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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/07/2024 TO 22/07/2024

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
2024/07/22	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/22	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/22	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/22	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/22	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/22	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/22	2025	01/08/2024		Bond Future	181.4685	181.4685	181.4398	0.016	0.0000	0.0000
2024/07/22	2025	07/11/2024		Bond Future	185.7487	185.7487	185.7193	0.016	0.0000	0.0000
2024/07/22	2029	01/08/2024		Bond Future	130.9078	130.9078	131.0762	0.129	0.0000	0.0000
2024/07/22	2029	07/11/2024		Bond Future	132.5937	132.5937	132.7660	0.130	0.0000	0.0000
2024/07/22	2029	06/02/2025		Bond Future	135.4865	135.4865	135.6630	0.130	0.0000	0.0000
2024/07/22	2029	06/02/2025	132.40 Call	Bond Future	3086.5400	3.0865	3262.9700	5.716	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
2024/07/22	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/07/22	2029	08/05/2025		Bond Future	136.9146	136.9146	137.0954	137.0954	0.132	0.0000
2024/07/22	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/07/22	2029	08/05/2025	137.85 Put	Bond Future	935.3900	0.9354	754.5900	0.7546	19.329	0.0000
2024/07/22	2029	07/08/2025		Bond Future	139.7717	139.7717	139.9569	139.9569	0.132	0.0000
2024/07/22	2029	07/08/2025	137.41 Call	Bond Future	2361.7200	2.3617	2546.8700	2.5469	7.840	0.0000
2024/07/22	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/07/22	2030	01/08/2024	10.21 Put	Bond Future	31.6500	0.0317	7.9700	0.0080	74.818	0.0000
2024/07/22	2030	01/08/2024	10.21 Call	Bond Future	2288.4500	2.2885	2590.6000	2.5906	13.203	0.0000
2024/07/22	2030	01/08/2024	10.71 Put	Bond Future	1.2600	0.0013	0.1100	0.0001	91.270	0.0000
2024/07/22	2030	01/08/2024	10.71 Call	Bond Future	4174.3600	4.1744	4499.0400	4.4990	7.778	0.0000
2024/07/22	2030	01/08/2024	11.31 Call	Bond Future	6406.8100	6.4068	6732.6300	6.7326	5.086	0.0000
2024/07/22	2030	01/08/2024	11.31 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000
2024/07/22	2030	01/08/2024		Bond Future	9.6377	93.2763	9.5565	93.6021	0.843	0.0000
2024/07/22	2030	01/08/2024	10.38 Call	Bond Future	2925.3900	2.9254	3241.9400	3.2419	10.821	0.0000
2024/07/22	2030	01/08/2024	10.38 Put	Bond Future	11.3500	0.0114	2.0700	0.0021	81.762	0.0000
2024/07/22	2030	01/08/2024	10.39 Call	Bond Future	2963.1800	2.9632	3280.2500	3.2803	10.700	0.0000
2024/07/22	2030	01/08/2024	10.39 Put	Bond Future	10.6600	0.0107	1.9000	0.0019	82.176	0.0000
2024/07/22	2030	01/08/2024	10.37 Call	Bond Future	2887.6300	2.8876	3203.6200	3.2036	10.943	0.0000
2024/07/22	2030	01/08/2024	10.37 Put	Bond Future	12.0800	0.0121	2.2400	0.0022	81.457	0.0000
2024/07/22	2030	07/11/2024		Bond Future	9.6876	95.4514	9.6012	95.7848	0.891	0.0000
2024/07/22	2030	07/11/2024	10.75 Call	Bond Future	4262.5500	4.2626	4541.9200	4.5419	6.554	0.0000
2024/07/22	2030	07/11/2024	10.75 Put	Bond Future	278.4800	0.2785	224.4700	0.2245	19.395	0.0000
2024/07/22	2030	07/11/2024	10.76 Call	Bond Future	4294.5600	4.2946	4574.6400	4.5746	6.522	0.0000
2024/07/22	2030	07/11/2024	10.76 Put	Bond Future	274.0100	0.2740	220.7100	0.2207	19.452	0.0000
2024/07/22	2030	07/11/2024	10.74 Call	Bond Future	4230.5800	4.2306	4509.2300	4.5092	6.587	0.0000
2024/07/22	2030	07/11/2024	10.74 Put	Bond Future	283.0200	0.2830	228.2900	0.2283	19.338	0.0000
2024/07/22	2030	07/11/2024	10.21 Put	Bond Future	653.1900	0.6532	547.9100	0.5479	16.118	0.0000
2024/07/22	2030	07/11/2024	10.21 Call	Bond Future	2639.1800	2.6392	2867.2800	2.8673	8.643	0.0000
2024/07/22	2030	07/11/2024	10.71 Put	Bond Future	297.2900	0.2973	240.3300	0.2403	19.160	0.0000
2024/07/22	2030	07/11/2024	10.71 Call	Bond Future	4135.2200	4.1352	4411.6400	4.4116	6.685	0.0000
2024/07/22	2030	07/11/2024	11.91 Call	Bond Future	8132.3600	8.1324	8456.3000	8.4563	3.983	0.0000
2024/07/22	2030	07/11/2024	11.91 Put	Bond Future	36.4000	0.0364	26.9600	0.0270	25.934	0.0000
2024/07/22	2030	06/02/2025		Bond Future	9.7423	93.5010	9.6504	93.8419	0.942	0.0000
2024/07/22	2030	06/02/2025	10.68 Call	Bond Future	4110.3300	4.1103	4363.0100	4.3630	6.147	0.0000
2024/07/22	2030	06/02/2025	10.68 Put	Bond Future	715.4000	0.7154	627.2100	0.6272	12.327	0.0000
2024/07/22	2030	08/05/2025	11.86 Call	Bond Future	7309.8200	7.3098	7608.2800	7.6083	4.083	0.0000
2024/07/22	2030	08/05/2025	11.86 Put	Bond Future	437.0600	0.4371	387.1000	0.3871	11.431	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	
2024/07/22	2030	08/05/2025	10.31 Put	Bond Future	1497.3500	1.4974	1361.3700	1.3614	9.081	0.0000	0.0000
2024/07/22	2030	08/05/2025	10.31 Call	Bond Future	3180.3800	3.1804	3392.8200	3.3928	6.680	0.0000	0.0000
2024/07/22	2030	08/05/2025	12.28 Call	Bond Future	8489.9000	8.4899	8804.0000	8.8040	3.700	0.0000	0.0000
2024/07/22	2030	08/05/2025	12.28 Put	Bond Future	273.9900	0.2740	239.6700	0.2397	12.526	0.0000	0.0000
2024/07/22	2030	08/05/2025	10.69 Put	Bond Future	1118.5500	1.1186	1010.1200	1.0101	9.694	0.0000	0.0000
2024/07/22	2030	08/05/2025	10.69 Call	Bond Future	4108.7600	4.1088	4348.7500	4.3488	5.841	0.0000	0.0000
2024/07/22	2030	08/05/2025		Bond Future	9.8305	95.4500	9.7325	95.7984	0.996	0.0000	0.0000
2024/07/22	2030	08/05/2025	9.93 Call	Bond Future	2349.0500	2.3491	2529.5700	2.5296	7.685	0.0000	0.0000
2024/07/22	2030	08/05/2025	9.93 Put	Bond Future	1996.6100	1.9966	1828.7100	1.8287	8.409	0.0000	0.0000
2024/07/22	2030	07/08/2025		Bond Future	9.9352	93.4076	9.8303	93.7636	1.055	0.0000	0.0000
2024/07/22	2030	07/08/2025	11.11 Call	Bond Future	5036.4000	5.0364	5291.3800	5.2914	5.063	0.0000	0.0000
2024/07/22	2030	07/08/2025	11.11 Put	Bond Future	1159.3900	1.1594	1058.3400	1.0583	8.716	0.0000	0.0000
2024/07/22	2030	07/08/2025	12.12 Call	Bond Future	7613.9300	7.6139	7913.8000	7.9138	3.938	0.0000	0.0000
2024/07/22	2030	07/08/2025	12.12 Put	Bond Future	562.0900	0.5621	505.9300	0.5059	9.991	0.0000	0.0000
2024/07/22	2030	07/08/2025	10.48 Put	Bond Future	1722.1900	1.7222	1583.4700	1.5835	8.055	0.0000	0.0000
2024/07/22	2030	07/08/2025	10.48 Call	Bond Future	3545.4900	3.5455	3762.8000	3.7628	6.129	0.0000	0.0000
2024/07/22	2032	01/08/2024	12.54 Call	Bond Future	9562.9300	9.5629	9906.6600	9.9067	3.594	0.0000	0.0000
2024/07/22	2032	01/08/2024	12.54 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	2032	01/08/2024	11.66 Call	Bond Future	5799.5100	5.7995	6141.9900	6.1420	5.905	0.0000	0.0000
2024/07/22	2032	01/08/2024	11.66 Put	Bond Future	1.4000	0.0014	0.1500	0.0002	89.286	0.0000	0.0000
2024/07/22	2032	01/08/2024	11.50 Put	Bond Future	3.4600	0.0035	0.4800	0.0005	86.127	0.0000	0.0000
2024/07/22	2032	01/08/2024	11.50 Call	Bond Future	5092.2900	5.0923	5433.0400	5.4330	6.691	0.0000	0.0000
2024/07/22	2032	01/08/2024	10.95 Call	Bond Future	2651.4400	2.6514	2953.8300	2.9538	11.405	0.0000	0.0000
2024/07/22	2032	01/08/2024	10.95 Put	Bond Future	61.3300	0.0613	19.9900	0.0200	67.406	0.0000	0.0000
2024/07/22	2032	01/08/2024	11.11 Put	Bond Future	27.8500	0.0279	7.1900	0.0072	74.183	0.0000	0.0000
2024/07/22	2032	01/08/2024	11.11 Call	Bond Future	3354.6700	3.3547	3677.7400	3.6777	9.630	0.0000	0.0000
2024/07/22	2032	01/08/2024	11.61 Put	Bond Future	1.8600	0.0019	0.2100	0.0002	88.710	0.0000	0.0000
2024/07/22	2032	01/08/2024	11.61 Call	Bond Future	5579.1600	5.5792	5921.2400	5.9212	6.131	0.0000	0.0000
2024/07/22	2032	01/08/2024	12.31 Call	Bond Future	8600.7700	8.6008	8944.4700	8.9445	3.996	0.0000	0.0000
2024/07/22	2032	01/08/2024	12.31 Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/22	2032	01/08/2024	11.14 Call	Bond Future	3488.0000	3.4880	3813.6900	3.8137	9.337	0.0000	0.0000
2024/07/22	2032	01/08/2024	11.14 Put	Bond Future	23.9500	0.0240	5.9100	0.0059	75.324	0.0000	0.0000
2024/07/22	2032	01/08/2024	11.15 Call	Bond Future	3532.4900	3.5325	3859.0000	3.8590	9.243	0.0000	0.0000
2024/07/22	2032	01/08/2024	11.15 Put	Bond Future	22.7600	0.0228	5.5400	0.0055	75.659	0.0000	0.0000
2024/07/22	2032	01/08/2024	11.13 Call	Bond Future	3443.5300	3.4435	3768.3800	3.7684	9.434	0.0000	0.0000
2024/07/22	2032	01/08/2024	11.13 Put	Bond Future	25.1900	0.0252	6.3100	0.0063	74.950	0.0000	0.0000
2024/07/22	2032	01/08/2024		Bond Future	10.4012	91.7027	10.3299	92.0465	0.685	0.0000	0.0000
2024/07/22	2032	07/11/2024	11.48 Call	Bond Future	4963.2400	4.9632	5243.6800	5.2437	5.650	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	
2024/07/22	2032	07/11/2024	11.48 Put	Bond Future	449.6200	0.4496	378.3500	0.3784	15.851	0.0000	0.0000
2024/07/22	2032	07/11/2024	11.49 Call	Bond Future	5000.4700	5.0005	5281.7300	5.2817	5.625	0.0000	0.0000
2024/07/22	2032	07/11/2024	11.49 Put	Bond Future	443.1000	0.4431	372.6500	0.3727	15.899	0.0000	0.0000
2024/07/22	2032	07/11/2024	11.47 Call	Bond Future	4926.0700	4.9261	5205.6800	5.2057	5.676	0.0000	0.0000
2024/07/22	2032	07/11/2024	11.47 Put	Bond Future	456.2400	0.4562	384.1400	0.3841	15.803	0.0000	0.0000
2024/07/22	2032	07/11/2024		Bond Future	10.4830	89.6740	10.4080	90.0257	0.715	0.0000	0.0000
2024/07/22	2032	07/11/2024	11.11 Put	Bond Future	764.7800	0.7648	657.5800	0.6576	14.017	0.0000	0.0000
2024/07/22	2032	07/11/2024	11.11 Call	Bond Future	3638.5600	3.6386	3883.0700	3.8831	6.720	0.0000	0.0000
2024/07/22	2032	07/11/2024	11.61 Put	Bond Future	371.2300	0.3712	310.0500	0.3101	16.480	0.0000	0.0000
2024/07/22	2032	07/11/2024	11.61 Call	Bond Future	5451.4200	5.4514	5741.9500	5.7420	5.329	0.0000	0.0000
2024/07/22	2032	07/11/2024	12.95 Call	Bond Future	10673.7100	10.6737	11017.8700	11.0179	3.224	0.0000	0.0000
2024/07/22	2032	07/11/2024	12.95 Put	Bond Future	30.7600	0.0308	23.2100	0.0232	24.545	0.0000	0.0000
2024/07/22	2032	07/11/2024	13.36 Call	Bond Future	12259.7000	12.2597	12608.3300	12.6083	2.844	0.0000	0.0000
2024/07/22	2032	07/11/2024	13.36 Put	Bond Future	11.1300	0.0111	8.0500	0.0081	27.673	0.0000	0.0000
2024/07/22	2032	07/11/2024	11.64 Put	Bond Future	355.0100	0.3550	295.9800	0.2960	16.628	0.0000	0.0000
2024/07/22	2032	07/11/2024	11.64 Call	Bond Future	5565.2500	5.5653	5857.9300	5.8579	5.259	0.0000	0.0000
2024/07/22	2032	06/02/2025		Bond Future	10.5673	91.6087	10.4886	91.9682	0.745	0.0000	0.0000
2024/07/22	2032	06/02/2025	11.72 Call	Bond Future	5872.6100	5.8726	6146.5700	6.1466	4.665	0.0000	0.0000
2024/07/22	2032	06/02/2025	11.72 Put	Bond Future	811.7300	0.8117	726.1500	0.7262	10.543	0.0000	0.0000
2024/07/22	2032	08/05/2025		Bond Future	10.6716	89.3529	10.5888	89.7204	0.776	0.0000	0.0000
2024/07/22	2032	08/05/2025	10.91 Call	Bond Future	3475.3700	3.4754	3674.8400	3.6748	5.740	0.0000	0.0000
2024/07/22	2032	08/05/2025	10.91 Put	Bond Future	2427.2800	2.4273	2259.2300	2.2592	6.923	0.0000	0.0000
2024/07/22	2032	07/08/2025		Bond Future	10.7873	91.1937	10.7001	91.5692	0.808	0.0000	0.0000
2024/07/22	2032	07/08/2025	12.01 Call	Bond Future	6673.4500	6.6735	6938.4100	6.9384	3.970	0.0000	0.0000
2024/07/22	2032	07/08/2025	12.01 Put	Bond Future	1611.0900	1.6111	1500.5400	1.5005	6.862	0.0000	0.0000
2024/07/22	2033	01/08/2024		Bond Future	124.3947	124.3947	124.4874	124.4874	0.075	0.0000	0.0000
2024/07/22	2033	07/11/2024		Bond Future	125.8286	125.8286	125.9234	125.9234	0.075	0.0000	0.0000
2024/07/22	2033	06/02/2025		Bond Future	128.5739	128.5739	128.6712	128.6712	0.076	0.0000	0.0000
2024/07/22	2033	06/02/2025	124.94 Call	Bond Future	3633.9200	3.6339	3731.2400	3.7312	2.678	0.0000	0.0000
2024/07/22	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	2033	08/05/2025		Bond Future	129.7558	129.7558	129.8557	129.8557	0.077	0.0000	0.0000
2024/07/22	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	2033	08/05/2025	130.62 Put	Bond Future	864.1900	0.8642	764.3400	0.7643	11.554	0.0000	0.0000
2024/07/22	2033	07/08/2025		Bond Future	132.4636	132.4636	132.5662	132.5662	0.077	0.0000	0.0000
2024/07/22	2033	07/08/2025	128.65 Call	Bond Future	3813.6400	3.8136	3916.1500	3.9162	2.688	0.0000	0.0000
2024/07/22	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	2037	01/08/2024	13.82 Call	Bond Future	12125.0300	12.1250	12558.3500	12.5584	3.574	0.0000	0.0000
2024/07/22	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
2024/07/22	2037	01/08/2024	13.17 Call	Bond Future	9133.6000	9.1336	9566.9100	4.744	0.0000	0.0000
2024/07/22	2037	01/08/2024	13.17 Put	Bond Future	0.0100	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/22	2037	01/08/2024		Bond Future	11.4083	81.0235	11.3319	0.670	0.0000	0.0000
2024/07/22	2037	01/08/2024	12.10 Call	Bond Future	3800.2900	3.8003	4215.2100	4.2152	10.918	0.0000
2024/07/22	2037	01/08/2024	12.10 Put	Bond Future	23.4900	0.0235	5.0900	0.0051	78.331	0.0000
2024/07/22	2037	01/08/2024	12.11 Call	Bond Future	3851.5700	3.8516	4267.5200	4.2675	10.799	0.0000
2024/07/22	2037	01/08/2024	12.11 Put	Bond Future	22.0500	0.0221	4.6800	0.0047	78.776	0.0000
2024/07/22	2037	01/08/2024	12.09 Call	Bond Future	3749.0300	3.7490	4162.8700	4.1629	11.039	0.0000
2024/07/22	2037	01/08/2024	12.09 Put	Bond Future	25.0000	0.0250	5.5200	0.0055	77.920	0.0000
2024/07/22	2037	07/11/2024		Bond Future	11.5050	82.9129	11.4255	83.3563	0.691	0.0000
2024/07/22	2037	07/11/2024	12.58 Call	Bond Future	6209.7400	6.2097	6566.6800	6.5667	5.748	0.0000
2024/07/22	2037	07/11/2024	12.58 Put	Bond Future	540.1000	0.5401	453.6000	0.4536	16.016	0.0000
2024/07/22	2037	07/11/2024	12.59 Call	Bond Future	6252.4800	6.2525	6610.3500	6.6104	5.724	0.0000
2024/07/22	2037	07/11/2024	12.59 Put	Bond Future	532.8300	0.5328	447.2600	0.4473	16.060	0.0000
2024/07/22	2037	07/11/2024	12.57 Call	Bond Future	6167.0500	6.1671	6523.0500	6.5231	5.773	0.0000
2024/07/22	2037	07/11/2024	12.57 Put	Bond Future	547.4600	0.5475	460.0200	0.4600	15.972	0.0000
2024/07/22	2037	06/02/2025		Bond Future	11.6030	80.4412	11.5203	80.8944	0.712	0.0000
2024/07/22	2037	06/02/2025	12.76 Call	Bond Future	7049.0800	7.0491	7391.6400	7.3916	4.860	0.0000
2024/07/22	2037	06/02/2025	12.76 Put	Bond Future	1068.5900	1.0686	957.9800	0.9580	10.351	0.0000
2024/07/22	2037	08/05/2025		Bond Future	11.7212	82.1172	11.6352	82.5803	0.734	0.0000
2024/07/22	2037	08/05/2025	12.25 Call	Bond Future	5226.4100	5.2264	5508.9700	5.5090	5.406	0.0000
2024/07/22	2037	08/05/2025	12.25 Put	Bond Future	2461.0000	2.4610	2280.4600	2.2805	7.336	0.0000
2024/07/22	2037	08/05/2025	13.35 Put	Bond Future	1133.1700	1.1332	1035.1600	1.0352	8.649	0.0000
2024/07/22	2037	08/05/2025	13.35 Call	Bond Future	9228.2900	9.2283	9593.3800	9.5934	3.956	0.0000
2024/07/22	2037	08/05/2025	12.55 Put	Bond Future	1992.0300	1.9920	1838.2100	1.8382	7.722	0.0000
2024/07/22	2037	08/05/2025	12.55 Call	Bond Future	6265.9300	6.2659	6575.2100	6.5752	4.936	0.0000
2024/07/22	2037	08/05/2025	13.30 Put	Bond Future	1173.6500	1.1737	1072.7700	1.0728	8.595	0.0000
2024/07/22	2037	08/05/2025	13.30 Call	Bond Future	9038.2100	9.0382	9400.4300	9.4004	4.008	0.0000
2024/07/22	2037	07/08/2025		Bond Future	11.8504	79.5483	11.7608	80.0213	0.757	0.0000
2024/07/22	2037	07/08/2025	13.01 Call	Bond Future	8003.9400	8.0039	8332.0500	8.3321	4.099	0.0000
2024/07/22	2037	07/08/2025	13.01 Put	Bond Future	2228.1700	2.2282	2083.2600	2.0833	6.504	0.0000
2024/07/22	2038	01/08/2024		Bond Future	134.1662	134.1662	134.1645	134.1645	0.001	0.0000
2024/07/22	2038	07/11/2024		Bond Future	137.3307	137.3307	137.3289	137.3289	0.001	0.0000
2024/07/22	2038	06/02/2025		Bond Future	138.2101	138.2101	138.2086	138.2086	0.001	0.0000
2024/07/22	2038	06/02/2025	135.23 Call	Bond Future	2980.1100	2.9801	2978.5600	2.9786	0.052	0.0000
2024/07/22	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/07/22	2038	08/05/2025		Bond Future	141.1260	141.1260	141.1250	141.1250	0.001	0.0000
2024/07/22	2038	08/05/2025	139.68 Call	Bond Future	1446.0100	1.4460	1445.0400	1.4450	0.067	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	
2024/07/22	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	2038	07/08/2025		Bond Future	141.9117	141.9117	141.9112	141.9112	0.000	0.0000	0.0000
2024/07/22	2038	07/08/2025	139.56 Call	Bond Future	2351.7100	2.3517	2351.1900	2.3512	0.022	0.0000	0.0000
2024/07/22	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	2040	01/08/2024	12.28 Put	Bond Future	27.6500	0.0277	6.1400	0.0061	77.794	0.0000	0.0000
2024/07/22	2040	01/08/2024	12.28 Call	Bond Future	3964.8500	3.9649	4410.4700	4.4105	11.239	0.0000	0.0000
2024/07/22	2040	01/08/2024	12.88 Call	Bond Future	7210.8500	7.2109	7677.6100	7.6776	6.473	0.0000	0.0000
2024/07/22	2040	01/08/2024	12.88 Put	Bond Future	0.3900	0.0004	0.0200	0.0000	94.872	0.0000	0.0000
2024/07/22	2040	01/08/2024	13.48 Call	Bond Future	10272.1900	10.2722	10739.3200	10.7393	4.548	0.0000	0.0000
2024/07/22	2040	01/08/2024	13.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	2040	01/08/2024	12.95 Put	Bond Future	0.2300	0.0002	0.0100	0.0000	95.652	0.0000	0.0000
2024/07/22	2040	01/08/2024	12.95 Call	Bond Future	7578.4700	7.5785	8045.3800	8.0454	6.161	0.0000	0.0000
2024/07/22	2040	01/08/2024		Bond Future	11.6083	81.5892	11.5319	82.0564	0.658	0.0000	0.0000
2024/07/22	2040	01/08/2024	12.33 Call	Bond Future	4238.6600	4.2387	4689.6600	4.6897	10.640	0.0000	0.0000
2024/07/22	2040	01/08/2024	12.33 Put	Bond Future	20.1900	0.0202	4.0600	0.0041	79.891	0.0000	0.0000
2024/07/22	2040	01/08/2024	12.34 Call	Bond Future	4293.4700	4.2935	4745.3900	4.7454	10.526	0.0000	0.0000
2024/07/22	2040	01/08/2024	12.34 Put	Bond Future	18.9400	0.0189	3.7300	0.0037	80.306	0.0000	0.0000
2024/07/22	2040	01/08/2024	12.32 Call	Bond Future	4183.8500	4.1839	4633.8800	4.6339	10.756	0.0000	0.0000
2024/07/22	2040	01/08/2024	12.32 Put	Bond Future	21.5100	0.0215	4.4100	0.0044	79.498	0.0000	0.0000
2024/07/22	2040	07/11/2024	12.85 Call	Bond Future	6963.2400	6.9632	7355.6300	7.3556	5.635	0.0000	0.0000
2024/07/22	2040	07/11/2024	12.85 Put	Bond Future	522.2300	0.5222	436.5600	0.4366	16.405	0.0000	0.0000
2024/07/22	2040	07/11/2024	12.86 Call	Bond Future	7008.9600	7.0090	7402.2800	7.4023	5.612	0.0000	0.0000
2024/07/22	2040	07/11/2024	12.86 Put	Bond Future	515.2000	0.5152	430.4600	0.4305	16.448	0.0000	0.0000
2024/07/22	2040	07/11/2024	12.84 Call	Bond Future	6917.5600	6.9176	7309.0000	7.3090	5.659	0.0000	0.0000
2024/07/22	2040	07/11/2024	12.84 Put	Bond Future	529.3600	0.5294	442.7400	0.4427	16.363	0.0000	0.0000
2024/07/22	2040	07/11/2024		Bond Future	11.7055	83.4918	11.6262	83.9699	0.678	0.0000	0.0000
2024/07/22	2040	07/11/2024	12.10 Put	Bond Future	1408.4000	1.4084	1225.2000	1.2252	13.008	0.0000	0.0000
2024/07/22	2040	07/11/2024	12.10 Call	Bond Future	3721.9600	3.7220	4016.8200	4.0168	7.922	0.0000	0.0000
2024/07/22	2040	07/11/2024	12.60 Call	Bond Future	5834.2000	5.8342	6200.3500	6.2004	6.276	0.0000	0.0000
2024/07/22	2040	07/11/2024	12.60 Put	Bond Future	731.0200	0.7310	619.1100	0.6191	15.309	0.0000	0.0000
2024/07/22	2040	07/11/2024	13.15 Call	Bond Future	8345.3200	8.3453	8762.0600	8.7621	4.994	0.0000	0.0000
2024/07/22	2040	07/11/2024	13.15 Put	Bond Future	346.8100	0.3468	285.4900	0.2855	17.681	0.0000	0.0000
2024/07/22	2040	06/02/2025		Bond Future	11.8035	80.7819	11.7211	81.2705	0.698	0.0000	0.0000
2024/07/22	2040	06/02/2025	12.95 Call	Bond Future	7506.5100	7.5065	7875.8500	7.8759	4.920	0.0000	0.0000
2024/07/22	2040	06/02/2025	12.95 Put	Bond Future	1149.9700	1.1500	1030.7700	1.0308	10.365	0.0000	0.0000
2024/07/22	2040	08/05/2025	12.75 Put	Bond Future	2211.7200	2.2117	2045.0100	2.0450	7.538	0.0000	0.0000
2024/07/22	2040	08/05/2025	12.75 Call	Bond Future	6817.2700	6.8173	7149.7500	7.1498	4.877	0.0000	0.0000
2024/07/22	2040	08/05/2025	13.50 Put	Bond Future	1323.1800	1.3232	1212.4100	1.2124	8.371	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	
2024/07/22	2040	08/05/2025	13.50 Call	Bond Future	9748.2400	9.7482	10136.6600	10.1367	3.985	0.0000	0.0000
2024/07/22	2040	08/05/2025	13.43 Put	Bond Future	1387.2800	1.3873	1272.1400	1.2721	8.300	0.0000	0.0000
2024/07/22	2040	08/05/2025	13.43 Call	Bond Future	9468.7000	9.4687	9852.7500	9.8528	4.056	0.0000	0.0000
2024/07/22	2040	08/05/2025		Bond Future	11.9199	82.4648	11.8342	82.9640	0.718	0.0000	0.0000
2024/07/22	2040	08/05/2025	12.63 Call	Bond Future	6367.8500	6.3679	6689.4400	6.6894	5.050	0.0000	0.0000
2024/07/22	2040	08/05/2025	12.63 Put	Bond Future	2402.5800	2.4026	2224.9800	2.2250	7.392	0.0000	0.0000
2024/07/22	2040	07/08/2025		Bond Future	12.0464	79.6522	11.9573	80.1620	0.739	0.0000	0.0000
2024/07/22	2040	07/08/2025	13.29 Call	Bond Future	8910.5200	8.9105	9270.9600	9.2710	4.045	0.0000	0.0000
2024/07/22	2040	07/08/2025	13.29 Put	Bond Future	2280.5700	2.2806	2131.2000	2.1312	6.550	0.0000	0.0000
2024/07/22	2044	01/08/2024	13.00 Call	Bond Future	7715.2800	7.7153	8257.0600	8.2571	7.022	0.0000	0.0000
2024/07/22	2044	01/08/2024	13.00 Put	Bond Future	0.2400	0.0002	0.0100	0.0000	95.833	0.0000	0.0000
2024/07/22	2044	01/08/2024	13.25 Call	Bond Future	9006.3800	9.0064	9548.3600	9.5484	6.018	0.0000	0.0000
2024/07/22	2044	01/08/2024	13.25 Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/22	2044	01/08/2024	12.29 Call	Bond Future	3851.9300	3.8519	4366.2900	4.3663	13.353	0.0000	0.0000
2024/07/22	2044	01/08/2024	12.29 Put	Bond Future	35.3200	0.0353	7.6700	0.0077	78.284	0.0000	0.0000
2024/07/22	2044	01/08/2024	12.30 Call	Bond Future	3907.2500	3.9073	4423.1000	4.4231	13.202	0.0000	0.0000
2024/07/22	2044	01/08/2024	12.30 Put	Bond Future	33.2300	0.0332	7.0700	0.0071	78.724	0.0000	0.0000
2024/07/22	2044	01/08/2024	12.28 Call	Bond Future	3796.6600	3.7967	4309.4600	4.3095	13.507	0.0000	0.0000
2024/07/22	2044	01/08/2024	12.28 Put	Bond Future	37.5200	0.0375	8.3100	0.0083	77.852	0.0000	0.0000
2024/07/22	2044	01/08/2024		Bond Future	11.6526	77.9711	11.5662	78.5131	0.741	0.0000	0.0000
2024/07/22	2044	07/11/2024		Bond Future	11.7445	79.7893	11.6549	80.3439	0.763	0.0000	0.0000
2024/07/22	2044	07/11/2024	12.91 Call	Bond Future	7186.5300	7.1865	7646.9500	7.6470	6.407	0.0000	0.0000
2024/07/22	2044	07/11/2024	12.91 Put	Bond Future	524.3100	0.5243	430.1000	0.4301	17.968	0.0000	0.0000
2024/07/22	2044	07/11/2024	12.92 Call	Bond Future	7232.4600	7.2325	7693.9100	7.6939	6.380	0.0000	0.0000
2024/07/22	2044	07/11/2024	12.92 Put	Bond Future	517.2400	0.5172	424.0600	0.4241	18.015	0.0000	0.0000
2024/07/22	2044	07/11/2024	12.90 Call	Bond Future	7140.5300	7.1405	7599.9200	7.5999	6.434	0.0000	0.0000
2024/07/22	2044	07/11/2024	12.90 Put	Bond Future	531.3800	0.5314	436.1400	0.4361	17.923	0.0000	0.0000
2024/07/22	2044	07/11/2024	12.50 Call	Bond Future	5333.7200	5.3337	5742.9500	5.7430	7.673	0.0000	0.0000
2024/07/22	2044	07/11/2024	12.50 Put	Bond Future	903.2000	0.9032	757.8000	0.7578	16.098	0.0000	0.0000
2024/07/22	2044	07/11/2024	12.25 Call	Bond Future	4262.6800	4.2627	4630.9700	4.6310	8.640	0.0000	0.0000
2024/07/22	2044	07/11/2024	12.25 Put	Bond Future	1251.0400	1.2510	1064.7000	1.0647	14.895	0.0000	0.0000
2024/07/22	2044	07/11/2024	12.00 Call	Bond Future	3269.0300	3.2690	3588.8100	3.5888	9.782	0.0000	0.0000
2024/07/22	2044	07/11/2024	12.00 Put	Bond Future	1722.3900	1.7224	1487.5400	1.4875	13.635	0.0000	0.0000
2024/07/22	2044	06/02/2025	13.75 Call	Bond Future	10920.9900	10.9210	11410.1100	11.4101	4.479	0.0000	0.0000
2024/07/22	2044	06/02/2025	13.75 Put	Bond Future	608.4600	0.6085	530.7800	0.5308	12.767	0.0000	0.0000
2024/07/22	2044	06/02/2025	12.50 Put	Bond Future	1814.9300	1.8149	1625.9700	1.6260	10.411	0.0000	0.0000
2024/07/22	2044	06/02/2025	12.50 Call	Bond Future	5673.7900	5.6738	6051.6300	6.0516	6.659	0.0000	0.0000
2024/07/22	2044	06/02/2025	12.00 Put	Bond Future	2817.8900	2.8179	2556.8000	2.5568	9.265	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	
2024/07/22	2044	06/02/2025	12.00 Call	Bond Future	3798.3500	3.7984	4104.0600	4.1041	8.048	0.0000	0.0000
2024/07/22	2044	06/02/2025		Bond Future	11.8367	77.1249	11.7439	77.6917	0.784	0.0000	0.0000
2024/07/22	2044	06/02/2025	13.02 Call	Bond Future	7811.4500	7.8115	8246.7200	8.2467	5.572	0.0000	0.0000
2024/07/22	2044	06/02/2025	13.02 Put	Bond Future	1145.7100	1.1457	1014.1800	1.0142	11.480	0.0000	0.0000
2024/07/22	2044	08/05/2025		Bond Future	11.9457	78.7315	11.8493	79.3105	0.806	0.0000	0.0000
2024/07/22	2044	08/05/2025	12.72 Call	Bond Future	6762.8300	6.7628	7146.7500	7.1468	5.677	0.0000	0.0000
2024/07/22	2044	08/05/2025	12.72 Put	Bond Future	2356.1300	2.3561	2161.0300	2.1610	8.281	0.0000	0.0000
2024/07/22	2044	07/08/2025		Bond Future	12.0636	75.9672	11.9636	76.5585	0.830	0.0000	0.0000
2024/07/22	2044	07/08/2025	13.34 Call	Bond Future	9225.5500	9.2256	9649.7200	9.6497	4.598	0.0000	0.0000
2024/07/22	2044	07/08/2025	13.34 Put	Bond Future	2296.3200	2.2963	2129.1700	2.1292	7.279	0.0000	0.0000
2024/07/22	2046	01/08/2024		Bond Future	116.9258	116.9258	117.2750	117.2750	0.299	0.0000	0.0000
2024/07/22	2046	07/11/2024		Bond Future	117.4811	117.4811	117.8384	117.8384	0.304	0.0000	0.0000
2024/07/22	2046	06/02/2025		Bond Future	120.0439	120.0439	120.4095	120.4095	0.305	0.0000	0.0000
2024/07/22	2046	06/02/2025	114.01 Call	Bond Future	6033.8900	6.0339	6399.4600	6.3995	6.059	0.0000	0.0000
2024/07/22	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	2046	08/05/2025		Bond Future	120.3277	120.3277	120.7014	120.7014	0.311	0.0000	0.0000
2024/07/22	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	2046	08/05/2025	121.97 Put	Bond Future	1642.3100	1.6423	1268.6300	1.2686	22.753	0.0000	0.0000
2024/07/22	2046	07/08/2025		Bond Future	122.8374	122.8374	123.2193	123.2193	0.311	0.0000	0.0000
2024/07/22	2046	07/08/2025	118.69 Call	Bond Future	4147.3500	4.1474	4529.2700	4.5293	9.209	0.0000	0.0000
2024/07/22	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	2050	01/08/2024		Bond Future	116.3153	116.3153	115.9222	115.9222	0.338	0.0000	0.0000
2024/07/22	2050	07/11/2024		Bond Future	119.0587	119.0587	118.6563	118.6563	0.338	0.0000	0.0000
2024/07/22	2050	06/02/2025		Bond Future	119.2973	119.2973	118.8862	118.8862	0.345	0.0000	0.0000
2024/07/22	2050	06/02/2025	115.60 Call	Bond Future	3697.3100	3.6973	3286.1800	3.2862	11.120	0.0000	0.0000
2024/07/22	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	2050	08/05/2025		Bond Future	121.8139	121.8139	121.3949	121.3949	0.344	0.0000	0.0000
2024/07/22	2050	08/05/2025	121.16 Call	Bond Future	653.9300	0.6539	234.8600	0.2349	64.085	0.0000	0.0000
2024/07/22	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	2050	07/08/2025		Bond Future	121.9478	121.9478	121.5205	121.5205	0.350	0.0000	0.0000
2024/07/22	2050	07/08/2025	119.89 Call	Bond Future	2057.8200	2.0578	1630.5100	1.6305	20.765	0.0000	0.0000
2024/07/22	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	AL37	01/08/2024		Index Future	999.0430	999.0430	1002.5510	1002.5510	0.351	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	
2024/07/22	AL37	07/11/2024		Index Future	1022.3400	1022.3400	1025.9290	1025.9290	0.351	0.0000	0.0000
2024/07/22	AL37	06/02/2025		Index Future	1044.4050	1044.4050	1048.0790	1048.0790	0.352	0.0000	0.0000
2024/07/22	AL37	08/05/2025		Index Future	1066.2180	1066.2180	1069.9830	1069.9830	0.353	0.0000	0.0000
2024/07/22	AL37	07/08/2025		Index Future	1088.2520	1088.2520	1092.1080	1092.1080	0.354	0.0000	0.0000
2024/07/22	AL7T	01/08/2024		Index Future	1179.9060	1179.9060	1185.1400	1185.1400	0.444	0.0000	0.0000
2024/07/22	AL7T	07/11/2024		Index Future	1207.4210	1207.4210	1212.7760	1212.7760	0.444	0.0000	0.0000
2024/07/22	AL7T	06/02/2025		Index Future	1233.4810	1233.4810	1238.9600	1238.9600	0.444	0.0000	0.0000
2024/07/22	AL7T	08/05/2025		Index Future	1259.2420	1259.2420	1264.8540	1264.8540	0.446	0.0000	0.0000
2024/07/22	AL7T	07/08/2025		Index Future	1285.2650	1285.2650	1291.0080	1291.0080	0.447	0.0000	0.0000
2024/07/22	ALBI	01/08/2024		Index Future	1024.0680	1024.0680	1028.6080	1028.6080	0.443	0.0000	0.0000
2024/07/22	ALBI	07/11/2024		Index Future	1047.9480	1047.9480	1052.5940	1052.5940	0.443	0.0000	0.0000
2024/07/22	ALBI	06/02/2025		Index Future	1070.5660	1070.5660	1075.3200	1075.3200	0.444	0.0000	0.0000
2024/07/22	ALBI	08/05/2025		Index Future	1092.9250	1092.9250	1097.7930	1097.7930	0.445	0.0000	0.0000
2024/07/22	ALBI	07/08/2025		Index Future	1115.5110	1115.5110	1120.4930	1120.4930	0.447	0.0000	0.0000
2024/07/22	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/07/22	C210	31/03/2028		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	
2024/07/22	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/22	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/22	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/22	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/22	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/07/22	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/22	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/22	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/22	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/22	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/22	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/22	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/22	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/22	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/22	ES33	01/08/2024		Bond Future	11.7469	79.5451	11.6903	79.8070	0.482	0.0000	0.0000
2024/07/22	ES33	07/11/2024		Bond Future	11.8763	77.6190	11.8170	77.8870	0.499	0.0000	0.0000
2024/07/22	ES33	06/02/2025		Bond Future	12.0096	79.3120	11.9476	79.5861	0.516	0.0000	0.0000
2024/07/22	ES33	06/02/2025	13.34 Call	Bond Future	5580.4300	5.5804	5854.5100	5.8545	4.911	0.0000	0.0000
2024/07/22	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	ES33	08/05/2025		Bond Future	12.1584	77.1816	12.0935	77.4619	0.534	0.0000	0.0000
2024/07/22	ES33	08/05/2025	12.73 Call	Bond Future	2409.6500	2.4097	2689.9000	2.6899	11.630	0.0000	0.0000
2024/07/22	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	ES33	07/08/2025		Bond Future	12.3192	78.7886	12.2511	79.0750	0.553	0.0000	0.0000
2024/07/22	ES33	07/08/2025	13.56 Call	Bond Future	4983.9500	4.9840	5270.4400	5.2704	5.748	0.0000	0.0000
2024/07/22	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	ES42	01/08/2024		Bond Future	12.1151	76.2345	12.0385	76.6722	0.632	0.0000	0.0000
2024/07/22	ES42	07/11/2024		Bond Future	12.2280	73.7642	12.1484	74.2122	0.651	0.0000	0.0000
2024/07/22	ES42	06/02/2025		Bond Future	12.3384	75.3726	12.2558	75.8306	0.670	0.0000	0.0000
2024/07/22	ES42	06/02/2025	13.71 Call	Bond Future	6979.1000	6.9791	7437.1500	7.4372	6.563	0.0000	0.0000
2024/07/22	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	ES42	08/05/2025		Bond Future	12.4651	72.6932	12.3792	73.1614	0.689	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	
2024/07/22	ES42	08/05/2025	13.25 Call	Bond Future	4062.3300	4.0623	4530.4600	4.5305	11.524	0.0000	0.0000
2024/07/22	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	ES42	07/08/2025		Bond Future	12.5969	74.2043	12.5076	74.6825	0.709	0.0000	0.0000
2024/07/22	ES42	07/08/2025	13.79 Call	Bond Future	5932.1200	5.9321	6410.2800	6.4103	8.061	0.0000	0.0000
2024/07/22	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	GOVI	01/08/2024		GOVI	1008.4660	1008.4660	1012.9410	1012.9410	0.444	0.0000	0.0000
2024/07/22	GOVI	01/08/2024	943.38 Call	GOVI	650860.0000	65.0860	695610.0000	69.5610	6.876	0.0000	0.0000
2024/07/22	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	GOVI	01/08/2024	943.39 Call	GOVI	650760.0000	65.0760	695510.0000	69.5510	6.877	0.0000	0.0000
2024/07/22	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	GOVI	01/08/2024	943.37 Call	GOVI	650960.0000	65.0960	695710.0000	69.5710	6.874	0.0000	0.0000
2024/07/22	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	GOVI	07/11/2024		GOVI	1031.9830	1031.9830	1036.5610	1036.5610	0.444	0.0000	0.0000
2024/07/22	GOVI	07/11/2024	948.79 Call	GOVI	831930.0000	83.1930	877710.0000	87.7710	5.503	0.0000	0.0000
2024/07/22	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	GOVI	07/11/2024	948.80 Call	GOVI	831830.0000	83.1830	877610.0000	87.7610	5.504	0.0000	0.0000
2024/07/22	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	GOVI	07/11/2024	948.78 Call	GOVI	832030.0000	83.2030	877810.0000	87.7810	5.502	0.0000	0.0000
2024/07/22	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	GOVI	06/02/2025		GOVI	1054.2560	1054.2560	1058.9410	1058.9410	0.444	0.0000	0.0000
2024/07/22	GOVI	06/02/2025	972.00 Call	GOVI	822560.0000	82.2560	869410.0000	86.9410	5.696	0.0000	0.0000
2024/07/22	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	GOVI	08/05/2025		GOVI	1076.2750	1076.2750	1081.0720	1081.0720	0.446	0.0000	0.0000
2024/07/22	GOVI	08/05/2025	1,022.00 Call	GOVI	542750.0000	54.2750	590720.0000	59.0720	8.838	0.0000	0.0000
2024/07/22	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	GOVI	07/08/2025		GOVI	1098.5160	1098.5160	1103.4260	1103.4260	0.447	0.0000	0.0000
2024/07/22	GOVI	07/08/2025	1,011.00 Call	GOVI	875160.0000	87.5160	924260.0000	92.4260	5.610	0.0000	0.0000
2024/07/22	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/07/22	IGOV	01/08/2024		Index Future	356.5790	356.5790	356.6250	356.6250	0.013	0.0000	0.0000
2024/07/22	IGOV	07/11/2024		Index Future	364.9890	364.9890	365.0370	365.0370	0.013	0.0000	0.0000
2024/07/22	IGOV	06/02/2025		Index Future	372.9530	372.9530	373.0040	373.0040	0.014	0.0000	0.0000
2024/07/22	IGOV	08/05/2025		Index Future	380.8270	380.8270	380.8850	380.8850	0.015	0.0000	0.0000
2024/07/22	IGOV	07/08/2025		Index Future	388.7800	388.7800	388.8430	388.8430	0.016	0.0000	0.0000
2024/07/22	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	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	
2024/07/22	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/07/22	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/07/22	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/07/22	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/07/22	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/07/22	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/07/22	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/07/22	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/07/22	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/07/22	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/07/22	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/07/22	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/07/22	JBAF	17/07/2024		Jibar Tradeable Future	8.3250	8.3250	8.3250	91.6750	0.000	0.0000	0.0000
2024/07/22	JBAF	21/08/2024		Jibar Tradeable Future	8.3250	91.6750	8.3250	91.6750	0.000	0.0000	0.0000
2024/07/22	JBAF	18/09/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/07/22	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/07/22	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/07/22	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/07/22	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/07/22	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/07/22	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/07/22	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/07/22	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/07/22	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/07/22	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/07/22	R035	01/08/2024	11.65 Call	Bond Future	3223.6900	3.2237	3621.4800	3.6215	12.340	0.0000	0.0000
2024/07/22	R035	01/08/2024	11.65 Put	Bond Future	37.9900	0.0380	9.5000	0.0095	74.993	0.0000	0.0000
2024/07/22	R035	01/08/2024	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	R035	01/08/2024	13.23 Call	Bond Future	10983.0500	10.9831	11409.3300	11.4093	3.881	0.0000	0.0000
2024/07/22	R035	01/08/2024	12.50 Call	Bond Future	7513.3500	7.5134	7939.5700	7.9396	5.673	0.0000	0.0000
2024/07/22	R035	01/08/2024	12.50 Put	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/22	R035	01/08/2024	12.45 Call	Bond Future	7267.6100	7.2676	7693.7900	7.6938	5.864	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	
2024/07/22	R035	01/08/2024	12.45 Put	Bond Future	0.1000	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/22	R035	01/08/2024	13.20 Call	Bond Future	10844.7200	10.8447	11271.0000	11.2710	3.931	0.0000	0.0000
2024/07/22	R035	01/08/2024	13.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	R035	01/08/2024	13.08 Call	Bond Future	10287.8400	10.2878	10714.1200	10.7141	4.144	0.0000	0.0000
2024/07/22	R035	01/08/2024	13.08 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	R035	01/08/2024	13.05 Call	Bond Future	10147.7200	10.1477	10574.0000	10.5740	4.201	0.0000	0.0000
2024/07/22	R035	01/08/2024	13.05 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	R035	01/08/2024	12.20 Put	Bond Future	0.7600	0.0008	0.0500	0.0001	93.421	0.0000	0.0000
2024/07/22	R035	01/08/2024	12.20 Call	Bond Future	6023.2000	6.0232	6448.7700	6.4488	7.066	0.0000	0.0000
2024/07/22	R035	01/08/2024	11.80 Call	Bond Future	3987.3900	3.9874	4401.8900	4.4019	10.395	0.0000	0.0000
2024/07/22	R035	01/08/2024	11.80 Put	Bond Future	14.4400	0.0144	2.6600	0.0027	81.579	0.0000	0.0000
2024/07/22	R035	01/08/2024	11.81 Call	Bond Future	4038.5700	4.0386	4453.7800	4.4538	10.281	0.0000	0.0000
2024/07/22	R035	01/08/2024	11.81 Put	Bond Future	13.5000	0.0135	2.4300	0.0024	82.000	0.0000	0.0000
2024/07/22	R035	01/08/2024	11.79 Call	Bond Future	3936.2300	3.9362	4349.9700	4.3500	10.511	0.0000	0.0000
2024/07/22	R035	01/08/2024	11.79 Put	Bond Future	15.4400	0.0154	2.9000	0.0029	81.218	0.0000	0.0000
2024/07/22	R035	01/08/2024		Bond Future	11.0624	90.3878	10.9861	90.8141	0.690	0.0000	0.0000
2024/07/22	R035	07/11/2024		Bond Future	11.1593	87.9810	11.0796	88.4172	0.714	0.0000	0.0000
2024/07/22	R035	07/11/2024	12.18 Call	Bond Future	5897.3700	5.8974	6243.3400	6.2433	5.867	0.0000	0.0000
2024/07/22	R035	07/11/2024	12.18 Put	Bond Future	569.8900	0.5699	479.6800	0.4797	15.829	0.0000	0.0000
2024/07/22	R035	07/11/2024	12.19 Call	Bond Future	5939.4900	5.9395	6286.4300	6.2864	5.841	0.0000	0.0000
2024/07/22	R035	07/11/2024	12.19 Put	Bond Future	562.0900	0.5621	472.8500	0.4729	15.876	0.0000	0.0000
2024/07/22	R035	07/11/2024	12.17 Call	Bond Future	5855.1900	5.8552	6200.1900	6.2002	5.892	0.0000	0.0000
2024/07/22	R035	07/11/2024	12.17 Put	Bond Future	577.6700	0.5777	486.4900	0.4865	15.784	0.0000	0.0000
2024/07/22	R035	07/11/2024	13.23 Call	Bond Future	10460.6500	10.4607	10872.3600	10.8724	3.936	0.0000	0.0000
2024/07/22	R035	07/11/2024	13.23 Put	Bond Future	117.1900	0.1172	92.7200	0.0927	20.881	0.0000	0.0000
2024/07/22	R035	07/11/2024	12.20 Put	Bond Future	554.3900	0.5544	466.1200	0.4661	15.922	0.0000	0.0000
2024/07/22	R035	07/11/2024	12.20 Call	Bond Future	5981.6600	5.9817	6329.5700	6.3296	5.816	0.0000	0.0000
2024/07/22	R035	06/02/2025		Bond Future	11.2593	89.8795	11.1761	90.3253	0.739	0.0000	0.0000
2024/07/22	R035	06/02/2025	12.41 Call	Bond Future	6911.3400	6.9113	7247.3100	7.2473	4.861	0.0000	0.0000
2024/07/22	R035	06/02/2025	12.41 Put	Bond Future	1052.9800	1.0530	943.1300	0.9431	10.432	0.0000	0.0000
2024/07/22	R035	08/05/2025		Bond Future	11.3695	87.2393	11.2827	87.6949	0.763	0.0000	0.0000
2024/07/22	R035	08/05/2025	11.78 Call	Bond Future	4709.5900	4.7096	4975.9800	4.9760	5.656	0.0000	0.0000
2024/07/22	R035	08/05/2025	11.78 Put	Bond Future	2597.3600	2.5974	2408.1600	2.4082	7.284	0.0000	0.0000
2024/07/22	R035	08/05/2025	13.35 Call	Bond Future	10386.1800	10.3862	10765.1500	10.7652	3.649	0.0000	0.0000
2024/07/22	R035	08/05/2025	13.35 Put	Bond Future	824.6100	0.8246	747.9900	0.7480	9.292	0.0000	0.0000
2024/07/22	R035	08/05/2025	12.70 Call	Bond Future	7937.7800	7.9378	8279.5000	8.2795	4.305	0.0000	0.0000
2024/07/22	R035	08/05/2025	12.70 Put	Bond Future	1344.4100	1.3444	1230.5400	1.2305	8.470	0.0000	0.0000
2024/07/22	R035	08/05/2025	11.46 Put	Bond Future	3253.7200	3.2537	3031.6900	3.0317	6.824	0.0000	0.0000
2024/07/22	R035	08/05/2025	11.46 Call	Bond Future	3725.7100	3.7257	3959.2700	3.9593	6.269	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	
2024/07/22	R035	07/08/2025		Bond Future	11.4901	89.0372	11.3995	89.5026	0.789	0.0000	0.0000
2024/07/22	R035	07/08/2025	12.65 Call	Bond Future	7801.8300	7.8018	8124.4400	8.1244	4.135	0.0000	0.0000
2024/07/22	R035	07/08/2025	12.65 Put	Bond Future	2136.3700	2.1364	1993.5700	1.9936	6.684	0.0000	0.0000
2024/07/22	R053	01/08/2024		Bond Future	11.5270	104.8468	11.4508	105.4904	0.662	0.0000	0.0000
2024/07/22	R053	01/08/2024	13.14 Call	Bond Future	12049.1400	12.0491	12692.7600	12.6928	5.342	0.0000	0.0000
2024/07/22	R053	01/08/2024	13.14 Put	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/22	R053	01/08/2024	13.15 Call	Bond Future	12115.5000	12.1155	12759.1200	12.7591	5.312	0.0000	0.0000
2024/07/22	R053	01/08/2024	13.15 Put	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/22	R053	01/08/2024	13.13 Call	Bond Future	11982.6900	11.9827	12626.3000	12.6263	5.371	0.0000	0.0000
2024/07/22	R053	01/08/2024	13.13 Put	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/22	R053	07/11/2024	12.80 Call	Bond Future	9697.3500	9.6974	10240.1200	10.2401	5.597	0.0000	0.0000
2024/07/22	R053	07/11/2024	12.80 Put	Bond Future	710.1300	0.7101	594.2800	0.5943	16.314	0.0000	0.0000
2024/07/22	R053	07/11/2024	12.81 Call	Bond Future	9757.7400	9.7577	10301.7200	10.3017	5.575	0.0000	0.0000
2024/07/22	R053	07/11/2024	12.81 Put	Bond Future	700.9600	0.7010	586.3200	0.5863	16.355	0.0000	0.0000
2024/07/22	R053	07/11/2024	12.79 Call	Bond Future	9637.1200	9.6371	10178.6600	10.1787	5.619	0.0000	0.0000
2024/07/22	R053	07/11/2024	12.79 Put	Bond Future	719.5500	0.7196	602.4700	0.6025	16.271	0.0000	0.0000
2024/07/22	R053	07/11/2024		Bond Future	11.6158	101.4198	11.5366	102.0784	0.682	0.0000	0.0000
2024/07/22	R053	06/02/2025		Bond Future	11.7030	103.6077	11.6210	104.2808	0.701	0.0000	0.0000
2024/07/22	R053	06/02/2025	12.94 Call	Bond Future	10738.2700	10.7383	11254.5800	11.2546	4.808	0.0000	0.0000
2024/07/22	R053	06/02/2025	12.94 Put	Bond Future	1510.8200	1.5108	1354.0300	1.3540	10.378	0.0000	0.0000
2024/07/22	R053	08/05/2025		Bond Future	11.8021	99.8971	11.7169	100.5847	0.722	0.0000	0.0000
2024/07/22	R053	08/05/2025	12.64 Call	Bond Future	9296.0400	9.2960	9758.0400	9.7580	4.970	0.0000	0.0000
2024/07/22	R053	08/05/2025	12.64 Put	Bond Future	2966.2100	2.9662	2740.5400	2.7405	7.608	0.0000	0.0000
2024/07/22	R053	07/08/2025		Bond Future	11.9068	101.9534	11.8184	102.6557	0.743	0.0000	0.0000
2024/07/22	R053	07/08/2025	13.17 Call	Bond Future	12000.1500	12.0002	12504.4800	12.5045	4.203	0.0000	0.0000
2024/07/22	R053	07/08/2025	13.17 Put	Bond Future	2880.8800	2.8809	2682.8500	2.6829	6.874	0.0000	0.0000
2024/07/22	R186	01/08/2024		Bond Future	8.5176	105.4808	8.4467	105.6346	0.832	0.0000	0.0000
2024/07/22	R186	01/08/2024	8.69 Call	Bond Future	452.5000	0.4525	559.2700	0.5593	23.596	0.0000	0.0000
2024/07/22	R186	01/08/2024	8.69 Put	Bond Future	79.6200	0.0796	32.5400	0.0325	59.131	0.0000	0.0000
2024/07/22	R186	01/08/2024	8.70 Call	Bond Future	469.3100	0.4693	578.2800	0.5783	23.219	0.0000	0.0000
2024/07/22	R186	01/08/2024	8.70 Put	Bond Future	74.8500	0.0749	29.9700	0.0300	59.960	0.0000	0.0000
2024/07/22	R186	01/08/2024	8.68 Call	Bond Future	436.0100	0.4360	540.4800	0.5405	23.960	0.0000	0.0000
2024/07/22	R186	01/08/2024	8.68 Put	Bond Future	84.7100	0.0847	35.3300	0.0353	58.293	0.0000	0.0000
2024/07/22	R186	07/11/2024		Bond Future	8.4777	107.9406	8.3967	108.0980	0.955	0.0000	0.0000
2024/07/22	R186	07/11/2024	9.14 Call	Bond Future	1497.6300	1.4976	1615.5000	1.6155	7.870	0.0000	0.0000
2024/07/22	R186	07/11/2024	9.14 Put	Bond Future	221.9400	0.2219	182.4200	0.1824	17.807	0.0000	0.0000
2024/07/22	R186	07/11/2024	9.15 Call	Bond Future	1513.2800	1.5133	1631.6400	1.6316	7.821	0.0000	0.0000
2024/07/22	R186	07/11/2024	9.15 Put	Bond Future	218.4900	0.2185	179.4600	0.1795	17.864	0.0000	0.0000



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
2024/07/22	R186	07/11/2024	9.13 Call	Bond Future		1482.0200	1.4820	1599.3900	1.5994	7.920	0.0000	0.0000
2024/07/22	R186	07/11/2024	9.13 Put	Bond Future		225.4400	0.2254	185.4200	0.1854	17.752	0.0000	0.0000
2024/07/22	R186	06/02/2025		Bond Future		8.4383	104.9546	8.3452	105.1157	1.104	0.0000	0.0000
2024/07/22	R186	06/02/2025	9.03 Call	Bond Future		1440.8700	1.4409	1548.7100	1.5487	7.484	0.0000	0.0000
2024/07/22	R186	06/02/2025	9.03 Put	Bond Future		425.3600	0.4254	372.1400	0.3721	12.512	0.0000	0.0000
2024/07/22	R186	08/05/2025		Bond Future		8.4404	107.1427	8.3310	107.3077	1.296	0.0000	0.0000
2024/07/22	R186	08/05/2025	8.47 Call	Bond Future		816.6200	0.8166	899.8500	0.8999	10.192	0.0000	0.0000
2024/07/22	R186	08/05/2025	8.47 Put	Bond Future		771.9700	0.7720	690.2400	0.6902	10.587	0.0000	0.0000
2024/07/22	R186	07/08/2025		Bond Future		8.4587	104.0376	8.3272	104.2064	1.554	0.0000	0.0000
2024/07/22	R186	07/08/2025	9.68 Call	Bond Future		1753.3200	1.7533	1889.2400	1.8892	7.752	0.0000	0.0000
2024/07/22	R186	07/08/2025	9.68 Put	Bond Future		202.8900	0.2029	169.9900	0.1700	16.216	0.0000	0.0000
2024/07/22	R186	07/08/2025	10.25 Call	Bond Future		2357.2400	2.3572	2508.3500	2.5084	6.410	0.0000	0.0000
2024/07/22	R186	07/08/2025	10.25 Put	Bond Future		94.4600	0.0945	76.7500	0.0768	18.749	0.0000	0.0000
2024/07/22	R186	07/08/2025	9.22 Put	Bond Future		347.7700	0.3478	298.1100	0.2981	14.280	0.0000	0.0000
2024/07/22	R186	07/08/2025	9.22 Call	Bond Future		1318.1300	1.3181	1437.2900	1.4373	9.040	0.0000	0.0000
2024/07/22	R202	01/08/2024		Bond Future		261.3365	261.3365	261.3328	261.3328	0.001	0.0000	0.0000
2024/07/22	R202	07/11/2024		Bond Future		267.5006	267.5006	267.4966	267.4966	0.001	0.0000	0.0000
2024/07/22	R202	06/02/2025		Bond Future		268.1185	268.1185	268.1153	268.1153	0.001	0.0000	0.0000
2024/07/22	R202	06/02/2025	266.79 Call	Bond Future		1328.5300	1.3285	1325.2700	1.3253	0.245	0.0000	0.0000
2024/07/22	R202	06/02/2025	266.79 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	R202	08/05/2025		Bond Future		273.7755	273.7755	273.7734	273.7734	0.001	0.0000	0.0000
2024/07/22	R202	08/05/2025	272.31 Call	Bond Future		1465.5300	1.4655	1463.4000	1.4634	0.145	0.0000	0.0000
2024/07/22	R202	08/05/2025	272.31 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	R202	07/08/2025		Bond Future		274.1619	274.1619	274.1608	274.1608	0.000	0.0000	0.0000
2024/07/22	R202	07/08/2025	271.60 Call	Bond Future		2561.8900	2.5619	2560.7600	2.5608	0.044	0.0000	0.0000
2024/07/22	R202	07/08/2025	271.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	R209	01/08/2024		Bond Future		11.1418	70.6771	11.0656	71.0585	0.684	0.0000	0.0000
2024/07/22	R209	01/08/2024	11.79 Call	Bond Future		3151.8800	3.1519	3515.2700	3.5153	11.529	0.0000	0.0000
2024/07/22	R209	01/08/2024	11.79 Put	Bond Future		23.1600	0.0232	5.1400	0.0051	77.807	0.0000	0.0000
2024/07/22	R209	01/08/2024	11.80 Call	Bond Future		3197.1800	3.1972	3561.5800	3.5616	11.398	0.0000	0.0000
2024/07/22	R209	01/08/2024	11.80 Put	Bond Future		21.7300	0.0217	4.7200	0.0047	78.279	0.0000	0.0000
2024/07/22	R209	01/08/2024	11.78 Call	Bond Future		3106.6400	3.1066	3468.9500	3.4690	11.662	0.0000	0.0000
2024/07/22	R209	01/08/2024	11.78 Put	Bond Future		24.6900	0.0247	5.5900	0.0056	77.359	0.0000	0.0000
2024/07/22	R209	07/11/2024		Bond Future		11.2292	69.1683	11.1500	69.5586	0.706	0.0000	0.0000
2024/07/22	R209	07/11/2024	12.23 Call	Bond Future		5201.7000	5.2017	5510.2900	5.5103	5.932	0.0000	0.0000
2024/07/22	R209	07/11/2024	12.23 Put	Bond Future		520.8700	0.5209	439.1200	0.4391	15.695	0.0000	0.0000
2024/07/22	R209	07/11/2024	12.21 Call	Bond Future		5127.0700	5.1271	5433.8600	5.4339	5.984	0.0000	0.0000
2024/07/22	R209	07/11/2024	12.21 Put	Bond Future		535.4500	0.5355	451.9000	0.4519	15.604	0.0000	0.0000

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2024/07/22	R209	07/11/2024	12.22 Call	Bond Future	5164.3600	5.1644	5472.0600	5.4721	5.958	0.0000	0.0000
2024/07/22	R209	07/11/2024	12.22 Put	Bond Future	528.1100	0.5281	445.4700	0.4455	15.648	0.0000	0.0000
2024/07/22	R209	06/02/2025		Bond Future	11.3164	70.6606	11.2342	71.0595	0.726	0.0000	0.0000
2024/07/22	R209	06/02/2025	12.44 Call	Bond Future	6112.6200	6.1126	6412.5000	6.4125	4.906	0.0000	0.0000
2024/07/22	R209	06/02/2025	12.44 Put	Bond Future	960.0000	0.9600	860.9700	0.8610	10.316	0.0000	0.0000
2024/07/22	R209	08/05/2025		Bond Future	11.4175	68.9779	11.3321	69.3856	0.748	0.0000	0.0000
2024/07/22	R209	08/05/2025	11.89 Call	Bond Future	4433.1600	4.4332	4678.1100	4.6781	5.525	0.0000	0.0000
2024/07/22	R209	08/05/2025	11.89 Put	Bond Future	2235.0300	2.2350	2072.3400	2.0723	7.279	0.0000	0.0000
2024/07/22	R209	07/08/2025		Bond Future	11.5260	70.3991	11.4373	70.8154	0.769	0.0000	0.0000
2024/07/22	R209	07/08/2025	12.68 Call	Bond Future	7042.0100	7.0420	7331.9300	7.3319	4.117	0.0000	0.0000
2024/07/22	R209	07/08/2025	12.68 Put	Bond Future	1921.2100	1.9212	1794.8200	1.7948	6.579	0.0000	0.0000
2024/07/22	R210	01/08/2024		Bond Future	238.0712	238.0712	238.1470	238.1470	0.032	0.0000	0.0000
2024/07/22	R210	07/11/2024		Bond Future	240.3474	240.3474	240.4248	240.4248	0.032	0.0000	0.0000
2024/07/22	R210	06/02/2025		Bond Future	245.5910	245.5910	245.6708	245.6708	0.032	0.0000	0.0000
2024/07/22	R210	06/02/2025	239.61 Call	Bond Future	5980.9600	5.9810	6060.7700	6.0608	1.334	0.0000	0.0000
2024/07/22	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	R210	08/05/2025		Bond Future	247.3641	247.3641	247.4467	247.4467	0.033	0.0000	0.0000
2024/07/22	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	R210	08/05/2025	248.03 Put	Bond Future	665.9000	0.6659	583.3500	0.5834	12.397	0.0000	0.0000
2024/07/22	R210	07/08/2025		Bond Future	252.5249	252.5249	252.6102	252.6102	0.034	0.0000	0.0000
2024/07/22	R210	07/08/2025	248.44 Call	Bond Future	4084.8700	4.0849	4170.2000	4.1702	2.089	0.0000	0.0000
2024/07/22	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	R213	01/08/2024		Bond Future	10.0791	88.4827	10.0029	88.8097	0.756	0.0000	0.0000
2024/07/22	R213	01/08/2024	10.87 Call	Bond Future	3318.6400	3.3186	3633.9300	3.6339	9.501	0.0000	0.0000
2024/07/22	R213	01/08/2024	10.87 Put	Bond Future	14.7800	0.0148	3.1100	0.0031	78.958	0.0000	0.0000
2024/07/22	R213	01/08/2024	10.88 Call	Bond Future	3358.6200	3.3586	3674.4700	3.6745	9.404	0.0000	0.0000
2024/07/22	R213	01/08/2024	10.88 Put	Bond Future	14.0200	0.0140	2.9100	0.0029	79.244	0.0000	0.0000
2024/07/22	R213	01/08/2024	10.86 Call	Bond Future	3278.6600	3.2787	3593.3800	3.5934	9.599	0.0000	0.0000
2024/07/22	R213	01/08/2024	10.86 Put	Bond Future	15.5700	0.0156	3.3300	0.0033	78.613	0.0000	0.0000
2024/07/22	R213	07/11/2024	11.22 Call	Bond Future	4633.6300	4.6336	4909.2300	4.9092	5.948	0.0000	0.0000
2024/07/22	R213	07/11/2024	11.22 Put	Bond Future	336.5300	0.3365	277.6000	0.2776	17.511	0.0000	0.0000
2024/07/22	R213	07/11/2024	11.23 Call	Bond Future	4667.3800	4.6674	4943.7100	4.9437	5.920	0.0000	0.0000
2024/07/22	R213	07/11/2024	11.23 Put	Bond Future	331.3500	0.3314	273.1500	0.2732	17.565	0.0000	0.0000
2024/07/22	R213	07/11/2024	11.21 Call	Bond Future	4599.8200	4.5998	4874.6900	4.8747	5.976	0.0000	0.0000
2024/07/22	R213	07/11/2024	11.21 Put	Bond Future	341.6800	0.3417	282.0200	0.2820	17.461	0.0000	0.0000
2024/07/22	R213	07/11/2024		Bond Future	10.1514	86.9854	10.0711	87.3199	0.792	0.0000	0.0000
2024/07/22	R213	06/02/2025		Bond Future	10.2296	88.8624	10.1449	89.2044	0.829	0.0000	0.0000
2024/07/22	R213	06/02/2025	11.35 Call	Bond Future	5052.9300	5.0529	5315.4100	5.3154	5.195	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	
2024/07/22	R213	06/02/2025	11.35 Put	Bond Future	687.1300	0.6871	607.6200	0.6076	11.571	0.0000	0.0000
2024/07/22	R213	08/05/2025		Bond Future	10.3224	87.1554	10.2330	87.5049	0.867	0.0000	0.0000
2024/07/22	R213	08/05/2025	10.52 Call	Bond Future	2917.9700	2.9180	3105.6900	3.1057	6.433	0.0000	0.0000
2024/07/22	R213	08/05/2025	10.52 Put	Bond Future	2152.3600	2.1524	1990.5200	1.9905	7.519	0.0000	0.0000
2024/07/22	R213	07/08/2025		Bond Future	10.4282	88.9525	10.3336	89.3097	0.908	0.0000	0.0000
2024/07/22	R213	07/08/2025	11.66 Call	Bond Future	5824.6700	5.8247	6079.6900	6.0797	4.378	0.0000	0.0000
2024/07/22	R213	07/08/2025	11.66 Put	Bond Future	1339.2200	1.3392	1237.0600	1.2371	7.628	0.0000	0.0000
2024/07/22	R214	01/08/2024	12.17 Call	Bond Future	3571.5500	3.5716	3958.0200	3.9580	10.821	0.0000	0.0000
2024/07/22	R214	01/08/2024	12.17 Put	Bond Future	18.4500	0.0185	3.7800	0.0038	79.512	0.0000	0.0000
2024/07/22	R214	01/08/2024	12.18 Call	Bond Future	3618.3400	3.6183	4005.6500	4.0057	10.704	0.0000	0.0000
2024/07/22	R214	01/08/2024	12.18 Put	Bond Future	17.3000	0.0173	3.4700	0.0035	79.942	0.0000	0.0000
2024/07/22	R214	01/08/2024	12.16 Call	Bond Future	3524.7500	3.5248	3910.3500	3.9104	10.940	0.0000	0.0000
2024/07/22	R214	01/08/2024	12.16 Put	Bond Future	19.6500	0.0197	4.1100	0.0041	79.084	0.0000	0.0000
2024/07/22	R214	01/08/2024		Bond Future	11.4614	66.3429	11.3852	66.7441	0.665	0.0000	0.0000
2024/07/22	R214	07/11/2024		Bond Future	11.5491	64.5836	11.4702	64.9941	0.684	0.0000	0.0000
2024/07/22	R214	07/11/2024	12.61 Call	Bond Future	5637.9600	5.6380	5969.3100	5.9693	5.877	0.0000	0.0000
2024/07/22	R214	07/11/2024	12.61 Put	Bond Future	491.0500	0.4911	411.9100	0.4119	16.116	0.0000	0.0000
2024/07/22	R214	07/11/2024	12.62 Call	Bond Future	5676.6600	5.6767	6008.8700	6.0089	5.852	0.0000	0.0000
2024/07/22	R214	07/11/2024	12.62 Put	Bond Future	484.3200	0.4843	406.0400	0.4060	16.163	0.0000	0.0000
2024/07/22	R214	07/11/2024	12.60 Call	Bond Future	5599.2300	5.5992	5929.7100	5.9297	5.902	0.0000	0.0000
2024/07/22	R214	07/11/2024	12.60 Put	Bond Future	497.7900	0.4978	417.7800	0.4178	16.073	0.0000	0.0000
2024/07/22	R214	06/02/2025		Bond Future	11.6377	65.9772	11.5560	66.3967	0.702	0.0000	0.0000
2024/07/22	R214	06/02/2025	12.71 Call	Bond Future	6177.3400	6.1773	6490.0700	6.4901	5.063	0.0000	0.0000
2024/07/22	R214	06/02/2025	12.71 Put	Bond Future	1040.7900	1.0408	934.0100	0.9340	10.260	0.0000	0.0000
2024/07/22	R214	06/02/2025	13.63 Call	Bond Future	9488.4500	9.4885	9854.8300	9.8548	3.861	0.0000	0.0000
2024/07/22	R214	06/02/2025	13.63 Put	Bond Future	440.5800	0.4406	387.4500	0.3875	12.059	0.0000	0.0000
2024/07/22	R214	06/02/2025	12.25 Put	Bond Future	1575.1600	1.5752	1428.1600	1.4282	9.332	0.0000	0.0000
2024/07/22	R214	06/02/2025	12.25 Call	Bond Future	4589.3300	4.5893	4861.8400	4.8618	5.938	0.0000	0.0000
2024/07/22	R214	06/02/2025	11.75 Put	Bond Future	2456.9700	2.4570	2254.6100	2.2546	8.236	0.0000	0.0000
2024/07/22	R214	06/02/2025	11.75 Call	Bond Future	3026.5900	3.0266	3243.7400	3.2437	7.175	0.0000	0.0000
2024/07/22	R214	08/05/2025		Bond Future	11.7330	64.0467	11.6484	64.4752	0.721	0.0000	0.0000
2024/07/22	R214	08/05/2025	12.40 Call	Bond Future	5323.2300	5.3232	5597.8900	5.5979	5.160	0.0000	0.0000
2024/07/22	R214	08/05/2025	12.40 Put	Bond Future	2090.8600	2.0909	1936.9700	1.9370	7.360	0.0000	0.0000
2024/07/22	R214	07/08/2025		Bond Future	11.8353	65.3666	11.7477	65.8043	0.740	0.0000	0.0000
2024/07/22	R214	07/08/2025	12.97 Call	Bond Future	7319.4900	7.3195	7624.5200	7.6245	4.167	0.0000	0.0000
2024/07/22	R214	07/08/2025	12.97 Put	Bond Future	2039.9300	2.0399	1907.2200	1.9072	6.506	0.0000	0.0000
2024/07/22	R248	01/08/2024		Bond Future	11.5366	81.3329	11.4603	81.8305	0.661	0.0000	0.0000
2024/07/22	R248	01/08/2024	12.31 Call	Bond Future	4765.9400	4.7659	5252.2900	5.2523	10.205	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
2024/07/22	R248	01/08/2024	12.31 Put	Bond Future	13.5800	0.0136	2.3300	0.0023	82.842	0.0000	0.0000
2024/07/22	R248	01/08/2024	12.32 Call	Bond Future	4823.1600	4.8232	5310.1900	5.3102	10.098	0.0000	0.0000
2024/07/22	R248	01/08/2024	12.32 Put	Bond Future	12.7000	0.0127	2.1300	0.0021	83.228	0.0000	0.0000
2024/07/22	R248	01/08/2024	12.30 Call	Bond Future	4708.6800	4.7087	5194.3200	5.1943	10.314	0.0000	0.0000
2024/07/22	R248	01/08/2024	12.30 Put	Bond Future	14.5000	0.0145	2.5400	0.0025	82.483	0.0000	0.0000
2024/07/22	R248	07/11/2024		Bond Future	11.6255	78.7786	11.5464	79.2878	0.680	0.0000	0.0000
2024/07/22	R248	07/11/2024	12.79 Call	Bond Future	7429.9400	7.4299	7848.6600	7.8487	5.636	0.0000	0.0000
2024/07/22	R248	07/11/2024	12.79 Put	Bond Future	554.2700	0.5543	463.8400	0.4638	16.315	0.0000	0.0000
2024/07/22	R248	07/11/2024	12.80 Call	Bond Future	7476.9400	7.4769	7896.6200	7.8966	5.613	0.0000	0.0000
2024/07/22	R248	07/11/2024	12.80 Put	Bond Future	546.9200	0.5469	457.4500	0.4575	16.359	0.0000	0.0000
2024/07/22	R248	07/11/2024	12.78 Call	Bond Future	7382.8600	7.3829	7800.6100	7.8006	5.658	0.0000	0.0000
2024/07/22	R248	07/11/2024	12.78 Put	Bond Future	561.6200	0.5616	470.2200	0.4702	16.274	0.0000	0.0000
2024/07/22	R248	06/02/2025		Bond Future	11.7152	80.4785	11.6332	80.9988	0.699	0.0000	0.0000
2024/07/22	R248	06/02/2025	12.71 Call	Bond Future	7287.1000	7.2871	7665.2800	7.6653	5.190	0.0000	0.0000
2024/07/22	R248	06/02/2025	12.71 Put	Bond Future	1425.0300	1.4250	1282.8400	1.2828	9.978	0.0000	0.0000
2024/07/22	R248	08/05/2025		Bond Future	11.8112	77.7056	11.7263	78.2372	0.719	0.0000	0.0000
2024/07/22	R248	08/05/2025	12.60 Call	Bond Future	6948.3500	6.9484	7302.8600	7.3029	5.102	0.0000	0.0000
2024/07/22	R248	08/05/2025	12.60 Put	Bond Future	2299.2800	2.2993	2122.1900	2.1222	7.702	0.0000	0.0000
2024/07/22	R248	07/08/2025		Bond Future	11.9142	79.3065	11.8261	79.8495	0.739	0.0000	0.0000
2024/07/22	R248	07/08/2025	13.21 Call	Bond Future	9491.7200	9.4917	9883.3400	9.8833	4.126	0.0000	0.0000
2024/07/22	R248	07/08/2025	13.21 Put	Bond Future	2219.2400	2.2192	2067.8700	2.0679	6.821	0.0000	0.0000
2024/07/22	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/22	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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