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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/07/2024 TO 04/07/2024

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
2024/07/04	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/04	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/04	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/04	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/04	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/04	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/04	2025	01/08/2024		Bond Future	181.5753	181.5753	181.5235	0.028	0.0000	0.0000
2024/07/04	2025	07/11/2024		Bond Future	185.8783	185.8783	185.8257	0.028	0.0000	0.0000
2024/07/04	2029	01/08/2024		Bond Future	131.5725	131.5725	131.2508	0.245	0.0000	0.0000
2024/07/04	2029	07/11/2024		Bond Future	133.2887	133.2887	132.9596	0.247	0.0000	0.0000
2024/07/04	2029	06/02/2025		Bond Future	136.2041	136.2041	135.8681	0.247	0.0000	0.0000
2024/07/04	2029	06/02/2025	132.40 Call	Bond Future	3804.0600	3.8041	3468.0600	8.833	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
2024/07/04	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/07/04	2029	08/05/2025		Bond Future	137.7275	137.7275	137.3850	137.3850	0.249	0.0000
2024/07/04	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/07/04	2029	08/05/2025	137.85 Put	Bond Future	122.4600	0.1225	464.9600	0.4650	279.683	0.0000
2024/07/04	2029	07/08/2025		Bond Future	140.6642	140.6642	140.3149	140.3149	0.248	0.0000
2024/07/04	2029	07/08/2025	137.41 Call	Bond Future	3254.2300	3.2542	2904.9300	2.9049	10.734	0.0000
2024/07/04	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/07/04	2030	01/08/2024	10.21 Put	Bond Future	232.1700	0.2322	198.1500	0.1982	14.653	0.0000
2024/07/04	2030	01/08/2024	10.21 Call	Bond Future	1765.0800	1.7651	1855.0300	1.8550	5.096	0.0000
2024/07/04	2030	01/08/2024	10.71 Put	Bond Future	43.2900	0.0433	34.3400	0.0343	20.675	0.0000
2024/07/04	2030	01/08/2024	10.71 Call	Bond Future	3492.5000	3.4925	3607.5200	3.6075	3.293	0.0000
2024/07/04	2030	01/08/2024	11.31 Call	Bond Future	5687.5400	5.6875	5810.2300	5.8102	2.157	0.0000
2024/07/04	2030	01/08/2024	11.31 Put	Bond Future	4.6300	0.0046	3.3500	0.0034	27.646	0.0000
2024/07/04	2030	01/08/2024		Bond Future	9.8194	92.5524	9.7881	92.6764	0.318	0.0000
2024/07/04	2030	01/08/2024	10.38 Call	Bond Future	2324.7600	2.3248	2426.2600	2.4263	4.366	0.0000
2024/07/04	2030	01/08/2024	10.38 Put	Bond Future	134.6100	0.1346	112.1400	0.1121	16.693	0.0000
2024/07/04	2030	01/08/2024	10.39 Call	Bond Future	2358.8700	2.3589	2460.9400	2.4609	4.327	0.0000
2024/07/04	2030	01/08/2024	10.39 Put	Bond Future	130.2400	0.1302	108.3400	0.1083	16.815	0.0000
2024/07/04	2030	01/08/2024	10.37 Call	Bond Future	2290.7100	2.2907	2391.6300	2.3916	4.406	0.0000
2024/07/04	2030	01/08/2024	10.37 Put	Bond Future	139.0500	0.1391	116.0000	0.1160	16.577	0.0000
2024/07/04	2030	07/11/2024		Bond Future	9.8781	94.7211	9.8448	94.8482	0.337	0.0000
2024/07/04	2030	07/11/2024	10.75 Call	Bond Future	3726.3800	3.7264	3823.8200	3.8238	2.615	0.0000
2024/07/04	2030	07/11/2024	10.75 Put	Bond Future	472.6100	0.4726	443.0200	0.4430	6.261	0.0000
2024/07/04	2030	07/11/2024	10.76 Call	Bond Future	3756.3200	3.7563	3854.0800	3.8541	2.603	0.0000
2024/07/04	2030	07/11/2024	10.76 Put	Bond Future	466.0700	0.4661	436.8000	0.4368	6.280	0.0000
2024/07/04	2030	07/11/2024	10.74 Call	Bond Future	3696.5000	3.6965	3793.6100	3.7936	2.627	0.0000
2024/07/04	2030	07/11/2024	10.74 Put	Bond Future	479.2400	0.4792	449.3200	0.4493	6.243	0.0000
2024/07/04	2030	07/11/2024	10.21 Put	Bond Future	985.0300	0.9850	933.8900	0.9339	5.192	0.0000
2024/07/04	2030	07/11/2024	10.21 Call	Bond Future	2240.7200	2.2407	2316.6100	2.3166	3.387	0.0000
2024/07/04	2030	07/11/2024	10.71 Put	Bond Future	499.7800	0.4998	468.8700	0.4689	6.185	0.0000
2024/07/04	2030	07/11/2024	10.71 Call	Bond Future	3607.4100	3.6074	3703.5300	3.7035	2.665	0.0000
2024/07/04	2030	07/11/2024	11.91 Call	Bond Future	7454.8400	7.4548	7574.5200	7.5745	1.605	0.0000
2024/07/04	2030	07/11/2024	11.91 Put	Bond Future	89.1800	0.0892	81.8300	0.0818	8.242	0.0000
2024/07/04	2030	06/02/2025		Bond Future	9.9433	92.7600	9.9079	92.8901	0.356	0.0000
2024/07/04	2030	06/02/2025	10.68 Call	Bond Future	3587.6500	3.5877	3676.9800	3.6770	2.490	0.0000
2024/07/04	2030	06/02/2025	10.68 Put	Bond Future	933.6600	0.9337	892.9400	0.8929	4.361	0.0000
2024/07/04	2030	08/05/2025	11.86 Call	Bond Future	6751.0300	6.7510	6860.6400	6.8606	1.624	0.0000
2024/07/04	2030	08/05/2025	11.86 Put	Bond Future	577.8500	0.5779	554.3100	0.5543	4.074	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	
2024/07/04	2030	08/05/2025	10.31 Put	Bond Future	1803.9400	1.8039	1745.1100	1.7451	3.261	0.0000	0.0000
2024/07/04	2030	08/05/2025	10.31 Call	Bond Future	2787.3900	2.7874	2861.7100	2.8617	2.666	0.0000	0.0000
2024/07/04	2030	08/05/2025	12.28 Call	Bond Future	7939.0900	7.9391	8054.2500	8.0543	1.451	0.0000	0.0000
2024/07/04	2030	08/05/2025	12.28 Put	Bond Future	422.7600	0.4228	404.7700	0.4048	4.255	0.0000	0.0000
2024/07/04	2030	08/05/2025	10.69 Put	Bond Future	1363.6200	1.3636	1315.9400	1.3159	3.497	0.0000	0.0000
2024/07/04	2030	08/05/2025	10.69 Call	Bond Future	3654.2500	3.6543	3739.7200	3.7397	2.339	0.0000	0.0000
2024/07/04	2030	08/05/2025		Bond Future	10.0285	94.7504	9.9907	94.8836	0.377	0.0000	0.0000
2024/07/04	2030	08/05/2025	9.93 Call	Bond Future	2031.1800	2.0312	2093.0400	2.0930	3.046	0.0000	0.0000
2024/07/04	2030	08/05/2025	9.93 Put	Bond Future	2378.3200	2.3783	2307.0300	2.3070	2.997	0.0000	0.0000
2024/07/04	2030	07/08/2025		Bond Future	10.1342	92.7364	10.0936	92.8727	0.400	0.0000	0.0000
2024/07/04	2030	07/08/2025	11.11 Call	Bond Future	4506.4100	4.5064	4599.6800	4.5997	2.070	0.0000	0.0000
2024/07/04	2030	07/08/2025	11.11 Put	Bond Future	1300.5900	1.3006	1257.5300	1.2575	3.311	0.0000	0.0000
2024/07/04	2030	07/08/2025	12.12 Call	Bond Future	7084.1700	7.0842	7194.9700	7.1950	1.564	0.0000	0.0000
2024/07/04	2030	07/08/2025	12.12 Put	Bond Future	703.5200	0.7035	677.9900	0.6780	3.629	0.0000	0.0000
2024/07/04	2030	07/08/2025	10.48 Put	Bond Future	1928.3800	1.9284	1869.6600	1.8697	3.045	0.0000	0.0000
2024/07/04	2030	07/08/2025	10.48 Call	Bond Future	3080.4900	3.0805	3158.1000	3.1581	2.519	0.0000	0.0000
2024/07/04	2032	01/08/2024	12.54 Call	Bond Future	8757.0800	8.7571	8929.1000	8.9291	1.964	0.0000	0.0000
2024/07/04	2032	01/08/2024	12.54 Put	Bond Future	4.3100	0.0043	3.0900	0.0031	28.306	0.0000	0.0000
2024/07/04	2032	01/08/2024	11.66 Call	Bond Future	5042.0500	5.0421	5203.9700	5.2040	3.211	0.0000	0.0000
2024/07/04	2032	01/08/2024	11.66 Put	Bond Future	54.1000	0.0541	42.7800	0.0428	20.924	0.0000	0.0000
2024/07/04	2032	01/08/2024	11.50 Put	Bond Future	85.1000	0.0851	68.5600	0.0686	19.436	0.0000	0.0000
2024/07/04	2032	01/08/2024	11.50 Call	Bond Future	4363.7700	4.3638	4520.4700	4.5205	3.591	0.0000	0.0000
2024/07/04	2032	01/08/2024	10.95 Call	Bond Future	2145.6600	2.1457	2266.2500	2.2663	5.620	0.0000	0.0000
2024/07/04	2032	01/08/2024	10.95 Put	Bond Future	365.7100	0.3657	313.0600	0.3131	14.397	0.0000	0.0000
2024/07/04	2032	01/08/2024	11.11 Put	Bond Future	241.3700	0.2414	202.9600	0.2030	15.913	0.0000	0.0000
2024/07/04	2032	01/08/2024	11.11 Call	Bond Future	2758.0300	2.7580	2892.8600	2.8929	4.889	0.0000	0.0000
2024/07/04	2032	01/08/2024	11.61 Put	Bond Future	62.3400	0.0623	49.5800	0.0496	20.468	0.0000	0.0000
2024/07/04	2032	01/08/2024	11.61 Call	Bond Future	4829.4800	4.8295	4989.9600	4.9900	3.323	0.0000	0.0000
2024/07/04	2032	01/08/2024	12.31 Call	Bond Future	7799.1900	7.7992	7970.1600	7.9702	2.192	0.0000	0.0000
2024/07/04	2032	01/08/2024	12.31 Put	Bond Future	8.6100	0.0086	6.3400	0.0063	26.365	0.0000	0.0000
2024/07/04	2032	01/08/2024	11.14 Call	Bond Future	2876.8200	2.8768	3013.9500	3.0140	4.767	0.0000	0.0000
2024/07/04	2032	01/08/2024	11.14 Put	Bond Future	222.9300	0.2229	186.8200	0.1868	16.198	0.0000	0.0000
2024/07/04	2032	01/08/2024	11.15 Call	Bond Future	2916.7200	2.9167	3054.5900	3.0546	4.727	0.0000	0.0000
2024/07/04	2032	01/08/2024	11.15 Put	Bond Future	217.1500	0.2172	181.7800	0.1818	16.288	0.0000	0.0000
2024/07/04	2032	01/08/2024	11.13 Call	Bond Future	2837.1000	2.8371	2973.4800	2.9735	4.807	0.0000	0.0000
2024/07/04	2032	01/08/2024	11.13 Put	Bond Future	228.9200	0.2289	192.0600	0.1921	16.102	0.0000	0.0000
2024/07/04	2032	01/08/2024		Bond Future	10.5706	90.8926	10.5342	91.0658	0.344	0.0000	0.0000
2024/07/04	2032	07/11/2024	11.48 Call	Bond Future	4348.8700	4.3489	4482.5400	4.4825	3.074	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	
2024/07/04	2032	07/11/2024	11.48 Put	Bond Future	654.1700	0.6542	610.4100	0.6104	6.689	0.0000	0.0000
2024/07/04	2032	07/11/2024	11.49 Call	Bond Future	4384.0200	4.3840	4518.1500	4.5182	3.060	0.0000	0.0000
2024/07/04	2032	07/11/2024	11.49 Put	Bond Future	645.5700	0.6456	602.2700	0.6023	6.707	0.0000	0.0000
2024/07/04	2032	07/11/2024	11.47 Call	Bond Future	4313.7800	4.3138	4447.0000	4.4470	3.088	0.0000	0.0000
2024/07/04	2032	07/11/2024	11.47 Put	Bond Future	662.8700	0.6629	618.6600	0.6187	6.669	0.0000	0.0000
2024/07/04	2032	07/11/2024		Bond Future	10.6590	88.8551	10.6207	89.0325	0.359	0.0000	0.0000
2024/07/04	2032	07/11/2024	11.11 Put	Bond Future	1059.0600	1.0591	995.9000	0.9959	5.964	0.0000	0.0000
2024/07/04	2032	07/11/2024	11.11 Call	Bond Future	3113.9200	3.1139	3228.1900	3.2282	3.670	0.0000	0.0000
2024/07/04	2032	07/11/2024	11.61 Put	Bond Future	550.2800	0.5503	512.1400	0.5121	6.931	0.0000	0.0000
2024/07/04	2032	07/11/2024	11.61 Call	Bond Future	4811.5500	4.8116	4950.8400	4.9508	2.895	0.0000	0.0000
2024/07/04	2032	07/11/2024	12.95 Call	Bond Future	9902.4500	9.9025	10072.5100	10.0725	1.717	0.0000	0.0000
2024/07/04	2032	07/11/2024	12.95 Put	Bond Future	78.4200	0.0784	71.0500	0.0711	9.398	0.0000	0.0000
2024/07/04	2032	07/11/2024	13.36 Call	Bond Future	11463.4200	11.4634	11637.2700	11.6373	1.517	0.0000	0.0000
2024/07/04	2032	07/11/2024	13.36 Put	Bond Future	33.7700	0.0338	30.1900	0.0302	10.601	0.0000	0.0000
2024/07/04	2032	07/11/2024	11.64 Put	Bond Future	528.6100	0.5286	491.6800	0.4917	6.986	0.0000	0.0000
2024/07/04	2032	07/11/2024	11.64 Call	Bond Future	4919.9300	4.9199	5060.4300	5.0604	2.856	0.0000	0.0000
2024/07/04	2032	06/02/2025		Bond Future	10.7509	90.7770	10.7106	90.9585	0.374	0.0000	0.0000
2024/07/04	2032	06/02/2025	11.72 Call	Bond Future	5249.2600	5.2493	5381.9300	5.3819	2.527	0.0000	0.0000
2024/07/04	2032	06/02/2025	11.72 Put	Bond Future	1020.1100	1.0201	971.2800	0.9713	4.787	0.0000	0.0000
2024/07/04	2032	08/05/2025		Bond Future	10.8520	88.5583	10.8097	88.7440	0.390	0.0000	0.0000
2024/07/04	2032	08/05/2025	10.91 Call	Bond Future	3103.5000	3.1035	3198.1100	3.1981	3.048	0.0000	0.0000
2024/07/04	2032	08/05/2025	10.91 Put	Bond Future	2850.0600	2.8501	2758.9400	2.7589	3.197	0.0000	0.0000
2024/07/04	2032	07/08/2025		Bond Future	10.9675	90.4232	10.9229	90.6132	0.407	0.0000	0.0000
2024/07/04	2032	07/08/2025	12.01 Call	Bond Future	6124.9500	6.1250	6254.9700	6.2550	2.123	0.0000	0.0000
2024/07/04	2032	07/08/2025	12.01 Put	Bond Future	1833.0700	1.8331	1773.1400	1.7731	3.269	0.0000	0.0000
2024/07/04	2033	01/08/2024		Bond Future	124.0574	124.0574	124.0552	124.0552	0.002	0.0000	0.0000
2024/07/04	2033	07/11/2024		Bond Future	125.4972	125.4972	125.4951	125.4951	0.002	0.0000	0.0000
2024/07/04	2033	06/02/2025		Bond Future	128.2421	128.2421	128.2404	128.2404	0.001	0.0000	0.0000
2024/07/04	2033	06/02/2025	124.94 Call	Bond Future	3302.1300	3.3021	3300.3900	3.3004	0.053	0.0000	0.0000
2024/07/04	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	2033	08/05/2025		Bond Future	129.4924	129.4924	129.4914	129.4914	0.001	0.0000	0.0000
2024/07/04	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	2033	08/05/2025	130.62 Put	Bond Future	1127.6000	1.1276	1128.6500	1.1287	0.093	0.0000	0.0000
2024/07/04	2033	07/08/2025		Bond Future	132.2535	132.2535	132.2530	132.2530	0.000	0.0000	0.0000
2024/07/04	2033	07/08/2025	128.65 Call	Bond Future	3603.5400	3.6035	3602.9700	3.6030	0.016	0.0000	0.0000
2024/07/04	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	2037	01/08/2024	13.82 Call	Bond Future	10956.3700	10.9564	11271.5000	11.2715	2.876	0.0000	0.0000
2024/07/04	2037	01/08/2024	13.82 Put	Bond Future	0.2600	0.0003	0.1400	0.0001	46.154	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	
2024/07/04	2037	01/08/2024	13.17 Call	Bond Future	7969.0000	7.9690	8282.5700	8.2826	3.935	0.0000	0.0000
2024/07/04	2037	01/08/2024	13.17 Put	Bond Future	4.3300	0.0043	2.6500	0.0027	38.799	0.0000	0.0000
2024/07/04	2037	01/08/2024		Bond Future	11.6173	79.8546	11.5605	80.1698	0.489	0.0000	0.0000
2024/07/04	2037	01/08/2024	12.10 Call	Bond Future	2863.0400	2.8630	3118.7600	3.1188	8.932	0.0000	0.0000
2024/07/04	2037	01/08/2024	12.10 Put	Bond Future	255.1600	0.2552	195.6300	0.1956	23.330	0.0000	0.0000
2024/07/04	2037	01/08/2024	12.11 Call	Bond Future	2907.5100	2.9075	3164.7700	3.1648	8.848	0.0000	0.0000
2024/07/04	2037	01/08/2024	12.11 Put	Bond Future	246.9100	0.2469	188.9200	0.1889	23.486	0.0000	0.0000
2024/07/04	2037	01/08/2024	12.09 Call	Bond Future	2818.7600	2.8188	3072.9100	3.0729	9.016	0.0000	0.0000
2024/07/04	2037	01/08/2024	12.09 Put	Bond Future	263.6500	0.2637	202.5500	0.2026	23.175	0.0000	0.0000
2024/07/04	2037	07/11/2024		Bond Future	11.7210	81.7258	11.6618	82.0485	0.505	0.0000	0.0000
2024/07/04	2037	07/11/2024	12.58 Call	Bond Future	5301.7900	5.3018	5549.0700	5.5491	4.664	0.0000	0.0000
2024/07/04	2037	07/11/2024	12.58 Put	Bond Future	819.2800	0.8193	743.8100	0.7438	9.212	0.0000	0.0000
2024/07/04	2037	07/11/2024	12.59 Call	Bond Future	5341.8500	5.3419	5589.8700	5.5899	4.643	0.0000	0.0000
2024/07/04	2037	07/11/2024	12.59 Put	Bond Future	809.3300	0.8093	734.6000	0.7346	9.234	0.0000	0.0000
2024/07/04	2037	07/11/2024	12.57 Call	Bond Future	5261.6700	5.2617	5508.2100	5.5082	4.686	0.0000	0.0000
2024/07/04	2037	07/11/2024	12.57 Put	Bond Future	829.2100	0.8292	753.0000	0.7530	9.191	0.0000	0.0000
2024/07/04	2037	06/02/2025		Bond Future	11.8266	79.2328	11.7651	79.5627	0.520	0.0000	0.0000
2024/07/04	2037	06/02/2025	12.76 Call	Bond Future	6161.4800	6.1615	6401.5000	6.4015	3.895	0.0000	0.0000
2024/07/04	2037	06/02/2025	12.76 Put	Bond Future	1389.4200	1.3894	1299.4700	1.2995	6.474	0.0000	0.0000
2024/07/04	2037	08/05/2025		Bond Future	11.9445	80.9322	11.8805	81.2695	0.536	0.0000	0.0000
2024/07/04	2037	08/05/2025	12.25 Call	Bond Future	4603.1400	4.6031	4798.3300	4.7983	4.240	0.0000	0.0000
2024/07/04	2037	08/05/2025	12.25 Put	Bond Future	3022.6900	3.0227	2880.6000	2.8806	4.701	0.0000	0.0000
2024/07/04	2037	08/05/2025	13.35 Put	Bond Future	1458.0300	1.4580	1378.5900	1.3786	5.448	0.0000	0.0000
2024/07/04	2037	08/05/2025	13.35 Call	Bond Future	8368.1900	8.3682	8626.0300	8.6260	3.081	0.0000	0.0000
2024/07/04	2037	08/05/2025	12.55 Put	Bond Future	2475.2100	2.4752	2353.1500	2.3532	4.931	0.0000	0.0000
2024/07/04	2037	08/05/2025	12.55 Call	Bond Future	5564.1500	5.5642	5779.3700	5.7794	3.868	0.0000	0.0000
2024/07/04	2037	08/05/2025	13.30 Put	Bond Future	1506.6900	1.5067	1425.0300	1.4250	5.420	0.0000	0.0000
2024/07/04	2037	08/05/2025	13.30 Call	Bond Future	8186.2900	8.1863	8441.9100	8.4419	3.123	0.0000	0.0000
2024/07/04	2037	07/08/2025		Bond Future	12.0760	78.3754	12.0092	78.7202	0.553	0.0000	0.0000
2024/07/04	2037	07/08/2025	13.01 Call	Bond Future	7118.5100	7.1185	7351.9900	7.3520	3.280	0.0000	0.0000
2024/07/04	2037	07/08/2025	13.01 Put	Bond Future	2515.6500	2.5157	2404.3800	2.4044	4.423	0.0000	0.0000
2024/07/04	2038	01/08/2024		Bond Future	133.6113	133.6113	133.6835	133.6835	0.054	0.0000	0.0000
2024/07/04	2038	07/11/2024		Bond Future	136.7777	136.7777	136.8518	136.8518	0.054	0.0000	0.0000
2024/07/04	2038	06/02/2025		Bond Future	137.6509	137.6509	137.7275	137.7275	0.056	0.0000	0.0000
2024/07/04	2038	06/02/2025	135.23 Call	Bond Future	2420.9400	2.4209	2497.5100	2.4975	3.163	0.0000	0.0000
2024/07/04	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	2038	08/05/2025		Bond Future	140.6383	140.6383	140.7169	140.7169	0.056	0.0000	0.0000
2024/07/04	2038	08/05/2025	139.68 Call	Bond Future	958.2500	0.9583	1036.8600	1.0369	8.203	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	
2024/07/04	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	2038	07/08/2025		Bond Future	141.4731	141.4731	141.5547	141.5547	0.058	0.0000	0.0000
2024/07/04	2038	07/08/2025	139.56 Call	Bond Future	1913.1000	1.9131	1994.6900	1.9947	4.265	0.0000	0.0000
2024/07/04	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	2040	01/08/2024	12.28 Put	Bond Future	329.6600	0.3297	255.6500	0.2557	22.450	0.0000	0.0000
2024/07/04	2040	01/08/2024	12.28 Call	Bond Future	2768.5300	2.7685	3031.7200	3.0317	9.506	0.0000	0.0000
2024/07/04	2040	01/08/2024	12.88 Call	Bond Future	5751.7000	5.7517	6076.4300	6.0764	5.646	0.0000	0.0000
2024/07/04	2040	01/08/2024	12.88 Put	Bond Future	39.5700	0.0396	27.1000	0.0271	31.514	0.0000	0.0000
2024/07/04	2040	01/08/2024	13.48 Call	Bond Future	8777.4400	8.7774	9113.2300	9.1132	3.826	0.0000	0.0000
2024/07/04	2040	01/08/2024	13.48 Put	Bond Future	3.5800	0.0036	2.1700	0.0022	39.385	0.0000	0.0000
2024/07/04	2040	01/08/2024	12.95 Put	Bond Future	30.2500	0.0303	20.4100	0.0204	32.529	0.0000	0.0000
2024/07/04	2040	01/08/2024	12.95 Call	Bond Future	6110.1600	6.1102	6437.5200	6.4375	5.358	0.0000	0.0000
2024/07/04	2040	01/08/2024		Bond Future	11.8579	80.0909	11.8011	80.4281	0.479	0.0000	0.0000
2024/07/04	2040	01/08/2024	12.33 Call	Bond Future	3000.6800	3.0007	3272.7100	3.2727	9.066	0.0000	0.0000
2024/07/04	2040	01/08/2024	12.33 Put	Bond Future	280.5400	0.2805	215.3700	0.2154	23.230	0.0000	0.0000
2024/07/04	2040	01/08/2024	12.34 Call	Bond Future	3047.7600	3.0478	3321.4500	3.3215	8.980	0.0000	0.0000
2024/07/04	2040	01/08/2024	12.34 Put	Bond Future	271.5600	0.2716	208.0500	0.2081	23.387	0.0000	0.0000
2024/07/04	2040	01/08/2024	12.32 Call	Bond Future	2953.8500	2.9539	3224.1700	3.2242	9.151	0.0000	0.0000
2024/07/04	2040	01/08/2024	12.32 Put	Bond Future	289.8400	0.2898	222.9600	0.2230	23.075	0.0000	0.0000
2024/07/04	2040	07/11/2024	12.85 Call	Bond Future	5762.5600	5.7626	6029.4400	6.0294	4.631	0.0000	0.0000
2024/07/04	2040	07/11/2024	12.85 Put	Bond Future	845.7400	0.8457	767.3500	0.7674	9.269	0.0000	0.0000
2024/07/04	2040	07/11/2024	12.86 Call	Bond Future	5805.2200	5.8052	6072.8700	6.0729	4.611	0.0000	0.0000
2024/07/04	2040	07/11/2024	12.86 Put	Bond Future	835.6500	0.8357	758.0300	0.7580	9.289	0.0000	0.0000
2024/07/04	2040	07/11/2024	12.84 Call	Bond Future	5720.1000	5.7201	5986.2000	5.9862	4.652	0.0000	0.0000
2024/07/04	2040	07/11/2024	12.84 Put	Bond Future	856.0900	0.8561	776.9200	0.7769	9.248	0.0000	0.0000
2024/07/04	2040	07/11/2024		Bond Future	11.9634	81.9676	11.9044	82.3129	0.494	0.0000	0.0000
2024/07/04	2040	07/11/2024	12.10 Put	Bond Future	2056.4700	2.0565	1901.0800	1.9011	7.556	0.0000	0.0000
2024/07/04	2040	07/11/2024	12.10 Call	Bond Future	2845.8400	2.8458	3035.7200	3.0357	6.672	0.0000	0.0000
2024/07/04	2040	07/11/2024	12.60 Call	Bond Future	4720.5800	4.7206	4966.0700	4.9661	5.200	0.0000	0.0000
2024/07/04	2040	07/11/2024	12.60 Put	Bond Future	1141.5900	1.1416	1041.8100	1.0418	8.740	0.0000	0.0000
2024/07/04	2040	07/11/2024	13.15 Call	Bond Future	7062.9500	7.0630	7350.2200	7.3502	4.067	0.0000	0.0000
2024/07/04	2040	07/11/2024	13.15 Put	Bond Future	588.6300	0.5886	530.6300	0.5306	9.853	0.0000	0.0000
2024/07/04	2040	06/02/2025		Bond Future	12.0704	79.2291	12.0090	79.5821	0.509	0.0000	0.0000
2024/07/04	2040	06/02/2025	12.95 Call	Bond Future	6279.8400	6.2798	6535.2100	6.5352	4.067	0.0000	0.0000
2024/07/04	2040	06/02/2025	12.95 Put	Bond Future	1476.0800	1.4761	1378.4500	1.3785	6.614	0.0000	0.0000
2024/07/04	2040	08/05/2025	12.75 Put	Bond Future	2724.6000	2.7246	2591.6000	2.5916	4.881	0.0000	0.0000
2024/07/04	2040	08/05/2025	12.75 Call	Bond Future	5793.6800	5.7937	6021.5100	6.0215	3.932	0.0000	0.0000
2024/07/04	2040	08/05/2025	13.50 Put	Bond Future	1665.7600	1.6658	1576.4300	1.5764	5.363	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	
2024/07/04	2040	08/05/2025	13.50 Call	Bond Future	8554.3500	8.5544	8825.8500	8.8259	3.174	0.0000	0.0000
2024/07/04	2040	08/05/2025	13.43 Put	Bond Future	1743.2100	1.7432	1650.4200	1.6504	5.323	0.0000	0.0000
2024/07/04	2040	08/05/2025	13.43 Call	Bond Future	8288.1600	8.2882	8556.2000	8.5562	3.234	0.0000	0.0000
2024/07/04	2040	08/05/2025		Bond Future	12.1885	80.9283	12.1247	81.2892	0.524	0.0000	0.0000
2024/07/04	2040	08/05/2025	12.63 Call	Bond Future	5380.9500	5.3810	5600.3600	5.6004	4.078	0.0000	0.0000
2024/07/04	2040	08/05/2025	12.63 Put	Bond Future	2952.1500	2.9522	2810.7300	2.8107	4.790	0.0000	0.0000
2024/07/04	2040	07/08/2025		Bond Future	12.3193	78.1205	12.2528	78.4893	0.539	0.0000	0.0000
2024/07/04	2040	07/08/2025	13.29 Call	Bond Future	7741.6600	7.7417	7993.9400	7.9939	3.259	0.0000	0.0000
2024/07/04	2040	07/08/2025	13.29 Put	Bond Future	2643.4300	2.6434	2526.9000	2.5269	4.408	0.0000	0.0000
2024/07/04	2044	01/08/2024	13.00 Call	Bond Future	6040.6900	6.0407	6372.1000	6.3721	5.486	0.0000	0.0000
2024/07/04	2044	01/08/2024	13.00 Put	Bond Future	35.2100	0.0352	23.9700	0.0240	31.923	0.0000	0.0000
2024/07/04	2044	01/08/2024	13.25 Call	Bond Future	7310.2800	7.3103	7648.1700	7.6482	4.622	0.0000	0.0000
2024/07/04	2044	01/08/2024	13.25 Put	Bond Future	13.4900	0.0135	8.7300	0.0087	35.285	0.0000	0.0000
2024/07/04	2044	01/08/2024	12.29 Call	Bond Future	2521.0500	2.5211	2775.4200	2.7754	10.090	0.0000	0.0000
2024/07/04	2044	01/08/2024	12.29 Put	Bond Future	414.0000	0.4140	325.7200	0.3257	21.324	0.0000	0.0000
2024/07/04	2044	01/08/2024	12.30 Call	Bond Future	2565.8400	2.5658	2822.2800	2.8223	9.994	0.0000	0.0000
2024/07/04	2044	01/08/2024	12.30 Put	Bond Future	401.3800	0.4014	315.1700	0.3152	21.478	0.0000	0.0000
2024/07/04	2044	01/08/2024	12.28 Call	Bond Future	2476.5400	2.4765	2728.8100	2.7288	10.186	0.0000	0.0000
2024/07/04	2044	01/08/2024	12.28 Put	Bond Future	426.9600	0.4270	336.5800	0.3366	21.168	0.0000	0.0000
2024/07/04	2044	01/08/2024		Bond Future	11.9316	76.2615	11.8749	76.6042	0.476	0.0000	0.0000
2024/07/04	2044	07/11/2024		Bond Future	12.0327	78.0485	11.9737	78.3993	0.490	0.0000	0.0000
2024/07/04	2044	07/11/2024	12.91 Call	Bond Future	5800.2600	5.8003	6070.4000	6.0704	4.657	0.0000	0.0000
2024/07/04	2044	07/11/2024	12.91 Put	Bond Future	878.8700	0.8789	798.1800	0.7982	9.181	0.0000	0.0000
2024/07/04	2044	07/11/2024	12.92 Call	Bond Future	5842.9000	5.8429	6113.8200	6.1138	4.637	0.0000	0.0000
2024/07/04	2044	07/11/2024	12.92 Put	Bond Future	868.5100	0.8685	788.6000	0.7886	9.201	0.0000	0.0000
2024/07/04	2044	07/11/2024	12.90 Call	Bond Future	5757.6700	5.7577	6027.0300	6.0270	4.678	0.0000	0.0000
2024/07/04	2044	07/11/2024	12.90 Put	Bond Future	889.3500	0.8894	807.8800	0.8079	9.161	0.0000	0.0000
2024/07/04	2044	07/11/2024	12.50 Call	Bond Future	4118.5200	4.1185	4350.7400	4.3507	5.638	0.0000	0.0000
2024/07/04	2044	07/11/2024	12.50 Put	Bond Future	1428.8300	1.4288	1310.2200	1.3102	8.301	0.0000	0.0000
2024/07/04	2044	06/02/2025	13.75 Call	Bond Future	9353.6500	9.3537	9653.2700	9.6533	3.203	0.0000	0.0000
2024/07/04	2044	06/02/2025	13.75 Put	Bond Future	815.4300	0.8154	756.4400	0.7564	7.234	0.0000	0.0000
2024/07/04	2044	06/02/2025	12.50 Put	Bond Future	2348.1200	2.3481	2207.9300	2.2079	5.970	0.0000	0.0000
2024/07/04	2044	06/02/2025	12.50 Call	Bond Future	4432.6700	4.4327	4651.0900	4.6511	4.928	0.0000	0.0000
2024/07/04	2044	06/02/2025	12.00 Put	Bond Future	3598.9500	3.5990	3408.8900	3.4089	5.281	0.0000	0.0000
2024/07/04	2044	06/02/2025	12.00 Call	Bond Future	2805.1000	2.8051	2973.6500	2.9737	6.009	0.0000	0.0000
2024/07/04	2044	06/02/2025		Bond Future	12.1348	75.3505	12.0736	75.7092	0.504	0.0000	0.0000
2024/07/04	2044	06/02/2025	13.02 Call	Bond Future	6394.9100	6.3949	6654.7600	6.6548	4.063	0.0000	0.0000
2024/07/04	2044	06/02/2025	13.02 Put	Bond Future	1503.4800	1.5035	1404.7200	1.4047	6.569	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	
2024/07/04	2044	08/05/2025		Bond Future	12.2468	76.9665	12.1833	77.3331	0.519	0.0000	0.0000
2024/07/04	2044	08/05/2025	12.72 Call	Bond Future	5585.3900	5.5854	5811.1700	5.8112	4.042	0.0000	0.0000
2024/07/04	2044	08/05/2025	12.72 Put	Bond Future	2943.7000	2.9437	2802.8700	2.8029	4.784	0.0000	0.0000
2024/07/04	2044	07/08/2025		Bond Future	12.3703	74.2005	12.3043	74.5751	0.534	0.0000	0.0000
2024/07/04	2044	07/08/2025	13.34 Call	Bond Future	7853.1900	7.8532	8110.0100	8.1100	3.270	0.0000	0.0000
2024/07/04	2044	07/08/2025	13.34 Put	Bond Future	2690.7200	2.6907	2572.9100	2.5729	4.378	0.0000	0.0000
2024/07/04	2046	01/08/2024		Bond Future	116.4354	116.4354	116.5211	116.5211	0.074	0.0000	0.0000
2024/07/04	2046	07/11/2024		Bond Future	116.9920	116.9920	117.0799	117.0799	0.075	0.0000	0.0000
2024/07/04	2046	06/02/2025		Bond Future	119.5506	119.5506	119.6407	119.6407	0.075	0.0000	0.0000
2024/07/04	2046	06/02/2025	114.01 Call	Bond Future	5540.6200	5.5406	5630.6500	5.6307	1.625	0.0000	0.0000
2024/07/04	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	2046	08/05/2025		Bond Future	119.8932	119.8932	119.9862	119.9862	0.078	0.0000	0.0000
2024/07/04	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	2046	08/05/2025	121.97 Put	Bond Future	2076.7700	2.0768	1983.8500	1.9839	4.474	0.0000	0.0000
2024/07/04	2046	07/08/2025		Bond Future	122.4483	122.4483	122.5437	122.5437	0.078	0.0000	0.0000
2024/07/04	2046	07/08/2025	118.69 Call	Bond Future	3758.2800	3.7583	3853.7100	3.8537	2.539	0.0000	0.0000
2024/07/04	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	2050	01/08/2024		Bond Future	115.5685	115.5685	114.9837	114.9837	0.506	0.0000	0.0000
2024/07/04	2050	07/11/2024		Bond Future	118.3072	118.3072	117.7088	117.7088	0.506	0.0000	0.0000
2024/07/04	2050	06/02/2025		Bond Future	118.5346	118.5346	117.9238	117.9238	0.515	0.0000	0.0000
2024/07/04	2050	06/02/2025	115.60 Call	Bond Future	2934.6400	2.9346	2323.7800	2.3238	20.816	0.0000	0.0000
2024/07/04	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	2050	08/05/2025		Bond Future	121.1072	121.1072	120.4834	120.4834	0.515	0.0000	0.0000
2024/07/04	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	2050	08/05/2025	121.16 Put	Bond Future	52.7900	0.0528	676.6500	0.6767	1,181.777	0.0000	0.0000
2024/07/04	2050	07/08/2025		Bond Future	121.2769	121.2769	120.6410	120.6410	0.524	0.0000	0.0000
2024/07/04	2050	07/08/2025	119.89 Call	Bond Future	1386.8500	1.3869	751.0400	0.7510	45.846	0.0000	0.0000
2024/07/04	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	AL37	01/08/2024		Index Future	991.2110	991.2110	992.6280	992.6280	0.143	0.0000	0.0000
2024/07/04	AL37	07/11/2024		Index Future	1014.4400	1014.4400	1015.8910	1015.8910	0.143	0.0000	0.0000
2024/07/04	AL37	06/02/2025		Index Future	1036.3920	1036.3920	1037.8780	1037.8780	0.143	0.0000	0.0000
2024/07/04	AL37	08/05/2025		Index Future	1058.6630	1058.6630	1060.1840	1060.1840	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	
2024/07/04	AL37	07/08/2025		Index Future	1081.0240	1081.0240	1082.5810	1082.5810	0.144	0.0000	0.0000
2024/07/04	AL7T	01/08/2024		Index Future	1169.1980	1169.1980	1172.0820	1172.0820	0.247	0.0000	0.0000
2024/07/04	AL7T	07/11/2024		Index Future	1196.5970	1196.5970	1199.5500	1199.5500	0.247	0.0000	0.0000
2024/07/04	AL7T	06/02/2025		Index Future	1222.4920	1222.4920	1225.5120	1225.5120	0.247	0.0000	0.0000
2024/07/04	AL7T	08/05/2025		Index Future	1248.7620	1248.7620	1251.8510	1251.8510	0.247	0.0000	0.0000
2024/07/04	AL7T	07/08/2025		Index Future	1275.1380	1275.1380	1278.2960	1278.2960	0.248	0.0000	0.0000
2024/07/04	ALBI	01/08/2024		Index Future	1011.8830	1011.8830	1014.4620	1014.4620	0.255	0.0000	0.0000
2024/07/04	ALBI	07/11/2024		Index Future	1035.5960	1035.5960	1038.2370	1038.2370	0.255	0.0000	0.0000
2024/07/04	ALBI	06/02/2025		Index Future	1058.0060	1058.0060	1060.7080	1060.7080	0.255	0.0000	0.0000
2024/07/04	ALBI	08/05/2025		Index Future	1080.7420	1080.7420	1083.5040	1083.5040	0.256	0.0000	0.0000
2024/07/04	ALBI	07/08/2025		Index Future	1103.5690	1103.5690	1106.3930	1106.3930	0.256	0.0000	0.0000
2024/07/04	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/07/04	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	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	
2024/07/04	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/04	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/04	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/07/04	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/04	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/04	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/04	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/04	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/04	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/04	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/04	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/04	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/04	ES33	01/08/2024		Bond Future	11.9791	78.4834	11.9473	78.6274	0.265	0.0000	0.0000
2024/07/04	ES33	07/11/2024		Bond Future	12.1176	76.5407	12.0843	76.6883	0.275	0.0000	0.0000
2024/07/04	ES33	06/02/2025		Bond Future	12.2610	78.2142	12.2261	78.3653	0.284	0.0000	0.0000
2024/07/04	ES33	06/02/2025	13.34 Call	Bond Future	4482.5900	4.4826	4633.6700	4.6337	3.370	0.0000	0.0000
2024/07/04	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	ES33	08/05/2025		Bond Future	12.4103	76.1071	12.3738	76.2617	0.294	0.0000	0.0000
2024/07/04	ES33	08/05/2025	12.73 Call	Bond Future	1335.0900	1.3351	1489.6700	1.4897	11.578	0.0000	0.0000
2024/07/04	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	ES33	07/08/2025		Bond Future	12.5746	77.7262	12.5362	77.8844	0.305	0.0000	0.0000
2024/07/04	ES33	07/08/2025	13.56 Call	Bond Future	3921.6200	3.9216	4079.8300	4.0798	4.034	0.0000	0.0000
2024/07/04	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	ES42	01/08/2024		Bond Future	12.4562	74.3322	12.3994	74.6439	0.457	0.0000	0.0000
2024/07/04	ES42	07/11/2024		Bond Future	12.5817	71.8252	12.5224	72.1444	0.471	0.0000	0.0000
2024/07/04	ES42	06/02/2025		Bond Future	12.7049	73.3950	12.6433	73.7214	0.485	0.0000	0.0000
2024/07/04	ES42	06/02/2025	13.71 Call	Bond Future	5001.5600	5.0016	5327.9400	5.3279	6.526	0.0000	0.0000
2024/07/04	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	ES42	08/05/2025		Bond Future	12.8376	70.7183	12.7735	71.0520	0.499	0.0000	0.0000
2024/07/04	ES42	08/05/2025	13.25 Call	Bond Future	2087.3600	2.0874	2421.1400	2.4211	15.991	0.0000	0.0000
2024/07/04	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	ES42	07/08/2025		Bond Future	12.9778	72.2204	12.9110	72.5616	0.514	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	
2024/07/04	ES42	07/08/2025	13.79 Call	Bond Future	3948.2700	3.9483	4289.4200	4.2894	8.640	0.0000	0.0000
2024/07/04	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	GOVI	01/08/2024		GOVI	996.7710	996.7710	999.3000	999.3000	0.254	0.0000	0.0000
2024/07/04	GOVI	01/08/2024	943.38 Call	GOVI	533910.0000	53.3910	559200.0000	55.9200	4.737	0.0000	0.0000
2024/07/04	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	GOVI	01/08/2024	943.39 Call	GOVI	533810.0000	53.3810	559100.0000	55.9100	4.738	0.0000	0.0000
2024/07/04	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	GOVI	01/08/2024	943.37 Call	GOVI	534010.0000	53.4010	559300.0000	55.9300	4.736	0.0000	0.0000
2024/07/04	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	GOVI	07/11/2024		GOVI	1020.1300	1020.1300	1022.7190	1022.7190	0.254	0.0000	0.0000
2024/07/04	GOVI	07/11/2024	948.79 Call	GOVI	713400.0000	71.3400	739290.0000	73.9290	3.629	0.0000	0.0000
2024/07/04	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	GOVI	07/11/2024	948.80 Call	GOVI	713300.0000	71.3300	739190.0000	73.9190	3.630	0.0000	0.0000
2024/07/04	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	GOVI	07/11/2024	948.78 Call	GOVI	713500.0000	71.3500	739390.0000	73.9390	3.629	0.0000	0.0000
2024/07/04	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	GOVI	06/02/2025		GOVI	1042.2060	1042.2060	1044.8540	1044.8540	0.254	0.0000	0.0000
2024/07/04	GOVI	06/02/2025	972.00 Call	GOVI	702060.0000	70.2060	728540.0000	72.8540	3.772	0.0000	0.0000
2024/07/04	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	GOVI	08/05/2025		GOVI	1064.6010	1064.6010	1067.3090	1067.3090	0.254	0.0000	0.0000
2024/07/04	GOVI	08/05/2025	1,022.00 Call	GOVI	426010.0000	42.6010	453090.0000	45.3090	6.357	0.0000	0.0000
2024/07/04	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	GOVI	07/08/2025		GOVI	1087.0870	1087.0870	1089.8560	1089.8560	0.255	0.0000	0.0000
2024/07/04	GOVI	07/08/2025	1,011.00 Call	GOVI	760870.0000	76.0870	788560.0000	78.8560	3.639	0.0000	0.0000
2024/07/04	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/07/04	IGOV	01/08/2024		Index Future	355.7300	355.7300	355.3430	355.3430	0.109	0.0000	0.0000
2024/07/04	IGOV	07/11/2024		Index Future	364.1600	364.1600	363.7650	363.7650	0.108	0.0000	0.0000
2024/07/04	IGOV	06/02/2025		Index Future	372.1260	372.1260	371.7230	371.7230	0.108	0.0000	0.0000
2024/07/04	IGOV	08/05/2025		Index Future	380.2070	380.2070	379.7950	379.7950	0.108	0.0000	0.0000
2024/07/04	IGOV	07/08/2025		Index Future	388.3190	388.3190	387.9000	387.9000	0.108	0.0000	0.0000
2024/07/04	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/07/04	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/07/04	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/07/04	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/07/04	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/07/04	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/07/04	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/07/04	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/07/04	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/07/04	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/07/04	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/07/04	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/07/04	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/07/04	JBAF	17/07/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/07/04	JBAF	21/08/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/07/04	JBAF	18/09/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/07/04	JBAF	16/10/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/07/04	JBAF	20/11/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/07/04	JBAF	18/12/2024		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/07/04	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/07/04	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/07/04	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/07/04	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/07/04	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/07/04	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/07/04	R035	01/08/2024	11.65 Call	Bond Future	2711.3800	2.7114	2936.5800	2.9366	8.306	0.0000	0.0000
2024/07/04	R035	01/08/2024	11.65 Put	Bond Future	275.1700	0.2752	216.0500	0.2161	21.485	0.0000	0.0000
2024/07/04	R035	01/08/2024	13.23 Put	Bond Future	0.4600	0.0005	0.2600	0.0003	43.478	0.0000	0.0000
2024/07/04	R035	01/08/2024	13.23 Call	Bond Future	10234.0200	10.2340	10518.1400	10.5181	2.776	0.0000	0.0000
2024/07/04	R035	01/08/2024	12.50 Call	Bond Future	6775.0300	6.7750	7055.5300	7.0555	4.140	0.0000	0.0000
2024/07/04	R035	01/08/2024	12.50 Put	Bond Future	11.2300	0.0112	7.4100	0.0074	34.016	0.0000	0.0000
2024/07/04	R035	01/08/2024	12.45 Call	Bond Future	6531.8200	6.5318	6811.5400	6.8115	4.282	0.0000	0.0000
2024/07/04	R035	01/08/2024	12.45 Put	Bond Future	13.8000	0.0138	9.2000	0.0092	33.333	0.0000	0.0000
2024/07/04	R035	01/08/2024	13.20 Call	Bond Future	10095.7600	10.0958	10379.8500	10.3799	2.814	0.0000	0.0000
2024/07/04	R035	01/08/2024	13.20 Put	Bond Future	0.5300	0.0005	0.3000	0.0003	43.396	0.0000	0.0000
2024/07/04	R035	01/08/2024	13.08 Call	Bond Future	9539.2500	9.5393	9823.2000	9.8232	2.977	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	
2024/07/04	R035	01/08/2024	13.08 Put	Bond Future	0.9000	0.0009	0.5300	0.0005	41.111	0.0000	0.0000
2024/07/04	R035	01/08/2024	13.05 Call	Bond Future	9399.2600	9.3993	9683.1600	9.6832	3.020	0.0000	0.0000
2024/07/04	R035	01/08/2024	13.05 Put	Bond Future	1.0300	0.0010	0.6100	0.0006	40.777	0.0000	0.0000
2024/07/04	R035	01/08/2024	12.20 Put	Bond Future	37.6100	0.0376	26.4100	0.0264	29.779	0.0000	0.0000
2024/07/04	R035	01/08/2024	12.20 Call	Bond Future	5310.5600	5.3106	5583.6800	5.5837	5.143	0.0000	0.0000
2024/07/04	R035	01/08/2024	11.80 Call	Bond Future	3389.2100	3.3892	3634.1100	3.6341	7.226	0.0000	0.0000
2024/07/04	R035	01/08/2024	11.80 Put	Bond Future	165.7500	0.1658	126.3300	0.1263	23.783	0.0000	0.0000
2024/07/04	R035	01/08/2024	11.81 Call	Bond Future	3435.6600	3.4357	3681.6600	3.6817	7.160	0.0000	0.0000
2024/07/04	R035	01/08/2024	11.81 Put	Bond Future	160.0800	0.1601	121.7600	0.1218	23.938	0.0000	0.0000
2024/07/04	R035	01/08/2024	11.79 Call	Bond Future	3342.9500	3.3430	3586.7100	3.5867	7.292	0.0000	0.0000
2024/07/04	R035	01/08/2024	11.79 Put	Bond Future	171.6500	0.1717	131.0900	0.1311	23.629	0.0000	0.0000
2024/07/04	R035	01/08/2024		Bond Future	11.1980	89.6383	11.1464	89.9227	0.461	0.0000	0.0000
2024/07/04	R035	07/11/2024		Bond Future	11.2990	87.2239	11.2451	87.5150	0.477	0.0000	0.0000
2024/07/04	R035	07/11/2024	12.18 Call	Bond Future	5344.6900	5.3447	5568.8900	5.5689	4.195	0.0000	0.0000
2024/07/04	R035	07/11/2024	12.18 Put	Bond Future	774.3600	0.7744	707.4600	0.7075	8.639	0.0000	0.0000
2024/07/04	R035	07/11/2024	12.19 Call	Bond Future	5385.0600	5.3851	5609.9200	5.6099	4.176	0.0000	0.0000
2024/07/04	R035	07/11/2024	12.19 Put	Bond Future	764.8100	0.7648	698.5700	0.6986	8.661	0.0000	0.0000
2024/07/04	R035	07/11/2024	12.17 Call	Bond Future	5304.3900	5.3044	5527.9100	5.5279	4.214	0.0000	0.0000
2024/07/04	R035	07/11/2024	12.17 Put	Bond Future	784.0200	0.7840	716.4400	0.7164	8.620	0.0000	0.0000
2024/07/04	R035	07/11/2024	13.23 Call	Bond Future	9790.7200	9.7907	10060.2300	10.0602	2.753	0.0000	0.0000
2024/07/04	R035	07/11/2024	13.23 Put	Bond Future	204.4100	0.2044	182.8200	0.1828	10.562	0.0000	0.0000
2024/07/04	R035	07/11/2024	12.20 Put	Bond Future	755.3700	0.7554	689.8000	0.6898	8.681	0.0000	0.0000
2024/07/04	R035	07/11/2024	12.20 Call	Bond Future	5425.4900	5.4255	5651.0200	5.6510	4.157	0.0000	0.0000
2024/07/04	R035	06/02/2025		Bond Future	11.4040	89.1108	11.3478	89.4084	0.493	0.0000	0.0000
2024/07/04	R035	06/02/2025	12.41 Call	Bond Future	6357.8900	6.3579	6577.7500	6.5778	3.458	0.0000	0.0000
2024/07/04	R035	06/02/2025	12.41 Put	Bond Future	1268.2500	1.2683	1190.4900	1.1905	6.131	0.0000	0.0000
2024/07/04	R035	08/05/2025		Bond Future	11.5102	86.5073	11.4515	86.8116	0.510	0.0000	0.0000
2024/07/04	R035	08/05/2025	11.78 Call	Bond Future	4377.5400	4.3775	4550.4700	4.5505	3.950	0.0000	0.0000
2024/07/04	R035	08/05/2025	11.78 Put	Bond Future	2997.3500	2.9974	2865.9600	2.8660	4.384	0.0000	0.0000
2024/07/04	R035	08/05/2025	13.35 Call	Bond Future	9863.9200	9.8639	10112.5700	10.1126	2.521	0.0000	0.0000
2024/07/04	R035	08/05/2025	13.35 Put	Bond Future	1034.3900	1.0344	978.7200	0.9787	5.382	0.0000	0.0000
2024/07/04	R035	08/05/2025	12.70 Call	Bond Future	7467.9900	7.4680	7691.7000	7.6917	2.996	0.0000	0.0000
2024/07/04	R035	08/05/2025	12.70 Put	Bond Future	1606.6600	1.6067	1526.0500	1.5261	5.017	0.0000	0.0000
2024/07/04	R035	08/05/2025	11.46 Put	Bond Future	3719.3600	3.7194	3566.2300	3.5662	4.117	0.0000	0.0000
2024/07/04	R035	08/05/2025	11.46 Call	Bond Future	3459.3100	3.4593	3610.5000	3.6105	4.371	0.0000	0.0000
2024/07/04	R035	07/08/2025		Bond Future	11.6292	88.3296	11.5679	88.6406	0.527	0.0000	0.0000
2024/07/04	R035	07/08/2025	12.65 Call	Bond Future	7316.1600	7.3162	7529.3000	7.5293	2.913	0.0000	0.0000
2024/07/04	R035	07/08/2025	12.65 Put	Bond Future	2358.3500	2.3584	2260.4100	2.2604	4.153	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	
2024/07/04	R053	01/08/2024		Bond Future	11.8392	102.2882	11.7876	102.7027	0.436	0.0000	0.0000
2024/07/04	R053	01/08/2024	13.14 Call	Bond Future	9512.5800	9.5126	9919.9200	9.9199	4.282	0.0000	0.0000
2024/07/04	R053	01/08/2024	13.14 Put	Bond Future	22.0800	0.0221	14.8900	0.0149	32.563	0.0000	0.0000
2024/07/04	R053	01/08/2024	13.15 Call	Bond Future	9578.1200	9.5781	9985.7000	9.9857	4.255	0.0000	0.0000
2024/07/04	R053	01/08/2024	13.15 Put	Bond Future	21.2600	0.0213	14.3100	0.0143	32.690	0.0000	0.0000
2024/07/04	R053	01/08/2024	13.13 Call	Bond Future	9446.9600	9.4470	9854.0600	9.8541	4.309	0.0000	0.0000
2024/07/04	R053	01/08/2024	13.13 Put	Bond Future	22.9200	0.0229	15.4900	0.0155	32.417	0.0000	0.0000
2024/07/04	R053	07/11/2024	12.80 Call	Bond Future	7604.0400	7.6040	7926.8000	7.9268	4.245	0.0000	0.0000
2024/07/04	R053	07/11/2024	12.80 Put	Bond Future	1223.8000	1.2238	1122.1500	1.1222	8.306	0.0000	0.0000
2024/07/04	R053	07/11/2024	12.81 Call	Bond Future	7659.5500	7.6596	7983.2600	7.9833	4.226	0.0000	0.0000
2024/07/04	R053	07/11/2024	12.81 Put	Bond Future	1209.7500	1.2098	1109.0500	1.1091	8.324	0.0000	0.0000
2024/07/04	R053	07/11/2024	12.79 Call	Bond Future	7548.7800	7.5488	7870.5800	7.8706	4.263	0.0000	0.0000
2024/07/04	R053	07/11/2024	12.79 Put	Bond Future	1238.1900	1.2382	1135.5800	1.1356	8.287	0.0000	0.0000
2024/07/04	R053	07/11/2024		Bond Future	11.9388	98.8128	11.8851	99.2372	0.449	0.0000	0.0000
2024/07/04	R053	06/02/2025		Bond Future	12.0372	100.9497	11.9815	101.3837	0.463	0.0000	0.0000
2024/07/04	R053	06/02/2025	12.94 Call	Bond Future	8579.3000	8.5793	8892.8000	8.8928	3.654	0.0000	0.0000
2024/07/04	R053	06/02/2025	12.94 Put	Bond Future	2009.8600	2.0099	1889.4300	1.8894	5.992	0.0000	0.0000
2024/07/04	R053	08/05/2025		Bond Future	12.1410	97.2441	12.0832	97.6876	0.476	0.0000	0.0000
2024/07/04	R053	08/05/2025	12.64 Call	Bond Future	7366.2400	7.3662	7642.3500	7.6424	3.748	0.0000	0.0000
2024/07/04	R053	08/05/2025	12.64 Put	Bond Future	3689.4000	3.6894	3521.9900	3.5220	4.538	0.0000	0.0000
2024/07/04	R053	07/08/2025		Bond Future	12.2528	99.2902	12.1926	99.7435	0.491	0.0000	0.0000
2024/07/04	R053	07/08/2025	13.17 Call	Bond Future	9831.4600	9.8315	10140.9000	10.1409	3.147	0.0000	0.0000
2024/07/04	R053	07/08/2025	13.17 Put	Bond Future	3375.3300	3.3753	3231.4600	3.2315	4.262	0.0000	0.0000
2024/07/04	R186	01/08/2024		Bond Future	8.6091	105.2826	8.5989	105.3047	0.118	0.0000	0.0000
2024/07/04	R186	01/08/2024	8.69 Call	Bond Future	427.5200	0.4275	434.8800	0.4349	1.722	0.0000	0.0000
2024/07/04	R186	01/08/2024	8.69 Put	Bond Future	252.7800	0.2528	238.1000	0.2381	5.807	0.0000	0.0000
2024/07/04	R186	01/08/2024	8.70 Call	Bond Future	440.8600	0.4409	448.4700	0.4485	1.726	0.0000	0.0000
2024/07/04	R186	01/08/2024	8.70 Put	Bond Future	244.5400	0.2445	230.1100	0.2301	5.901	0.0000	0.0000
2024/07/04	R186	01/08/2024	8.68 Call	Bond Future	414.2700	0.4143	421.4000	0.4214	1.721	0.0000	0.0000
2024/07/04	R186	01/08/2024	8.68 Put	Bond Future	261.1100	0.2611	246.2000	0.2462	5.710	0.0000	0.0000
2024/07/04	R186	07/11/2024	9.13 Call	Bond Future	1371.2300	1.3712	1385.4200	1.3854	1.035	0.0000	0.0000
2024/07/04	R186	07/11/2024	9.13 Put	Bond Future	305.3500	0.3054	296.8400	0.2968	2.787	0.0000	0.0000
2024/07/04	R186	07/11/2024		Bond Future	8.5760	107.7499	8.5643	107.7726	0.137	0.0000	0.0000
2024/07/04	R186	07/11/2024	9.14 Call	Bond Future	1386.0900	1.3861	1400.3700	1.4004	1.030	0.0000	0.0000
2024/07/04	R186	07/11/2024	9.14 Put	Bond Future	301.1000	0.3011	292.6800	0.2927	2.796	0.0000	0.0000
2024/07/04	R186	07/11/2024	9.15 Call	Bond Future	1400.8000	1.4008	1415.1600	1.4152	1.025	0.0000	0.0000
2024/07/04	R186	07/11/2024	9.15 Put	Bond Future	296.7100	0.2967	288.3700	0.2884	2.811	0.0000	0.0000
2024/07/04	R186	06/02/2025		Bond Future	8.5479	104.7656	8.5342	104.7891	0.160	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	
2024/07/04	R186	06/02/2025	9.03 Call	Bond Future	1332.3700	1.3324	1345.9700	1.3460	1.021	0.0000	0.0000
2024/07/04	R186	06/02/2025	9.03 Put	Bond Future	505.8900	0.5059	495.9800	0.4960	1.959	0.0000	0.0000
2024/07/04	R186	08/05/2025		Bond Future	8.5258	107.0141	8.5096	107.0384	0.190	0.0000	0.0000
2024/07/04	R186	08/05/2025	8.47 Call	Bond Future	767.0100	0.7670	777.6300	0.7776	1.385	0.0000	0.0000
2024/07/04	R186	08/05/2025	8.47 Put	Bond Future	851.0200	0.8510	837.2800	0.8373	1.615	0.0000	0.0000
2024/07/04	R186	07/08/2025		Bond Future	8.5238	103.9541	8.5041	103.9794	0.231	0.0000	0.0000
2024/07/04	R186	07/08/2025	9.68 Call	Bond Future	1723.4600	1.7235	1742.3800	1.7424	1.098	0.0000	0.0000
2024/07/04	R186	07/08/2025	9.68 Put	Bond Future	256.5000	0.2565	250.1600	0.2502	2.472	0.0000	0.0000
2024/07/04	R186	07/08/2025	10.25 Call	Bond Future	2308.3100	2.3083	2329.8100	2.3298	0.931	0.0000	0.0000
2024/07/04	R186	07/08/2025	10.25 Put	Bond Future	129.0000	0.1290	125.2400	0.1252	2.915	0.0000	0.0000
2024/07/04	R186	07/08/2025	9.22 Put	Bond Future	417.6500	0.4177	408.7000	0.4087	2.143	0.0000	0.0000
2024/07/04	R186	07/08/2025	9.22 Call	Bond Future	1304.5400	1.3045	1320.8500	1.3209	1.250	0.0000	0.0000
2024/07/04	R202	01/08/2024		Bond Future	260.8076	260.8076	260.9051	260.9051	0.037	0.0000	0.0000
2024/07/04	R202	07/11/2024		Bond Future	266.9884	266.9884	267.0888	267.0888	0.038	0.0000	0.0000
2024/07/04	R202	06/02/2025		Bond Future	267.6083	267.6083	267.7120	267.7120	0.039	0.0000	0.0000
2024/07/04	R202	06/02/2025	266.79 Call	Bond Future	818.3000	0.8183	922.0200	0.9220	12.675	0.0000	0.0000
2024/07/04	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	R202	08/05/2025		Bond Future	273.4164	273.4164	273.5233	273.5233	0.039	0.0000	0.0000
2024/07/04	R202	08/05/2025	272.31 Call	Bond Future	1106.3600	1.1064	1213.2500	1.2133	9.661	0.0000	0.0000
2024/07/04	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	R202	07/08/2025		Bond Future	273.9103	273.9103	274.0220	274.0220	0.041	0.0000	0.0000
2024/07/04	R202	07/08/2025	271.60 Call	Bond Future	2310.2500	2.3103	2422.0200	2.4220	4.838	0.0000	0.0000
2024/07/04	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	R209	01/08/2024		Bond Future	11.2968	69.9107	11.2656	70.0644	0.277	0.0000	0.0000
2024/07/04	R209	01/08/2024	11.79 Call	Bond Future	2578.7900	2.5788	2698.7800	2.6988	4.653	0.0000	0.0000
2024/07/04	R209	01/08/2024	11.79 Put	Bond Future	216.4500	0.2165	182.7600	0.1828	15.565	0.0000	0.0000
2024/07/04	R209	01/08/2024	11.80 Call	Bond Future	2618.4500	2.6185	2739.2700	2.7393	4.614	0.0000	0.0000
2024/07/04	R209	01/08/2024	11.80 Put	Bond Future	209.3800	0.2094	176.5200	0.1765	15.694	0.0000	0.0000
2024/07/04	R209	01/08/2024	11.78 Call	Bond Future	2539.3100	2.5393	2658.4400	2.6584	4.691	0.0000	0.0000
2024/07/04	R209	01/08/2024	11.78 Put	Bond Future	223.7400	0.2237	189.1900	0.1892	15.442	0.0000	0.0000
2024/07/04	R209	07/11/2024		Bond Future	11.3887	68.3918	11.3562	68.5492	0.286	0.0000	0.0000
2024/07/04	R209	07/11/2024	12.22 Call	Bond Future	4597.1500	4.5972	4713.7100	4.7137	2.535	0.0000	0.0000
2024/07/04	R209	07/11/2024	12.22 Put	Bond Future	737.3500	0.7374	696.5400	0.6965	5.535	0.0000	0.0000
2024/07/04	R209	07/11/2024	12.23 Call	Bond Future	4632.6500	4.6327	4749.6000	4.7496	2.524	0.0000	0.0000
2024/07/04	R209	07/11/2024	12.23 Put	Bond Future	728.2700	0.7283	687.8500	0.6879	5.550	0.0000	0.0000
2024/07/04	R209	07/11/2024	12.21 Call	Bond Future	4561.7100	4.5617	4677.8700	4.6779	2.546	0.0000	0.0000
2024/07/04	R209	07/11/2024	12.21 Put	Bond Future	746.5400	0.7465	705.3300	0.7053	5.520	0.0000	0.0000
2024/07/04	R209	06/02/2025		Bond Future	11.4810	69.8711	11.4472	70.0321	0.294	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	
2024/07/04	R209	06/02/2025	12.44 Call	Bond Future	5541.9600	5.5420	5657.4000	5.6574	2.083	0.0000	0.0000
2024/07/04	R209	06/02/2025	12.44 Put	Bond Future	1178.8100	1.1788	1133.2800	1.1333	3.862	0.0000	0.0000
2024/07/04	R209	08/05/2025		Bond Future	11.5794	68.2139	11.5443	68.3786	0.303	0.0000	0.0000
2024/07/04	R209	08/05/2025	11.89 Call	Bond Future	4061.3200	4.0613	4154.3100	4.1543	2.290	0.0000	0.0000
2024/07/04	R209	08/05/2025	11.89 Put	Bond Future	2627.2100	2.6272	2555.5600	2.5556	2.727	0.0000	0.0000
2024/07/04	R209	07/08/2025		Bond Future	11.6873	69.6505	11.6508	69.8189	0.312	0.0000	0.0000
2024/07/04	R209	07/08/2025	12.68 Call	Bond Future	6532.2300	6.5322	6645.4200	6.6454	1.733	0.0000	0.0000
2024/07/04	R209	07/08/2025	12.68 Put	Bond Future	2159.9700	2.1600	2104.7900	2.1048	2.555	0.0000	0.0000
2024/07/04	R210	01/08/2024		Bond Future	238.4308	238.4308	238.0944	238.0944	0.141	0.0000	0.0000
2024/07/04	R210	07/11/2024		Bond Future	240.7419	240.7419	240.3980	240.3980	0.143	0.0000	0.0000
2024/07/04	R210	06/02/2025		Bond Future	246.0073	246.0073	245.6565	245.6565	0.143	0.0000	0.0000
2024/07/04	R210	06/02/2025	239.61 Call	Bond Future	6397.2700	6.3973	6046.5200	6.0465	5.483	0.0000	0.0000
2024/07/04	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	R210	08/05/2025		Bond Future	247.9333	247.9333	247.5765	247.5765	0.144	0.0000	0.0000
2024/07/04	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	R210	08/05/2025	248.03 Put	Bond Future	96.7300	0.0967	453.5500	0.4536	368.882	0.0000	0.0000
2024/07/04	R210	07/08/2025		Bond Future	253.2187	253.2187	252.8552	252.8552	0.144	0.0000	0.0000
2024/07/04	R210	07/08/2025	248.44 Call	Bond Future	4778.7000	4.7787	4415.2200	4.4152	7.606	0.0000	0.0000
2024/07/04	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	R213	01/08/2024		Bond Future	10.2612	87.7075	10.2249	87.8613	0.354	0.0000	0.0000
2024/07/04	R213	01/08/2024	10.87 Call	Bond Future	2701.2400	2.7012	2826.0400	2.8260	4.620	0.0000	0.0000
2024/07/04	R213	01/08/2024	10.87 Put	Bond Future	172.5700	0.1726	143.6400	0.1436	16.764	0.0000	0.0000
2024/07/04	R213	01/08/2024	10.88 Call	Bond Future	2737.4200	2.7374	2862.8300	2.8628	4.581	0.0000	0.0000
2024/07/04	R213	01/08/2024	10.88 Put	Bond Future	168.0100	0.1680	139.6900	0.1397	16.856	0.0000	0.0000
2024/07/04	R213	01/08/2024	10.86 Call	Bond Future	2665.2000	2.6652	2789.3800	2.7894	4.659	0.0000	0.0000
2024/07/04	R213	01/08/2024	10.86 Put	Bond Future	177.3000	0.1773	147.7500	0.1478	16.667	0.0000	0.0000
2024/07/04	R213	07/11/2024	11.22 Call	Bond Future	4035.9000	4.0359	4157.2300	4.1572	3.006	0.0000	0.0000
2024/07/04	R213	07/11/2024	11.22 Put	Bond Future	522.4300	0.5224	486.3400	0.4863	6.908	0.0000	0.0000
2024/07/04	R213	07/11/2024	11.23 Call	Bond Future	4067.8100	4.0678	4189.5200	4.1895	2.992	0.0000	0.0000
2024/07/04	R213	07/11/2024	11.23 Put	Bond Future	515.4100	0.5154	479.7000	0.4797	6.928	0.0000	0.0000
2024/07/04	R213	07/11/2024	11.21 Call	Bond Future	4004.2000	4.0042	4125.1300	4.1251	3.020	0.0000	0.0000
2024/07/04	R213	07/11/2024	11.21 Put	Bond Future	529.6900	0.5297	493.2000	0.4932	6.889	0.0000	0.0000
2024/07/04	R213	07/11/2024		Bond Future	10.3413	86.2017	10.3030	86.3591	0.370	0.0000	0.0000
2024/07/04	R213	06/02/2025		Bond Future	10.4285	88.0666	10.3881	88.2277	0.388	0.0000	0.0000
2024/07/04	R213	06/02/2025	11.35 Call	Bond Future	4490.9500	4.4910	4607.4900	4.6075	2.595	0.0000	0.0000
2024/07/04	R213	06/02/2025	11.35 Put	Bond Future	920.9600	0.9210	876.3900	0.8764	4.840	0.0000	0.0000
2024/07/04	R213	08/05/2025		Bond Future	10.5186	86.3953	10.4759	86.5601	0.406	0.0000	0.0000
2024/07/04	R213	08/05/2025	10.52 Call	Bond Future	2575.5700	2.5756	2657.1800	2.6572	3.169	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	
2024/07/04	R213	08/05/2025	10.52 Put	Bond Future	2570.0600	2.5701	2486.8200	2.4868	3.239	0.0000	0.0000
2024/07/04	R213	07/08/2025		Bond Future	10.6249	88.2162	10.5797	88.3849	0.426	0.0000	0.0000
2024/07/04	R213	07/08/2025	11.66 Call	Bond Future	5303.1700	5.3032	5418.8900	5.4189	2.182	0.0000	0.0000
2024/07/04	R213	07/08/2025	11.66 Put	Bond Future	1554.0300	1.5540	1501.0800	1.5011	3.407	0.0000	0.0000
2024/07/04	R214	01/08/2024	12.17 Call	Bond Future	2447.5300	2.4475	2675.1500	2.6752	9.300	0.0000	0.0000
2024/07/04	R214	01/08/2024	12.17 Put	Bond Future	263.0800	0.2631	203.3000	0.2033	22.723	0.0000	0.0000
2024/07/04	R214	01/08/2024	12.18 Call	Bond Future	2487.0900	2.4871	2716.2200	2.7162	9.213	0.0000	0.0000
2024/07/04	R214	01/08/2024	12.18 Put	Bond Future	254.7000	0.2547	196.4300	0.1964	22.878	0.0000	0.0000
2024/07/04	R214	01/08/2024	12.16 Call	Bond Future	2408.1400	2.4081	2634.2300	2.6342	9.389	0.0000	0.0000
2024/07/04	R214	01/08/2024	12.16 Put	Bond Future	271.6900	0.2717	210.3800	0.2104	22.566	0.0000	0.0000
2024/07/04	R214	01/08/2024		Bond Future	11.7270	64.9743	11.6705	65.2617	0.482	0.0000	0.0000
2024/07/04	R214	07/11/2024		Bond Future	11.8230	63.1901	11.7644	63.4843	0.496	0.0000	0.0000
2024/07/04	R214	07/11/2024	12.61 Call	Bond Future	4562.0800	4.5621	4783.2700	4.7833	4.848	0.0000	0.0000
2024/07/04	R214	07/11/2024	12.61 Put	Bond Future	808.6500	0.8087	735.6500	0.7357	9.027	0.0000	0.0000
2024/07/04	R214	07/11/2024	12.62 Call	Bond Future	4597.7200	4.5977	4819.6300	4.8196	4.827	0.0000	0.0000
2024/07/04	R214	07/11/2024	12.62 Put	Bond Future	798.8600	0.7989	726.5800	0.7266	9.048	0.0000	0.0000
2024/07/04	R214	07/11/2024	12.60 Call	Bond Future	4526.5200	4.5265	4746.9900	4.7470	4.871	0.0000	0.0000
2024/07/04	R214	07/11/2024	12.60 Put	Bond Future	818.5600	0.8186	744.8400	0.7448	9.006	0.0000	0.0000
2024/07/04	R214	06/02/2025		Bond Future	11.9206	64.5570	11.8598	64.8578	0.509	0.0000	0.0000
2024/07/04	R214	06/02/2025	12.71 Call	Bond Future	5068.9400	5.0689	5281.7400	5.2817	4.198	0.0000	0.0000
2024/07/04	R214	06/02/2025	12.71 Put	Bond Future	1352.5600	1.3526	1264.5700	1.2646	6.505	0.0000	0.0000
2024/07/04	R214	06/02/2025	13.63 Call	Bond Future	8241.9700	8.2420	8497.4300	8.4974	3.100	0.0000	0.0000
2024/07/04	R214	06/02/2025	13.63 Put	Bond Future	614.2700	0.6143	568.9400	0.5689	7.379	0.0000	0.0000
2024/07/04	R214	06/02/2025	12.25 Put	Bond Future	2019.1700	2.0192	1899.0000	1.8990	5.951	0.0000	0.0000
2024/07/04	R214	06/02/2025	12.25 Call	Bond Future	3613.1700	3.6132	3793.7900	3.7938	4.999	0.0000	0.0000
2024/07/04	R214	06/02/2025	11.75 Put	Bond Future	3106.3200	3.1063	2943.4100	2.9434	5.244	0.0000	0.0000
2024/07/04	R214	06/02/2025	11.75 Call	Bond Future	2255.7700	2.2558	2393.6500	2.3937	6.112	0.0000	0.0000
2024/07/04	R214	08/05/2025		Bond Future	12.0177	62.6351	11.9549	62.9425	0.523	0.0000	0.0000
2024/07/04	R214	08/05/2025	12.40 Call	Bond Future	4424.9200	4.4249	4609.3000	4.6093	4.167	0.0000	0.0000
2024/07/04	R214	08/05/2025	12.40 Put	Bond Future	2604.1500	2.6042	2481.1100	2.4811	4.725	0.0000	0.0000
2024/07/04	R214	07/08/2025		Bond Future	12.1242	63.9544	12.0590	64.2686	0.537	0.0000	0.0000
2024/07/04	R214	07/08/2025	12.97 Call	Bond Future	6249.0000	6.2490	6459.3300	6.4593	3.366	0.0000	0.0000
2024/07/04	R214	07/08/2025	12.97 Put	Bond Future	2381.6100	2.3816	2277.7800	2.2778	4.360	0.0000	0.0000
2024/07/04	R248	01/08/2024		Bond Future	11.8228	79.5130	11.7713	79.8351	0.436	0.0000	0.0000
2024/07/04	R248	01/08/2024	12.31 Call	Bond Future	3221.8900	3.2219	3481.3400	3.4813	8.053	0.0000	0.0000
2024/07/04	R248	01/08/2024	12.31 Put	Bond Future	289.4600	0.2895	226.8500	0.2269	21.630	0.0000	0.0000
2024/07/04	R248	01/08/2024	12.32 Call	Bond Future	3270.8300	3.2708	3531.8400	3.5318	7.980	0.0000	0.0000
2024/07/04	R248	01/08/2024	12.32 Put	Bond Future	280.3000	0.2803	219.2500	0.2193	21.780	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	
2024/07/04	R248	01/08/2024	12.30 Call	Bond Future	3173.0900	3.1731	3430.9400	3.4309	8.126	0.0000	0.0000
2024/07/04	R248	01/08/2024	12.30 Put	Bond Future	298.8400	0.2988	234.6300	0.2346	21.486	0.0000	0.0000
2024/07/04	R248	07/11/2024		Bond Future	11.9211	76.9248	11.8676	77.2546	0.449	0.0000	0.0000
2024/07/04	R248	07/11/2024	12.79 Call	Bond Future	5886.7800	5.8868	6141.2900	6.1413	4.323	0.0000	0.0000
2024/07/04	R248	07/11/2024	12.79 Put	Bond Future	864.9200	0.8649	789.6900	0.7897	8.698	0.0000	0.0000
2024/07/04	R248	07/11/2024	12.80 Call	Bond Future	5930.5700	5.9306	6185.8300	6.1858	4.304	0.0000	0.0000
2024/07/04	R248	07/11/2024	12.80 Put	Bond Future	854.3600	0.8544	779.8800	0.7799	8.718	0.0000	0.0000
2024/07/04	R248	07/11/2024	12.78 Call	Bond Future	5843.0400	5.8430	6096.7900	6.0968	4.343	0.0000	0.0000
2024/07/04	R248	07/11/2024	12.78 Put	Bond Future	875.6100	0.8756	799.6200	0.7996	8.679	0.0000	0.0000
2024/07/04	R248	06/02/2025		Bond Future	12.0210	78.5888	11.9655	78.9259	0.462	0.0000	0.0000
2024/07/04	R248	06/02/2025	12.71 Call	Bond Future	5815.0000	5.8150	6044.7400	6.0447	3.951	0.0000	0.0000
2024/07/04	R248	06/02/2025	12.71 Put	Bond Future	1842.5600	1.8426	1735.2200	1.7352	5.826	0.0000	0.0000
2024/07/04	R248	08/05/2025		Bond Future	12.1203	75.8229	12.0627	76.1675	0.475	0.0000	0.0000
2024/07/04	R248	08/05/2025	12.60 Call	Bond Future	5707.4700	5.7075	5920.4400	5.9204	3.731	0.0000	0.0000
2024/07/04	R248	08/05/2025	12.60 Put	Bond Future	2941.0700	2.9411	2809.5200	2.8095	4.473	0.0000	0.0000
2024/07/04	R248	07/08/2025		Bond Future	12.2289	77.4196	12.1691	77.7717	0.489	0.0000	0.0000
2024/07/04	R248	07/08/2025	13.21 Call	Bond Future	8006.6500	8.0067	8249.4200	8.2494	3.032	0.0000	0.0000
2024/07/04	R248	07/08/2025	13.21 Put	Bond Future	2621.0600	2.6211	2511.6900	2.5117	4.173	0.0000	0.0000
2024/07/04	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/04	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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