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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/07/2024 TO 11/07/2024

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
2024/07/11	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/11	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/11	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/11	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/11	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/11	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/11	2025	01/08/2024		Bond Future	181.5097	181.5097	181.5079	0.001	0.0000	0.0000
2024/07/11	2025	07/11/2024		Bond Future	185.8115	185.8115	185.8098	0.001	0.0000	0.0000
2024/07/11	2029	01/08/2024		Bond Future	131.1134	131.1134	130.9379	0.134	0.0000	0.0000
2024/07/11	2029	07/11/2024		Bond Future	132.8189	132.8189	132.6394	0.135	0.0000	0.0000
2024/07/11	2029	06/02/2025		Bond Future	135.7257	135.7257	135.5426	0.135	0.0000	0.0000
2024/07/11	2029	06/02/2025	132.40 Call	Bond Future	3325.6500	3.3257	3142.6100	5.504	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	
2024/07/11	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	2029	08/05/2025		Bond Future	137.2385	137.2385	137.0517	137.0517	0.136	0.0000	0.0000
2024/07/11	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	2029	08/05/2025	137.85 Put	Bond Future	611.5500	0.6116	798.2600	0.7983	30.531	0.0000	0.0000
2024/07/11	2029	07/08/2025		Bond Future	140.1772	140.1772	139.9870	139.9870	0.136	0.0000	0.0000
2024/07/11	2029	07/08/2025	137.41 Call	Bond Future	2767.1700	2.7672	2576.9500	2.5770	6.874	0.0000	0.0000
2024/07/11	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	2030	01/08/2024	10.21 Put	Bond Future	113.4000	0.1134	54.6700	0.0547	51.790	0.0000	0.0000
2024/07/11	2030	01/08/2024	10.21 Call	Bond Future	2067.6300	2.0676	2538.6100	2.5386	22.779	0.0000	0.0000
2024/07/11	2030	01/08/2024	10.71 Put	Bond Future	13.7000	0.0137	5.2200	0.0052	61.898	0.0000	0.0000
2024/07/11	2030	01/08/2024	10.71 Call	Bond Future	3884.2300	3.8842	4405.4600	4.4055	13.419	0.0000	0.0000
2024/07/11	2030	01/08/2024	11.31 Call	Bond Future	6105.0200	6.1050	6634.1700	6.6342	8.667	0.0000	0.0000
2024/07/11	2030	01/08/2024	11.31 Put	Bond Future	0.7900	0.0008	0.2300	0.0002	70.886	0.0000	0.0000
2024/07/11	2030	01/08/2024		Bond Future	9.7134	92.9737	9.5810	93.5034	1.363	0.0000	0.0000
2024/07/11	2030	01/08/2024	10.38 Call	Bond Future	2668.5700	2.6686	3166.5200	3.1665	18.660	0.0000	0.0000
2024/07/11	2030	01/08/2024	10.38 Put	Bond Future	57.1000	0.0571	25.3400	0.0253	55.622	0.0000	0.0000
2024/07/11	2030	01/08/2024	10.39 Call	Bond Future	2704.7300	2.7047	3203.8600	3.2039	18.454	0.0000	0.0000
2024/07/11	2030	01/08/2024	10.39 Put	Bond Future	54.7800	0.0548	24.2000	0.0242	55.823	0.0000	0.0000
2024/07/11	2030	01/08/2024	10.37 Call	Bond Future	2632.5100	2.6325	3129.2400	3.1292	18.869	0.0000	0.0000
2024/07/11	2030	01/08/2024	10.37 Put	Bond Future	59.5300	0.0595	26.5500	0.0266	55.401	0.0000	0.0000
2024/07/11	2030	07/11/2024		Bond Future	9.7653	95.1525	9.6245	95.6946	1.442	0.0000	0.0000
2024/07/11	2030	07/11/2024	10.75 Call	Bond Future	4049.5500	4.0496	4505.8100	4.5058	11.267	0.0000	0.0000
2024/07/11	2030	07/11/2024	10.75 Put	Bond Future	364.4700	0.3645	278.5400	0.2785	23.577	0.0000	0.0000
2024/07/11	2030	07/11/2024	10.76 Call	Bond Future	4080.6400	4.0806	4538.0000	4.5380	11.208	0.0000	0.0000
2024/07/11	2030	07/11/2024	10.76 Put	Bond Future	359.0800	0.3591	274.2500	0.2743	23.624	0.0000	0.0000
2024/07/11	2030	07/11/2024	10.74 Call	Bond Future	4018.5000	4.0185	4473.6600	4.4737	11.327	0.0000	0.0000
2024/07/11	2030	07/11/2024	10.74 Put	Bond Future	369.9300	0.3699	282.9000	0.2829	23.526	0.0000	0.0000
2024/07/11	2030	07/11/2024	10.21 Put	Bond Future	797.2400	0.7972	632.7100	0.6327	20.637	0.0000	0.0000
2024/07/11	2030	07/11/2024	10.21 Call	Bond Future	2484.2400	2.4842	2861.9000	2.8619	15.202	0.0000	0.0000
2024/07/11	2030	07/11/2024	10.71 Put	Bond Future	386.9300	0.3869	296.4800	0.2965	23.376	0.0000	0.0000
2024/07/11	2030	07/11/2024	10.71 Call	Bond Future	3925.8700	3.9259	4377.6100	4.3776	11.507	0.0000	0.0000
2024/07/11	2030	07/11/2024	11.91 Call	Bond Future	7853.0100	7.8530	8379.1100	8.3791	6.699	0.0000	0.0000
2024/07/11	2030	07/11/2024	11.91 Put	Bond Future	56.0400	0.0560	39.9500	0.0400	28.712	0.0000	0.0000
2024/07/11	2030	06/02/2025		Bond Future	9.8232	93.2019	9.6735	93.7561	1.524	0.0000	0.0000
2024/07/11	2030	06/02/2025	10.68 Call	Bond Future	3927.3300	3.9273	4342.9000	4.3429	10.581	0.0000	0.0000
2024/07/11	2030	06/02/2025	10.68 Put	Bond Future	831.4900	0.8315	692.8200	0.6928	16.677	0.0000	0.0000
2024/07/11	2030	08/05/2025	11.86 Call	Bond Future	7104.9400	7.1049	7595.2800	7.5953	6.901	0.0000	0.0000
2024/07/11	2030	08/05/2025	11.86 Put	Bond Future	481.2500	0.4813	405.1500	0.4052	15.813	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	
2024/07/11	2030	08/05/2025	10.31 Put	Bond Future	1581.3300	1.5813	1369.3200	1.3693	13.407	0.0000	0.0000
2024/07/11	2030	08/05/2025	10.31 Call	Bond Future	3015.2900	3.0153	3369.7200	3.3697	11.754	0.0000	0.0000
2024/07/11	2030	08/05/2025	12.28 Call	Bond Future	8286.5500	8.2866	8799.2700	8.7993	6.187	0.0000	0.0000
2024/07/11	2030	08/05/2025	12.28 Put	Bond Future	319.7100	0.3197	265.9900	0.2660	16.803	0.0000	0.0000
2024/07/11	2030	08/05/2025	10.69 Put	Bond Future	1183.5800	1.1836	1016.2700	1.0163	14.136	0.0000	0.0000
2024/07/11	2030	08/05/2025	10.69 Call	Bond Future	3924.7200	3.9247	4323.8500	4.3239	10.170	0.0000	0.0000
2024/07/11	2030	08/05/2025		Bond Future	9.9008	95.2009	9.7412	95.7674	1.611	0.0000	0.0000
2024/07/11	2030	08/05/2025	9.93 Call	Bond Future	2213.6000	2.2136	2515.7200	2.5157	13.648	0.0000	0.0000
2024/07/11	2030	08/05/2025	9.93 Put	Bond Future	2110.2300	2.1102	1845.9100	1.8459	12.526	0.0000	0.0000
2024/07/11	2030	07/08/2025		Bond Future	9.9950	93.2053	9.8243	93.7841	1.708	0.0000	0.0000
2024/07/11	2030	07/08/2025	11.11 Call	Bond Future	4858.8900	4.8589	5283.4600	5.2835	8.738	0.0000	0.0000
2024/07/11	2030	07/08/2025	11.11 Put	Bond Future	1184.2100	1.1842	1029.9600	1.0300	13.026	0.0000	0.0000
2024/07/11	2030	07/08/2025	12.12 Call	Bond Future	7461.7100	7.4617	7954.0200	7.9540	6.598	0.0000	0.0000
2024/07/11	2030	07/08/2025	12.12 Put	Bond Future	612.2000	0.6122	525.6900	0.5257	14.131	0.0000	0.0000
2024/07/11	2030	07/08/2025	10.48 Put	Bond Future	1760.9600	1.7610	1545.4600	1.5455	12.238	0.0000	0.0000
2024/07/11	2030	07/08/2025	10.48 Call	Bond Future	3381.9300	3.3819	3745.2500	3.7453	10.743	0.0000	0.0000
2024/07/11	2032	01/08/2024	12.54 Call	Bond Future	9361.1500	9.3612	10046.8200	10.0468	7.325	0.0000	0.0000
2024/07/11	2032	01/08/2024	12.54 Put	Bond Future	0.4600	0.0005	0.1400	0.0001	69.565	0.0000	0.0000
2024/07/11	2032	01/08/2024	11.66 Call	Bond Future	5613.4700	5.6135	6289.0700	6.2891	12.035	0.0000	0.0000
2024/07/11	2032	01/08/2024	11.66 Put	Bond Future	17.6000	0.0176	7.2100	0.0072	59.034	0.0000	0.0000
2024/07/11	2032	01/08/2024	11.50 Put	Bond Future	30.7900	0.0308	13.2400	0.0132	56.999	0.0000	0.0000
2024/07/11	2032	01/08/2024	11.50 Call	Bond Future	4917.3800	4.9174	5585.8200	5.5858	13.593	0.0000	0.0000
2024/07/11	2032	01/08/2024	10.95 Call	Bond Future	2578.6000	2.5786	3172.0600	3.1721	23.015	0.0000	0.0000
2024/07/11	2032	01/08/2024	10.95 Put	Bond Future	190.7300	0.1907	98.2000	0.0982	48.514	0.0000	0.0000
2024/07/11	2032	01/08/2024	11.11 Put	Bond Future	114.6800	0.1147	55.9400	0.0559	51.221	0.0000	0.0000
2024/07/11	2032	01/08/2024	11.11 Call	Bond Future	3239.2600	3.2393	3866.5100	3.8665	19.364	0.0000	0.0000
2024/07/11	2032	01/08/2024	11.61 Put	Bond Future	20.9600	0.0210	8.7100	0.0087	58.445	0.0000	0.0000
2024/07/11	2032	01/08/2024	11.61 Call	Bond Future	5396.0200	5.3960	6069.7600	6.0698	12.486	0.0000	0.0000
2024/07/11	2032	01/08/2024	12.31 Call	Bond Future	8400.1300	8.4001	9085.0400	9.0850	8.154	0.0000	0.0000
2024/07/11	2032	01/08/2024	12.31 Put	Bond Future	1.6300	0.0016	0.5500	0.0006	66.258	0.0000	0.0000
2024/07/11	2032	01/08/2024	11.14 Call	Bond Future	3365.9100	3.3659	3998.0800	3.9981	18.782	0.0000	0.0000
2024/07/11	2032	01/08/2024	11.14 Put	Bond Future	104.1000	0.1041	50.2800	0.0503	51.700	0.0000	0.0000
2024/07/11	2032	01/08/2024	11.15 Call	Bond Future	3408.2700	3.4083	4042.0000	4.0420	18.594	0.0000	0.0000
2024/07/11	2032	01/08/2024	11.15 Put	Bond Future	100.7800	0.1008	48.5200	0.0485	51.856	0.0000	0.0000
2024/07/11	2032	01/08/2024	11.13 Call	Bond Future	3323.5900	3.3236	3954.1800	3.9542	18.973	0.0000	0.0000
2024/07/11	2032	01/08/2024	11.13 Put	Bond Future	107.4900	0.1075	52.0900	0.0521	51.540	0.0000	0.0000
2024/07/11	2032	01/08/2024		Bond Future	10.4433	91.5005	10.3009	92.1865	1.363	0.0000	0.0000
2024/07/11	2032	07/11/2024	11.48 Call	Bond Future	4857.8200	4.8578	5435.9400	5.4359	11.901	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	
2024/07/11	2032	07/11/2024	11.48 Put	Bond Future	540.8800	0.5409	416.8900	0.4169	22.924	0.0000	0.0000
2024/07/11	2032	07/11/2024	11.49 Call	Bond Future	4894.2600	4.8943	5473.8200	5.4738	11.842	0.0000	0.0000
2024/07/11	2032	07/11/2024	11.49 Put	Bond Future	533.5700	0.5336	411.0200	0.4110	22.968	0.0000	0.0000
2024/07/11	2032	07/11/2024	11.47 Call	Bond Future	4821.5700	4.8216	5398.2300	5.3982	11.960	0.0000	0.0000
2024/07/11	2032	07/11/2024	11.47 Put	Bond Future	548.4200	0.5484	422.9700	0.4230	22.875	0.0000	0.0000
2024/07/11	2032	07/11/2024		Bond Future	10.5251	89.4773	10.3754	90.1794	1.422	0.0000	0.0000
2024/07/11	2032	07/11/2024	11.11 Put	Bond Future	887.6600	0.8877	699.9100	0.6999	21.151	0.0000	0.0000
2024/07/11	2032	07/11/2024	11.11 Call	Bond Future	3564.7600	3.5648	4079.1200	4.0791	14.429	0.0000	0.0000
2024/07/11	2032	07/11/2024	11.61 Put	Bond Future	452.6500	0.4527	346.3100	0.3463	23.493	0.0000	0.0000
2024/07/11	2032	07/11/2024	11.61 Call	Bond Future	5336.1600	5.3362	5931.9300	5.9319	11.165	0.0000	0.0000
2024/07/11	2032	07/11/2024	12.95 Call	Bond Future	10491.4700	10.4915	11179.6900	11.1797	6.560	0.0000	0.0000
2024/07/11	2032	07/11/2024	12.95 Put	Bond Future	45.2000	0.0452	31.3100	0.0313	30.730	0.0000	0.0000
2024/07/11	2032	07/11/2024	13.36 Call	Bond Future	12069.6000	12.0696	12765.7700	12.7658	5.768	0.0000	0.0000
2024/07/11	2032	07/11/2024	13.36 Put	Bond Future	17.7100	0.0177	11.7700	0.0118	33.540	0.0000	0.0000
2024/07/11	2032	07/11/2024	11.64 Put	Bond Future	434.3400	0.4343	331.7500	0.3318	23.620	0.0000	0.0000
2024/07/11	2032	07/11/2024	11.64 Call	Bond Future	5447.9000	5.4479	6047.4200	6.0474	11.005	0.0000	0.0000
2024/07/11	2032	06/02/2025		Bond Future	10.6101	91.4138	10.4531	92.1314	1.480	0.0000	0.0000
2024/07/11	2032	06/02/2025	11.72 Call	Bond Future	5720.9600	5.7210	6290.0300	6.2900	9.947	0.0000	0.0000
2024/07/11	2032	06/02/2025	11.72 Put	Bond Future	854.9800	0.8550	706.4500	0.7065	17.372	0.0000	0.0000
2024/07/11	2032	08/05/2025		Bond Future	10.7043	89.2080	10.5393	89.9413	1.542	0.0000	0.0000
2024/07/11	2032	08/05/2025	10.91 Call	Bond Future	3407.2900	3.4073	3831.2200	3.8312	12.442	0.0000	0.0000
2024/07/11	2032	08/05/2025	10.91 Put	Bond Future	2504.1400	2.5041	2194.7300	2.1947	12.356	0.0000	0.0000
2024/07/11	2032	07/08/2025		Bond Future	10.8102	91.0951	10.6366	91.8443	1.606	0.0000	0.0000
2024/07/11	2032	07/08/2025	12.01 Call	Bond Future	6629.6100	6.6296	7178.9300	7.1789	8.286	0.0000	0.0000
2024/07/11	2032	07/08/2025	12.01 Put	Bond Future	1665.9100	1.6659	1466.0100	1.4660	11.999	0.0000	0.0000
2024/07/11	2033	01/08/2024		Bond Future	124.1350	124.1350	124.3225	124.3225	0.151	0.0000	0.0000
2024/07/11	2033	07/11/2024		Bond Future	125.5767	125.5767	125.7688	125.7688	0.153	0.0000	0.0000
2024/07/11	2033	06/02/2025		Bond Future	128.3251	128.3251	128.5218	128.5218	0.153	0.0000	0.0000
2024/07/11	2033	06/02/2025	124.94 Call	Bond Future	3385.1200	3.3851	3581.7900	3.5818	5.810	0.0000	0.0000
2024/07/11	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	2033	08/05/2025		Bond Future	129.5769	129.5769	129.7782	129.7782	0.155	0.0000	0.0000
2024/07/11	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	2033	08/05/2025	130.62 Put	Bond Future	1043.0800	1.0431	841.7600	0.8418	19.301	0.0000	0.0000
2024/07/11	2033	07/08/2025		Bond Future	132.3517	132.3517	132.5578	132.5578	0.156	0.0000	0.0000
2024/07/11	2033	07/08/2025	128.65 Call	Bond Future	3701.6900	3.7017	3907.7600	3.9078	5.567	0.0000	0.0000
2024/07/11	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	2037	01/08/2024	13.82 Call	Bond Future	11872.4200	11.8724	12448.9100	12.4489	4.856	0.0000	0.0000
2024/07/11	2037	01/08/2024	13.82 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	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	
2024/07/11	2037	01/08/2024	13.17 Call	Bond Future	8881.4800	8.8815	9457.6400	9.4576	6.487	0.0000	0.0000
2024/07/11	2037	01/08/2024	13.17 Put	Bond Future	0.5100	0.0005	0.1700	0.0002	66.667	0.0000	0.0000
2024/07/11	2037	01/08/2024		Bond Future	11.4531	80.7709	11.3511	81.3474	0.890	0.0000	0.0000
2024/07/11	2037	01/08/2024	12.10 Call	Bond Future	3619.8800	3.6199	4152.4800	4.1525	14.713	0.0000	0.0000
2024/07/11	2037	01/08/2024	12.10 Put	Bond Future	95.7000	0.0957	51.8000	0.0518	45.873	0.0000	0.0000
2024/07/11	2037	01/08/2024	12.11 Call	Bond Future	3668.6600	3.6687	4202.8500	4.2029	14.561	0.0000	0.0000
2024/07/11	2037	01/08/2024	12.11 Put	Bond Future	91.7600	0.0918	49.4500	0.0495	46.109	0.0000	0.0000
2024/07/11	2037	01/08/2024	12.09 Call	Bond Future	3571.1700	3.5712	4102.1400	4.1021	14.868	0.0000	0.0000
2024/07/11	2037	01/08/2024	12.09 Put	Bond Future	99.7600	0.0998	54.2300	0.0542	45.640	0.0000	0.0000
2024/07/11	2037	07/11/2024		Bond Future	11.5500	82.6637	11.4439	83.2537	0.919	0.0000	0.0000
2024/07/11	2037	07/11/2024	12.58 Call	Bond Future	6070.8200	6.0708	6554.8900	6.5549	7.974	0.0000	0.0000
2024/07/11	2037	07/11/2024	12.58 Put	Bond Future	650.3800	0.6504	544.4100	0.5444	16.294	0.0000	0.0000
2024/07/11	2037	07/11/2024	12.59 Call	Bond Future	6112.6700	6.1127	6597.8700	6.5979	7.938	0.0000	0.0000
2024/07/11	2037	07/11/2024	12.59 Put	Bond Future	642.2200	0.6422	537.3800	0.5374	16.325	0.0000	0.0000
2024/07/11	2037	07/11/2024	12.57 Call	Bond Future	6029.1600	6.0292	6512.0700	6.5121	8.010	0.0000	0.0000
2024/07/11	2037	07/11/2024	12.57 Put	Bond Future	658.7700	0.6588	551.6400	0.5516	16.262	0.0000	0.0000
2024/07/11	2037	06/02/2025		Bond Future	11.6487	80.1920	11.5384	80.7951	0.947	0.0000	0.0000
2024/07/11	2037	06/02/2025	12.76 Call	Bond Future	6861.8900	6.8619	7331.3500	7.3314	6.842	0.0000	0.0000
2024/07/11	2037	06/02/2025	12.76 Put	Bond Future	1130.5600	1.1306	996.9200	0.9969	11.821	0.0000	0.0000
2024/07/11	2037	08/05/2025		Bond Future	11.7596	81.9114	11.6449	82.5277	0.976	0.0000	0.0000
2024/07/11	2037	08/05/2025	12.25 Call	Bond Future	5214.3000	5.2143	5603.0100	5.6030	7.455	0.0000	0.0000
2024/07/11	2037	08/05/2025	12.25 Put	Bond Future	2654.6700	2.6547	2427.0700	2.4271	8.574	0.0000	0.0000
2024/07/11	2037	08/05/2025	13.35 Put	Bond Future	1260.0800	1.2601	1137.4300	1.1374	9.734	0.0000	0.0000
2024/07/11	2037	08/05/2025	13.35 Call	Bond Future	9149.4200	9.1494	9643.0800	9.6431	5.396	0.0000	0.0000
2024/07/11	2037	08/05/2025	12.55 Put	Bond Future	2166.5000	2.1665	1973.0500	1.9731	8.929	0.0000	0.0000
2024/07/11	2037	08/05/2025	12.55 Call	Bond Future	6234.6200	6.2346	6657.4800	6.6575	6.782	0.0000	0.0000
2024/07/11	2037	08/05/2025	13.30 Put	Bond Future	1303.1900	1.3032	1176.9300	1.1769	9.689	0.0000	0.0000
2024/07/11	2037	08/05/2025	13.30 Call	Bond Future	8961.9700	8.9620	9452.0200	9.4520	5.468	0.0000	0.0000
2024/07/11	2037	07/08/2025		Bond Future	11.8819	79.3829	11.7624	80.0126	1.006	0.0000	0.0000
2024/07/11	2037	07/08/2025	13.01 Call	Bond Future	7858.2600	7.8583	8309.6000	8.3096	5.744	0.0000	0.0000
2024/07/11	2037	07/08/2025	13.01 Put	Bond Future	2247.8600	2.2479	2069.5000	2.0695	7.935	0.0000	0.0000
2024/07/11	2038	01/08/2024		Bond Future	134.0408	134.0408	134.1876	134.1876	0.109	0.0000	0.0000
2024/07/11	2038	07/11/2024		Bond Future	137.2176	137.2176	137.3678	137.3678	0.109	0.0000	0.0000
2024/07/11	2038	06/02/2025		Bond Future	138.1033	138.1033	138.2572	138.2572	0.111	0.0000	0.0000
2024/07/11	2038	06/02/2025	135.23 Call	Bond Future	2873.3300	2.8733	3027.2100	3.0272	5.355	0.0000	0.0000
2024/07/11	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	2038	08/05/2025		Bond Future	141.0991	141.0991	141.2569	141.2569	0.112	0.0000	0.0000
2024/07/11	2038	08/05/2025	139.68 Call	Bond Future	1419.1100	1.4191	1576.9200	1.5769	11.120	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
2024/07/11	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/07/11	2038	07/08/2025		Bond Future	141.9588	141.9588	142.1202	142.1202	0.114	0.0000
2024/07/11	2038	07/08/2025	139.56 Call	Bond Future	2398.8000	2.3988	2560.2200	2.5602	6.729	0.0000
2024/07/11	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/07/11	2040	01/08/2024	12.28 Put	Bond Future	134.6400	0.1346	85.1800	0.0852	36.735	0.0000
2024/07/11	2040	01/08/2024	12.28 Call	Bond Future	3524.8300	3.5248	3939.8900	3.9399	11.775	0.0000
2024/07/11	2040	01/08/2024	12.88 Call	Bond Future	6672.6400	6.6726	7132.6400	7.1326	6.894	0.0000
2024/07/11	2040	01/08/2024	12.88 Put	Bond Future	9.1900	0.0092	4.6700	0.0047	49.184	0.0000
2024/07/11	2040	01/08/2024	13.48 Call	Bond Future	9725.6100	9.7256	10189.8800	10.1899	4.774	0.0000
2024/07/11	2040	01/08/2024	13.48 Put	Bond Future	0.4300	0.0004	0.1800	0.0002	58.140	0.0000
2024/07/11	2040	01/08/2024	12.95 Put	Bond Future	6.5200	0.0065	3.2300	0.0032	50.460	0.0000
2024/07/11	2040	01/08/2024	12.95 Call	Bond Future	7037.7500	7.0378	7498.9800	7.4990	6.554	0.0000
2024/07/11	2040	01/08/2024		Bond Future	11.6986	81.0422	11.6219	81.5067	0.656	0.0000
2024/07/11	2040	01/08/2024	12.33 Call	Bond Future	3781.2600	3.7813	4204.2200	4.2042	11.186	0.0000
2024/07/11	2040	01/08/2024	12.33 Put	Bond Future	109.8000	0.1098	68.2400	0.0682	37.851	0.0000
2024/07/11	2040	01/08/2024	12.34 Call	Bond Future	3832.8800	3.8329	4257.2800	4.2573	11.073	0.0000
2024/07/11	2040	01/08/2024	12.34 Put	Bond Future	105.3600	0.1054	65.2400	0.0652	38.079	0.0000
2024/07/11	2040	01/08/2024	12.32 Call	Bond Future	3729.7400	3.7297	4151.2100	4.1512	11.300	0.0000
2024/07/11	2040	01/08/2024	12.32 Put	Bond Future	114.4100	0.1144	71.3600	0.0714	37.628	0.0000
2024/07/11	2040	07/11/2024	12.85 Call	Bond Future	6573.1600	6.5732	6961.8500	6.9619	5.913	0.0000
2024/07/11	2040	07/11/2024	12.85 Put	Bond Future	682.6200	0.6826	595.8000	0.5958	12.719	0.0000
2024/07/11	2040	07/11/2024	12.86 Call	Bond Future	6617.4400	6.6174	7007.0400	7.0070	5.887	0.0000
2024/07/11	2040	07/11/2024	12.86 Put	Bond Future	674.1500	0.6742	588.2400	0.5882	12.743	0.0000
2024/07/11	2040	07/11/2024	12.84 Call	Bond Future	6529.0600	6.5291	6916.8200	6.9168	5.939	0.0000
2024/07/11	2040	07/11/2024	12.84 Put	Bond Future	691.3300	0.6913	603.5800	0.6036	12.693	0.0000
2024/07/11	2040	07/11/2024		Bond Future	11.7978	82.9413	11.7181	83.4168	0.676	0.0000
2024/07/11	2040	07/11/2024	12.10 Put	Bond Future	1706.0700	1.7061	1525.0600	1.5251	10.610	0.0000
2024/07/11	2040	07/11/2024	12.10 Call	Bond Future	3469.1600	3.4692	3763.6600	3.7637	8.489	0.0000
2024/07/11	2040	07/11/2024	12.60 Call	Bond Future	5484.0900	5.4841	5847.2700	5.8473	6.622	0.0000
2024/07/11	2040	07/11/2024	12.60 Put	Bond Future	931.3800	0.9314	819.0500	0.8191	12.061	0.0000
2024/07/11	2040	07/11/2024	13.15 Call	Bond Future	7915.7900	7.9158	8328.3500	8.3284	5.212	0.0000
2024/07/11	2040	07/11/2024	13.15 Put	Bond Future	467.7500	0.4678	404.8000	0.4048	13.458	0.0000
2024/07/11	2040	06/02/2025		Bond Future	11.8983	80.2250	11.8155	80.7111	0.696	0.0000
2024/07/11	2040	06/02/2025	12.95 Call	Bond Future	7083.1000	7.0831	7453.7200	7.4537	5.232	0.0000
2024/07/11	2040	06/02/2025	12.95 Put	Bond Future	1283.4700	1.2835	1168.0300	1.1680	8.994	0.0000
2024/07/11	2040	08/05/2025	12.75 Put	Bond Future	2413.5600	2.4136	2250.8400	2.2508	6.742	0.0000
2024/07/11	2040	08/05/2025	12.75 Call	Bond Future	6499.2500	6.4993	6833.2900	6.8333	5.140	0.0000
2024/07/11	2040	08/05/2025	13.50 Put	Bond Future	1461.5500	1.4616	1354.2100	1.3542	7.344	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	
2024/07/11	2040	08/05/2025	13.50 Call	Bond Future	9366.7500	9.3668	9756.1700	4.157	0.0000	0.0000	
2024/07/11	2040	08/05/2025	13.43 Put	Bond Future	1530.7700	1.5308	1419.1200	7.294	0.0000	0.0000	
2024/07/11	2040	08/05/2025	13.43 Call	Bond Future	9092.3300	9.0923	9477.4400	4.236	0.0000	0.0000	
2024/07/11	2040	08/05/2025		Bond Future	12.0099	81.9449	11.9238	82.4417	0.716	0.0000	0.0000
2024/07/11	2040	08/05/2025	12.63 Call	Bond Future	6062.0500	6.0621	6385.2700	6.3853	5.332	0.0000	0.0000
2024/07/11	2040	08/05/2025	12.63 Put	Bond Future	2616.6400	2.6166	2443.1000	2.4431	6.632	0.0000	0.0000
2024/07/11	2040	07/08/2025		Bond Future	12.1321	79.1663	12.0426	79.6738	0.738	0.0000	0.0000
2024/07/11	2040	07/08/2025	13.29 Call	Bond Future	8533.3700	8.5334	8897.1100	8.8971	4.263	0.0000	0.0000
2024/07/11	2040	07/08/2025	13.29 Put	Bond Future	2389.3200	2.3893	2245.5100	2.2455	6.019	0.0000	0.0000
2024/07/11	2044	01/08/2024	13.00 Call	Bond Future	6887.9500	6.8880	7262.9300	7.2629	5.444	0.0000	0.0000
2024/07/11	2044	01/08/2024	13.00 Put	Bond Future	8.9400	0.0089	5.0100	0.0050	43.960	0.0000	0.0000
2024/07/11	2044	01/08/2024	13.25 Call	Bond Future	8172.9800	8.1730	8550.6000	8.5506	4.620	0.0000	0.0000
2024/07/11	2044	01/08/2024	13.25 Put	Bond Future	2.6600	0.0027	1.3700	0.0014	48.496	0.0000	0.0000
2024/07/11	2044	01/08/2024	12.29 Call	Bond Future	3174.3800	3.1744	3495.7000	3.4957	10.122	0.0000	0.0000
2024/07/11	2044	01/08/2024	12.29 Put	Bond Future	193.8000	0.1938	136.2100	0.1362	29.716	0.0000	0.0000
2024/07/11	2044	01/08/2024	12.30 Call	Bond Future	3224.4900	3.2245	3547.5800	3.5476	10.020	0.0000	0.0000
2024/07/11	2044	01/08/2024	12.30 Put	Bond Future	186.5000	0.1865	130.6800	0.1307	29.930	0.0000	0.0000
2024/07/11	2044	01/08/2024	12.28 Call	Bond Future	3124.4600	3.1245	3443.9600	3.4440	10.226	0.0000	0.0000
2024/07/11	2044	01/08/2024	12.28 Put	Bond Future	201.3500	0.2014	141.9400	0.1419	29.506	0.0000	0.0000
2024/07/11	2044	01/08/2024		Bond Future	11.7878	77.1350	11.7262	77.5140	0.522	0.0000	0.0000
2024/07/11	2044	07/11/2024		Bond Future	11.8834	78.9425	11.8194	79.3305	0.538	0.0000	0.0000
2024/07/11	2044	07/11/2024	12.91 Call	Bond Future	6500.5000	6.5005	6815.2900	6.8153	4.843	0.0000	0.0000
2024/07/11	2044	07/11/2024	12.91 Put	Bond Future	685.0500	0.6851	611.8900	0.6119	10.680	0.0000	0.0000
2024/07/11	2044	07/11/2024	12.92 Call	Bond Future	6545.0100	6.5450	6860.5600	6.8606	4.821	0.0000	0.0000
2024/07/11	2044	07/11/2024	12.92 Put	Bond Future	676.5600	0.6766	604.1600	0.6042	10.701	0.0000	0.0000
2024/07/11	2044	07/11/2024	12.90 Call	Bond Future	6456.0200	6.4560	6770.0500	6.7701	4.864	0.0000	0.0000
2024/07/11	2044	07/11/2024	12.90 Put	Bond Future	693.6400	0.6936	619.7200	0.6197	10.657	0.0000	0.0000
2024/07/11	2044	07/11/2024	12.50 Call	Bond Future	4726.9200	4.7269	5003.9200	5.0039	5.860	0.0000	0.0000
2024/07/11	2044	07/11/2024	12.50 Put	Bond Future	1143.1700	1.1432	1032.2200	1.0322	9.705	0.0000	0.0000
2024/07/11	2044	06/02/2025	13.75 Call	Bond Future	10179.5000	10.1795	10518.2700	10.5183	3.328	0.0000	0.0000
2024/07/11	2044	06/02/2025	13.75 Put	Bond Future	726.7700	0.7268	669.0500	0.6691	7.942	0.0000	0.0000
2024/07/11	2044	06/02/2025	12.50 Put	Bond Future	2099.5700	2.0996	1960.2000	1.9602	6.638	0.0000	0.0000
2024/07/11	2044	06/02/2025	12.50 Call	Bond Future	5098.6300	5.0986	5355.7500	5.3558	5.043	0.0000	0.0000
2024/07/11	2044	06/02/2025	12.00 Put	Bond Future	3216.1000	3.2161	3024.7100	3.0247	5.951	0.0000	0.0000
2024/07/11	2044	06/02/2025	12.00 Call	Bond Future	3336.7600	3.3368	3541.8600	3.5419	6.147	0.0000	0.0000
2024/07/11	2044	06/02/2025		Bond Future	11.9797	76.2651	11.9135	76.6615	0.553	0.0000	0.0000
2024/07/11	2044	06/02/2025	13.02 Call	Bond Future	7152.5500	7.1526	7451.5500	7.4516	4.180	0.0000	0.0000
2024/07/11	2044	06/02/2025	13.02 Put	Bond Future	1346.6100	1.3466	1249.1200	1.2491	7.240	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	
2024/07/11	2044	08/05/2025		Bond Future	12.0861	77.9000	12.0173	78.3053	0.569	0.0000	0.0000
2024/07/11	2044	08/05/2025	12.72 Call	Bond Future	6241.1400	6.2411	6504.2000	6.5042	4.215	0.0000	0.0000
2024/07/11	2044	08/05/2025	12.72 Put	Bond Future	2665.9900	2.6660	2523.7200	2.5237	5.336	0.0000	0.0000
2024/07/11	2044	07/08/2025		Bond Future	12.2021	75.1610	12.1307	75.5752	0.586	0.0000	0.0000
2024/07/11	2044	07/08/2025	13.34 Call	Bond Future	8610.8300	8.6108	8905.1300	8.9051	3.418	0.0000	0.0000
2024/07/11	2044	07/08/2025	13.34 Put	Bond Future	2487.8600	2.4879	2367.9500	2.3680	4.820	0.0000	0.0000
2024/07/11	2046	01/08/2024		Bond Future	116.7710	116.7710	116.9445	116.9445	0.149	0.0000	0.0000
2024/07/11	2046	07/11/2024		Bond Future	117.3357	117.3357	117.5132	117.5132	0.151	0.0000	0.0000
2024/07/11	2046	06/02/2025		Bond Future	119.9033	119.9033	120.0852	120.0852	0.152	0.0000	0.0000
2024/07/11	2046	06/02/2025	114.01 Call	Bond Future	5893.2900	5.8933	6075.1700	6.0752	3.086	0.0000	0.0000
2024/07/11	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	2046	08/05/2025		Bond Future	120.2541	120.2541	120.4401	120.4401	0.155	0.0000	0.0000
2024/07/11	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	2046	08/05/2025	121.97 Put	Bond Future	1715.9000	1.7159	1529.9000	1.5299	10.840	0.0000	0.0000
2024/07/11	2046	07/08/2025		Bond Future	122.8279	122.8279	123.0184	123.0184	0.155	0.0000	0.0000
2024/07/11	2046	07/08/2025	118.69 Call	Bond Future	4137.8600	4.1379	4328.4100	4.3284	4.605	0.0000	0.0000
2024/07/11	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	2050	01/08/2024		Bond Future	115.3594	115.3594	115.9427	115.9427	0.506	0.0000	0.0000
2024/07/11	2050	07/11/2024		Bond Future	118.0937	118.0937	118.6907	118.6907	0.506	0.0000	0.0000
2024/07/11	2050	06/02/2025		Bond Future	118.3185	118.3185	118.9290	118.9290	0.516	0.0000	0.0000
2024/07/11	2050	06/02/2025	115.60 Call	Bond Future	2718.4500	2.7185	3328.9700	3.3290	22.458	0.0000	0.0000
2024/07/11	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	2050	08/05/2025		Bond Future	120.8851	120.8851	121.5092	121.5092	0.516	0.0000	0.0000
2024/07/11	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	349.2100	0.3492	100.000	0.0000	0.0000
2024/07/11	2050	08/05/2025	121.16 Put	Bond Future	274.9500	0.2750	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/11	2050	07/08/2025		Bond Future	121.0630	121.0630	121.7006	121.7006	0.527	0.0000	0.0000
2024/07/11	2050	07/08/2025	119.89 Call	Bond Future	1172.9500	1.1730	1810.6000	1.8106	54.363	0.0000	0.0000
2024/07/11	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	AL37	01/08/2024		Index Future	995.8570	995.8570	1001.9320	1001.9320	0.610	0.0000	0.0000
2024/07/11	AL37	07/11/2024		Index Future	1019.1940	1019.1940	1025.4130	1025.4130	0.610	0.0000	0.0000
2024/07/11	AL37	06/02/2025		Index Future	1041.2620	1041.2620	1047.6180	1047.6180	0.610	0.0000	0.0000
2024/07/11	AL37	08/05/2025		Index Future	1063.6270	1063.6270	1070.1220	1070.1220	0.611	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	
2024/07/11	AL37	07/08/2025		Index Future	1086.1870	1086.1870	1092.8240	1092.8240	0.611	0.0000	0.0000
2024/07/11	AL7T	01/08/2024		Index Future	1178.3210	1178.3210	1186.4300	1186.4300	0.688	0.0000	0.0000
2024/07/11	AL7T	07/11/2024		Index Future	1205.9340	1205.9340	1214.2340	1214.2340	0.688	0.0000	0.0000
2024/07/11	AL7T	06/02/2025		Index Future	1232.0450	1232.0450	1240.5290	1240.5290	0.689	0.0000	0.0000
2024/07/11	AL7T	08/05/2025		Index Future	1258.5080	1258.5080	1267.1770	1267.1770	0.689	0.0000	0.0000
2024/07/11	AL7T	07/08/2025		Index Future	1285.2010	1285.2010	1294.0590	1294.0590	0.689	0.0000	0.0000
2024/07/11	ALBI	01/08/2024		Index Future	1019.5980	1019.5980	1025.0720	1025.0720	0.537	0.0000	0.0000
2024/07/11	ALBI	07/11/2024		Index Future	1043.4920	1043.4920	1049.0950	1049.0950	0.537	0.0000	0.0000
2024/07/11	ALBI	06/02/2025		Index Future	1066.0860	1066.0860	1071.8140	1071.8140	0.537	0.0000	0.0000
2024/07/11	ALBI	08/05/2025		Index Future	1088.9840	1088.9840	1094.8380	1094.8380	0.538	0.0000	0.0000
2024/07/11	ALBI	07/08/2025		Index Future	1112.0820	1112.0820	1118.0630	1118.0630	0.538	0.0000	0.0000
2024/07/11	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/07/11	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	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	
2024/07/11	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/11	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/11	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/07/11	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/11	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/11	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/11	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/11	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/11	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/11	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/11	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/11	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/11	ES33	01/08/2024		Bond Future	11.8284	79.1702	11.6756	79.8750	1.292	0.0000	0.0000
2024/07/11	ES33	07/11/2024		Bond Future	11.9597	77.2440	11.7997	77.9655	1.338	0.0000	0.0000
2024/07/11	ES33	06/02/2025		Bond Future	12.0957	78.9340	11.9283	79.6715	1.383	0.0000	0.0000
2024/07/11	ES33	06/02/2025	13.34 Call	Bond Future	5202.3800	5.2024	5939.9300	5.9399	14.177	0.0000	0.0000
2024/07/11	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	ES33	08/05/2025		Bond Future	12.2376	76.8418	12.0626	77.5957	1.430	0.0000	0.0000
2024/07/11	ES33	08/05/2025	12.73 Call	Bond Future	2069.8500	2.0699	2823.6800	2.8237	36.420	0.0000	0.0000
2024/07/11	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	ES33	07/08/2025		Bond Future	12.3919	78.4840	12.2087	79.2543	1.479	0.0000	0.0000
2024/07/11	ES33	07/08/2025	13.56 Call	Bond Future	4679.3600	4.6794	5449.6500	5.4497	16.461	0.0000	0.0000
2024/07/11	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	ES42	01/08/2024		Bond Future	12.3114	75.1300	12.1741	75.8998	1.116	0.0000	0.0000
2024/07/11	ES42	07/11/2024		Bond Future	12.4309	72.6420	12.2879	73.4302	1.150	0.0000	0.0000
2024/07/11	ES42	06/02/2025		Bond Future	12.5481	74.2307	12.3996	75.0363	1.183	0.0000	0.0000
2024/07/11	ES42	06/02/2025	13.71 Call	Bond Future	5837.2100	5.8372	6642.8400	6.6428	13.802	0.0000	0.0000
2024/07/11	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	ES42	08/05/2025		Bond Future	12.6747	71.5715	12.5204	72.3948	1.217	0.0000	0.0000
2024/07/11	ES42	08/05/2025	13.25 Call	Bond Future	2940.5900	2.9406	3763.9400	3.7639	27.999	0.0000	0.0000
2024/07/11	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	ES42	07/08/2025		Bond Future	12.8070	73.0988	12.6467	73.9401	1.252	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	
2024/07/11	ES42	07/08/2025	13.79 Call	Bond Future	4826.6600	4.8267	5667.9300	5.6679	17.430	0.0000	0.0000
2024/07/11	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	GOVI	01/08/2024		GOVI	1004.3240	1004.3240	1009.7170	1009.7170	0.537	0.0000	0.0000
2024/07/11	GOVI	01/08/2024	943.38 Call	GOVI	609440.0000	60.9440	663370.0000	66.3370	8.849	0.0000	0.0000
2024/07/11	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	GOVI	01/08/2024	943.39 Call	GOVI	609340.0000	60.9340	663270.0000	66.3270	8.851	0.0000	0.0000
2024/07/11	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	GOVI	01/08/2024	943.37 Call	GOVI	609540.0000	60.9540	663470.0000	66.3470	8.848	0.0000	0.0000
2024/07/11	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	GOVI	07/11/2024		GOVI	1027.8590	1027.8590	1033.3800	1033.3800	0.537	0.0000	0.0000
2024/07/11	GOVI	07/11/2024	948.79 Call	GOVI	790690.0000	79.0690	845900.0000	84.5900	6.983	0.0000	0.0000
2024/07/11	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	GOVI	07/11/2024	948.80 Call	GOVI	790590.0000	79.0590	845800.0000	84.5800	6.983	0.0000	0.0000
2024/07/11	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	GOVI	07/11/2024	948.78 Call	GOVI	790790.0000	79.0790	846000.0000	84.6000	6.982	0.0000	0.0000
2024/07/11	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	GOVI	06/02/2025		GOVI	1050.1150	1050.1150	1055.7580	1055.7580	0.537	0.0000	0.0000
2024/07/11	GOVI	06/02/2025	972.00 Call	GOVI	781150.0000	78.1150	837580.0000	83.7580	7.224	0.0000	0.0000
2024/07/11	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	GOVI	08/05/2025		GOVI	1072.6700	1072.6700	1078.4370	1078.4370	0.538	0.0000	0.0000
2024/07/11	GOVI	08/05/2025	1,022.00 Call	GOVI	506700.0000	50.6700	564370.0000	56.4370	11.381	0.0000	0.0000
2024/07/11	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	GOVI	07/08/2025		GOVI	1095.4220	1095.4220	1101.3150	1101.3150	0.538	0.0000	0.0000
2024/07/11	GOVI	07/08/2025	1,011.00 Call	GOVI	844220.0000	84.4220	903150.0000	90.3150	6.980	0.0000	0.0000
2024/07/11	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/07/11	IGOV	01/08/2024		Index Future	355.8770	355.8770	356.3920	356.3920	0.145	0.0000	0.0000
2024/07/11	IGOV	07/11/2024		Index Future	364.3120	364.3120	364.8390	364.8390	0.145	0.0000	0.0000
2024/07/11	IGOV	06/02/2025		Index Future	372.2860	372.2860	372.8250	372.8250	0.145	0.0000	0.0000
2024/07/11	IGOV	08/05/2025		Index Future	380.3650	380.3650	380.9180	380.9180	0.145	0.0000	0.0000
2024/07/11	IGOV	07/08/2025		Index Future	388.5150	388.5150	389.0810	389.0810	0.146	0.0000	0.0000
2024/07/11	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/07/11	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/07/11	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/07/11	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/07/11	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/07/11	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/07/11	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/07/11	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/07/11	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/07/11	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/07/11	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/07/11	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/07/11	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/07/11	JBAF	17/07/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/07/11	JBAF	21/08/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/07/11	JBAF	18/09/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/07/11	JBAF	16/10/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/07/11	JBAF	20/11/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/07/11	JBAF	18/12/2024		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/07/11	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/07/11	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/07/11	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/07/11	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/07/11	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/07/11	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/07/11	R035	01/08/2024	11.65 Call	Bond Future	3315.1400	3.3151	3805.5700	3.8056	14.794	0.0000	0.0000
2024/07/11	R035	01/08/2024	11.65 Put	Bond Future	116.4800	0.1165	65.9200	0.0659	43.407	0.0000	0.0000
2024/07/11	R035	01/08/2024	13.23 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2024/07/11	R035	01/08/2024	13.23 Call	Bond Future	10996.0300	10.9960	11537.0100	11.5370	4.920	0.0000	0.0000
2024/07/11	R035	01/08/2024	12.50 Call	Bond Future	7528.2000	7.5282	8068.0000	8.0680	7.170	0.0000	0.0000
2024/07/11	R035	01/08/2024	12.50 Put	Bond Future	1.9500	0.0020	0.7600	0.0008	61.026	0.0000	0.0000
2024/07/11	R035	01/08/2024	12.45 Call	Bond Future	7283.0200	7.2830	7822.4800	7.8225	7.407	0.0000	0.0000
2024/07/11	R035	01/08/2024	12.45 Put	Bond Future	2.5500	0.0026	1.0200	0.0010	60.000	0.0000	0.0000
2024/07/11	R035	01/08/2024	13.20 Call	Bond Future	10857.7100	10.8577	11398.6800	11.3987	4.982	0.0000	0.0000
2024/07/11	R035	01/08/2024	13.20 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000	0.0000
2024/07/11	R035	01/08/2024	13.08 Call	Bond Future	10300.8700	10.3009	10841.8100	10.8418	5.251	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	
2024/07/11	R035	01/08/2024	13.08 Put	Bond Future	0.0700	0.0001	0.0200	0.0000	71.429	0.0000	0.0000
2024/07/11	R035	01/08/2024	13.05 Call	Bond Future	10160.7600	10.1608	10701.7000	10.7017	5.324	0.0000	0.0000
2024/07/11	R035	01/08/2024	13.05 Put	Bond Future	0.0800	0.0001	0.0300	0.0000	62.500	0.0000	0.0000
2024/07/11	R035	01/08/2024	12.20 Put	Bond Future	9.2800	0.0093	4.1300	0.0041	55.496	0.0000	0.0000
2024/07/11	R035	01/08/2024	12.20 Call	Bond Future	6044.6800	6.0447	6580.5200	6.5805	8.865	0.0000	0.0000
2024/07/11	R035	01/08/2024	11.80 Call	Bond Future	4047.2800	4.0473	4559.4700	4.5595	12.655	0.0000	0.0000
2024/07/11	R035	01/08/2024	11.80 Put	Bond Future	61.3700	0.0614	32.5700	0.0326	46.928	0.0000	0.0000
2024/07/11	R035	01/08/2024	11.81 Call	Bond Future	4096.7500	4.0968	4610.0400	4.6100	12.529	0.0000	0.0000
2024/07/11	R035	01/08/2024	11.81 Put	Bond Future	58.7200	0.0587	31.0200	0.0310	47.173	0.0000	0.0000
2024/07/11	R035	01/08/2024	11.79 Call	Bond Future	3997.8600	3.9979	4508.9100	4.5089	12.783	0.0000	0.0000
2024/07/11	R035	01/08/2024	11.79 Put	Bond Future	64.1100	0.0641	34.1700	0.0342	46.701	0.0000	0.0000
2024/07/11	R035	01/08/2024		Bond Future	11.0601	90.4008	10.9633	90.9418	0.875	0.0000	0.0000
2024/07/11	R035	07/11/2024		Bond Future	11.1551	88.0043	11.0540	88.5580	0.906	0.0000	0.0000
2024/07/11	R035	07/11/2024	12.18 Call	Bond Future	5977.6800	5.9777	6432.1600	6.4322	7.603	0.0000	0.0000
2024/07/11	R035	07/11/2024	12.18 Put	Bond Future	626.9700	0.6270	527.7300	0.5277	15.829	0.0000	0.0000
2024/07/11	R035	07/11/2024	12.19 Call	Bond Future	6019.4700	6.0195	6475.0300	6.4750	7.568	0.0000	0.0000
2024/07/11	R035	07/11/2024	12.19 Put	Bond Future	618.8400	0.6188	520.6800	0.5207	15.862	0.0000	0.0000
2024/07/11	R035	07/11/2024	12.17 Call	Bond Future	5935.9600	5.9360	6389.3400	6.3893	7.638	0.0000	0.0000
2024/07/11	R035	07/11/2024	12.17 Put	Bond Future	635.2100	0.6352	534.8700	0.5349	15.796	0.0000	0.0000
2024/07/11	R035	07/11/2024	13.23 Call	Bond Future	10506.7000	10.5067	11033.4200	11.0334	5.013	0.0000	0.0000
2024/07/11	R035	07/11/2024	13.23 Put	Bond Future	140.0100	0.1400	113.0100	0.1130	19.284	0.0000	0.0000
2024/07/11	R035	07/11/2024	12.20 Put	Bond Future	610.8000	0.6108	513.7200	0.5137	15.894	0.0000	0.0000
2024/07/11	R035	07/11/2024	12.20 Call	Bond Future	6061.3000	6.0613	6517.9400	6.5179	7.534	0.0000	0.0000
2024/07/11	R035	06/02/2025		Bond Future	11.2537	89.9092	11.1483	90.4752	0.937	0.0000	0.0000
2024/07/11	R035	06/02/2025	12.41 Call	Bond Future	6934.2000	6.9342	7378.8400	7.3788	6.412	0.0000	0.0000
2024/07/11	R035	06/02/2025	12.41 Put	Bond Future	1046.1200	1.0461	924.8000	0.9248	11.597	0.0000	0.0000
2024/07/11	R035	08/05/2025		Bond Future	11.3537	87.3221	11.2438	87.9005	0.968	0.0000	0.0000
2024/07/11	R035	08/05/2025	11.78 Call	Bond Future	4861.6200	4.8616	5218.3800	5.2184	7.338	0.0000	0.0000
2024/07/11	R035	08/05/2025	11.78 Put	Bond Future	2666.6500	2.6667	2444.9700	2.4450	8.313	0.0000	0.0000
2024/07/11	R035	08/05/2025	13.35 Call	Bond Future	10520.6600	10.5207	11011.2100	11.0112	4.663	0.0000	0.0000
2024/07/11	R035	08/05/2025	13.35 Put	Bond Future	876.3500	0.8764	788.4600	0.7885	10.029	0.0000	0.0000
2024/07/11	R035	08/05/2025	12.70 Call	Bond Future	8083.9900	8.0840	8530.8700	8.5309	5.528	0.0000	0.0000
2024/07/11	R035	08/05/2025	12.70 Put	Bond Future	1407.8800	1.4079	1276.3200	1.2763	9.345	0.0000	0.0000
2024/07/11	R035	08/05/2025	11.46 Put	Bond Future	3322.4400	3.3224	3060.6900	3.0607	7.878	0.0000	0.0000
2024/07/11	R035	08/05/2025	11.46 Call	Bond Future	3877.1700	3.8772	4193.8600	4.1939	8.168	0.0000	0.0000
2024/07/11	R035	07/08/2025		Bond Future	11.4643	89.1698	11.3496	89.7608	1.001	0.0000	0.0000
2024/07/11	R035	07/08/2025	12.65 Call	Bond Future	7926.4600	7.9265	8352.7500	8.3528	5.378	0.0000	0.0000
2024/07/11	R035	07/08/2025	12.65 Put	Bond Future	2128.4100	2.1284	1963.6600	1.9637	7.741	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	
2024/07/11	R053	01/08/2024		Bond Future	11.6810	103.5702	11.6044	104.2016	0.656	0.0000	0.0000
2024/07/11	R053	01/08/2024	13.14 Call	Bond Future	10777.0100	10.7770	11406.0300	11.4060	5.837	0.0000	0.0000
2024/07/11	R053	01/08/2024	13.14 Put	Bond Future	4.4700	0.0045	2.1300	0.0021	52.349	0.0000	0.0000
2024/07/11	R053	01/08/2024	13.15 Call	Bond Future	10843.1700	10.8432	11472.2900	11.4723	5.802	0.0000	0.0000
2024/07/11	R053	01/08/2024	13.15 Put	Bond Future	4.2700	0.0043	2.0300	0.0020	52.459	0.0000	0.0000
2024/07/11	R053	01/08/2024	13.13 Call	Bond Future	10710.7700	10.7108	11339.6800	11.3397	5.872	0.0000	0.0000
2024/07/11	R053	01/08/2024	13.13 Put	Bond Future	4.6900	0.0047	2.2400	0.0022	52.239	0.0000	0.0000
2024/07/11	R053	07/11/2024	12.80 Call	Bond Future	8641.9300	8.6419	9167.5600	9.1676	6.082	0.0000	0.0000
2024/07/11	R053	07/11/2024	12.80 Put	Bond Future	949.5500	0.9496	828.8400	0.8288	12.712	0.0000	0.0000
2024/07/11	R053	07/11/2024	12.81 Call	Bond Future	8699.7800	8.6998	9226.6500	9.2267	6.056	0.0000	0.0000
2024/07/11	R053	07/11/2024	12.81 Put	Bond Future	937.8400	0.9378	818.3700	0.8184	12.739	0.0000	0.0000
2024/07/11	R053	07/11/2024	12.79 Call	Bond Future	8583.9900	8.5840	9108.3700	9.1084	6.109	0.0000	0.0000
2024/07/11	R053	07/11/2024	12.79 Put	Bond Future	961.2600	0.9613	839.3000	0.8393	12.688	0.0000	0.0000
2024/07/11	R053	07/11/2024		Bond Future	11.7743	100.1250	11.6947	100.7713	0.676	0.0000	0.0000
2024/07/11	R053	06/02/2025		Bond Future	11.8664	102.2917	11.7839	102.9523	0.695	0.0000	0.0000
2024/07/11	R053	06/02/2025	12.94 Call	Bond Future	9710.5900	9.7106	10213.2500	10.2133	5.176	0.0000	0.0000
2024/07/11	R053	06/02/2025	12.94 Put	Bond Future	1799.2200	1.7992	1641.2500	1.6413	8.780	0.0000	0.0000
2024/07/11	R053	08/05/2025		Bond Future	11.9639	98.6139	11.8783	99.2890	0.716	0.0000	0.0000
2024/07/11	R053	08/05/2025	12.64 Call	Bond Future	8397.1100	8.3971	8846.1300	8.8461	5.347	0.0000	0.0000
2024/07/11	R053	08/05/2025	12.64 Put	Bond Future	3350.4800	3.3505	3124.3500	3.1244	6.749	0.0000	0.0000
2024/07/11	R053	07/08/2025		Bond Future	12.0677	100.6984	11.9788	101.3882	0.737	0.0000	0.0000
2024/07/11	R053	07/08/2025	13.17 Call	Bond Future	10957.6400	10.9576	11452.1400	11.4521	4.513	0.0000	0.0000
2024/07/11	R053	07/08/2025	13.17 Put	Bond Future	3093.3100	3.0933	2897.9900	2.8980	6.314	0.0000	0.0000
2024/07/11	R186	01/08/2024		Bond Future	8.5391	105.4343	8.4264	105.6788	1.320	0.0000	0.0000
2024/07/11	R186	01/08/2024	8.69 Call	Bond Future	475.3500	0.4754	650.8000	0.6508	36.910	0.0000	0.0000
2024/07/11	R186	01/08/2024	8.69 Put	Bond Future	149.0000	0.1490	79.9200	0.0799	46.362	0.0000	0.0000
2024/07/11	R186	01/08/2024	8.70 Call	Bond Future	490.6100	0.4906	668.4500	0.6685	36.249	0.0000	0.0000
2024/07/11	R186	01/08/2024	8.70 Put	Bond Future	142.6800	0.1427	75.9900	0.0760	46.741	0.0000	0.0000
2024/07/11	R186	01/08/2024	8.68 Call	Bond Future	460.2200	0.4602	633.2500	0.6333	37.597	0.0000	0.0000
2024/07/11	R186	01/08/2024	8.68 Put	Bond Future	155.4500	0.1555	83.9500	0.0840	45.995	0.0000	0.0000
2024/07/11	R186	07/11/2024		Bond Future	8.4960	107.9050	8.3672	108.1554	1.516	0.0000	0.0000
2024/07/11	R186	07/11/2024	9.14 Call	Bond Future	1493.0800	1.4931	1686.7400	1.6867	12.971	0.0000	0.0000
2024/07/11	R186	07/11/2024	9.14 Put	Bond Future	252.9200	0.2529	196.2100	0.1962	22.422	0.0000	0.0000
2024/07/11	R186	07/11/2024	9.15 Call	Bond Future	1508.5000	1.5085	1702.8700	1.7029	12.885	0.0000	0.0000
2024/07/11	R186	07/11/2024	9.15 Put	Bond Future	249.2400	0.2492	193.2400	0.1932	22.468	0.0000	0.0000
2024/07/11	R186	07/11/2024	9.13 Call	Bond Future	1477.9000	1.4779	1670.8200	1.6708	13.054	0.0000	0.0000
2024/07/11	R186	07/11/2024	9.13 Put	Bond Future	256.8500	0.2569	199.4000	0.1994	22.367	0.0000	0.0000
2024/07/11	R186	06/02/2025		Bond Future	8.4552	104.9254	8.3071	105.1816	1.751	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	
2024/07/11	R186	06/02/2025	9.03 Call	Bond Future	1428.8500	1.4289	1607.3900	1.6074	12.495	0.0000	0.0000
2024/07/11	R186	06/02/2025	9.03 Put	Bond Future	442.5000	0.4425	364.9300	0.3649	17.530	0.0000	0.0000
2024/07/11	R186	08/05/2025		Bond Future	8.4180	107.1764	8.2445	107.4383	2.061	0.0000	0.0000
2024/07/11	R186	08/05/2025	8.47 Call	Bond Future	838.3100	0.8383	979.8300	0.9798	16.882	0.0000	0.0000
2024/07/11	R186	08/05/2025	8.47 Put	Bond Future	760.0200	0.7600	639.6000	0.6396	15.844	0.0000	0.0000
2024/07/11	R186	07/08/2025		Bond Future	8.3869	104.1297	8.1788	104.3975	2.482	0.0000	0.0000
2024/07/11	R186	07/08/2025	9.68 Call	Bond Future	1830.8000	1.8308	2053.7100	2.0537	12.176	0.0000	0.0000
2024/07/11	R186	07/08/2025	9.68 Put	Bond Future	188.2900	0.1883	143.3300	0.1433	23.878	0.0000	0.0000
2024/07/11	R186	07/08/2025	10.25 Call	Bond Future	2441.8200	2.4418	2686.1300	2.6861	10.005	0.0000	0.0000
2024/07/11	R186	07/08/2025	10.25 Put	Bond Future	86.9600	0.0870	63.4000	0.0634	27.093	0.0000	0.0000
2024/07/11	R186	07/08/2025	9.22 Put	Bond Future	324.9300	0.3249	255.5700	0.2556	21.346	0.0000	0.0000
2024/07/11	R186	07/08/2025	9.22 Call	Bond Future	1387.3700	1.3874	1585.8800	1.5859	14.308	0.0000	0.0000
2024/07/11	R202	01/08/2024		Bond Future	261.2824	261.2824	261.3798	261.3798	0.037	0.0000	0.0000
2024/07/11	R202	07/11/2024		Bond Future	267.4747	267.4747	267.5748	267.5748	0.037	0.0000	0.0000
2024/07/11	R202	06/02/2025		Bond Future	268.1093	268.1093	268.2121	268.2121	0.038	0.0000	0.0000
2024/07/11	R202	06/02/2025	266.79 Call	Bond Future	1319.2700	1.3193	1422.1200	1.4221	7.796	0.0000	0.0000
2024/07/11	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	R202	08/05/2025		Bond Future	273.9258	273.9258	274.0316	274.0316	0.039	0.0000	0.0000
2024/07/11	R202	08/05/2025	272.31 Call	Bond Future	1615.7500	1.6158	1721.5800	1.7216	6.550	0.0000	0.0000
2024/07/11	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	R202	07/08/2025		Bond Future	274.4591	274.4591	274.5677	274.5677	0.040	0.0000	0.0000
2024/07/11	R202	07/08/2025	271.60 Call	Bond Future	2859.0900	2.8591	2967.6500	2.9677	3.797	0.0000	0.0000
2024/07/11	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	R209	01/08/2024		Bond Future	11.1695	70.5396	11.0677	71.0476	0.911	0.0000	0.0000
2024/07/11	R209	01/08/2024	11.79 Call	Bond Future	3085.2200	3.0852	3550.7000	3.5507	15.087	0.0000	0.0000
2024/07/11	R209	01/08/2024	11.79 Put	Bond Future	93.9300	0.0939	51.4600	0.0515	45.215	0.0000	0.0000
2024/07/11	R209	01/08/2024	11.80 Call	Bond Future	3128.1300	3.1281	3595.1300	3.5951	14.929	0.0000	0.0000
2024/07/11	R209	01/08/2024	11.80 Put	Bond Future	90.1100	0.0901	49.1600	0.0492	45.444	0.0000	0.0000
2024/07/11	R209	01/08/2024	11.78 Call	Bond Future	3042.4300	3.0424	3506.3600	3.5064	15.249	0.0000	0.0000
2024/07/11	R209	01/08/2024	11.78 Put	Bond Future	97.9100	0.0979	53.8900	0.0539	44.960	0.0000	0.0000
2024/07/11	R209	07/11/2024		Bond Future	11.2563	69.0355	11.1506	69.5555	0.939	0.0000	0.0000
2024/07/11	R209	07/11/2024	12.22 Call	Bond Future	5116.4600	5.1165	5537.4900	5.5375	8.229	0.0000	0.0000
2024/07/11	R209	07/11/2024	12.22 Put	Bond Future	612.9600	0.6130	514.0200	0.5140	16.141	0.0000	0.0000
2024/07/11	R209	07/11/2024	12.23 Call	Bond Future	5153.1500	5.1532	5575.2600	5.5753	8.191	0.0000	0.0000
2024/07/11	R209	07/11/2024	12.23 Put	Bond Future	605.0700	0.6051	507.2100	0.5072	16.173	0.0000	0.0000
2024/07/11	R209	07/11/2024	12.21 Call	Bond Future	5079.8100	5.0798	5499.7600	5.4998	8.267	0.0000	0.0000
2024/07/11	R209	07/11/2024	12.21 Put	Bond Future	620.9400	0.6209	520.9200	0.5209	16.108	0.0000	0.0000
2024/07/11	R209	06/02/2025		Bond Future	11.3435	70.5296	11.2338	71.0610	0.967	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/07/11	R209	06/02/2025	12.44 Call	Bond Future		6014.0300	6.0140	6427.6000	6.4276	6.877	0.0000	0.0000
2024/07/11	R209	06/02/2025	12.44 Put	Bond Future		992.3300	0.9923	874.5100	0.8745	11.873	0.0000	0.0000
2024/07/11	R209	08/05/2025		Bond Future		11.4369	68.8860	11.3231	69.4290	0.995	0.0000	0.0000
2024/07/11	R209	08/05/2025	11.89 Call	Bond Future		4472.6400	4.4726	4812.5800	4.8126	7.600	0.0000	0.0000
2024/07/11	R209	08/05/2025	11.89 Put	Bond Future		2366.4900	2.3665	2163.3600	2.1634	8.584	0.0000	0.0000
2024/07/11	R209	07/08/2025		Bond Future		11.5379	70.3433	11.4198	70.8981	1.024	0.0000	0.0000
2024/07/11	R209	07/08/2025	12.68 Call	Bond Future		6976.9500	6.9770	7377.6200	7.3776	5.743	0.0000	0.0000
2024/07/11	R209	07/08/2025	12.68 Put	Bond Future		1911.9400	1.9119	1757.8200	1.7578	8.061	0.0000	0.0000
2024/07/11	R210	01/08/2024		Bond Future		238.0536	238.0536	238.1294	238.1294	0.032	0.0000	0.0000
2024/07/11	R210	07/11/2024		Bond Future		240.3560	240.3560	240.4339	240.4339	0.032	0.0000	0.0000
2024/07/11	R210	06/02/2025		Bond Future		245.6162	245.6162	245.6964	245.6964	0.033	0.0000	0.0000
2024/07/11	R210	06/02/2025	239.61 Call	Bond Future		6006.1600	6.0062	6086.4300	6.0864	1.336	0.0000	0.0000
2024/07/11	R210	06/02/2025	239.61 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	R210	08/05/2025		Bond Future		247.5337	247.5337	247.6163	247.6163	0.033	0.0000	0.0000
2024/07/11	R210	08/05/2025	248.03 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	R210	08/05/2025	248.03 Put	Bond Future		496.3400	0.4963	413.7000	0.4137	16.650	0.0000	0.0000
2024/07/11	R210	07/08/2025		Bond Future		252.8331	252.8331	252.9184	252.9184	0.034	0.0000	0.0000
2024/07/11	R210	07/08/2025	248.44 Call	Bond Future		4393.0700	4.3931	4478.3600	4.4784	1.941	0.0000	0.0000
2024/07/11	R210	07/08/2025	248.44 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	R213	01/08/2024		Bond Future		10.1500	88.1797	9.9977	88.8322	1.501	0.0000	0.0000
2024/07/11	R213	01/08/2024	10.87 Call	Bond Future		3083.2300	3.0832	3690.5600	3.6906	19.698	0.0000	0.0000
2024/07/11	R213	01/08/2024	10.87 Put	Bond Future		82.4500	0.0825	37.2500	0.0373	54.821	0.0000	0.0000
2024/07/11	R213	01/08/2024	10.88 Call	Bond Future		3121.3200	3.1213	3729.9800	3.7300	19.500	0.0000	0.0000
2024/07/11	R213	01/08/2024	10.88 Put	Bond Future		79.8000	0.0798	35.9300	0.0359	54.975	0.0000	0.0000
2024/07/11	R213	01/08/2024	10.86 Call	Bond Future		3045.2200	3.0452	3651.1700	3.6512	19.898	0.0000	0.0000
2024/07/11	R213	01/08/2024	10.86 Put	Bond Future		85.2100	0.0852	38.6300	0.0386	54.665	0.0000	0.0000
2024/07/11	R213	07/11/2024	11.22 Call	Bond Future		4427.2700	4.4273	4986.8400	4.9868	12.639	0.0000	0.0000
2024/07/11	R213	07/11/2024	11.22 Put	Bond Future		430.5700	0.4306	322.2000	0.3222	25.169	0.0000	0.0000
2024/07/11	R213	07/11/2024	11.23 Call	Bond Future		4460.2000	4.4602	5021.0900	5.0211	12.575	0.0000	0.0000
2024/07/11	R213	07/11/2024	11.23 Put	Bond Future		424.5700	0.4246	317.5200	0.3175	25.214	0.0000	0.0000
2024/07/11	R213	07/11/2024	11.21 Call	Bond Future		4394.3800	4.3944	4952.6400	4.9526	12.704	0.0000	0.0000
2024/07/11	R213	07/11/2024	11.21 Put	Bond Future		436.6400	0.4366	326.9600	0.3270	25.119	0.0000	0.0000
2024/07/11	R213	07/11/2024		Bond Future		10.2240	86.6850	10.0631	87.3529	1.573	0.0000	0.0000
2024/07/11	R213	06/02/2025		Bond Future		10.3046	88.5614	10.1351	89.2440	1.645	0.0000	0.0000
2024/07/11	R213	06/02/2025	11.35 Call	Bond Future		4823.2000	4.8232	5361.4900	5.3615	11.160	0.0000	0.0000
2024/07/11	R213	06/02/2025	11.35 Put	Bond Future		758.4100	0.7584	614.0600	0.6141	19.033	0.0000	0.0000
2024/07/11	R213	08/05/2025		Bond Future		10.3881	86.8999	10.2093	87.5975	1.721	0.0000	0.0000
2024/07/11	R213	08/05/2025	10.52 Call	Bond Future		2789.0600	2.7891	3181.3200	3.1813	14.064	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	
2024/07/11	R213	08/05/2025	10.52 Put	Bond Future	2278.9200	2.2789	1973.5500	1.9736	13.400	0.0000	0.0000
2024/07/11	R213	07/08/2025		Bond Future	10.4849	88.7396	10.2959	89.4523	1.803	0.0000	0.0000
2024/07/11	R213	07/08/2025	11.66 Call	Bond Future	5688.8900	5.6889	6212.2900	6.2123	9.200	0.0000	0.0000
2024/07/11	R213	07/08/2025	11.66 Put	Bond Future	1416.3500	1.4164	1227.0200	1.2270	13.367	0.0000	0.0000
2024/07/11	R214	01/08/2024	12.17 Call	Bond Future	3027.4500	3.0275	3333.2000	3.3332	10.099	0.0000	0.0000
2024/07/11	R214	01/08/2024	12.17 Put	Bond Future	114.4900	0.1145	76.2800	0.0763	33.374	0.0000	0.0000
2024/07/11	R214	01/08/2024	12.18 Call	Bond Future	3070.8700	3.0709	3377.8900	3.3779	9.998	0.0000	0.0000
2024/07/11	R214	01/08/2024	12.18 Put	Bond Future	109.9700	0.1100	73.0300	0.0730	33.591	0.0000	0.0000
2024/07/11	R214	01/08/2024	12.16 Call	Bond Future	2984.1300	2.9841	3288.5700	3.2886	10.202	0.0000	0.0000
2024/07/11	R214	01/08/2024	12.16 Put	Bond Future	119.1700	0.1192	79.6500	0.0797	33.163	0.0000	0.0000
2024/07/11	R214	01/08/2024		Bond Future	11.5845	65.7028	11.5181	66.0467	0.573	0.0000	0.0000
2024/07/11	R214	07/11/2024		Bond Future	11.6753	63.9357	11.6065	64.2878	0.589	0.0000	0.0000
2024/07/11	R214	07/11/2024	12.61 Call	Bond Future	5171.4400	5.1714	5450.0900	5.4501	5.388	0.0000	0.0000
2024/07/11	R214	07/11/2024	12.61 Put	Bond Future	672.3700	0.6724	598.9600	0.5990	10.918	0.0000	0.0000
2024/07/11	R214	07/11/2024	12.62 Call	Bond Future	5208.4400	5.2084	5487.8400	5.4878	5.364	0.0000	0.0000
2024/07/11	R214	07/11/2024	12.62 Put	Bond Future	663.9400	0.6639	591.2800	0.5913	10.944	0.0000	0.0000
2024/07/11	R214	07/11/2024	12.60 Call	Bond Future	5134.5100	5.1345	5412.3900	5.4124	5.412	0.0000	0.0000
2024/07/11	R214	07/11/2024	12.60 Put	Bond Future	680.9100	0.6809	606.7300	0.6067	10.894	0.0000	0.0000
2024/07/11	R214	06/02/2025		Bond Future	11.7675	65.3197	11.6962	65.6795	0.605	0.0000	0.0000
2024/07/11	R214	06/02/2025	12.71 Call	Bond Future	5683.7900	5.6838	5950.4000	5.9504	4.691	0.0000	0.0000
2024/07/11	R214	06/02/2025	12.71 Put	Bond Future	1204.7500	1.2048	1111.5300	1.1115	7.738	0.0000	0.0000
2024/07/11	R214	06/02/2025	13.63 Call	Bond Future	8932.9400	8.9329	9245.5000	9.2455	3.499	0.0000	0.0000
2024/07/11	R214	06/02/2025	13.63 Put	Bond Future	542.5800	0.5426	495.3100	0.4953	8.712	0.0000	0.0000
2024/07/11	R214	06/02/2025	12.25 Put	Bond Future	1799.7900	1.7998	1671.2800	1.6713	7.140	0.0000	0.0000
2024/07/11	R214	06/02/2025	12.25 Call	Bond Future	4156.4500	4.1565	4387.7700	4.3878	5.565	0.0000	0.0000
2024/07/11	R214	06/02/2025	11.75 Put	Bond Future	2771.0300	2.7710	2594.0600	2.5941	6.386	0.0000	0.0000
2024/07/11	R214	06/02/2025	11.75 Call	Bond Future	2683.1400	2.6831	2866.0000	2.8660	6.815	0.0000	0.0000
2024/07/11	R214	08/05/2025		Bond Future	11.8595	63.4135	11.7858	63.7813	0.622	0.0000	0.0000
2024/07/11	R214	08/05/2025	12.40 Call	Bond Future	4943.2500	4.9433	5177.1900	5.1772	4.733	0.0000	0.0000
2024/07/11	R214	08/05/2025	12.40 Put	Bond Future	2344.0600	2.3441	2210.1900	2.2102	5.711	0.0000	0.0000
2024/07/11	R214	07/08/2025		Bond Future	11.9591	64.7553	11.8827	65.1311	0.639	0.0000	0.0000
2024/07/11	R214	07/08/2025	12.97 Call	Bond Future	6861.7800	6.8618	7123.8400	7.1238	3.819	0.0000	0.0000
2024/07/11	R214	07/08/2025	12.97 Put	Bond Future	2193.4900	2.1935	2079.7400	2.0797	5.186	0.0000	0.0000
2024/07/11	R248	01/08/2024		Bond Future	11.6750	80.4433	11.6237	80.7710	0.440	0.0000	0.0000
2024/07/11	R248	01/08/2024	12.31 Call	Bond Future	3971.3300	3.9713	4266.6400	4.2666	7.436	0.0000	0.0000
2024/07/11	R248	01/08/2024	12.31 Put	Bond Future	108.6400	0.1086	76.2200	0.0762	29.842	0.0000	0.0000
2024/07/11	R248	01/08/2024	12.32 Call	Bond Future	4025.0000	4.0250	4321.4200	4.3214	7.364	0.0000	0.0000
2024/07/11	R248	01/08/2024	12.32 Put	Bond Future	104.2100	0.1042	72.9000	0.0729	30.045	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	
2024/07/11	R248	01/08/2024	12.30 Call	Bond Future	3917.7400	3.9177	4211.9100	4.2119	7.509	0.0000	0.0000
2024/07/11	R248	01/08/2024	12.30 Put	Bond Future	113.2300	0.1132	79.6700	0.0797	29.639	0.0000	0.0000
2024/07/11	R248	07/11/2024		Bond Future	11.7677	77.8770	11.7144	78.2125	0.453	0.0000	0.0000
2024/07/11	R248	07/11/2024	12.79 Call	Bond Future	6698.2500	6.6983	6968.0900	6.9681	4.029	0.0000	0.0000
2024/07/11	R248	07/11/2024	12.79 Put	Bond Future	724.2500	0.7243	658.6000	0.6586	9.065	0.0000	0.0000
2024/07/11	R248	07/11/2024	12.80 Call	Bond Future	6743.5300	6.7435	7014.0400	7.0140	4.011	0.0000	0.0000
2024/07/11	R248	07/11/2024	12.80 Put	Bond Future	715.1800	0.7152	650.2000	0.6502	9.086	0.0000	0.0000
2024/07/11	R248	07/11/2024	12.78 Call	Bond Future	6652.8900	6.6529	6922.0500	6.9221	4.046	0.0000	0.0000
2024/07/11	R248	07/11/2024	12.78 Put	Bond Future	733.3200	0.7333	666.9900	0.6670	9.045	0.0000	0.0000
2024/07/11	R248	06/02/2025		Bond Future	11.8617	79.5626	11.8065	79.9056	0.466	0.0000	0.0000
2024/07/11	R248	06/02/2025	12.71 Call	Bond Future	6604.2200	6.6042	6848.6700	6.8487	3.701	0.0000	0.0000
2024/07/11	R248	06/02/2025	12.71 Put	Bond Future	1657.9800	1.6580	1559.4400	1.5594	5.943	0.0000	0.0000
2024/07/11	R248	08/05/2025		Bond Future	11.9554	76.8170	11.8982	77.1675	0.479	0.0000	0.0000
2024/07/11	R248	08/05/2025	12.60 Call	Bond Future	6346.0900	6.3461	6574.9700	6.5750	3.607	0.0000	0.0000
2024/07/11	R248	08/05/2025	12.60 Put	Bond Future	2585.6800	2.5857	2463.9700	2.4640	4.707	0.0000	0.0000
2024/07/11	R248	07/08/2025		Bond Future	12.0567	78.4419	11.9973	78.8002	0.493	0.0000	0.0000
2024/07/11	R248	07/08/2025	13.21 Call	Bond Future	8831.9100	8.8319	9087.5300	9.0875	2.894	0.0000	0.0000
2024/07/11	R248	07/08/2025	13.21 Put	Bond Future	2423.9900	2.4240	2321.3100	2.3213	4.236	0.0000	0.0000
2024/07/11	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/11	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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