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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/07/2024 TO 16/07/2024

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
2024/07/16	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/16	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/16	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/16	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/16	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/16	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/16	2025	01/08/2024		Bond Future	181.4952	181.4952	181.4795	0.009	0.0000	0.0000
2024/07/16	2025	07/11/2024		Bond Future	185.7861	185.7861	185.7701	0.009	0.0000	0.0000
2024/07/16	2029	01/08/2024		Bond Future	130.9857	130.9857	130.9827	0.002	0.0000	0.0000
2024/07/16	2029	07/11/2024		Bond Future	132.6806	132.6806	132.6776	0.002	0.0000	0.0000
2024/07/16	2029	06/02/2025		Bond Future	135.5964	135.5964	135.5936	0.002	0.0000	0.0000
2024/07/16	2029	06/02/2025	132.40 Call	Bond Future	3196.3600	3.1964	3193.6200	0.086	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
2024/07/16	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/07/16	2029	08/05/2025		Bond Future	137.0922	137.0922	137.0906	137.0906	0.001	0.0000
2024/07/16	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/07/16	2029	08/05/2025	137.85 Put	Bond Future	757.8000	0.7578	759.3600	0.7594	0.206	0.0000
2024/07/16	2029	07/08/2025		Bond Future	140.0490	140.0490	140.0479	140.0479	0.001	0.0000
2024/07/16	2029	07/08/2025	137.41 Call	Bond Future	2639.0200	2.6390	2637.8700	2.6379	0.044	0.0000
2024/07/16	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/07/16	2030	01/08/2024	10.21 Put	Bond Future	40.2800	0.0403	30.7600	0.0308	23.635	0.0000
2024/07/16	2030	01/08/2024	10.21 Call	Bond Future	2567.0800	2.5671	2641.2100	2.6412	2.888	0.0000
2024/07/16	2030	01/08/2024	10.71 Put	Bond Future	2.7900	0.0028	1.7900	0.0018	35.842	0.0000
2024/07/16	2030	01/08/2024	10.71 Call	Bond Future	4445.8900	4.4459	4528.5400	4.5285	1.859	0.0000
2024/07/16	2030	01/08/2024	11.31 Call	Bond Future	6676.8800	6.6769	6760.4900	6.7605	1.252	0.0000
2024/07/16	2030	01/08/2024	11.31 Put	Bond Future	0.0800	0.0001	0.0400	0.0000	50.000	0.0000
2024/07/16	2030	01/08/2024		Bond Future	9.5704	93.5463	9.5495	93.6299	0.217	0.0000
2024/07/16	2030	01/08/2024	10.38 Call	Bond Future	3201.0900	3.2011	3280.0100	3.2800	2.465	0.0000
2024/07/16	2030	01/08/2024	10.38 Put	Bond Future	17.0500	0.0171	12.3200	0.0123	27.742	0.0000
2024/07/16	2030	01/08/2024	10.39 Call	Bond Future	3238.7100	3.2387	3317.8400	3.3178	2.443	0.0000
2024/07/16	2030	01/08/2024	10.39 Put	Bond Future	16.1900	0.0162	11.6700	0.0117	27.918	0.0000
2024/07/16	2030	01/08/2024	10.37 Call	Bond Future	3163.5100	3.1635	3242.2200	3.2422	2.488	0.0000
2024/07/16	2030	01/08/2024	10.37 Put	Bond Future	17.9600	0.0180	13.0200	0.0130	27.506	0.0000
2024/07/16	2030	07/11/2024		Bond Future	9.6146	95.7330	9.5925	95.8187	0.230	0.0000
2024/07/16	2030	07/11/2024	10.75 Call	Bond Future	4551.3500	4.5514	4621.7400	4.6217	1.547	0.0000
2024/07/16	2030	07/11/2024	10.75 Put	Bond Future	285.7300	0.2857	270.4600	0.2705	5.344	0.0000
2024/07/16	2030	07/11/2024	10.76 Call	Bond Future	4583.4700	4.5835	4654.0500	4.6541	1.540	0.0000
2024/07/16	2030	07/11/2024	10.76 Put	Bond Future	281.3700	0.2814	266.2900	0.2663	5.359	0.0000
2024/07/16	2030	07/11/2024	10.74 Call	Bond Future	4519.2500	4.5193	4589.4700	4.5895	1.554	0.0000
2024/07/16	2030	07/11/2024	10.74 Put	Bond Future	290.1400	0.2901	274.7000	0.2747	5.322	0.0000
2024/07/16	2030	07/11/2024	10.21 Put	Bond Future	640.4500	0.6405	612.3700	0.6124	4.384	0.0000
2024/07/16	2030	07/11/2024	10.21 Call	Bond Future	2907.9900	2.9080	2965.5700	2.9656	1.980	0.0000
2024/07/16	2030	07/11/2024	10.71 Put	Bond Future	303.7800	0.3038	287.7700	0.2878	5.270	0.0000
2024/07/16	2030	07/11/2024	10.71 Call	Bond Future	4423.2600	4.4233	4492.9100	4.4929	1.575	0.0000
2024/07/16	2030	07/11/2024	11.91 Call	Bond Future	8413.1300	8.4131	8496.0400	8.4960	0.985	0.0000
2024/07/16	2030	07/11/2024	11.91 Put	Bond Future	35.6200	0.0356	32.8700	0.0329	7.720	0.0000
2024/07/16	2030	06/02/2025		Bond Future	9.6607	93.8037	9.6371	93.8914	0.244	0.0000
2024/07/16	2030	06/02/2025	10.68 Call	Bond Future	4407.2500	4.4073	4471.4600	4.4715	1.457	0.0000
2024/07/16	2030	06/02/2025	10.68 Put	Bond Future	709.6500	0.7097	686.1300	0.6861	3.314	0.0000
2024/07/16	2030	08/05/2025	11.86 Call	Bond Future	7642.3500	7.6424	7719.2000	7.7192	1.006	0.0000
2024/07/16	2030	08/05/2025	11.86 Put	Bond Future	413.9600	0.4140	400.8600	0.4009	3.165	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	
2024/07/16	2030	08/05/2025	10.31 Put	Bond Future	1409.1900	1.4092	1374.4000	1.3744	2.469	0.0000	0.0000
2024/07/16	2030	08/05/2025	10.31 Call	Bond Future	3447.8500	3.4479	3503.0100	3.5030	1.600	0.0000	0.0000
2024/07/16	2030	08/05/2025	12.28 Call	Bond Future	8831.4600	8.8315	8912.3400	8.9123	0.916	0.0000	0.0000
2024/07/16	2030	08/05/2025	12.28 Put	Bond Future	259.9200	0.2599	250.8500	0.2509	3.490	0.0000	0.0000
2024/07/16	2030	08/05/2025	10.69 Put	Bond Future	1052.0300	1.0520	1024.1600	1.0242	2.649	0.0000	0.0000
2024/07/16	2030	08/05/2025	10.69 Call	Bond Future	4397.8700	4.3979	4459.9500	4.4600	1.412	0.0000	0.0000
2024/07/16	2030	08/05/2025		Bond Future	9.7305	95.8056	9.7053	95.8956	0.259	0.0000	0.0000
2024/07/16	2030	08/05/2025	9.93 Call	Bond Future	2586.5800	2.5866	2633.7400	2.6337	1.823	0.0000	0.0000
2024/07/16	2030	08/05/2025	9.93 Put	Bond Future	1878.5100	1.8785	1835.7200	1.8357	2.278	0.0000	0.0000
2024/07/16	2030	07/08/2025		Bond Future	9.8085	93.8379	9.7814	93.9301	0.276	0.0000	0.0000
2024/07/16	2030	07/08/2025	11.11 Call	Bond Future	5376.1000	5.3761	5442.6600	5.4427	1.238	0.0000	0.0000
2024/07/16	2030	07/08/2025	11.11 Put	Bond Future	1068.8000	1.0688	1043.1500	1.0432	2.400	0.0000	0.0000
2024/07/16	2030	07/08/2025	12.12 Call	Bond Future	7998.6600	7.9987	8076.5400	8.0765	0.974	0.0000	0.0000
2024/07/16	2030	07/08/2025	12.12 Put	Bond Future	516.5300	0.5165	502.2000	0.5022	2.774	0.0000	0.0000
2024/07/16	2030	07/08/2025	10.48 Put	Bond Future	1592.0300	1.5920	1556.9100	1.5569	2.206	0.0000	0.0000
2024/07/16	2030	07/08/2025	10.48 Call	Bond Future	3845.6200	3.8456	3902.7100	3.9027	1.485	0.0000	0.0000
2024/07/16	2032	01/08/2024	12.54 Call	Bond Future	10100.8200	10.1008	10251.5200	10.2515	1.492	0.0000	0.0000
2024/07/16	2032	01/08/2024	12.54 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2024/07/16	2032	01/08/2024	11.66 Call	Bond Future	6339.7700	6.3398	6489.0300	6.4890	2.354	0.0000	0.0000
2024/07/16	2032	01/08/2024	11.66 Put	Bond Future	3.7900	0.0038	2.3400	0.0023	38.259	0.0000	0.0000
2024/07/16	2032	01/08/2024	11.50 Put	Bond Future	7.6300	0.0076	4.9300	0.0049	35.387	0.0000	0.0000
2024/07/16	2032	01/08/2024	11.50 Call	Bond Future	5634.3300	5.6343	5782.3400	5.7823	2.627	0.0000	0.0000
2024/07/16	2032	01/08/2024	10.95 Call	Bond Future	3204.6400	3.2046	3336.3000	3.3363	4.108	0.0000	0.0000
2024/07/16	2032	01/08/2024	10.95 Put	Bond Future	76.6600	0.0767	57.6100	0.0576	24.850	0.0000	0.0000
2024/07/16	2032	01/08/2024	11.11 Put	Bond Future	40.2600	0.0403	28.9900	0.0290	27.993	0.0000	0.0000
2024/07/16	2032	01/08/2024	11.11 Call	Bond Future	3904.9500	3.9050	4044.3900	4.0444	3.571	0.0000	0.0000
2024/07/16	2032	01/08/2024	11.61 Put	Bond Future	4.7200	0.0047	2.9500	0.0030	37.500	0.0000	0.0000
2024/07/16	2032	01/08/2024	11.61 Call	Bond Future	6119.8900	6.1199	6268.8300	6.2688	2.434	0.0000	0.0000
2024/07/16	2032	01/08/2024	12.31 Call	Bond Future	9138.7200	9.1387	9289.3700	9.2894	1.648	0.0000	0.0000
2024/07/16	2032	01/08/2024	12.31 Put	Bond Future	0.1100	0.0001	0.0500	0.0001	54.545	0.0000	0.0000
2024/07/16	2032	01/08/2024	11.14 Call	Bond Future	4037.4700	4.0375	4178.0200	4.1780	3.481	0.0000	0.0000
2024/07/16	2032	01/08/2024	11.14 Put	Bond Future	35.5500	0.0356	25.3900	0.0254	28.579	0.0000	0.0000
2024/07/16	2032	01/08/2024	11.15 Call	Bond Future	4081.7100	4.0817	4222.6000	4.2226	3.452	0.0000	0.0000
2024/07/16	2032	01/08/2024	11.15 Put	Bond Future	34.1100	0.0341	24.2900	0.0243	28.789	0.0000	0.0000
2024/07/16	2032	01/08/2024	11.13 Call	Bond Future	3993.2700	3.9933	4133.4600	4.1335	3.511	0.0000	0.0000
2024/07/16	2032	01/08/2024	11.13 Put	Bond Future	37.0600	0.0371	26.5400	0.0265	28.386	0.0000	0.0000
2024/07/16	2032	01/08/2024		Bond Future	10.2898	92.2406	10.2587	92.3913	0.302	0.0000	0.0000
2024/07/16	2032	07/11/2024	11.48 Call	Bond Future	5494.6500	5.4947	5620.7200	5.6207	2.294	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/07/16	2032	07/11/2024	11.48 Put	Bond Future	425.5100	0.4255	397.3200	0.3973	6.625	0.0000	0.0000
2024/07/16	2032	07/11/2024	11.49 Call	Bond Future	5532.3400	5.5323	5658.7400	5.6587	2.285	0.0000	0.0000
2024/07/16	2032	07/11/2024	11.49 Put	Bond Future	419.4500	0.4195	391.5900	0.3916	6.642	0.0000	0.0000
2024/07/16	2032	07/11/2024	11.47 Call	Bond Future	5456.8700	5.4569	5582.6300	5.5826	2.305	0.0000	0.0000
2024/07/16	2032	07/11/2024	11.47 Put	Bond Future	431.5200	0.4315	403.0200	0.4030	6.605	0.0000	0.0000
2024/07/16	2032	07/11/2024		Bond Future	10.3648	90.2295	10.3321	90.3838	0.315	0.0000	0.0000
2024/07/16	2032	07/11/2024	11.11 Put	Bond Future	711.5000	0.7115	669.3800	0.6694	5.920	0.0000	0.0000
2024/07/16	2032	07/11/2024	11.11 Call	Bond Future	4140.8000	4.1408	4252.9400	4.2529	2.708	0.0000	0.0000
2024/07/16	2032	07/11/2024	11.61 Put	Bond Future	353.6900	0.3537	329.4100	0.3294	6.865	0.0000	0.0000
2024/07/16	2032	07/11/2024	11.61 Call	Bond Future	5989.4000	5.9894	6119.3800	6.1194	2.170	0.0000	0.0000
2024/07/16	2032	07/11/2024	12.95 Call	Bond Future	11225.9100	11.2259	11377.3100	11.3773	1.349	0.0000	0.0000
2024/07/16	2032	07/11/2024	12.95 Put	Bond Future	27.4400	0.0274	24.5800	0.0246	10.423	0.0000	0.0000
2024/07/16	2032	07/11/2024	13.36 Call	Bond Future	12814.1300	12.8141	12967.2000	12.9672	1.195	0.0000	0.0000
2024/07/16	2032	07/11/2024	13.36 Put	Bond Future	10.0400	0.0100	8.8500	0.0089	11.853	0.0000	0.0000
2024/07/16	2032	07/11/2024	11.64 Put	Bond Future	338.7400	0.3387	315.3000	0.3153	6.920	0.0000	0.0000
2024/07/16	2032	07/11/2024	11.64 Call	Bond Future	6104.5000	6.1045	6235.3200	6.2353	2.143	0.0000	0.0000
2024/07/16	2032	06/02/2025		Bond Future	10.4402	92.1906	10.4059	92.3484	0.328	0.0000	0.0000
2024/07/16	2032	06/02/2025	11.72 Call	Bond Future	6371.5100	6.3715	6495.8200	6.4958	1.951	0.0000	0.0000
2024/07/16	2032	06/02/2025	11.72 Put	Bond Future	728.6700	0.7287	695.2000	0.6952	4.593	0.0000	0.0000
2024/07/16	2032	08/05/2025		Bond Future	10.5280	89.9919	10.4919	90.1534	0.343	0.0000	0.0000
2024/07/16	2032	08/05/2025	10.91 Call	Bond Future	3908.3300	3.9083	4001.8900	4.0019	2.394	0.0000	0.0000
2024/07/16	2032	08/05/2025	10.91 Put	Bond Future	2221.2600	2.2213	2153.2800	2.1533	3.060	0.0000	0.0000
2024/07/16	2032	07/08/2025		Bond Future	10.6214	91.9101	10.5834	92.0754	0.358	0.0000	0.0000
2024/07/16	2032	07/08/2025	12.01 Call	Bond Future	7289.7200	7.2897	7410.2200	7.4102	1.653	0.0000	0.0000
2024/07/16	2032	07/08/2025	12.01 Put	Bond Future	1511.0000	1.5110	1466.2200	1.4662	2.964	0.0000	0.0000
2024/07/16	2033	01/08/2024		Bond Future	124.3151	124.3151	124.4078	124.4078	0.075	0.0000	0.0000
2024/07/16	2033	07/11/2024		Bond Future	125.7539	125.7539	125.8489	125.8489	0.076	0.0000	0.0000
2024/07/16	2033	06/02/2025		Bond Future	128.5176	128.5176	128.6149	128.6149	0.076	0.0000	0.0000
2024/07/16	2033	06/02/2025	124.94 Call	Bond Future	3577.5500	3.5776	3674.9200	3.6749	2.722	0.0000	0.0000
2024/07/16	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	2033	08/05/2025		Bond Future	129.7601	129.7601	129.8607	129.8607	0.077	0.0000	0.0000
2024/07/16	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	2033	08/05/2025	130.62 Put	Bond Future	859.8700	0.8599	759.3300	0.7593	11.692	0.0000	0.0000
2024/07/16	2033	07/08/2025		Bond Future	132.5590	132.5590	132.6620	132.6620	0.078	0.0000	0.0000
2024/07/16	2033	07/08/2025	128.65 Call	Bond Future	3908.9900	3.9090	4011.9800	4.0120	2.635	0.0000	0.0000
2024/07/16	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	2037	01/08/2024	13.82 Call	Bond Future	12401.4800	12.4015	12665.5400	12.6655	2.129	0.0000	0.0000
2024/07/16	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	
2024/07/16	2037	01/08/2024	13.17 Call	Bond Future	9410.1000	9.4101	9674.1200	9.6741	2.806	0.0000	0.0000
2024/07/16	2037	01/08/2024	13.17 Put	Bond Future	0.0600	0.0001	0.0200	0.0000	66.667	0.0000	0.0000
2024/07/16	2037	01/08/2024		Bond Future	11.3595	81.3000	11.3131	81.5640	0.408	0.0000	0.0000
2024/07/16	2037	01/08/2024	12.10 Call	Bond Future	4091.5900	4.0916	4341.6700	4.3417	6.112	0.0000	0.0000
2024/07/16	2037	01/08/2024	12.10 Put	Bond Future	38.3400	0.0383	24.3600	0.0244	36.463	0.0000	0.0000
2024/07/16	2037	01/08/2024	12.11 Call	Bond Future	4142.4000	4.1424	4393.0700	4.3931	6.051	0.0000	0.0000
2024/07/16	2037	01/08/2024	12.11 Put	Bond Future	36.4300	0.0364	23.0400	0.0230	36.755	0.0000	0.0000
2024/07/16	2037	01/08/2024	12.09 Call	Bond Future	4040.8500	4.0409	4290.2900	4.2903	6.173	0.0000	0.0000
2024/07/16	2037	01/08/2024	12.09 Put	Bond Future	40.3700	0.0404	25.7500	0.0258	36.215	0.0000	0.0000
2024/07/16	2037	07/11/2024		Bond Future	11.4534	83.2004	11.4051	83.4706	0.422	0.0000	0.0000
2024/07/16	2037	07/11/2024	12.58 Call	Bond Future	6498.3300	6.4983	6721.2300	6.7212	3.430	0.0000	0.0000
2024/07/16	2037	07/11/2024	12.58 Put	Bond Future	541.2100	0.5412	493.8500	0.4939	8.751	0.0000	0.0000
2024/07/16	2037	07/11/2024	12.59 Call	Bond Future	6541.2800	6.5413	6764.6800	6.7647	3.415	0.0000	0.0000
2024/07/16	2037	07/11/2024	12.59 Put	Bond Future	534.1500	0.5342	487.2900	0.4873	8.773	0.0000	0.0000
2024/07/16	2037	07/11/2024	12.57 Call	Bond Future	6455.5500	6.4556	6677.9200	6.6779	3.445	0.0000	0.0000
2024/07/16	2037	07/11/2024	12.57 Put	Bond Future	548.4800	0.5485	500.5900	0.5006	8.731	0.0000	0.0000
2024/07/16	2037	06/02/2025		Bond Future	11.5470	80.7479	11.4968	81.0242	0.435	0.0000	0.0000
2024/07/16	2037	06/02/2025	12.76 Call	Bond Future	7350.8500	7.3509	7565.1600	7.5652	2.915	0.0000	0.0000
2024/07/16	2037	06/02/2025	12.76 Put	Bond Future	1063.6700	1.0637	1001.6300	1.0016	5.833	0.0000	0.0000
2024/07/16	2037	08/05/2025		Bond Future	11.6555	82.4706	11.6032	82.7531	0.448	0.0000	0.0000
2024/07/16	2037	08/05/2025	12.25 Call	Bond Future	5642.7100	5.6427	5821.1200	5.8211	3.162	0.0000	0.0000
2024/07/16	2037	08/05/2025	12.25 Put	Bond Future	2523.8800	2.5239	2419.8000	2.4198	4.124	0.0000	0.0000
2024/07/16	2037	08/05/2025	13.35 Put	Bond Future	1201.6500	1.2017	1144.5400	1.1445	4.753	0.0000	0.0000
2024/07/16	2037	08/05/2025	13.35 Call	Bond Future	9650.1900	9.6502	9875.5700	9.8756	2.335	0.0000	0.0000
2024/07/16	2037	08/05/2025	12.55 Put	Bond Future	2060.5500	2.0606	1971.6900	1.9717	4.312	0.0000	0.0000
2024/07/16	2037	08/05/2025	12.55 Call	Bond Future	6687.8700	6.6879	6881.5000	6.8815	2.895	0.0000	0.0000
2024/07/16	2037	08/05/2025	13.30 Put	Bond Future	1242.5300	1.2425	1183.8000	1.1838	4.727	0.0000	0.0000
2024/07/16	2037	08/05/2025	13.30 Call	Bond Future	9460.5100	9.4605	9684.2700	9.6843	2.365	0.0000	0.0000
2024/07/16	2037	07/08/2025		Bond Future	11.7710	79.9671	11.7166	80.2559	0.462	0.0000	0.0000
2024/07/16	2037	07/08/2025	13.01 Call	Bond Future	8369.0100	8.3690	8575.5200	8.5755	2.468	0.0000	0.0000
2024/07/16	2037	07/08/2025	13.01 Put	Bond Future	2174.4500	2.1745	2092.1600	2.0922	3.784	0.0000	0.0000
2024/07/16	2038	01/08/2024		Bond Future	134.0316	134.0316	134.0297	134.0297	0.001	0.0000	0.0000
2024/07/16	2038	07/11/2024		Bond Future	137.2003	137.2003	137.1985	137.1985	0.001	0.0000	0.0000
2024/07/16	2038	06/02/2025		Bond Future	138.0980	138.0980	138.0971	138.0971	0.001	0.0000	0.0000
2024/07/16	2038	06/02/2025	135.23 Call	Bond Future	2867.9900	2.8680	2867.1200	2.8671	0.030	0.0000	0.0000
2024/07/16	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	2038	08/05/2025		Bond Future	141.0793	141.0793	141.0789	141.0789	0.000	0.0000	0.0000
2024/07/16	2038	08/05/2025	139.68 Call	Bond Future	1399.3000	1.3993	1398.8600	1.3989	0.031	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	
2024/07/16	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	2038	07/08/2025		Bond Future	141.9602	141.9602	141.9628	141.9628	0.002	0.0000	0.0000
2024/07/16	2038	07/08/2025	139.56 Call	Bond Future	2400.2200	2.4002	2402.8200	2.4028	0.108	0.0000	0.0000
2024/07/16	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	2040	01/08/2024	12.28 Put	Bond Future	69.0900	0.0691	26.2100	0.0262	62.064	0.0000	0.0000
2024/07/16	2040	01/08/2024	12.28 Call	Bond Future	3843.0700	3.8431	4638.7200	4.6387	20.704	0.0000	0.0000
2024/07/16	2040	01/08/2024	12.88 Call	Bond Future	7049.9100	7.0499	7886.4200	7.8864	11.866	0.0000	0.0000
2024/07/16	2040	01/08/2024	12.88 Put	Bond Future	2.6700	0.0027	0.6500	0.0007	75.655	0.0000	0.0000
2024/07/16	2040	01/08/2024	13.48 Call	Bond Future	10109.0300	10.1090	10947.5100	10.9475	8.294	0.0000	0.0000
2024/07/16	2040	01/08/2024	13.48 Put	Bond Future	0.0600	0.0001	0.0100	0.0000	83.333	0.0000	0.0000
2024/07/16	2040	01/08/2024	12.95 Put	Bond Future	1.7600	0.0018	0.4100	0.0004	76.705	0.0000	0.0000
2024/07/16	2040	01/08/2024	12.95 Call	Bond Future	7416.7800	7.4168	8253.9600	8.2540	11.288	0.0000	0.0000
2024/07/16	2040	01/08/2024		Bond Future	11.6351	81.4260	11.4981	82.2645	1.178	0.0000	0.0000
2024/07/16	2040	01/08/2024	12.33 Call	Bond Future	4109.3600	4.1094	4913.5800	4.9136	19.570	0.0000	0.0000
2024/07/16	2040	01/08/2024	12.33 Put	Bond Future	54.1100	0.0541	19.8000	0.0198	63.408	0.0000	0.0000
2024/07/16	2040	01/08/2024	12.34 Call	Bond Future	4162.8000	4.1628	4968.5400	4.9685	19.356	0.0000	0.0000
2024/07/16	2040	01/08/2024	12.34 Put	Bond Future	51.4900	0.0515	18.7000	0.0187	63.682	0.0000	0.0000
2024/07/16	2040	01/08/2024	12.32 Call	Bond Future	4055.9600	4.0560	4858.6000	4.8586	19.789	0.0000	0.0000
2024/07/16	2040	01/08/2024	12.32 Put	Bond Future	56.8400	0.0568	20.9500	0.0210	63.142	0.0000	0.0000
2024/07/16	2040	07/11/2024	12.85 Call	Bond Future	6881.5400	6.8815	7607.9900	7.6080	10.557	0.0000	0.0000
2024/07/16	2040	07/11/2024	12.85 Put	Bond Future	602.9600	0.6030	471.2200	0.4712	21.849	0.0000	0.0000
2024/07/16	2040	07/11/2024	12.86 Call	Bond Future	6926.5900	6.9266	7654.5000	7.6545	10.509	0.0000	0.0000
2024/07/16	2040	07/11/2024	12.86 Put	Bond Future	595.2600	0.5953	464.9800	0.4650	21.886	0.0000	0.0000
2024/07/16	2040	07/11/2024	12.84 Call	Bond Future	6836.6500	6.8367	7561.6000	7.5616	10.604	0.0000	0.0000
2024/07/16	2040	07/11/2024	12.84 Put	Bond Future	610.8800	0.6109	477.6400	0.4776	21.811	0.0000	0.0000
2024/07/16	2040	07/11/2024		Bond Future	11.7327	83.3294	11.5903	84.1876	1.214	0.0000	0.0000
2024/07/16	2040	07/11/2024	12.10 Put	Bond Future	1548.8100	1.5488	1259.6200	1.2596	18.672	0.0000	0.0000
2024/07/16	2040	07/11/2024	12.10 Call	Bond Future	3699.9400	3.6999	4268.9400	4.2689	15.379	0.0000	0.0000
2024/07/16	2040	07/11/2024	12.60 Call	Bond Future	5771.0100	5.7710	6455.8600	6.4559	11.867	0.0000	0.0000
2024/07/16	2040	07/11/2024	12.60 Put	Bond Future	830.2600	0.8303	656.9200	0.6569	20.878	0.0000	0.0000
2024/07/16	2040	07/11/2024	13.15 Call	Bond Future	8244.7000	8.2447	9009.2300	9.0092	9.273	0.0000	0.0000
2024/07/16	2040	07/11/2024	13.15 Put	Bond Future	408.6200	0.4086	314.9600	0.3150	22.921	0.0000	0.0000
2024/07/16	2040	06/02/2025		Bond Future	11.8294	80.6290	11.6816	81.5061	1.249	0.0000	0.0000
2024/07/16	2040	06/02/2025	12.95 Call	Bond Future	7464.3200	7.4643	8150.6300	8.1506	9.195	0.0000	0.0000
2024/07/16	2040	06/02/2025	12.95 Put	Bond Future	1260.6900	1.2607	1069.9500	1.0700	15.130	0.0000	0.0000
2024/07/16	2040	08/05/2025	12.75 Put	Bond Future	2285.7200	2.2857	2014.9100	2.0149	11.848	0.0000	0.0000
2024/07/16	2040	08/05/2025	12.75 Call	Bond Future	6775.4400	6.7754	7400.7700	7.4008	9.229	0.0000	0.0000
2024/07/16	2040	08/05/2025	13.50 Put	Bond Future	1376.4500	1.3765	1200.4600	1.2005	12.786	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	
2024/07/16	2040	08/05/2025	13.50 Call	Bond Future	9685.6800	9.6857	10405.8300	10.4058	7.435	0.0000	0.0000
2024/07/16	2040	08/05/2025	13.43 Put	Bond Future	1442.3500	1.4424	1259.0400	1.2590	12.709	0.0000	0.0000
2024/07/16	2040	08/05/2025	13.43 Call	Bond Future	9407.9400	9.4079	10120.7700	10.1208	7.577	0.0000	0.0000
2024/07/16	2040	08/05/2025		Bond Future	11.9398	82.3490	11.7864	83.2451	1.285	0.0000	0.0000
2024/07/16	2040	08/05/2025	12.63 Call	Bond Future	6329.8600	6.3299	6936.4300	6.9364	9.583	0.0000	0.0000
2024/07/16	2040	08/05/2025	12.63 Put	Bond Future	2480.4200	2.4804	2190.8500	2.1909	11.674	0.0000	0.0000
2024/07/16	2040	07/08/2025		Bond Future	12.0570	79.5920	11.8974	80.5075	1.323	0.0000	0.0000
2024/07/16	2040	07/08/2025	13.29 Call	Bond Future	8953.7100	8.9537	9625.0800	9.6251	7.498	0.0000	0.0000
2024/07/16	2040	07/08/2025	13.29 Put	Bond Future	2384.0000	2.3840	2139.7900	2.1398	10.244	0.0000	0.0000
2024/07/16	2044	01/08/2024	13.00 Call	Bond Future	7208.8200	7.2088	8250.7500	8.2508	14.454	0.0000	0.0000
2024/07/16	2044	01/08/2024	13.00 Put	Bond Future	2.1600	0.0022	0.3900	0.0004	81.944	0.0000	0.0000
2024/07/16	2044	01/08/2024	13.25 Call	Bond Future	8498.4400	8.4984	9541.7400	9.5417	12.276	0.0000	0.0000
2024/07/16	2044	01/08/2024	13.25 Put	Bond Future	0.4700	0.0005	0.0700	0.0001	85.106	0.0000	0.0000
2024/07/16	2044	01/08/2024	12.29 Call	Bond Future	3408.5400	3.4085	4384.6000	4.3846	28.636	0.0000	0.0000
2024/07/16	2044	01/08/2024	12.29 Put	Bond Future	100.3100	0.1003	32.6700	0.0327	67.431	0.0000	0.0000
2024/07/16	2044	01/08/2024	12.30 Call	Bond Future	3461.3100	3.4613	4440.2400	4.4402	28.282	0.0000	0.0000
2024/07/16	2044	01/08/2024	12.30 Put	Bond Future	95.6700	0.0957	30.9000	0.0309	67.701	0.0000	0.0000
2024/07/16	2044	01/08/2024	12.28 Call	Bond Future	3355.9200	3.3559	4329.0000	4.3290	28.996	0.0000	0.0000
2024/07/16	2044	01/08/2024	12.28 Put	Bond Future	105.1600	0.1052	34.5400	0.0345	67.155	0.0000	0.0000
2024/07/16	2044	01/08/2024		Bond Future	11.7345	77.4627	11.5673	78.5064	1.425	0.0000	0.0000
2024/07/16	2044	07/11/2024		Bond Future	11.8288	79.2735	11.6553	80.3416	1.467	0.0000	0.0000
2024/07/16	2044	07/11/2024	12.91 Call	Bond Future	6813.9400	6.8139	7712.9600	7.7130	13.194	0.0000	0.0000
2024/07/16	2044	07/11/2024	12.91 Put	Bond Future	667.5600	0.6676	498.4800	0.4985	25.328	0.0000	0.0000
2024/07/16	2044	07/11/2024	12.92 Call	Bond Future	6858.6400	6.8586	7759.4900	7.7595	13.135	0.0000	0.0000
2024/07/16	2044	07/11/2024	12.92 Put	Bond Future	659.2600	0.6593	492.0100	0.4920	25.369	0.0000	0.0000
2024/07/16	2044	07/11/2024	12.90 Call	Bond Future	6769.2800	6.7693	7666.4400	7.6664	13.253	0.0000	0.0000
2024/07/16	2044	07/11/2024	12.90 Put	Bond Future	675.9700	0.6760	505.0300	0.5050	25.288	0.0000	0.0000
2024/07/16	2044	07/11/2024	12.50 Call	Bond Future	5024.3500	5.0244	5831.3800	5.8314	16.062	0.0000	0.0000
2024/07/16	2044	07/11/2024	12.50 Put	Bond Future	1109.6700	1.1097	848.6000	0.8486	23.527	0.0000	0.0000
2024/07/16	2044	06/02/2025	13.75 Call	Bond Future	10531.4400	10.5314	11482.8500	11.4829	9.034	0.0000	0.0000
2024/07/16	2044	06/02/2025	13.75 Put	Bond Future	733.5000	0.7335	593.3900	0.5934	19.102	0.0000	0.0000
2024/07/16	2044	06/02/2025	12.50 Put	Bond Future	2081.1800	2.0812	1736.6800	1.7367	16.553	0.0000	0.0000
2024/07/16	2044	06/02/2025	12.50 Call	Bond Future	5425.4500	5.4255	6172.4700	6.1725	13.769	0.0000	0.0000
2024/07/16	2044	06/02/2025	12.00 Put	Bond Future	3158.2600	3.1583	2679.7800	2.6798	15.150	0.0000	0.0000
2024/07/16	2044	06/02/2025	12.00 Call	Bond Future	3624.1300	3.6241	4237.1700	4.2372	16.916	0.0000	0.0000
2024/07/16	2044	06/02/2025		Bond Future	11.9220	76.6103	11.7422	77.7018	1.508	0.0000	0.0000
2024/07/16	2044	06/02/2025	13.02 Call	Bond Future	7494.8600	7.4949	8347.6300	8.3476	11.378	0.0000	0.0000
2024/07/16	2044	06/02/2025	13.02 Put	Bond Future	1343.7100	1.3437	1104.9600	1.1050	17.768	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	
2024/07/16	2044	08/05/2025		Bond Future	12.0276	78.2444	11.8412	79.3596	1.550	0.0000	0.0000
2024/07/16	2044	08/05/2025	12.72 Call	Bond Future	6480.6100	6.4806	7241.0200	7.2410	11.734	0.0000	0.0000
2024/07/16	2044	08/05/2025	12.72 Put	Bond Future	2561.0000	2.5610	2206.2900	2.2063	13.850	0.0000	0.0000
2024/07/16	2044	07/08/2025		Bond Future	12.1393	75.5252	11.9458	76.6644	1.594	0.0000	0.0000
2024/07/16	2044	07/08/2025	13.34 Call	Bond Future	9000.6000	9.0006	9835.3600	9.8354	9.274	0.0000	0.0000
2024/07/16	2044	07/08/2025	13.34 Put	Bond Future	2513.4100	2.5134	2208.9600	2.2090	12.113	0.0000	0.0000
2024/07/16	2046	01/08/2024		Bond Future	116.9380	116.9380	116.9363	116.9363	0.001	0.0000	0.0000
2024/07/16	2046	07/11/2024		Bond Future	117.4998	117.4998	117.4983	117.4983	0.001	0.0000	0.0000
2024/07/16	2046	06/02/2025		Bond Future	120.0818	120.0818	120.0805	120.0805	0.001	0.0000	0.0000
2024/07/16	2046	06/02/2025	114.01 Call	Bond Future	6071.7900	6.0718	6070.4700	6.0705	0.022	0.0000	0.0000
2024/07/16	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	2046	08/05/2025		Bond Future	120.4240	120.4240	120.4242	120.4242	0.000	0.0000	0.0000
2024/07/16	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	2046	08/05/2025	121.97 Put	Bond Future	1546.0500	1.5461	1545.7900	1.5458	0.017	0.0000	0.0000
2024/07/16	2046	07/08/2025		Bond Future	123.0202	123.0202	123.0208	123.0208	0.001	0.0000	0.0000
2024/07/16	2046	07/08/2025	118.69 Call	Bond Future	4330.1900	4.3302	4330.8300	4.3308	0.015	0.0000	0.0000
2024/07/16	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	2050	01/08/2024		Bond Future	116.1320	116.1320	116.1303	116.1303	0.002	0.0000	0.0000
2024/07/16	2050	07/11/2024		Bond Future	118.8775	118.8775	118.8758	118.8758	0.001	0.0000	0.0000
2024/07/16	2050	06/02/2025		Bond Future	119.1302	119.1302	119.1293	119.1293	0.001	0.0000	0.0000
2024/07/16	2050	06/02/2025	115.60 Call	Bond Future	3530.2000	3.5302	3529.2600	3.5293	0.027	0.0000	0.0000
2024/07/16	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	2050	08/05/2025		Bond Future	121.7021	121.7021	121.7014	121.7014	0.001	0.0000	0.0000
2024/07/16	2050	08/05/2025	121.16 Call	Bond Future	542.0700	0.5421	541.4400	0.5414	0.116	0.0000	0.0000
2024/07/16	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	2050	07/08/2025		Bond Future	121.9159	121.9159	121.9184	121.9184	0.002	0.0000	0.0000
2024/07/16	2050	07/08/2025	119.89 Call	Bond Future	2025.9300	2.0259	2028.4300	2.0284	0.123	0.0000	0.0000
2024/07/16	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	AL37	01/08/2024		Index Future	1002.5240	1002.5240	1003.5180	1003.5180	0.099	0.0000	0.0000
2024/07/16	AL37	07/11/2024		Index Future	1025.9590	1025.9590	1026.9780	1026.9780	0.099	0.0000	0.0000
2024/07/16	AL37	06/02/2025		Index Future	1048.2700	1048.2700	1049.3130	1049.3130	0.099	0.0000	0.0000
2024/07/16	AL37	08/05/2025		Index Future	1070.6830	1070.6830	1071.7520	1071.7520	0.100	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	
2024/07/16	AL37	07/08/2025		Index Future	1093.5630	1093.5630	1094.6570	1094.6570	0.100	0.0000	0.0000
2024/07/16	AL7T	01/08/2024		Index Future	1187.4060	1187.4060	1189.8600	1189.8600	0.207	0.0000	0.0000
2024/07/16	AL7T	07/11/2024		Index Future	1215.1640	1215.1640	1217.6750	1217.6750	0.207	0.0000	0.0000
2024/07/16	AL7T	06/02/2025		Index Future	1241.5890	1241.5890	1244.1570	1244.1570	0.207	0.0000	0.0000
2024/07/16	AL7T	08/05/2025		Index Future	1268.1360	1268.1360	1270.7630	1270.7630	0.207	0.0000	0.0000
2024/07/16	AL7T	07/08/2025		Index Future	1295.2340	1295.2340	1297.9220	1297.9220	0.208	0.0000	0.0000
2024/07/16	ALBI	01/08/2024		Index Future	1024.9490	1024.9490	1030.1000	1030.1000	0.503	0.0000	0.0000
2024/07/16	ALBI	07/11/2024		Index Future	1048.9090	1048.9090	1054.1800	1054.1800	0.503	0.0000	0.0000
2024/07/16	ALBI	06/02/2025		Index Future	1071.7190	1071.7190	1077.1070	1077.1070	0.503	0.0000	0.0000
2024/07/16	ALBI	08/05/2025		Index Future	1094.6330	1094.6330	1100.1410	1100.1410	0.503	0.0000	0.0000
2024/07/16	ALBI	07/08/2025		Index Future	1118.0250	1118.0250	1123.6530	1123.6530	0.503	0.0000	0.0000
2024/07/16	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/07/16	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	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	
2024/07/16	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/16	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/16	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/07/16	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/16	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/16	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/16	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/16	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/16	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/16	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/16	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/16	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/16	ES33	01/08/2024		Bond Future	11.6635	79.9313	11.6219	80.1248	0.356	0.0000	0.0000
2024/07/16	ES33	07/11/2024		Bond Future	11.7880	78.0186	11.7444	78.2167	0.369	0.0000	0.0000
2024/07/16	ES33	06/02/2025		Bond Future	11.9145	79.7327	11.8690	79.9354	0.382	0.0000	0.0000
2024/07/16	ES33	06/02/2025	13.34 Call	Bond Future	6001.1400	6.0011	6203.8100	6.2038	3.377	0.0000	0.0000
2024/07/16	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	ES33	08/05/2025		Bond Future	12.0501	77.6498	12.0024	77.8570	0.396	0.0000	0.0000
2024/07/16	ES33	08/05/2025	12.73 Call	Bond Future	2877.7700	2.8778	3085.0500	3.0851	7.203	0.0000	0.0000
2024/07/16	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	ES33	07/08/2025		Bond Future	12.1928	79.3217	12.1428	79.5337	0.410	0.0000	0.0000
2024/07/16	ES33	07/08/2025	13.56 Call	Bond Future	5517.0600	5.5171	5729.1100	5.7291	3.844	0.0000	0.0000
2024/07/16	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	ES42	01/08/2024		Bond Future	12.2275	75.5987	12.0299	76.7219	1.616	0.0000	0.0000
2024/07/16	ES42	07/11/2024		Bond Future	12.3443	73.1176	12.1387	74.2673	1.666	0.0000	0.0000
2024/07/16	ES42	06/02/2025		Bond Future	12.4569	74.7236	12.2436	75.8987	1.712	0.0000	0.0000
2024/07/16	ES42	06/02/2025	13.71 Call	Bond Future	6330.0900	6.3301	7505.2400	7.5052	18.565	0.0000	0.0000
2024/07/16	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	ES42	08/05/2025		Bond Future	12.5814	72.0672	12.3597	73.2681	1.762	0.0000	0.0000
2024/07/16	ES42	08/05/2025	13.25 Call	Bond Future	3436.3400	3.4363	4637.1600	4.6372	34.945	0.0000	0.0000
2024/07/16	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	ES42	07/08/2025		Bond Future	12.7079	73.6171	12.4777	74.8440	1.812	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	
2024/07/16	ES42	07/08/2025	13.79 Call	Bond Future	5344.8900	5.3449	6571.8600	6.5719	22.956	0.0000	0.0000
2024/07/16	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	GOVI	01/08/2024		GOVI	1009.6320	1009.6320	1014.4490	1014.4490	0.477	0.0000	0.0000
2024/07/16	GOVI	01/08/2024	943.38 Call	GOVI	662520.0000	66.2520	710690.0000	71.0690	7.271	0.0000	0.0000
2024/07/16	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	GOVI	01/08/2024	943.39 Call	GOVI	662420.0000	66.2420	710590.0000	71.0590	7.272	0.0000	0.0000
2024/07/16	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	GOVI	01/08/2024	943.37 Call	GOVI	662620.0000	66.2620	710790.0000	71.0790	7.270	0.0000	0.0000
2024/07/16	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	GOVI	07/11/2024		GOVI	1033.2340	1033.2340	1038.1640	1038.1640	0.477	0.0000	0.0000
2024/07/16	GOVI	07/11/2024	948.79 Call	GOVI	844440.0000	84.4440	893740.0000	89.3740	5.838	0.0000	0.0000
2024/07/16	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	GOVI	07/11/2024	948.80 Call	GOVI	844340.0000	84.4340	893640.0000	89.3640	5.839	0.0000	0.0000
2024/07/16	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	GOVI	07/11/2024	948.78 Call	GOVI	844540.0000	84.4540	893840.0000	89.3840	5.837	0.0000	0.0000
2024/07/16	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	GOVI	06/02/2025		GOVI	1055.7020	1055.7020	1060.7420	1060.7420	0.477	0.0000	0.0000
2024/07/16	GOVI	06/02/2025	972.00 Call	GOVI	837020.0000	83.7020	887420.0000	88.7420	6.021	0.0000	0.0000
2024/07/16	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	GOVI	08/05/2025		GOVI	1078.2750	1078.2750	1083.4260	1083.4260	0.478	0.0000	0.0000
2024/07/16	GOVI	08/05/2025	1,022.00 Call	GOVI	562750.0000	56.2750	614260.0000	61.4260	9.153	0.0000	0.0000
2024/07/16	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	GOVI	07/08/2025		GOVI	1101.3170	1101.3170	1106.5810	1106.5810	0.478	0.0000	0.0000
2024/07/16	GOVI	07/08/2025	1,011.00 Call	GOVI	903170.0000	90.3170	955810.0000	95.5810	5.828	0.0000	0.0000
2024/07/16	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/07/16	IGOV	01/08/2024		Index Future	356.4190	356.4190	356.4370	356.4370	0.005	0.0000	0.0000
2024/07/16	IGOV	07/11/2024		Index Future	364.8460	364.8460	364.8650	364.8650	0.005	0.0000	0.0000
2024/07/16	IGOV	06/02/2025		Index Future	372.8660	372.8660	372.8860	372.8860	0.005	0.0000	0.0000
2024/07/16	IGOV	08/05/2025		Index Future	380.9220	380.9220	380.9440	380.9440	0.006	0.0000	0.0000
2024/07/16	IGOV	07/08/2025		Index Future	389.1450	389.1450	389.1680	389.1680	0.006	0.0000	0.0000
2024/07/16	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/07/16	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/07/16	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/07/16	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/07/16	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/07/16	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/07/16	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/07/16	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/07/16	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/07/16	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/07/16	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/07/16	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/07/16	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/07/16	JBAF	17/07/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/07/16	JBAF	21/08/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/07/16	JBAF	18/09/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/07/16	JBAF	16/10/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/07/16	JBAF	20/11/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/07/16	JBAF	18/12/2024		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/07/16	JBAF	15/01/2025		Jibar Tradeable Future	8.0000	8.0000	8.0000	92.0000	0.000	0.0000	0.0000
2024/07/16	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/07/16	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/07/16	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/07/16	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/07/16	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/07/16	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/07/16	R035	01/08/2024	11.65 Call	Bond Future	3849.0000	3.8490	4038.3800	4.0384	4.920	0.0000	0.0000
2024/07/16	R035	01/08/2024	11.65 Put	Bond Future	45.0000	0.0450	30.8400	0.0308	31.467	0.0000	0.0000
2024/07/16	R035	01/08/2024	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	R035	01/08/2024	13.23 Call	Bond Future	11601.3500	11.6014	11804.8900	11.8049	1.754	0.0000	0.0000
2024/07/16	R035	01/08/2024	12.50 Call	Bond Future	8131.8600	8.1319	8335.2600	8.3353	2.501	0.0000	0.0000
2024/07/16	R035	01/08/2024	12.50 Put	Bond Future	0.2700	0.0003	0.1300	0.0001	51.852	0.0000	0.0000
2024/07/16	R035	01/08/2024	12.45 Call	Bond Future	7886.1900	7.8862	8089.5300	8.0895	2.578	0.0000	0.0000
2024/07/16	R035	01/08/2024	12.45 Put	Bond Future	0.3800	0.0004	0.1800	0.0002	52.632	0.0000	0.0000
2024/07/16	R035	01/08/2024	13.20 Call	Bond Future	11463.0200	11.4630	11666.5600	11.6666	1.776	0.0000	0.0000
2024/07/16	R035	01/08/2024	13.20 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	
2024/07/16	R035	01/08/2024	13.08 Call	Bond Future	10906.1400	10.9061	11109.6800	11.1097	1.866	0.0000	0.0000
2024/07/16	R035	01/08/2024	13.08 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	R035	01/08/2024	13.05 Call	Bond Future	10766.0200	10.7660	10969.5600	10.9696	1.891	0.0000	0.0000
2024/07/16	R035	01/08/2024	13.05 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	R035	01/08/2024	12.20 Put	Bond Future	1.9100	0.0019	1.0400	0.0010	45.550	0.0000	0.0000
2024/07/16	R035	01/08/2024	12.20 Call	Bond Future	6642.6500	6.6427	6845.3200	6.8453	3.051	0.0000	0.0000
2024/07/16	R035	01/08/2024	11.80 Call	Bond Future	4611.5200	4.6115	4807.8700	4.8079	4.258	0.0000	0.0000
2024/07/16	R035	01/08/2024	11.80 Put	Bond Future	20.2700	0.0203	13.0800	0.0131	35.471	0.0000	0.0000
2024/07/16	R035	01/08/2024	11.81 Call	Bond Future	4662.5400	4.6625	4859.2400	4.8592	4.219	0.0000	0.0000
2024/07/16	R035	01/08/2024	11.81 Put	Bond Future	19.1700	0.0192	12.3300	0.0123	35.681	0.0000	0.0000
2024/07/16	R035	01/08/2024	11.79 Call	Bond Future	4560.5000	4.5605	4756.5100	4.7565	4.298	0.0000	0.0000
2024/07/16	R035	01/08/2024	11.79 Put	Bond Future	21.4100	0.0214	13.8800	0.0139	35.170	0.0000	0.0000
2024/07/16	R035	01/08/2024		Bond Future	10.9519	91.0061	10.9157	91.2097	0.330	0.0000	0.0000
2024/07/16	R035	07/11/2024		Bond Future	11.0430	88.6187	11.0052	88.8270	0.342	0.0000	0.0000
2024/07/16	R035	07/11/2024	12.18 Call	Bond Future	6474.5500	6.4746	6645.7700	6.6458	2.645	0.0000	0.0000
2024/07/16	R035	07/11/2024	12.18 Put	Bond Future	509.4500	0.5095	472.3500	0.4724	7.282	0.0000	0.0000
2024/07/16	R035	07/11/2024	12.19 Call	Bond Future	6517.5700	6.5176	6689.2000	6.6892	2.633	0.0000	0.0000
2024/07/16	R035	07/11/2024	12.19 Put	Bond Future	502.5500	0.5026	465.8600	0.4659	7.301	0.0000	0.0000
2024/07/16	R035	07/11/2024	12.17 Call	Bond Future	6431.5800	6.4316	6602.3800	6.6024	2.656	0.0000	0.0000
2024/07/16	R035	07/11/2024	12.17 Put	Bond Future	516.4400	0.5164	478.9200	0.4789	7.265	0.0000	0.0000
2024/07/16	R035	07/11/2024	13.23 Call	Bond Future	11087.4200	11.0874	11285.7500	11.2858	1.789	0.0000	0.0000
2024/07/16	R035	07/11/2024	13.23 Put	Bond Future	106.3400	0.1063	96.3500	0.0964	9.394	0.0000	0.0000
2024/07/16	R035	07/11/2024	12.20 Put	Bond Future	495.7500	0.4958	459.4600	0.4595	7.320	0.0000	0.0000
2024/07/16	R035	07/11/2024	12.20 Call	Bond Future	6560.6400	6.5606	6732.6700	6.7327	2.622	0.0000	0.0000
2024/07/16	R035	06/02/2025		Bond Future	11.1354	90.5450	11.0960	90.7581	0.354	0.0000	0.0000
2024/07/16	R035	06/02/2025	12.41 Call	Bond Future	7489.9700	7.4900	7656.1800	7.6562	2.219	0.0000	0.0000
2024/07/16	R035	06/02/2025	12.41 Put	Bond Future	966.1000	0.9661	919.2200	0.9192	4.852	0.0000	0.0000
2024/07/16	R035	08/05/2025		Bond Future	11.2321	87.9623	11.1910	88.1802	0.366	0.0000	0.0000
2024/07/16	R035	08/05/2025	11.78 Call	Bond Future	5333.7100	5.3337	5467.9400	5.4679	2.517	0.0000	0.0000
2024/07/16	R035	08/05/2025	11.78 Put	Bond Future	2498.5500	2.4986	2414.8400	2.4148	3.350	0.0000	0.0000
2024/07/16	R035	08/05/2025	13.35 Call	Bond Future	11059.3700	11.0594	11244.1300	11.2441	1.671	0.0000	0.0000
2024/07/16	R035	08/05/2025	13.35 Put	Bond Future	774.8700	0.7749	741.6900	0.7417	4.282	0.0000	0.0000
2024/07/16	R035	08/05/2025	12.70 Call	Bond Future	8634.6000	8.6346	8801.9700	8.8020	1.938	0.0000	0.0000
2024/07/16	R035	08/05/2025	12.70 Put	Bond Future	1318.3000	1.3183	1267.7300	1.2677	3.836	0.0000	0.0000
2024/07/16	R035	08/05/2025	11.46 Put	Bond Future	3109.4500	3.1095	3011.1300	3.0111	3.162	0.0000	0.0000
2024/07/16	R035	08/05/2025	11.46 Call	Bond Future	4304.3700	4.3044	4423.9900	4.4240	2.779	0.0000	0.0000
2024/07/16	R035	07/08/2025		Bond Future	11.3347	89.8377	11.2918	90.0605	0.379	0.0000	0.0000
2024/07/16	R035	07/08/2025	12.65 Call	Bond Future	8428.1800	8.4282	8588.8100	8.5888	1.906	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	
2024/07/16	R035	07/08/2025	12.65 Put	Bond Future	1962.2700	1.9623	1900.0400	1.9000	3.171	0.0000	0.0000
2024/07/16	R053	01/08/2024		Bond Future	11.6230	104.0476	11.4458	105.5326	1.524	0.0000	0.0000
2024/07/16	R053	01/08/2024	13.14 Call	Bond Future	11250.7700	11.2508	12734.9900	12.7350	13.192	0.0000	0.0000
2024/07/16	R053	01/08/2024	13.14 Put	Bond Future	0.8200	0.0008	0.1200	0.0001	85.366	0.0000	0.0000
2024/07/16	R053	01/08/2024	13.15 Call	Bond Future	11317.0900	11.3171	12801.3400	12.8013	13.115	0.0000	0.0000
2024/07/16	R053	01/08/2024	13.15 Put	Bond Future	0.7800	0.0008	0.1100	0.0001	85.897	0.0000	0.0000
2024/07/16	R053	01/08/2024	13.13 Call	Bond Future	11184.3600	11.1844	12668.5300	12.6685	13.270	0.0000	0.0000
2024/07/16	R053	01/08/2024	13.13 Put	Bond Future	0.8700	0.0009	0.1200	0.0001	86.207	0.0000	0.0000
2024/07/16	R053	07/11/2024	12.80 Call	Bond Future	9093.8400	9.0938	10371.5800	10.3716	14.051	0.0000	0.0000
2024/07/16	R053	07/11/2024	12.80 Put	Bond Future	918.7000	0.9187	676.8600	0.6769	26.324	0.0000	0.0000
2024/07/16	R053	07/11/2024	12.81 Call	Bond Future	9152.3000	9.1523	10432.6000	10.4326	13.989	0.0000	0.0000
2024/07/16	R053	07/11/2024	12.81 Put	Bond Future	907.6000	0.9076	668.3200	0.6683	26.364	0.0000	0.0000
2024/07/16	R053	07/11/2024	12.79 Call	Bond Future	9035.5600	9.0356	10310.7100	10.3107	14.113	0.0000	0.0000
2024/07/16	R053	07/11/2024	12.79 Put	Bond Future	930.0700	0.9301	685.6400	0.6856	26.281	0.0000	0.0000
2024/07/16	R053	07/11/2024		Bond Future	11.7148	100.6077	11.5308	102.1273	1.570	0.0000	0.0000
2024/07/16	R053	06/02/2025		Bond Future	11.8036	102.7943	11.6129	104.3471	1.615	0.0000	0.0000
2024/07/16	R053	06/02/2025	12.94 Call	Bond Future	10207.1500	10.2072	11425.9600	11.4260	11.941	0.0000	0.0000
2024/07/16	R053	06/02/2025	12.94 Put	Bond Future	1793.1900	1.7932	1459.1100	1.4591	18.630	0.0000	0.0000
2024/07/16	R053	08/05/2025		Bond Future	11.9000	99.1166	11.7024	100.7030	1.661	0.0000	0.0000
2024/07/16	R053	08/05/2025	12.64 Call	Bond Future	8799.6400	8.7996	9900.8900	9.9009	12.515	0.0000	0.0000
2024/07/16	R053	08/05/2025	12.64 Put	Bond Future	3250.3100	3.2503	2765.1300	2.7651	14.927	0.0000	0.0000
2024/07/16	R053	07/08/2025		Bond Future	11.9993	101.2279	11.7943	102.8486	1.709	0.0000	0.0000
2024/07/16	R053	07/08/2025	13.17 Call	Bond Future	11539.6100	11.5396	12733.2400	12.7332	10.344	0.0000	0.0000
2024/07/16	R053	07/08/2025	13.17 Put	Bond Future	3145.7900	3.1458	2718.7500	2.7188	13.575	0.0000	0.0000
2024/07/16	R186	01/08/2024		Bond Future	8.4539	105.6190	8.4286	105.6739	0.299	0.0000	0.0000
2024/07/16	R186	01/08/2024	8.69 Call	Bond Future	593.6700	0.5937	631.9000	0.6319	6.440	0.0000	0.0000
2024/07/16	R186	01/08/2024	8.69 Put	Bond Future	82.6200	0.0826	65.9400	0.0659	20.189	0.0000	0.0000
2024/07/16	R186	01/08/2024	8.70 Call	Bond Future	611.0700	0.6111	649.9100	0.6499	6.356	0.0000	0.0000
2024/07/16	R186	01/08/2024	8.70 Put	Bond Future	78.4400	0.0784	62.3700	0.0624	20.487	0.0000	0.0000
2024/07/16	R186	01/08/2024	8.68 Call	Bond Future	576.5300	0.5765	614.1300	0.6141	6.522	0.0000	0.0000
2024/07/16	R186	01/08/2024	8.68 Put	Bond Future	87.0600	0.0871	69.7500	0.0698	19.883	0.0000	0.0000
2024/07/16	R186	07/11/2024		Bond Future	8.4019	108.0879	8.3730	108.1441	0.344	0.0000	0.0000
2024/07/16	R186	07/11/2024	9.14 Call	Bond Future	1631.3900	1.6314	1674.0700	1.6741	2.616	0.0000	0.0000
2024/07/16	R186	07/11/2024	9.14 Put	Bond Future	208.3700	0.2084	194.8300	0.1948	6.498	0.0000	0.0000
2024/07/16	R186	07/11/2024	9.15 Call	Bond Future	1646.4700	1.6465	1689.3500	1.6894	2.604	0.0000	0.0000
2024/07/16	R186	07/11/2024	9.15 Put	Bond Future	204.3500	0.2044	191.0100	0.1910	6.528	0.0000	0.0000
2024/07/16	R186	07/11/2024	9.13 Call	Bond Future	1616.3500	1.6164	1658.8500	1.6589	2.629	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
2024/07/16	R186	07/11/2024	9.13 Put	Bond Future		212.4400	0.2124	198.7200	0.1987	6.458	0.0000	0.0000
2024/07/16	R186	06/02/2025		Bond Future		8.3415	105.1220	8.3082	105.1796	0.399	0.0000	0.0000
2024/07/16	R186	06/02/2025	9.03 Call	Bond Future		1560.2500	1.5603	1600.1100	1.6001	2.555	0.0000	0.0000
2024/07/16	R186	06/02/2025	9.03 Put	Bond Future		377.3800	0.3774	359.5800	0.3596	4.717	0.0000	0.0000
2024/07/16	R186	08/05/2025		Bond Future		8.2924	107.3659	8.2532	107.4252	0.473	0.0000	0.0000
2024/07/16	R186	08/05/2025	8.47 Call	Bond Future		959.7300	0.9597	991.6500	0.9917	3.326	0.0000	0.0000
2024/07/16	R186	08/05/2025	8.47 Put	Bond Future		691.9000	0.6919	664.5300	0.6645	3.956	0.0000	0.0000
2024/07/16	R186	07/08/2025		Bond Future		8.2234	104.3400	8.1762	104.4009	0.575	0.0000	0.0000
2024/07/16	R186	07/08/2025	9.68 Call	Bond Future		2000.1300	2.0001	2051.4300	2.0514	2.565	0.0000	0.0000
2024/07/16	R186	07/08/2025	9.68 Put	Bond Future		147.2400	0.1472	137.6400	0.1376	6.520	0.0000	0.0000
2024/07/16	R186	07/08/2025	10.25 Call	Bond Future		2630.1300	2.6301	2686.1100	2.6861	2.128	0.0000	0.0000
2024/07/16	R186	07/08/2025	10.25 Put	Bond Future		64.8900	0.0649	59.9700	0.0600	7.582	0.0000	0.0000
2024/07/16	R186	07/08/2025	9.22 Put	Bond Future		262.9200	0.2629	247.8700	0.2479	5.724	0.0000	0.0000
2024/07/16	R186	07/08/2025	9.22 Call	Bond Future		1535.7400	1.5357	1581.5900	1.5816	2.986	0.0000	0.0000
2024/07/16	R202	01/08/2024		Bond Future		261.3651	261.3651	261.3611	261.3611	0.002	0.0000	0.0000
2024/07/16	R202	07/11/2024		Bond Future		267.5442	267.5442	267.5402	267.5402	0.001	0.0000	0.0000
2024/07/16	R202	06/02/2025		Bond Future		268.2042	268.2042	268.2019	268.2019	0.001	0.0000	0.0000
2024/07/16	R202	06/02/2025	266.79 Call	Bond Future		1414.2100	1.4142	1411.8500	1.4119	0.167	0.0000	0.0000
2024/07/16	R202	06/02/2025	266.79 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	R202	08/05/2025		Bond Future		273.9947	273.9947	273.9934	273.9934	0.000	0.0000	0.0000
2024/07/16	R202	08/05/2025	272.31 Call	Bond Future		1684.7100	1.6847	1683.3600	1.6834	0.080	0.0000	0.0000
2024/07/16	R202	08/05/2025	272.31 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	R202	07/08/2025		Bond Future		274.5713	274.5713	274.5760	274.5760	0.002	0.0000	0.0000
2024/07/16	R202	07/08/2025	271.60 Call	Bond Future		2971.2600	2.9713	2976.0000	2.9760	0.160	0.0000	0.0000
2024/07/16	R202	07/08/2025	271.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	R209	01/08/2024		Bond Future		11.0563	71.1050	11.0152	71.3122	0.372	0.0000	0.0000
2024/07/16	R209	01/08/2024	11.79 Call	Bond Future		3590.9300	3.5909	3786.3700	3.7864	5.443	0.0000	0.0000
2024/07/16	R209	01/08/2024	11.79 Put	Bond Future		34.2400	0.0342	22.4800	0.0225	34.346	0.0000	0.0000
2024/07/16	R209	01/08/2024	11.80 Call	Bond Future		3635.9100	3.6359	3831.8600	3.8319	5.389	0.0000	0.0000
2024/07/16	R209	01/08/2024	11.80 Put	Bond Future		32.4900	0.0325	21.2400	0.0212	34.626	0.0000	0.0000
2024/07/16	R209	01/08/2024	11.78 Call	Bond Future		3545.9800	3.5460	3740.8900	3.7409	5.497	0.0000	0.0000
2024/07/16	R209	01/08/2024	11.78 Put	Bond Future		36.0600	0.0361	23.7700	0.0238	34.082	0.0000	0.0000
2024/07/16	R209	07/11/2024		Bond Future		11.1396	69.6101	11.0968	69.8222	0.384	0.0000	0.0000
2024/07/16	R209	07/11/2024	12.22 Call	Bond Future		5572.2200	5.5722	5745.1500	5.7452	3.103	0.0000	0.0000
2024/07/16	R209	07/11/2024	12.22 Put	Bond Future		494.0800	0.4941	454.9900	0.4550	7.912	0.0000	0.0000
2024/07/16	R209	07/11/2024	12.23 Call	Bond Future		5610.1500	5.6102	5783.5000	5.7835	3.090	0.0000	0.0000
2024/07/16	R209	07/11/2024	12.23 Put	Bond Future		487.4300	0.4874	448.7600	0.4488	7.933	0.0000	0.0000
2024/07/16	R209	07/11/2024	12.21 Call	Bond Future		5534.3300	5.5343	5706.8200	5.7068	3.117	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	
2024/07/16	R209	07/11/2024	12.21 Put	Bond Future	500.8200	0.5008	461.2900	0.4613	7.893	0.0000	0.0000
2024/07/16	R209	06/02/2025		Bond Future	11.2211	71.1231	11.1768	71.3399	0.395	0.0000	0.0000
2024/07/16	R209	06/02/2025	12.44 Call	Bond Future	6525.8900	6.5259	6694.2500	6.6943	2.580	0.0000	0.0000
2024/07/16	R209	06/02/2025	12.44 Put	Bond Future	910.7400	0.9107	862.3100	0.8623	5.318	0.0000	0.0000
2024/07/16	R209	08/05/2025		Bond Future	11.3115	69.4848	11.2654	69.7065	0.407	0.0000	0.0000
2024/07/16	R209	08/05/2025	11.89 Call	Bond Future	4914.9100	4.9149	5054.2600	5.0543	2.835	0.0000	0.0000
2024/07/16	R209	08/05/2025	11.89 Put	Bond Future	2209.9100	2.2099	2127.5700	2.1276	3.726	0.0000	0.0000
2024/07/16	R209	07/08/2025		Bond Future	11.4054	70.9660	11.3576	71.1926	0.419	0.0000	0.0000
2024/07/16	R209	07/08/2025	12.68 Call	Bond Future	7504.8100	7.5048	7668.3500	7.6684	2.179	0.0000	0.0000
2024/07/16	R209	07/08/2025	12.68 Put	Bond Future	1817.1300	1.8171	1754.0300	1.7540	3.473	0.0000	0.0000
2024/07/16	R210	01/08/2024		Bond Future	238.1113	238.1113	238.0236	238.0236	0.037	0.0000	0.0000
2024/07/16	R210	07/11/2024		Bond Future	240.4014	240.4014	240.3119	240.3119	0.037	0.0000	0.0000
2024/07/16	R210	06/02/2025		Bond Future	245.6843	245.6843	245.5934	245.5934	0.037	0.0000	0.0000
2024/07/16	R210	06/02/2025	239.61 Call	Bond Future	6074.2800	6.0743	5983.3700	5.9834	1.497	0.0000	0.0000
2024/07/16	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	R210	08/05/2025		Bond Future	247.5776	247.5776	247.4874	247.4874	0.036	0.0000	0.0000
2024/07/16	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	R210	08/05/2025	248.03 Put	Bond Future	452.4200	0.4524	542.6000	0.5426	19.933	0.0000	0.0000
2024/07/16	R210	07/08/2025		Bond Future	252.9165	252.9165	252.8251	252.8251	0.036	0.0000	0.0000
2024/07/16	R210	07/08/2025	248.44 Call	Bond Future	4476.4600	4.4765	4385.0800	4.3851	2.041	0.0000	0.0000
2024/07/16	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	R213	01/08/2024		Bond Future	9.9818	88.9006	9.9559	89.0121	0.259	0.0000	0.0000
2024/07/16	R213	01/08/2024	10.87 Call	Bond Future	3747.3300	3.7473	3851.7700	3.8518	2.787	0.0000	0.0000
2024/07/16	R213	01/08/2024	10.87 Put	Bond Future	25.6200	0.0256	18.5600	0.0186	27.557	0.0000	0.0000
2024/07/16	R213	01/08/2024	10.88 Call	Bond Future	3786.9900	3.7870	3891.6800	3.8917	2.764	0.0000	0.0000
2024/07/16	R213	01/08/2024	10.88 Put	Bond Future	24.5400	0.0245	17.7300	0.0177	27.751	0.0000	0.0000
2024/07/16	R213	01/08/2024	10.86 Call	Bond Future	3707.6600	3.7077	3811.8500	3.8119	2.810	0.0000	0.0000
2024/07/16	R213	01/08/2024	10.86 Put	Bond Future	26.7200	0.0267	19.4100	0.0194	27.358	0.0000	0.0000
2024/07/16	R213	07/11/2024	11.22 Call	Bond Future	5031.2000	5.0312	5126.5800	5.1266	1.896	0.0000	0.0000
2024/07/16	R213	07/11/2024	11.22 Put	Bond Future	301.6800	0.3017	282.9200	0.2829	6.219	0.0000	0.0000
2024/07/16	R213	07/11/2024	11.23 Call	Bond Future	5065.6400	5.0656	5161.2500	5.1613	1.887	0.0000	0.0000
2024/07/16	R213	07/11/2024	11.23 Put	Bond Future	297.1900	0.2972	278.6600	0.2787	6.235	0.0000	0.0000
2024/07/16	R213	07/11/2024	11.21 Call	Bond Future	4996.9000	4.9969	5092.0500	5.0921	1.904	0.0000	0.0000
2024/07/16	R213	07/11/2024	11.21 Put	Bond Future	306.3400	0.3063	287.3500	0.2874	6.199	0.0000	0.0000
2024/07/16	R213	07/11/2024		Bond Future	10.0476	87.4178	10.0203	87.5319	0.272	0.0000	0.0000
2024/07/16	R213	06/02/2025		Bond Future	10.1168	89.3181	10.0880	89.4349	0.285	0.0000	0.0000
2024/07/16	R213	06/02/2025	11.35 Call	Bond Future	5454.9200	5.4549	5546.0600	5.5461	1.671	0.0000	0.0000
2024/07/16	R213	06/02/2025	11.35 Put	Bond Future	633.4800	0.6335	607.7800	0.6078	4.057	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	
2024/07/16	R213	08/05/2025		Bond Future	10.1925	87.6637	10.1620	87.7833	0.299	0.0000	0.0000
2024/07/16	R213	08/05/2025	10.52 Call	Bond Future	3262.5000	3.2625	3329.5800	3.3296	2.056	0.0000	0.0000
2024/07/16	R213	08/05/2025	10.52 Put	Bond Future	1988.6200	1.9886	1936.0700	1.9361	2.643	0.0000	0.0000
2024/07/16	R213	07/08/2025		Bond Future	10.2745	89.5334	10.2423	89.6559	0.314	0.0000	0.0000
2024/07/16	R213	07/08/2025	11.66 Call	Bond Future	6334.7000	6.3347	6423.7700	6.4238	1.406	0.0000	0.0000
2024/07/16	R213	07/08/2025	11.66 Put	Bond Future	1268.3500	1.2684	1234.9700	1.2350	2.632	0.0000	0.0000
2024/07/16	R214	01/08/2024	12.17 Call	Bond Future	3240.2300	3.2402	4026.1300	4.0261	24.254	0.0000	0.0000
2024/07/16	R214	01/08/2024	12.17 Put	Bond Future	54.3600	0.0544	17.4300	0.0174	67.936	0.0000	0.0000
2024/07/16	R214	01/08/2024	12.18 Call	Bond Future	3285.5100	3.2855	4073.0800	4.0731	23.971	0.0000	0.0000
2024/07/16	R214	01/08/2024	12.18 Put	Bond Future	51.7000	0.0517	16.4400	0.0164	68.201	0.0000	0.0000
2024/07/16	R214	01/08/2024	12.16 Call	Bond Future	3195.0000	3.1950	3979.1700	3.9792	24.544	0.0000	0.0000
2024/07/16	R214	01/08/2024	12.16 Put	Bond Future	57.1300	0.0571	18.4700	0.0185	67.670	0.0000	0.0000
2024/07/16	R214	01/08/2024		Bond Future	11.5318	65.9757	11.3749	66.7985	1.361	0.0000	0.0000
2024/07/16	R214	07/11/2024		Bond Future	11.6214	64.2113	11.4588	65.0534	1.399	0.0000	0.0000
2024/07/16	R214	07/11/2024	12.61 Call	Bond Future	5383.4900	5.3835	6080.1000	6.0801	12.940	0.0000	0.0000
2024/07/16	R214	07/11/2024	12.61 Put	Bond Future	608.8400	0.6088	463.3600	0.4634	23.895	0.0000	0.0000
2024/07/16	R214	07/11/2024	12.62 Call	Bond Future	5421.1900	5.4212	6119.4000	6.1194	12.879	0.0000	0.0000
2024/07/16	R214	07/11/2024	12.62 Put	Bond Future	601.1100	0.6011	457.2300	0.4572	23.936	0.0000	0.0000
2024/07/16	R214	07/11/2024	12.60 Call	Bond Future	5345.9500	5.3460	6040.9300	6.0409	13.000	0.0000	0.0000
2024/07/16	R214	07/11/2024	12.60 Put	Bond Future	616.7700	0.6168	469.6600	0.4697	23.852	0.0000	0.0000
2024/07/16	R214	06/02/2025		Bond Future	11.7105	65.6071	11.5423	66.4676	1.436	0.0000	0.0000
2024/07/16	R214	06/02/2025	12.71 Call	Bond Future	5964.9500	5.9650	6624.3100	6.6243	11.054	0.0000	0.0000
2024/07/16	R214	06/02/2025	12.71 Put	Bond Future	1198.4500	1.1985	997.3400	0.9973	16.781	0.0000	0.0000
2024/07/16	R214	06/02/2025	13.63 Call	Bond Future	9205.2300	9.2052	9966.7800	9.9668	8.273	0.0000	0.0000
2024/07/16	R214	06/02/2025	13.63 Put	Bond Future	527.4100	0.5274	428.4900	0.4285	18.756	0.0000	0.0000
2024/07/16	R214	06/02/2025	12.25 Put	Bond Future	1779.7600	1.7798	1500.6000	1.5006	15.685	0.0000	0.0000
2024/07/16	R214	06/02/2025	12.25 Call	Bond Future	4423.8800	4.4239	5005.1900	5.0052	13.140	0.0000	0.0000
2024/07/16	R214	06/02/2025	11.75 Put	Bond Future	2717.5200	2.7175	2329.2600	2.3293	14.287	0.0000	0.0000
2024/07/16	R214	06/02/2025	11.75 Call	Bond Future	2917.0900	2.9171	3389.3000	3.3893	16.188	0.0000	0.0000
2024/07/16	R214	08/05/2025		Bond Future	11.8019	63.7004	11.6280	64.5796	1.474	0.0000	0.0000
2024/07/16	R214	08/05/2025	12.40 Call	Bond Future	5135.2600	5.1353	5721.2100	5.7212	11.410	0.0000	0.0000
2024/07/16	R214	08/05/2025	12.40 Put	Bond Future	2249.1500	2.2492	1955.9800	1.9560	13.035	0.0000	0.0000
2024/07/16	R214	07/08/2025		Bond Future	11.8975	65.0585	11.7174	65.9566	1.513	0.0000	0.0000
2024/07/16	R214	07/08/2025	12.97 Call	Bond Future	7179.5600	7.1796	7824.4500	7.8245	8.982	0.0000	0.0000
2024/07/16	R214	07/08/2025	12.97 Put	Bond Future	2208.1200	2.2081	1954.8900	1.9549	11.468	0.0000	0.0000
2024/07/16	R248	01/08/2024		Bond Future	11.6424	80.6516	11.4703	81.7654	1.478	0.0000	0.0000
2024/07/16	R248	01/08/2024	12.31 Call	Bond Future	4135.0100	4.1350	5203.4400	5.2034	25.839	0.0000	0.0000
2024/07/16	R248	01/08/2024	12.31 Put	Bond Future	63.9700	0.0640	18.6700	0.0187	70.814	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	
2024/07/16	R248	01/08/2024	12.32 Call	Bond Future	4190.0700	4.1901	5260.5000	5.2605	25.547	0.0000	0.0000
2024/07/16	R248	01/08/2024	12.32 Put	Bond Future	60.9300	0.0609	17.6300	0.0176	71.065	0.0000	0.0000
2024/07/16	R248	01/08/2024	12.30 Call	Bond Future	4080.0000	4.0800	5146.3500	5.1464	26.136	0.0000	0.0000
2024/07/16	R248	01/08/2024	12.30 Put	Bond Future	67.1400	0.0671	19.7600	0.0198	70.569	0.0000	0.0000
2024/07/16	R248	07/11/2024		Bond Future	11.7345	78.0857	11.5560	79.2255	1.521	0.0000	0.0000
2024/07/16	R248	07/11/2024	12.79 Call	Bond Future	6911.2800	6.9113	7864.3800	7.8644	13.790	0.0000	0.0000
2024/07/16	R248	07/11/2024	12.79 Put	Bond Future	728.5500	0.7286	541.8200	0.5418	25.630	0.0000	0.0000
2024/07/16	R248	07/11/2024	12.80 Call	Bond Future	6956.6300	6.9566	7911.7300	7.9117	13.729	0.0000	0.0000
2024/07/16	R248	07/11/2024	12.80 Put	Bond Future	719.5500	0.7196	534.8200	0.5348	25.673	0.0000	0.0000
2024/07/16	R248	07/11/2024	12.78 Call	Bond Future	6865.8500	6.8659	7816.9500	7.8170	13.853	0.0000	0.0000
2024/07/16	R248	07/11/2024	12.78 Put	Bond Future	737.5500	0.7376	548.8200	0.5488	25.589	0.0000	0.0000
2024/07/16	R248	06/02/2025		Bond Future	11.8262	79.7831	11.6412	80.9478	1.564	0.0000	0.0000
2024/07/16	R248	06/02/2025	12.71 Call	Bond Future	6781.7700	6.7818	7653.2900	7.6533	12.851	0.0000	0.0000
2024/07/16	R248	06/02/2025	12.71 Put	Bond Future	1615.0800	1.6151	1321.8600	1.3219	18.155	0.0000	0.0000
2024/07/16	R248	08/05/2025		Bond Future	11.9199	77.0339	11.7284	78.2239	1.607	0.0000	0.0000
2024/07/16	R248	08/05/2025	12.60 Call	Bond Future	6617.0100	6.6170	7429.2800	7.4293	12.275	0.0000	0.0000
2024/07/16	R248	08/05/2025	12.60 Put	Bond Future	2639.6600	2.6397	2261.9000	2.2619	14.311	0.0000	0.0000
2024/07/16	R248	07/08/2025		Bond Future	12.0179	78.6759	11.8193	79.8916	1.652	0.0000	0.0000
2024/07/16	R248	07/08/2025	13.21 Call	Bond Future	9146.6600	9.1467	10040.6900	10.0407	9.774	0.0000	0.0000
2024/07/16	R248	07/08/2025	13.21 Put	Bond Future	2504.7900	2.5048	2183.1400	2.1831	12.841	0.0000	0.0000
2024/07/16	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/16	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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