



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 15/07/2024 TO 15/07/2024

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
2024/07/15	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/15	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/15	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/15	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/15	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/15	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/15	2025	01/08/2024		Bond Future	181.5015	181.5015	181.4952	0.003	0.0000	0.0000
2024/07/15	2025	07/11/2024		Bond Future	185.7925	185.7925	185.7861	0.003	0.0000	0.0000
2024/07/15	2029	01/08/2024		Bond Future	131.0461	131.0461	130.9857	0.046	0.0000	0.0000
2024/07/15	2029	07/11/2024		Bond Future	132.7424	132.7424	132.6806	0.047	0.0000	0.0000
2024/07/15	2029	06/02/2025		Bond Future	135.6592	135.6592	135.5964	0.046	0.0000	0.0000
2024/07/15	2029	06/02/2025	132.40 Call	Bond Future	3259.2100	3.2592	3196.3600	1.928	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	
2024/07/15	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	2029	08/05/2025		Bond Future	137.1560	137.1560	137.0922	137.0922	0.046	0.0000	0.0000
2024/07/15	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	2029	08/05/2025	137.85 Put	Bond Future	694.0500	0.6941	757.8000	0.7578	9.185	0.0000	0.0000
2024/07/15	2029	07/08/2025		Bond Future	140.1137	140.1137	140.0490	140.0490	0.046	0.0000	0.0000
2024/07/15	2029	07/08/2025	137.41 Call	Bond Future	2703.6900	2.7037	2639.0200	2.6390	2.392	0.0000	0.0000
2024/07/15	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	2030	01/08/2024	10.21 Put	Bond Future	34.9900	0.0350	40.2800	0.0403	15.119	0.0000	0.0000
2024/07/15	2030	01/08/2024	10.21 Call	Bond Future	2946.9500	2.9470	2567.0800	2.5671	12.890	0.0000	0.0000
2024/07/15	2030	01/08/2024	10.71 Put	Bond Future	3.0300	0.0030	2.7900	0.0028	7.921	0.0000	0.0000
2024/07/15	2030	01/08/2024	10.71 Call	Bond Future	4831.2900	4.8313	4445.8900	4.4459	7.977	0.0000	0.0000
2024/07/15	2030	01/08/2024	11.31 Call	Bond Future	7062.0800	7.0621	6676.8800	6.6769	5.454	0.0000	0.0000
2024/07/15	2030	01/08/2024	11.31 Put	Bond Future	0.1200	0.0001	0.0800	0.0001	33.333	0.0000	0.0000
2024/07/15	2030	01/08/2024		Bond Future	9.4747	93.9314	9.5704	93.5463	1.009	0.0000	0.0000
2024/07/15	2030	01/08/2024	10.38 Call	Bond Future	3584.9900	3.5850	3201.0900	3.2011	10.709	0.0000	0.0000
2024/07/15	2030	01/08/2024	10.38 Put	Bond Future	15.7900	0.0158	17.0500	0.0171	7.980	0.0000	0.0000
2024/07/15	2030	01/08/2024	10.39 Call	Bond Future	3622.7400	3.6227	3238.7100	3.2387	10.601	0.0000	0.0000
2024/07/15	2030	01/08/2024	10.39 Put	Bond Future	15.0600	0.0151	16.1900	0.0162	7.503	0.0000	0.0000
2024/07/15	2030	01/08/2024	10.37 Call	Bond Future	3547.2800	3.5473	3163.5100	3.1635	10.819	0.0000	0.0000
2024/07/15	2030	01/08/2024	10.37 Put	Bond Future	16.5700	0.0166	17.9600	0.0180	8.389	0.0000	0.0000
2024/07/15	2030	07/11/2024		Bond Future	9.5130	96.1271	9.6146	95.7330	1.069	0.0000	0.0000
2024/07/15	2030	07/11/2024	10.75 Call	Bond Future	4906.1400	4.9061	4551.3500	4.5514	7.232	0.0000	0.0000
2024/07/15	2030	07/11/2024	10.75 Put	Bond Future	246.4100	0.2464	285.7300	0.2857	15.957	0.0000	0.0000
2024/07/15	2030	07/11/2024	10.76 Call	Bond Future	4938.8500	4.9389	4583.4700	4.5835	7.196	0.0000	0.0000
2024/07/15	2030	07/11/2024	10.76 Put	Bond Future	242.6400	0.2426	281.3700	0.2814	15.962	0.0000	0.0000
2024/07/15	2030	07/11/2024	10.74 Call	Bond Future	4873.4600	4.8735	4519.2500	4.5193	7.268	0.0000	0.0000
2024/07/15	2030	07/11/2024	10.74 Put	Bond Future	250.2400	0.2502	290.1400	0.2901	15.945	0.0000	0.0000
2024/07/15	2030	07/11/2024	10.21 Put	Bond Future	556.7000	0.5567	640.4500	0.6405	15.044	0.0000	0.0000
2024/07/15	2030	07/11/2024	10.21 Call	Bond Future	3218.3500	3.2184	2907.9900	2.9080	9.643	0.0000	0.0000
2024/07/15	2030	07/11/2024	10.71 Put	Bond Future	262.0800	0.2621	303.7800	0.3038	15.911	0.0000	0.0000
2024/07/15	2030	07/11/2024	10.71 Call	Bond Future	4775.6700	4.7757	4423.2600	4.4233	7.379	0.0000	0.0000
2024/07/15	2030	07/11/2024	11.91 Call	Bond Future	8802.1100	8.8021	8413.1300	8.4131	4.419	0.0000	0.0000
2024/07/15	2030	07/11/2024	11.91 Put	Bond Future	30.4900	0.0305	35.6200	0.0356	16.825	0.0000	0.0000
2024/07/15	2030	06/02/2025		Bond Future	9.5528	94.2062	9.6607	93.8037	1.130	0.0000	0.0000
2024/07/15	2030	06/02/2025	10.68 Call	Bond Future	4733.6900	4.7337	4407.2500	4.4073	6.896	0.0000	0.0000
2024/07/15	2030	06/02/2025	10.68 Put	Bond Future	633.5900	0.6336	709.6500	0.7097	12.005	0.0000	0.0000
2024/07/15	2030	08/05/2025	11.86 Call	Bond Future	8011.7600	8.0118	7642.3500	7.6424	4.611	0.0000	0.0000
2024/07/15	2030	08/05/2025	11.86 Put	Bond Future	372.6400	0.3726	413.9600	0.4140	11.088	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	
2024/07/15	2030	08/05/2025	10.31 Put	Bond Future	1281.4200	1.2814	1409.1900	1.4092	9.971	0.0000	0.0000
2024/07/15	2030	08/05/2025	10.31 Call	Bond Future	3730.8100	3.7308	3447.8500	3.4479	7.584	0.0000	0.0000
2024/07/15	2030	08/05/2025	12.28 Call	Bond Future	9214.6700	9.2147	8831.4600	8.8315	4.159	0.0000	0.0000
2024/07/15	2030	08/05/2025	12.28 Put	Bond Future	232.4000	0.2324	259.9200	0.2599	11.842	0.0000	0.0000
2024/07/15	2030	08/05/2025	10.69 Put	Bond Future	953.4100	0.9534	1052.0300	1.0520	10.344	0.0000	0.0000
2024/07/15	2030	08/05/2025	10.69 Call	Bond Future	4709.9800	4.7100	4397.8700	4.3979	6.627	0.0000	0.0000
2024/07/15	2030	08/05/2025		Bond Future	9.6156	96.2164	9.7305	95.8056	1.195	0.0000	0.0000
2024/07/15	2030	08/05/2025	9.93 Call	Bond Future	2834.3900	2.8344	2586.5800	2.5866	8.743	0.0000	0.0000
2024/07/15	2030	08/05/2025	9.93 Put	Bond Future	1715.5900	1.7156	1878.5100	1.8785	9.496	0.0000	0.0000
2024/07/15	2030	07/08/2025		Bond Future	9.6858	94.2571	9.8085	93.8379	1.267	0.0000	0.0000
2024/07/15	2030	07/08/2025	11.11 Call	Bond Future	5702.7100	5.7027	5376.1000	5.3761	5.727	0.0000	0.0000
2024/07/15	2030	07/08/2025	11.11 Put	Bond Future	976.2000	0.9762	1068.8000	1.0688	9.486	0.0000	0.0000
2024/07/15	2030	07/08/2025	12.12 Call	Bond Future	8369.6700	8.3697	7998.6600	7.9987	4.433	0.0000	0.0000
2024/07/15	2030	07/08/2025	12.12 Put	Bond Future	468.3300	0.4683	516.5300	0.5165	10.292	0.0000	0.0000
2024/07/15	2030	07/08/2025	10.48 Put	Bond Future	1459.3700	1.4594	1592.0300	1.5920	9.090	0.0000	0.0000
2024/07/15	2030	07/08/2025	10.48 Call	Bond Future	4132.1700	4.1322	3845.6200	3.8456	6.935	0.0000	0.0000
2024/07/15	2032	01/08/2024	12.54 Call	Bond Future	10539.0700	10.5391	10100.8200	10.1008	4.158	0.0000	0.0000
2024/07/15	2032	01/08/2024	12.54 Put	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000	0.0000
2024/07/15	2032	01/08/2024	11.66 Call	Bond Future	6778.9300	6.7789	6339.7700	6.3398	6.478	0.0000	0.0000
2024/07/15	2032	01/08/2024	11.66 Put	Bond Future	4.7200	0.0047	3.7900	0.0038	19.703	0.0000	0.0000
2024/07/15	2032	01/08/2024	11.50 Put	Bond Future	8.8100	0.0088	7.6300	0.0076	13.394	0.0000	0.0000
2024/07/15	2032	01/08/2024	11.50 Call	Bond Future	6073.7400	6.0737	5634.3300	5.6343	7.235	0.0000	0.0000
2024/07/15	2032	01/08/2024	10.95 Call	Bond Future	3637.5600	3.6376	3204.6400	3.2046	11.901	0.0000	0.0000
2024/07/15	2032	01/08/2024	10.95 Put	Bond Future	71.3500	0.0714	76.6600	0.0767	7.442	0.0000	0.0000
2024/07/15	2032	01/08/2024	11.11 Put	Bond Future	39.5600	0.0396	40.2600	0.0403	1.769	0.0000	0.0000
2024/07/15	2032	01/08/2024	11.11 Call	Bond Future	4342.4800	4.3425	3904.9500	3.9050	10.076	0.0000	0.0000
2024/07/15	2032	01/08/2024	11.61 Put	Bond Future	5.7300	0.0057	4.7200	0.0047	17.627	0.0000	0.0000
2024/07/15	2032	01/08/2024	11.61 Call	Bond Future	6559.1300	6.5591	6119.8900	6.1199	6.697	0.0000	0.0000
2024/07/15	2032	01/08/2024	12.31 Call	Bond Future	9577.0300	9.5770	9138.7200	9.1387	4.577	0.0000	0.0000
2024/07/15	2032	01/08/2024	12.31 Put	Bond Future	0.1900	0.0002	0.1100	0.0001	42.105	0.0000	0.0000
2024/07/15	2032	01/08/2024	11.14 Call	Bond Future	4475.4600	4.4755	4037.4700	4.0375	9.786	0.0000	0.0000
2024/07/15	2032	01/08/2024	11.14 Put	Bond Future	35.3100	0.0353	35.5500	0.0356	0.680	0.0000	0.0000
2024/07/15	2032	01/08/2024	11.15 Call	Bond Future	4519.8400	4.5198	4081.7100	4.0817	9.693	0.0000	0.0000
2024/07/15	2032	01/08/2024	11.15 Put	Bond Future	34.0100	0.0340	34.1100	0.0341	0.294	0.0000	0.0000
2024/07/15	2032	01/08/2024	11.13 Call	Bond Future	4431.1200	4.4311	3993.2700	3.9933	9.881	0.0000	0.0000
2024/07/15	2032	01/08/2024	11.13 Put	Bond Future	36.6800	0.0367	37.0600	0.0371	1.036	0.0000	0.0000
2024/07/15	2032	01/08/2024		Bond Future	10.1996	92.6788	10.2898	92.2406	0.884	0.0000	0.0000
2024/07/15	2032	07/11/2024	11.48 Call	Bond Future	5893.8900	5.8939	5494.6500	5.4947	6.774	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	
2024/07/15	2032	07/11/2024	11.48 Put	Bond Future	376.3200	0.3763	425.5100	0.4255	13.071	0.0000	0.0000
2024/07/15	2032	07/11/2024	11.49 Call	Bond Future	5932.2700	5.9323	5532.3400	5.5323	6.742	0.0000	0.0000
2024/07/15	2032	07/11/2024	11.49 Put	Bond Future	370.9500	0.3710	419.4500	0.4195	13.075	0.0000	0.0000
2024/07/15	2032	07/11/2024	11.47 Call	Bond Future	5855.4300	5.8554	5456.8700	5.4569	6.807	0.0000	0.0000
2024/07/15	2032	07/11/2024	11.47 Put	Bond Future	381.6500	0.3817	431.5200	0.4315	13.067	0.0000	0.0000
2024/07/15	2032	07/11/2024		Bond Future	10.2700	90.6780	10.3648	90.2295	0.922	0.0000	0.0000
2024/07/15	2032	07/11/2024	11.11 Put	Bond Future	631.0100	0.6310	711.5000	0.7115	12.756	0.0000	0.0000
2024/07/15	2032	07/11/2024	11.11 Call	Bond Future	4508.7400	4.5087	4140.8000	4.1408	8.161	0.0000	0.0000
2024/07/15	2032	07/11/2024	11.61 Put	Bond Future	312.6800	0.3127	353.6900	0.3537	13.116	0.0000	0.0000
2024/07/15	2032	07/11/2024	11.61 Call	Bond Future	6396.8200	6.3968	5989.4000	5.9894	6.369	0.0000	0.0000
2024/07/15	2032	07/11/2024	12.95 Call	Bond Future	11670.9100	11.6709	11225.9100	11.2259	3.813	0.0000	0.0000
2024/07/15	2032	07/11/2024	12.95 Put	Bond Future	24.0100	0.0240	27.4400	0.0274	14.286	0.0000	0.0000
2024/07/15	2032	07/11/2024	13.36 Call	Bond Future	13261.2900	13.2613	12814.1300	12.8141	3.372	0.0000	0.0000
2024/07/15	2032	07/11/2024	13.36 Put	Bond Future	8.7700	0.0088	10.0400	0.0100	14.481	0.0000	0.0000
2024/07/15	2032	07/11/2024	11.64 Put	Bond Future	299.4400	0.2994	338.7400	0.3387	13.124	0.0000	0.0000
2024/07/15	2032	07/11/2024	11.64 Call	Bond Future	6513.6300	6.5136	6104.5000	6.1045	6.281	0.0000	0.0000
2024/07/15	2032	06/02/2025		Bond Future	10.3408	92.6486	10.4402	92.1906	0.960	0.0000	0.0000
2024/07/15	2032	06/02/2025	11.72 Call	Bond Future	6760.3700	6.7604	6371.5100	6.3715	5.752	0.0000	0.0000
2024/07/15	2032	06/02/2025	11.72 Put	Bond Future	659.5500	0.6596	728.6700	0.7287	10.480	0.0000	0.0000
2024/07/15	2032	08/05/2025		Bond Future	10.4237	90.4594	10.5280	89.9919	1.000	0.0000	0.0000
2024/07/15	2032	08/05/2025	10.91 Call	Bond Future	4211.3000	4.2113	3908.3300	3.9083	7.194	0.0000	0.0000
2024/07/15	2032	08/05/2025	10.91 Put	Bond Future	2056.7600	2.0568	2221.2600	2.2213	7.998	0.0000	0.0000
2024/07/15	2032	07/08/2025		Bond Future	10.5119	92.3872	10.6214	91.9101	1.042	0.0000	0.0000
2024/07/15	2032	07/08/2025	12.01 Call	Bond Future	7662.6800	7.6627	7289.7200	7.2897	4.867	0.0000	0.0000
2024/07/15	2032	07/08/2025	12.01 Put	Bond Future	1406.8100	1.4068	1511.0000	1.5110	7.406	0.0000	0.0000
2024/07/15	2033	01/08/2024		Bond Future	124.3172	124.3172	124.3151	124.3151	0.002	0.0000	0.0000
2024/07/15	2033	07/11/2024		Bond Future	125.7560	125.7560	125.7539	125.7539	0.002	0.0000	0.0000
2024/07/15	2033	06/02/2025		Bond Future	128.5194	128.5194	128.5176	128.5176	0.001	0.0000	0.0000
2024/07/15	2033	06/02/2025	124.94 Call	Bond Future	3579.4000	3.5794	3577.5500	3.5776	0.052	0.0000	0.0000
2024/07/15	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	2033	08/05/2025		Bond Future	129.7616	129.7616	129.7601	129.7601	0.001	0.0000	0.0000
2024/07/15	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	2033	08/05/2025	130.62 Put	Bond Future	858.4000	0.8584	859.8700	0.8599	0.171	0.0000	0.0000
2024/07/15	2033	07/08/2025		Bond Future	132.5600	132.5600	132.5590	132.5590	0.001	0.0000	0.0000
2024/07/15	2033	07/08/2025	128.65 Call	Bond Future	3910.0300	3.9100	3908.9900	3.9090	0.027	0.0000	0.0000
2024/07/15	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	2037	01/08/2024	13.82 Call	Bond Future	12941.8400	12.9418	12401.4800	12.4015	4.175	0.0000	0.0000
2024/07/15	2037	01/08/2024	13.82 Put	Bond Future	0.0000	0.0000	0.0000	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	
2024/07/15	2037	01/08/2024	13.17 Call	Bond Future	9950.5000	9.9505	9410.1000	9.4101	5.431	0.0000	0.0000
2024/07/15	2037	01/08/2024	13.17 Put	Bond Future	0.1000	0.0001	0.0600	0.0001	40.000	0.0000	0.0000
2024/07/15	2037	01/08/2024		Bond Future	11.2647	81.8403	11.3595	81.3000	0.841	0.0000	0.0000
2024/07/15	2037	01/08/2024	12.10 Call	Bond Future	4628.4600	4.6285	4091.5900	4.0916	11.599	0.0000	0.0000
2024/07/15	2037	01/08/2024	12.10 Put	Bond Future	34.8500	0.0349	38.3400	0.0383	10.014	0.0000	0.0000
2024/07/15	2037	01/08/2024	12.11 Call	Bond Future	4679.5500	4.6796	4142.4000	4.1424	11.479	0.0000	0.0000
2024/07/15	2037	01/08/2024	12.11 Put	Bond Future	33.2200	0.0332	36.4300	0.0364	9.663	0.0000	0.0000
2024/07/15	2037	01/08/2024	12.09 Call	Bond Future	4577.4000	4.5774	4040.8500	4.0409	11.722	0.0000	0.0000
2024/07/15	2037	01/08/2024	12.09 Put	Bond Future	36.5600	0.0366	40.3700	0.0404	10.421	0.0000	0.0000
2024/07/15	2037	07/11/2024		Bond Future	11.3549	83.7534	11.4534	83.2004	0.868	0.0000	0.0000
2024/07/15	2037	07/11/2024	12.58 Call	Bond Future	6988.6400	6.9886	6498.3300	6.4983	7.016	0.0000	0.0000
2024/07/15	2037	07/11/2024	12.58 Put	Bond Future	478.5000	0.4785	541.2100	0.5412	13.106	0.0000	0.0000
2024/07/15	2037	07/11/2024	12.59 Call	Bond Future	7032.3900	7.0324	6541.2800	6.5413	6.984	0.0000	0.0000
2024/07/15	2037	07/11/2024	12.59 Put	Bond Future	472.2400	0.4722	534.1500	0.5342	13.110	0.0000	0.0000
2024/07/15	2037	07/11/2024	12.57 Call	Bond Future	6945.0400	6.9450	6455.5500	6.4556	7.048	0.0000	0.0000
2024/07/15	2037	07/11/2024	12.57 Put	Bond Future	484.9500	0.4850	548.4800	0.5485	13.100	0.0000	0.0000
2024/07/15	2037	06/02/2025		Bond Future	11.4446	81.3127	11.5470	80.7479	0.894	0.0000	0.0000
2024/07/15	2037	06/02/2025	12.76 Call	Bond Future	7820.5700	7.8206	7350.8500	7.3509	6.006	0.0000	0.0000
2024/07/15	2037	06/02/2025	12.76 Put	Bond Future	968.5400	0.9685	1063.6700	1.0637	9.822	0.0000	0.0000
2024/07/15	2037	08/05/2025		Bond Future	11.5491	83.0472	11.6555	82.4706	0.921	0.0000	0.0000
2024/07/15	2037	08/05/2025	12.25 Call	Bond Future	6040.8300	6.0408	5642.7100	5.6427	6.590	0.0000	0.0000
2024/07/15	2037	08/05/2025	12.25 Put	Bond Future	2345.4100	2.3454	2523.8800	2.5239	7.609	0.0000	0.0000
2024/07/15	2037	08/05/2025	13.35 Put	Bond Future	1111.3100	1.1113	1201.6500	1.2017	8.129	0.0000	0.0000
2024/07/15	2037	08/05/2025	13.35 Call	Bond Future	10136.4400	10.1364	9650.1900	9.6502	4.797	0.0000	0.0000
2024/07/15	2037	08/05/2025	12.55 Put	Bond Future	1911.4400	1.9114	2060.5500	2.0606	7.801	0.0000	0.0000
2024/07/15	2037	08/05/2025	12.55 Call	Bond Future	7115.3500	7.1154	6687.8700	6.6879	6.008	0.0000	0.0000
2024/07/15	2037	08/05/2025	13.30 Put	Bond Future	1149.2600	1.1493	1242.5300	1.2425	8.116	0.0000	0.0000
2024/07/15	2037	08/05/2025	13.30 Call	Bond Future	9943.8300	9.9438	9460.5100	9.4605	4.861	0.0000	0.0000
2024/07/15	2037	07/08/2025		Bond Future	11.6604	80.5558	11.7710	79.9671	0.949	0.0000	0.0000
2024/07/15	2037	07/08/2025	13.01 Call	Bond Future	8817.8100	8.8178	8369.0100	8.3690	5.090	0.0000	0.0000
2024/07/15	2037	07/08/2025	13.01 Put	Bond Future	2034.6000	2.0346	2174.4500	2.1745	6.874	0.0000	0.0000
2024/07/15	2038	01/08/2024		Bond Future	134.1821	134.1821	134.0316	134.0316	0.112	0.0000	0.0000
2024/07/15	2038	07/11/2024		Bond Future	137.3543	137.3543	137.2003	137.2003	0.112	0.0000	0.0000
2024/07/15	2038	06/02/2025		Bond Future	138.2551	138.2551	138.0980	138.0980	0.114	0.0000	0.0000
2024/07/15	2038	06/02/2025	135.23 Call	Bond Future	3025.1400	3.0251	2867.9900	2.8680	5.195	0.0000	0.0000
2024/07/15	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	2038	08/05/2025		Bond Future	141.2392	141.2392	141.0793	141.0793	0.113	0.0000	0.0000
2024/07/15	2038	08/05/2025	139.68 Call	Bond Future	1559.2000	1.5592	1399.3000	1.3993	10.255	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
2024/07/15	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/07/15	2038	07/08/2025		Bond Future	142.1231	142.1231	141.9602	141.9602	0.115	0.0000
2024/07/15	2038	07/08/2025	139.56 Call	Bond Future	2563.0900	2.5631	2400.2200	2.4002	6.354	0.0000
2024/07/15	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/07/15	2040	01/08/2024	12.28 Put	Bond Future	57.8000	0.0578	69.0900	0.0691	19.533	0.0000
2024/07/15	2040	01/08/2024	12.28 Call	Bond Future	4471.4000	4.4714	3843.0700	3.8431	14.052	0.0000
2024/07/15	2040	01/08/2024	12.88 Call	Bond Future	7689.7200	7.6897	7049.9100	7.0499	8.320	0.0000
2024/07/15	2040	01/08/2024	12.88 Put	Bond Future	2.8600	0.0029	2.6700	0.0027	6.643	0.0000
2024/07/15	2040	01/08/2024	13.48 Call	Bond Future	10748.6900	10.7487	10109.0300	10.1090	5.951	0.0000
2024/07/15	2040	01/08/2024	13.48 Put	Bond Future	0.1000	0.0001	0.0600	0.0001	40.000	0.0000
2024/07/15	2040	01/08/2024	12.95 Put	Bond Future	1.9600	0.0020	1.7600	0.0018	10.204	0.0000
2024/07/15	2040	01/08/2024	12.95 Call	Bond Future	8056.6000	8.0566	7416.7800	7.4168	7.942	0.0000
2024/07/15	2040	01/08/2024		Bond Future	11.5304	82.0656	11.6351	81.4260	0.908	0.0000
2024/07/15	2040	01/08/2024	12.33 Call	Bond Future	4740.8000	4.7408	4109.3600	4.1094	13.319	0.0000
2024/07/15	2040	01/08/2024	12.33 Put	Bond Future	45.9300	0.0459	54.1100	0.0541	17.810	0.0000
2024/07/15	2040	01/08/2024	12.34 Call	Bond Future	4794.7700	4.7948	4162.8000	4.1628	13.180	0.0000
2024/07/15	2040	01/08/2024	12.34 Put	Bond Future	43.8400	0.0438	51.4900	0.0515	17.450	0.0000
2024/07/15	2040	01/08/2024	12.32 Call	Bond Future	4686.8500	4.6869	4055.9600	4.0560	13.461	0.0000
2024/07/15	2040	01/08/2024	12.32 Put	Bond Future	48.1100	0.0481	56.8400	0.0568	18.146	0.0000
2024/07/15	2040	07/11/2024	12.85 Call	Bond Future	7458.2800	7.4583	6881.5400	6.8815	7.733	0.0000
2024/07/15	2040	07/11/2024	12.85 Put	Bond Future	525.1700	0.5252	602.9600	0.6030	14.812	0.0000
2024/07/15	2040	07/11/2024	12.86 Call	Bond Future	7504.2900	7.5043	6926.5900	6.9266	7.698	0.0000
2024/07/15	2040	07/11/2024	12.86 Put	Bond Future	518.4300	0.5184	595.2600	0.5953	14.820	0.0000
2024/07/15	2040	07/11/2024	12.84 Call	Bond Future	7412.4000	7.4124	6836.6500	6.8367	7.767	0.0000
2024/07/15	2040	07/11/2024	12.84 Put	Bond Future	532.1000	0.5321	610.8800	0.6109	14.805	0.0000
2024/07/15	2040	07/11/2024		Bond Future	11.6239	83.9839	11.7327	83.3294	0.936	0.0000
2024/07/15	2040	07/11/2024	12.10 Put	Bond Future	1360.9900	1.3610	1548.8100	1.5488	13.800	0.0000
2024/07/15	2040	07/11/2024	12.10 Call	Bond Future	4166.6500	4.1667	3699.9400	3.6999	11.201	0.0000
2024/07/15	2040	07/11/2024	12.60 Call	Bond Future	6319.7300	6.3197	5771.0100	5.7710	8.683	0.0000
2024/07/15	2040	07/11/2024	12.60 Put	Bond Future	724.4500	0.7245	830.2600	0.8303	14.606	0.0000
2024/07/15	2040	07/11/2024	13.15 Call	Bond Future	8846.1600	8.8462	8244.7000	8.2447	6.799	0.0000
2024/07/15	2040	07/11/2024	13.15 Put	Bond Future	355.5500	0.3556	408.6200	0.4086	14.926	0.0000
2024/07/15	2040	06/02/2025		Bond Future	11.7165	81.2976	11.8294	80.6290	0.963	0.0000
2024/07/15	2040	06/02/2025	12.95 Call	Bond Future	8009.2300	8.0092	7464.3200	7.4643	6.804	0.0000
2024/07/15	2040	06/02/2025	12.95 Put	Bond Future	1136.9800	1.1370	1260.6900	1.2607	10.881	0.0000
2024/07/15	2040	08/05/2025	12.75 Put	Bond Future	2100.3700	2.1004	2285.7200	2.2857	8.825	0.0000
2024/07/15	2040	08/05/2025	12.75 Call	Bond Future	7272.6400	7.2726	6775.4400	6.7754	6.837	0.0000
2024/07/15	2040	08/05/2025	13.50 Put	Bond Future	1260.0900	1.2601	1376.4500	1.3765	9.234	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	
2024/07/15	2040	08/05/2025	13.50 Call	Bond Future	10251.8700	10.2519	9685.6800	9.6857	5.523	0.0000	0.0000
2024/07/15	2040	08/05/2025	13.43 Put	Bond Future	1320.7500	1.3208	1442.3500	1.4424	9.207	0.0000	0.0000
2024/07/15	2040	08/05/2025	13.43 Call	Bond Future	9968.8900	9.9689	9407.9400	9.4079	5.627	0.0000	0.0000
2024/07/15	2040	08/05/2025		Bond Future	11.8227	83.0315	11.9398	82.3490	0.991	0.0000	0.0000
2024/07/15	2040	08/05/2025	12.63 Call	Bond Future	6813.1600	6.8132	6329.8600	6.3299	7.094	0.0000	0.0000
2024/07/15	2040	08/05/2025	12.63 Put	Bond Future	2281.1700	2.2812	2480.4200	2.4804	8.735	0.0000	0.0000
2024/07/15	2040	07/08/2025		Bond Future	11.9353	80.2889	12.0570	79.5920	1.019	0.0000	0.0000
2024/07/15	2040	07/08/2025	13.29 Call	Bond Future	9483.3500	9.4834	8953.7100	8.9537	5.585	0.0000	0.0000
2024/07/15	2040	07/08/2025	13.29 Put	Bond Future	2216.7300	2.2167	2384.0000	2.3840	7.546	0.0000	0.0000
2024/07/15	2044	01/08/2024	13.00 Call	Bond Future	7797.2900	7.7973	7208.8200	7.2088	7.547	0.0000	0.0000
2024/07/15	2044	01/08/2024	13.00 Put	Bond Future	2.5000	0.0025	2.1600	0.0022	13.600	0.0000	0.0000
2024/07/15	2044	01/08/2024	13.25 Call	Bond Future	9086.7300	9.0867	8498.4400	8.4984	6.474	0.0000	0.0000
2024/07/15	2044	01/08/2024	13.25 Put	Bond Future	0.6300	0.0006	0.4700	0.0005	25.397	0.0000	0.0000
2024/07/15	2044	01/08/2024	12.29 Call	Bond Future	3981.9900	3.9820	3408.5400	3.4085	14.401	0.0000	0.0000
2024/07/15	2044	01/08/2024	12.29 Put	Bond Future	85.6300	0.0856	100.3100	0.1003	17.144	0.0000	0.0000
2024/07/15	2044	01/08/2024	12.30 Call	Bond Future	4035.6500	4.0357	3461.3100	3.4613	14.232	0.0000	0.0000
2024/07/15	2044	01/08/2024	12.30 Put	Bond Future	81.8800	0.0819	95.6700	0.0957	16.842	0.0000	0.0000
2024/07/15	2044	01/08/2024	12.28 Call	Bond Future	3928.4200	3.9284	3355.9200	3.3559	14.573	0.0000	0.0000
2024/07/15	2044	01/08/2024	12.28 Put	Bond Future	89.5300	0.0895	105.1600	0.1052	17.458	0.0000	0.0000
2024/07/15	2044	01/08/2024		Bond Future	11.6398	78.0508	11.7345	77.4627	0.813	0.0000	0.0000
2024/07/15	2044	07/11/2024		Bond Future	11.7306	79.8753	11.8288	79.2735	0.837	0.0000	0.0000
2024/07/15	2044	07/11/2024	12.91 Call	Bond Future	7341.1800	7.3412	6813.9400	6.8139	7.182	0.0000	0.0000
2024/07/15	2044	07/11/2024	12.91 Put	Bond Future	592.9600	0.5930	667.5600	0.6676	12.581	0.0000	0.0000
2024/07/15	2044	07/11/2024	12.92 Call	Bond Future	7386.7900	7.3868	6858.6400	6.8586	7.150	0.0000	0.0000
2024/07/15	2044	07/11/2024	12.92 Put	Bond Future	585.5700	0.5856	659.2600	0.6593	12.584	0.0000	0.0000
2024/07/15	2044	07/11/2024	12.90 Call	Bond Future	7295.5900	7.2956	6769.2800	6.7693	7.214	0.0000	0.0000
2024/07/15	2044	07/11/2024	12.90 Put	Bond Future	600.4400	0.6004	675.9700	0.6760	12.579	0.0000	0.0000
2024/07/15	2044	07/11/2024	12.50 Call	Bond Future	5504.4900	5.5045	5024.3500	5.0244	8.723	0.0000	0.0000
2024/07/15	2044	07/11/2024	12.50 Put	Bond Future	987.9700	0.9880	1109.6700	1.1097	12.318	0.0000	0.0000
2024/07/15	2044	06/02/2025	13.75 Call	Bond Future	11082.1300	11.0821	10531.4400	10.5314	4.969	0.0000	0.0000
2024/07/15	2044	06/02/2025	13.75 Put	Bond Future	669.4300	0.6694	733.5000	0.7335	9.571	0.0000	0.0000
2024/07/15	2044	06/02/2025	12.50 Put	Bond Future	1908.7600	1.9088	2081.1800	2.0812	9.033	0.0000	0.0000
2024/07/15	2044	06/02/2025	12.50 Call	Bond Future	5867.7900	5.8678	5425.4500	5.4255	7.538	0.0000	0.0000
2024/07/15	2044	06/02/2025	12.00 Put	Bond Future	2911.0900	2.9111	3158.2600	3.1583	8.491	0.0000	0.0000
2024/07/15	2044	06/02/2025	12.00 Call	Bond Future	3991.7200	3.9917	3624.1300	3.6241	9.209	0.0000	0.0000
2024/07/15	2044	06/02/2025		Bond Future	11.8202	77.2250	11.9220	76.6103	0.861	0.0000	0.0000
2024/07/15	2044	06/02/2025	13.02 Call	Bond Future	7994.3400	7.9943	7494.8600	7.4949	6.248	0.0000	0.0000
2024/07/15	2044	06/02/2025	13.02 Put	Bond Future	1228.4300	1.2284	1343.7100	1.3437	9.384	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	
2024/07/15	2044	08/05/2025		Bond Future	11.9222	78.8720	12.0276	78.2444	0.884	0.0000	0.0000
2024/07/15	2044	08/05/2025	12.72 Call	Bond Future	6926.7800	6.9268	6480.6100	6.4806	6.441	0.0000	0.0000
2024/07/15	2044	08/05/2025	12.72 Put	Bond Future	2379.6000	2.3796	2561.0000	2.5610	7.623	0.0000	0.0000
2024/07/15	2044	07/08/2025		Bond Future	12.0299	76.1659	12.1393	75.5252	0.909	0.0000	0.0000
2024/07/15	2044	07/08/2025	13.34 Call	Bond Future	9486.3900	9.4864	9000.6000	9.0006	5.121	0.0000	0.0000
2024/07/15	2044	07/08/2025	13.34 Put	Bond Future	2358.4400	2.3584	2513.4100	2.5134	6.571	0.0000	0.0000
2024/07/15	2046	01/08/2024		Bond Future	116.9396	116.9396	116.9380	116.9380	0.001	0.0000	0.0000
2024/07/15	2046	07/11/2024		Bond Future	117.5014	117.5014	117.4998	117.4998	0.001	0.0000	0.0000
2024/07/15	2046	06/02/2025		Bond Future	120.0832	120.0832	120.0818	120.0818	0.001	0.0000	0.0000
2024/07/15	2046	06/02/2025	114.01 Call	Bond Future	6073.2200	6.0732	6071.7900	6.0718	0.024	0.0000	0.0000
2024/07/15	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	2046	08/05/2025		Bond Future	120.4248	120.4248	120.4240	120.4240	0.001	0.0000	0.0000
2024/07/15	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	2046	08/05/2025	121.97 Put	Bond Future	1545.1700	1.5452	1546.0500	1.5461	0.057	0.0000	0.0000
2024/07/15	2046	07/08/2025		Bond Future	123.0208	123.0208	123.0202	123.0202	0.001	0.0000	0.0000
2024/07/15	2046	07/08/2025	118.69 Call	Bond Future	4330.8200	4.3308	4330.1900	4.3302	0.015	0.0000	0.0000
2024/07/15	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	2050	01/08/2024		Bond Future	115.9380	115.9380	116.1320	116.1320	0.167	0.0000	0.0000
2024/07/15	2050	07/11/2024		Bond Future	118.6788	118.6788	118.8775	118.8775	0.167	0.0000	0.0000
2024/07/15	2050	06/02/2025		Bond Future	118.9270	118.9270	119.1302	119.1302	0.171	0.0000	0.0000
2024/07/15	2050	06/02/2025	115.60 Call	Bond Future	3326.9900	3.3270	3530.2000	3.5302	6.108	0.0000	0.0000
2024/07/15	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	2050	08/05/2025		Bond Future	121.4939	121.4939	121.7021	121.7021	0.171	0.0000	0.0000
2024/07/15	2050	08/05/2025	121.16 Call	Bond Future	333.8900	0.3339	542.0700	0.5421	62.350	0.0000	0.0000
2024/07/15	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	2050	07/08/2025		Bond Future	121.7030	121.7030	121.9159	121.9159	0.175	0.0000	0.0000
2024/07/15	2050	07/08/2025	119.89 Call	Bond Future	1813.0400	1.8130	2025.9300	2.0259	11.742	0.0000	0.0000
2024/07/15	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	AL37	01/08/2024		Index Future	1006.5630	1006.5630	1002.5240	1002.5240	0.401	0.0000	0.0000
2024/07/15	AL37	07/11/2024		Index Future	1030.0920	1030.0920	1025.9590	1025.9590	0.401	0.0000	0.0000
2024/07/15	AL37	06/02/2025		Index Future	1052.4860	1052.4860	1048.2700	1048.2700	0.401	0.0000	0.0000
2024/07/15	AL37	08/05/2025		Index Future	1074.9790	1074.9790	1070.6830	1070.6830	0.400	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	
2024/07/15	AL37	07/08/2025		Index Future	1097.9400	1097.9400	1093.5630	1093.5630	0.399	0.0000	0.0000
2024/07/15	AL7T	01/08/2024		Index Future	1193.8340	1193.8340	1187.4060	1187.4060	0.538	0.0000	0.0000
2024/07/15	AL7T	07/11/2024		Index Future	1221.7400	1221.7400	1215.1640	1215.1640	0.538	0.0000	0.0000
2024/07/15	AL7T	06/02/2025		Index Future	1248.3010	1248.3010	1241.5890	1241.5890	0.538	0.0000	0.0000
2024/07/15	AL7T	08/05/2025		Index Future	1274.9780	1274.9780	1268.1360	1268.1360	0.537	0.0000	0.0000
2024/07/15	AL7T	07/08/2025		Index Future	1302.2120	1302.2120	1295.2340	1295.2340	0.536	0.0000	0.0000
2024/07/15	ALBI	01/08/2024		Index Future	1030.3860	1030.3860	1024.9490	1024.9490	0.528	0.0000	0.0000
2024/07/15	ALBI	07/11/2024		Index Future	1054.4720	1054.4720	1048.9090	1048.9090	0.528	0.0000	0.0000
2024/07/15	ALBI	06/02/2025		Index Future	1077.3960	1077.3960	1071.7190	1071.7190	0.527	0.0000	0.0000
2024/07/15	ALBI	08/05/2025		Index Future	1100.4210	1100.4210	1094.6330	1094.6330	0.526	0.0000	0.0000
2024/07/15	ALBI	07/08/2025		Index Future	1123.9260	1123.9260	1118.0250	1118.0250	0.525	0.0000	0.0000
2024/07/15	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/07/15	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	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	
2024/07/15	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/15	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/15	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/07/15	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/15	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/15	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/15	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/15	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/15	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/15	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/15	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/15	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/15	ES33	01/08/2024		Bond Future	11.5739	80.3491	11.6635	79.9313	0.774	0.0000	0.0000
2024/07/15	ES33	07/11/2024		Bond Future	11.6942	78.4462	11.7880	78.0186	0.802	0.0000	0.0000
2024/07/15	ES33	06/02/2025		Bond Future	11.8165	80.1695	11.9145	79.7327	0.829	0.0000	0.0000
2024/07/15	ES33	06/02/2025	13.34 Call	Bond Future	6437.9500	6.4380	6001.1400	6.0011	6.785	0.0000	0.0000
2024/07/15	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	ES33	08/05/2025		Bond Future	11.9477	78.0957	12.0501	77.6498	0.857	0.0000	0.0000
2024/07/15	ES33	08/05/2025	12.73 Call	Bond Future	3323.6800	3.3237	2877.7700	2.8778	13.416	0.0000	0.0000
2024/07/15	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	ES33	07/08/2025		Bond Future	12.0857	79.7769	12.1928	79.3217	0.886	0.0000	0.0000
2024/07/15	ES33	07/08/2025	13.56 Call	Bond Future	5972.3300	5.9723	5517.0600	5.5171	7.623	0.0000	0.0000
2024/07/15	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	ES42	01/08/2024		Bond Future	12.0825	76.4201	12.2275	75.5987	1.200	0.0000	0.0000
2024/07/15	ES42	07/11/2024		Bond Future	12.1935	73.9583	12.3443	73.1176	1.237	0.0000	0.0000
2024/07/15	ES42	06/02/2025		Bond Future	12.3005	75.5826	12.4569	74.7236	1.272	0.0000	0.0000
2024/07/15	ES42	06/02/2025	13.71 Call	Bond Future	7189.1500	7.1892	6330.0900	6.3301	11.949	0.0000	0.0000
2024/07/15	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	ES42	08/05/2025		Bond Future	12.4189	72.9445	12.5814	72.0672	1.309	0.0000	0.0000
2024/07/15	ES42	08/05/2025	13.25 Call	Bond Future	4313.6200	4.3136	3436.3400	3.4363	20.337	0.0000	0.0000
2024/07/15	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	ES42	07/08/2025		Bond Future	12.5392	74.5130	12.7079	73.6171	1.346	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	
2024/07/15	ES42	07/08/2025	13.79 Call	Bond Future	6240.8600	6.2409	5344.8900	5.3449	14.357	0.0000	0.0000
2024/07/15	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	GOVI	01/08/2024		GOVI	1014.9460	1014.9460	1009.6320	1009.6320	0.524	0.0000	0.0000
2024/07/15	GOVI	01/08/2024	943.38 Call	GOVI	715660.0000	71.5660	662520.0000	66.2520	7.425	0.0000	0.0000
2024/07/15	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	GOVI	01/08/2024	943.39 Call	GOVI	715560.0000	71.5560	662420.0000	66.2420	7.426	0.0000	0.0000
2024/07/15	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	GOVI	01/08/2024	943.37 Call	GOVI	715760.0000	71.5760	662620.0000	66.2620	7.424	0.0000	0.0000
2024/07/15	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	GOVI	07/11/2024		GOVI	1038.6710	1038.6710	1033.2340	1033.2340	0.523	0.0000	0.0000
2024/07/15	GOVI	07/11/2024	948.79 Call	GOVI	898810.0000	89.8810	844440.0000	84.4440	6.049	0.0000	0.0000
2024/07/15	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	GOVI	07/11/2024	948.80 Call	GOVI	898710.0000	89.8710	844340.0000	84.4340	6.050	0.0000	0.0000
2024/07/15	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	GOVI	07/11/2024	948.78 Call	GOVI	898910.0000	89.8910	844540.0000	84.4540	6.048	0.0000	0.0000
2024/07/15	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	GOVI	06/02/2025		GOVI	1061.2510	1061.2510	1055.7020	1055.7020	0.523	0.0000	0.0000
2024/07/15	GOVI	06/02/2025	972.00 Call	GOVI	892510.0000	89.2510	837020.0000	83.7020	6.217	0.0000	0.0000
2024/07/15	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	GOVI	08/05/2025		GOVI	1083.9310	1083.9310	1078.2750	1078.2750	0.522	0.0000	0.0000
2024/07/15	GOVI	08/05/2025	1,022.00 Call	GOVI	619310.0000	61.9310	562750.0000	56.2750	9.133	0.0000	0.0000
2024/07/15	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	GOVI	07/08/2025		GOVI	1107.0840	1107.0840	1101.3170	1101.3170	0.521	0.0000	0.0000
2024/07/15	GOVI	07/08/2025	1,011.00 Call	GOVI	960840.0000	96.0840	903170.0000	90.3170	6.002	0.0000	0.0000
2024/07/15	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/07/15	IGOV	01/08/2024		Index Future	356.4140	356.4140	356.4190	356.4190	0.001	0.0000	0.0000
2024/07/15	IGOV	07/11/2024		Index Future	364.8400	364.8400	364.8460	364.8460	0.002	0.0000	0.0000
2024/07/15	IGOV	06/02/2025		Index Future	372.8570	372.8570	372.8660	372.8660	0.002	0.0000	0.0000
2024/07/15	IGOV	08/05/2025		Index Future	380.9100	380.9100	380.9220	380.9220	0.003	0.0000	0.0000
2024/07/15	IGOV	07/08/2025		Index Future	389.1280	389.1280	389.1450	389.1450	0.004	0.0000	0.0000
2024/07/15	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/07/15	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/07/15	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/07/15	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	
2024/07/15	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/07/15	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/07/15	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/07/15	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/07/15	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/07/15	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/07/15	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/07/15	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/07/15	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/07/15	JBAF	17/07/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/07/15	JBAF	21/08/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/07/15	JBAF	18/09/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/07/15	JBAF	16/10/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/07/15	JBAF	20/11/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/07/15	JBAF	18/12/2024		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/07/15	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/07/15	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/07/15	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/07/15	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/07/15	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/07/15	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/07/15	R035	01/08/2024	11.65 Call	Bond Future	4407.2600	4.4073	3849.0000	3.8490	12.667	0.0000	0.0000
2024/07/15	R035	01/08/2024	11.65 Put	Bond Future	39.0400	0.0390	45.0000	0.0450	15.266	0.0000	0.0000
2024/07/15	R035	01/08/2024	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	R035	01/08/2024	13.23 Call	Bond Future	12165.5700	12.1656	11601.3500	11.6014	4.638	0.0000	0.0000
2024/07/15	R035	01/08/2024	12.50 Call	Bond Future	8696.1800	8.6962	8131.8600	8.1319	6.489	0.0000	0.0000
2024/07/15	R035	01/08/2024	12.50 Put	Bond Future	0.3700	0.0004	0.2700	0.0003	27.027	0.0000	0.0000
2024/07/15	R035	01/08/2024	12.45 Call	Bond Future	8450.5300	8.4505	7886.1900	7.8862	6.678	0.0000	0.0000
2024/07/15	R035	01/08/2024	12.45 Put	Bond Future	0.5000	0.0005	0.3800	0.0004	24.000	0.0000	0.0000
2024/07/15	R035	01/08/2024	13.20 Call	Bond Future	12027.2400	12.0272	11463.0200	11.4630	4.691	0.0000	0.0000
2024/07/15	R035	01/08/2024	13.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	R035	01/08/2024	13.08 Call	Bond Future	11470.3700	11.4704	10906.1400	10.9061	4.919	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
2024/07/15	R035	01/08/2024	13.08 Put	Bond Future	0.0100	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/15	R035	01/08/2024	13.05 Call	Bond Future	11330.2500	11.3303	10766.0200	4.980	0.0000	0.0000
2024/07/15	R035	01/08/2024	13.05 Put	Bond Future	0.0100	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/15	R035	01/08/2024	12.20 Put	Bond Future	2.1300	0.0021	1.9100	10.329	0.0000	0.0000
2024/07/15	R035	01/08/2024	12.20 Call	Bond Future	7207.0900	7.2071	6642.6500	7.832	0.0000	0.0000
2024/07/15	R035	01/08/2024	11.80 Call	Bond Future	5174.0400	5.1740	4611.5200	10.872	0.0000	0.0000
2024/07/15	R035	01/08/2024	11.80 Put	Bond Future	18.5700	0.0186	20.2700	9.155	0.0000	0.0000
2024/07/15	R035	01/08/2024	11.81 Call	Bond Future	5225.2300	5.2252	4662.5400	10.769	0.0000	0.0000
2024/07/15	R035	01/08/2024	11.81 Put	Bond Future	17.6400	0.0176	19.1700	8.673	0.0000	0.0000
2024/07/15	R035	01/08/2024	11.79 Call	Bond Future	5122.8500	5.1229	4560.5000	10.977	0.0000	0.0000
2024/07/15	R035	01/08/2024	11.79 Put	Bond Future	19.5400	0.0195	21.4100	9.570	0.0000	0.0000
2024/07/15	R035	01/08/2024		Bond Future	10.8519	91.5703	10.9519	91.0061	0.921	0.0000
2024/07/15	R035	07/11/2024		Bond Future	10.9386	89.1961	11.0430	88.6187	0.954	0.0000
2024/07/15	R035	07/11/2024	12.18 Call	Bond Future	6987.5500	6.9876	6474.5500	7.342	0.0000	0.0000
2024/07/15	R035	07/11/2024	12.18 Put	Bond Future	445.0400	0.4450	509.4500	0.5095	14.473	0.0000
2024/07/15	R035	07/11/2024	12.19 Call	Bond Future	7031.4200	7.0314	6517.5700	6.5176	7.308	0.0000
2024/07/15	R035	07/11/2024	12.19 Put	Bond Future	438.9900	0.4390	502.5500	0.5026	14.479	0.0000
2024/07/15	R035	07/11/2024	12.17 Call	Bond Future	6943.7200	6.9437	6431.5800	6.4316	7.376	0.0000
2024/07/15	R035	07/11/2024	12.17 Put	Bond Future	451.1700	0.4512	516.4400	0.5164	14.467	0.0000
2024/07/15	R035	07/11/2024	13.23 Call	Bond Future	11651.1400	11.6511	11087.4200	11.0874	4.838	0.0000
2024/07/15	R035	07/11/2024	13.23 Put	Bond Future	92.6500	0.0927	106.3400	0.1063	14.776	0.0000
2024/07/15	R035	07/11/2024	12.20 Put	Bond Future	433.0300	0.4330	495.7500	0.4958	14.484	0.0000
2024/07/15	R035	07/11/2024	12.20 Call	Bond Future	7075.3300	7.0753	6560.6400	6.5606	7.274	0.0000
2024/07/15	R035	06/02/2025		Bond Future	11.0266	91.1347	11.1354	90.5450	0.986	0.0000
2024/07/15	R035	06/02/2025	12.41 Call	Bond Future	7985.0000	7.9850	7489.9700	7.4900	6.199	0.0000
2024/07/15	R035	06/02/2025	12.41 Put	Bond Future	871.4000	0.8714	966.1000	0.9661	10.868	0.0000
2024/07/15	R035	08/05/2025		Bond Future	11.1189	88.5643	11.2321	87.9623	1.018	0.0000
2024/07/15	R035	08/05/2025	11.78 Call	Bond Future	5743.2000	5.7432	5333.7100	5.3337	7.130	0.0000
2024/07/15	R035	08/05/2025	11.78 Put	Bond Future	2306.0300	2.3060	2498.5500	2.4986	8.349	0.0000
2024/07/15	R035	08/05/2025	13.35 Call	Bond Future	11593.6800	11.5937	11059.3700	11.0594	4.609	0.0000
2024/07/15	R035	08/05/2025	13.35 Put	Bond Future	707.1700	0.7072	774.8700	0.7749	9.573	0.0000
2024/07/15	R035	08/05/2025	12.70 Call	Bond Future	9128.3100	9.1283	8634.6000	8.6346	5.409	0.0000
2024/07/15	R035	08/05/2025	12.70 Put	Bond Future	1210.0000	1.2100	1318.3000	1.3183	8.950	0.0000
2024/07/15	R035	08/05/2025	11.46 Put	Bond Future	2877.8400	2.8778	3109.4500	3.1095	8.048	0.0000
2024/07/15	R035	08/05/2025	11.46 Call	Bond Future	4674.7700	4.6748	4304.3700	4.3044	7.923	0.0000
2024/07/15	R035	07/08/2025		Bond Future	11.2167	90.4522	11.3347	89.8377	1.052	0.0000
2024/07/15	R035	07/08/2025	12.65 Call	Bond Future	8901.9200	8.9019	8428.1800	8.4282	5.322	0.0000
2024/07/15	R035	07/08/2025	12.65 Put	Bond Future	1821.4700	1.8215	1962.2700	1.9623	7.730	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	
2024/07/15	R053	01/08/2024		Bond Future	11.5181	104.9217	11.6230	104.0476	0.910	0.0000	0.0000
2024/07/15	R053	01/08/2024	13.14 Call	Bond Future	12125.0700	12.1251	11250.7700	11.2508	7.211	0.0000	0.0000
2024/07/15	R053	01/08/2024	13.14 Put	Bond Future	1.0100	0.0010	0.8200	0.0008	18.812	0.0000	0.0000
2024/07/15	R053	01/08/2024	13.15 Call	Bond Future	12191.3800	12.1914	11317.0900	11.3171	7.171	0.0000	0.0000
2024/07/15	R053	01/08/2024	13.15 Put	Bond Future	0.9600	0.0010	0.7800	0.0008	18.750	0.0000	0.0000
2024/07/15	R053	01/08/2024	13.13 Call	Bond Future	12058.6700	12.0587	11184.3600	11.1844	7.250	0.0000	0.0000
2024/07/15	R053	01/08/2024	13.13 Put	Bond Future	1.0700	0.0011	0.8700	0.0009	18.692	0.0000	0.0000
2024/07/15	R053	07/11/2024	12.80 Call	Bond Future	9873.5700	9.8736	9093.8400	9.0938	7.897	0.0000	0.0000
2024/07/15	R053	07/11/2024	12.80 Put	Bond Future	803.9400	0.8039	918.7000	0.9187	14.275	0.0000	0.0000
2024/07/15	R053	07/11/2024	12.81 Call	Bond Future	9933.3800	9.9334	9152.3000	9.1523	7.863	0.0000	0.0000
2024/07/15	R053	07/11/2024	12.81 Put	Bond Future	794.1900	0.7942	907.6000	0.9076	14.280	0.0000	0.0000
2024/07/15	R053	07/11/2024	12.79 Call	Bond Future	9813.9200	9.8139	9035.5600	9.0356	7.931	0.0000	0.0000
2024/07/15	R053	07/11/2024	12.79 Put	Bond Future	813.9400	0.8139	930.0700	0.9301	14.268	0.0000	0.0000
2024/07/15	R053	07/11/2024		Bond Future	11.6058	101.5022	11.7148	100.6077	0.938	0.0000	0.0000
2024/07/15	R053	06/02/2025		Bond Future	11.6908	103.7079	11.8036	102.7943	0.965	0.0000	0.0000
2024/07/15	R053	06/02/2025	12.94 Call	Bond Future	10949.6400	10.9496	10207.1500	10.2072	6.781	0.0000	0.0000
2024/07/15	R053	06/02/2025	12.94 Put	Bond Future	1622.0000	1.6220	1793.1900	1.7932	10.554	0.0000	0.0000
2024/07/15	R053	08/05/2025		Bond Future	11.7831	100.0494	11.9000	99.1166	0.992	0.0000	0.0000
2024/07/15	R053	08/05/2025	12.64 Call	Bond Future	9470.2500	9.4703	8799.6400	8.7996	7.081	0.0000	0.0000
2024/07/15	R053	08/05/2025	12.64 Put	Bond Future	2988.0800	2.9881	3250.3100	3.2503	8.776	0.0000	0.0000
2024/07/15	R053	07/08/2025		Bond Future	11.8781	102.1803	11.9993	101.2279	1.021	0.0000	0.0000
2024/07/15	R053	07/08/2025	13.17 Call	Bond Future	12260.5700	12.2606	11539.6100	11.5396	5.880	0.0000	0.0000
2024/07/15	R053	07/08/2025	13.17 Put	Bond Future	2914.3200	2.9143	3145.7900	3.1458	7.943	0.0000	0.0000
2024/07/15	R186	01/08/2024		Bond Future	8.3665	105.8091	8.4539	105.6190	1.045	0.0000	0.0000
2024/07/15	R186	01/08/2024	8.69 Call	Bond Future	763.0300	0.7630	593.6700	0.5937	22.196	0.0000	0.0000
2024/07/15	R186	01/08/2024	8.69 Put	Bond Future	61.8300	0.0618	82.6200	0.0826	33.624	0.0000	0.0000
2024/07/15	R186	01/08/2024	8.70 Call	Bond Future	781.5600	0.7816	611.0700	0.6111	21.814	0.0000	0.0000
2024/07/15	R186	01/08/2024	8.70 Put	Bond Future	58.7800	0.0588	78.4400	0.0784	33.447	0.0000	0.0000
2024/07/15	R186	01/08/2024	8.68 Call	Bond Future	744.7000	0.7447	576.5300	0.5765	22.582	0.0000	0.0000
2024/07/15	R186	01/08/2024	8.68 Put	Bond Future	65.0800	0.0651	87.0600	0.0871	33.774	0.0000	0.0000
2024/07/15	R186	07/11/2024		Bond Future	8.3020	108.2824	8.4019	108.0879	1.203	0.0000	0.0000
2024/07/15	R186	07/11/2024	9.14 Call	Bond Future	1794.6200	1.7946	1631.3900	1.6314	9.096	0.0000	0.0000
2024/07/15	R186	07/11/2024	9.14 Put	Bond Future	177.0500	0.1771	208.3700	0.2084	17.690	0.0000	0.0000
2024/07/15	R186	07/11/2024	9.15 Call	Bond Future	1810.2300	1.8102	1646.4700	1.6465	9.046	0.0000	0.0000
2024/07/15	R186	07/11/2024	9.15 Put	Bond Future	173.5600	0.1736	204.3500	0.2044	17.740	0.0000	0.0000
2024/07/15	R186	07/11/2024	9.13 Call	Bond Future	1779.0700	1.7791	1616.3500	1.6164	9.146	0.0000	0.0000
2024/07/15	R186	07/11/2024	9.13 Put	Bond Future	180.6100	0.1806	212.4400	0.2124	17.624	0.0000	0.0000
2024/07/15	R186	06/02/2025		Bond Future	8.2270	105.3205	8.3415	105.1220	1.392	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	
2024/07/15	R186	06/02/2025	9.03 Call	Bond Future	1710.5100	1.7105	1560.2500	1.5603	8.785	0.0000	0.0000
2024/07/15	R186	06/02/2025	9.03 Put	Bond Future	329.0900	0.3291	377.3800	0.3774	14.674	0.0000	0.0000
2024/07/15	R186	08/05/2025		Bond Future	8.1586	107.5683	8.2924	107.3659	1.640	0.0000	0.0000
2024/07/15	R186	08/05/2025	8.47 Call	Bond Future	1080.1500	1.0802	959.7300	0.9597	11.148	0.0000	0.0000
2024/07/15	R186	08/05/2025	8.47 Put	Bond Future	609.8900	0.6099	691.9000	0.6919	13.447	0.0000	0.0000
2024/07/15	R186	07/08/2025		Bond Future	8.0634	104.5464	8.2234	104.3400	1.984	0.0000	0.0000
2024/07/15	R186	07/08/2025	9.68 Call	Bond Future	2179.1500	2.1792	2000.1300	2.0001	8.215	0.0000	0.0000
2024/07/15	R186	07/08/2025	9.68 Put	Bond Future	119.8500	0.1199	147.2400	0.1472	22.854	0.0000	0.0000
2024/07/15	R186	07/08/2025	10.25 Call	Bond Future	2822.9800	2.8230	2630.1300	2.6301	6.831	0.0000	0.0000
2024/07/15	R186	07/08/2025	10.25 Put	Bond Future	51.3300	0.0513	64.8900	0.0649	26.417	0.0000	0.0000
2024/07/15	R186	07/08/2025	9.22 Put	Bond Future	218.8400	0.2188	262.9200	0.2629	20.143	0.0000	0.0000
2024/07/15	R186	07/08/2025	9.22 Call	Bond Future	1698.0700	1.6981	1535.7400	1.5357	9.560	0.0000	0.0000
2024/07/15	R202	01/08/2024		Bond Future	261.3689	261.3689	261.3651	261.3651	0.001	0.0000	0.0000
2024/07/15	R202	07/11/2024		Bond Future	267.5480	267.5480	267.5442	267.5442	0.001	0.0000	0.0000
2024/07/15	R202	06/02/2025		Bond Future	268.2076	268.2076	268.2042	268.2042	0.001	0.0000	0.0000
2024/07/15	R202	06/02/2025	266.79 Call	Bond Future	1417.5900	1.4176	1414.2100	1.4142	0.238	0.0000	0.0000
2024/07/15	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	R202	08/05/2025		Bond Future	273.9971	273.9971	273.9947	273.9947	0.001	0.0000	0.0000
2024/07/15	R202	08/05/2025	272.31 Call	Bond Future	1687.0700	1.6871	1684.7100	1.6847	0.140	0.0000	0.0000
2024/07/15	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	R202	07/08/2025		Bond Future	274.5729	274.5729	274.5713	274.5713	0.001	0.0000	0.0000
2024/07/15	R202	07/08/2025	271.60 Call	Bond Future	2972.8600	2.9729	2971.2600	2.9713	0.054	0.0000	0.0000
2024/07/15	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	R209	01/08/2024		Bond Future	10.9665	71.5585	11.0563	71.1050	0.819	0.0000	0.0000
2024/07/15	R209	01/08/2024	11.79 Call	Bond Future	4042.0000	4.0420	3590.9300	3.5909	11.160	0.0000	0.0000
2024/07/15	R209	01/08/2024	11.79 Put	Bond Future	31.8600	0.0319	34.2400	0.0342	7.470	0.0000	0.0000
2024/07/15	R209	01/08/2024	11.80 Call	Bond Future	4087.2100	4.0872	3635.9100	3.6359	11.042	0.0000	0.0000
2024/07/15	R209	01/08/2024	11.80 Put	Bond Future	30.3400	0.0303	32.4900	0.0325	7.086	0.0000	0.0000
2024/07/15	R209	01/08/2024	11.78 Call	Bond Future	3996.8000	3.9968	3545.9800	3.5460	11.280	0.0000	0.0000
2024/07/15	R209	01/08/2024	11.78 Put	Bond Future	33.4300	0.0334	36.0600	0.0361	7.867	0.0000	0.0000
2024/07/15	R209	07/11/2024		Bond Future	11.0462	70.0742	11.1396	69.6101	0.845	0.0000	0.0000
2024/07/15	R209	07/11/2024	12.22 Call	Bond Future	5982.1700	5.9822	5572.2200	5.5722	6.853	0.0000	0.0000
2024/07/15	R209	07/11/2024	12.22 Put	Bond Future	440.0100	0.4400	494.0800	0.4941	12.288	0.0000	0.0000
2024/07/15	R209	07/11/2024	12.23 Call	Bond Future	6020.8100	6.0208	5610.1500	5.6102	6.821	0.0000	0.0000
2024/07/15	R209	07/11/2024	12.23 Put	Bond Future	434.0700	0.4341	487.4300	0.4874	12.293	0.0000	0.0000
2024/07/15	R209	07/11/2024	12.21 Call	Bond Future	5943.5600	5.9436	5534.3300	5.5343	6.885	0.0000	0.0000
2024/07/15	R209	07/11/2024	12.21 Put	Bond Future	446.0300	0.4460	500.8200	0.5008	12.284	0.0000	0.0000
2024/07/15	R209	06/02/2025		Bond Future	11.1244	71.5971	11.2211	71.1231	0.869	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	
2024/07/15	R209	06/02/2025	12.44 Call	Bond Future	6922.1600	6.9222	6525.8900	6.5259	5.725	0.0000	0.0000
2024/07/15	R209	06/02/2025	12.44 Put	Bond Future	833.0400	0.8330	910.7400	0.9107	9.327	0.0000	0.0000
2024/07/15	R209	08/05/2025		Bond Future	11.2112	69.9686	11.3115	69.4848	0.894	0.0000	0.0000
2024/07/15	R209	08/05/2025	11.89 Call	Bond Future	5249.4200	5.2494	4914.9100	4.9149	6.372	0.0000	0.0000
2024/07/15	R209	08/05/2025	11.89 Put	Bond Future	2060.6300	2.0606	2209.9100	2.2099	7.244	0.0000	0.0000
2024/07/15	R209	07/08/2025		Bond Future	11.3014	71.4599	11.4054	70.9660	0.920	0.0000	0.0000
2024/07/15	R209	07/08/2025	12.68 Call	Bond Future	7885.7700	7.8858	7504.8100	7.5048	4.831	0.0000	0.0000
2024/07/15	R209	07/08/2025	12.68 Put	Bond Future	1704.1700	1.7042	1817.1300	1.8171	6.628	0.0000	0.0000
2024/07/15	R210	01/08/2024		Bond Future	238.1172	238.1172	238.1113	238.1113	0.002	0.0000	0.0000
2024/07/15	R210	07/11/2024		Bond Future	240.4074	240.4074	240.4014	240.4014	0.002	0.0000	0.0000
2024/07/15	R210	06/02/2025		Bond Future	245.6899	245.6899	245.6843	245.6843	0.002	0.0000	0.0000
2024/07/15	R210	06/02/2025	239.61 Call	Bond Future	6079.9000	6.0799	6074.2800	6.0743	0.092	0.0000	0.0000
2024/07/15	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	R210	08/05/2025		Bond Future	247.5824	247.5824	247.5776	247.5776	0.002	0.0000	0.0000
2024/07/15	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	R210	08/05/2025	248.03 Put	Bond Future	447.6000	0.4476	452.4200	0.4524	1.077	0.0000	0.0000
2024/07/15	R210	07/08/2025		Bond Future	252.9206	252.9206	252.9165	252.9165	0.002	0.0000	0.0000
2024/07/15	R210	07/08/2025	248.44 Call	Bond Future	4480.5900	4.4806	4476.4600	4.4765	0.092	0.0000	0.0000
2024/07/15	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	R213	01/08/2024		Bond Future	9.8914	89.2907	9.9818	88.9006	0.913	0.0000	0.0000
2024/07/15	R213	01/08/2024	10.87 Call	Bond Future	4137.6400	4.1376	3747.3300	3.7473	9.433	0.0000	0.0000
2024/07/15	R213	01/08/2024	10.87 Put	Bond Future	25.7700	0.0258	25.6200	0.0256	0.582	0.0000	0.0000
2024/07/15	R213	01/08/2024	10.88 Call	Bond Future	4177.3900	4.1774	3786.9900	3.7870	9.346	0.0000	0.0000
2024/07/15	R213	01/08/2024	10.88 Put	Bond Future	24.7800	0.0248	24.5400	0.0245	0.969	0.0000	0.0000
2024/07/15	R213	01/08/2024	10.86 Call	Bond Future	4097.8800	4.0979	3707.6600	3.7077	9.522	0.0000	0.0000
2024/07/15	R213	01/08/2024	10.86 Put	Bond Future	26.7800	0.0268	26.7200	0.0267	0.224	0.0000	0.0000
2024/07/15	R213	07/11/2024	11.22 Call	Bond Future	5392.7500	5.3928	5031.2000	5.0312	6.704	0.0000	0.0000
2024/07/15	R213	07/11/2024	11.22 Put	Bond Future	263.9900	0.2640	301.6800	0.3017	14.277	0.0000	0.0000
2024/07/15	R213	07/11/2024	11.23 Call	Bond Future	5427.7400	5.4277	5065.6400	5.0656	6.671	0.0000	0.0000
2024/07/15	R213	07/11/2024	11.23 Put	Bond Future	260.0500	0.2601	297.1900	0.2972	14.282	0.0000	0.0000
2024/07/15	R213	07/11/2024	11.21 Call	Bond Future	5357.8800	5.3579	4996.9000	4.9969	6.737	0.0000	0.0000
2024/07/15	R213	07/11/2024	11.21 Put	Bond Future	268.0800	0.2681	306.3400	0.3063	14.272	0.0000	0.0000
2024/07/15	R213	07/11/2024		Bond Future	9.9523	87.8170	10.0476	87.4178	0.958	0.0000	0.0000
2024/07/15	R213	06/02/2025		Bond Future	10.0164	89.7258	10.1168	89.3181	1.002	0.0000	0.0000
2024/07/15	R213	06/02/2025	11.35 Call	Bond Future	5799.8600	5.7999	5454.9200	5.4549	5.947	0.0000	0.0000
2024/07/15	R213	06/02/2025	11.35 Put	Bond Future	570.6600	0.5707	633.4800	0.6335	11.008	0.0000	0.0000
2024/07/15	R213	08/05/2025		Bond Future	10.0868	88.0798	10.1925	87.6637	1.048	0.0000	0.0000
2024/07/15	R213	08/05/2025	10.52 Call	Bond Future	3526.8200	3.5268	3262.5000	3.2625	7.495	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	
2024/07/15	R213	08/05/2025	10.52 Put	Bond Future	1836.8100	1.8368	1988.6200	1.9886	8.265	0.0000	0.0000
2024/07/15	R213	07/08/2025		Bond Future	10.1629	89.9582	10.2745	89.5334	1.098	0.0000	0.0000
2024/07/15	R213	07/08/2025	11.66 Call	Bond Future	6667.3000	6.6673	6334.7000	6.3347	4.989	0.0000	0.0000
2024/07/15	R213	07/08/2025	11.66 Put	Bond Future	1176.2200	1.1762	1268.3500	1.2684	7.833	0.0000	0.0000
2024/07/15	R214	01/08/2024	12.17 Call	Bond Future	3778.8600	3.7789	3240.2300	3.2402	14.254	0.0000	0.0000
2024/07/15	R214	01/08/2024	12.17 Put	Bond Future	44.8500	0.0449	54.3600	0.0544	21.204	0.0000	0.0000
2024/07/15	R214	01/08/2024	12.18 Call	Bond Future	3824.7200	3.8247	3285.5100	3.2855	14.098	0.0000	0.0000
2024/07/15	R214	01/08/2024	12.18 Put	Bond Future	42.7700	0.0428	51.7000	0.0517	20.879	0.0000	0.0000
2024/07/15	R214	01/08/2024	12.16 Call	Bond Future	3733.0100	3.7330	3195.0000	3.1950	14.412	0.0000	0.0000
2024/07/15	R214	01/08/2024	12.16 Put	Bond Future	47.0000	0.0470	57.1300	0.0571	21.553	0.0000	0.0000
2024/07/15	R214	01/08/2024		Bond Future	11.4269	66.5238	11.5318	65.9757	0.918	0.0000	0.0000
2024/07/15	R214	07/11/2024		Bond Future	11.5127	64.7723	11.6214	64.2113	0.944	0.0000	0.0000
2024/07/15	R214	07/11/2024	12.61 Call	Bond Future	5866.7100	5.8667	5383.4900	5.3835	8.237	0.0000	0.0000
2024/07/15	R214	07/11/2024	12.61 Put	Bond Future	531.0900	0.5311	608.8400	0.6088	14.640	0.0000	0.0000
2024/07/15	R214	07/11/2024	12.62 Call	Bond Future	5905.3600	5.9054	5421.1900	5.4212	8.199	0.0000	0.0000
2024/07/15	R214	07/11/2024	12.62 Put	Bond Future	524.3100	0.5243	601.1100	0.6011	14.648	0.0000	0.0000
2024/07/15	R214	07/11/2024	12.60 Call	Bond Future	5828.1900	5.8282	5345.9500	5.3460	8.274	0.0000	0.0000
2024/07/15	R214	07/11/2024	12.60 Put	Bond Future	538.0400	0.5380	616.7700	0.6168	14.633	0.0000	0.0000
2024/07/15	R214	06/02/2025		Bond Future	11.5981	66.1801	11.7105	65.6071	0.969	0.0000	0.0000
2024/07/15	R214	06/02/2025	12.71 Call	Bond Future	6421.5900	6.4216	5964.9500	5.9650	7.111	0.0000	0.0000
2024/07/15	R214	06/02/2025	12.71 Put	Bond Future	1082.1000	1.0821	1198.4500	1.1985	10.752	0.0000	0.0000
2024/07/15	R214	06/02/2025	13.63 Call	Bond Future	9724.3800	9.7244	9205.2300	9.2052	5.339	0.0000	0.0000
2024/07/15	R214	06/02/2025	13.63 Put	Bond Future	473.5700	0.4736	527.4100	0.5274	11.369	0.0000	0.0000
2024/07/15	R214	06/02/2025	12.25 Put	Bond Future	1613.4700	1.6135	1779.7600	1.7798	10.306	0.0000	0.0000
2024/07/15	R214	06/02/2025	12.25 Call	Bond Future	4830.5800	4.8306	4423.8800	4.4239	8.419	0.0000	0.0000
2024/07/15	R214	06/02/2025	11.75 Put	Bond Future	2479.3300	2.4793	2717.5200	2.7175	9.607	0.0000	0.0000
2024/07/15	R214	06/02/2025	11.75 Call	Bond Future	3251.8900	3.2519	2917.0900	2.9171	10.296	0.0000	0.0000
2024/07/15	R214	08/05/2025		Bond Future	11.6858	64.2854	11.8019	63.7004	0.994	0.0000	0.0000
2024/07/15	R214	08/05/2025	12.40 Call	Bond Future	5541.7700	5.5418	5135.2600	5.1353	7.335	0.0000	0.0000
2024/07/15	R214	08/05/2025	12.40 Put	Bond Future	2070.6500	2.0707	2249.1500	2.2492	8.620	0.0000	0.0000
2024/07/15	R214	07/08/2025		Bond Future	11.7773	65.6558	11.8975	65.0585	1.020	0.0000	0.0000
2024/07/15	R214	07/08/2025	12.97 Call	Bond Future	7623.2100	7.6232	7179.5600	7.1796	5.820	0.0000	0.0000
2024/07/15	R214	07/08/2025	12.97 Put	Bond Future	2054.4700	2.0545	2208.1200	2.2081	7.479	0.0000	0.0000
2024/07/15	R248	01/08/2024		Bond Future	11.5476	81.2618	11.6424	80.6516	0.821	0.0000	0.0000
2024/07/15	R248	01/08/2024	12.31 Call	Bond Future	4737.7000	4.7377	4135.0100	4.1350	12.721	0.0000	0.0000
2024/07/15	R248	01/08/2024	12.31 Put	Bond Future	56.4800	0.0565	63.9700	0.0640	13.261	0.0000	0.0000
2024/07/15	R248	01/08/2024	12.32 Call	Bond Future	4793.3000	4.7933	4190.0700	4.1901	12.585	0.0000	0.0000
2024/07/15	R248	01/08/2024	12.32 Put	Bond Future	53.9800	0.0540	60.9300	0.0609	12.875	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	
2024/07/15	R248	01/08/2024	12.30 Call	Bond Future	4682.1400	4.6821	4080.0000	4.0800	12.860	0.0000	0.0000
2024/07/15	R248	01/08/2024	12.30 Put	Bond Future	59.1000	0.0591	67.1400	0.0671	13.604	0.0000	0.0000
2024/07/15	R248	07/11/2024		Bond Future	11.6362	78.7101	11.7345	78.0857	0.845	0.0000	0.0000
2024/07/15	R248	07/11/2024	12.79 Call	Bond Future	7455.0100	7.4550	6911.2800	6.9113	7.293	0.0000	0.0000
2024/07/15	R248	07/11/2024	12.79 Put	Bond Future	647.8700	0.6479	728.5500	0.7286	12.453	0.0000	0.0000
2024/07/15	R248	07/11/2024	12.80 Call	Bond Future	7501.3400	7.5013	6956.6300	6.9566	7.262	0.0000	0.0000
2024/07/15	R248	07/11/2024	12.80 Put	Bond Future	639.8500	0.6399	719.5500	0.7196	12.456	0.0000	0.0000
2024/07/15	R248	07/11/2024	12.78 Call	Bond Future	7408.6000	7.4086	6865.8500	6.8659	7.326	0.0000	0.0000
2024/07/15	R248	07/11/2024	12.78 Put	Bond Future	655.8900	0.6559	737.5500	0.7376	12.450	0.0000	0.0000
2024/07/15	R248	06/02/2025		Bond Future	11.7243	80.4209	11.8262	79.7831	0.869	0.0000	0.0000
2024/07/15	R248	06/02/2025	12.71 Call	Bond Future	7278.8400	7.2788	6781.7700	6.7818	6.829	0.0000	0.0000
2024/07/15	R248	06/02/2025	12.71 Put	Bond Future	1474.3700	1.4744	1615.0800	1.6151	9.544	0.0000	0.0000
2024/07/15	R248	08/05/2025		Bond Future	11.8145	77.6851	11.9199	77.0339	0.893	0.0000	0.0000
2024/07/15	R248	08/05/2025	12.60 Call	Bond Future	7079.6400	7.0796	6617.0100	6.6170	6.535	0.0000	0.0000
2024/07/15	R248	08/05/2025	12.60 Put	Bond Future	2451.1100	2.4511	2639.6600	2.6397	7.692	0.0000	0.0000
2024/07/15	R248	07/08/2025		Bond Future	11.9086	79.3407	12.0179	78.6759	0.917	0.0000	0.0000
2024/07/15	R248	07/08/2025	13.21 Call	Bond Future	9651.3100	9.6513	9146.6600	9.1467	5.229	0.0000	0.0000
2024/07/15	R248	07/08/2025	13.21 Put	Bond Future	2344.6200	2.3446	2504.7900	2.5048	6.831	0.0000	0.0000
2024/07/15	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/15	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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