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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/07/2024 TO 05/07/2024

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
2024/07/05	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/05	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/05	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/05	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/05	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/05	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/05	2025	01/08/2024		Bond Future	181.5235	181.5235	181.5728	0.027	0.0000	0.0000
2024/07/05	2025	07/11/2024		Bond Future	185.8257	185.8257	185.8751	0.027	0.0000	0.0000
2024/07/05	2029	01/08/2024		Bond Future	131.2508	131.2508	131.4184	0.128	0.0000	0.0000
2024/07/05	2029	07/11/2024		Bond Future	132.9596	132.9596	133.1305	0.129	0.0000	0.0000
2024/07/05	2029	06/02/2025		Bond Future	135.8681	135.8681	136.0421	0.128	0.0000	0.0000
2024/07/05	2029	06/02/2025	132.40 Call	Bond Future	3468.0600	3.4681	3642.1200	5.019	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	
2024/07/05	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	2029	08/05/2025		Bond Future	137.3850	137.3850	137.5592	137.5592	0.127	0.0000	0.0000
2024/07/05	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	2029	08/05/2025	137.85 Put	Bond Future	464.9600	0.4650	290.8500	0.2909	37.446	0.0000	0.0000
2024/07/05	2029	07/08/2025		Bond Future	140.3149	140.3149	140.5023	140.5023	0.133	0.0000	0.0000
2024/07/05	2029	07/08/2025	137.41 Call	Bond Future	2904.9300	2.9049	3092.2500	3.0923	6.448	0.0000	0.0000
2024/07/05	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	2030	01/08/2024	10.21 Put	Bond Future	198.1500	0.1982	198.7900	0.1988	0.323	0.0000	0.0000
2024/07/05	2030	01/08/2024	10.21 Call	Bond Future	1855.0300	1.8550	1897.1100	1.8971	2.268	0.0000	0.0000
2024/07/05	2030	01/08/2024	10.71 Put	Bond Future	34.3400	0.0343	34.8300	0.0348	1.427	0.0000	0.0000
2024/07/05	2030	01/08/2024	10.71 Call	Bond Future	3607.5200	3.6075	3649.4500	3.6495	1.162	0.0000	0.0000
2024/07/05	2030	01/08/2024	11.31 Call	Bond Future	5810.2300	5.8102	5851.6900	5.8517	0.714	0.0000	0.0000
2024/07/05	2030	01/08/2024	11.31 Put	Bond Future	3.3500	0.0034	3.3700	0.0034	0.597	0.0000	0.0000
2024/07/05	2030	01/08/2024		Bond Future	9.7881	92.6764	9.7777	92.7178	0.107	0.0000	0.0000
2024/07/05	2030	01/08/2024	10.38 Call	Bond Future	2426.2600	2.4263	2468.3100	2.4683	1.733	0.0000	0.0000
2024/07/05	2030	01/08/2024	10.38 Put	Bond Future	112.1400	0.1121	112.7500	0.1128	0.544	0.0000	0.0000
2024/07/05	2030	01/08/2024	10.39 Call	Bond Future	2460.9400	2.4609	2503.0100	2.5030	1.710	0.0000	0.0000
2024/07/05	2030	01/08/2024	10.39 Put	Bond Future	108.3400	0.1083	108.9700	0.1090	0.582	0.0000	0.0000
2024/07/05	2030	01/08/2024	10.37 Call	Bond Future	2391.6300	2.3916	2433.7700	2.4338	1.762	0.0000	0.0000
2024/07/05	2030	01/08/2024	10.37 Put	Bond Future	116.0000	0.1160	116.7000	0.1167	0.603	0.0000	0.0000
2024/07/05	2030	07/11/2024		Bond Future	9.8448	94.8482	9.8338	94.8901	0.111	0.0000	0.0000
2024/07/05	2030	07/11/2024	10.75 Call	Bond Future	3823.8200	3.8238	3855.5600	3.8556	0.830	0.0000	0.0000
2024/07/05	2030	07/11/2024	10.75 Put	Bond Future	443.0200	0.4430	432.8600	0.4329	2.293	0.0000	0.0000
2024/07/05	2030	07/11/2024	10.76 Call	Bond Future	3854.0800	3.8541	3885.9300	3.8859	0.826	0.0000	0.0000
2024/07/05	2030	07/11/2024	10.76 Put	Bond Future	436.8000	0.4368	426.7500	0.4268	2.301	0.0000	0.0000
2024/07/05	2030	07/11/2024	10.74 Call	Bond Future	3793.6100	3.7936	3825.2400	3.8252	0.834	0.0000	0.0000
2024/07/05	2030	07/11/2024	10.74 Put	Bond Future	449.3200	0.4493	439.0500	0.4391	2.286	0.0000	0.0000
2024/07/05	2030	07/11/2024	10.21 Put	Bond Future	933.8900	0.9339	912.7700	0.9128	2.262	0.0000	0.0000
2024/07/05	2030	07/11/2024	10.21 Call	Bond Future	2316.6100	2.3166	2337.3900	2.3374	0.897	0.0000	0.0000
2024/07/05	2030	07/11/2024	10.71 Put	Bond Future	468.8700	0.4689	458.2700	0.4583	2.261	0.0000	0.0000
2024/07/05	2030	07/11/2024	10.71 Call	Bond Future	3703.5300	3.7035	3734.8300	3.7348	0.845	0.0000	0.0000
2024/07/05	2030	07/11/2024	11.91 Call	Bond Future	7574.5200	7.5745	7607.0500	7.6071	0.429	0.0000	0.0000
2024/07/05	2030	07/11/2024	11.91 Put	Bond Future	81.8300	0.0818	72.4600	0.0725	11.451	0.0000	0.0000
2024/07/05	2030	06/02/2025		Bond Future	9.9079	92.8901	9.8963	92.9325	0.116	0.0000	0.0000
2024/07/05	2030	06/02/2025	10.68 Call	Bond Future	3676.9800	3.6770	3750.7300	3.7507	2.006	0.0000	0.0000
2024/07/05	2030	06/02/2025	10.68 Put	Bond Future	892.9400	0.8929	924.2800	0.9243	3.510	0.0000	0.0000
2024/07/05	2030	08/05/2025	11.86 Call	Bond Future	6860.6400	6.8606	6880.7500	6.8808	0.293	0.0000	0.0000
2024/07/05	2030	08/05/2025	11.86 Put	Bond Future	554.3100	0.5543	533.8300	0.5338	3.695	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	
2024/07/05	2030	08/05/2025	10.31 Put	Bond Future	1745.1100	1.7451	1709.0500	1.7091	2.066	0.0000	0.0000
2024/07/05	2030	08/05/2025	10.31 Call	Bond Future	2861.7100	2.8617	2866.2400	2.8662	0.158	0.0000	0.0000
2024/07/05	2030	08/05/2025	12.28 Call	Bond Future	8054.2500	8.0543	8048.2800	8.0483	0.074	0.0000	0.0000
2024/07/05	2030	08/05/2025	12.28 Put	Bond Future	404.7700	0.4048	358.2100	0.3582	11.503	0.0000	0.0000
2024/07/05	2030	08/05/2025	10.69 Put	Bond Future	1315.9400	1.3159	1287.9400	1.2879	2.128	0.0000	0.0000
2024/07/05	2030	08/05/2025	10.69 Call	Bond Future	3739.7200	3.7397	3752.3100	3.7523	0.337	0.0000	0.0000
2024/07/05	2030	08/05/2025		Bond Future	9.9907	94.8836	9.9791	94.9242	0.115	0.0000	0.0000
2024/07/05	2030	08/05/2025	9.93 Call	Bond Future	2093.0400	2.0930	2090.5600	2.0906	0.118	0.0000	0.0000
2024/07/05	2030	08/05/2025	9.93 Put	Bond Future	2307.0300	2.3070	2263.9600	2.2640	1.867	0.0000	0.0000
2024/07/05	2030	07/08/2025		Bond Future	10.0936	92.8727	10.0793	92.9209	0.142	0.0000	0.0000
2024/07/05	2030	07/08/2025	11.11 Call	Bond Future	4599.6800	4.5997	4669.5500	4.6696	1.519	0.0000	0.0000
2024/07/05	2030	07/08/2025	11.11 Put	Bond Future	1257.5300	1.2575	1279.2600	1.2793	1.728	0.0000	0.0000
2024/07/05	2030	07/08/2025	12.12 Call	Bond Future	7194.9700	7.1950	7234.2400	7.2342	0.546	0.0000	0.0000
2024/07/05	2030	07/08/2025	12.12 Put	Bond Future	677.9900	0.6780	669.1200	0.6691	1.308	0.0000	0.0000
2024/07/05	2030	07/08/2025	10.48 Put	Bond Future	1869.6600	1.8697	1888.1700	1.8882	0.990	0.0000	0.0000
2024/07/05	2030	07/08/2025	10.48 Call	Bond Future	3158.1000	3.1581	3224.7500	3.2248	2.110	0.0000	0.0000
2024/07/05	2032	01/08/2024	12.54 Call	Bond Future	8929.1000	8.9291	9027.4900	9.0275	1.102	0.0000	0.0000
2024/07/05	2032	01/08/2024	12.54 Put	Bond Future	3.0900	0.0031	2.2400	0.0022	27.508	0.0000	0.0000
2024/07/05	2032	01/08/2024	11.66 Call	Bond Future	5203.9700	5.2040	5304.8100	5.3048	1.938	0.0000	0.0000
2024/07/05	2032	01/08/2024	11.66 Put	Bond Future	42.7800	0.0428	44.3800	0.0444	3.740	0.0000	0.0000
2024/07/05	2032	01/08/2024	11.50 Put	Bond Future	68.5600	0.0686	70.4300	0.0704	2.728	0.0000	0.0000
2024/07/05	2032	01/08/2024	11.50 Call	Bond Future	4520.4700	4.5205	4621.5800	4.6216	2.237	0.0000	0.0000
2024/07/05	2032	01/08/2024	10.95 Call	Bond Future	2266.2500	2.2663	2371.6300	2.3716	4.650	0.0000	0.0000
2024/07/05	2032	01/08/2024	10.95 Put	Bond Future	313.0600	0.3131	319.2000	0.3192	1.961	0.0000	0.0000
2024/07/05	2032	01/08/2024	11.11 Put	Bond Future	202.9600	0.2030	209.1200	0.2091	3.035	0.0000	0.0000
2024/07/05	2032	01/08/2024	11.11 Call	Bond Future	2892.8600	2.8929	2998.2600	2.9983	3.643	0.0000	0.0000
2024/07/05	2032	01/08/2024	11.61 Put	Bond Future	49.5800	0.0496	51.2800	0.0513	3.429	0.0000	0.0000
2024/07/05	2032	01/08/2024	11.61 Call	Bond Future	4989.9600	4.9900	5090.9000	5.0909	2.023	0.0000	0.0000
2024/07/05	2032	01/08/2024	12.31 Call	Bond Future	7970.1600	7.9702	8069.3200	8.0693	1.244	0.0000	0.0000
2024/07/05	2032	01/08/2024	12.31 Put	Bond Future	6.3400	0.0063	6.2600	0.0063	1.262	0.0000	0.0000
2024/07/05	2032	01/08/2024	11.14 Call	Bond Future	3013.9500	3.0140	3119.3500	3.1194	3.497	0.0000	0.0000
2024/07/05	2032	01/08/2024	11.14 Put	Bond Future	186.8200	0.1868	192.9800	0.1930	3.297	0.0000	0.0000
2024/07/05	2032	01/08/2024	11.15 Call	Bond Future	3054.5900	3.0546	3159.9100	3.1599	3.448	0.0000	0.0000
2024/07/05	2032	01/08/2024	11.15 Put	Bond Future	181.7800	0.1818	187.8600	0.1879	3.345	0.0000	0.0000
2024/07/05	2032	01/08/2024	11.13 Call	Bond Future	2973.4800	2.9735	3078.8500	3.0789	3.544	0.0000	0.0000
2024/07/05	2032	01/08/2024	11.13 Put	Bond Future	192.0600	0.1921	198.1900	0.1982	3.192	0.0000	0.0000
2024/07/05	2032	01/08/2024		Bond Future	10.5342	91.0658	10.5134	91.1651	0.198	0.0000	0.0000
2024/07/05	2032	07/11/2024	11.48 Call	Bond Future	4482.5400	4.4825	4611.7100	4.6117	2.882	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	
2024/07/05	2032	07/11/2024	11.48 Put	Bond Future	610.4100	0.6104	638.5100	0.6385	4.603	0.0000	0.0000
2024/07/05	2032	07/11/2024	11.49 Call	Bond Future	4518.1500	4.5182	4647.2200	4.6472	2.857	0.0000	0.0000
2024/07/05	2032	07/11/2024	11.49 Put	Bond Future	602.2700	0.6023	630.2700	0.6303	4.649	0.0000	0.0000
2024/07/05	2032	07/11/2024	11.47 Call	Bond Future	4447.0000	4.4470	4576.4100	4.5764	2.910	0.0000	0.0000
2024/07/05	2032	07/11/2024	11.47 Put	Bond Future	618.6600	0.6187	647.0000	0.6470	4.581	0.0000	0.0000
2024/07/05	2032	07/11/2024		Bond Future	10.6207	89.0325	10.5989	89.1336	0.205	0.0000	0.0000
2024/07/05	2032	07/11/2024	11.11 Put	Bond Future	995.9000	0.9959	1024.1700	1.0242	2.839	0.0000	0.0000
2024/07/05	2032	07/11/2024	11.11 Call	Bond Future	3228.1900	3.2282	3357.5300	3.3575	4.007	0.0000	0.0000
2024/07/05	2032	07/11/2024	11.61 Put	Bond Future	512.1400	0.5121	538.7000	0.5387	5.186	0.0000	0.0000
2024/07/05	2032	07/11/2024	11.61 Call	Bond Future	4950.8400	4.9508	5078.4700	5.0785	2.578	0.0000	0.0000
2024/07/05	2032	07/11/2024	12.95 Call	Bond Future	10072.5100	10.0725	10162.5800	10.1626	0.894	0.0000	0.0000
2024/07/05	2032	07/11/2024	12.95 Put	Bond Future	71.0500	0.0711	60.0500	0.0601	15.482	0.0000	0.0000
2024/07/05	2032	07/11/2024	13.36 Call	Bond Future	11637.2700	11.6373	11732.8000	11.7328	0.821	0.0000	0.0000
2024/07/05	2032	07/11/2024	13.36 Put	Bond Future	30.1900	0.0302	24.6500	0.0247	18.350	0.0000	0.0000
2024/07/05	2032	07/11/2024	11.64 Put	Bond Future	491.6800	0.4917	517.8700	0.5179	5.327	0.0000	0.0000
2024/07/05	2032	07/11/2024	11.64 Call	Bond Future	5060.4300	5.0604	5187.6900	5.1877	2.515	0.0000	0.0000
2024/07/05	2032	06/02/2025		Bond Future	10.7106	90.9585	10.6879	91.0614	0.213	0.0000	0.0000
2024/07/05	2032	06/02/2025	11.72 Call	Bond Future	5381.9300	5.3819	5471.5300	5.4715	1.665	0.0000	0.0000
2024/07/05	2032	06/02/2025	11.72 Put	Bond Future	971.2800	0.9713	957.9500	0.9580	1.372	0.0000	0.0000
2024/07/05	2032	08/05/2025		Bond Future	10.8097	88.7440	10.7863	88.8465	0.216	0.0000	0.0000
2024/07/05	2032	08/05/2025	10.91 Call	Bond Future	3198.1100	3.1981	3230.5300	3.2305	1.014	0.0000	0.0000
2024/07/05	2032	08/05/2025	10.91 Put	Bond Future	2758.9400	2.7589	2688.8600	2.6889	2.540	0.0000	0.0000
2024/07/05	2032	07/08/2025		Bond Future	10.9229	90.6132	10.8969	90.7243	0.238	0.0000	0.0000
2024/07/05	2032	07/08/2025	12.01 Call	Bond Future	6254.9700	6.2550	6383.3800	6.3834	2.053	0.0000	0.0000
2024/07/05	2032	07/08/2025	12.01 Put	Bond Future	1773.1400	1.7731	1790.4300	1.7904	0.975	0.0000	0.0000
2024/07/05	2033	01/08/2024		Bond Future	124.0552	124.0552	123.9560	123.9560	0.080	0.0000	0.0000
2024/07/05	2033	07/11/2024		Bond Future	125.4951	125.4951	125.3928	125.3928	0.081	0.0000	0.0000
2024/07/05	2033	06/02/2025		Bond Future	128.2404	128.2404	128.1354	128.1354	0.082	0.0000	0.0000
2024/07/05	2033	06/02/2025	124.94 Call	Bond Future	3300.3900	3.3004	3195.3600	3.1954	3.182	0.0000	0.0000
2024/07/05	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	2033	08/05/2025		Bond Future	129.4914	129.4914	129.3805	129.3805	0.086	0.0000	0.0000
2024/07/05	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	2033	08/05/2025	130.62 Put	Bond Future	1128.6500	1.1287	1239.5500	1.2396	9.826	0.0000	0.0000
2024/07/05	2033	07/08/2025		Bond Future	132.2530	132.2530	132.1487	132.1487	0.079	0.0000	0.0000
2024/07/05	2033	07/08/2025	128.65 Call	Bond Future	3602.9700	3.6030	3498.7300	3.4987	2.893	0.0000	0.0000
2024/07/05	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	2037	01/08/2024	13.82 Call	Bond Future	11271.5000	11.2715	11530.0800	11.5301	2.294	0.0000	0.0000
2024/07/05	2037	01/08/2024	13.82 Put	Bond Future	0.1400	0.0001	0.0800	0.0001	42.857	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	
2024/07/05	2037	01/08/2024	13.17 Call	Bond Future	8282.5700	8.2826	8541.0100	8.5410	3.120	0.0000	0.0000
2024/07/05	2037	01/08/2024	13.17 Put	Bond Future	2.6500	0.0027	2.4500	0.0025	7.547	0.0000	0.0000
2024/07/05	2037	01/08/2024		Bond Future	11.5605	80.1698	11.5141	80.4285	0.401	0.0000	0.0000
2024/07/05	2037	01/08/2024	12.10 Call	Bond Future	3118.7600	3.1188	3362.0700	3.3621	7.801	0.0000	0.0000
2024/07/05	2037	01/08/2024	12.10 Put	Bond Future	195.6300	0.1956	180.3000	0.1803	7.836	0.0000	0.0000
2024/07/05	2037	01/08/2024	12.11 Call	Bond Future	3164.7700	3.1648	3408.6300	3.4086	7.705	0.0000	0.0000
2024/07/05	2037	01/08/2024	12.11 Put	Bond Future	188.9200	0.1889	174.1400	0.1741	7.823	0.0000	0.0000
2024/07/05	2037	01/08/2024	12.09 Call	Bond Future	3072.9100	3.0729	3315.6200	3.3156	7.898	0.0000	0.0000
2024/07/05	2037	01/08/2024	12.09 Put	Bond Future	202.5500	0.2026	186.6200	0.1866	7.865	0.0000	0.0000
2024/07/05	2037	07/11/2024		Bond Future	11.6618	82.0485	11.6136	82.3128	0.413	0.0000	0.0000
2024/07/05	2037	07/11/2024	12.58 Call	Bond Future	5549.0700	5.5491	5822.3200	5.8223	4.924	0.0000	0.0000
2024/07/05	2037	07/11/2024	12.58 Put	Bond Future	743.8100	0.7438	752.7700	0.7528	1.205	0.0000	0.0000
2024/07/05	2037	07/11/2024	12.59 Call	Bond Future	5589.8700	5.5899	5863.2800	5.8633	4.891	0.0000	0.0000
2024/07/05	2037	07/11/2024	12.59 Put	Bond Future	734.6000	0.7346	743.7200	0.7437	1.241	0.0000	0.0000
2024/07/05	2037	07/11/2024	12.57 Call	Bond Future	5508.2100	5.5082	5781.5700	5.7816	4.963	0.0000	0.0000
2024/07/05	2037	07/11/2024	12.57 Put	Bond Future	753.0000	0.7530	762.0700	0.7621	1.205	0.0000	0.0000
2024/07/05	2037	06/02/2025		Bond Future	11.7651	79.5627	11.7150	79.8324	0.425	0.0000	0.0000
2024/07/05	2037	06/02/2025	12.76 Call	Bond Future	6401.5000	6.4015	6615.0000	6.6150	3.335	0.0000	0.0000
2024/07/05	2037	06/02/2025	12.76 Put	Bond Future	1299.4700	1.2995	1243.3100	1.2433	4.322	0.0000	0.0000
2024/07/05	2037	08/05/2025		Bond Future	11.8805	81.2695	11.8289	81.5427	0.434	0.0000	0.0000
2024/07/05	2037	08/05/2025	12.25 Call	Bond Future	4798.3300	4.7983	5015.6300	5.0156	4.529	0.0000	0.0000
2024/07/05	2037	08/05/2025	12.25 Put	Bond Future	2880.6000	2.8806	2824.7200	2.8247	1.940	0.0000	0.0000
2024/07/05	2037	08/05/2025	13.35 Put	Bond Future	1378.5900	1.3786	1360.5300	1.3605	1.310	0.0000	0.0000
2024/07/05	2037	08/05/2025	13.35 Call	Bond Future	8626.0300	8.6260	8881.1500	8.8812	2.958	0.0000	0.0000
2024/07/05	2037	08/05/2025	12.55 Put	Bond Future	2353.1500	2.3532	2314.7900	2.3148	1.630	0.0000	0.0000
2024/07/05	2037	08/05/2025	12.55 Call	Bond Future	5779.3700	5.7794	6014.1900	6.0142	4.063	0.0000	0.0000
2024/07/05	2037	08/05/2025	13.30 Put	Bond Future	1425.0300	1.4250	1406.1900	1.4062	1.322	0.0000	0.0000
2024/07/05	2037	08/05/2025	13.30 Call	Bond Future	8441.9100	8.4419	8696.2500	8.6963	3.013	0.0000	0.0000
2024/07/05	2037	07/08/2025		Bond Future	12.0092	78.7202	11.9544	79.0049	0.457	0.0000	0.0000
2024/07/05	2037	07/08/2025	13.01 Call	Bond Future	7351.9900	7.3520	7615.3700	7.6154	3.582	0.0000	0.0000
2024/07/05	2037	07/08/2025	13.01 Put	Bond Future	2404.3800	2.4044	2383.0300	2.3830	0.888	0.0000	0.0000
2024/07/05	2038	01/08/2024		Bond Future	133.6835	133.6835	134.1995	134.1995	0.386	0.0000	0.0000
2024/07/05	2038	07/11/2024		Bond Future	136.8518	136.8518	137.3792	137.3792	0.385	0.0000	0.0000
2024/07/05	2038	06/02/2025		Bond Future	137.7275	137.7275	138.2660	138.2660	0.391	0.0000	0.0000
2024/07/05	2038	06/02/2025	135.23 Call	Bond Future	2497.5100	2.4975	3036.0300	3.0360	21.562	0.0000	0.0000
2024/07/05	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	2038	08/05/2025		Bond Future	140.7169	140.7169	141.2632	141.2632	0.388	0.0000	0.0000
2024/07/05	2038	08/05/2025	139.68 Call	Bond Future	1036.8600	1.0369	1583.1900	1.5832	52.691	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
2024/07/05	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/07/05	2038	07/08/2025		Bond Future	141.5547	141.5547	142.1228	142.1228	0.401	0.0000
2024/07/05	2038	07/08/2025	139.56 Call	Bond Future	1994.6900	1.9947	2562.8200	2.5628	28.482	0.0000
2024/07/05	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/07/05	2040	01/08/2024	12.28 Put	Bond Future	255.6500	0.2557	233.0600	0.2331	8.836	0.0000
2024/07/05	2040	01/08/2024	12.28 Call	Bond Future	3031.7200	3.0317	3316.4600	3.3165	9.392	0.0000
2024/07/05	2040	01/08/2024	12.88 Call	Bond Future	6076.4300	6.0764	6381.9100	6.3819	5.027	0.0000
2024/07/05	2040	01/08/2024	12.88 Put	Bond Future	27.1000	0.0271	25.2500	0.0253	6.827	0.0000
2024/07/05	2040	01/08/2024	13.48 Call	Bond Future	9113.2300	9.1132	9420.4300	9.4204	3.371	0.0000
2024/07/05	2040	01/08/2024	13.48 Put	Bond Future	2.1700	0.0022	2.0400	0.0020	5.991	0.0000
2024/07/05	2040	01/08/2024	12.95 Put	Bond Future	20.4100	0.0204	19.0300	0.0190	6.761	0.0000
2024/07/05	2040	01/08/2024	12.95 Call	Bond Future	6437.5200	6.4375	6743.4700	6.7435	4.753	0.0000
2024/07/05	2040	01/08/2024		Bond Future	11.8011	80.4281	11.7497	80.7354	0.436	0.0000
2024/07/05	2040	01/08/2024	12.33 Call	Bond Future	3272.7100	3.2727	3561.3100	3.5613	8.818	0.0000
2024/07/05	2040	01/08/2024	12.33 Put	Bond Future	215.3700	0.2154	196.6400	0.1966	8.697	0.0000
2024/07/05	2040	01/08/2024	12.34 Call	Bond Future	3321.4500	3.3215	3610.7300	3.6107	8.709	0.0000
2024/07/05	2040	01/08/2024	12.34 Put	Bond Future	208.0500	0.2081	190.0000	0.1900	8.676	0.0000
2024/07/05	2040	01/08/2024	12.32 Call	Bond Future	3224.1700	3.2242	3512.0300	3.5120	8.928	0.0000
2024/07/05	2040	01/08/2024	12.32 Put	Bond Future	222.9600	0.2230	203.4900	0.2035	8.733	0.0000
2024/07/05	2040	07/11/2024	12.85 Call	Bond Future	6029.4400	6.0294	6354.7300	6.3547	5.395	0.0000
2024/07/05	2040	07/11/2024	12.85 Put	Bond Future	767.3500	0.7674	778.5300	0.7785	1.457	0.0000
2024/07/05	2040	07/11/2024	12.86 Call	Bond Future	6072.8700	6.0729	6398.2000	6.3982	5.357	0.0000
2024/07/05	2040	07/11/2024	12.86 Put	Bond Future	758.0300	0.7580	769.2500	0.7693	1.480	0.0000
2024/07/05	2040	07/11/2024	12.84 Call	Bond Future	5986.2000	5.9862	6311.4500	6.3115	5.433	0.0000
2024/07/05	2040	07/11/2024	12.84 Put	Bond Future	776.9200	0.7769	788.0600	0.7881	1.434	0.0000
2024/07/05	2040	07/11/2024		Bond Future	11.9044	82.3129	11.8510	82.6270	0.449	0.0000
2024/07/05	2040	07/11/2024	12.10 Put	Bond Future	1901.0800	1.9011	1876.5600	1.8766	1.290	0.0000
2024/07/05	2040	07/11/2024	12.10 Call	Bond Future	3035.7200	3.0357	3325.3100	3.3253	9.539	0.0000
2024/07/05	2040	07/11/2024	12.60 Call	Bond Future	4966.0700	4.9661	5287.6300	5.2876	6.475	0.0000
2024/07/05	2040	07/11/2024	12.60 Put	Bond Future	1041.8100	1.0418	1049.2600	1.0493	0.715	0.0000
2024/07/05	2040	07/11/2024	13.15 Call	Bond Future	7350.2200	7.3502	7675.2000	7.6752	4.421	0.0000
2024/07/05	2040	07/11/2024	13.15 Put	Bond Future	530.6300	0.5306	541.5000	0.5415	2.049	0.0000
2024/07/05	2040	06/02/2025		Bond Future	12.0090	79.5821	11.9537	79.9026	0.461	0.0000
2024/07/05	2040	06/02/2025	12.95 Call	Bond Future	6535.2100	6.5352	6870.5300	6.8705	5.131	0.0000
2024/07/05	2040	06/02/2025	12.95 Put	Bond Future	1378.4500	1.3785	1393.2700	1.3933	1.075	0.0000
2024/07/05	2040	08/05/2025	12.75 Put	Bond Future	2591.6000	2.5916	2554.1700	2.5542	1.444	0.0000
2024/07/05	2040	08/05/2025	12.75 Call	Bond Future	6021.5100	6.0215	6309.2200	6.3092	4.778	0.0000
2024/07/05	2040	08/05/2025	13.50 Put	Bond Future	1576.4300	1.5764	1560.6400	1.5606	1.002	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	
2024/07/05	2040	08/05/2025	13.50 Call	Bond Future	8825.8500	8.8259	9135.2000	9.1352	3.505	0.0000	0.0000
2024/07/05	2040	08/05/2025	13.43 Put	Bond Future	1650.4200	1.6504	1633.2400	1.6332	1.041	0.0000	0.0000
2024/07/05	2040	08/05/2025	13.43 Call	Bond Future	8556.2000	8.5562	8864.1600	8.8642	3.599	0.0000	0.0000
2024/07/05	2040	08/05/2025		Bond Future	12.1247	81.2892	12.0676	81.6143	0.471	0.0000	0.0000
2024/07/05	2040	08/05/2025	12.63 Call	Bond Future	5600.3600	5.6004	5879.7400	5.8797	4.989	0.0000	0.0000
2024/07/05	2040	08/05/2025	12.63 Put	Bond Future	2810.7300	2.8107	2764.9700	2.7650	1.628	0.0000	0.0000
2024/07/05	2040	07/08/2025		Bond Future	12.2528	78.4893	12.1924	78.8270	0.493	0.0000	0.0000
2024/07/05	2040	07/08/2025	13.29 Call	Bond Future	7993.9400	7.9939	8317.8300	8.3178	4.052	0.0000	0.0000
2024/07/05	2040	07/08/2025	13.29 Put	Bond Future	2526.9000	2.5269	2513.0300	2.5130	0.549	0.0000	0.0000
2024/07/05	2044	01/08/2024	13.00 Call	Bond Future	6372.1000	6.3721	6653.4100	6.6534	4.415	0.0000	0.0000
2024/07/05	2044	01/08/2024	13.00 Put	Bond Future	23.9700	0.0240	23.4900	0.0235	2.003	0.0000	0.0000
2024/07/05	2044	01/08/2024	13.25 Call	Bond Future	7648.1700	7.6482	7929.8400	7.9298	3.683	0.0000	0.0000
2024/07/05	2044	01/08/2024	13.25 Put	Bond Future	8.7300	0.0087	8.6100	0.0086	1.375	0.0000	0.0000
2024/07/05	2044	01/08/2024	12.29 Call	Bond Future	2775.4200	2.7754	3036.7000	3.0367	9.414	0.0000	0.0000
2024/07/05	2044	01/08/2024	12.29 Put	Bond Future	325.7200	0.3257	305.2100	0.3052	6.297	0.0000	0.0000
2024/07/05	2044	01/08/2024	12.30 Call	Bond Future	2822.2800	2.8223	3084.3900	3.0844	9.287	0.0000	0.0000
2024/07/05	2044	01/08/2024	12.30 Put	Bond Future	315.1700	0.3152	295.4900	0.2955	6.244	0.0000	0.0000
2024/07/05	2044	01/08/2024	12.28 Call	Bond Future	2728.8100	2.7288	2989.2200	2.9892	9.543	0.0000	0.0000
2024/07/05	2044	01/08/2024	12.28 Put	Bond Future	336.5800	0.3366	315.2000	0.3152	6.352	0.0000	0.0000
2024/07/05	2044	01/08/2024		Bond Future	11.8749	76.6042	11.8285	76.8860	0.390	0.0000	0.0000
2024/07/05	2044	07/11/2024		Bond Future	11.9737	78.3993	11.9257	78.6872	0.401	0.0000	0.0000
2024/07/05	2044	07/11/2024	12.91 Call	Bond Future	6070.4000	6.0704	6329.9500	6.3300	4.276	0.0000	0.0000
2024/07/05	2044	07/11/2024	12.91 Put	Bond Future	798.1800	0.7982	769.8100	0.7698	3.554	0.0000	0.0000
2024/07/05	2044	07/11/2024	12.92 Call	Bond Future	6113.8200	6.1138	6373.7600	6.3738	4.252	0.0000	0.0000
2024/07/05	2044	07/11/2024	12.92 Put	Bond Future	788.6000	0.7886	760.6200	0.7606	3.548	0.0000	0.0000
2024/07/05	2044	07/11/2024	12.90 Call	Bond Future	6027.0300	6.0270	6286.1800	6.2862	4.300	0.0000	0.0000
2024/07/05	2044	07/11/2024	12.90 Put	Bond Future	807.8800	0.8079	779.1100	0.7791	3.561	0.0000	0.0000
2024/07/05	2044	07/11/2024	12.50 Call	Bond Future	4350.7400	4.3507	4588.8000	4.5888	5.472	0.0000	0.0000
2024/07/05	2044	07/11/2024	12.50 Put	Bond Future	1310.2200	1.3102	1260.3600	1.2604	3.805	0.0000	0.0000
2024/07/05	2044	06/02/2025	13.75 Call	Bond Future	9653.2700	9.6533	9980.5900	9.9806	3.391	0.0000	0.0000
2024/07/05	2044	06/02/2025	13.75 Put	Bond Future	756.4400	0.7564	789.8500	0.7899	4.417	0.0000	0.0000
2024/07/05	2044	06/02/2025	12.50 Put	Bond Future	2207.9300	2.2079	2228.2000	2.2282	0.918	0.0000	0.0000
2024/07/05	2044	06/02/2025	12.50 Call	Bond Future	4651.0900	4.6511	4965.2700	4.9653	6.755	0.0000	0.0000
2024/07/05	2044	06/02/2025	12.00 Put	Bond Future	3408.8900	3.4089	3380.0700	3.3801	0.845	0.0000	0.0000
2024/07/05	2044	06/02/2025	12.00 Call	Bond Future	2973.6500	2.9737	3238.7400	3.2387	8.915	0.0000	0.0000
2024/07/05	2044	06/02/2025		Bond Future	12.0736	75.7092	12.0238	76.0031	0.412	0.0000	0.0000
2024/07/05	2044	06/02/2025	13.02 Call	Bond Future	6654.7600	6.6548	6987.4400	6.9874	4.999	0.0000	0.0000
2024/07/05	2044	06/02/2025	13.02 Put	Bond Future	1404.7200	1.4047	1443.4900	1.4435	2.760	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	
2024/07/05	2044	08/05/2025		Bond Future	12.1833	77.3331	12.1321	77.6310	0.420	0.0000	0.0000
2024/07/05	2044	08/05/2025	12.72 Call	Bond Future	5811.1700	5.8112	6098.3400	6.0983	4.942	0.0000	0.0000
2024/07/05	2044	08/05/2025	12.72 Put	Bond Future	2802.8700	2.8029	2792.1200	2.7921	0.384	0.0000	0.0000
2024/07/05	2044	07/08/2025		Bond Future	12.3043	74.5751	12.2501	74.8849	0.440	0.0000	0.0000
2024/07/05	2044	07/08/2025	13.34 Call	Bond Future	8110.0100	8.1100	8441.5000	8.4415	4.087	0.0000	0.0000
2024/07/05	2044	07/08/2025	13.34 Put	Bond Future	2572.9100	2.5729	2594.6300	2.5946	0.844	0.0000	0.0000
2024/07/05	2046	01/08/2024		Bond Future	116.5211	116.5211	116.5173	116.5173	0.003	0.0000	0.0000
2024/07/05	2046	07/11/2024		Bond Future	117.0799	117.0799	117.0754	117.0754	0.004	0.0000	0.0000
2024/07/05	2046	06/02/2025		Bond Future	119.6407	119.6407	119.6356	119.6356	0.004	0.0000	0.0000
2024/07/05	2046	06/02/2025	114.01 Call	Bond Future	5630.6500	5.6307	5625.6200	5.6256	0.089	0.0000	0.0000
2024/07/05	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	2046	08/05/2025		Bond Future	119.9862	119.9862	119.9778	119.9778	0.007	0.0000	0.0000
2024/07/05	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	2046	08/05/2025	121.97 Put	Bond Future	1983.8500	1.9839	1992.1800	1.9922	0.420	0.0000	0.0000
2024/07/05	2046	07/08/2025		Bond Future	122.5437	122.5437	122.5435	122.5435	0.000	0.0000	0.0000
2024/07/05	2046	07/08/2025	118.69 Call	Bond Future	3853.7100	3.8537	3853.5100	3.8535	0.005	0.0000	0.0000
2024/07/05	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	2050	01/08/2024		Bond Future	114.9837	114.9837	115.3681	115.3681	0.334	0.0000	0.0000
2024/07/05	2050	07/11/2024		Bond Future	117.7088	117.7088	118.1016	118.1016	0.334	0.0000	0.0000
2024/07/05	2050	06/02/2025		Bond Future	117.9238	117.9238	118.3249	118.3249	0.340	0.0000	0.0000
2024/07/05	2050	06/02/2025	115.60 Call	Bond Future	2323.7800	2.3238	2724.9400	2.7249	17.263	0.0000	0.0000
2024/07/05	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	2050	08/05/2025		Bond Future	120.4834	120.4834	120.8898	120.8898	0.337	0.0000	0.0000
2024/07/05	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	2050	08/05/2025	121.16 Put	Bond Future	676.6500	0.6767	270.1900	0.2702	60.069	0.0000	0.0000
2024/07/05	2050	07/08/2025		Bond Future	120.6410	120.6410	121.0648	121.0648	0.351	0.0000	0.0000
2024/07/05	2050	07/08/2025	119.89 Call	Bond Future	751.0400	0.7510	1174.7600	1.1748	56.418	0.0000	0.0000
2024/07/05	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	AL37	01/08/2024		Index Future	992.6280	992.6280	993.1500	993.1500	0.053	0.0000	0.0000
2024/07/05	AL37	07/11/2024		Index Future	1015.8910	1015.8910	1016.4190	1016.4190	0.052	0.0000	0.0000
2024/07/05	AL37	06/02/2025		Index Future	1037.8780	1037.8780	1038.4130	1038.4130	0.052	0.0000	0.0000
2024/07/05	AL37	08/05/2025		Index Future	1060.1840	1060.1840	1060.7000	1060.7000	0.049	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	
2024/07/05	AL37	07/08/2025		Index Future	1082.5810	1082.5810	1083.1800	1083.1800	0.055	0.0000	0.0000
2024/07/05	AL7T	01/08/2024		Index Future	1172.0820	1172.0820	1174.8930	1174.8930	0.240	0.0000	0.0000
2024/07/05	AL7T	07/11/2024		Index Future	1199.5500	1199.5500	1202.4210	1202.4210	0.239	0.0000	0.0000
2024/07/05	AL7T	06/02/2025		Index Future	1225.5120	1225.5120	1228.4390	1228.4390	0.239	0.0000	0.0000
2024/07/05	AL7T	08/05/2025		Index Future	1251.8510	1251.8510	1254.8050	1254.8050	0.236	0.0000	0.0000
2024/07/05	AL7T	07/08/2025		Index Future	1278.2960	1278.2960	1281.3990	1281.3990	0.243	0.0000	0.0000
2024/07/05	ALBI	01/08/2024		Index Future	1014.4620	1014.4620	1016.5310	1016.5310	0.204	0.0000	0.0000
2024/07/05	ALBI	07/11/2024		Index Future	1038.2370	1038.2370	1040.3480	1040.3480	0.203	0.0000	0.0000
2024/07/05	ALBI	06/02/2025		Index Future	1060.7080	1060.7080	1062.8600	1062.8600	0.203	0.0000	0.0000
2024/07/05	ALBI	08/05/2025		Index Future	1083.5040	1083.5040	1085.6720	1085.6720	0.200	0.0000	0.0000
2024/07/05	ALBI	07/08/2025		Index Future	1106.3930	1106.3930	1108.6810	1108.6810	0.207	0.0000	0.0000
2024/07/05	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/07/05	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	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	
2024/07/05	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/05	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/05	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/07/05	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/05	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/05	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/05	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/05	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/05	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/05	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/05	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/05	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/05	ES33	01/08/2024		Bond Future	11.9473	78.6274	11.8855	78.9088	0.517	0.0000	0.0000
2024/07/05	ES33	07/11/2024		Bond Future	12.0843	76.6883	12.0196	76.9759	0.535	0.0000	0.0000
2024/07/05	ES33	06/02/2025		Bond Future	12.2261	78.3653	12.1586	78.6589	0.552	0.0000	0.0000
2024/07/05	ES33	06/02/2025	13.34 Call	Bond Future	4633.6700	4.6337	4927.3000	4.9273	6.337	0.0000	0.0000
2024/07/05	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	ES33	08/05/2025		Bond Future	12.3738	76.2617	12.3037	76.5595	0.567	0.0000	0.0000
2024/07/05	ES33	08/05/2025	12.73 Call	Bond Future	1489.6700	1.4897	1787.4600	1.7875	19.990	0.0000	0.0000
2024/07/05	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	ES33	07/08/2025		Bond Future	12.5362	77.8844	12.4615	78.1941	0.596	0.0000	0.0000
2024/07/05	ES33	07/08/2025	13.56 Call	Bond Future	4079.8300	4.0798	4389.4500	4.3895	7.589	0.0000	0.0000
2024/07/05	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	ES42	01/08/2024		Bond Future	12.3994	74.6439	12.3579	74.8723	0.334	0.0000	0.0000
2024/07/05	ES42	07/11/2024		Bond Future	12.5224	72.1444	12.4794	72.3779	0.344	0.0000	0.0000
2024/07/05	ES42	06/02/2025		Bond Future	12.6433	73.7214	12.5986	73.9597	0.353	0.0000	0.0000
2024/07/05	ES42	06/02/2025	13.71 Call	Bond Future	5327.9400	5.3279	5566.1800	5.5662	4.472	0.0000	0.0000
2024/07/05	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	ES42	08/05/2025		Bond Future	12.7735	71.0520	12.7275	71.2933	0.360	0.0000	0.0000
2024/07/05	ES42	08/05/2025	13.25 Call	Bond Future	2421.1400	2.4211	2662.3700	2.6624	9.963	0.0000	0.0000
2024/07/05	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	ES42	07/08/2025		Bond Future	12.9110	72.5616	12.8622	72.8133	0.379	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	
2024/07/05	ES42	07/08/2025	13.79 Call	Bond Future	4289.4200	4.2894	4541.1300	4.5411	5.868	0.0000	0.0000
2024/07/05	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	GOVI	01/08/2024		GOVI	999.3000	999.3000	1001.3080	1001.3080	0.201	0.0000	0.0000
2024/07/05	GOVI	01/08/2024	943.38 Call	GOVI	559200.0000	55.9200	579280.0000	57.9280	3.591	0.0000	0.0000
2024/07/05	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	GOVI	01/08/2024	943.39 Call	GOVI	559100.0000	55.9100	579180.0000	57.9180	3.591	0.0000	0.0000
2024/07/05	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	GOVI	01/08/2024	943.37 Call	GOVI	559300.0000	55.9300	579380.0000	57.9380	3.590	0.0000	0.0000
2024/07/05	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	GOVI	07/11/2024		GOVI	1022.7190	1022.7190	1024.7690	1024.7690	0.200	0.0000	0.0000
2024/07/05	GOVI	07/11/2024	948.79 Call	GOVI	739290.0000	73.9290	759790.0000	75.9790	2.773	0.0000	0.0000
2024/07/05	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	GOVI	07/11/2024	948.80 Call	GOVI	739190.0000	73.9190	759690.0000	75.9690	2.773	0.0000	0.0000
2024/07/05	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	GOVI	07/11/2024	948.78 Call	GOVI	739390.0000	73.9390	759890.0000	75.9890	2.773	0.0000	0.0000
2024/07/05	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	GOVI	06/02/2025		GOVI	1044.8540	1044.8540	1046.9430	1046.9430	0.200	0.0000	0.0000
2024/07/05	GOVI	06/02/2025	972.00 Call	GOVI	728540.0000	72.8540	749430.0000	74.9430	2.867	0.0000	0.0000
2024/07/05	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	GOVI	08/05/2025		GOVI	1067.3090	1067.3090	1069.4140	1069.4140	0.197	0.0000	0.0000
2024/07/05	GOVI	08/05/2025	1,022. Call 00	GOVI	453090.0000	45.3090	474140.0000	47.4140	4.646	0.0000	0.0000
2024/07/05	GOVI	08/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	GOVI	07/08/2025		GOVI	1089.8560	1089.8560	1092.0780	1092.0780	0.204	0.0000	0.0000
2024/07/05	GOVI	07/08/2025	1,011. Call 00	GOVI	788560.0000	78.8560	810780.0000	81.0780	2.818	0.0000	0.0000
2024/07/05	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/07/05	IGOV	01/08/2024		Index Future	355.3430	355.3430	355.7840	355.7840	0.124	0.0000	0.0000
2024/07/05	IGOV	07/11/2024		Index Future	363.7650	363.7650	364.2140	364.2140	0.123	0.0000	0.0000
2024/07/05	IGOV	06/02/2025		Index Future	371.7230	371.7230	372.1800	372.1800	0.123	0.0000	0.0000
2024/07/05	IGOV	08/05/2025		Index Future	379.7950	379.7950	380.2520	380.2520	0.120	0.0000	0.0000
2024/07/05	IGOV	07/08/2025		Index Future	387.9000	387.9000	388.3930	388.3930	0.127	0.0000	0.0000
2024/07/05	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/07/05	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/07/05	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/07/05	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	
2024/07/05	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/07/05	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/07/05	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/07/05	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/07/05	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/07/05	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/07/05	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/07/05	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/07/05	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/07/05	JBAF	17/07/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/07/05	JBAF	21/08/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/07/05	JBAF	18/09/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/07/05	JBAF	16/10/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/07/05	JBAF	20/11/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/07/05	JBAF	18/12/2024		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/07/05	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/07/05	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/07/05	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/07/05	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/07/05	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/07/05	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/07/05	R035	01/08/2024	11.65 Call	Bond Future	2936.5800	2.9366	3220.4400	3.2204	9.666	0.0000	0.0000
2024/07/05	R035	01/08/2024	11.65 Put	Bond Future	216.0500	0.2161	188.1100	0.1881	12.932	0.0000	0.0000
2024/07/05	R035	01/08/2024	13.23 Put	Bond Future	0.2600	0.0003	0.1500	0.0002	42.308	0.0000	0.0000
2024/07/05	R035	01/08/2024	13.23 Call	Bond Future	10518.1400	10.5181	10829.8300	10.8298	2.963	0.0000	0.0000
2024/07/05	R035	01/08/2024	12.50 Call	Bond Future	7055.5300	7.0555	7366.1400	7.3661	4.402	0.0000	0.0000
2024/07/05	R035	01/08/2024	12.50 Put	Bond Future	7.4100	0.0074	6.2200	0.0062	16.059	0.0000	0.0000
2024/07/05	R035	01/08/2024	12.45 Call	Bond Future	6811.5400	6.8115	7121.8900	7.1219	4.556	0.0000	0.0000
2024/07/05	R035	01/08/2024	12.45 Put	Bond Future	9.2000	0.0092	7.7500	0.0078	15.761	0.0000	0.0000
2024/07/05	R035	01/08/2024	13.20 Call	Bond Future	10379.8500	10.3799	10691.5300	10.6915	3.003	0.0000	0.0000
2024/07/05	R035	01/08/2024	13.20 Put	Bond Future	0.3000	0.0003	0.1800	0.0002	40.000	0.0000	0.0000
2024/07/05	R035	01/08/2024	13.08 Call	Bond Future	9823.2000	9.8232	10134.8600	10.1349	3.173	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/07/05	R035	01/08/2024	13.08 Put	Bond Future	0.5300	0.0005	0.3900	0.0004	26.415	0.0000	0.0000
2024/07/05	R035	01/08/2024	13.05 Call	Bond Future	9683.1600	9.6832	9994.8200	9.9948	3.219	0.0000	0.0000
2024/07/05	R035	01/08/2024	13.05 Put	Bond Future	0.6100	0.0006	0.4700	0.0005	22.951	0.0000	0.0000
2024/07/05	R035	01/08/2024	12.20 Put	Bond Future	26.4100	0.0264	22.6500	0.0227	14.237	0.0000	0.0000
2024/07/05	R035	01/08/2024	12.20 Call	Bond Future	5583.6800	5.5837	5891.7200	5.8917	5.517	0.0000	0.0000
2024/07/05	R035	01/08/2024	11.80 Call	Bond Future	3634.1100	3.6341	3929.2800	3.9293	8.122	0.0000	0.0000
2024/07/05	R035	01/08/2024	11.80 Put	Bond Future	126.3300	0.1263	109.7000	0.1097	13.164	0.0000	0.0000
2024/07/05	R035	01/08/2024	11.81 Call	Bond Future	3681.6600	3.6817	3977.4000	3.9774	8.033	0.0000	0.0000
2024/07/05	R035	01/08/2024	11.81 Put	Bond Future	121.7600	0.1218	105.7000	0.1057	13.190	0.0000	0.0000
2024/07/05	R035	01/08/2024	11.79 Call	Bond Future	3586.7100	3.5867	3881.2100	3.8812	8.211	0.0000	0.0000
2024/07/05	R035	01/08/2024	11.79 Put	Bond Future	131.0900	0.1311	113.7900	0.1138	13.197	0.0000	0.0000
2024/07/05	R035	01/08/2024		Bond Future	11.1464	89.9227	11.0900	90.2345	0.505	0.0000	0.0000
2024/07/05	R035	07/11/2024		Bond Future	11.2451	87.5150	11.1864	87.8336	0.522	0.0000	0.0000
2024/07/05	R035	07/11/2024	12.18 Call	Bond Future	5568.8900	5.5689	5872.9500	5.8730	5.460	0.0000	0.0000
2024/07/05	R035	07/11/2024	12.18 Put	Bond Future	707.4600	0.7075	692.9000	0.6929	2.058	0.0000	0.0000
2024/07/05	R035	07/11/2024	12.19 Call	Bond Future	5609.9200	5.6099	5914.2000	5.9142	5.424	0.0000	0.0000
2024/07/05	R035	07/11/2024	12.19 Put	Bond Future	698.5700	0.6986	684.2300	0.6842	2.053	0.0000	0.0000
2024/07/05	R035	07/11/2024	12.17 Call	Bond Future	5527.9100	5.5279	5831.7700	5.8318	5.497	0.0000	0.0000
2024/07/05	R035	07/11/2024	12.17 Put	Bond Future	716.4400	0.7164	701.6800	0.7017	2.060	0.0000	0.0000
2024/07/05	R035	07/11/2024	13.23 Call	Bond Future	10060.2300	10.0602	10359.4600	10.3595	2.974	0.0000	0.0000
2024/07/05	R035	07/11/2024	13.23 Put	Bond Future	182.8200	0.1828	163.4300	0.1634	10.606	0.0000	0.0000
2024/07/05	R035	07/11/2024	12.20 Put	Bond Future	689.8000	0.6898	675.6500	0.6757	2.051	0.0000	0.0000
2024/07/05	R035	07/11/2024	12.20 Call	Bond Future	5651.0200	5.6510	5955.4900	5.9555	5.388	0.0000	0.0000
2024/07/05	R035	06/02/2025		Bond Future	11.3478	89.4084	11.2866	89.7335	0.539	0.0000	0.0000
2024/07/05	R035	06/02/2025	12.41 Call	Bond Future	6577.7500	6.5778	6825.4400	6.8254	3.766	0.0000	0.0000
2024/07/05	R035	06/02/2025	12.41 Put	Bond Future	1190.4900	1.1905	1113.0300	1.1130	6.507	0.0000	0.0000
2024/07/05	R035	08/05/2025		Bond Future	11.4515	86.8116	11.3882	87.1412	0.552	0.0000	0.0000
2024/07/05	R035	08/05/2025	11.78 Call	Bond Future	4550.4700	4.5505	4780.4800	4.7805	5.055	0.0000	0.0000
2024/07/05	R035	08/05/2025	11.78 Put	Bond Future	2865.9600	2.8660	2766.3500	2.7664	3.476	0.0000	0.0000
2024/07/05	R035	08/05/2025	13.35 Call	Bond Future	10112.5700	10.1126	10388.3800	10.3884	2.727	0.0000	0.0000
2024/07/05	R035	08/05/2025	13.35 Put	Bond Future	978.7200	0.9787	924.9100	0.9249	5.498	0.0000	0.0000
2024/07/05	R035	08/05/2025	12.70 Call	Bond Future	7691.7000	7.6917	7970.2000	7.9702	3.621	0.0000	0.0000
2024/07/05	R035	08/05/2025	12.70 Put	Bond Future	1526.0500	1.5261	1474.9300	1.4749	3.350	0.0000	0.0000
2024/07/05	R035	08/05/2025	11.46 Put	Bond Future	3566.2300	3.5662	3434.9700	3.4350	3.681	0.0000	0.0000
2024/07/05	R035	08/05/2025	11.46 Call	Bond Future	3610.5000	3.6105	3808.8600	3.8089	5.494	0.0000	0.0000
2024/07/05	R035	07/08/2025		Bond Future	11.5679	88.6406	11.5006	88.9835	0.581	0.0000	0.0000
2024/07/05	R035	07/08/2025	12.65 Call	Bond Future	7529.3000	7.5293	7817.4000	7.8174	3.826	0.0000	0.0000
2024/07/05	R035	07/08/2025	12.65 Put	Bond Future	2260.4100	2.2604	2205.6600	2.2057	2.422	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	
2024/07/05	R053	01/08/2024		Bond Future	11.7876	102.7027	11.7363	103.1183	0.435	0.0000	0.0000
2024/07/05	R053	01/08/2024	13.14 Call	Bond Future	9919.9200	9.9199	10335.6400	10.3356	4.191	0.0000	0.0000
2024/07/05	R053	01/08/2024	13.14 Put	Bond Future	14.8900	0.0149	15.0100	0.0150	0.806	0.0000	0.0000
2024/07/05	R053	01/08/2024	13.15 Call	Bond Future	9985.7000	9.9857	10401.4300	10.4014	4.163	0.0000	0.0000
2024/07/05	R053	01/08/2024	13.15 Put	Bond Future	14.3100	0.0143	14.4400	0.0144	0.908	0.0000	0.0000
2024/07/05	R053	01/08/2024	13.13 Call	Bond Future	9854.0600	9.8541	10269.7700	10.2698	4.219	0.0000	0.0000
2024/07/05	R053	01/08/2024	13.13 Put	Bond Future	15.4900	0.0155	15.6000	0.0156	0.710	0.0000	0.0000
2024/07/05	R053	07/11/2024	12.80 Call	Bond Future	7926.8000	7.9268	8318.4400	8.3184	4.941	0.0000	0.0000
2024/07/05	R053	07/11/2024	12.80 Put	Bond Future	1122.1500	1.1222	1089.0400	1.0890	2.951	0.0000	0.0000
2024/07/05	R053	07/11/2024	12.81 Call	Bond Future	7983.2600	7.9833	8375.1000	8.3751	4.908	0.0000	0.0000
2024/07/05	R053	07/11/2024	12.81 Put	Bond Future	1109.0500	1.1091	1076.1400	1.0761	2.967	0.0000	0.0000
2024/07/05	R053	07/11/2024	12.79 Call	Bond Future	7870.5800	7.8706	8261.6700	8.2617	4.969	0.0000	0.0000
2024/07/05	R053	07/11/2024	12.79 Put	Bond Future	1135.5800	1.1356	1101.9200	1.1019	2.964	0.0000	0.0000
2024/07/05	R053	07/11/2024		Bond Future	11.8851	99.2372	11.8319	99.6620	0.448	0.0000	0.0000
2024/07/05	R053	06/02/2025		Bond Future	11.9815	101.3837	11.9263	101.8172	0.461	0.0000	0.0000
2024/07/05	R053	06/02/2025	12.94 Call	Bond Future	8892.8000	8.8928	9395.8000	9.3958	5.656	0.0000	0.0000
2024/07/05	R053	06/02/2025	12.94 Put	Bond Future	1889.4300	1.8894	1958.8800	1.9589	3.676	0.0000	0.0000
2024/07/05	R053	08/05/2025		Bond Future	12.0832	97.6876	12.0263	98.1275	0.471	0.0000	0.0000
2024/07/05	R053	08/05/2025	12.64 Call	Bond Future	7642.3500	7.6424	8117.6800	8.1177	6.220	0.0000	0.0000
2024/07/05	R053	08/05/2025	12.64 Put	Bond Future	3521.9900	3.5220	3557.3600	3.5574	1.004	0.0000	0.0000
2024/07/05	R053	07/08/2025		Bond Future	12.1926	99.7435	12.1326	100.1999	0.492	0.0000	0.0000
2024/07/05	R053	07/08/2025	13.17 Call	Bond Future	10140.9000	10.1409	10636.7800	10.6368	4.890	0.0000	0.0000
2024/07/05	R053	07/08/2025	13.17 Put	Bond Future	3231.4600	3.2315	3270.9200	3.2709	1.221	0.0000	0.0000
2024/07/05	R186	01/08/2024		Bond Future	8.5989	105.3047	8.6207	105.2577	0.253	0.0000	0.0000
2024/07/05	R186	01/08/2024	8.69 Call	Bond Future	434.8800	0.4349	393.5100	0.3935	9.513	0.0000	0.0000
2024/07/05	R186	01/08/2024	8.69 Put	Bond Future	238.1000	0.2381	243.7400	0.2437	2.369	0.0000	0.0000
2024/07/05	R186	01/08/2024	8.70 Call	Bond Future	448.4700	0.4485	406.6900	0.4067	9.316	0.0000	0.0000
2024/07/05	R186	01/08/2024	8.70 Put	Bond Future	230.1100	0.2301	235.3400	0.2353	2.273	0.0000	0.0000
2024/07/05	R186	01/08/2024	8.68 Call	Bond Future	421.4000	0.4214	380.4400	0.3804	9.720	0.0000	0.0000
2024/07/05	R186	01/08/2024	8.68 Put	Bond Future	246.2000	0.2462	252.2500	0.2523	2.457	0.0000	0.0000
2024/07/05	R186	07/11/2024	9.15 Put	Bond Future	288.3700	0.2884	307.1300	0.3071	6.506	0.0000	0.0000
2024/07/05	R186	07/11/2024	9.13 Call	Bond Future	1385.4200	1.3854	1355.8600	1.3559	2.134	0.0000	0.0000
2024/07/05	R186	07/11/2024	9.13 Put	Bond Future	296.8400	0.2968	315.9900	0.3160	6.451	0.0000	0.0000
2024/07/05	R186	07/11/2024		Bond Future	8.5643	107.7726	8.5895	107.7239	0.294	0.0000	0.0000
2024/07/05	R186	07/11/2024	9.14 Call	Bond Future	1400.3700	1.4004	1370.4100	1.3704	2.139	0.0000	0.0000
2024/07/05	R186	07/11/2024	9.14 Put	Bond Future	292.6800	0.2927	311.4300	0.3114	6.406	0.0000	0.0000
2024/07/05	R186	07/11/2024	9.15 Call	Bond Future	1415.1600	1.4152	1385.2100	1.3852	2.116	0.0000	0.0000
2024/07/05	R186	06/02/2025		Bond Future	8.5342	104.7891	8.5634	104.7389	0.341	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	
2024/07/05	R186	06/02/2025	9.03 Call	Bond Future	1345.9700	1.3460	1313.6900	1.3137	2.398	0.0000	0.0000
2024/07/05	R186	06/02/2025	9.03 Put	Bond Future	495.9800	0.4960	513.9200	0.5139	3.617	0.0000	0.0000
2024/07/05	R186	08/05/2025		Bond Future	8.5096	107.0384	8.5458	106.9840	0.425	0.0000	0.0000
2024/07/05	R186	08/05/2025	8.47 Call	Bond Future	777.6300	0.7776	748.6900	0.7487	3.722	0.0000	0.0000
2024/07/05	R186	08/05/2025	8.47 Put	Bond Future	837.2800	0.8373	862.7100	0.8627	3.037	0.0000	0.0000
2024/07/05	R186	07/08/2025		Bond Future	8.5041	103.9794	8.5415	103.9314	0.440	0.0000	0.0000
2024/07/05	R186	07/08/2025	9.68 Call	Bond Future	1742.3800	1.7424	1675.3600	1.6754	3.846	0.0000	0.0000
2024/07/05	R186	07/08/2025	9.68 Put	Bond Future	250.1600	0.2502	231.1400	0.2311	7.603	0.0000	0.0000
2024/07/05	R186	07/08/2025	10.25 Call	Bond Future	2329.8100	2.3298	2267.3100	2.2673	2.683	0.0000	0.0000
2024/07/05	R186	07/08/2025	10.25 Put	Bond Future	125.2400	0.1252	110.7400	0.1107	11.578	0.0000	0.0000
2024/07/05	R186	07/08/2025	9.22 Put	Bond Future	408.7000	0.4087	388.2300	0.3882	5.009	0.0000	0.0000
2024/07/05	R186	07/08/2025	9.22 Call	Bond Future	1320.8500	1.3209	1252.3800	1.2524	5.184	0.0000	0.0000
2024/07/05	R202	01/08/2024		Bond Future	260.9051	260.9051	260.9980	260.9980	0.036	0.0000	0.0000
2024/07/05	R202	07/11/2024		Bond Future	267.0888	267.0888	267.1822	267.1822	0.035	0.0000	0.0000
2024/07/05	R202	06/02/2025		Bond Future	267.7120	267.7120	267.8067	267.8067	0.035	0.0000	0.0000
2024/07/05	R202	06/02/2025	266.79 Call	Bond Future	922.0200	0.9220	1016.6800	1.0167	10.267	0.0000	0.0000
2024/07/05	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	R202	08/05/2025		Bond Future	273.5233	273.5233	273.6123	273.6123	0.033	0.0000	0.0000
2024/07/05	R202	08/05/2025	272.31 Call	Bond Future	1213.2500	1.2133	1302.2900	1.3023	7.339	0.0000	0.0000
2024/07/05	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	R202	07/08/2025		Bond Future	274.0220	274.0220	274.1327	274.1327	0.040	0.0000	0.0000
2024/07/05	R202	07/08/2025	271.60 Call	Bond Future	2422.0200	2.4220	2532.6800	2.5327	4.569	0.0000	0.0000
2024/07/05	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	R209	01/08/2024		Bond Future	11.2656	70.0644	11.2245	70.2670	0.365	0.0000	0.0000
2024/07/05	R209	01/08/2024	11.79 Call	Bond Future	2698.7800	2.6988	2888.4800	2.8885	7.029	0.0000	0.0000
2024/07/05	R209	01/08/2024	11.79 Put	Bond Future	182.7600	0.1828	169.8000	0.1698	7.091	0.0000	0.0000
2024/07/05	R209	01/08/2024	11.80 Call	Bond Future	2739.2700	2.7393	2929.4600	2.9295	6.943	0.0000	0.0000
2024/07/05	R209	01/08/2024	11.80 Put	Bond Future	176.5200	0.1765	164.0500	0.1641	7.064	0.0000	0.0000
2024/07/05	R209	01/08/2024	11.78 Call	Bond Future	2658.4400	2.6584	2847.6800	2.8477	7.118	0.0000	0.0000
2024/07/05	R209	01/08/2024	11.78 Put	Bond Future	189.1900	0.1892	175.7700	0.1758	7.093	0.0000	0.0000
2024/07/05	R209	07/11/2024		Bond Future	11.3562	68.5492	11.3135	68.7562	0.375	0.0000	0.0000
2024/07/05	R209	07/11/2024	12.22 Call	Bond Future	4713.7100	4.7137	4925.3700	4.9254	4.490	0.0000	0.0000
2024/07/05	R209	07/11/2024	12.22 Put	Bond Future	696.5400	0.6965	701.1600	0.7012	0.663	0.0000	0.0000
2024/07/05	R209	07/11/2024	12.23 Call	Bond Future	4749.6000	4.7496	4961.3000	4.9613	4.457	0.0000	0.0000
2024/07/05	R209	07/11/2024	12.23 Put	Bond Future	687.8500	0.6879	692.5100	0.6925	0.677	0.0000	0.0000
2024/07/05	R209	07/11/2024	12.21 Call	Bond Future	4677.8700	4.6779	4889.4900	4.8895	4.524	0.0000	0.0000
2024/07/05	R209	07/11/2024	12.21 Put	Bond Future	705.3300	0.7053	709.9100	0.7099	0.649	0.0000	0.0000
2024/07/05	R209	06/02/2025		Bond Future	11.4472	70.0321	11.4030	70.2433	0.386	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	
2024/07/05	R209	06/02/2025	12.44 Call	Bond Future	5657.4000	5.6574	5819.7200	5.8197	2.869	0.0000	0.0000
2024/07/05	R209	06/02/2025	12.44 Put	Bond Future	1133.2800	1.1333	1084.3800	1.0844	4.315	0.0000	0.0000
2024/07/05	R209	08/05/2025		Bond Future	11.5443	68.3786	11.4989	68.5924	0.393	0.0000	0.0000
2024/07/05	R209	08/05/2025	11.89 Call	Bond Future	4154.3100	4.1543	4318.1200	4.3181	3.943	0.0000	0.0000
2024/07/05	R209	08/05/2025	11.89 Put	Bond Future	2555.5600	2.5556	2505.5600	2.5056	1.957	0.0000	0.0000
2024/07/05	R209	07/08/2025		Bond Future	11.6508	69.8189	11.6026	70.0421	0.414	0.0000	0.0000
2024/07/05	R209	07/08/2025	12.68 Call	Bond Future	6645.4200	6.6454	6783.4600	6.7835	2.077	0.0000	0.0000
2024/07/05	R209	07/08/2025	12.68 Put	Bond Future	2104.7900	2.1048	2019.6100	2.0196	4.047	0.0000	0.0000
2024/07/05	R210	01/08/2024		Bond Future	238.0944	238.0944	237.9193	237.9193	0.074	0.0000	0.0000
2024/07/05	R210	07/11/2024		Bond Future	240.3980	240.3980	240.2174	240.2174	0.075	0.0000	0.0000
2024/07/05	R210	06/02/2025		Bond Future	245.6565	245.6565	245.4710	245.4710	0.076	0.0000	0.0000
2024/07/05	R210	06/02/2025	239.61 Call	Bond Future	6046.5200	6.0465	5861.0400	5.8610	3.068	0.0000	0.0000
2024/07/05	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	R210	08/05/2025		Bond Future	247.5765	247.5765	247.3803	247.3803	0.079	0.0000	0.0000
2024/07/05	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	R210	08/05/2025	248.03 Put	Bond Future	453.5500	0.4536	649.7300	0.6497	43.254	0.0000	0.0000
2024/07/05	R210	07/08/2025		Bond Future	252.8552	252.8552	252.6720	252.6720	0.072	0.0000	0.0000
2024/07/05	R210	07/08/2025	248.44 Call	Bond Future	4415.2200	4.4152	4232.0000	4.2320	4.150	0.0000	0.0000
2024/07/05	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	R213	01/08/2024		Bond Future	10.2249	87.8613	10.2093	87.9274	0.152	0.0000	0.0000
2024/07/05	R213	01/08/2024	10.87 Call	Bond Future	2826.0400	2.8260	2898.8500	2.8989	2.576	0.0000	0.0000
2024/07/05	R213	01/08/2024	10.87 Put	Bond Future	143.6400	0.1436	150.3300	0.1503	4.657	0.0000	0.0000
2024/07/05	R213	01/08/2024	10.88 Call	Bond Future	2862.8300	2.8628	2935.5600	2.9356	2.540	0.0000	0.0000
2024/07/05	R213	01/08/2024	10.88 Put	Bond Future	139.6900	0.1397	146.3000	0.1463	4.732	0.0000	0.0000
2024/07/05	R213	01/08/2024	10.86 Call	Bond Future	2789.3800	2.7894	2862.2700	2.8623	2.613	0.0000	0.0000
2024/07/05	R213	01/08/2024	10.86 Put	Bond Future	147.7500	0.1478	154.5200	0.1545	4.582	0.0000	0.0000
2024/07/05	R213	07/11/2024	11.22 Call	Bond Future	4157.2300	4.1572	4240.8300	4.2408	2.011	0.0000	0.0000
2024/07/05	R213	07/11/2024	11.22 Put	Bond Future	486.3400	0.4863	502.7300	0.5027	3.370	0.0000	0.0000
2024/07/05	R213	07/11/2024	11.23 Call	Bond Future	4189.5200	4.1895	4273.0600	4.2731	1.994	0.0000	0.0000
2024/07/05	R213	07/11/2024	11.23 Put	Bond Future	479.7000	0.4797	496.0300	0.4960	3.404	0.0000	0.0000
2024/07/05	R213	07/11/2024	11.21 Call	Bond Future	4125.1300	4.1251	4208.6600	4.2087	2.025	0.0000	0.0000
2024/07/05	R213	07/11/2024	11.21 Put	Bond Future	493.2000	0.4932	509.5200	0.5095	3.309	0.0000	0.0000
2024/07/05	R213	07/11/2024		Bond Future	10.3030	86.3591	10.2866	86.4264	0.158	0.0000	0.0000
2024/07/05	R213	06/02/2025		Bond Future	10.3881	88.2277	10.3710	88.2960	0.165	0.0000	0.0000
2024/07/05	R213	06/02/2025	11.35 Call	Bond Future	4607.4900	4.6075	4639.6900	4.6397	0.699	0.0000	0.0000
2024/07/05	R213	06/02/2025	11.35 Put	Bond Future	876.3900	0.8764	840.3300	0.8403	4.115	0.0000	0.0000
2024/07/05	R213	08/05/2025		Bond Future	10.4759	86.5601	10.4585	86.6274	0.166	0.0000	0.0000
2024/07/05	R213	08/05/2025	10.52 Call	Bond Future	2657.1800	2.6572	2663.1900	2.6632	0.226	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	
2024/07/05	R213	08/05/2025	10.52 Put	Bond Future	2486.8200	2.4868	2425.5700	2.4256	2.463	0.0000	0.0000
2024/07/05	R213	07/08/2025		Bond Future	10.5797	88.3849	10.5597	88.4597	0.189	0.0000	0.0000
2024/07/05	R213	07/08/2025	11.66 Call	Bond Future	5418.8900	5.4189	5504.9800	5.5050	1.589	0.0000	0.0000
2024/07/05	R213	07/08/2025	11.66 Put	Bond Future	1501.0800	1.5011	1512.3700	1.5124	0.752	0.0000	0.0000
2024/07/05	R214	01/08/2024	12.17 Call	Bond Future	2675.1500	2.6752	2875.8500	2.8759	7.502	0.0000	0.0000
2024/07/05	R214	01/08/2024	12.17 Put	Bond Future	203.3000	0.2033	193.7600	0.1938	4.693	0.0000	0.0000
2024/07/05	R214	01/08/2024	12.18 Call	Bond Future	2716.2200	2.7162	2917.3700	2.9174	7.406	0.0000	0.0000
2024/07/05	R214	01/08/2024	12.18 Put	Bond Future	196.4300	0.1964	187.3400	0.1873	4.628	0.0000	0.0000
2024/07/05	R214	01/08/2024	12.16 Call	Bond Future	2634.2300	2.6342	2834.4600	2.8345	7.601	0.0000	0.0000
2024/07/05	R214	01/08/2024	12.16 Put	Bond Future	210.3800	0.2104	200.3700	0.2004	4.758	0.0000	0.0000
2024/07/05	R214	01/08/2024		Bond Future	11.6705	65.2617	11.6294	65.4719	0.352	0.0000	0.0000
2024/07/05	R214	07/11/2024		Bond Future	11.7644	63.4843	11.7219	63.6991	0.362	0.0000	0.0000
2024/07/05	R214	07/11/2024	12.61 Call	Bond Future	4783.2700	4.7833	5017.8300	5.0178	4.904	0.0000	0.0000
2024/07/05	R214	07/11/2024	12.61 Put	Bond Future	735.6500	0.7357	755.3600	0.7554	2.679	0.0000	0.0000
2024/07/05	R214	07/11/2024	12.62 Call	Bond Future	4819.6300	4.8196	5054.1500	5.0542	4.866	0.0000	0.0000
2024/07/05	R214	07/11/2024	12.62 Put	Bond Future	726.5800	0.7266	746.2500	0.7463	2.707	0.0000	0.0000
2024/07/05	R214	07/11/2024	12.60 Call	Bond Future	4746.9900	4.7470	4981.5800	4.9816	4.942	0.0000	0.0000
2024/07/05	R214	07/11/2024	12.60 Put	Bond Future	744.8400	0.7448	764.5800	0.7646	2.650	0.0000	0.0000
2024/07/05	R214	06/02/2025		Bond Future	11.8598	64.8578	11.8159	65.0770	0.371	0.0000	0.0000
2024/07/05	R214	06/02/2025	12.71 Call	Bond Future	5281.7400	5.2817	5532.2500	5.5323	4.743	0.0000	0.0000
2024/07/05	R214	06/02/2025	12.71 Put	Bond Future	1264.5700	1.2646	1295.8700	1.2959	2.475	0.0000	0.0000
2024/07/05	R214	06/02/2025	13.63 Call	Bond Future	8497.4300	8.4974	8742.1500	8.7422	2.880	0.0000	0.0000
2024/07/05	R214	06/02/2025	13.63 Put	Bond Future	568.9400	0.5689	594.4500	0.5945	4.484	0.0000	0.0000
2024/07/05	R214	06/02/2025	12.25 Put	Bond Future	1899.0000	1.8990	1917.7100	1.9177	0.985	0.0000	0.0000
2024/07/05	R214	06/02/2025	12.25 Call	Bond Future	3793.7900	3.7938	4031.7100	4.0317	6.271	0.0000	0.0000
2024/07/05	R214	06/02/2025	11.75 Put	Bond Future	2943.4100	2.9434	2922.2500	2.9223	0.719	0.0000	0.0000
2024/07/05	R214	06/02/2025	11.75 Call	Bond Future	2393.6500	2.3937	2591.7000	2.5917	8.274	0.0000	0.0000
2024/07/05	R214	08/05/2025		Bond Future	11.9549	62.9425	11.9098	63.1646	0.377	0.0000	0.0000
2024/07/05	R214	08/05/2025	12.40 Call	Bond Future	4609.3000	4.6093	4812.0800	4.8121	4.399	0.0000	0.0000
2024/07/05	R214	08/05/2025	12.40 Put	Bond Future	2481.1100	2.4811	2461.8000	2.4618	0.778	0.0000	0.0000
2024/07/05	R214	07/08/2025		Bond Future	12.0590	64.2686	12.0114	64.4999	0.395	0.0000	0.0000
2024/07/05	R214	07/08/2025	12.97 Call	Bond Future	6459.3300	6.4593	6706.8300	6.7068	3.832	0.0000	0.0000
2024/07/05	R214	07/08/2025	12.97 Put	Bond Future	2277.7800	2.2778	2293.9300	2.2939	0.709	0.0000	0.0000
2024/07/05	R248	01/08/2024		Bond Future	11.7713	79.8351	11.7251	80.1259	0.392	0.0000	0.0000
2024/07/05	R248	01/08/2024	12.31 Call	Bond Future	3481.3400	3.4813	3741.2700	3.7413	7.466	0.0000	0.0000
2024/07/05	R248	01/08/2024	12.31 Put	Bond Future	226.8500	0.2269	195.9600	0.1960	13.617	0.0000	0.0000
2024/07/05	R248	01/08/2024	12.32 Call	Bond Future	3531.8400	3.5318	3792.7000	3.7927	7.386	0.0000	0.0000
2024/07/05	R248	01/08/2024	12.32 Put	Bond Future	219.2500	0.2193	189.2900	0.1893	13.665	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	
2024/07/05	R248	01/08/2024	12.30 Call	Bond Future	3430.9400	3.4309	3689.9600	3.6900	7.550	0.0000	0.0000
2024/07/05	R248	01/08/2024	12.30 Put	Bond Future	234.6300	0.2346	202.8300	0.2028	13.553	0.0000	0.0000
2024/07/05	R248	07/11/2024		Bond Future	11.8676	77.2546	11.8197	77.5518	0.404	0.0000	0.0000
2024/07/05	R248	07/11/2024	12.79 Call	Bond Future	6141.2900	6.1413	6473.6400	6.4736	5.412	0.0000	0.0000
2024/07/05	R248	07/11/2024	12.79 Put	Bond Future	789.6900	0.7897	824.8100	0.8248	4.447	0.0000	0.0000
2024/07/05	R248	07/11/2024	12.80 Call	Bond Future	6185.8300	6.1858	6518.0600	6.5181	5.371	0.0000	0.0000
2024/07/05	R248	07/11/2024	12.80 Put	Bond Future	779.8800	0.7799	814.8800	0.8149	4.488	0.0000	0.0000
2024/07/05	R248	07/11/2024	12.78 Call	Bond Future	6096.7900	6.0968	6429.1300	6.4291	5.451	0.0000	0.0000
2024/07/05	R248	07/11/2024	12.78 Put	Bond Future	799.6200	0.7996	834.7300	0.8347	4.391	0.0000	0.0000
2024/07/05	R248	06/02/2025		Bond Future	11.9655	78.9259	11.9159	79.2292	0.415	0.0000	0.0000
2024/07/05	R248	06/02/2025	12.71 Call	Bond Future	6044.7400	6.0447	6400.7800	6.4008	5.890	0.0000	0.0000
2024/07/05	R248	06/02/2025	12.71 Put	Bond Future	1735.2200	1.7352	1787.9300	1.7879	3.038	0.0000	0.0000
2024/07/05	R248	08/05/2025		Bond Future	12.0627	76.1675	12.0117	76.4751	0.423	0.0000	0.0000
2024/07/05	R248	08/05/2025	12.60 Call	Bond Future	5920.4400	5.9204	6153.3500	6.1534	3.934	0.0000	0.0000
2024/07/05	R248	08/05/2025	12.60 Put	Bond Future	2809.5200	2.8095	2734.7900	2.7348	2.660	0.0000	0.0000
2024/07/05	R248	07/08/2025		Bond Future	12.1691	77.7717	12.1153	78.0914	0.443	0.0000	0.0000
2024/07/05	R248	07/08/2025	13.21 Call	Bond Future	8249.4200	8.2494	8607.6600	8.6077	4.343	0.0000	0.0000
2024/07/05	R248	07/08/2025	13.21 Put	Bond Future	2511.6900	2.5117	2550.2600	2.5503	1.536	0.0000	0.0000
2024/07/05	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/05	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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