



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 17/07/2024 TO 17/07/2024

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
2024/07/17	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/17	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/17	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/17	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/17	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/17	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/17	2025	01/08/2024		Bond Future	181.4795	181.4795	181.4748	0.003	0.0000	0.0000
2024/07/17	2025	07/11/2024		Bond Future	185.7701	185.7701	185.7656	0.002	0.0000	0.0000
2024/07/17	2029	01/08/2024		Bond Future	130.9827	130.9827	130.9163	0.051	0.0000	0.0000
2024/07/17	2029	07/11/2024		Bond Future	132.6776	132.6776	132.6099	0.051	0.0000	0.0000
2024/07/17	2029	06/02/2025		Bond Future	135.5936	135.5936	135.5252	0.050	0.0000	0.0000
2024/07/17	2029	06/02/2025	132.40 Call	Bond Future	3193.6200	3.1936	3125.1900	2.143	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	
2024/07/17	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	2029	08/05/2025		Bond Future	137.0906	137.0906	137.0222	137.0222	0.050	0.0000	0.0000
2024/07/17	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	2029	08/05/2025	137.85 Put	Bond Future	759.3600	0.7594	827.8400	0.8278	9.018	0.0000	0.0000
2024/07/17	2029	07/08/2025		Bond Future	140.0479	140.0479	139.9792	139.9792	0.049	0.0000	0.0000
2024/07/17	2029	07/08/2025	137.41 Call	Bond Future	2637.8700	2.6379	2569.2000	2.5692	2.603	0.0000	0.0000
2024/07/17	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	2030	01/08/2024	10.21 Put	Bond Future	30.7600	0.0308	37.6100	0.0376	22.269	0.0000	0.0000
2024/07/17	2030	01/08/2024	10.21 Call	Bond Future	2641.2100	2.6412	2412.5600	2.4126	8.657	0.0000	0.0000
2024/07/17	2030	01/08/2024	10.71 Put	Bond Future	1.7900	0.0018	2.0600	0.0021	15.084	0.0000	0.0000
2024/07/17	2030	01/08/2024	10.71 Call	Bond Future	4528.5400	4.5285	4293.3100	4.2933	5.194	0.0000	0.0000
2024/07/17	2030	01/08/2024	11.31 Call	Bond Future	6760.4900	6.7605	6524.9900	6.5250	3.483	0.0000	0.0000
2024/07/17	2030	01/08/2024	11.31 Put	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0.0000	0.0000
2024/07/17	2030	01/08/2024		Bond Future	9.5495	93.6299	9.6082	93.3944	0.614	0.0000	0.0000
2024/07/17	2030	01/08/2024	10.38 Call	Bond Future	3280.0100	3.2800	3047.0500	3.0471	7.102	0.0000	0.0000
2024/07/17	2030	01/08/2024	10.38 Put	Bond Future	12.3200	0.0123	14.8600	0.0149	20.617	0.0000	0.0000
2024/07/17	2030	01/08/2024	10.39 Call	Bond Future	3317.8400	3.3178	3084.7200	3.0847	7.026	0.0000	0.0000
2024/07/17	2030	01/08/2024	10.39 Put	Bond Future	11.6700	0.0117	14.0500	0.0141	20.394	0.0000	0.0000
2024/07/17	2030	01/08/2024	10.37 Call	Bond Future	3242.2200	3.2422	3009.4200	3.0094	7.180	0.0000	0.0000
2024/07/17	2030	01/08/2024	10.37 Put	Bond Future	13.0200	0.0130	15.7200	0.0157	20.737	0.0000	0.0000
2024/07/17	2030	07/11/2024		Bond Future	9.5925	95.8187	9.6548	95.5778	0.650	0.0000	0.0000
2024/07/17	2030	07/11/2024	10.75 Call	Bond Future	4621.7400	4.6217	4409.9200	4.4099	4.583	0.0000	0.0000
2024/07/17	2030	07/11/2024	10.75 Put	Bond Future	270.4600	0.2705	299.5400	0.2995	10.752	0.0000	0.0000
2024/07/17	2030	07/11/2024	10.76 Call	Bond Future	4654.0500	4.6541	4441.8200	4.4418	4.560	0.0000	0.0000
2024/07/17	2030	07/11/2024	10.76 Put	Bond Future	266.2900	0.2663	294.9600	0.2950	10.766	0.0000	0.0000
2024/07/17	2030	07/11/2024	10.74 Call	Bond Future	4589.4700	4.5895	4378.0500	4.3781	4.607	0.0000	0.0000
2024/07/17	2030	07/11/2024	10.74 Put	Bond Future	274.7000	0.2747	304.1800	0.3042	10.732	0.0000	0.0000
2024/07/17	2030	07/11/2024	10.21 Put	Bond Future	612.3700	0.6124	671.8400	0.6718	9.711	0.0000	0.0000
2024/07/17	2030	07/11/2024	10.21 Call	Bond Future	2965.5700	2.9656	2784.1400	2.7841	6.118	0.0000	0.0000
2024/07/17	2030	07/11/2024	10.71 Put	Bond Future	287.7700	0.2878	318.5200	0.3185	10.686	0.0000	0.0000
2024/07/17	2030	07/11/2024	10.71 Call	Bond Future	4492.9100	4.4929	4282.7600	4.2828	4.677	0.0000	0.0000
2024/07/17	2030	07/11/2024	11.91 Call	Bond Future	8496.0400	8.4960	8259.3000	8.2593	2.786	0.0000	0.0000
2024/07/17	2030	07/11/2024	11.91 Put	Bond Future	32.8700	0.0329	37.0300	0.0370	12.656	0.0000	0.0000
2024/07/17	2030	06/02/2025		Bond Future	9.6371	93.8914	9.7032	93.6460	0.685	0.0000	0.0000
2024/07/17	2030	06/02/2025	10.68 Call	Bond Future	4471.4600	4.4715	4278.2800	4.2783	4.320	0.0000	0.0000
2024/07/17	2030	06/02/2025	10.68 Put	Bond Future	686.1300	0.6861	738.3800	0.7384	7.615	0.0000	0.0000
2024/07/17	2030	08/05/2025	11.86 Call	Bond Future	7719.2000	7.7192	7498.0200	7.4980	2.865	0.0000	0.0000
2024/07/17	2030	08/05/2025	11.86 Put	Bond Future	400.8600	0.4009	429.1900	0.4292	7.067	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	
2024/07/17	2030	08/05/2025	10.31 Put	Bond Future	1374.4000	1.3744	1458.5200	1.4585	6.120	0.0000	0.0000
2024/07/17	2030	08/05/2025	10.31 Call	Bond Future	3503.0100	3.5030	3337.6200	3.3376	4.721	0.0000	0.0000
2024/07/17	2030	08/05/2025	12.28 Call	Bond Future	8912.3400	8.9123	8681.9300	8.6819	2.585	0.0000	0.0000
2024/07/17	2030	08/05/2025	12.28 Put	Bond Future	250.8500	0.2509	269.9500	0.2700	7.614	0.0000	0.0000
2024/07/17	2030	08/05/2025	10.69 Put	Bond Future	1024.1600	1.0242	1089.7700	1.0898	6.406	0.0000	0.0000
2024/07/17	2030	08/05/2025	10.69 Call	Bond Future	4459.9500	4.4600	4276.0500	4.2761	4.123	0.0000	0.0000
2024/07/17	2030	08/05/2025		Bond Future	9.7053	95.8956	9.7753	95.6461	0.721	0.0000	0.0000
2024/07/17	2030	08/05/2025	9.93 Call	Bond Future	2633.7400	2.6337	2490.3500	2.4904	5.444	0.0000	0.0000
2024/07/17	2030	08/05/2025	9.93 Put	Bond Future	1835.7200	1.8357	1941.8400	1.9418	5.781	0.0000	0.0000
2024/07/17	2030	07/08/2025		Bond Future	9.7814	93.9301	9.8560	93.6763	0.762	0.0000	0.0000
2024/07/17	2030	07/08/2025	11.11 Call	Bond Future	5442.6600	5.4427	5249.7600	5.2498	3.544	0.0000	0.0000
2024/07/17	2030	07/08/2025	11.11 Put	Bond Future	1043.1500	1.0432	1104.0300	1.1040	5.836	0.0000	0.0000
2024/07/17	2030	07/08/2025	12.12 Call	Bond Future	8076.5400	8.0765	7855.0900	7.8551	2.742	0.0000	0.0000
2024/07/17	2030	07/08/2025	12.12 Put	Bond Future	502.2000	0.5022	534.5300	0.5345	6.438	0.0000	0.0000
2024/07/17	2030	07/08/2025	10.48 Put	Bond Future	1556.9100	1.5569	1643.0600	1.6431	5.533	0.0000	0.0000
2024/07/17	2030	07/08/2025	10.48 Call	Bond Future	3902.7100	3.9027	3735.0800	3.7351	4.295	0.0000	0.0000
2024/07/17	2032	01/08/2024	12.54 Call	Bond Future	10251.5200	10.2515	9920.9300	9.9209	3.225	0.0000	0.0000
2024/07/17	2032	01/08/2024	12.54 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2024/07/17	2032	01/08/2024	11.66 Call	Bond Future	6489.0300	6.4890	6158.7500	6.1588	5.090	0.0000	0.0000
2024/07/17	2032	01/08/2024	11.66 Put	Bond Future	2.3400	0.0023	2.6500	0.0027	13.248	0.0000	0.0000
2024/07/17	2032	01/08/2024	11.50 Put	Bond Future	4.9300	0.0049	5.7400	0.0057	16.430	0.0000	0.0000
2024/07/17	2032	01/08/2024	11.50 Call	Bond Future	5782.3400	5.7823	5452.5600	5.4526	5.703	0.0000	0.0000
2024/07/17	2032	01/08/2024	10.95 Call	Bond Future	3336.3000	3.3363	3019.0600	3.0191	9.509	0.0000	0.0000
2024/07/17	2032	01/08/2024	10.95 Put	Bond Future	57.6100	0.0576	70.9600	0.0710	23.173	0.0000	0.0000
2024/07/17	2032	01/08/2024	11.11 Put	Bond Future	28.9900	0.0290	35.3200	0.0353	21.835	0.0000	0.0000
2024/07/17	2032	01/08/2024	11.11 Call	Bond Future	4044.3900	4.0444	3720.1300	3.7201	8.018	0.0000	0.0000
2024/07/17	2032	01/08/2024	11.61 Put	Bond Future	2.9500	0.0030	3.3800	0.0034	14.576	0.0000	0.0000
2024/07/17	2032	01/08/2024	11.61 Call	Bond Future	6268.8300	6.2688	5938.6700	5.9387	5.267	0.0000	0.0000
2024/07/17	2032	01/08/2024	12.31 Call	Bond Future	9289.3700	9.2894	8958.7800	8.9588	3.559	0.0000	0.0000
2024/07/17	2032	01/08/2024	12.31 Put	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0.0000	0.0000
2024/07/17	2032	01/08/2024	11.14 Call	Bond Future	4178.0200	4.1780	3852.8900	3.8529	7.782	0.0000	0.0000
2024/07/17	2032	01/08/2024	11.14 Put	Bond Future	25.3900	0.0254	30.8500	0.0309	21.505	0.0000	0.0000
2024/07/17	2032	01/08/2024	11.15 Call	Bond Future	4222.6000	4.2226	3897.2200	3.8972	7.706	0.0000	0.0000
2024/07/17	2032	01/08/2024	11.15 Put	Bond Future	24.2900	0.0243	29.5000	0.0295	21.449	0.0000	0.0000
2024/07/17	2032	01/08/2024	11.13 Call	Bond Future	4133.4600	4.1335	3808.6100	3.8086	7.859	0.0000	0.0000
2024/07/17	2032	01/08/2024	11.13 Put	Bond Future	26.5400	0.0265	32.2800	0.0323	21.628	0.0000	0.0000
2024/07/17	2032	01/08/2024		Bond Future	10.2587	92.3913	10.3269	92.0607	0.665	0.0000	0.0000
2024/07/17	2032	07/11/2024	11.48 Call	Bond Future	5620.7200	5.6207	5328.3600	5.3284	5.201	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	
2024/07/17	2032	07/11/2024	11.48 Put	Bond Future	397.3200	0.3973	443.2300	0.4432	11.555	0.0000	0.0000
2024/07/17	2032	07/11/2024	11.49 Call	Bond Future	5658.7400	5.6587	5365.7900	5.3658	5.177	0.0000	0.0000
2024/07/17	2032	07/11/2024	11.49 Put	Bond Future	391.5900	0.3916	436.9100	0.4369	11.573	0.0000	0.0000
2024/07/17	2032	07/11/2024	11.47 Call	Bond Future	5582.6300	5.5826	5290.8600	5.2909	5.226	0.0000	0.0000
2024/07/17	2032	07/11/2024	11.47 Put	Bond Future	403.0200	0.4030	449.5200	0.4495	11.538	0.0000	0.0000
2024/07/17	2032	07/11/2024		Bond Future	10.3321	90.3838	10.4038	90.0455	0.694	0.0000	0.0000
2024/07/17	2032	07/11/2024	11.11 Put	Bond Future	669.3800	0.6694	741.9800	0.7420	10.846	0.0000	0.0000
2024/07/17	2032	07/11/2024	11.11 Call	Bond Future	4252.9400	4.2529	3987.2700	3.9873	6.247	0.0000	0.0000
2024/07/17	2032	07/11/2024	11.61 Put	Bond Future	329.4100	0.3294	368.1600	0.3682	11.763	0.0000	0.0000
2024/07/17	2032	07/11/2024	11.61 Call	Bond Future	6119.3800	6.1194	5819.8600	5.8199	4.895	0.0000	0.0000
2024/07/17	2032	07/11/2024	12.95 Call	Bond Future	11377.3100	11.3773	11042.7700	11.0428	2.940	0.0000	0.0000
2024/07/17	2032	07/11/2024	12.95 Put	Bond Future	24.5800	0.0246	28.3100	0.0283	15.175	0.0000	0.0000
2024/07/17	2032	07/11/2024	13.36 Call	Bond Future	12967.2000	12.9672	12630.3800	12.6304	2.597	0.0000	0.0000
2024/07/17	2032	07/11/2024	13.36 Put	Bond Future	8.8500	0.0089	10.3000	0.0103	16.384	0.0000	0.0000
2024/07/17	2032	07/11/2024	11.64 Put	Bond Future	315.3000	0.3153	352.5400	0.3525	11.811	0.0000	0.0000
2024/07/17	2032	07/11/2024	11.64 Call	Bond Future	6235.3200	6.2353	5934.2900	5.9343	4.828	0.0000	0.0000
2024/07/17	2032	06/02/2025		Bond Future	10.4059	92.3484	10.4809	92.0034	0.722	0.0000	0.0000
2024/07/17	2032	06/02/2025	11.72 Call	Bond Future	6495.8200	6.4958	6210.9200	6.2109	4.386	0.0000	0.0000
2024/07/17	2032	06/02/2025	11.72 Put	Bond Future	695.2000	0.6952	755.3000	0.7553	8.645	0.0000	0.0000
2024/07/17	2032	08/05/2025		Bond Future	10.4919	90.1534	10.5705	89.8020	0.750	0.0000	0.0000
2024/07/17	2032	08/05/2025	10.91 Call	Bond Future	4001.8900	4.0019	3784.4400	3.7844	5.434	0.0000	0.0000
2024/07/17	2032	08/05/2025	10.91 Put	Bond Future	2153.2800	2.1533	2287.2600	2.2873	6.222	0.0000	0.0000
2024/07/17	2032	07/08/2025		Bond Future	10.5834	92.0754	10.6659	91.7173	0.779	0.0000	0.0000
2024/07/17	2032	07/08/2025	12.01 Call	Bond Future	7410.2200	7.4102	7137.8200	7.1378	3.676	0.0000	0.0000
2024/07/17	2032	07/08/2025	12.01 Put	Bond Future	1466.2200	1.4662	1551.8800	1.5519	5.842	0.0000	0.0000
2024/07/17	2033	01/08/2024		Bond Future	124.4078	124.4078	124.4013	124.4013	0.005	0.0000	0.0000
2024/07/17	2033	07/11/2024		Bond Future	125.8489	125.8489	125.8425	125.8425	0.005	0.0000	0.0000
2024/07/17	2033	06/02/2025		Bond Future	128.6149	128.6149	128.6091	128.6091	0.005	0.0000	0.0000
2024/07/17	2033	06/02/2025	124.94 Call	Bond Future	3674.9200	3.6749	3669.1200	3.6691	0.158	0.0000	0.0000
2024/07/17	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	2033	08/05/2025		Bond Future	129.8607	129.8607	129.8561	129.8561	0.004	0.0000	0.0000
2024/07/17	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	2033	08/05/2025	130.62 Put	Bond Future	759.3300	0.7593	763.9100	0.7639	0.603	0.0000	0.0000
2024/07/17	2033	07/08/2025		Bond Future	132.6620	132.6620	132.6585	132.6585	0.003	0.0000	0.0000
2024/07/17	2033	07/08/2025	128.65 Call	Bond Future	4011.9800	4.0120	4008.5100	4.0085	0.086	0.0000	0.0000
2024/07/17	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	2037	01/08/2024	13.82 Call	Bond Future	12665.5400	12.6655	12514.0700	12.5141	1.196	0.0000	0.0000
2024/07/17	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	
2024/07/17	2037	01/08/2024	13.17 Call	Bond Future	9674.1200	9.6741	9522.6500	9.5227	1.566	0.0000	0.0000
2024/07/17	2037	01/08/2024	13.17 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2024/07/17	2037	01/08/2024		Bond Future	11.3131	81.5640	11.3396	81.4125	0.235	0.0000	0.0000
2024/07/17	2037	01/08/2024	12.10 Call	Bond Future	4341.6700	4.3417	4189.7000	4.1897	3.500	0.0000	0.0000
2024/07/17	2037	01/08/2024	12.10 Put	Bond Future	24.3600	0.0244	23.8600	0.0239	2.053	0.0000	0.0000
2024/07/17	2037	01/08/2024	12.11 Call	Bond Future	4393.0700	4.3931	4241.0800	4.2411	3.460	0.0000	0.0000
2024/07/17	2037	01/08/2024	12.11 Put	Bond Future	23.0400	0.0230	22.5200	0.0225	2.257	0.0000	0.0000
2024/07/17	2037	01/08/2024	12.09 Call	Bond Future	4290.2900	4.2903	4138.3400	4.1383	3.542	0.0000	0.0000
2024/07/17	2037	01/08/2024	12.09 Put	Bond Future	25.7500	0.0258	25.2700	0.0253	1.864	0.0000	0.0000
2024/07/17	2037	07/11/2024		Bond Future	11.4051	83.4706	11.4328	83.3157	0.242	0.0000	0.0000
2024/07/17	2037	07/11/2024	12.58 Call	Bond Future	6721.2300	6.7212	6582.8100	6.5828	2.059	0.0000	0.0000
2024/07/17	2037	07/11/2024	12.58 Put	Bond Future	493.8500	0.4939	510.3100	0.5103	3.333	0.0000	0.0000
2024/07/17	2037	07/11/2024	12.59 Call	Bond Future	6764.6800	6.7647	6626.0500	6.6261	2.049	0.0000	0.0000
2024/07/17	2037	07/11/2024	12.59 Put	Bond Future	487.2900	0.4873	503.5400	0.5035	3.335	0.0000	0.0000
2024/07/17	2037	07/11/2024	12.57 Call	Bond Future	6677.9200	6.6779	6539.7400	6.5397	2.069	0.0000	0.0000
2024/07/17	2037	07/11/2024	12.57 Put	Bond Future	500.5900	0.5006	517.2900	0.5173	3.336	0.0000	0.0000
2024/07/17	2037	06/02/2025		Bond Future	11.4968	81.0242	11.5254	80.8666	0.249	0.0000	0.0000
2024/07/17	2037	06/02/2025	12.76 Call	Bond Future	7565.1600	7.5652	7433.2400	7.4332	1.744	0.0000	0.0000
2024/07/17	2037	06/02/2025	12.76 Put	Bond Future	1001.6300	1.0016	1027.3700	1.0274	2.570	0.0000	0.0000
2024/07/17	2037	08/05/2025		Bond Future	11.6032	82.7531	11.6328	82.5932	0.255	0.0000	0.0000
2024/07/17	2037	08/05/2025	12.25 Call	Bond Future	5821.1200	5.8211	5710.0300	5.7100	1.908	0.0000	0.0000
2024/07/17	2037	08/05/2025	12.25 Put	Bond Future	2419.8000	2.4198	2468.6500	2.4687	2.019	0.0000	0.0000
2024/07/17	2037	08/05/2025	13.35 Put	Bond Future	1144.5400	1.1445	1168.9100	1.1689	2.129	0.0000	0.0000
2024/07/17	2037	08/05/2025	13.35 Call	Bond Future	9875.5700	9.8756	9740.0000	9.7400	1.373	0.0000	0.0000
2024/07/17	2037	08/05/2025	12.55 Put	Bond Future	1971.6900	1.9717	2012.3600	2.0124	2.063	0.0000	0.0000
2024/07/17	2037	08/05/2025	12.55 Call	Bond Future	6881.5000	6.8815	6762.2300	6.7622	1.733	0.0000	0.0000
2024/07/17	2037	08/05/2025	13.30 Put	Bond Future	1183.8000	1.1838	1208.9700	1.2090	2.126	0.0000	0.0000
2024/07/17	2037	08/05/2025	13.30 Call	Bond Future	9684.2700	9.6843	9549.5000	9.5495	1.392	0.0000	0.0000
2024/07/17	2037	07/08/2025		Bond Future	11.7166	80.2559	11.7472	80.0935	0.261	0.0000	0.0000
2024/07/17	2037	07/08/2025	13.01 Call	Bond Future	8575.5200	8.5755	8451.0600	8.4511	1.451	0.0000	0.0000
2024/07/17	2037	07/08/2025	13.01 Put	Bond Future	2092.1600	2.0922	2130.1100	2.1301	1.814	0.0000	0.0000
2024/07/17	2038	01/08/2024		Bond Future	134.0297	134.0297	134.1723	134.1723	0.106	0.0000	0.0000
2024/07/17	2038	07/11/2024		Bond Future	137.1985	137.1985	137.3447	137.3447	0.107	0.0000	0.0000
2024/07/17	2038	06/02/2025		Bond Future	138.0971	138.0971	138.2473	138.2473	0.109	0.0000	0.0000
2024/07/17	2038	06/02/2025	135.23 Call	Bond Future	2867.1200	2.8671	3017.2800	3.0173	5.237	0.0000	0.0000
2024/07/17	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	2038	08/05/2025		Bond Future	141.0789	141.0789	141.2340	141.2340	0.110	0.0000	0.0000
2024/07/17	2038	08/05/2025	139.68 Call	Bond Future	1398.8600	1.3989	1553.9800	1.5540	11.089	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
2024/07/17	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/07/17	2038	07/08/2025		Bond Future	141.9628	141.9628	142.1225	142.1225	0.112	0.0000
2024/07/17	2038	07/08/2025	139.56 Call	Bond Future	2402.8200	2.4028	2562.4700	2.5625	6.644	0.0000
2024/07/17	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/07/17	2040	01/08/2024	12.28 Put	Bond Future	26.2100	0.0262	25.7000	0.0257	1.946	0.0000
2024/07/17	2040	01/08/2024	12.28 Call	Bond Future	4638.7200	4.6387	4474.7000	4.4747	3.536	0.0000
2024/07/17	2040	01/08/2024	12.88 Call	Bond Future	7886.4200	7.8864	7722.8100	7.7228	2.075	0.0000
2024/07/17	2040	01/08/2024	12.88 Put	Bond Future	0.6500	0.0007	0.5500	0.0006	15.385	0.0000
2024/07/17	2040	01/08/2024	13.48 Call	Bond Future	10947.5100	10.9475	10784.0000	10.7840	1.494	0.0000
2024/07/17	2040	01/08/2024	13.48 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000
2024/07/17	2040	01/08/2024	12.95 Put	Bond Future	0.4100	0.0004	0.3400	0.0003	17.073	0.0000
2024/07/17	2040	01/08/2024	12.95 Call	Bond Future	8253.9600	8.2540	8090.3800	8.0904	1.982	0.0000
2024/07/17	2040	01/08/2024		Bond Future	11.4981	82.2645	11.5246	82.1010	0.231	0.0000
2024/07/17	2040	01/08/2024	12.33 Call	Bond Future	4913.5800	4.9136	4749.4900	4.7495	3.340	0.0000
2024/07/17	2040	01/08/2024	12.33 Put	Bond Future	19.8000	0.0198	19.2200	0.0192	2.929	0.0000
2024/07/17	2040	01/08/2024	12.34 Call	Bond Future	4968.5400	4.9685	4804.4500	4.8045	3.303	0.0000
2024/07/17	2040	01/08/2024	12.34 Put	Bond Future	18.7000	0.0187	18.1200	0.0181	3.102	0.0000
2024/07/17	2040	01/08/2024	12.32 Call	Bond Future	4858.6000	4.8586	4694.5200	4.6945	3.377	0.0000
2024/07/17	2040	01/08/2024	12.32 Put	Bond Future	20.9500	0.0210	20.3800	0.0204	2.721	0.0000
2024/07/17	2040	07/11/2024	12.85 Call	Bond Future	7607.9900	7.6080	7456.5300	7.4565	1.991	0.0000
2024/07/17	2040	07/11/2024	12.85 Put	Bond Future	471.2200	0.4712	486.9800	0.4870	3.345	0.0000
2024/07/17	2040	07/11/2024	12.86 Call	Bond Future	7654.5000	7.6545	7502.8200	7.5028	1.982	0.0000
2024/07/17	2040	07/11/2024	12.86 Put	Bond Future	464.9800	0.4650	480.5200	0.4805	3.342	0.0000
2024/07/17	2040	07/11/2024	12.84 Call	Bond Future	7561.6000	7.5616	7410.3600	7.4104	2.000	0.0000
2024/07/17	2040	07/11/2024	12.84 Put	Bond Future	477.6400	0.4776	493.6200	0.4936	3.346	0.0000
2024/07/17	2040	07/11/2024		Bond Future	11.5903	84.1876	11.6178	84.0203	0.238	0.0000
2024/07/17	2040	07/11/2024	12.10 Put	Bond Future	1259.6200	1.2596	1300.9200	1.3009	3.279	0.0000
2024/07/17	2040	07/11/2024	12.10 Call	Bond Future	4268.9400	4.2689	4143.0200	4.1430	2.950	0.0000
2024/07/17	2040	07/11/2024	12.60 Call	Bond Future	6455.8600	6.4559	6310.6800	6.3107	2.249	0.0000
2024/07/17	2040	07/11/2024	12.60 Put	Bond Future	656.9200	0.6569	678.9600	0.6790	3.355	0.0000
2024/07/17	2040	07/11/2024	13.15 Call	Bond Future	9009.2300	9.0092	8852.3800	8.8524	1.741	0.0000
2024/07/17	2040	07/11/2024	13.15 Put	Bond Future	314.9600	0.3150	325.3300	0.3253	3.292	0.0000
2024/07/17	2040	06/02/2025		Bond Future	11.6816	81.5061	11.7101	81.3358	0.244	0.0000
2024/07/17	2040	06/02/2025	12.95 Call	Bond Future	8150.6300	8.1506	8007.9200	8.0079	1.751	0.0000
2024/07/17	2040	06/02/2025	12.95 Put	Bond Future	1069.9500	1.0700	1097.4500	1.0975	2.570	0.0000
2024/07/17	2040	08/05/2025	12.75 Put	Bond Future	2014.9100	2.0149	2057.7100	2.0577	2.124	0.0000
2024/07/17	2040	08/05/2025	12.75 Call	Bond Future	7400.7700	7.4008	7270.7600	7.2708	1.757	0.0000
2024/07/17	2040	08/05/2025	13.50 Put	Bond Future	1200.4600	1.2005	1226.7200	1.2267	2.187	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	
2024/07/17	2040	08/05/2025	13.50 Call	Bond Future	10405.8300	10.4058	10259.2800	10.2593	1.408	0.0000	0.0000
2024/07/17	2040	08/05/2025	13.43 Put	Bond Future	1259.0400	1.2590	1286.5400	1.2865	2.184	0.0000	0.0000
2024/07/17	2040	08/05/2025	13.43 Call	Bond Future	10120.7700	10.1208	9975.4600	9.9755	1.436	0.0000	0.0000
2024/07/17	2040	08/05/2025		Bond Future	11.7864	83.2451	11.8158	83.0723	0.249	0.0000	0.0000
2024/07/17	2040	08/05/2025	12.63 Call	Bond Future	6936.4300	6.9364	6809.8000	6.8098	1.826	0.0000	0.0000
2024/07/17	2040	08/05/2025	12.63 Put	Bond Future	2190.8500	2.1909	2237.0300	2.2370	2.108	0.0000	0.0000
2024/07/17	2040	07/08/2025		Bond Future	11.8974	80.5075	11.9278	80.3320	0.255	0.0000	0.0000
2024/07/17	2040	07/08/2025	13.29 Call	Bond Future	9625.0800	9.6251	9488.2400	9.4882	1.422	0.0000	0.0000
2024/07/17	2040	07/08/2025	13.29 Put	Bond Future	2139.7900	2.1398	2178.4800	2.1785	1.808	0.0000	0.0000
2024/07/17	2044	01/08/2024	13.00 Call	Bond Future	8250.7500	8.2508	8240.7600	8.2408	0.121	0.0000	0.0000
2024/07/17	2044	01/08/2024	13.00 Put	Bond Future	0.3900	0.0004	0.2500	0.0003	35.897	0.0000	0.0000
2024/07/17	2044	01/08/2024	13.25 Call	Bond Future	9541.7400	9.5417	9531.8600	9.5319	0.104	0.0000	0.0000
2024/07/17	2044	01/08/2024	13.25 Put	Bond Future	0.0700	0.0001	0.0400	0.0000	42.857	0.0000	0.0000
2024/07/17	2044	01/08/2024	12.29 Call	Bond Future	4384.6000	4.3846	4369.5400	4.3695	0.343	0.0000	0.0000
2024/07/17	2044	01/08/2024	12.29 Put	Bond Future	32.6700	0.0327	27.4600	0.0275	15.947	0.0000	0.0000
2024/07/17	2044	01/08/2024	12.30 Call	Bond Future	4440.2400	4.4402	4425.3800	4.4254	0.335	0.0000	0.0000
2024/07/17	2044	01/08/2024	12.30 Put	Bond Future	30.9000	0.0309	25.8900	0.0259	16.214	0.0000	0.0000
2024/07/17	2044	01/08/2024	12.28 Call	Bond Future	4329.0000	4.3290	4313.7200	4.3137	0.353	0.0000	0.0000
2024/07/17	2044	01/08/2024	12.28 Put	Bond Future	34.5400	0.0345	29.1100	0.0291	15.721	0.0000	0.0000
2024/07/17	2044	01/08/2024		Bond Future	11.5673	78.5064	11.5688	78.4965	0.013	0.0000	0.0000
2024/07/17	2044	07/11/2024		Bond Future	11.6553	80.3416	11.6569	80.3316	0.014	0.0000	0.0000
2024/07/17	2044	07/11/2024	12.91 Call	Bond Future	7712.9600	7.7130	7697.5500	7.6976	0.200	0.0000	0.0000
2024/07/17	2044	07/11/2024	12.91 Put	Bond Future	498.4800	0.4985	493.0900	0.4931	1.081	0.0000	0.0000
2024/07/17	2044	07/11/2024	12.92 Call	Bond Future	7759.4900	7.7595	7744.1100	7.7441	0.198	0.0000	0.0000
2024/07/17	2044	07/11/2024	12.92 Put	Bond Future	492.0100	0.4920	486.6500	0.4867	1.089	0.0000	0.0000
2024/07/17	2044	07/11/2024	12.90 Call	Bond Future	7666.4400	7.6664	7651.0000	7.6510	0.201	0.0000	0.0000
2024/07/17	2044	07/11/2024	12.90 Put	Bond Future	505.0300	0.5050	499.6100	0.4996	1.073	0.0000	0.0000
2024/07/17	2044	07/11/2024	12.50 Call	Bond Future	5831.3800	5.8314	5814.8500	5.8149	0.283	0.0000	0.0000
2024/07/17	2044	07/11/2024	12.50 Put	Bond Future	848.6000	0.8486	842.0900	0.8421	0.767	0.0000	0.0000
2024/07/17	2044	06/02/2025	13.75 Call	Bond Future	11482.8500	11.4829	11469.5200	11.4695	0.116	0.0000	0.0000
2024/07/17	2044	06/02/2025	13.75 Put	Bond Future	593.3900	0.5934	589.7000	0.5897	0.622	0.0000	0.0000
2024/07/17	2044	06/02/2025	12.50 Put	Bond Future	1736.6800	1.7367	1731.8900	1.7319	0.276	0.0000	0.0000
2024/07/17	2044	06/02/2025	12.50 Call	Bond Future	6172.4700	6.1725	6158.0400	6.1580	0.234	0.0000	0.0000
2024/07/17	2044	06/02/2025	12.00 Put	Bond Future	2679.7800	2.6798	2675.5300	2.6755	0.159	0.0000	0.0000
2024/07/17	2044	06/02/2025	12.00 Call	Bond Future	4237.1700	4.2372	4223.2800	4.2233	0.328	0.0000	0.0000
2024/07/17	2044	06/02/2025		Bond Future	11.7422	77.7018	11.7438	77.6921	0.013	0.0000	0.0000
2024/07/17	2044	06/02/2025	13.02 Call	Bond Future	8347.6300	8.3476	8333.4100	8.3334	0.170	0.0000	0.0000
2024/07/17	2044	06/02/2025	13.02 Put	Bond Future	1104.9600	1.1050	1100.3800	1.1004	0.414	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	
2024/07/17	2044	08/05/2025		Bond Future	11.8412	79.3596	11.8427	79.3508	0.012	0.0000	0.0000
2024/07/17	2044	08/05/2025	12.72 Call	Bond Future	7241.0200	7.2410	7228.4000	7.2284	0.174	0.0000	0.0000
2024/07/17	2044	08/05/2025	12.72 Put	Bond Future	2206.2900	2.2063	2202.4500	2.2025	0.174	0.0000	0.0000
2024/07/17	2044	07/08/2025		Bond Future	11.9458	76.6644	11.9471	76.6564	0.011	0.0000	0.0000
2024/07/17	2044	07/08/2025	13.34 Call	Bond Future	9835.3600	9.8354	9823.7500	9.8238	0.118	0.0000	0.0000
2024/07/17	2044	07/08/2025	13.34 Put	Bond Future	2208.9600	2.2090	2205.3900	2.2054	0.162	0.0000	0.0000
2024/07/17	2046	01/08/2024		Bond Future	116.9363	116.9363	116.7563	116.7563	0.154	0.0000	0.0000
2024/07/17	2046	07/11/2024		Bond Future	117.4983	117.4983	117.3141	117.3141	0.157	0.0000	0.0000
2024/07/17	2046	06/02/2025		Bond Future	120.0805	120.0805	119.8931	119.8931	0.156	0.0000	0.0000
2024/07/17	2046	06/02/2025	114.01 Call	Bond Future	6070.4700	6.0705	5883.0500	5.8831	3.087	0.0000	0.0000
2024/07/17	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	2046	08/05/2025		Bond Future	120.4242	120.4242	120.2339	120.2339	0.158	0.0000	0.0000
2024/07/17	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	2046	08/05/2025	121.97 Put	Bond Future	1545.7900	1.5458	1736.0600	1.7361	12.309	0.0000	0.0000
2024/07/17	2046	07/08/2025		Bond Future	123.0208	123.0208	122.8275	122.8275	0.157	0.0000	0.0000
2024/07/17	2046	07/08/2025	118.69 Call	Bond Future	4330.8300	4.3308	4137.5300	4.1375	4.463	0.0000	0.0000
2024/07/17	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	2050	01/08/2024		Bond Future	116.1303	116.1303	115.7341	115.7341	0.341	0.0000	0.0000
2024/07/17	2050	07/11/2024		Bond Future	118.8758	118.8758	118.4706	118.4706	0.341	0.0000	0.0000
2024/07/17	2050	06/02/2025		Bond Future	119.1293	119.1293	118.7158	118.7158	0.347	0.0000	0.0000
2024/07/17	2050	06/02/2025	115.60 Call	Bond Future	3529.2600	3.5293	3115.8000	3.1158	11.715	0.0000	0.0000
2024/07/17	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	2050	08/05/2025		Bond Future	121.7014	121.7014	121.2804	121.2804	0.346	0.0000	0.0000
2024/07/17	2050	08/05/2025	121.16 Call	Bond Future	541.4400	0.5414	120.4000	0.1204	77.763	0.0000	0.0000
2024/07/17	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	2050	07/08/2025		Bond Future	121.9184	121.9184	121.4891	121.4891	0.352	0.0000	0.0000
2024/07/17	2050	07/08/2025	119.89 Call	Bond Future	2028.4300	2.0284	1599.1200	1.5991	21.165	0.0000	0.0000
2024/07/17	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	AL37	01/08/2024		Index Future	1003.5180	1003.5180	1000.8170	1000.8170	0.269	0.0000	0.0000
2024/07/17	AL37	07/11/2024		Index Future	1026.9780	1026.9780	1024.2130	1024.2130	0.269	0.0000	0.0000
2024/07/17	AL37	06/02/2025		Index Future	1049.3130	1049.3130	1046.4900	1046.4900	0.269	0.0000	0.0000
2024/07/17	AL37	08/05/2025		Index Future	1071.7520	1071.7520	1068.8730	1068.8730	0.269	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	
2024/07/17	AL37	07/08/2025		Index Future	1094.6570	1094.6570	1091.7200	1091.7200	0.268	0.0000	0.0000
2024/07/17	AL7T	01/08/2024		Index Future	1189.8600	1189.8600	1184.9740	1184.9740	0.411	0.0000	0.0000
2024/07/17	AL7T	07/11/2024		Index Future	1217.6750	1217.6750	1212.6760	1212.6760	0.411	0.0000	0.0000
2024/07/17	AL7T	06/02/2025		Index Future	1244.1570	1244.1570	1239.0520	1239.0520	0.410	0.0000	0.0000
2024/07/17	AL7T	08/05/2025		Index Future	1270.7630	1270.7630	1265.5530	1265.5530	0.410	0.0000	0.0000
2024/07/17	AL7T	07/08/2025		Index Future	1297.9220	1297.9220	1292.6040	1292.6040	0.410	0.0000	0.0000
2024/07/17	ALBI	01/08/2024		Index Future	1030.1000	1030.1000	1027.9210	1027.9210	0.212	0.0000	0.0000
2024/07/17	ALBI	07/11/2024		Index Future	1054.1800	1054.1800	1051.9510	1051.9510	0.211	0.0000	0.0000
2024/07/17	ALBI	06/02/2025		Index Future	1077.1070	1077.1070	1074.8310	1074.8310	0.211	0.0000	0.0000
2024/07/17	ALBI	08/05/2025		Index Future	1100.1410	1100.1410	1097.8200	1097.8200	0.211	0.0000	0.0000
2024/07/17	ALBI	07/08/2025		Index Future	1123.6530	1123.6530	1121.2860	1121.2860	0.211	0.0000	0.0000
2024/07/17	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/07/17	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	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	
2024/07/17	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/17	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/17	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/07/17	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/17	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/17	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/17	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/17	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/17	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/17	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/17	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/17	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/17	ES33	01/08/2024		Bond Future	11.6219	80.1248	11.6786	79.8609	0.488	0.0000	0.0000
2024/07/17	ES33	07/11/2024		Bond Future	11.7444	78.2167	11.8038	77.9466	0.506	0.0000	0.0000
2024/07/17	ES33	06/02/2025		Bond Future	11.8690	79.9354	11.9310	79.6599	0.522	0.0000	0.0000
2024/07/17	ES33	06/02/2025	13.34 Call	Bond Future	6203.8100	6.2038	5928.3100	5.9283	4.441	0.0000	0.0000
2024/07/17	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	ES33	08/05/2025		Bond Future	12.0024	77.8570	12.0670	77.5765	0.538	0.0000	0.0000
2024/07/17	ES33	08/05/2025	12.73 Call	Bond Future	3085.0500	3.0851	2804.5200	2.8045	9.093	0.0000	0.0000
2024/07/17	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	ES33	07/08/2025		Bond Future	12.1428	79.5337	12.2102	79.2479	0.555	0.0000	0.0000
2024/07/17	ES33	07/08/2025	13.56 Call	Bond Future	5729.1100	5.7291	5443.3000	5.4433	4.989	0.0000	0.0000
2024/07/17	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	ES42	01/08/2024		Bond Future	12.0299	76.7219	12.0366	76.6832	0.056	0.0000	0.0000
2024/07/17	ES42	07/11/2024		Bond Future	12.1387	74.2673	12.1457	74.2278	0.057	0.0000	0.0000
2024/07/17	ES42	06/02/2025		Bond Future	12.2436	75.8987	12.2508	75.8589	0.058	0.0000	0.0000
2024/07/17	ES42	06/02/2025	13.71 Call	Bond Future	7505.2400	7.5052	7465.4100	7.4654	0.531	0.0000	0.0000
2024/07/17	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	ES42	08/05/2025		Bond Future	12.3597	73.2681	12.3670	73.2282	0.059	0.0000	0.0000
2024/07/17	ES42	08/05/2025	13.25 Call	Bond Future	4637.1600	4.6372	4597.3300	4.5973	0.859	0.0000	0.0000
2024/07/17	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	ES42	07/08/2025		Bond Future	12.4777	74.8440	12.4851	74.8041	0.059	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/07/17	ES42	07/08/2025	13.79 Call	Bond Future	6571.8600	6.5719	6531.9500	6.5320	0.607	0.0000	0.0000
2024/07/17	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	GOVI	01/08/2024		GOVI	1014.4490	1014.4490	1012.2290	1012.2290	0.219	0.0000	0.0000
2024/07/17	GOVI	01/08/2024	943.38 Call	GOVI	710690.0000	71.0690	688490.0000	68.8490	3.124	0.0000	0.0000
2024/07/17	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	GOVI	01/08/2024	943.39 Call	GOVI	710590.0000	71.0590	688390.0000	68.8390	3.124	0.0000	0.0000
2024/07/17	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	GOVI	01/08/2024	943.37 Call	GOVI	710790.0000	71.0790	688590.0000	68.8590	3.123	0.0000	0.0000
2024/07/17	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	GOVI	07/11/2024		GOVI	1038.1640	1038.1640	1035.8920	1035.8920	0.219	0.0000	0.0000
2024/07/17	GOVI	07/11/2024	948.79 Call	GOVI	893740.0000	89.3740	871020.0000	87.1020	2.542	0.0000	0.0000
2024/07/17	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	GOVI	07/11/2024	948.80 Call	GOVI	893640.0000	89.3640	870920.0000	87.0920	2.542	0.0000	0.0000
2024/07/17	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	GOVI	07/11/2024	948.78 Call	GOVI	893840.0000	89.3840	871120.0000	87.1120	2.542	0.0000	0.0000
2024/07/17	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	GOVI	06/02/2025		GOVI	1060.7420	1060.7420	1058.4230	1058.4230	0.219	0.0000	0.0000
2024/07/17	GOVI	06/02/2025	972.00 Call	GOVI	887420.0000	88.7420	864230.0000	86.4230	2.613	0.0000	0.0000
2024/07/17	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	GOVI	08/05/2025		GOVI	1083.4260	1083.4260	1081.0610	1081.0610	0.218	0.0000	0.0000
2024/07/17	GOVI	08/05/2025	1,022.00 Call	GOVI	614260.0000	61.4260	590610.0000	59.0610	3.850	0.0000	0.0000
2024/07/17	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	GOVI	07/08/2025		GOVI	1106.5810	1106.5810	1104.1690	1104.1690	0.218	0.0000	0.0000
2024/07/17	GOVI	07/08/2025	1,011.00 Call	GOVI	955810.0000	95.5810	931690.0000	93.1690	2.524	0.0000	0.0000
2024/07/17	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/07/17	IGOV	01/08/2024		Index Future	356.4370	356.4370	356.1910	356.1910	0.069	0.0000	0.0000
2024/07/17	IGOV	07/11/2024		Index Future	364.8650	364.8650	364.6120	364.6120	0.069	0.0000	0.0000
2024/07/17	IGOV	06/02/2025		Index Future	372.8860	372.8860	372.6290	372.6290	0.069	0.0000	0.0000
2024/07/17	IGOV	08/05/2025		Index Future	380.9440	380.9440	380.6830	380.6830	0.069	0.0000	0.0000
2024/07/17	IGOV	07/08/2025		Index Future	389.1680	389.1680	388.9030	388.9030	0.068	0.0000	0.0000
2024/07/17	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/07/17	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/07/17	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/07/17	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/07/17	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/07/17	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/07/17	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/07/17	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/07/17	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/07/17	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/07/17	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/07/17	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/07/17	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/07/17	JBAF	17/07/2024		Jibar Tradeable Future	8.3300	91.6700	8.3250	91.6750	0.060	0.0000	0.0000
2024/07/17	JBAF	21/08/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/07/17	JBAF	18/09/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/07/17	JBAF	16/10/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/07/17	JBAF	20/11/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/07/17	JBAF	18/12/2024		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/07/17	JBAF	15/01/2025		Jibar Tradeable Future	8.0000	92.0000	8.0000	92.0000	0.000	0.0000	0.0000
2024/07/17	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/07/17	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/07/17	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/07/17	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/07/17	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/07/17	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/07/17	R035	01/08/2024	11.65 Call	Bond Future	4038.3800	4.0384	3639.0600	3.6391	9.888	0.0000	0.0000
2024/07/17	R035	01/08/2024	11.65 Put	Bond Future	30.8400	0.0308	40.8600	0.0409	32.490	0.0000	0.0000
2024/07/17	R035	01/08/2024	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	R035	01/08/2024	13.23 Call	Bond Future	11804.8900	11.8049	11395.5500	11.3956	3.468	0.0000	0.0000
2024/07/17	R035	01/08/2024	12.50 Call	Bond Future	8335.2600	8.3353	7925.9500	7.9260	4.911	0.0000	0.0000
2024/07/17	R035	01/08/2024	12.50 Put	Bond Future	0.1300	0.0001	0.1600	0.0002	23.077	0.0000	0.0000
2024/07/17	R035	01/08/2024	12.45 Call	Bond Future	8089.5300	8.0895	7680.2300	7.6802	5.060	0.0000	0.0000
2024/07/17	R035	01/08/2024	12.45 Put	Bond Future	0.1800	0.0002	0.2200	0.0002	22.222	0.0000	0.0000
2024/07/17	R035	01/08/2024	13.20 Call	Bond Future	11666.5600	11.6666	11257.2200	11.2572	3.509	0.0000	0.0000
2024/07/17	R035	01/08/2024	13.20 Put	Bond Future	0.0000	0.0000	0.0000	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	
2024/07/17	R035	01/08/2024	13.08 Call	Bond Future	11109.6800	11.1097	10700.3400	10.7003	3.685	0.0000	0.0000
2024/07/17	R035	01/08/2024	13.08 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	R035	01/08/2024	13.05 Call	Bond Future	10969.5600	10.9696	10560.2200	10.5602	3.732	0.0000	0.0000
2024/07/17	R035	01/08/2024	13.05 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	R035	01/08/2024	12.20 Put	Bond Future	1.0400	0.0010	1.3200	0.0013	26.923	0.0000	0.0000
2024/07/17	R035	01/08/2024	12.20 Call	Bond Future	6845.3200	6.8453	6436.2600	6.4363	5.976	0.0000	0.0000
2024/07/17	R035	01/08/2024	11.80 Call	Bond Future	4807.8700	4.8079	4402.7200	4.4027	8.427	0.0000	0.0000
2024/07/17	R035	01/08/2024	11.80 Put	Bond Future	13.0800	0.0131	17.2700	0.0173	32.034	0.0000	0.0000
2024/07/17	R035	01/08/2024	11.81 Call	Bond Future	4859.2400	4.8592	4453.8400	4.4538	8.343	0.0000	0.0000
2024/07/17	R035	01/08/2024	11.81 Put	Bond Future	12.3300	0.0123	16.2700	0.0163	31.955	0.0000	0.0000
2024/07/17	R035	01/08/2024	11.79 Call	Bond Future	4756.5100	4.7565	4351.6200	4.3516	8.512	0.0000	0.0000
2024/07/17	R035	01/08/2024	11.79 Put	Bond Future	13.8800	0.0139	18.3300	0.0183	32.061	0.0000	0.0000
2024/07/17	R035	01/08/2024		Bond Future	10.9157	91.2097	10.9885	90.8003	0.667	0.0000	0.0000
2024/07/17	R035	07/11/2024		Bond Future	11.0052	88.8270	11.0812	88.4082	0.691	0.0000	0.0000
2024/07/17	R035	07/11/2024	12.18 Call	Bond Future	6645.7700	6.6458	6283.8000	6.2838	5.447	0.0000	0.0000
2024/07/17	R035	07/11/2024	12.18 Put	Bond Future	472.3500	0.4724	529.1900	0.5292	12.033	0.0000	0.0000
2024/07/17	R035	07/11/2024	12.19 Call	Bond Future	6689.2000	6.6892	6326.5300	6.3265	5.422	0.0000	0.0000
2024/07/17	R035	07/11/2024	12.19 Put	Bond Future	465.8600	0.4659	522.0000	0.5220	12.051	0.0000	0.0000
2024/07/17	R035	07/11/2024	12.17 Call	Bond Future	6602.3800	6.6024	6241.1200	6.2411	5.472	0.0000	0.0000
2024/07/17	R035	07/11/2024	12.17 Put	Bond Future	478.9200	0.4789	536.4700	0.5365	12.017	0.0000	0.0000
2024/07/17	R035	07/11/2024	13.23 Call	Bond Future	11285.7500	11.2858	10880.1500	10.8802	3.594	0.0000	0.0000
2024/07/17	R035	07/11/2024	13.23 Put	Bond Future	96.3500	0.0964	109.5600	0.1096	13.710	0.0000	0.0000
2024/07/17	R035	07/11/2024	12.20 Put	Bond Future	459.4600	0.4595	514.9000	0.5149	12.066	0.0000	0.0000
2024/07/17	R035	07/11/2024	12.20 Call	Bond Future	6732.6700	6.7327	6369.3000	6.3693	5.397	0.0000	0.0000
2024/07/17	R035	06/02/2025		Bond Future	11.0960	90.7581	11.1751	90.3307	0.713	0.0000	0.0000
2024/07/17	R035	06/02/2025	12.41 Call	Bond Future	7656.1800	7.6562	7307.1500	7.3072	4.559	0.0000	0.0000
2024/07/17	R035	06/02/2025	12.41 Put	Bond Future	919.2200	0.9192	997.5900	0.9976	8.526	0.0000	0.0000
2024/07/17	R035	08/05/2025		Bond Future	11.1910	88.1802	11.2733	87.7447	0.735	0.0000	0.0000
2024/07/17	R035	08/05/2025	11.78 Call	Bond Future	5467.9400	5.4679	5183.4800	5.1835	5.202	0.0000	0.0000
2024/07/17	R035	08/05/2025	11.78 Put	Bond Future	2414.8400	2.4148	2565.8800	2.5659	6.255	0.0000	0.0000
2024/07/17	R035	08/05/2025	13.35 Call	Bond Future	11244.1300	11.2441	10864.1300	10.8641	3.380	0.0000	0.0000
2024/07/17	R035	08/05/2025	13.35 Put	Bond Future	741.6900	0.7417	797.1900	0.7972	7.483	0.0000	0.0000
2024/07/17	R035	08/05/2025	12.70 Call	Bond Future	8801.9700	8.8020	8453.6600	8.4537	3.957	0.0000	0.0000
2024/07/17	R035	08/05/2025	12.70 Put	Bond Future	1267.7300	1.2677	1354.9200	1.3549	6.878	0.0000	0.0000
2024/07/17	R035	08/05/2025	11.46 Put	Bond Future	3011.1300	3.0111	3191.1900	3.1912	5.980	0.0000	0.0000
2024/07/17	R035	08/05/2025	11.46 Call	Bond Future	4423.9900	4.4240	4168.5500	4.1686	5.774	0.0000	0.0000
2024/07/17	R035	07/08/2025		Bond Future	11.2918	90.0605	11.3775	89.6166	0.759	0.0000	0.0000
2024/07/17	R035	07/08/2025	12.65 Call	Bond Future	8588.8100	8.5888	8255.5500	8.2556	3.880	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	
2024/07/17	R035	07/08/2025	12.65 Put	Bond Future	1900.0400	1.9000	2010.7400	2.0107	5.826	0.0000	0.0000
2024/07/17	R053	01/08/2024		Bond Future	11.4458	105.5326	11.4532	105.4697	0.065	0.0000	0.0000
2024/07/17	R053	01/08/2024	13.14 Call	Bond Future	12734.9900	12.7350	12672.0400	12.6720	0.494	0.0000	0.0000
2024/07/17	R053	01/08/2024	13.14 Put	Bond Future	0.1200	0.0001	0.0700	0.0001	41.667	0.0000	0.0000
2024/07/17	R053	01/08/2024	13.15 Call	Bond Future	12801.3400	12.8013	12738.4000	12.7384	0.492	0.0000	0.0000
2024/07/17	R053	01/08/2024	13.15 Put	Bond Future	0.1100	0.0001	0.0700	0.0001	36.364	0.0000	0.0000
2024/07/17	R053	01/08/2024	13.13 Call	Bond Future	12668.5300	12.6685	12605.5900	12.6056	0.497	0.0000	0.0000
2024/07/17	R053	01/08/2024	13.13 Put	Bond Future	0.1200	0.0001	0.0800	0.0001	33.333	0.0000	0.0000
2024/07/17	R053	07/11/2024	12.80 Call	Bond Future	10371.5800	10.3716	10306.8900	10.3069	0.624	0.0000	0.0000
2024/07/17	R053	07/11/2024	12.80 Put	Bond Future	676.8600	0.6769	676.3500	0.6764	0.075	0.0000	0.0000
2024/07/17	R053	07/11/2024	12.81 Call	Bond Future	10432.6000	10.4326	10367.8700	10.3679	0.620	0.0000	0.0000
2024/07/17	R053	07/11/2024	12.81 Put	Bond Future	668.3200	0.6683	667.7700	0.6678	0.082	0.0000	0.0000
2024/07/17	R053	07/11/2024	12.79 Call	Bond Future	10310.7100	10.3107	10246.0500	10.2461	0.627	0.0000	0.0000
2024/07/17	R053	07/11/2024	12.79 Put	Bond Future	685.6400	0.6856	685.1600	0.6852	0.070	0.0000	0.0000
2024/07/17	R053	07/11/2024		Bond Future	11.5308	102.1273	11.5384	102.0631	0.067	0.0000	0.0000
2024/07/17	R053	06/02/2025		Bond Future	11.6129	104.3471	11.6208	104.2822	0.068	0.0000	0.0000
2024/07/17	R053	06/02/2025	12.94 Call	Bond Future	11425.9600	11.4260	11364.8300	11.3648	0.535	0.0000	0.0000
2024/07/17	R053	06/02/2025	12.94 Put	Bond Future	1459.1100	1.4591	1462.9600	1.4630	0.264	0.0000	0.0000
2024/07/17	R053	08/05/2025		Bond Future	11.7024	100.7030	11.7104	100.6378	0.068	0.0000	0.0000
2024/07/17	R053	08/05/2025	12.64 Call	Bond Future	9900.8900	9.9009	9845.7400	9.8457	0.557	0.0000	0.0000
2024/07/17	R053	08/05/2025	12.64 Put	Bond Future	2765.1300	2.7651	2775.1600	2.7752	0.363	0.0000	0.0000
2024/07/17	R053	07/08/2025		Bond Future	11.7943	102.8486	11.8025	102.7830	0.069	0.0000	0.0000
2024/07/17	R053	07/08/2025	13.17 Call	Bond Future	12733.2400	12.7332	12676.6700	12.6767	0.444	0.0000	0.0000
2024/07/17	R053	07/08/2025	13.17 Put	Bond Future	2718.7500	2.7188	2727.7700	2.7278	0.332	0.0000	0.0000
2024/07/17	R186	01/08/2024		Bond Future	8.4286	105.6739	8.4959	105.5279	0.798	0.0000	0.0000
2024/07/17	R186	01/08/2024	8.69 Call	Bond Future	631.9000	0.6319	511.5400	0.5115	19.047	0.0000	0.0000
2024/07/17	R186	01/08/2024	8.69 Put	Bond Future	65.9400	0.0659	91.5600	0.0916	38.854	0.0000	0.0000
2024/07/17	R186	01/08/2024	8.70 Call	Bond Future	649.9100	0.6499	528.3100	0.5283	18.710	0.0000	0.0000
2024/07/17	R186	01/08/2024	8.70 Put	Bond Future	62.3700	0.0624	86.7500	0.0868	39.089	0.0000	0.0000
2024/07/17	R186	01/08/2024	8.68 Call	Bond Future	614.1300	0.6141	495.0500	0.4951	19.390	0.0000	0.0000
2024/07/17	R186	01/08/2024	8.68 Put	Bond Future	69.7500	0.0698	96.6500	0.0967	38.566	0.0000	0.0000
2024/07/17	R186	07/11/2024		Bond Future	8.3730	108.1441	8.4498	107.9948	0.917	0.0000	0.0000
2024/07/17	R186	07/11/2024	9.14 Call	Bond Future	1674.0700	1.6741	1553.7100	1.5537	7.190	0.0000	0.0000
2024/07/17	R186	07/11/2024	9.14 Put	Bond Future	194.8300	0.1948	223.7500	0.2238	14.844	0.0000	0.0000
2024/07/17	R186	07/11/2024	9.15 Call	Bond Future	1689.3500	1.6894	1568.5400	1.5685	7.151	0.0000	0.0000
2024/07/17	R186	07/11/2024	9.15 Put	Bond Future	191.0100	0.1910	219.4800	0.2195	14.905	0.0000	0.0000
2024/07/17	R186	07/11/2024	9.13 Call	Bond Future	1658.8500	1.6589	1538.9300	1.5389	7.229	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
2024/07/17	R186	07/11/2024	9.13 Put	Bond Future		198.7200	0.1987	228.0800	0.2281	14.775	0.0000	0.0000
2024/07/17	R186	06/02/2025		Bond Future		8.3082	105.1796	8.3960	105.0278	1.056	0.0000	0.0000
2024/07/17	R186	06/02/2025	9.03 Call	Bond Future		1600.1100	1.6001	1489.9200	1.4899	6.886	0.0000	0.0000
2024/07/17	R186	06/02/2025	9.03 Put	Bond Future		359.5800	0.3596	401.2400	0.4012	11.586	0.0000	0.0000
2024/07/17	R186	08/05/2025		Bond Future		8.2532	107.4252	8.3551	107.2712	1.235	0.0000	0.0000
2024/07/17	R186	08/05/2025	8.47 Call	Bond Future		991.6500	0.9917	905.2400	0.9052	8.714	0.0000	0.0000
2024/07/17	R186	08/05/2025	8.47 Put	Bond Future		664.5300	0.6645	732.0700	0.7321	10.164	0.0000	0.0000
2024/07/17	R186	07/08/2025		Bond Future		8.1762	104.4009	8.2975	104.2447	1.484	0.0000	0.0000
2024/07/17	R186	07/08/2025	9.68 Call	Bond Future		2051.4300	2.0514	1918.7400	1.9187	6.468	0.0000	0.0000
2024/07/17	R186	07/08/2025	9.68 Put	Bond Future		137.6400	0.1376	161.2100	0.1612	17.124	0.0000	0.0000
2024/07/17	R186	07/08/2025	10.25 Call	Bond Future		2686.1100	2.6861	2541.8100	2.5418	5.372	0.0000	0.0000
2024/07/17	R186	07/08/2025	10.25 Put	Bond Future		59.9700	0.0600	71.9300	0.0719	19.943	0.0000	0.0000
2024/07/17	R186	07/08/2025	9.22 Put	Bond Future		247.8700	0.2479	285.1000	0.2851	15.020	0.0000	0.0000
2024/07/17	R186	07/08/2025	9.22 Call	Bond Future		1581.5900	1.5816	1462.5600	1.4626	7.526	0.0000	0.0000
2024/07/17	R202	01/08/2024		Bond Future		261.3611	261.3611	261.3492	261.3492	0.005	0.0000	0.0000
2024/07/17	R202	07/11/2024		Bond Future		267.5402	267.5402	267.5285	267.5285	0.004	0.0000	0.0000
2024/07/17	R202	06/02/2025		Bond Future		268.2019	268.2019	268.1915	268.1915	0.004	0.0000	0.0000
2024/07/17	R202	06/02/2025	266.79 Call	Bond Future		1411.8500	1.4119	1401.4900	1.4015	0.734	0.0000	0.0000
2024/07/17	R202	06/02/2025	266.79 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	R202	08/05/2025		Bond Future		273.9934	273.9934	273.9856	273.9856	0.003	0.0000	0.0000
2024/07/17	R202	08/05/2025	272.31 Call	Bond Future		1683.3600	1.6834	1675.6200	1.6756	0.460	0.0000	0.0000
2024/07/17	R202	08/05/2025	272.31 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	R202	07/08/2025		Bond Future		274.5760	274.5760	274.5702	274.5702	0.002	0.0000	0.0000
2024/07/17	R202	07/08/2025	271.60 Call	Bond Future		2976.0000	2.9760	2970.2000	2.9702	0.195	0.0000	0.0000
2024/07/17	R202	07/08/2025	271.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	R209	01/08/2024		Bond Future		11.0152	71.3122	11.0730	71.0214	0.525	0.0000	0.0000
2024/07/17	R209	01/08/2024	11.79 Call	Bond Future		3786.3700	3.7864	3500.0600	3.5001	7.562	0.0000	0.0000
2024/07/17	R209	01/08/2024	11.79 Put	Bond Future		22.4800	0.0225	27.0100	0.0270	20.151	0.0000	0.0000
2024/07/17	R209	01/08/2024	11.80 Call	Bond Future		3831.8600	3.8319	3545.2900	3.5453	7.479	0.0000	0.0000
2024/07/17	R209	01/08/2024	11.80 Put	Bond Future		21.2400	0.0212	25.5100	0.0255	20.104	0.0000	0.0000
2024/07/17	R209	01/08/2024	11.78 Call	Bond Future		3740.8900	3.7409	3454.8600	3.4549	7.646	0.0000	0.0000
2024/07/17	R209	01/08/2024	11.78 Put	Bond Future		23.7700	0.0238	28.5800	0.0286	20.236	0.0000	0.0000
2024/07/17	R209	07/11/2024		Bond Future		11.0968	69.8222	11.1568	69.5246	0.541	0.0000	0.0000
2024/07/17	R209	07/11/2024	12.22 Call	Bond Future		5745.1500	5.7452	5488.6700	5.4887	4.464	0.0000	0.0000
2024/07/17	R209	07/11/2024	12.22 Put	Bond Future		454.9900	0.4550	496.0400	0.4960	9.022	0.0000	0.0000
2024/07/17	R209	07/11/2024	12.23 Call	Bond Future		5783.5000	5.7835	5526.5100	5.5265	4.444	0.0000	0.0000
2024/07/17	R209	07/11/2024	12.23 Put	Bond Future		448.7600	0.4488	489.3000	0.4893	9.034	0.0000	0.0000
2024/07/17	R209	07/11/2024	12.21 Call	Bond Future		5706.8200	5.7068	5450.8600	5.4509	4.485	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	
2024/07/17	R209	07/11/2024	12.21 Put	Bond Future	461.2900	0.4613	502.8600	0.5029	9.012	0.0000	0.0000
2024/07/17	R209	06/02/2025		Bond Future	11.1768	71.3399	11.2389	71.0363	0.556	0.0000	0.0000
2024/07/17	R209	06/02/2025	12.44 Call	Bond Future	6694.2500	6.6943	6446.4900	6.4465	3.701	0.0000	0.0000
2024/07/17	R209	06/02/2025	12.44 Put	Bond Future	862.3100	0.8623	918.1000	0.9181	6.470	0.0000	0.0000
2024/07/17	R209	08/05/2025		Bond Future	11.2654	69.7065	11.3297	69.3972	0.571	0.0000	0.0000
2024/07/17	R209	08/05/2025	11.89 Call	Bond Future	5054.2600	5.0543	4847.3800	4.8474	4.093	0.0000	0.0000
2024/07/17	R209	08/05/2025	11.89 Put	Bond Future	2127.5700	2.1276	2230.0100	2.2300	4.815	0.0000	0.0000
2024/07/17	R209	07/08/2025		Bond Future	11.3576	71.1926	11.4242	70.8774	0.586	0.0000	0.0000
2024/07/17	R209	07/08/2025	12.68 Call	Bond Future	7668.3500	7.6684	7430.6700	7.4307	3.099	0.0000	0.0000
2024/07/17	R209	07/08/2025	12.68 Put	Bond Future	1754.0300	1.7540	1831.5900	1.8316	4.422	0.0000	0.0000
2024/07/17	R210	01/08/2024		Bond Future	238.0236	238.0236	238.0875	238.0875	0.027	0.0000	0.0000
2024/07/17	R210	07/11/2024		Bond Future	240.3119	240.3119	240.3776	240.3776	0.027	0.0000	0.0000
2024/07/17	R210	06/02/2025		Bond Future	245.5934	245.5934	245.6621	245.6621	0.028	0.0000	0.0000
2024/07/17	R210	06/02/2025	239.61 Call	Bond Future	5983.3700	5.9834	6052.1200	6.0521	1.149	0.0000	0.0000
2024/07/17	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	R210	08/05/2025		Bond Future	247.4874	247.4874	247.5601	247.5601	0.029	0.0000	0.0000
2024/07/17	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	R210	08/05/2025	248.03 Put	Bond Future	542.6000	0.5426	469.8900	0.4699	13.400	0.0000	0.0000
2024/07/17	R210	07/08/2025		Bond Future	252.8251	252.8251	252.9017	252.9017	0.030	0.0000	0.0000
2024/07/17	R210	07/08/2025	248.44 Call	Bond Future	4385.0800	4.3851	4461.7200	4.4617	1.748	0.0000	0.0000
2024/07/17	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	R213	01/08/2024		Bond Future	9.9559	89.0121	10.0196	88.7379	0.640	0.0000	0.0000
2024/07/17	R213	01/08/2024	10.87 Call	Bond Future	3851.7700	3.8518	3581.0400	3.5810	7.029	0.0000	0.0000
2024/07/17	R213	01/08/2024	10.87 Put	Bond Future	18.5600	0.0186	21.9700	0.0220	18.373	0.0000	0.0000
2024/07/17	R213	01/08/2024	10.88 Call	Bond Future	3891.6800	3.8917	3620.7800	3.6208	6.961	0.0000	0.0000
2024/07/17	R213	01/08/2024	10.88 Put	Bond Future	17.7300	0.0177	20.9700	0.0210	18.274	0.0000	0.0000
2024/07/17	R213	01/08/2024	10.86 Call	Bond Future	3811.8500	3.8119	3541.3100	3.5413	7.097	0.0000	0.0000
2024/07/17	R213	01/08/2024	10.86 Put	Bond Future	19.4100	0.0194	23.0100	0.0230	18.547	0.0000	0.0000
2024/07/17	R213	07/11/2024	11.22 Call	Bond Future	5126.5800	5.1266	4878.8700	4.8789	4.832	0.0000	0.0000
2024/07/17	R213	07/11/2024	11.22 Put	Bond Future	282.9200	0.2829	315.7000	0.3157	11.586	0.0000	0.0000
2024/07/17	R213	07/11/2024	11.23 Call	Bond Future	5161.2500	5.1613	4913.0800	4.9131	4.808	0.0000	0.0000
2024/07/17	R213	07/11/2024	11.23 Put	Bond Future	278.6600	0.2787	310.9800	0.3110	11.598	0.0000	0.0000
2024/07/17	R213	07/11/2024	11.21 Call	Bond Future	5092.0500	5.0921	4844.8000	4.8448	4.856	0.0000	0.0000
2024/07/17	R213	07/11/2024	11.21 Put	Bond Future	287.3500	0.2874	320.5900	0.3206	11.568	0.0000	0.0000
2024/07/17	R213	07/11/2024		Bond Future	10.0203	87.5319	10.0875	87.2514	0.670	0.0000	0.0000
2024/07/17	R213	06/02/2025		Bond Future	10.0880	89.4349	10.1586	89.1489	0.700	0.0000	0.0000
2024/07/17	R213	06/02/2025	11.35 Call	Bond Future	5546.0600	5.5461	5310.6400	5.3106	4.245	0.0000	0.0000
2024/07/17	R213	06/02/2025	11.35 Put	Bond Future	607.7800	0.6078	658.4000	0.6584	8.329	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	
2024/07/17	R213	08/05/2025		Bond Future	10.1620	87.7833	10.2362	87.4921	0.730	0.0000	0.0000
2024/07/17	R213	08/05/2025	10.52 Call	Bond Future	3329.5800	3.3296	3153.1600	3.1532	5.299	0.0000	0.0000
2024/07/17	R213	08/05/2025	10.52 Put	Bond Future	1936.0700	1.9361	2050.8300	2.0508	5.927	0.0000	0.0000
2024/07/17	R213	07/08/2025		Bond Future	10.2423	89.6559	10.3204	89.3594	0.763	0.0000	0.0000
2024/07/17	R213	07/08/2025	11.66 Call	Bond Future	6423.7700	6.4238	6197.5900	6.1976	3.521	0.0000	0.0000
2024/07/17	R213	07/08/2025	11.66 Put	Bond Future	1234.9700	1.2350	1305.3100	1.3053	5.696	0.0000	0.0000
2024/07/17	R214	01/08/2024	12.17 Call	Bond Future	4026.1300	4.0261	3983.6100	3.9836	1.056	0.0000	0.0000
2024/07/17	R214	01/08/2024	12.17 Put	Bond Future	17.4300	0.0174	14.9300	0.0149	14.343	0.0000	0.0000
2024/07/17	R214	01/08/2024	12.18 Call	Bond Future	4073.0800	4.0731	4030.6600	4.0307	1.041	0.0000	0.0000
2024/07/17	R214	01/08/2024	12.18 Put	Bond Future	16.4400	0.0164	14.0400	0.0140	14.599	0.0000	0.0000
2024/07/17	R214	01/08/2024	12.16 Call	Bond Future	3979.1700	3.9792	3936.5500	3.9366	1.071	0.0000	0.0000
2024/07/17	R214	01/08/2024	12.16 Put	Bond Future	18.4700	0.0185	15.8700	0.0159	14.077	0.0000	0.0000
2024/07/17	R214	01/08/2024		Bond Future	11.3749	66.7985	11.3825	66.7585	0.066	0.0000	0.0000
2024/07/17	R214	07/11/2024		Bond Future	11.4588	65.0534	11.4666	65.0125	0.068	0.0000	0.0000
2024/07/17	R214	07/11/2024	12.61 Call	Bond Future	6080.1000	6.0801	6039.3000	6.0393	0.671	0.0000	0.0000
2024/07/17	R214	07/11/2024	12.61 Put	Bond Future	463.3600	0.4634	463.4600	0.4635	0.022	0.0000	0.0000
2024/07/17	R214	07/11/2024	12.62 Call	Bond Future	6119.4000	6.1194	6078.5700	6.0786	0.667	0.0000	0.0000
2024/07/17	R214	07/11/2024	12.62 Put	Bond Future	457.2300	0.4572	457.3000	0.4573	0.015	0.0000	0.0000
2024/07/17	R214	07/11/2024	12.60 Call	Bond Future	6040.9300	6.0409	6000.1600	6.0002	0.675	0.0000	0.0000
2024/07/17	R214	07/11/2024	12.60 Put	Bond Future	469.6600	0.4697	469.7900	0.4698	0.028	0.0000	0.0000
2024/07/17	R214	06/02/2025		Bond Future	11.5423	66.4676	11.5503	66.4263	0.069	0.0000	0.0000
2024/07/17	R214	06/02/2025	12.71 Call	Bond Future	6624.3100	6.6243	6586.1300	6.5861	0.576	0.0000	0.0000
2024/07/17	R214	06/02/2025	12.71 Put	Bond Future	997.3400	0.9973	1000.4900	1.0005	0.316	0.0000	0.0000
2024/07/17	R214	06/02/2025	13.63 Call	Bond Future	9966.7800	9.9668	9925.9600	9.9260	0.410	0.0000	0.0000
2024/07/17	R214	06/02/2025	13.63 Put	Bond Future	428.4900	0.4285	429.0000	0.4290	0.119	0.0000	0.0000
2024/07/17	R214	06/02/2025	12.25 Put	Bond Future	1500.6000	1.5006	1506.5100	1.5065	0.394	0.0000	0.0000
2024/07/17	R214	06/02/2025	12.25 Call	Bond Future	5005.1900	5.0052	4969.7700	4.9698	0.708	0.0000	0.0000
2024/07/17	R214	06/02/2025	11.75 Put	Bond Future	2329.2600	2.3293	2339.8200	2.3398	0.453	0.0000	0.0000
2024/07/17	R214	06/02/2025	11.75 Call	Bond Future	3389.3000	3.3893	3358.5300	3.3585	0.908	0.0000	0.0000
2024/07/17	R214	08/05/2025		Bond Future	11.6280	64.5796	11.6361	64.5381	0.070	0.0000	0.0000
2024/07/17	R214	08/05/2025	12.40 Call	Bond Future	5721.2100	5.7212	5687.1600	5.6872	0.595	0.0000	0.0000
2024/07/17	R214	08/05/2025	12.40 Put	Bond Future	1955.9800	1.9560	1963.4300	1.9634	0.381	0.0000	0.0000
2024/07/17	R214	07/08/2025		Bond Future	11.7174	65.9566	11.7257	65.9149	0.071	0.0000	0.0000
2024/07/17	R214	07/08/2025	12.97 Call	Bond Future	7824.4500	7.8245	7788.9900	7.7890	0.453	0.0000	0.0000
2024/07/17	R214	07/08/2025	12.97 Put	Bond Future	1954.8900	1.9549	1961.1600	1.9612	0.321	0.0000	0.0000
2024/07/17	R248	01/08/2024		Bond Future	11.4703	81.7654	11.4677	81.7822	0.022	0.0000	0.0000
2024/07/17	R248	01/08/2024	12.31 Call	Bond Future	5203.4400	5.2034	5216.3700	5.2164	0.248	0.0000	0.0000
2024/07/17	R248	01/08/2024	12.31 Put	Bond Future	18.6700	0.0187	14.7500	0.0148	20.996	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	
2024/07/17	R248	01/08/2024	12.32 Call	Bond Future	5260.5000	5.2605	5273.6100	5.2736	0.249	0.0000	0.0000
2024/07/17	R248	01/08/2024	12.32 Put	Bond Future	17.6300	0.0176	13.8900	0.0139	21.214	0.0000	0.0000
2024/07/17	R248	01/08/2024	12.30 Call	Bond Future	5146.3500	5.1464	5159.1000	5.1591	0.248	0.0000	0.0000
2024/07/17	R248	01/08/2024	12.30 Put	Bond Future	19.7600	0.0198	15.6600	0.0157	20.749	0.0000	0.0000
2024/07/17	R248	07/11/2024		Bond Future	11.5560	79.2255	11.5533	79.2428	0.023	0.0000	0.0000
2024/07/17	R248	07/11/2024	12.79 Call	Bond Future	7864.3800	7.8644	7872.1300	7.8721	0.099	0.0000	0.0000
2024/07/17	R248	07/11/2024	12.79 Put	Bond Future	541.8200	0.5418	532.3000	0.5323	1.757	0.0000	0.0000
2024/07/17	R248	07/11/2024	12.80 Call	Bond Future	7911.7300	7.9117	7919.5500	7.9196	0.099	0.0000	0.0000
2024/07/17	R248	07/11/2024	12.80 Put	Bond Future	534.8200	0.5348	525.3700	0.5254	1.767	0.0000	0.0000
2024/07/17	R248	07/11/2024	12.78 Call	Bond Future	7816.9500	7.8170	7824.6200	7.8246	0.098	0.0000	0.0000
2024/07/17	R248	07/11/2024	12.78 Put	Bond Future	548.8200	0.5488	539.2200	0.5392	1.749	0.0000	0.0000
2024/07/17	R248	06/02/2025		Bond Future	11.6412	80.9478	11.6384	80.9660	0.024	0.0000	0.0000
2024/07/17	R248	06/02/2025	12.71 Call	Bond Future	7653.2900	7.6533	7660.3800	7.6604	0.093	0.0000	0.0000
2024/07/17	R248	06/02/2025	12.71 Put	Bond Future	1321.8600	1.3219	1310.7600	1.3108	0.840	0.0000	0.0000
2024/07/17	R248	08/05/2025		Bond Future	11.7284	78.2239	11.7253	78.2433	0.026	0.0000	0.0000
2024/07/17	R248	08/05/2025	12.60 Call	Bond Future	7429.2800	7.4293	7436.4100	7.4364	0.096	0.0000	0.0000
2024/07/17	R248	08/05/2025	12.60 Put	Bond Future	2261.9000	2.2619	2249.6300	2.2496	0.542	0.0000	0.0000
2024/07/17	R248	07/08/2025		Bond Future	11.8193	79.8916	11.8160	79.9122	0.028	0.0000	0.0000
2024/07/17	R248	07/08/2025	13.21 Call	Bond Future	10040.6900	10.0407	10050.6700	10.0507	0.099	0.0000	0.0000
2024/07/17	R248	07/08/2025	13.21 Put	Bond Future	2183.1400	2.1831	2172.5000	2.1725	0.487	0.0000	0.0000
2024/07/17	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/17	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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Open Interest

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