



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/07/2024 TO 08/07/2024

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
2024/07/08	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/08	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/08	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/08	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/08	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/08	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/08	2025	01/08/2024		Bond Future	181.5728	181.5728	181.5659	0.004	0.0000	0.0000
2024/07/08	2025	07/11/2024		Bond Future	185.8751	185.8751	185.8682	0.004	0.0000	0.0000
2024/07/08	2029	01/08/2024		Bond Future	131.4184	131.4184	131.2417	0.134	0.0000	0.0000
2024/07/08	2029	07/11/2024		Bond Future	133.1305	133.1305	132.9497	0.136	0.0000	0.0000
2024/07/08	2029	06/02/2025		Bond Future	136.0421	136.0421	135.8579	0.135	0.0000	0.0000
2024/07/08	2029	06/02/2025	132.40 Call	Bond Future	3642.1200	3.6421	3457.8700	5.059	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
2024/07/08	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/07/08	2029	08/05/2025		Bond Future	137.5592	137.5592	137.3716	137.3716	0.136	0.0000
2024/07/08	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/07/08	2029	08/05/2025	137.85 Put	Bond Future	290.8500	0.2909	478.4500	0.4785	64.501	0.0000
2024/07/08	2029	07/08/2025		Bond Future	140.5023	140.5023	140.3112	140.3112	0.136	0.0000
2024/07/08	2029	07/08/2025	137.41 Call	Bond Future	3092.2500	3.0923	2901.2000	2.9012	6.178	0.0000
2024/07/08	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/07/08	2030	01/08/2024	10.21 Put	Bond Future	198.7900	0.1988	152.7200	0.1527	23.175	0.0000
2024/07/08	2030	01/08/2024	10.21 Call	Bond Future	1897.1100	1.8971	1954.8600	1.9549	3.044	0.0000
2024/07/08	2030	01/08/2024	10.71 Put	Bond Future	34.8300	0.0348	22.0800	0.0221	36.606	0.0000
2024/07/08	2030	01/08/2024	10.71 Call	Bond Future	3649.4500	3.6495	3740.5200	3.7405	2.495	0.0000
2024/07/08	2030	01/08/2024	11.31 Call	Bond Future	5851.6900	5.8517	5953.7700	5.9538	1.744	0.0000
2024/07/08	2030	01/08/2024	11.31 Put	Bond Future	3.3700	0.0034	1.6300	0.0016	51.632	0.0000
2024/07/08	2030	01/08/2024		Bond Future	9.7777	92.7178	9.7516	92.8216	0.267	0.0000
2024/07/08	2030	01/08/2024	10.38 Call	Bond Future	2468.3100	2.4683	2540.8800	2.5409	2.940	0.0000
2024/07/08	2030	01/08/2024	10.38 Put	Bond Future	112.7500	0.1128	81.5000	0.0815	27.716	0.0000
2024/07/08	2030	01/08/2024	10.39 Call	Bond Future	2503.0100	2.5030	2576.3300	2.5763	2.929	0.0000
2024/07/08	2030	01/08/2024	10.39 Put	Bond Future	108.9700	0.1090	78.4700	0.0785	27.989	0.0000
2024/07/08	2030	01/08/2024	10.37 Call	Bond Future	2433.7700	2.4338	2505.5600	2.5056	2.950	0.0000
2024/07/08	2030	01/08/2024	10.37 Put	Bond Future	116.7000	0.1167	84.6700	0.0847	27.446	0.0000
2024/07/08	2030	07/11/2024		Bond Future	9.8338	94.8901	9.8061	94.9964	0.283	0.0000
2024/07/08	2030	07/11/2024	10.75 Call	Bond Future	3855.5600	3.8556	3929.1400	3.9291	1.908	0.0000
2024/07/08	2030	07/11/2024	10.75 Put	Bond Future	432.8600	0.4329	400.1100	0.4001	7.566	0.0000
2024/07/08	2030	07/11/2024	10.76 Call	Bond Future	3885.9300	3.8859	3959.8400	3.9598	1.902	0.0000
2024/07/08	2030	07/11/2024	10.76 Put	Bond Future	426.7500	0.4268	394.3300	0.3943	7.597	0.0000
2024/07/08	2030	07/11/2024	10.74 Call	Bond Future	3825.2400	3.8252	3898.5000	3.8985	1.915	0.0000
2024/07/08	2030	07/11/2024	10.74 Put	Bond Future	439.0500	0.4391	405.9800	0.4060	7.532	0.0000
2024/07/08	2030	07/11/2024	10.21 Put	Bond Future	912.7700	0.9128	859.5200	0.8595	5.834	0.0000
2024/07/08	2030	07/11/2024	10.21 Call	Bond Future	2337.3900	2.3374	2390.4700	2.3905	2.271	0.0000
2024/07/08	2030	07/11/2024	10.71 Put	Bond Future	458.2700	0.4583	424.2100	0.4242	7.432	0.0000
2024/07/08	2030	07/11/2024	10.71 Call	Bond Future	3734.8300	3.7348	3807.1000	3.8071	1.935	0.0000
2024/07/08	2030	07/11/2024	11.91 Call	Bond Future	7607.0500	7.6071	7704.9700	7.7050	1.287	0.0000
2024/07/08	2030	07/11/2024	11.91 Put	Bond Future	72.4600	0.0725	64.0500	0.0641	11.606	0.0000
2024/07/08	2030	06/02/2025		Bond Future	9.8963	92.9325	9.8667	93.0414	0.299	0.0000
2024/07/08	2030	06/02/2025	10.68 Call	Bond Future	3750.7300	3.7507	3817.5100	3.8175	1.780	0.0000
2024/07/08	2030	06/02/2025	10.68 Put	Bond Future	924.2800	0.9243	882.1700	0.8822	4.556	0.0000
2024/07/08	2030	08/05/2025	11.86 Call	Bond Future	6880.7500	6.8808	6968.2400	6.9682	1.272	0.0000
2024/07/08	2030	08/05/2025	11.86 Put	Bond Future	533.8300	0.5338	509.7500	0.5098	4.511	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	
2024/07/08	2030	08/05/2025	10.31 Put	Bond Future	1709.0500	1.7091	1653.3900	1.6534	3.257	0.0000	0.0000
2024/07/08	2030	08/05/2025	10.31 Call	Bond Future	2866.2400	2.8662	2922.1500	2.9222	1.951	0.0000	0.0000
2024/07/08	2030	08/05/2025	12.28 Call	Bond Future	8048.2800	8.0483	8142.0100	8.1420	1.165	0.0000	0.0000
2024/07/08	2030	08/05/2025	12.28 Put	Bond Future	358.2100	0.3582	340.3700	0.3404	4.980	0.0000	0.0000
2024/07/08	2030	08/05/2025	10.69 Put	Bond Future	1287.9400	1.2879	1241.8700	1.2419	3.577	0.0000	0.0000
2024/07/08	2030	08/05/2025	10.69 Call	Bond Future	3752.3100	3.7523	3817.8100	3.8178	1.746	0.0000	0.0000
2024/07/08	2030	08/05/2025		Bond Future	9.9791	94.9242	9.9475	95.0357	0.317	0.0000	0.0000
2024/07/08	2030	08/05/2025	9.93 Call	Bond Future	2090.5600	2.0906	2136.0100	2.1360	2.174	0.0000	0.0000
2024/07/08	2030	08/05/2025	9.93 Put	Bond Future	2263.9600	2.2640	2197.8400	2.1978	2.921	0.0000	0.0000
2024/07/08	2030	07/08/2025		Bond Future	10.0793	92.9209	10.0454	93.0351	0.337	0.0000	0.0000
2024/07/08	2030	07/08/2025	11.11 Call	Bond Future	4669.5500	4.6696	4742.2200	4.7422	1.556	0.0000	0.0000
2024/07/08	2030	07/08/2025	11.11 Put	Bond Future	1279.2600	1.2793	1237.6500	1.2377	3.253	0.0000	0.0000
2024/07/08	2030	07/08/2025	12.12 Call	Bond Future	7234.2400	7.2342	7322.9900	7.3230	1.227	0.0000	0.0000
2024/07/08	2030	07/08/2025	12.12 Put	Bond Future	669.1200	0.6691	643.5900	0.6436	3.815	0.0000	0.0000
2024/07/08	2030	07/08/2025	10.48 Put	Bond Future	1888.1700	1.8882	1833.3900	1.8334	2.901	0.0000	0.0000
2024/07/08	2030	07/08/2025	10.48 Call	Bond Future	3224.7500	3.2248	3284.2500	3.2843	1.845	0.0000	0.0000
2024/07/08	2032	01/08/2024	12.54 Call	Bond Future	9027.4900	9.0275	9199.9000	9.1999	1.910	0.0000	0.0000
2024/07/08	2032	01/08/2024	12.54 Put	Bond Future	2.2400	0.0022	0.9600	0.0010	57.143	0.0000	0.0000
2024/07/08	2032	01/08/2024	11.66 Call	Bond Future	5304.8100	5.3048	5461.2900	5.4613	2.950	0.0000	0.0000
2024/07/08	2032	01/08/2024	11.66 Put	Bond Future	44.3800	0.0444	27.1700	0.0272	38.779	0.0000	0.0000
2024/07/08	2032	01/08/2024	11.50 Put	Bond Future	70.4300	0.0704	45.4600	0.0455	35.454	0.0000	0.0000
2024/07/08	2032	01/08/2024	11.50 Call	Bond Future	4621.5800	4.6216	4770.3000	4.7703	3.218	0.0000	0.0000
2024/07/08	2032	01/08/2024	10.95 Call	Bond Future	2371.6300	2.3716	2469.9400	2.4699	4.145	0.0000	0.0000
2024/07/08	2032	01/08/2024	10.95 Put	Bond Future	319.2000	0.3192	243.8200	0.2438	23.615	0.0000	0.0000
2024/07/08	2032	01/08/2024	11.11 Put	Bond Future	209.1200	0.2091	152.5400	0.1525	27.056	0.0000	0.0000
2024/07/08	2032	01/08/2024	11.11 Call	Bond Future	2998.2600	2.9983	3115.3700	3.1154	3.906	0.0000	0.0000
2024/07/08	2032	01/08/2024	11.61 Put	Bond Future	51.2800	0.0513	31.9200	0.0319	37.754	0.0000	0.0000
2024/07/08	2032	01/08/2024	11.61 Call	Bond Future	5090.9000	5.0909	5245.2300	5.2452	3.031	0.0000	0.0000
2024/07/08	2032	01/08/2024	12.31 Call	Bond Future	8069.3200	8.0693	8239.8000	8.2398	2.113	0.0000	0.0000
2024/07/08	2032	01/08/2024	12.31 Put	Bond Future	6.2600	0.0063	3.0500	0.0031	51.278	0.0000	0.0000
2024/07/08	2032	01/08/2024	11.14 Call	Bond Future	3119.3500	3.1194	3239.5900	3.2396	3.855	0.0000	0.0000
2024/07/08	2032	01/08/2024	11.14 Put	Bond Future	192.9800	0.1930	139.5300	0.1395	27.697	0.0000	0.0000
2024/07/08	2032	01/08/2024	11.15 Call	Bond Future	3159.9100	3.1599	3281.1600	3.2812	3.837	0.0000	0.0000
2024/07/08	2032	01/08/2024	11.15 Put	Bond Future	187.8600	0.1879	135.4200	0.1354	27.914	0.0000	0.0000
2024/07/08	2032	01/08/2024	11.13 Call	Bond Future	3078.8500	3.0789	3198.0600	3.1981	3.872	0.0000	0.0000
2024/07/08	2032	01/08/2024	11.13 Put	Bond Future	198.1900	0.1982	143.7100	0.1437	27.489	0.0000	0.0000
2024/07/08	2032	01/08/2024		Bond Future	10.5134	91.1651	10.4770	91.3387	0.346	0.0000	0.0000
2024/07/08	2032	07/11/2024	11.48 Call	Bond Future	4611.7100	4.6117	4735.4400	4.7354	2.683	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	
2024/07/08	2032	07/11/2024	11.48 Put	Bond Future	638.5100	0.6385	584.4100	0.5844	8.473	0.0000	0.0000
2024/07/08	2032	07/11/2024	11.49 Call	Bond Future	4647.2200	4.6472	4771.4500	4.7715	2.673	0.0000	0.0000
2024/07/08	2032	07/11/2024	11.49 Put	Bond Future	630.2700	0.6303	576.6700	0.5767	8.504	0.0000	0.0000
2024/07/08	2032	07/11/2024	11.47 Call	Bond Future	4576.4100	4.5764	4699.6400	4.6996	2.693	0.0000	0.0000
2024/07/08	2032	07/11/2024	11.47 Put	Bond Future	647.0000	0.6470	592.4000	0.5924	8.439	0.0000	0.0000
2024/07/08	2032	07/11/2024		Bond Future	10.5989	89.1336	10.5606	89.3114	0.361	0.0000	0.0000
2024/07/08	2032	07/11/2024	11.11 Put	Bond Future	1024.1700	1.0242	949.4000	0.9494	7.301	0.0000	0.0000
2024/07/08	2032	07/11/2024	11.11 Call	Bond Future	3357.5300	3.3575	3460.5900	3.4606	3.070	0.0000	0.0000
2024/07/08	2032	07/11/2024	11.61 Put	Bond Future	538.7000	0.5387	490.8300	0.4908	8.886	0.0000	0.0000
2024/07/08	2032	07/11/2024	11.61 Call	Bond Future	5078.4700	5.0785	5208.4300	5.2084	2.559	0.0000	0.0000
2024/07/08	2032	07/11/2024	12.95 Call	Bond Future	10162.5800	10.1626	10331.8100	10.3318	1.665	0.0000	0.0000
2024/07/08	2032	07/11/2024	12.95 Put	Bond Future	60.0500	0.0601	51.4500	0.0515	14.321	0.0000	0.0000
2024/07/08	2032	07/11/2024	13.36 Call	Bond Future	11732.8000	11.7328	11906.5600	11.9066	1.481	0.0000	0.0000
2024/07/08	2032	07/11/2024	13.36 Put	Bond Future	24.6500	0.0247	20.5800	0.0206	16.511	0.0000	0.0000
2024/07/08	2032	07/11/2024	11.64 Put	Bond Future	517.8700	0.5179	471.3700	0.4714	8.979	0.0000	0.0000
2024/07/08	2032	07/11/2024	11.64 Call	Bond Future	5187.6900	5.1877	5319.0200	5.3190	2.532	0.0000	0.0000
2024/07/08	2032	06/02/2025		Bond Future	10.6879	91.0614	10.6477	91.2433	0.376	0.0000	0.0000
2024/07/08	2032	06/02/2025	11.72 Call	Bond Future	5471.5300	5.4715	5597.4100	5.5974	2.301	0.0000	0.0000
2024/07/08	2032	06/02/2025	11.72 Put	Bond Future	957.9500	0.9580	901.9400	0.9019	5.847	0.0000	0.0000
2024/07/08	2032	08/05/2025		Bond Future	10.7863	88.8465	10.7440	89.0326	0.392	0.0000	0.0000
2024/07/08	2032	08/05/2025	10.91 Call	Bond Future	3230.5300	3.2305	3318.6500	3.3187	2.728	0.0000	0.0000
2024/07/08	2032	08/05/2025	10.91 Put	Bond Future	2688.8600	2.6889	2590.8300	2.5908	3.646	0.0000	0.0000
2024/07/08	2032	07/08/2025		Bond Future	10.8969	90.7243	10.8523	90.9147	0.409	0.0000	0.0000
2024/07/08	2032	07/08/2025	12.01 Call	Bond Future	6383.3800	6.3834	6507.3700	6.5074	1.942	0.0000	0.0000
2024/07/08	2032	07/08/2025	12.01 Put	Bond Future	1790.4300	1.7904	1724.0700	1.7241	3.706	0.0000	0.0000
2024/07/08	2033	01/08/2024		Bond Future	123.9560	123.9560	124.0013	124.0013	0.037	0.0000	0.0000
2024/07/08	2033	07/11/2024		Bond Future	125.3928	125.3928	125.4393	125.4393	0.037	0.0000	0.0000
2024/07/08	2033	06/02/2025		Bond Future	128.1354	128.1354	128.1832	128.1832	0.037	0.0000	0.0000
2024/07/08	2033	06/02/2025	124.94 Call	Bond Future	3195.3600	3.1954	3243.2200	3.2432	1.498	0.0000	0.0000
2024/07/08	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	2033	08/05/2025		Bond Future	129.3805	129.3805	129.4300	129.4300	0.038	0.0000	0.0000
2024/07/08	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	2033	08/05/2025	130.62 Put	Bond Future	1239.5500	1.2396	1189.9700	1.1900	4.000	0.0000	0.0000
2024/07/08	2033	07/08/2025		Bond Future	132.1487	132.1487	132.1998	132.1998	0.039	0.0000	0.0000
2024/07/08	2033	07/08/2025	128.65 Call	Bond Future	3498.7300	3.4987	3549.7800	3.5498	1.459	0.0000	0.0000
2024/07/08	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	2037	01/08/2024	13.82 Call	Bond Future	11530.0800	11.5301	11791.1500	11.7912	2.264	0.0000	0.0000
2024/07/08	2037	01/08/2024	13.82 Put	Bond Future	0.0800	0.0001	0.0200	0.0000	75.000	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	
2024/07/08	2037	01/08/2024	13.17 Call	Bond Future	8541.0100	8.5410	8800.6500	8.8007	3.040	0.0000	0.0000
2024/07/08	2037	01/08/2024	13.17 Put	Bond Future	2.4500	0.0025	0.9600	0.0010	60.816	0.0000	0.0000
2024/07/08	2037	01/08/2024		Bond Future	11.5141	80.4285	11.4675	80.6896	0.405	0.0000	0.0000
2024/07/08	2037	01/08/2024	12.10 Call	Bond Future	3362.0700	3.3621	3563.9800	3.5640	6.006	0.0000	0.0000
2024/07/08	2037	01/08/2024	12.10 Put	Bond Future	180.3000	0.1803	121.0800	0.1211	32.845	0.0000	0.0000
2024/07/08	2037	01/08/2024	12.11 Call	Bond Future	3408.6300	3.4086	3612.0600	3.6121	5.968	0.0000	0.0000
2024/07/08	2037	01/08/2024	12.11 Put	Bond Future	174.1400	0.1741	116.4400	0.1164	33.134	0.0000	0.0000
2024/07/08	2037	01/08/2024	12.09 Call	Bond Future	3315.6200	3.3156	3515.9700	3.5160	6.043	0.0000	0.0000
2024/07/08	2037	01/08/2024	12.09 Put	Bond Future	186.6200	0.1866	125.8400	0.1258	32.569	0.0000	0.0000
2024/07/08	2037	07/11/2024		Bond Future	11.6136	82.3128	11.5651	82.5802	0.418	0.0000	0.0000
2024/07/08	2037	07/11/2024	12.58 Call	Bond Future	5822.3200	5.8223	6016.6600	6.0167	3.338	0.0000	0.0000
2024/07/08	2037	07/11/2024	12.58 Put	Bond Future	752.7700	0.7528	679.7500	0.6798	9.700	0.0000	0.0000
2024/07/08	2037	07/11/2024	12.59 Call	Bond Future	5863.2800	5.8633	6058.2700	6.0583	3.326	0.0000	0.0000
2024/07/08	2037	07/11/2024	12.59 Put	Bond Future	743.7200	0.7437	671.3500	0.6714	9.731	0.0000	0.0000
2024/07/08	2037	07/11/2024	12.57 Call	Bond Future	5781.5700	5.7816	5975.2500	5.9753	3.350	0.0000	0.0000
2024/07/08	2037	07/11/2024	12.57 Put	Bond Future	762.0700	0.7621	688.3900	0.6884	9.668	0.0000	0.0000
2024/07/08	2037	06/02/2025		Bond Future	11.7150	79.8324	11.6646	80.1058	0.431	0.0000	0.0000
2024/07/08	2037	06/02/2025	12.76 Call	Bond Future	6615.0000	6.6150	6806.9000	6.8069	2.901	0.0000	0.0000
2024/07/08	2037	06/02/2025	12.76 Put	Bond Future	1243.3100	1.2433	1161.8000	1.1618	6.556	0.0000	0.0000
2024/07/08	2037	08/05/2025		Bond Future	11.8289	81.5427	11.7763	81.8222	0.444	0.0000	0.0000
2024/07/08	2037	08/05/2025	12.25 Call	Bond Future	5015.6300	5.0156	5170.5200	5.1705	3.088	0.0000	0.0000
2024/07/08	2037	08/05/2025	12.25 Put	Bond Future	2824.7200	2.8247	2700.0800	2.7001	4.412	0.0000	0.0000
2024/07/08	2037	08/05/2025	13.35 Put	Bond Future	1360.5300	1.3605	1287.8500	1.2879	5.342	0.0000	0.0000
2024/07/08	2037	08/05/2025	13.35 Call	Bond Future	8881.1500	8.8812	9088.0000	9.0880	2.329	0.0000	0.0000
2024/07/08	2037	08/05/2025	12.55 Put	Bond Future	2314.7900	2.3148	2206.5000	2.2065	4.678	0.0000	0.0000
2024/07/08	2037	08/05/2025	12.55 Call	Bond Future	6014.1900	6.0142	6185.4300	6.1854	2.847	0.0000	0.0000
2024/07/08	2037	08/05/2025	13.30 Put	Bond Future	1406.1900	1.4062	1331.6300	1.3316	5.302	0.0000	0.0000
2024/07/08	2037	08/05/2025	13.30 Call	Bond Future	8696.2500	8.6963	8901.2200	8.9012	2.357	0.0000	0.0000
2024/07/08	2037	07/08/2025		Bond Future	11.9544	79.0049	11.8996	79.2906	0.458	0.0000	0.0000
2024/07/08	2037	07/08/2025	13.01 Call	Bond Future	7615.3700	7.6154	7802.4500	7.8025	2.457	0.0000	0.0000
2024/07/08	2037	07/08/2025	13.01 Put	Bond Future	2383.0300	2.3830	2284.3900	2.2844	4.139	0.0000	0.0000
2024/07/08	2038	01/08/2024		Bond Future	134.1995	134.1995	134.1975	134.1975	0.002	0.0000	0.0000
2024/07/08	2038	07/11/2024		Bond Future	137.3792	137.3792	137.3773	137.3773	0.001	0.0000	0.0000
2024/07/08	2038	06/02/2025		Bond Future	138.2660	138.2660	138.2649	138.2649	0.001	0.0000	0.0000
2024/07/08	2038	06/02/2025	135.23 Call	Bond Future	3036.0300	3.0360	3034.8700	3.0349	0.038	0.0000	0.0000
2024/07/08	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	2038	08/05/2025		Bond Future	141.2632	141.2632	141.2623	141.2623	0.001	0.0000	0.0000
2024/07/08	2038	08/05/2025	139.68 Call	Bond Future	1583.1900	1.5832	1582.3100	1.5823	0.056	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	
2024/07/08	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	2038	07/08/2025		Bond Future	142.1228	142.1228	142.1231	142.1231	0.000	0.0000	0.0000
2024/07/08	2038	07/08/2025	139.56 Call	Bond Future	2562.8200	2.5628	2563.0900	2.5631	0.011	0.0000	0.0000
2024/07/08	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	2040	01/08/2024	12.28 Put	Bond Future	233.0600	0.2331	167.1000	0.1671	28.302	0.0000	0.0000
2024/07/08	2040	01/08/2024	12.28 Call	Bond Future	3316.4600	3.3165	3469.6800	3.4697	4.620	0.0000	0.0000
2024/07/08	2040	01/08/2024	12.88 Call	Bond Future	6381.9100	6.3819	6589.7700	6.5898	3.257	0.0000	0.0000
2024/07/08	2040	01/08/2024	12.88 Put	Bond Future	25.2500	0.0253	13.9300	0.0139	44.832	0.0000	0.0000
2024/07/08	2040	01/08/2024	13.48 Call	Bond Future	9420.4300	9.4204	9638.4000	9.6384	2.314	0.0000	0.0000
2024/07/08	2040	01/08/2024	13.48 Put	Bond Future	2.0400	0.0020	0.8300	0.0008	59.314	0.0000	0.0000
2024/07/08	2040	01/08/2024	12.95 Put	Bond Future	19.0300	0.0190	10.1500	0.0102	46.663	0.0000	0.0000
2024/07/08	2040	01/08/2024	12.95 Call	Bond Future	6743.4700	6.7435	6953.7700	6.9538	3.119	0.0000	0.0000
2024/07/08	2040	01/08/2024		Bond Future	11.7497	80.7354	11.7132	80.9546	0.311	0.0000	0.0000
2024/07/08	2040	01/08/2024	12.33 Call	Bond Future	3561.3100	3.5613	3722.1300	3.7221	4.516	0.0000	0.0000
2024/07/08	2040	01/08/2024	12.33 Put	Bond Future	196.6400	0.1966	138.2800	0.1383	29.679	0.0000	0.0000
2024/07/08	2040	01/08/2024	12.34 Call	Bond Future	3610.7300	3.6107	3772.9900	3.7730	4.494	0.0000	0.0000
2024/07/08	2040	01/08/2024	12.34 Put	Bond Future	190.0000	0.1900	133.0800	0.1331	29.958	0.0000	0.0000
2024/07/08	2040	01/08/2024	12.32 Call	Bond Future	3512.0300	3.5120	3671.3800	3.6714	4.537	0.0000	0.0000
2024/07/08	2040	01/08/2024	12.32 Put	Bond Future	203.4900	0.2035	143.6600	0.1437	29.402	0.0000	0.0000
2024/07/08	2040	07/11/2024	12.85 Call	Bond Future	6354.7300	6.3547	6514.2400	6.5142	2.510	0.0000	0.0000
2024/07/08	2040	07/11/2024	12.85 Put	Bond Future	778.5300	0.7785	713.7000	0.7137	8.327	0.0000	0.0000
2024/07/08	2040	07/11/2024	12.86 Call	Bond Future	6398.2000	6.3982	6558.2600	6.5583	2.502	0.0000	0.0000
2024/07/08	2040	07/11/2024	12.86 Put	Bond Future	769.2500	0.7693	704.9700	0.7050	8.356	0.0000	0.0000
2024/07/08	2040	07/11/2024	12.84 Call	Bond Future	6311.4500	6.3115	6470.3900	6.4704	2.518	0.0000	0.0000
2024/07/08	2040	07/11/2024	12.84 Put	Bond Future	788.0600	0.7881	722.6600	0.7227	8.299	0.0000	0.0000
2024/07/08	2040	07/11/2024		Bond Future	11.8510	82.6270	11.8130	82.8513	0.320	0.0000	0.0000
2024/07/08	2040	07/11/2024	12.10 Put	Bond Future	1876.5600	1.8766	1759.9100	1.7599	6.216	0.0000	0.0000
2024/07/08	2040	07/11/2024	12.10 Call	Bond Future	3325.3100	3.3253	3433.0000	3.4330	3.238	0.0000	0.0000
2024/07/08	2040	07/11/2024	12.60 Call	Bond Future	5287.6300	5.2876	5432.0100	5.4320	2.731	0.0000	0.0000
2024/07/08	2040	07/11/2024	12.60 Put	Bond Future	1049.2600	1.0493	969.3000	0.9693	7.621	0.0000	0.0000
2024/07/08	2040	07/11/2024	13.15 Call	Bond Future	7675.2000	7.6752	7849.8600	7.8499	2.276	0.0000	0.0000
2024/07/08	2040	07/11/2024	13.15 Put	Bond Future	541.5000	0.5415	491.8200	0.4918	9.175	0.0000	0.0000
2024/07/08	2040	06/02/2025		Bond Future	11.9537	79.9026	11.9142	80.1322	0.330	0.0000	0.0000
2024/07/08	2040	06/02/2025	12.95 Call	Bond Future	6870.5300	6.8705	7025.0200	7.0250	2.249	0.0000	0.0000
2024/07/08	2040	06/02/2025	12.95 Put	Bond Future	1393.2700	1.3933	1318.2400	1.3182	5.385	0.0000	0.0000
2024/07/08	2040	08/05/2025	12.75 Put	Bond Future	2554.1700	2.5542	2457.4400	2.4574	3.787	0.0000	0.0000
2024/07/08	2040	08/05/2025	12.75 Call	Bond Future	6309.2200	6.3092	6447.1300	6.4471	2.186	0.0000	0.0000
2024/07/08	2040	08/05/2025	13.50 Put	Bond Future	1560.6400	1.5606	1492.9300	1.4929	4.339	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	
2024/07/08	2040	08/05/2025	13.50 Call	Bond Future	9135.2000	9.1352	9302.1300	9.3021	1.827	0.0000	0.0000
2024/07/08	2040	08/05/2025	13.43 Put	Bond Future	1633.2400	1.6332	1563.1900	1.5632	4.289	0.0000	0.0000
2024/07/08	2040	08/05/2025	13.43 Call	Bond Future	8864.1600	8.8642	9028.7500	9.0288	1.857	0.0000	0.0000
2024/07/08	2040	08/05/2025		Bond Future	12.0676	81.6143	12.0266	81.8489	0.340	0.0000	0.0000
2024/07/08	2040	08/05/2025	12.63 Call	Bond Future	5879.7400	5.8797	6012.2200	6.0122	2.253	0.0000	0.0000
2024/07/08	2040	08/05/2025	12.63 Put	Bond Future	2764.9700	2.7650	2662.8100	2.6628	3.695	0.0000	0.0000
2024/07/08	2040	07/08/2025		Bond Future	12.1924	78.8270	12.1497	79.0670	0.350	0.0000	0.0000
2024/07/08	2040	07/08/2025	13.29 Call	Bond Future	8317.8300	8.3178	8472.8400	8.4728	1.864	0.0000	0.0000
2024/07/08	2040	07/08/2025	13.29 Put	Bond Future	2513.0300	2.5130	2428.0800	2.4281	3.380	0.0000	0.0000
2024/07/08	2044	01/08/2024	13.00 Call	Bond Future	6653.4100	6.6534	6926.7800	6.9268	4.109	0.0000	0.0000
2024/07/08	2044	01/08/2024	13.00 Put	Bond Future	23.4900	0.0235	12.1400	0.0121	48.318	0.0000	0.0000
2024/07/08	2044	01/08/2024	13.25 Call	Bond Future	7929.8400	7.9298	8209.8800	8.2099	3.531	0.0000	0.0000
2024/07/08	2044	01/08/2024	13.25 Put	Bond Future	8.6100	0.0086	3.9300	0.0039	54.355	0.0000	0.0000
2024/07/08	2044	01/08/2024	12.29 Call	Bond Future	3036.7000	3.0367	3232.6000	3.2326	6.451	0.0000	0.0000
2024/07/08	2044	01/08/2024	12.29 Put	Bond Future	305.2100	0.3052	216.3900	0.2164	29.101	0.0000	0.0000
2024/07/08	2044	01/08/2024	12.30 Call	Bond Future	3084.3900	3.0844	3282.3100	3.2823	6.417	0.0000	0.0000
2024/07/08	2044	01/08/2024	12.30 Put	Bond Future	295.4900	0.2955	208.6900	0.2087	29.375	0.0000	0.0000
2024/07/08	2044	01/08/2024	12.28 Call	Bond Future	2989.2200	2.9892	3183.0700	3.1831	6.485	0.0000	0.0000
2024/07/08	2044	01/08/2024	12.28 Put	Bond Future	315.2000	0.3152	224.3300	0.2243	28.829	0.0000	0.0000
2024/07/08	2044	01/08/2024		Bond Future	11.8285	76.8860	11.7820	77.1707	0.394	0.0000	0.0000
2024/07/08	2044	07/11/2024		Bond Future	11.9257	78.6872	11.8774	78.9788	0.405	0.0000	0.0000
2024/07/08	2044	07/11/2024	12.91 Call	Bond Future	6329.9500	6.3300	6545.1000	6.5451	3.399	0.0000	0.0000
2024/07/08	2044	07/11/2024	12.91 Put	Bond Future	769.8100	0.7698	693.4200	0.6934	9.923	0.0000	0.0000
2024/07/08	2044	07/11/2024	12.92 Call	Bond Future	6373.7600	6.3738	6589.5900	6.5896	3.386	0.0000	0.0000
2024/07/08	2044	07/11/2024	12.92 Put	Bond Future	760.6200	0.7606	684.9100	0.6849	9.954	0.0000	0.0000
2024/07/08	2044	07/11/2024	12.90 Call	Bond Future	6286.1800	6.2862	6500.6400	6.5006	3.412	0.0000	0.0000
2024/07/08	2044	07/11/2024	12.90 Put	Bond Future	779.1100	0.7791	702.0300	0.7020	9.893	0.0000	0.0000
2024/07/08	2044	07/11/2024	12.50 Call	Bond Future	4588.8000	4.5888	4771.2700	4.7713	3.976	0.0000	0.0000
2024/07/08	2044	07/11/2024	12.50 Put	Bond Future	1260.3600	1.2604	1151.2900	1.1513	8.654	0.0000	0.0000
2024/07/08	2044	06/02/2025	13.75 Call	Bond Future	9980.5900	9.9806	10220.8200	10.2208	2.407	0.0000	0.0000
2024/07/08	2044	06/02/2025	13.75 Put	Bond Future	789.8500	0.7899	732.0300	0.7320	7.320	0.0000	0.0000
2024/07/08	2044	06/02/2025	12.50 Put	Bond Future	2228.2000	2.2282	2102.3300	2.1023	5.649	0.0000	0.0000
2024/07/08	2044	06/02/2025	12.50 Call	Bond Future	4965.2700	4.9653	5137.4500	5.1375	3.468	0.0000	0.0000
2024/07/08	2044	06/02/2025	12.00 Put	Bond Future	3380.0700	3.3801	3214.5600	3.2146	4.897	0.0000	0.0000
2024/07/08	2044	06/02/2025	12.00 Call	Bond Future	3238.7400	3.2387	3371.2800	3.3713	4.092	0.0000	0.0000
2024/07/08	2044	06/02/2025		Bond Future	12.0238	76.0031	11.9737	76.3011	0.417	0.0000	0.0000
2024/07/08	2044	06/02/2025	13.02 Call	Bond Future	6987.4400	6.9874	7193.4500	7.1935	2.948	0.0000	0.0000
2024/07/08	2044	06/02/2025	13.02 Put	Bond Future	1443.4900	1.4435	1351.4500	1.3515	6.376	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	
2024/07/08	2044	08/05/2025		Bond Future	12.1321	77.6310	12.0800	77.9358	0.429	0.0000	0.0000
2024/07/08	2044	08/05/2025	12.72 Call	Bond Future	6098.3400	6.0983	6277.8600	6.2779	2.944	0.0000	0.0000
2024/07/08	2044	08/05/2025	12.72 Put	Bond Future	2792.1200	2.7921	2666.9000	2.6669	4.485	0.0000	0.0000
2024/07/08	2044	07/08/2025		Bond Future	12.2501	74.8849	12.1960	75.1963	0.442	0.0000	0.0000
2024/07/08	2044	07/08/2025	13.34 Call	Bond Future	8441.5000	8.4415	8647.3900	8.6474	2.439	0.0000	0.0000
2024/07/08	2044	07/08/2025	13.34 Put	Bond Future	2594.6300	2.5946	2489.0400	2.4890	4.070	0.0000	0.0000
2024/07/08	2046	01/08/2024		Bond Future	116.5173	116.5173	116.7780	116.7780	0.224	0.0000	0.0000
2024/07/08	2046	07/11/2024		Bond Future	117.0754	117.0754	117.3424	117.3424	0.228	0.0000	0.0000
2024/07/08	2046	06/02/2025		Bond Future	119.6356	119.6356	119.9089	119.9089	0.228	0.0000	0.0000
2024/07/08	2046	06/02/2025	114.01 Call	Bond Future	5625.6200	5.6256	5898.9000	5.8989	4.858	0.0000	0.0000
2024/07/08	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	2046	08/05/2025		Bond Future	119.9778	119.9778	120.2577	120.2577	0.233	0.0000	0.0000
2024/07/08	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	2046	08/05/2025	121.97 Put	Bond Future	1992.1800	1.9922	1712.2800	1.7123	14.050	0.0000	0.0000
2024/07/08	2046	07/08/2025		Bond Future	122.5435	122.5435	122.8299	122.8299	0.234	0.0000	0.0000
2024/07/08	2046	07/08/2025	118.69 Call	Bond Future	3853.5100	3.8535	4139.9200	4.1399	7.432	0.0000	0.0000
2024/07/08	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	2050	01/08/2024		Bond Future	115.3681	115.3681	115.4637	115.4637	0.083	0.0000	0.0000
2024/07/08	2050	07/11/2024		Bond Future	118.1016	118.1016	118.1997	118.1997	0.083	0.0000	0.0000
2024/07/08	2050	06/02/2025		Bond Future	118.3249	118.3249	118.4256	118.4256	0.085	0.0000	0.0000
2024/07/08	2050	06/02/2025	115.60 Call	Bond Future	2724.9400	2.7249	2825.5900	2.8256	3.694	0.0000	0.0000
2024/07/08	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	2050	08/05/2025		Bond Future	120.8898	120.8898	120.9929	120.9929	0.085	0.0000	0.0000
2024/07/08	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	2050	08/05/2025	121.16 Put	Bond Future	270.1900	0.2702	167.0900	0.1671	38.158	0.0000	0.0000
2024/07/08	2050	07/08/2025		Bond Future	121.0648	121.0648	121.1712	121.1712	0.088	0.0000	0.0000
2024/07/08	2050	07/08/2025	119.89 Call	Bond Future	1174.7600	1.1748	1281.2200	1.2812	9.062	0.0000	0.0000
2024/07/08	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	AL37	01/08/2024		Index Future	993.1500	993.1500	994.5020	994.5020	0.136	0.0000	0.0000
2024/07/08	AL37	07/11/2024		Index Future	1016.4190	1016.4190	1017.8050	1017.8050	0.136	0.0000	0.0000
2024/07/08	AL37	06/02/2025		Index Future	1038.4130	1038.4130	1039.8380	1039.8380	0.137	0.0000	0.0000
2024/07/08	AL37	08/05/2025		Index Future	1060.7000	1060.7000	1062.1650	1062.1650	0.138	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	
2024/07/08	AL37	07/08/2025		Index Future	1083.1800	1083.1800	1084.6870	1084.6870	0.139	0.0000	0.0000
2024/07/08	AL7T	01/08/2024		Index Future	1174.8930	1174.8930	1177.4320	1177.4320	0.216	0.0000	0.0000
2024/07/08	AL7T	07/11/2024		Index Future	1202.4210	1202.4210	1205.0220	1205.0220	0.216	0.0000	0.0000
2024/07/08	AL7T	06/02/2025		Index Future	1228.4390	1228.4390	1231.1070	1231.1070	0.217	0.0000	0.0000
2024/07/08	AL7T	08/05/2025		Index Future	1254.8050	1254.8050	1257.5410	1257.5410	0.218	0.0000	0.0000
2024/07/08	AL7T	07/08/2025		Index Future	1281.3990	1281.3990	1284.2060	1284.2060	0.219	0.0000	0.0000
2024/07/08	ALBI	01/08/2024		Index Future	1016.5310	1016.5310	1018.7850	1018.7850	0.222	0.0000	0.0000
2024/07/08	ALBI	07/11/2024		Index Future	1040.3480	1040.3480	1042.6570	1042.6570	0.222	0.0000	0.0000
2024/07/08	ALBI	06/02/2025		Index Future	1062.8600	1062.8600	1065.2280	1065.2280	0.223	0.0000	0.0000
2024/07/08	ALBI	08/05/2025		Index Future	1085.6720	1085.6720	1088.1000	1088.1000	0.224	0.0000	0.0000
2024/07/08	ALBI	07/08/2025		Index Future	1108.6810	1108.6810	1111.1720	1111.1720	0.225	0.0000	0.0000
2024/07/08	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/07/08	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/07/08	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/08	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/08	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/07/08	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/08	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/08	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/08	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/08	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/08	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/08	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/08	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/08	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/08	ES33	01/08/2024		Bond Future	11.8855	78.9088	11.8437	79.1000	0.352	0.0000	0.0000
2024/07/08	ES33	07/11/2024		Bond Future	12.0196	76.9759	11.9758	77.1717	0.365	0.0000	0.0000
2024/07/08	ES33	06/02/2025		Bond Future	12.1586	78.6589	12.1127	78.8592	0.377	0.0000	0.0000
2024/07/08	ES33	06/02/2025	13.34 Call	Bond Future	4927.3000	4.9273	5127.6100	5.1276	4.065	0.0000	0.0000
2024/07/08	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	ES33	08/05/2025		Bond Future	12.3037	76.5595	12.2557	76.7644	0.390	0.0000	0.0000
2024/07/08	ES33	08/05/2025	12.73 Call	Bond Future	1787.4600	1.7875	1992.3900	1.9924	11.465	0.0000	0.0000
2024/07/08	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	ES33	07/08/2025		Bond Future	12.4615	78.1941	12.4112	78.4037	0.404	0.0000	0.0000
2024/07/08	ES33	07/08/2025	13.56 Call	Bond Future	4389.4500	4.3895	4599.1100	4.5991	4.776	0.0000	0.0000
2024/07/08	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	ES42	01/08/2024		Bond Future	12.3579	74.8723	12.3112	75.1311	0.378	0.0000	0.0000
2024/07/08	ES42	07/11/2024		Bond Future	12.4794	72.3779	12.4307	72.6429	0.390	0.0000	0.0000
2024/07/08	ES42	06/02/2025		Bond Future	12.5986	73.9597	12.5481	74.2307	0.401	0.0000	0.0000
2024/07/08	ES42	06/02/2025	13.71 Call	Bond Future	5566.1800	5.5662	5837.2100	5.8372	4.869	0.0000	0.0000
2024/07/08	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	ES42	08/05/2025		Bond Future	12.7275	71.2933	12.6749	71.5705	0.413	0.0000	0.0000
2024/07/08	ES42	08/05/2025	13.25 Call	Bond Future	2662.3700	2.6624	2939.5800	2.9396	10.412	0.0000	0.0000
2024/07/08	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	ES42	07/08/2025		Bond Future	12.8622	72.8133	12.8074	73.0967	0.425	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/07/08	ES42	07/08/2025	13.79 Call	Bond Future	4541.1300	4.5411	4824.5300	4.8245	6.241	0.0000	0.0000
2024/07/08	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	GOVI	01/08/2024		GOVI	1001.3080	1001.3080	1003.4920	1003.4920	0.218	0.0000	0.0000
2024/07/08	GOVI	01/08/2024	943.38 Call	GOVI	579280.0000	57.9280	601120.0000	60.1120	3.770	0.0000	0.0000
2024/07/08	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	GOVI	01/08/2024	943.39 Call	GOVI	579180.0000	57.9180	601020.0000	60.1020	3.771	0.0000	0.0000
2024/07/08	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	GOVI	01/08/2024	943.37 Call	GOVI	579380.0000	57.9380	601220.0000	60.1220	3.770	0.0000	0.0000
2024/07/08	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	GOVI	07/11/2024		GOVI	1024.7690	1024.7690	1027.0060	1027.0060	0.218	0.0000	0.0000
2024/07/08	GOVI	07/11/2024	948.79 Call	GOVI	759790.0000	75.9790	782160.0000	78.2160	2.944	0.0000	0.0000
2024/07/08	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	GOVI	07/11/2024	948.80 Call	GOVI	759690.0000	75.9690	782060.0000	78.2060	2.945	0.0000	0.0000
2024/07/08	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	GOVI	07/11/2024	948.78 Call	GOVI	759890.0000	75.9890	782260.0000	78.2260	2.944	0.0000	0.0000
2024/07/08	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	GOVI	06/02/2025		GOVI	1046.9430	1046.9430	1049.2370	1049.2370	0.219	0.0000	0.0000
2024/07/08	GOVI	06/02/2025	972.00 Call	GOVI	749430.0000	74.9430	772370.0000	77.2370	3.061	0.0000	0.0000
2024/07/08	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	GOVI	08/05/2025		GOVI	1069.4140	1069.4140	1071.7670	1071.7670	0.220	0.0000	0.0000
2024/07/08	GOVI	08/05/2025	1,022.00 Call	GOVI	474140.0000	47.4140	497670.0000	49.7670	4.963	0.0000	0.0000
2024/07/08	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	GOVI	07/08/2025		GOVI	1092.0780	1092.0780	1094.4920	1094.4920	0.221	0.0000	0.0000
2024/07/08	GOVI	07/08/2025	1,011.00 Call	GOVI	810780.0000	81.0780	834920.0000	83.4920	2.977	0.0000	0.0000
2024/07/08	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/07/08	IGOV	01/08/2024		Index Future	355.7840	355.7840	355.8710	355.8710	0.024	0.0000	0.0000
2024/07/08	IGOV	07/11/2024		Index Future	364.2140	364.2140	364.3040	364.3040	0.025	0.0000	0.0000
2024/07/08	IGOV	06/02/2025		Index Future	372.1800	372.1800	372.2760	372.2760	0.026	0.0000	0.0000
2024/07/08	IGOV	08/05/2025		Index Future	380.2520	380.2520	380.3530	380.3530	0.027	0.0000	0.0000
2024/07/08	IGOV	07/08/2025		Index Future	388.3930	388.3930	388.5000	388.5000	0.028	0.0000	0.0000
2024/07/08	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/07/08	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/07/08	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/07/08	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/07/08	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/07/08	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/07/08	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/07/08	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/07/08	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/07/08	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/07/08	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/07/08	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/07/08	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/07/08	JBAF	17/07/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/07/08	JBAF	21/08/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/07/08	JBAF	18/09/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/07/08	JBAF	16/10/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/07/08	JBAF	20/11/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/07/08	JBAF	18/12/2024		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/07/08	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/07/08	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/07/08	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/07/08	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/07/08	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/07/08	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/07/08	R035	01/08/2024	11.65 Call	Bond Future	3220.4400	3.2204	3341.8800	3.3419	3.771	0.0000	0.0000
2024/07/08	R035	01/08/2024	11.65 Put	Bond Future	188.1100	0.1881	135.6500	0.1357	27.888	0.0000	0.0000
2024/07/08	R035	01/08/2024	13.23 Put	Bond Future	0.1500	0.0002	0.0500	0.0001	66.667	0.0000	0.0000
2024/07/08	R035	01/08/2024	13.23 Call	Bond Future	10829.8300	10.8298	11003.6300	11.0036	1.605	0.0000	0.0000
2024/07/08	R035	01/08/2024	12.50 Call	Bond Future	7366.1400	7.3661	7536.8300	7.5368	2.317	0.0000	0.0000
2024/07/08	R035	01/08/2024	12.50 Put	Bond Future	6.2200	0.0062	3.0100	0.0030	51.608	0.0000	0.0000
2024/07/08	R035	01/08/2024	12.45 Call	Bond Future	7121.8900	7.1219	7291.8900	7.2919	2.387	0.0000	0.0000
2024/07/08	R035	01/08/2024	12.45 Put	Bond Future	7.7500	0.0078	3.8500	0.0039	50.323	0.0000	0.0000
2024/07/08	R035	01/08/2024	13.20 Call	Bond Future	10691.5300	10.6915	10865.3100	10.8653	1.625	0.0000	0.0000
2024/07/08	R035	01/08/2024	13.20 Put	Bond Future	0.1800	0.0002	0.0600	0.0001	66.667	0.0000	0.0000
2024/07/08	R035	01/08/2024	13.08 Call	Bond Future	10134.8600	10.1349	10308.5000	10.3085	1.713	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
2024/07/08	R035	01/08/2024	13.08 Put	Bond Future	0.3900	0.0004	0.1300	0.0001	66.667	0.0000	0.0000
2024/07/08	R035	01/08/2024	13.05 Call	Bond Future	9994.8200	9.9948	10168.4100	10.1684	1.737	0.0000	0.0000
2024/07/08	R035	01/08/2024	13.05 Put	Bond Future	0.4700	0.0005	0.1600	0.0002	65.957	0.0000	0.0000
2024/07/08	R035	01/08/2024	12.20 Put	Bond Future	22.6500	0.0227	12.7900	0.0128	43.532	0.0000	0.0000
2024/07/08	R035	01/08/2024	12.20 Call	Bond Future	5891.7200	5.8917	6055.7600	6.0558	2.784	0.0000	0.0000
2024/07/08	R035	01/08/2024	11.80 Call	Bond Future	3929.2800	3.9293	4067.9100	4.0679	3.528	0.0000	0.0000
2024/07/08	R035	01/08/2024	11.80 Put	Bond Future	109.7000	0.1097	74.4300	0.0744	32.151	0.0000	0.0000
2024/07/08	R035	01/08/2024	11.81 Call	Bond Future	3977.4000	3.9774	4117.0200	4.1170	3.510	0.0000	0.0000
2024/07/08	R035	01/08/2024	11.81 Put	Bond Future	105.7000	0.1057	71.4200	0.0714	32.431	0.0000	0.0000
2024/07/08	R035	01/08/2024	11.79 Call	Bond Future	3881.2100	3.8812	4018.8600	4.0189	3.547	0.0000	0.0000
2024/07/08	R035	01/08/2024	11.79 Put	Bond Future	113.7900	0.1138	77.5400	0.0775	31.857	0.0000	0.0000
2024/07/08	R035	01/08/2024		Bond Future	11.0900	90.2345	11.0588	90.4084	0.282	0.0000	0.0000
2024/07/08	R035	07/11/2024		Bond Future	11.1864	87.8336	11.1537	88.0116	0.292	0.0000	0.0000
2024/07/08	R035	07/11/2024	12.18 Call	Bond Future	5872.9500	5.8730	5997.3200	5.9973	2.118	0.0000	0.0000
2024/07/08	R035	07/11/2024	12.18 Put	Bond Future	692.9000	0.6929	639.2500	0.6393	7.743	0.0000	0.0000
2024/07/08	R035	07/11/2024	12.19 Call	Bond Future	5914.2000	5.9142	6039.0400	6.0390	2.111	0.0000	0.0000
2024/07/08	R035	07/11/2024	12.19 Put	Bond Future	684.2300	0.6842	631.0500	0.6311	7.772	0.0000	0.0000
2024/07/08	R035	07/11/2024	12.17 Call	Bond Future	5831.7700	5.8318	5955.6700	5.9557	2.125	0.0000	0.0000
2024/07/08	R035	07/11/2024	12.17 Put	Bond Future	701.6800	0.7017	647.5600	0.6476	7.713	0.0000	0.0000
2024/07/08	R035	07/11/2024	13.23 Call	Bond Future	10359.4600	10.3595	10519.4100	10.5194	1.544	0.0000	0.0000
2024/07/08	R035	07/11/2024	13.23 Put	Bond Future	163.4300	0.1634	145.3600	0.1454	11.057	0.0000	0.0000
2024/07/08	R035	07/11/2024	12.20 Put	Bond Future	675.6500	0.6757	622.9500	0.6230	7.800	0.0000	0.0000
2024/07/08	R035	07/11/2024	12.20 Call	Bond Future	5955.4900	5.9555	6080.8100	6.0808	2.104	0.0000	0.0000
2024/07/08	R035	06/02/2025		Bond Future	11.2866	89.7335	11.2525	89.9157	0.302	0.0000	0.0000
2024/07/08	R035	06/02/2025	12.41 Call	Bond Future	6825.4400	6.8254	6950.6200	6.9506	1.834	0.0000	0.0000
2024/07/08	R035	06/02/2025	12.41 Put	Bond Future	1113.0300	1.1130	1056.0200	1.0560	5.122	0.0000	0.0000
2024/07/08	R035	08/05/2025		Bond Future	11.3882	87.1412	11.3526	87.3276	0.313	0.0000	0.0000
2024/07/08	R035	08/05/2025	11.78 Call	Bond Future	4780.4800	4.7805	4876.7600	4.8768	2.014	0.0000	0.0000
2024/07/08	R035	08/05/2025	11.78 Put	Bond Future	2766.3500	2.7664	2676.2800	2.6763	3.256	0.0000	0.0000
2024/07/08	R035	08/05/2025	13.35 Call	Bond Future	10388.3800	10.3884	10533.5200	10.5335	1.397	0.0000	0.0000
2024/07/08	R035	08/05/2025	13.35 Put	Bond Future	924.9100	0.9249	883.7000	0.8837	4.456	0.0000	0.0000
2024/07/08	R035	08/05/2025	12.70 Call	Bond Future	7970.2000	7.9702	8098.3000	8.0983	1.607	0.0000	0.0000
2024/07/08	R035	08/05/2025	12.70 Put	Bond Future	1474.9300	1.4749	1416.6800	1.4167	3.949	0.0000	0.0000
2024/07/08	R035	08/05/2025	11.46 Put	Bond Future	3434.9700	3.4350	3331.7800	3.3318	3.004	0.0000	0.0000
2024/07/08	R035	08/05/2025	11.46 Call	Bond Future	3808.8600	3.8089	3892.0200	3.8920	2.183	0.0000	0.0000
2024/07/08	R035	07/08/2025		Bond Future	11.5006	88.9835	11.4634	89.1741	0.324	0.0000	0.0000
2024/07/08	R035	07/08/2025	12.65 Call	Bond Future	7817.4000	7.8174	7939.4000	7.9394	1.561	0.0000	0.0000
2024/07/08	R035	07/08/2025	12.65 Put	Bond Future	2205.6600	2.2057	2137.0400	2.1370	3.111	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/07/08	R053	01/08/2024		Bond Future	11.7363	103.1183	11.6899	103.4972	0.396	0.0000	0.0000
2024/07/08	R053	01/08/2024	13.14 Call	Bond Future	10335.6400	10.3356	10706.6400	10.7066	3.590	0.0000	0.0000
2024/07/08	R053	01/08/2024	13.14 Put	Bond Future	15.0100	0.0150	7.1000	0.0071	52.698	0.0000	0.0000
2024/07/08	R053	01/08/2024	13.15 Call	Bond Future	10401.4300	10.4014	10772.7000	10.7727	3.569	0.0000	0.0000
2024/07/08	R053	01/08/2024	13.15 Put	Bond Future	14.4400	0.0144	6.8000	0.0068	52.909	0.0000	0.0000
2024/07/08	R053	01/08/2024	13.13 Call	Bond Future	10269.7700	10.2698	10640.5000	10.6405	3.610	0.0000	0.0000
2024/07/08	R053	01/08/2024	13.13 Put	Bond Future	15.6000	0.0156	7.4200	0.0074	52.436	0.0000	0.0000
2024/07/08	R053	07/11/2024	12.80 Call	Bond Future	8318.4400	8.3184	8600.9600	8.6010	3.396	0.0000	0.0000
2024/07/08	R053	07/11/2024	12.80 Put	Bond Future	1089.0400	1.0890	983.6200	0.9836	9.680	0.0000	0.0000
2024/07/08	R053	07/11/2024	12.81 Call	Bond Future	8375.1000	8.3751	8658.5400	8.6585	3.384	0.0000	0.0000
2024/07/08	R053	07/11/2024	12.81 Put	Bond Future	1076.1400	1.0761	971.6400	0.9716	9.711	0.0000	0.0000
2024/07/08	R053	07/11/2024	12.79 Call	Bond Future	8261.6700	8.2617	8543.2700	8.5433	3.409	0.0000	0.0000
2024/07/08	R053	07/11/2024	12.79 Put	Bond Future	1101.9200	1.1019	995.5800	0.9956	9.650	0.0000	0.0000
2024/07/08	R053	07/11/2024		Bond Future	11.8319	99.6620	11.7836	100.0499	0.408	0.0000	0.0000
2024/07/08	R053	06/02/2025		Bond Future	11.9263	101.8172	11.8762	102.2138	0.420	0.0000	0.0000
2024/07/08	R053	06/02/2025	12.94 Call	Bond Future	9395.8000	9.3958	9669.0700	9.6691	2.908	0.0000	0.0000
2024/07/08	R053	06/02/2025	12.94 Put	Bond Future	1958.8800	1.9589	1835.5400	1.8355	6.296	0.0000	0.0000
2024/07/08	R053	08/05/2025		Bond Future	12.0263	98.1275	11.9742	98.5331	0.433	0.0000	0.0000
2024/07/08	R053	08/05/2025	12.64 Call	Bond Future	8117.6800	8.1177	8360.1900	8.3602	2.987	0.0000	0.0000
2024/07/08	R053	08/05/2025	12.64 Put	Bond Future	3557.3600	3.5574	3394.3600	3.3944	4.582	0.0000	0.0000
2024/07/08	R053	07/08/2025		Bond Future	12.1326	100.1999	12.0786	100.6144	0.445	0.0000	0.0000
2024/07/08	R053	07/08/2025	13.17 Call	Bond Future	10636.7800	10.6368	10911.2300	10.9112	2.580	0.0000	0.0000
2024/07/08	R053	07/08/2025	13.17 Put	Bond Future	3270.9200	3.2709	3130.9500	3.1310	4.279	0.0000	0.0000
2024/07/08	R186	01/08/2024		Bond Future	8.6207	105.2577	8.6001	105.3021	0.238	0.0000	0.0000
2024/07/08	R186	01/08/2024	8.69 Call	Bond Future	393.5100	0.3935	402.3100	0.4023	2.236	0.0000	0.0000
2024/07/08	R186	01/08/2024	8.69 Put	Bond Future	243.7400	0.2437	208.1200	0.2081	14.614	0.0000	0.0000
2024/07/08	R186	01/08/2024	8.70 Call	Bond Future	406.6900	0.4067	416.0400	0.4160	2.299	0.0000	0.0000
2024/07/08	R186	01/08/2024	8.70 Put	Bond Future	235.3400	0.2353	200.2700	0.2003	14.902	0.0000	0.0000
2024/07/08	R186	01/08/2024	8.68 Call	Bond Future	380.4400	0.3804	388.7000	0.3887	2.171	0.0000	0.0000
2024/07/08	R186	01/08/2024	8.68 Put	Bond Future	252.2500	0.2523	216.0900	0.2161	14.335	0.0000	0.0000
2024/07/08	R186	07/11/2024	9.13 Call	Bond Future	1355.8600	1.3559	1381.6400	1.3816	1.901	0.0000	0.0000
2024/07/08	R186	07/11/2024	9.13 Put	Bond Future	315.9900	0.3160	296.2400	0.2962	6.250	0.0000	0.0000
2024/07/08	R186	07/11/2024		Bond Future	8.5895	107.7239	8.5660	107.7694	0.274	0.0000	0.0000
2024/07/08	R186	07/11/2024	9.14 Call	Bond Future	1370.4100	1.3704	1396.3600	1.3964	1.894	0.0000	0.0000
2024/07/08	R186	07/11/2024	9.14 Put	Bond Future	311.4300	0.3114	291.8500	0.2919	6.287	0.0000	0.0000
2024/07/08	R186	07/11/2024	9.15 Call	Bond Future	1385.2100	1.3852	1411.3400	1.4113	1.886	0.0000	0.0000
2024/07/08	R186	07/11/2024	9.15 Put	Bond Future	307.1300	0.3071	287.7300	0.2877	6.317	0.0000	0.0000
2024/07/08	R186	06/02/2025		Bond Future	8.5634	104.7389	8.5362	104.7857	0.317	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	
2024/07/08	R186	06/02/2025	9.03 Call	Bond Future	1313.6900	1.3137	1338.7700	1.3388	1.909	0.0000	0.0000
2024/07/08	R186	06/02/2025	9.03 Put	Bond Future	513.9200	0.5139	492.1800	0.4922	4.230	0.0000	0.0000
2024/07/08	R186	08/05/2025		Bond Future	8.5458	106.9840	8.5138	107.0322	0.375	0.0000	0.0000
2024/07/08	R186	08/05/2025	8.47 Call	Bond Future	748.6900	0.7487	768.1600	0.7682	2.601	0.0000	0.0000
2024/07/08	R186	08/05/2025	8.47 Put	Bond Future	862.7100	0.8627	834.0100	0.8340	3.327	0.0000	0.0000
2024/07/08	R186	07/08/2025		Bond Future	8.5415	103.9314	8.5028	103.9809	0.453	0.0000	0.0000
2024/07/08	R186	07/08/2025	9.68 Call	Bond Future	1675.3600	1.6754	1712.4300	1.7124	2.213	0.0000	0.0000
2024/07/08	R186	07/08/2025	9.68 Put	Bond Future	231.1400	0.2311	218.6400	0.2186	5.408	0.0000	0.0000
2024/07/08	R186	07/08/2025	10.25 Call	Bond Future	2267.3100	2.2673	2309.7200	2.3097	1.870	0.0000	0.0000
2024/07/08	R186	07/08/2025	10.25 Put	Bond Future	110.7400	0.1107	103.5800	0.1036	6.466	0.0000	0.0000
2024/07/08	R186	07/08/2025	9.22 Put	Bond Future	388.2300	0.3882	370.2300	0.3702	4.636	0.0000	0.0000
2024/07/08	R186	07/08/2025	9.22 Call	Bond Future	1252.3800	1.2524	1283.9500	1.2840	2.521	0.0000	0.0000
2024/07/08	R202	01/08/2024		Bond Future	260.9980	260.9980	260.9939	260.9939	0.002	0.0000	0.0000
2024/07/08	R202	07/11/2024		Bond Future	267.1822	267.1822	267.1784	267.1784	0.001	0.0000	0.0000
2024/07/08	R202	06/02/2025		Bond Future	267.8067	267.8067	267.8040	267.8040	0.001	0.0000	0.0000
2024/07/08	R202	06/02/2025	266.79 Call	Bond Future	1016.6800	1.0167	1013.9800	1.0140	0.266	0.0000	0.0000
2024/07/08	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	R202	08/05/2025		Bond Future	273.6123	273.6123	273.6103	273.6103	0.001	0.0000	0.0000
2024/07/08	R202	08/05/2025	272.31 Call	Bond Future	1302.2900	1.3023	1300.2800	1.3003	0.154	0.0000	0.0000
2024/07/08	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	R202	07/08/2025		Bond Future	274.1327	274.1327	274.1328	274.1328	0.000	0.0000	0.0000
2024/07/08	R202	07/08/2025	271.60 Call	Bond Future	2532.6800	2.5327	2532.7800	2.5328	0.004	0.0000	0.0000
2024/07/08	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	R209	01/08/2024		Bond Future	11.2245	70.2670	11.1831	70.4717	0.368	0.0000	0.0000
2024/07/08	R209	01/08/2024	11.79 Call	Bond Future	2888.4800	2.8885	3040.9000	3.0409	5.277	0.0000	0.0000
2024/07/08	R209	01/08/2024	11.79 Put	Bond Future	169.8000	0.1698	117.5400	0.1175	30.777	0.0000	0.0000
2024/07/08	R209	01/08/2024	11.80 Call	Bond Future	2929.4600	2.9295	3083.1900	3.0832	5.248	0.0000	0.0000
2024/07/08	R209	01/08/2024	11.80 Put	Bond Future	164.0500	0.1641	113.1000	0.1131	31.058	0.0000	0.0000
2024/07/08	R209	01/08/2024	11.78 Call	Bond Future	2847.6800	2.8477	2998.7600	2.9988	5.305	0.0000	0.0000
2024/07/08	R209	01/08/2024	11.78 Put	Bond Future	175.7700	0.1758	122.1700	0.1222	30.494	0.0000	0.0000
2024/07/08	R209	07/11/2024		Bond Future	11.3135	68.7562	11.2706	68.9658	0.380	0.0000	0.0000
2024/07/08	R209	07/11/2024	12.22 Call	Bond Future	4925.3700	4.9254	5072.9900	5.0730	2.997	0.0000	0.0000
2024/07/08	R209	07/11/2024	12.22 Put	Bond Future	701.1600	0.7012	639.2200	0.6392	8.834	0.0000	0.0000
2024/07/08	R209	07/11/2024	12.23 Call	Bond Future	4961.3000	4.9613	5109.4700	5.1095	2.987	0.0000	0.0000
2024/07/08	R209	07/11/2024	12.23 Put	Bond Future	692.5100	0.6925	631.1200	0.6311	8.865	0.0000	0.0000
2024/07/08	R209	07/11/2024	12.21 Call	Bond Future	4889.4900	4.8895	5036.5600	5.0366	3.008	0.0000	0.0000
2024/07/08	R209	07/11/2024	12.21 Put	Bond Future	709.9100	0.7099	647.4200	0.6474	8.803	0.0000	0.0000
2024/07/08	R209	06/02/2025		Bond Future	11.4030	70.2433	11.3584	70.4576	0.391	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	
2024/07/08	R209	06/02/2025	12.44 Call	Bond Future	5819.7200	5.8197	5968.5500	5.9686	2.557	0.0000	0.0000
2024/07/08	R209	06/02/2025	12.44 Put	Bond Future	1084.3800	1.0844	1018.9300	1.0189	6.036	0.0000	0.0000
2024/07/08	R209	08/05/2025		Bond Future	11.4989	68.5924	11.4526	68.8114	0.403	0.0000	0.0000
2024/07/08	R209	08/05/2025	11.89 Call	Bond Future	4318.1200	4.3181	4436.9100	4.4369	2.751	0.0000	0.0000
2024/07/08	R209	08/05/2025	11.89 Put	Bond Future	2505.5600	2.5056	2405.2800	2.4053	4.002	0.0000	0.0000
2024/07/08	R209	07/08/2025		Bond Future	11.6026	70.0421	11.5545	70.2661	0.415	0.0000	0.0000
2024/07/08	R209	07/08/2025	12.68 Call	Bond Future	6783.4600	6.7835	6930.1900	6.9302	2.163	0.0000	0.0000
2024/07/08	R209	07/08/2025	12.68 Put	Bond Future	2019.6100	2.0196	1942.3600	1.9424	3.825	0.0000	0.0000
2024/07/08	R210	01/08/2024		Bond Future	237.9193	237.9193	237.6668	237.6668	0.106	0.0000	0.0000
2024/07/08	R210	07/11/2024		Bond Future	240.2174	240.2174	239.9594	239.9594	0.107	0.0000	0.0000
2024/07/08	R210	06/02/2025		Bond Future	245.4710	245.4710	245.2080	245.2080	0.107	0.0000	0.0000
2024/07/08	R210	06/02/2025	239.61 Call	Bond Future	5861.0400	5.8610	5598.0200	5.5980	4.488	0.0000	0.0000
2024/07/08	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	R210	08/05/2025		Bond Future	247.3803	247.3803	247.1129	247.1129	0.108	0.0000	0.0000
2024/07/08	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	R210	08/05/2025	248.03 Put	Bond Future	649.7300	0.6497	917.0900	0.9171	41.149	0.0000	0.0000
2024/07/08	R210	07/08/2025		Bond Future	252.6720	252.6720	252.3998	252.3998	0.108	0.0000	0.0000
2024/07/08	R210	07/08/2025	248.44 Call	Bond Future	4232.0000	4.2320	3959.7700	3.9598	6.433	0.0000	0.0000
2024/07/08	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	R213	01/08/2024		Bond Future	10.2093	87.9274	10.1731	88.0814	0.355	0.0000	0.0000
2024/07/08	R213	01/08/2024	10.87 Call	Bond Future	2898.8500	2.8989	3009.5700	3.0096	3.819	0.0000	0.0000
2024/07/08	R213	01/08/2024	10.87 Put	Bond Future	150.3300	0.1503	107.0800	0.1071	28.770	0.0000	0.0000
2024/07/08	R213	01/08/2024	10.88 Call	Bond Future	2935.5600	2.9356	3047.1300	3.0471	3.801	0.0000	0.0000
2024/07/08	R213	01/08/2024	10.88 Put	Bond Future	146.3000	0.1463	103.9000	0.1039	28.982	0.0000	0.0000
2024/07/08	R213	01/08/2024	10.86 Call	Bond Future	2862.2700	2.8623	2972.1200	2.9721	3.838	0.0000	0.0000
2024/07/08	R213	01/08/2024	10.86 Put	Bond Future	154.5200	0.1545	110.4000	0.1104	28.553	0.0000	0.0000
2024/07/08	R213	07/11/2024	11.22 Call	Bond Future	4240.8300	4.2408	4353.9900	4.3540	2.668	0.0000	0.0000
2024/07/08	R213	07/11/2024	11.22 Put	Bond Future	502.7300	0.5027	458.2400	0.4582	8.850	0.0000	0.0000
2024/07/08	R213	07/11/2024	11.23 Call	Bond Future	4273.0600	4.2731	4386.6500	4.3867	2.658	0.0000	0.0000
2024/07/08	R213	07/11/2024	11.23 Put	Bond Future	496.0300	0.4960	451.9700	0.4520	8.883	0.0000	0.0000
2024/07/08	R213	07/11/2024	11.21 Call	Bond Future	4208.6600	4.2087	4321.3800	4.3214	2.678	0.0000	0.0000
2024/07/08	R213	07/11/2024	11.21 Put	Bond Future	509.5200	0.5095	464.5900	0.4646	8.818	0.0000	0.0000
2024/07/08	R213	07/11/2024		Bond Future	10.2866	86.4264	10.2484	86.5840	0.372	0.0000	0.0000
2024/07/08	R213	06/02/2025		Bond Future	10.3710	88.2960	10.3306	88.4573	0.389	0.0000	0.0000
2024/07/08	R213	06/02/2025	11.35 Call	Bond Future	4639.6900	4.6397	4750.8100	4.7508	2.395	0.0000	0.0000
2024/07/08	R213	06/02/2025	11.35 Put	Bond Future	840.3300	0.8403	790.1200	0.7901	5.975	0.0000	0.0000
2024/07/08	R213	08/05/2025		Bond Future	10.4585	86.6274	10.4158	86.7925	0.408	0.0000	0.0000
2024/07/08	R213	08/05/2025	10.52 Call	Bond Future	2663.1900	2.6632	2739.0000	2.7390	2.847	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	
2024/07/08	R213	08/05/2025	10.52 Put	Bond Future	2425.5700	2.4256	2336.3200	2.3363	3.680	0.0000	0.0000
2024/07/08	R213	07/08/2025		Bond Future	10.5597	88.4597	10.5145	88.6286	0.428	0.0000	0.0000
2024/07/08	R213	07/08/2025	11.66 Call	Bond Future	5504.9800	5.5050	5615.5700	5.6156	2.009	0.0000	0.0000
2024/07/08	R213	07/08/2025	11.66 Put	Bond Future	1512.3700	1.5124	1454.0300	1.4540	3.858	0.0000	0.0000
2024/07/08	R214	01/08/2024	12.17 Call	Bond Future	2875.8500	2.8759	3053.3200	3.0533	6.171	0.0000	0.0000
2024/07/08	R214	01/08/2024	12.17 Put	Bond Future	193.7600	0.1938	132.8300	0.1328	31.446	0.0000	0.0000
2024/07/08	R214	01/08/2024	12.18 Call	Bond Future	2917.3700	2.9174	3096.3400	3.0963	6.135	0.0000	0.0000
2024/07/08	R214	01/08/2024	12.18 Put	Bond Future	187.3400	0.1873	127.9100	0.1279	31.723	0.0000	0.0000
2024/07/08	R214	01/08/2024	12.16 Call	Bond Future	2834.4600	2.8345	3010.4200	3.0104	6.208	0.0000	0.0000
2024/07/08	R214	01/08/2024	12.16 Put	Bond Future	200.3700	0.2004	137.9300	0.1379	31.162	0.0000	0.0000
2024/07/08	R214	01/08/2024		Bond Future	11.6294	65.4719	11.5831	65.7103	0.398	0.0000	0.0000
2024/07/08	R214	07/11/2024		Bond Future	11.7219	63.6991	11.6738	63.9432	0.410	0.0000	0.0000
2024/07/08	R214	07/11/2024	12.61 Call	Bond Future	5017.8300	5.0178	5190.9300	5.1909	3.450	0.0000	0.0000
2024/07/08	R214	07/11/2024	12.61 Put	Bond Future	755.3600	0.7554	684.3700	0.6844	9.398	0.0000	0.0000
2024/07/08	R214	07/11/2024	12.62 Call	Bond Future	5054.1500	5.0542	5227.8800	5.2279	3.437	0.0000	0.0000
2024/07/08	R214	07/11/2024	12.62 Put	Bond Future	746.2500	0.7463	675.8900	0.6759	9.428	0.0000	0.0000
2024/07/08	R214	07/11/2024	12.60 Call	Bond Future	4981.5800	4.9816	5154.0500	5.1541	3.462	0.0000	0.0000
2024/07/08	R214	07/11/2024	12.60 Put	Bond Future	764.5800	0.7646	692.9600	0.6930	9.367	0.0000	0.0000
2024/07/08	R214	06/02/2025		Bond Future	11.8159	65.0770	11.7661	65.3266	0.421	0.0000	0.0000
2024/07/08	R214	06/02/2025	12.71 Call	Bond Future	5532.2500	5.5323	5700.3500	5.7004	3.039	0.0000	0.0000
2024/07/08	R214	06/02/2025	12.71 Put	Bond Future	1295.8700	1.2959	1214.4200	1.2144	6.285	0.0000	0.0000
2024/07/08	R214	06/02/2025	13.63 Call	Bond Future	8742.1500	8.7422	8947.0300	8.9470	2.344	0.0000	0.0000
2024/07/08	R214	06/02/2025	13.63 Put	Bond Future	594.4500	0.5945	549.7800	0.5498	7.515	0.0000	0.0000
2024/07/08	R214	06/02/2025	12.25 Put	Bond Future	1917.7100	1.9177	1810.0000	1.8100	5.617	0.0000	0.0000
2024/07/08	R214	06/02/2025	12.25 Call	Bond Future	4031.7100	4.0317	4173.5500	4.1736	3.518	0.0000	0.0000
2024/07/08	R214	06/02/2025	11.75 Put	Bond Future	2922.2500	2.9223	2780.5700	2.7806	4.848	0.0000	0.0000
2024/07/08	R214	06/02/2025	11.75 Call	Bond Future	2591.7000	2.5917	2699.5700	2.6996	4.162	0.0000	0.0000
2024/07/08	R214	08/05/2025		Bond Future	11.9098	63.1646	11.8583	63.4197	0.433	0.0000	0.0000
2024/07/08	R214	08/05/2025	12.40 Call	Bond Future	4812.0800	4.8121	4958.2600	4.9583	3.038	0.0000	0.0000
2024/07/08	R214	08/05/2025	12.40 Put	Bond Future	2461.8000	2.4618	2352.8600	2.3529	4.425	0.0000	0.0000
2024/07/08	R214	07/08/2025		Bond Future	12.0114	64.4999	11.9580	64.7607	0.444	0.0000	0.0000
2024/07/08	R214	07/08/2025	12.97 Call	Bond Future	6706.8300	6.7068	6874.9600	6.8750	2.507	0.0000	0.0000
2024/07/08	R214	07/08/2025	12.97 Put	Bond Future	2293.9300	2.2939	2201.3300	2.2013	4.037	0.0000	0.0000
2024/07/08	R248	01/08/2024		Bond Future	11.7251	80.1259	11.6837	80.3878	0.353	0.0000	0.0000
2024/07/08	R248	01/08/2024	12.31 Call	Bond Future	3741.2700	3.7413	3941.1300	3.9411	5.342	0.0000	0.0000
2024/07/08	R248	01/08/2024	12.31 Put	Bond Future	195.9600	0.1960	133.8900	0.1339	31.675	0.0000	0.0000
2024/07/08	R248	01/08/2024	12.32 Call	Bond Future	3792.7000	3.7927	3994.1500	3.9942	5.312	0.0000	0.0000
2024/07/08	R248	01/08/2024	12.32 Put	Bond Future	189.2900	0.1893	128.8100	0.1288	31.951	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	
2024/07/08	R248	01/08/2024	12.30 Call	Bond Future	3689.9600	3.6900	3888.2200	3.8882	5.373	0.0000	0.0000
2024/07/08	R248	01/08/2024	12.30 Put	Bond Future	202.8300	0.2028	139.1600	0.1392	31.391	0.0000	0.0000
2024/07/08	R248	07/11/2024		Bond Future	11.8197	77.5518	11.7768	77.8199	0.363	0.0000	0.0000
2024/07/08	R248	07/11/2024	12.79 Call	Bond Future	6473.6400	6.4736	6667.1400	6.6671	2.989	0.0000	0.0000
2024/07/08	R248	07/11/2024	12.79 Put	Bond Future	824.8100	0.8248	750.2000	0.7502	9.046	0.0000	0.0000
2024/07/08	R248	07/11/2024	12.80 Call	Bond Future	6518.0600	6.5181	6712.2200	6.7122	2.979	0.0000	0.0000
2024/07/08	R248	07/11/2024	12.80 Put	Bond Future	814.8800	0.8149	740.9300	0.7409	9.075	0.0000	0.0000
2024/07/08	R248	07/11/2024	12.78 Call	Bond Future	6429.1300	6.4291	6621.9800	6.6220	3.000	0.0000	0.0000
2024/07/08	R248	07/11/2024	12.78 Put	Bond Future	834.7300	0.8347	759.4700	0.7595	9.016	0.0000	0.0000
2024/07/08	R248	06/02/2025		Bond Future	11.9159	79.2292	11.8713	79.5034	0.374	0.0000	0.0000
2024/07/08	R248	06/02/2025	12.71 Call	Bond Future	6400.7800	6.4008	6575.9100	6.5759	2.736	0.0000	0.0000
2024/07/08	R248	06/02/2025	12.71 Put	Bond Future	1787.9300	1.7879	1688.8700	1.6889	5.540	0.0000	0.0000
2024/07/08	R248	08/05/2025		Bond Future	12.0117	76.4751	11.9655	76.7554	0.384	0.0000	0.0000
2024/07/08	R248	08/05/2025	12.60 Call	Bond Future	6153.3500	6.1534	6318.2300	6.3182	2.680	0.0000	0.0000
2024/07/08	R248	08/05/2025	12.60 Put	Bond Future	2734.7900	2.7348	2619.3800	2.6194	4.220	0.0000	0.0000
2024/07/08	R248	07/08/2025		Bond Future	12.1153	78.0914	12.0674	78.3779	0.396	0.0000	0.0000
2024/07/08	R248	07/08/2025	13.21 Call	Bond Future	8607.6600	8.6077	8796.7000	8.7967	2.196	0.0000	0.0000
2024/07/08	R248	07/08/2025	13.21 Put	Bond Future	2550.2600	2.5503	2452.8300	2.4528	3.820	0.0000	0.0000
2024/07/08	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/08	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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