	0.0000
2024/07/02	R209	07/11/2024	12.23 Call	Bond Future		4207.1200	4.2071	4018.6400	4.0186	4.480	0.0000	0.0000
2024/07/02	R209	07/11/2024	12.23 Put	Bond Future		878.3500	0.8784	935.6900	0.9357	6.528	0.0000	0.0000
2024/07/02	R209	07/11/2024	12.21 Call	Bond Future		4139.0900	4.1391	3951.8300	3.9518	4.524	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	
2024/07/02	R209	07/11/2024	12.21 Put	Bond Future	899.5300	0.8995	958.0900	0.9581	6.510	0.0000	0.0000
2024/07/02	R209	06/02/2025		Bond Future	11.6054	69.2822	11.6589	69.0313	0.461	0.0000	0.0000
2024/07/02	R209	06/02/2025	12.44 Call	Bond Future	5121.1300	5.1211	4936.2400	4.9362	3.610	0.0000	0.0000
2024/07/02	R209	06/02/2025	12.44 Put	Bond Future	1346.8300	1.3468	1412.9200	1.4129	4.907	0.0000	0.0000
2024/07/02	R209	08/05/2025		Bond Future	11.7088	67.6115	11.7643	67.3554	0.474	0.0000	0.0000
2024/07/02	R209	08/05/2025	11.89 Call	Bond Future	3723.2600	3.7233	3574.9800	3.5750	3.983	0.0000	0.0000
2024/07/02	R209	08/05/2025	11.89 Put	Bond Future	2891.5400	2.8915	2999.4100	2.9994	3.731	0.0000	0.0000
2024/07/02	R209	07/08/2025		Bond Future	11.8219	69.0343	11.8795	68.7731	0.487	0.0000	0.0000
2024/07/02	R209	07/08/2025	12.68 Call	Bond Future	6119.0600	6.1191	5939.4600	5.9395	2.935	0.0000	0.0000
2024/07/02	R209	07/08/2025	12.68 Put	Bond Future	2363.0000	2.3630	2444.6700	2.4447	3.456	0.0000	0.0000
2024/07/02	R210	01/08/2024		Bond Future	237.9183	237.9183	238.3672	238.3672	0.189	0.0000	0.0000
2024/07/02	R210	07/11/2024		Bond Future	240.2161	240.2161	240.6758	240.6758	0.191	0.0000	0.0000
2024/07/02	R210	06/02/2025		Bond Future	245.4670	245.4670	245.9375	245.9375	0.192	0.0000	0.0000
2024/07/02	R210	06/02/2025	239.61 Call	Bond Future	5857.0300	5.8570	6327.5200	6.3275	8.033	0.0000	0.0000
2024/07/02	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	R210	08/05/2025		Bond Future	247.3778	247.3778	247.8598	247.8598	0.195	0.0000	0.0000
2024/07/02	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	R210	08/05/2025	248.03 Put	Bond Future	652.2000	0.6522	170.1600	0.1702	73.910	0.0000	0.0000
2024/07/02	R210	07/08/2025		Bond Future	252.6477	252.6477	253.1409	253.1409	0.195	0.0000	0.0000
2024/07/02	R210	07/08/2025	248.44 Call	Bond Future	4207.6600	4.2077	4700.9100	4.7009	11.723	0.0000	0.0000
2024/07/02	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	R213	01/08/2024		Bond Future	10.3609	87.2869	10.4008	87.1193	0.385	0.0000	0.0000
2024/07/02	R213	01/08/2024	10.87 Call	Bond Future	2369.6800	2.3697	2224.0100	2.2240	6.147	0.0000	0.0000
2024/07/02	R213	01/08/2024	10.87 Put	Bond Future	261.6800	0.2617	283.6300	0.2836	8.388	0.0000	0.0000
2024/07/02	R213	01/08/2024	10.88 Call	Bond Future	2404.0900	2.4041	2257.8500	2.2579	6.083	0.0000	0.0000
2024/07/02	R213	01/08/2024	10.88 Put	Bond Future	255.3500	0.2554	276.7300	0.2767	8.373	0.0000	0.0000
2024/07/02	R213	01/08/2024	10.86 Call	Bond Future	2335.4500	2.3355	2190.3800	2.1904	6.212	0.0000	0.0000
2024/07/02	R213	01/08/2024	10.86 Put	Bond Future	268.2200	0.2682	290.7700	0.2908	8.407	0.0000	0.0000
2024/07/02	R213	07/11/2024	11.22 Call	Bond Future	3709.2700	3.7093	3573.4600	3.5735	3.661	0.0000	0.0000
2024/07/02	R213	07/11/2024	11.22 Put	Bond Future	626.8300	0.6268	662.4300	0.6624	5.679	0.0000	0.0000
2024/07/02	R213	07/11/2024	11.23 Call	Bond Future	3740.0900	3.7401	3603.8500	3.6039	3.643	0.0000	0.0000
2024/07/02	R213	07/11/2024	11.23 Put	Bond Future	618.7200	0.6187	653.8900	0.6539	5.684	0.0000	0.0000
2024/07/02	R213	07/11/2024	11.21 Call	Bond Future	3678.6900	3.6787	3543.2900	3.5433	3.681	0.0000	0.0000
2024/07/02	R213	07/11/2024	11.21 Put	Bond Future	635.2100	0.6352	671.2200	0.6712	5.669	0.0000	0.0000
2024/07/02	R213	07/11/2024		Bond Future	10.4466	85.7707	10.4887	85.5993	0.403	0.0000	0.0000
2024/07/02	R213	06/02/2025		Bond Future	10.5398	87.6253	10.5841	87.4504	0.420	0.0000	0.0000
2024/07/02	R213	06/02/2025	11.35 Call	Bond Future	4176.4800	4.1765	4047.0500	4.0471	3.099	0.0000	0.0000
2024/07/02	R213	06/02/2025	11.35 Put	Bond Future	1047.8400	1.0478	1093.2900	1.0933	4.337	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	
2024/07/02	R213	08/05/2025		Bond Future	10.6362	85.9433	10.6829	85.7650	0.438	0.0000	0.0000
2024/07/02	R213	08/05/2025	10.52 Call	Bond Future	2357.2800	2.3573	2267.2500	2.2673	3.819	0.0000	0.0000
2024/07/02	R213	08/05/2025	10.52 Put	Bond Future	2803.7400	2.8037	2892.0300	2.8920	3.149	0.0000	0.0000
2024/07/02	R213	07/08/2025		Bond Future	10.7496	87.7534	10.7988	87.5716	0.458	0.0000	0.0000
2024/07/02	R213	07/08/2025	11.66 Call	Bond Future	4989.8100	4.9898	4863.2000	4.8632	2.537	0.0000	0.0000
2024/07/02	R213	07/08/2025	11.66 Put	Bond Future	1703.5000	1.7035	1758.6600	1.7587	3.238	0.0000	0.0000
2024/07/02	R214	01/08/2024	12.17 Call	Bond Future	2136.2000	2.1362	1919.3300	1.9193	10.152	0.0000	0.0000
2024/07/02	R214	01/08/2024	12.17 Put	Bond Future	379.0400	0.3790	435.4500	0.4355	14.882	0.0000	0.0000
2024/07/02	R214	01/08/2024	12.18 Call	Bond Future	2173.2000	2.1732	1954.8900	1.9549	10.046	0.0000	0.0000
2024/07/02	R214	01/08/2024	12.18 Put	Bond Future	368.1000	0.3681	423.0700	0.4231	14.933	0.0000	0.0000
2024/07/02	R214	01/08/2024	12.16 Call	Bond Future	2099.4000	2.0994	1884.0000	1.8840	10.260	0.0000	0.0000
2024/07/02	R214	01/08/2024	12.16 Put	Bond Future	390.2400	0.3902	448.1200	0.4481	14.832	0.0000	0.0000
2024/07/02	R214	01/08/2024		Bond Future	11.8118	64.5470	11.8665	64.2737	0.463	0.0000	0.0000
2024/07/02	R214	07/11/2024		Bond Future	11.9110	62.7524	11.9677	62.4728	0.476	0.0000	0.0000
2024/07/02	R214	07/11/2024	12.61 Call	Bond Future	4246.1600	4.2462	4033.9900	4.0340	4.997	0.0000	0.0000
2024/07/02	R214	07/11/2024	12.61 Put	Bond Future	930.4100	0.9304	997.8500	0.9979	7.248	0.0000	0.0000
2024/07/02	R214	07/11/2024	12.62 Call	Bond Future	4280.6700	4.2807	4067.8100	4.0678	4.973	0.0000	0.0000
2024/07/02	R214	07/11/2024	12.62 Put	Bond Future	919.4900	0.9195	986.2400	0.9862	7.259	0.0000	0.0000
2024/07/02	R214	07/11/2024	12.60 Call	Bond Future	4211.7300	4.2117	4000.2500	4.0003	5.021	0.0000	0.0000
2024/07/02	R214	07/11/2024	12.60 Put	Bond Future	941.4500	0.9415	1009.5800	1.0096	7.237	0.0000	0.0000
2024/07/02	R214	06/02/2025		Bond Future	12.0118	64.1092	12.0705	63.8237	0.489	0.0000	0.0000
2024/07/02	R214	06/02/2025	12.71 Call	Bond Future	4763.2000	4.7632	4560.2300	4.5602	4.261	0.0000	0.0000
2024/07/02	R214	06/02/2025	12.71 Put	Bond Future	1494.6600	1.4947	1577.1500	1.5772	5.519	0.0000	0.0000
2024/07/02	R214	06/02/2025	13.63 Call	Bond Future	7869.0900	7.8691	7624.7600	7.6248	3.105	0.0000	0.0000
2024/07/02	R214	06/02/2025	13.63 Put	Bond Future	689.2300	0.6892	730.3600	0.7304	5.968	0.0000	0.0000
2024/07/02	R214	06/02/2025	12.25 Put	Bond Future	2210.6200	2.2106	2324.5400	2.3245	5.153	0.0000	0.0000
2024/07/02	R214	06/02/2025	12.25 Call	Bond Future	3356.7800	3.3568	3185.2400	3.1852	5.110	0.0000	0.0000
2024/07/02	R214	06/02/2025	11.75 Put	Bond Future	3361.7500	3.3618	3517.2700	3.5173	4.626	0.0000	0.0000
2024/07/02	R214	06/02/2025	11.75 Call	Bond Future	2063.3600	2.0634	1933.4200	1.9334	6.297	0.0000	0.0000
2024/07/02	R214	08/05/2025		Bond Future	12.1123	62.1768	12.1730	61.8854	0.501	0.0000	0.0000
2024/07/02	R214	08/05/2025	12.40 Call	Bond Future	4160.6000	4.1606	3985.0500	3.9851	4.219	0.0000	0.0000
2024/07/02	R214	08/05/2025	12.40 Put	Bond Future	2798.1600	2.7982	2914.0000	2.9140	4.140	0.0000	0.0000
2024/07/02	R214	07/08/2025		Bond Future	12.2224	63.4854	12.2852	63.1881	0.514	0.0000	0.0000
2024/07/02	R214	07/08/2025	12.97 Call	Bond Future	5943.8700	5.9439	5743.8000	5.7438	3.366	0.0000	0.0000
2024/07/02	R214	07/08/2025	12.97 Put	Bond Future	2545.4600	2.5455	2642.6900	2.6427	3.820	0.0000	0.0000
2024/07/02	R248	01/08/2024		Bond Future	11.9178	78.9250	11.9725	78.5902	0.459	0.0000	0.0000
2024/07/02	R248	01/08/2024	12.31 Call	Bond Future	2779.0700	2.7791	2508.3300	2.5083	9.742	0.0000	0.0000
2024/07/02	R248	01/08/2024	12.31 Put	Bond Future	434.6800	0.4347	498.7300	0.4987	14.735	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	
2024/07/02	R248	01/08/2024	12.32 Call	Bond Future	2824.7600	2.8248	2552.3800	2.5524	9.643	0.0000	0.0000
2024/07/02	R248	01/08/2024	12.32 Put	Bond Future	422.2700	0.4223	484.6800	0.4847	14.780	0.0000	0.0000
2024/07/02	R248	01/08/2024	12.30 Call	Bond Future	2733.5500	2.7336	2464.4700	2.4645	9.844	0.0000	0.0000
2024/07/02	R248	01/08/2024	12.30 Put	Bond Future	447.3400	0.4473	513.0500	0.5131	14.689	0.0000	0.0000
2024/07/02	R248	07/11/2024		Bond Future	12.0199	76.3226	12.0767	75.9801	0.473	0.0000	0.0000
2024/07/02	R248	07/11/2024	12.79 Call	Bond Future	5436.6800	5.4367	5170.4400	5.1704	4.897	0.0000	0.0000
2024/07/02	R248	07/11/2024	12.79 Put	Bond Future	1017.0500	1.0171	1093.3400	1.0933	7.501	0.0000	0.0000
2024/07/02	R248	07/11/2024	12.80 Call	Bond Future	5479.0200	5.4790	5211.9900	5.2120	4.874	0.0000	0.0000
2024/07/02	R248	07/11/2024	12.80 Put	Bond Future	1005.0400	1.0050	1080.5400	1.0805	7.512	0.0000	0.0000
2024/07/02	R248	07/11/2024	12.78 Call	Bond Future	5394.4000	5.3944	5128.9700	5.1290	4.920	0.0000	0.0000
2024/07/02	R248	07/11/2024	12.78 Put	Bond Future	1029.2000	1.0292	1106.3000	1.1063	7.491	0.0000	0.0000
2024/07/02	R248	06/02/2025		Bond Future	12.1236	77.9727	12.1825	77.6230	0.486	0.0000	0.0000
2024/07/02	R248	06/02/2025	12.71 Call	Bond Future	5408.3700	5.4084	5168.8700	5.1689	4.428	0.0000	0.0000
2024/07/02	R248	06/02/2025	12.71 Put	Bond Future	2052.1000	2.0521	2162.2800	2.1623	5.369	0.0000	0.0000
2024/07/02	R248	08/05/2025		Bond Future	12.2268	75.1925	12.2879	74.8355	0.499	0.0000	0.0000
2024/07/02	R248	08/05/2025	12.60 Call	Bond Future	5329.9400	5.3299	5108.5700	5.1086	4.153	0.0000	0.0000
2024/07/02	R248	08/05/2025	12.60 Put	Bond Future	3193.9800	3.1940	3329.5700	3.3296	4.245	0.0000	0.0000
2024/07/02	R248	07/08/2025		Bond Future	12.3397	76.7746	12.4031	76.4104	0.513	0.0000	0.0000
2024/07/02	R248	07/08/2025	13.21 Call	Bond Future	7572.0900	7.5721	7320.1600	7.3202	3.327	0.0000	0.0000
2024/07/02	R248	07/08/2025	13.21 Put	Bond Future	2831.5100	2.8315	2943.7500	2.9438	3.964	0.0000	0.0000
2024/07/02	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/02	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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