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VAT number: 4080119391

IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/06/2024 TO 03/06/2024

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
2024/06/03	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/03	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/03	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/03	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/03	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/03	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/03	2025	01/08/2024		Bond Future	181.7792	181.7792	181.8060	0.015	0.0000	0.0000
2024/06/03	2025	07/11/2024		Bond Future	186.1162	186.1162	186.1438	0.015	0.0000	0.0000
2024/06/03	2029	01/08/2024		Bond Future	130.1201	130.1201	130.3158	0.150	0.0000	0.0000
2024/06/03	2029	07/11/2024		Bond Future	131.8196	131.8196	132.0200	0.152	0.0000	0.0000
2024/06/03	2029	06/02/2025		Bond Future	134.7462	134.7462	134.9513	0.152	0.0000	0.0000
2024/06/03	2029	06/02/2025	132.40 Call	Bond Future	2346.2300	2.3462	2551.2900	8.740	0.0000	0.0000

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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
2024/06/03	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/06/03	2029	08/05/2025		Bond Future	136.2971	136.2971	136.5065	136.5065	0.154	0.0000
2024/06/03	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/03	2029	08/05/2025	137.85 Put	Bond Future	1552.9000	1.5529	1343.5500	1.3436	13.481	0.0000
2024/06/03	2029	07/08/2025		Bond Future	139.2012	139.2012	139.4157	139.4157	0.154	0.0000
2024/06/03	2029	07/08/2025	137.41 Call	Bond Future	1791.2400	1.7912	2005.6900	2.0057	11.972	0.0000
2024/06/03	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/03	2030	01/08/2024	10.21 Put	Bond Future	2432.8800	2.4329	2053.6100	2.0536	15.589	0.0000
2024/06/03	2030	01/08/2024	10.21 Call	Bond Future	339.2000	0.3392	437.1400	0.4371	28.874	0.0000
2024/06/03	2030	01/08/2024	10.71 Put	Bond Future	1232.0000	1.2320	972.6400	0.9726	21.052	0.0000
2024/06/03	2030	01/08/2024	10.71 Call	Bond Future	1054.6200	1.0546	1272.4700	1.2725	20.657	0.0000
2024/06/03	2030	01/08/2024	11.31 Call	Bond Future	2518.0200	2.5180	2867.6900	2.8677	13.887	0.0000
2024/06/03	2030	01/08/2024	11.31 Put	Bond Future	461.7000	0.4617	334.1600	0.3342	27.624	0.0000
2024/06/03	2030	01/08/2024		Bond Future	10.7570	88.9258	10.6309	89.4030	1.172	0.0000
2024/06/03	2030	01/08/2024	10.38 Call	Bond Future	526.0400	0.5260	661.8400	0.6618	25.816	0.0000
2024/06/03	2030	01/08/2024	10.38 Put	Bond Future	1962.4800	1.9625	1621.0700	1.6211	17.397	0.0000
2024/06/03	2030	01/08/2024	10.39 Call	Bond Future	538.8000	0.5388	676.9700	0.6770	25.644	0.0000
2024/06/03	2030	01/08/2024	10.39 Put	Bond Future	1936.7600	1.9368	1597.7200	1.5977	17.506	0.0000
2024/06/03	2030	01/08/2024	10.37 Call	Bond Future	513.4800	0.5135	646.9300	0.6469	25.989	0.0000
2024/06/03	2030	01/08/2024	10.37 Put	Bond Future	1988.4100	1.9884	1644.6500	1.6447	17.288	0.0000
2024/06/03	2030	07/11/2024		Bond Future	10.8718	91.0241	10.7376	91.5127	1.235	0.0000
2024/06/03	2030	07/11/2024	10.75 Call	Bond Future	1503.3000	1.5033	1726.9900	1.7270	14.880	0.0000
2024/06/03	2030	07/11/2024	10.75 Put	Bond Future	1946.5700	1.9466	1681.6800	1.6817	13.608	0.0000
2024/06/03	2030	07/11/2024	10.76 Call	Bond Future	1521.4400	1.5214	1746.7800	1.7468	14.811	0.0000
2024/06/03	2030	07/11/2024	10.76 Put	Bond Future	1928.2300	1.9282	1664.9900	1.6650	13.652	0.0000
2024/06/03	2030	07/11/2024	10.74 Call	Bond Future	1485.5100	1.4855	1707.5400	1.7075	14.946	0.0000
2024/06/03	2030	07/11/2024	10.74 Put	Bond Future	1965.2900	1.9653	1698.7400	1.6987	13.563	0.0000
2024/06/03	2030	07/11/2024	10.21 Put	Bond Future	3163.1900	3.1632	2810.8100	2.8108	11.140	0.0000
2024/06/03	2030	07/11/2024	10.21 Call	Bond Future	721.8400	0.7218	858.0400	0.8580	18.868	0.0000
2024/06/03	2030	07/11/2024	10.71 Put	Bond Future	2022.2500	2.0223	1750.7400	1.7507	13.426	0.0000
2024/06/03	2030	07/11/2024	10.71 Call	Bond Future	1432.8400	1.4328	1649.9100	1.6499	15.150	0.0000
2024/06/03	2030	07/11/2024	11.91 Call	Bond Future	4266.7500	4.2668	4646.5300	4.6465	8.901	0.0000
2024/06/03	2030	07/11/2024	11.91 Put	Bond Future	598.1300	0.5981	489.3300	0.4893	18.190	0.0000
2024/06/03	2030	06/02/2025		Bond Future	10.9913	89.0131	10.8484	89.5125	1.299	0.0000
2024/06/03	2030	06/02/2025	10.68 Call	Bond Future	1583.0000	1.5830	1794.0800	1.7941	13.334	0.0000
2024/06/03	2030	06/02/2025	10.68 Put	Bond Future	2676.0000	2.6760	2387.6000	2.3876	10.777	0.0000
2024/06/03	2030	08/05/2025	12.28 Call	Bond Future	4929.5200	4.9295	5296.4200	5.2964	7.443	0.0000
2024/06/03	2030	08/05/2025	12.28 Put	Bond Future	1198.3700	1.1984	1054.5800	1.0546	11.999	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	
2024/06/03	2030	08/05/2025	10.69 Put	Bond Future	3157.9000	3.1579	2856.0500	2.8561	9.559	0.0000	0.0000
2024/06/03	2030	08/05/2025	10.69 Call	Bond Future	1663.3500	1.6634	1872.1900	1.8722	12.555	0.0000	0.0000
2024/06/03	2030	08/05/2025	11.86 Call	Bond Future	3940.3700	3.9404	4273.2600	4.2733	8.448	0.0000	0.0000
2024/06/03	2030	08/05/2025	11.86 Put	Bond Future	1552.3700	1.5524	1374.5700	1.3746	11.453	0.0000	0.0000
2024/06/03	2030	08/05/2025	10.31 Put	Bond Future	3945.4900	3.9455	3598.7600	3.5988	8.788	0.0000	0.0000
2024/06/03	2030	08/05/2025	10.31 Call	Bond Future	1143.7600	1.1438	1307.7200	1.3077	14.335	0.0000	0.0000
2024/06/03	2030	08/05/2025		Bond Future	11.1329	90.9652	10.9805	91.4759	1.369	0.0000	0.0000
2024/06/03	2030	08/05/2025	9.93 Call	Bond Future	753.9500	0.7540	876.0900	0.8761	16.200	0.0000	0.0000
2024/06/03	2030	08/05/2025	9.93 Put	Bond Future	4886.2700	4.8863	4497.7200	4.4977	7.952	0.0000	0.0000
2024/06/03	2030	07/08/2025		Bond Future	11.3168	88.8689	11.1535	89.3908	1.443	0.0000	0.0000
2024/06/03	2030	07/08/2025	11.11 Call	Bond Future	2293.8400	2.2938	2540.6200	2.5406	10.758	0.0000	0.0000
2024/06/03	2030	07/08/2025	11.11 Put	Bond Future	2955.5300	2.9555	2680.4400	2.6804	9.308	0.0000	0.0000
2024/06/03	2030	07/08/2025	12.12 Call	Bond Future	4271.8400	4.2718	4610.5000	4.6105	7.928	0.0000	0.0000
2024/06/03	2030	07/08/2025	12.12 Put	Bond Future	1758.7000	1.7587	1575.4900	1.5755	10.417	0.0000	0.0000
2024/06/03	2030	07/08/2025	10.48 Put	Bond Future	4067.6000	4.0676	3725.1600	3.7252	8.419	0.0000	0.0000
2024/06/03	2030	07/08/2025	10.48 Call	Bond Future	1352.2000	1.3522	1531.6300	1.5316	13.269	0.0000	0.0000
2024/06/03	2032	01/08/2024	12.54 Call	Bond Future	4395.8400	4.3958	4833.8700	4.8339	9.965	0.0000	0.0000
2024/06/03	2032	01/08/2024	12.54 Put	Bond Future	345.6700	0.3457	249.6600	0.2497	27.775	0.0000	0.0000
2024/06/03	2032	01/08/2024	11.66 Call	Bond Future	1597.7700	1.5978	1866.6500	1.8667	16.828	0.0000	0.0000
2024/06/03	2032	01/08/2024	11.66 Put	Bond Future	1312.4200	1.3124	1047.2600	1.0473	20.204	0.0000	0.0000
2024/06/03	2032	01/08/2024	11.11 Put	Bond Future	2694.2500	2.6943	2285.6300	2.2856	15.166	0.0000	0.0000
2024/06/03	2032	01/08/2024	11.11 Call	Bond Future	508.3100	0.5083	633.7300	0.6337	24.674	0.0000	0.0000
2024/06/03	2032	01/08/2024	11.61 Put	Bond Future	1407.4300	1.4074	1129.4600	1.1295	19.750	0.0000	0.0000
2024/06/03	2032	01/08/2024	11.61 Call	Bond Future	1471.9700	1.4720	1728.0400	1.7280	17.396	0.0000	0.0000
2024/06/03	2032	01/08/2024	12.31 Call	Bond Future	3585.4600	3.5855	3990.7200	3.9907	11.303	0.0000	0.0000
2024/06/03	2032	01/08/2024	12.31 Put	Bond Future	497.4800	0.4975	368.7000	0.3687	25.886	0.0000	0.0000
2024/06/03	2032	01/08/2024	11.14 Call	Bond Future	550.1400	0.5501	682.9400	0.6829	24.139	0.0000	0.0000
2024/06/03	2032	01/08/2024	11.14 Put	Bond Future	2598.8500	2.5989	2197.6100	2.1976	15.439	0.0000	0.0000
2024/06/03	2032	01/08/2024	11.15 Call	Bond Future	564.4200	0.5644	699.7200	0.6997	23.972	0.0000	0.0000
2024/06/03	2032	01/08/2024	11.15 Put	Bond Future	2567.4500	2.5675	2168.7100	2.1687	15.531	0.0000	0.0000
2024/06/03	2032	01/08/2024	11.13 Call	Bond Future	535.9600	0.5360	666.2900	0.6663	24.317	0.0000	0.0000
2024/06/03	2032	01/08/2024	11.13 Put	Bond Future	2630.3800	2.6304	2226.6700	2.2267	15.348	0.0000	0.0000
2024/06/03	2032	01/08/2024		Bond Future	11.5954	86.1900	11.4753	86.7240	1.036	0.0000	0.0000
2024/06/03	2032	07/11/2024	11.48 Call	Bond Future	1635.5500	1.6356	1862.0800	1.8621	13.850	0.0000	0.0000
2024/06/03	2032	07/11/2024	11.48 Put	Bond Future	2739.7900	2.7398	2419.6300	2.4196	11.686	0.0000	0.0000
2024/06/03	2032	07/11/2024	11.49 Call	Bond Future	1655.5800	1.6556	1883.8700	1.8839	13.789	0.0000	0.0000
2024/06/03	2032	07/11/2024	11.49 Put	Bond Future	2716.0700	2.7161	2397.6700	2.3977	11.723	0.0000	0.0000
2024/06/03	2032	07/11/2024	11.47 Call	Bond Future	1615.4300	1.6154	1840.2000	1.8402	13.914	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	
2024/06/03	2032	07/11/2024	11.47 Put	Bond Future	2763.4600	2.7635	2441.5400	2.4415	11.649	0.0000	0.0000
2024/06/03	2032	07/11/2024		Bond Future	11.7344	84.0561	11.6079	84.6028	1.078	0.0000	0.0000
2024/06/03	2032	07/11/2024	11.11 Put	Bond Future	3732.8200	3.7328	3348.0500	3.3481	10.308	0.0000	0.0000
2024/06/03	2032	07/11/2024	11.11 Call	Bond Future	988.7400	0.9887	1150.6600	1.1507	16.376	0.0000	0.0000
2024/06/03	2032	07/11/2024	11.61 Put	Bond Future	2446.4500	2.4465	2149.0700	2.1491	12.156	0.0000	0.0000
2024/06/03	2032	07/11/2024	11.61 Call	Bond Future	1908.7800	1.9088	2158.0900	2.1581	13.061	0.0000	0.0000
2024/06/03	2032	07/11/2024	12.95 Call	Bond Future	5714.3800	5.7144	6147.0900	6.1471	7.572	0.0000	0.0000
2024/06/03	2032	07/11/2024	12.95 Put	Bond Future	689.2900	0.6893	575.3100	0.5753	16.536	0.0000	0.0000
2024/06/03	2032	07/11/2024	13.36 Call	Bond Future	7042.5800	7.0426	7513.2800	7.5133	6.684	0.0000	0.0000
2024/06/03	2032	07/11/2024	13.36 Put	Bond Future	411.8700	0.4119	335.8800	0.3359	18.450	0.0000	0.0000
2024/06/03	2032	07/11/2024	11.64 Put	Bond Future	2382.5700	2.3826	2090.3900	2.0904	12.263	0.0000	0.0000
2024/06/03	2032	07/11/2024	11.64 Call	Bond Future	1974.9500	1.9750	2229.4600	2.2295	12.887	0.0000	0.0000
2024/06/03	2032	06/02/2025		Bond Future	11.8735	85.9023	11.7405	86.4612	1.120	0.0000	0.0000
2024/06/03	2032	06/02/2025	11.72 Call	Bond Future	2339.6600	2.3397	2599.5100	2.5995	11.106	0.0000	0.0000
2024/06/03	2032	06/02/2025	11.72 Put	Bond Future	2985.2000	2.9852	2686.1600	2.6862	10.017	0.0000	0.0000
2024/06/03	2032	08/05/2025		Bond Future	12.0225	83.6188	11.8826	84.1902	1.164	0.0000	0.0000
2024/06/03	2032	08/05/2025	10.91 Call	Bond Future	1243.0900	1.2431	1400.9600	1.4010	12.700	0.0000	0.0000
2024/06/03	2032	08/05/2025	10.91 Put	Bond Future	5929.1000	5.9291	5515.5800	5.5156	6.974	0.0000	0.0000
2024/06/03	2032	07/08/2025		Bond Future	12.2003	85.3769	12.0529	85.9607	1.209	0.0000	0.0000
2024/06/03	2032	07/08/2025	12.01 Call	Bond Future	3113.7700	3.1138	3393.1000	3.3931	8.971	0.0000	0.0000
2024/06/03	2032	07/08/2025	12.01 Put	Bond Future	3868.2000	3.8682	3563.7200	3.5637	7.871	0.0000	0.0000
2024/06/03	2033	01/08/2024		Bond Future	121.9471	121.9471	121.9673	121.9673	0.017	0.0000	0.0000
2024/06/03	2033	07/11/2024		Bond Future	123.3537	123.3537	123.3746	123.3746	0.017	0.0000	0.0000
2024/06/03	2033	06/02/2025		Bond Future	126.0924	126.0924	126.1140	126.1140	0.017	0.0000	0.0000
2024/06/03	2033	06/02/2025	124.94 Call	Bond Future	1152.4400	1.1524	1174.0300	1.1740	1.873	0.0000	0.0000
2024/06/03	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/03	2033	08/05/2025		Bond Future	127.3508	127.3508	127.3726	127.3726	0.017	0.0000	0.0000
2024/06/03	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/03	2033	08/05/2025	130.62 Put	Bond Future	3269.1900	3.2692	3247.3900	3.2474	0.667	0.0000	0.0000
2024/06/03	2033	07/08/2025		Bond Future	130.0645	130.0645	130.0872	130.0872	0.018	0.0000	0.0000
2024/06/03	2033	07/08/2025	128.65 Call	Bond Future	1414.4500	1.4145	1437.2400	1.4372	1.611	0.0000	0.0000
2024/06/03	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/03	2037	01/08/2024	13.82 Call	Bond Future	5560.4600	5.5605	6179.5700	6.1796	11.134	0.0000	0.0000
2024/06/03	2037	01/08/2024	13.82 Put	Bond Future	247.2700	0.2473	163.1200	0.1631	34.032	0.0000	0.0000
2024/06/03	2037	01/08/2024	13.17 Call	Bond Future	3085.0800	3.0851	3578.3700	3.5784	15.990	0.0000	0.0000
2024/06/03	2037	01/08/2024	13.17 Put	Bond Future	763.3300	0.7633	553.3600	0.5534	27.507	0.0000	0.0000
2024/06/03	2037	01/08/2024		Bond Future	12.6924	74.2117	12.5520	74.9149	1.106	0.0000	0.0000
2024/06/03	2037	01/08/2024	12.10 Call	Bond Future	452.9600	0.4530	596.5700	0.5966	31.705	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	
2024/06/03	2037	01/08/2024	12.10 Put	Bond Future	3488.0000	3.4880	2928.3500	2.9284	16.045	0.0000	0.0000
2024/06/03	2037	01/08/2024	12.11 Call	Bond Future	465.2800	0.4653	611.8400	0.6118	31.499	0.0000	0.0000
2024/06/03	2037	01/08/2024	12.11 Put	Bond Future	3447.6000	3.4476	2890.9000	2.8909	16.147	0.0000	0.0000
2024/06/03	2037	01/08/2024	12.09 Call	Bond Future	440.7800	0.4408	581.4500	0.5815	31.914	0.0000	0.0000
2024/06/03	2037	01/08/2024	12.09 Put	Bond Future	3528.5900	3.5286	2966.0000	2.9660	15.944	0.0000	0.0000
2024/06/03	2037	07/11/2024		Bond Future	12.8392	75.9627	12.6927	76.6827	1.141	0.0000	0.0000
2024/06/03	2037	07/11/2024	12.58 Call	Bond Future	1895.6000	1.8956	2201.5600	2.2016	16.141	0.0000	0.0000
2024/06/03	2037	07/11/2024	12.58 Put	Bond Future	3176.1400	3.1761	2762.1400	2.7621	13.035	0.0000	0.0000
2024/06/03	2037	07/11/2024	12.59 Call	Bond Future	1918.7900	1.9188	2227.0500	2.2271	16.065	0.0000	0.0000
2024/06/03	2037	07/11/2024	12.59 Put	Bond Future	3149.3200	3.1493	2737.6200	2.7376	13.073	0.0000	0.0000
2024/06/03	2037	07/11/2024	12.57 Call	Bond Future	1872.7500	1.8728	2176.4100	2.1764	16.215	0.0000	0.0000
2024/06/03	2037	07/11/2024	12.57 Put	Bond Future	3203.3400	3.2033	2787.0400	2.7870	12.996	0.0000	0.0000
2024/06/03	2037	06/02/2025		Bond Future	12.9855	73.3700	12.8328	74.1059	1.176	0.0000	0.0000
2024/06/03	2037	06/02/2025	12.76 Call	Bond Future	2660.2700	2.6603	2998.3800	2.9984	12.710	0.0000	0.0000
2024/06/03	2037	06/02/2025	12.76 Put	Bond Future	3750.9400	3.7509	3353.1500	3.3532	10.605	0.0000	0.0000
2024/06/03	2037	08/05/2025		Bond Future	13.1441	74.9785	12.9849	75.7307	1.211	0.0000	0.0000
2024/06/03	2037	08/05/2025	12.25 Call	Bond Future	1949.8800	1.9499	2203.6400	2.2036	13.014	0.0000	0.0000
2024/06/03	2037	08/05/2025	12.25 Put	Bond Future	6323.2100	6.3232	5824.7300	5.8247	7.883	0.0000	0.0000
2024/06/03	2037	08/05/2025	12.55 Put	Bond Future	5383.8900	5.3839	4931.9400	4.9319	8.394	0.0000	0.0000
2024/06/03	2037	08/05/2025	12.55 Call	Bond Future	2519.0500	2.5191	2819.3400	2.8193	11.921	0.0000	0.0000
2024/06/03	2037	08/05/2025	13.30 Put	Bond Future	3571.9700	3.5720	3231.7300	3.2317	9.525	0.0000	0.0000
2024/06/03	2037	08/05/2025	13.30 Call	Bond Future	4297.7900	4.2978	4709.7900	4.7098	9.586	0.0000	0.0000
2024/06/03	2037	08/05/2025	13.35 Put	Bond Future	3475.3500	3.4754	3141.9800	3.1420	9.592	0.0000	0.0000
2024/06/03	2037	08/05/2025	13.35 Call	Bond Future	4431.7300	4.4317	4850.6000	4.8506	9.452	0.0000	0.0000
2024/06/03	2037	07/08/2025		Bond Future	13.3281	72.2935	13.1617	73.0619	1.249	0.0000	0.0000
2024/06/03	2037	07/08/2025	13.01 Call	Bond Future	3594.0200	3.5940	3954.8700	3.9549	10.040	0.0000	0.0000
2024/06/03	2037	07/08/2025	13.01 Put	Bond Future	5073.1000	5.0731	4665.4800	4.6655	8.035	0.0000	0.0000
2024/06/03	2038	01/08/2024		Bond Future	130.2585	130.2585	130.4265	130.4265	0.129	0.0000	0.0000
2024/06/03	2038	07/11/2024		Bond Future	133.3663	133.3663	133.5382	133.5382	0.129	0.0000	0.0000
2024/06/03	2038	06/02/2025		Bond Future	134.2036	134.2036	134.3791	134.3791	0.131	0.0000	0.0000
2024/06/03	2038	06/02/2025	135.23 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/03	2038	06/02/2025	135.23 Put	Bond Future	1026.4200	1.0264	850.9200	0.8509	17.098	0.0000	0.0000
2024/06/03	2038	08/05/2025		Bond Future	137.1791	137.1791	137.3588	137.3588	0.131	0.0000	0.0000
2024/06/03	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/03	2038	08/05/2025	139.68 Put	Bond Future	2500.8700	2.5009	2321.2100	2.3212	7.184	0.0000	0.0000
2024/06/03	2038	07/08/2025		Bond Future	137.9296	137.9296	138.1126	138.1126	0.133	0.0000	0.0000
2024/06/03	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/03	2038	07/08/2025	139.56 Put	Bond Future	1630.4500	1.6305	1447.4100	1.4474	11.226	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	
2024/06/03	2040	01/08/2024	12.28 Put	Bond Future	3870.7500	3.8708	3266.5800	3.2666	15.609	0.0000	0.0000
2024/06/03	2040	01/08/2024	12.28 Call	Bond Future	425.5400	0.4255	564.6400	0.5646	32.688	0.0000	0.0000
2024/06/03	2040	01/08/2024	12.88 Call	Bond Future	1599.5700	1.5996	1952.4800	1.9525	22.063	0.0000	0.0000
2024/06/03	2040	01/08/2024	12.88 Put	Bond Future	1771.5200	1.7715	1381.1600	1.3812	22.035	0.0000	0.0000
2024/06/03	2040	01/08/2024	13.48 Call	Bond Future	3585.8300	3.5858	4131.3000	4.1313	15.212	0.0000	0.0000
2024/06/03	2040	01/08/2024	13.48 Put	Bond Future	696.0500	0.6961	498.2500	0.4983	28.417	0.0000	0.0000
2024/06/03	2040	01/08/2024	12.95 Put	Bond Future	1599.5800	1.5996	1234.9300	1.2349	22.797	0.0000	0.0000
2024/06/03	2040	01/08/2024	12.95 Call	Bond Future	1795.4100	1.7954	2174.0300	2.1740	21.088	0.0000	0.0000
2024/06/03	2040	01/08/2024		Bond Future	12.9127	74.2068	12.7723	74.9501	1.087	0.0000	0.0000
2024/06/03	2040	01/08/2024	12.33 Call	Bond Future	488.4100	0.4884	642.9200	0.6429	31.635	0.0000	0.0000
2024/06/03	2040	01/08/2024	12.33 Put	Bond Future	3652.3500	3.6524	3063.5900	3.0636	16.120	0.0000	0.0000
2024/06/03	2040	01/08/2024	12.34 Call	Bond Future	501.6900	0.5017	659.3600	0.6594	31.428	0.0000	0.0000
2024/06/03	2040	01/08/2024	12.34 Put	Bond Future	3609.5700	3.6096	3023.9700	3.0240	16.224	0.0000	0.0000
2024/06/03	2040	01/08/2024	12.32 Call	Bond Future	475.2900	0.4753	626.6500	0.6267	31.846	0.0000	0.0000
2024/06/03	2040	01/08/2024	12.32 Put	Bond Future	3695.3600	3.6954	3103.4500	3.1035	16.018	0.0000	0.0000
2024/06/03	2040	07/11/2024	12.85 Call	Bond Future	2125.6500	2.1257	2461.6900	2.4617	15.809	0.0000	0.0000
2024/06/03	2040	07/11/2024	12.85 Put	Bond Future	3218.7000	3.2187	2793.8200	2.7938	13.200	0.0000	0.0000
2024/06/03	2040	07/11/2024	12.86 Call	Bond Future	2150.9300	2.1509	2489.4000	2.4894	15.736	0.0000	0.0000
2024/06/03	2040	07/11/2024	12.86 Put	Bond Future	3191.2300	3.1912	2768.7800	2.7688	13.238	0.0000	0.0000
2024/06/03	2040	07/11/2024	12.84 Call	Bond Future	2100.5000	2.1005	2434.1200	2.4341	15.883	0.0000	0.0000
2024/06/03	2040	07/11/2024	12.84 Put	Bond Future	3246.3600	3.2464	2819.0600	2.8191	13.162	0.0000	0.0000
2024/06/03	2040	07/11/2024		Bond Future	13.0595	75.9577	12.9132	76.7187	1.121	0.0000	0.0000
2024/06/03	2040	07/11/2024	12.10 Put	Bond Future	5925.9700	5.9260	5323.3300	5.3233	10.169	0.0000	0.0000
2024/06/03	2040	07/11/2024	12.10 Call	Bond Future	705.4700	0.7055	863.7500	0.8638	22.436	0.0000	0.0000
2024/06/03	2040	07/11/2024	12.60 Call	Bond Future	1545.9000	1.5459	1820.6000	1.8206	17.770	0.0000	0.0000
2024/06/03	2040	07/11/2024	12.60 Put	Bond Future	3976.7800	3.9768	3490.5600	3.4906	12.226	0.0000	0.0000
2024/06/03	2040	07/11/2024	13.15 Call	Bond Future	2943.8800	2.9439	3350.1800	3.3502	13.802	0.0000	0.0000
2024/06/03	2040	07/11/2024	13.15 Put	Bond Future	2479.4300	2.4794	2124.8100	2.1248	14.302	0.0000	0.0000
2024/06/03	2040	06/02/2025		Bond Future	13.2055	73.1142	13.0531	73.8920	1.154	0.0000	0.0000
2024/06/03	2040	06/02/2025	12.95 Call	Bond Future	2738.9200	2.7389	3091.4200	3.0914	12.870	0.0000	0.0000
2024/06/03	2040	06/02/2025	12.95 Put	Bond Future	4050.0500	4.0501	3624.8000	3.6248	10.500	0.0000	0.0000
2024/06/03	2040	08/05/2025	13.43 Put	Bond Future	3973.6100	3.9736	3602.1100	3.6021	9.349	0.0000	0.0000
2024/06/03	2040	08/05/2025	13.43 Call	Bond Future	4307.1200	4.3071	4730.7000	4.7307	9.834	0.0000	0.0000
2024/06/03	2040	08/05/2025	12.75 Put	Bond Future	5771.7900	5.7718	5291.9900	5.2920	8.313	0.0000	0.0000
2024/06/03	2040	08/05/2025	12.75 Call	Bond Future	2629.4300	2.6294	2944.7100	2.9447	11.990	0.0000	0.0000
2024/06/03	2040	08/05/2025	13.50 Put	Bond Future	3822.6600	3.8227	3461.5200	3.4615	9.447	0.0000	0.0000
2024/06/03	2040	08/05/2025	13.50 Call	Bond Future	4499.8100	4.4998	4933.7500	4.9338	9.644	0.0000	0.0000
2024/06/03	2040	08/05/2025		Bond Future	13.3626	74.7169	13.2037	75.5120	1.189	0.0000	0.0000
2024/06/03	2040	08/05/2025	12.63 Call	Bond Future	2379.4600	2.3795	2674.9100	2.6749	12.417	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	
2024/06/03	2040	08/05/2025	12.63 Put	Bond Future	6162.1000	6.1621	5662.4700	5.6625	8.108	0.0000	0.0000
2024/06/03	2040	07/08/2025		Bond Future	13.5435	71.7753	13.3776	72.5875	1.225	0.0000	0.0000
2024/06/03	2040	07/08/2025	13.29 Call	Bond Future	3971.8200	3.9718	4363.9800	4.3640	9.874	0.0000	0.0000
2024/06/03	2040	07/08/2025	13.29 Put	Bond Future	5218.7700	5.2188	4798.7300	4.7987	8.049	0.0000	0.0000
2024/06/03	2044	01/08/2024	13.00 Call	Bond Future	1823.1000	1.8231	2204.7000	2.2047	20.931	0.0000	0.0000
2024/06/03	2044	01/08/2024	13.00 Put	Bond Future	1605.3600	1.6054	1240.8500	1.2409	22.706	0.0000	0.0000
2024/06/03	2044	01/08/2024	13.25 Call	Bond Future	2608.2400	2.6082	3075.4100	3.0754	17.911	0.0000	0.0000
2024/06/03	2044	01/08/2024	13.25 Put	Bond Future	1099.1900	1.0992	820.2500	0.8203	25.377	0.0000	0.0000
2024/06/03	2044	01/08/2024	12.29 Call	Bond Future	389.1400	0.3891	518.4700	0.5185	33.235	0.0000	0.0000
2024/06/03	2044	01/08/2024	12.29 Put	Bond Future	4069.8300	4.0698	3453.0500	3.4531	15.155	0.0000	0.0000
2024/06/03	2044	01/08/2024	12.30 Call	Bond Future	400.5400	0.4005	532.8100	0.5328	33.023	0.0000	0.0000
2024/06/03	2044	01/08/2024	12.30 Put	Bond Future	4023.8200	4.0238	3409.9800	3.4100	15.255	0.0000	0.0000
2024/06/03	2044	01/08/2024	12.28 Call	Bond Future	377.9600	0.3780	504.4100	0.5044	33.456	0.0000	0.0000
2024/06/03	2044	01/08/2024	12.28 Put	Bond Future	4116.1200	4.1161	3496.4600	3.4965	15.054	0.0000	0.0000
2024/06/03	2044	01/08/2024		Bond Future	12.9586	70.4738	12.8184	71.2199	1.082	0.0000	0.0000
2024/06/03	2044	07/11/2024		Bond Future	13.0990	72.1366	12.9529	72.9004	1.116	0.0000	0.0000
2024/06/03	2044	07/11/2024	12.91 Call	Bond Future	2201.3700	2.2014	2544.4400	2.5444	15.584	0.0000	0.0000
2024/06/03	2044	07/11/2024	12.91 Put	Bond Future	3191.8300	3.1918	2771.0900	2.7711	13.182	0.0000	0.0000
2024/06/03	2044	07/11/2024	12.92 Call	Bond Future	2227.1000	2.2271	2572.5800	2.5726	15.513	0.0000	0.0000
2024/06/03	2044	07/11/2024	12.92 Put	Bond Future	3164.5600	3.1646	2746.2300	2.7462	13.219	0.0000	0.0000
2024/06/03	2044	07/11/2024	12.90 Call	Bond Future	2175.7800	2.1758	2516.4200	2.5164	15.656	0.0000	0.0000
2024/06/03	2044	07/11/2024	12.90 Put	Bond Future	3219.3100	3.2193	2796.1400	2.7961	13.145	0.0000	0.0000
2024/06/03	2044	06/02/2025		Bond Future	13.2382	69.3345	13.0861	70.1152	1.149	0.0000	0.0000
2024/06/03	2044	06/02/2025	13.02 Call	Bond Future	2862.2200	2.8622	3224.3500	3.2244	12.652	0.0000	0.0000
2024/06/03	2044	06/02/2025	13.02 Put	Bond Future	3986.8500	3.9869	3568.2600	3.5683	10.499	0.0000	0.0000
2024/06/03	2044	08/05/2025		Bond Future	13.3873	70.8542	13.2289	71.6523	1.183	0.0000	0.0000
2024/06/03	2044	08/05/2025	12.72 Call	Bond Future	2535.2700	2.5353	2843.6400	2.8436	12.163	0.0000	0.0000
2024/06/03	2044	08/05/2025	12.72 Put	Bond Future	6005.8500	6.0059	5516.1700	5.5162	8.153	0.0000	0.0000
2024/06/03	2044	07/08/2025		Bond Future	13.5586	67.9566	13.3933	68.7718	1.219	0.0000	0.0000
2024/06/03	2044	07/08/2025	13.34 Call	Bond Future	4001.0000	4.0010	4400.5600	4.4006	9.987	0.0000	0.0000
2024/06/03	2044	07/08/2025	13.34 Put	Bond Future	5082.4000	5.0824	4666.7100	4.6667	8.179	0.0000	0.0000
2024/06/03	2046	01/08/2024		Bond Future	112.1917	112.1917	112.8840	112.8840	0.617	0.0000	0.0000
2024/06/03	2046	07/11/2024		Bond Future	112.6608	112.6608	113.3694	113.3694	0.629	0.0000	0.0000
2024/06/03	2046	06/02/2025		Bond Future	115.1618	115.1618	115.8866	115.8866	0.629	0.0000	0.0000
2024/06/03	2046	06/02/2025	114.01 Call	Bond Future	1151.8000	1.1518	1876.6000	1.8766	62.928	0.0000	0.0000
2024/06/03	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/03	2046	08/05/2025		Bond Future	115.4566	115.4566	116.1966	116.1966	0.641	0.0000	0.0000
2024/06/03	2046	08/05/2025	121.97 Call	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	
2024/06/03	2046	08/05/2025	121.97 Put	Bond Future	6513.4100	6.5134	5773.4300	5.7734	11.361	0.0000	0.0000
2024/06/03	2046	07/08/2025		Bond Future	117.9148	117.9148	118.6711	118.6711	0.641	0.0000	0.0000
2024/06/03	2046	07/08/2025	118.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/03	2046	07/08/2025	118.69 Put	Bond Future	775.2400	0.7752	18.8700	0.0189	97.566	0.0000	0.0000
2024/06/03	2050	01/08/2024		Bond Future	110.7089	110.7089	110.7285	110.7285	0.018	0.0000	0.0000
2024/06/03	2050	07/11/2024		Bond Future	113.3503	113.3503	113.3704	113.3704	0.018	0.0000	0.0000
2024/06/03	2050	06/02/2025		Bond Future	113.5005	113.5005	113.5206	113.5206	0.018	0.0000	0.0000
2024/06/03	2050	06/02/2025	115.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/03	2050	06/02/2025	115.60 Put	Bond Future	2099.4700	2.0995	2079.4000	2.0794	0.956	0.0000	0.0000
2024/06/03	2050	08/05/2025		Bond Future	116.0169	116.0169	116.0378	116.0378	0.018	0.0000	0.0000
2024/06/03	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/03	2050	08/05/2025	121.16 Put	Bond Future	5143.0600	5.1431	5122.2200	5.1222	0.405	0.0000	0.0000
2024/06/03	2050	07/08/2025		Bond Future	116.0673	116.0673	116.0878	116.0878	0.018	0.0000	0.0000
2024/06/03	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/03	2050	07/08/2025	119.89 Put	Bond Future	3822.7300	3.8227	3802.2000	3.8022	0.537	0.0000	0.0000
2024/06/03	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/03	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/03	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/03	AL37	01/08/2024		Index Future	951.3720	951.3720	956.5240	956.5240	0.542	0.0000	0.0000
2024/06/03	AL37	07/11/2024		Index Future	973.8230	973.8230	979.0990	979.0990	0.542	0.0000	0.0000
2024/06/03	AL37	06/02/2025		Index Future	995.2210	995.2210	1000.6180	1000.6180	0.542	0.0000	0.0000
2024/06/03	AL37	08/05/2025		Index Future	1017.0790	1017.0790	1022.6010	1022.6010	0.543	0.0000	0.0000
2024/06/03	AL37	07/08/2025		Index Future	1038.5560	1038.5560	1044.2070	1044.2070	0.544	0.0000	0.0000
2024/06/03	AL7T	01/08/2024		Index Future	1098.5910	1098.5910	1107.2890	1107.2890	0.792	0.0000	0.0000
2024/06/03	AL7T	07/11/2024		Index Future	1124.5160	1124.5160	1133.4220	1133.4220	0.792	0.0000	0.0000
2024/06/03	AL7T	06/02/2025		Index Future	1149.2260	1149.2260	1158.3340	1158.3340	0.793	0.0000	0.0000
2024/06/03	AL7T	08/05/2025		Index Future	1174.4660	1174.4660	1183.7820	1183.7820	0.793	0.0000	0.0000
2024/06/03	AL7T	07/08/2025		Index Future	1199.2650	1199.2650	1208.7930	1208.7930	0.794	0.0000	0.0000
2024/06/03	ALBI	01/08/2024		Index Future	957.6290	957.6290	964.6190	964.6190	0.730	0.0000	0.0000
2024/06/03	ALBI	07/11/2024		Index Future	980.2280	980.2280	987.3850	987.3850	0.730	0.0000	0.0000
2024/06/03	ALBI	06/02/2025		Index Future	1001.7670	1001.7670	1009.0870	1009.0870	0.731	0.0000	0.0000
2024/06/03	ALBI	08/05/2025		Index Future	1023.7690	1023.7690	1031.2560	1031.2560	0.731	0.0000	0.0000
2024/06/03	ALBI	07/08/2025		Index Future	1045.3860	1045.3860	1053.0440	1053.0440	0.733	0.0000	0.0000
2024/06/03	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/06/03	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/03	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/03	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/03	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/03	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/03	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/06/03	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/03	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/03	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/03	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/03	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/03	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/03	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/06/03	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/03	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/03	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/03	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/03	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/03	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/06/03	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/03	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/03	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/03	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/03	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/03	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/03	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	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
2024/06/03	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/03	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/03	ES33	01/08/2024		Bond Future	13.1151	73.5614	12.9690	74.1700	1.114	0.0000
2024/06/03	ES33	07/11/2024		Bond Future	13.3061	71.5134	13.1527	72.1366	1.153	0.0000
2024/06/03	ES33	06/02/2025		Bond Future	13.4992	73.1006	13.3385	73.7377	1.190	0.0000
2024/06/03	ES33	06/02/2025	13.34 Call	Bond Future	0.0000	0.0000	6.1500	0.0062	100.000	0.0000
2024/06/03	ES33	06/02/2025	13.34 Put	Bond Future	631.0100	0.6310	0.0000	0.0000	(100.000)	0.0000
2024/06/03	ES33	08/05/2025		Bond Future	13.6979	70.9158	13.5295	71.5673	1.229	0.0000
2024/06/03	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/03	ES33	08/05/2025	12.73 Put	Bond Future	3856.1900	3.8562	3204.7200	3.2047	16.894	0.0000
2024/06/03	ES33	07/08/2025		Bond Future	13.9247	72.4217	13.7480	73.0874	1.269	0.0000
2024/06/03	ES33	07/08/2025	13.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/03	ES33	07/08/2025	13.56 Put	Bond Future	1382.8800	1.3829	717.2000	0.7172	48.137	0.0000
2024/06/03	ES42	01/08/2024		Bond Future	13.4727	69.1116	13.3272	69.8203	1.080	0.0000
2024/06/03	ES42	07/11/2024		Bond Future	13.6402	66.4919	13.4881	67.2175	1.115	0.0000
2024/06/03	ES42	06/02/2025		Bond Future	13.8015	67.9671	13.6430	68.7090	1.148	0.0000
2024/06/03	ES42	06/02/2025	13.71 Call	Bond Future	0.0000	0.0000	315.4900	0.3155	100.000	0.0000
2024/06/03	ES42	06/02/2025	13.71 Put	Bond Future	426.4000	0.4264	0.0000	0.0000	(100.000)	0.0000
2024/06/03	ES42	08/05/2025		Bond Future	13.9733	65.2042	13.8079	65.9627	1.184	0.0000
2024/06/03	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/03	ES42	08/05/2025	13.25 Put	Bond Future	3426.7400	3.4267	2668.2100	2.6682	22.136	0.0000
2024/06/03	ES42	07/08/2025		Bond Future	14.1615	66.5859	13.9888	67.3608	1.219	0.0000
2024/06/03	ES42	07/08/2025	13.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/03	ES42	07/08/2025	13.79 Put	Bond Future	1686.3200	1.6863	911.3400	0.9113	45.957	0.0000
2024/06/03	GOVI	01/08/2024		GOVI	943.3490	943.3490	950.2070	950.2070	0.727	0.0000
2024/06/03	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	68270.0000	6.8270	100.000	0.0000
2024/06/03	GOVI	01/08/2024	943.38 Put	GOVI	310.0000	0.0310	0.0000	0.0000	(100.000)	0.0000
2024/06/03	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	68170.0000	6.8170	100.000	0.0000
2024/06/03	GOVI	01/08/2024	943.39 Put	GOVI	410.0000	0.0410	0.0000	0.0000	(100.000)	0.0000
2024/06/03	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	68370.0000	6.8370	100.000	0.0000
2024/06/03	GOVI	01/08/2024	943.37 Put	GOVI	210.0000	0.0210	0.0000	0.0000	(100.000)	0.0000
2024/06/03	GOVI	07/11/2024		GOVI	965.6110	965.6110	972.6330	972.6330	0.727	0.0000
2024/06/03	GOVI	07/11/2024	948.79 Call	GOVI	168210.0000	16.8210	238430.0000	23.8430	41.745	0.0000
2024/06/03	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/03	GOVI	07/11/2024	948.80 Call	GOVI	168110.0000	16.8110	238330.0000	23.8330	41.770	0.0000
2024/06/03	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	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	
2024/06/03	GOVI	07/11/2024	948.78 Call	GOVI	168310.0000	16.8310	238530.0000	23.8530	41.721	0.0000	0.0000
2024/06/03	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/03	GOVI	06/02/2025		GOVI	986.8290	986.8290	994.0100	994.0100	0.728	0.0000	0.0000
2024/06/03	GOVI	06/02/2025	972.00 Call	GOVI	148290.0000	14.8290	220100.0000	22.0100	48.425	0.0000	0.0000
2024/06/03	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/03	GOVI	08/05/2025		GOVI	1008.5020	1008.5020	1015.8480	1015.8480	0.728	0.0000	0.0000
2024/06/03	GOVI	08/05/2025	1,022.00 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/03	GOVI	08/05/2025	1,022.00 Put	GOVI	134980.0000	13.4980	61520.0000	6.1520	54.423	0.0000	0.0000
2024/06/03	GOVI	07/08/2025		GOVI	1029.7980	1029.7980	1037.3110	1037.3110	0.730	0.0000	0.0000
2024/06/03	GOVI	07/08/2025	1,011.00 Call	GOVI	187980.0000	18.7980	263110.0000	26.3110	39.967	0.0000	0.0000
2024/06/03	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/03	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/06/03	IGOV	01/08/2024		Index Future	347.1650	347.1650	347.8780	347.8780	0.205	0.0000	0.0000
2024/06/03	IGOV	07/11/2024		Index Future	355.4480	355.4480	356.1790	356.1790	0.206	0.0000	0.0000
2024/06/03	IGOV	06/02/2025		Index Future	363.3400	363.3400	364.0890	364.0890	0.206	0.0000	0.0000
2024/06/03	IGOV	08/05/2025		Index Future	371.4000	371.4000	372.1690	372.1690	0.207	0.0000	0.0000
2024/06/03	IGOV	07/08/2025		Index Future	379.3210	379.3210	380.1110	380.1110	0.208	0.0000	0.0000
2024/06/03	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/06/03	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/06/03	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/06/03	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/06/03	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/06/03	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/06/03	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/06/03	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/06/03	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/06/03	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/06/03	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/06/03	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/06/03	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/06/03	JBAF	19/06/2024		Jibar Tradeable Future	8.3450	91.6550	8.3450	91.6550	0.000	0.0000	0.0000
2024/06/03	JBAF	17/07/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/06/03	JBAF	21/08/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	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	
2024/06/03	JBAF	18/09/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/06/03	JBAF	16/10/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/06/03	JBAF	20/11/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/06/03	JBAF	18/12/2024		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/06/03	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/06/03	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/06/03	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/06/03	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/06/03	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/06/03	R035	01/08/2024	12.50 Call	Bond Future	2132.5100	2.1325	2556.6200	2.5566	19.888	0.0000	0.0000
2024/06/03	R035	01/08/2024	12.50 Put	Bond Future	1214.1700	1.2142	908.6200	0.9086	25.165	0.0000	0.0000
2024/06/03	R035	01/08/2024	12.45 Call	Bond Future	1982.9100	1.9829	2390.0600	2.3901	20.533	0.0000	0.0000
2024/06/03	R035	01/08/2024	12.45 Put	Bond Future	1310.3500	1.3104	987.8400	0.9878	24.613	0.0000	0.0000
2024/06/03	R035	01/08/2024	13.08 Call	Bond Future	4159.8700	4.1599	4742.8300	4.7428	14.014	0.0000	0.0000
2024/06/03	R035	01/08/2024	13.08 Put	Bond Future	466.9800	0.4670	320.2800	0.3203	31.415	0.0000	0.0000
2024/06/03	R035	01/08/2024	13.05 Call	Bond Future	4044.8200	4.0448	4621.4500	4.6215	14.256	0.0000	0.0000
2024/06/03	R035	01/08/2024	13.05 Put	Bond Future	492.0500	0.4921	339.0200	0.3390	31.100	0.0000	0.0000
2024/06/03	R035	01/08/2024	12.20 Put	Bond Future	1887.5000	1.8875	1475.4200	1.4754	21.832	0.0000	0.0000
2024/06/03	R035	01/08/2024	12.20 Call	Bond Future	1314.9900	1.3150	1632.5700	1.6326	24.151	0.0000	0.0000
2024/06/03	R035	01/08/2024		Bond Future	12.3143	83.7929	12.1688	84.5225	1.181	0.0000	0.0000
2024/06/03	R035	01/08/2024	13.23 Put	Bond Future	358.2400	0.3582	240.1900	0.2402	32.953	0.0000	0.0000
2024/06/03	R035	01/08/2024	13.23 Call	Bond Future	4746.3400	4.7463	5357.9500	5.3580	12.886	0.0000	0.0000
2024/06/03	R035	01/08/2024	13.20 Call	Bond Future	4627.6900	4.6277	5233.9600	5.2340	13.101	0.0000	0.0000
2024/06/03	R035	01/08/2024	13.20 Put	Bond Future	377.9200	0.3779	254.5300	0.2545	32.650	0.0000	0.0000
2024/06/03	R035	01/08/2024	11.80 Call	Bond Future	556.4300	0.5564	731.5400	0.7315	31.470	0.0000	0.0000
2024/06/03	R035	01/08/2024	11.80 Put	Bond Future	3178.4300	3.1784	2623.8800	2.6239	17.447	0.0000	0.0000
2024/06/03	R035	01/08/2024	11.81 Call	Bond Future	570.6600	0.5707	749.0500	0.7491	31.260	0.0000	0.0000
2024/06/03	R035	01/08/2024	11.81 Put	Bond Future	3140.5400	3.1405	2589.2700	2.5893	17.553	0.0000	0.0000
2024/06/03	R035	01/08/2024	11.79 Call	Bond Future	542.4300	0.5424	714.2900	0.7143	31.683	0.0000	0.0000
2024/06/03	R035	01/08/2024	11.79 Put	Bond Future	3216.5900	3.2166	2658.7900	2.6588	17.341	0.0000	0.0000
2024/06/03	R035	07/11/2024		Bond Future	12.4635	81.2546	12.3113	82.0015	1.221	0.0000	0.0000
2024/06/03	R035	07/11/2024	12.18 Call	Bond Future	1833.6200	1.8336	2146.0000	2.1460	17.036	0.0000	0.0000
2024/06/03	R035	07/11/2024	12.18 Put	Bond Future	3232.6000	3.2326	2798.0400	2.7980	13.443	0.0000	0.0000
2024/06/03	R035	07/11/2024	12.19 Call	Bond Future	1856.4200	1.8564	2171.2000	2.1712	16.956	0.0000	0.0000
2024/06/03	R035	07/11/2024	12.19 Put	Bond Future	3205.4800	3.2055	2773.3200	2.7733	13.482	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	
2024/06/03	R035	07/11/2024	12.17 Call	Bond Future	1811.1800	1.8112	2121.1700	2.1212	17.115	0.0000	0.0000
2024/06/03	R035	07/11/2024	12.17 Put	Bond Future	3260.1200	3.2601	2823.1700	2.8232	13.403	0.0000	0.0000
2024/06/03	R035	07/11/2024	13.23 Call	Bond Future	4882.4700	4.8825	5411.4900	5.4115	10.835	0.0000	0.0000
2024/06/03	R035	07/11/2024	13.23 Put	Bond Future	1265.4700	1.2655	1047.5500	1.0476	17.220	0.0000	0.0000
2024/06/03	R035	07/11/2024	12.20 Put	Bond Future	3178.3500	3.1784	2748.5700	2.7486	13.522	0.0000	0.0000
2024/06/03	R035	07/11/2024	12.20 Call	Bond Future	1879.1600	1.8792	2196.3200	2.1963	16.878	0.0000	0.0000
2024/06/03	R035	06/02/2025		Bond Future	12.6142	83.0393	12.4551	83.8029	1.262	0.0000	0.0000
2024/06/03	R035	06/02/2025	12.41 Call	Bond Future	2694.8300	2.6948	3049.0400	3.0490	13.144	0.0000	0.0000
2024/06/03	R035	06/02/2025	12.41 Put	Bond Future	3676.6100	3.6766	3267.2900	3.2673	11.133	0.0000	0.0000
2024/06/03	R035	08/05/2025		Bond Future	12.7647	80.3433	12.5985	81.1238	1.302	0.0000	0.0000
2024/06/03	R035	08/05/2025	11.78 Call	Bond Future	1746.1900	1.7462	1993.8000	1.9938	14.180	0.0000	0.0000
2024/06/03	R035	08/05/2025	11.78 Put	Bond Future	6529.9900	6.5300	5997.1300	5.9971	8.160	0.0000	0.0000
2024/06/03	R035	08/05/2025	13.35 Call	Bond Future	5431.6000	5.4316	5917.9800	5.9180	8.955	0.0000	0.0000
2024/06/03	R035	08/05/2025	13.35 Put	Bond Future	2766.0600	2.7661	2471.9700	2.4720	10.632	0.0000	0.0000
2024/06/03	R035	08/05/2025	12.70 Call	Bond Future	3665.5100	3.6655	4060.2500	4.0603	10.769	0.0000	0.0000
2024/06/03	R035	08/05/2025	12.70 Put	Bond Future	3968.1700	3.9682	3582.4400	3.5824	9.721	0.0000	0.0000
2024/06/03	R035	08/05/2025	11.46 Put	Bond Future	7706.1100	7.7061	7124.4700	7.1245	7.548	0.0000	0.0000
2024/06/03	R035	08/05/2025	11.46 Call	Bond Future	1282.0700	1.2821	1480.9000	1.4809	15.509	0.0000	0.0000
2024/06/03	R035	07/08/2025		Bond Future	12.9407	82.0329	12.7668	82.8302	1.344	0.0000	0.0000
2024/06/03	R035	07/08/2025	12.65 Call	Bond Future	3575.9600	3.5760	3952.0500	3.9521	10.517	0.0000	0.0000
2024/06/03	R035	07/08/2025	12.65 Put	Bond Future	4914.8300	4.9148	4493.6000	4.4936	8.571	0.0000	0.0000
2024/06/03	R053	01/08/2024		Bond Future	12.8627	94.6757	12.7277	95.6167	1.049	0.0000	0.0000
2024/06/03	R053	01/08/2024	13.14 Call	Bond Future	3397.7200	3.3977	3973.6100	3.9736	16.949	0.0000	0.0000
2024/06/03	R053	01/08/2024	13.14 Put	Bond Future	1519.6800	1.5197	1154.6300	1.1546	24.022	0.0000	0.0000
2024/06/03	R053	01/08/2024	13.15 Call	Bond Future	3441.3500	3.4414	4021.2100	4.0212	16.850	0.0000	0.0000
2024/06/03	R053	01/08/2024	13.15 Put	Bond Future	1496.9500	1.4970	1135.8700	1.1359	24.121	0.0000	0.0000
2024/06/03	R053	01/08/2024	13.13 Call	Bond Future	3354.2900	3.3543	3926.1900	3.9262	17.050	0.0000	0.0000
2024/06/03	R053	01/08/2024	13.13 Put	Bond Future	1542.7100	1.5427	1173.6700	1.1737	23.922	0.0000	0.0000
2024/06/03	R053	07/11/2024	12.80 Call	Bond Future	2893.6400	2.8936	3320.9800	3.3210	14.768	0.0000	0.0000
2024/06/03	R053	07/11/2024	12.80 Put	Bond Future	4289.1000	4.2891	3753.2700	3.7533	12.493	0.0000	0.0000
2024/06/03	R053	07/11/2024	12.81 Call	Bond Future	2927.1700	2.9272	3357.5200	3.3575	14.702	0.0000	0.0000
2024/06/03	R053	07/11/2024	12.81 Put	Bond Future	4253.0700	4.2531	3720.2500	3.7203	12.528	0.0000	0.0000
2024/06/03	R053	07/11/2024	12.79 Call	Bond Future	2860.2900	2.8603	3284.6100	3.2846	14.835	0.0000	0.0000
2024/06/03	R053	07/11/2024	12.79 Put	Bond Future	4325.4000	4.3254	3786.5500	3.7866	12.458	0.0000	0.0000
2024/06/03	R053	07/11/2024		Bond Future	13.0034	91.0371	12.8624	92.0003	1.084	0.0000	0.0000
2024/06/03	R053	06/02/2025		Bond Future	13.1398	93.0362	12.9929	94.0208	1.118	0.0000	0.0000
2024/06/03	R053	06/02/2025	12.94 Call	Bond Future	3879.6600	3.8797	4339.1000	4.3391	11.842	0.0000	0.0000
2024/06/03	R053	06/02/2025	12.94 Put	Bond Future	5223.7100	5.2237	4698.5600	4.6986	10.053	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/06/03	R053	08/05/2025		Bond Future	13.2819	89.2035	13.1287	90.2099	1.153	0.0000	0.0000
2024/06/03	R053	08/05/2025	12.64 Call	Bond Future	3322.7400	3.3227	3715.0400	3.7150	11.807	0.0000	0.0000
2024/06/03	R053	08/05/2025	12.64 Put	Bond Future	7686.4300	7.6864	7072.3500	7.0724	7.989	0.0000	0.0000
2024/06/03	R053	07/08/2025		Bond Future	13.4414	91.0765	13.2814	92.1046	1.190	0.0000	0.0000
2024/06/03	R053	07/08/2025	13.17 Call	Bond Future	5118.7500	5.1188	5611.3800	5.6114	9.624	0.0000	0.0000
2024/06/03	R053	07/08/2025	13.17 Put	Bond Future	6876.3300	6.8763	6340.8900	6.3409	7.787	0.0000	0.0000
2024/06/03	R186	01/08/2024		Bond Future	9.3521	103.6916	9.2488	103.9109	1.105	0.0000	0.0000
2024/06/03	R186	01/08/2024	8.69 Call	Bond Future	18.4300	0.0184	29.8700	0.0299	62.073	0.0000	0.0000
2024/06/03	R186	01/08/2024	8.69 Put	Bond Future	1434.7400	1.4347	1226.8400	1.2268	14.490	0.0000	0.0000
2024/06/03	R186	01/08/2024	8.70 Call	Bond Future	19.8300	0.0198	31.9700	0.0320	61.220	0.0000	0.0000
2024/06/03	R186	01/08/2024	8.70 Put	Bond Future	1414.5600	1.4146	1207.3600	1.2074	14.648	0.0000	0.0000
2024/06/03	R186	01/08/2024	8.68 Call	Bond Future	17.0700	0.0171	27.8200	0.0278	62.976	0.0000	0.0000
2024/06/03	R186	01/08/2024	8.68 Put	Bond Future	1454.9600	1.4550	1246.3700	1.2464	14.336	0.0000	0.0000
2024/06/03	R186	07/11/2024	9.14 Call	Bond Future	462.7700	0.4628	548.2400	0.5482	18.469	0.0000	0.0000
2024/06/03	R186	07/11/2024	9.14 Put	Bond Future	989.1500	0.9892	850.0200	0.8500	14.066	0.0000	0.0000
2024/06/03	R186	07/11/2024	9.15 Call	Bond Future	471.9100	0.4719	558.3700	0.5584	18.321	0.0000	0.0000
2024/06/03	R186	07/11/2024	9.15 Put	Bond Future	979.1900	0.9792	841.0500	0.8411	14.108	0.0000	0.0000
2024/06/03	R186	07/11/2024	9.13 Call	Bond Future	453.7100	0.4537	538.1900	0.5382	18.620	0.0000	0.0000
2024/06/03	R186	07/11/2024	9.13 Put	Bond Future	999.2000	0.9992	859.0800	0.8591	14.023	0.0000	0.0000
2024/06/03	R186	07/11/2024		Bond Future	9.4164	106.1385	9.2982	106.3631	1.255	0.0000	0.0000
2024/06/03	R186	06/02/2025		Bond Future	9.4929	103.1538	9.3570	103.3835	1.432	0.0000	0.0000
2024/06/03	R186	06/02/2025	9.03 Call	Bond Future	465.5600	0.4656	546.5200	0.5465	17.390	0.0000	0.0000
2024/06/03	R186	06/02/2025	9.03 Put	Bond Future	1250.8900	1.2509	1102.1200	1.1021	11.893	0.0000	0.0000
2024/06/03	R186	08/05/2025		Bond Future	9.5993	105.4167	9.4400	105.6517	1.660	0.0000	0.0000
2024/06/03	R186	08/05/2025	8.47 Call	Bond Future	194.1100	0.1941	240.3100	0.2403	23.801	0.0000	0.0000
2024/06/03	R186	08/05/2025	8.47 Put	Bond Future	1875.5200	1.8755	1686.6800	1.6867	10.069	0.0000	0.0000
2024/06/03	R186	07/08/2025		Bond Future	9.8134	102.3198	9.6218	102.5602	1.952	0.0000	0.0000
2024/06/03	R186	07/08/2025	9.68 Call	Bond Future	781.2100	0.7812	897.3800	0.8974	14.871	0.0000	0.0000
2024/06/03	R186	07/08/2025	9.68 Put	Bond Future	948.5900	0.9486	824.2800	0.8243	13.105	0.0000	0.0000
2024/06/03	R186	07/08/2025	10.25 Call	Bond Future	1237.5300	1.2375	1382.4400	1.3824	11.710	0.0000	0.0000
2024/06/03	R186	07/08/2025	10.25 Put	Bond Future	692.5600	0.6926	596.9900	0.5970	13.800	0.0000	0.0000
2024/06/03	R186	07/08/2025	9.22 Put	Bond Future	1232.8800	1.2329	1081.5000	1.0815	12.279	0.0000	0.0000
2024/06/03	R186	07/08/2025	9.22 Call	Bond Future	485.4300	0.4854	574.5300	0.5745	18.355	0.0000	0.0000
2024/06/03	R202	01/08/2024		Bond Future	256.6996	256.6996	256.7427	256.7427	0.017	0.0000	0.0000
2024/06/03	R202	07/11/2024		Bond Future	262.8242	262.8242	262.8686	262.8686	0.017	0.0000	0.0000
2024/06/03	R202	06/02/2025		Bond Future	263.4258	263.4258	263.4707	263.4707	0.017	0.0000	0.0000
2024/06/03	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/03	R202	06/02/2025	266.79 Put	Bond Future	3364.2100	3.3642	3319.2700	3.3193	1.336	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	
2024/06/03	R202	08/05/2025		Bond Future	269.2673	269.2673	269.3136	269.3136	0.017	0.0000	0.0000
2024/06/03	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/03	R202	08/05/2025	272.31 Put	Bond Future	3042.7500	3.0428	2996.4000	2.9964	1.523	0.0000	0.0000
2024/06/03	R202	07/08/2025		Bond Future	269.6497	269.6497	269.6957	269.6957	0.017	0.0000	0.0000
2024/06/03	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/03	R202	07/08/2025	271.60 Put	Bond Future	1950.3500	1.9504	1904.3100	1.9043	2.361	0.0000	0.0000
2024/06/03	R209	01/08/2024		Bond Future	12.4035	64.7643	12.2586	65.4070	1.168	0.0000	0.0000
2024/06/03	R209	01/08/2024	11.79 Call	Bond Future	381.6800	0.3817	509.1500	0.5092	33.397	0.0000	0.0000
2024/06/03	R209	01/08/2024	11.79 Put	Bond Future	3165.7700	3.1658	2650.5500	2.6506	16.275	0.0000	0.0000
2024/06/03	R209	01/08/2024	11.80 Call	Bond Future	392.2600	0.3923	522.3900	0.5224	33.174	0.0000	0.0000
2024/06/03	R209	01/08/2024	11.80 Put	Bond Future	3129.6200	3.1296	2617.0600	2.6171	16.378	0.0000	0.0000
2024/06/03	R209	01/08/2024	11.78 Call	Bond Future	371.3100	0.3713	496.1400	0.4961	33.619	0.0000	0.0000
2024/06/03	R209	01/08/2024	11.78 Put	Bond Future	3202.1700	3.2022	2684.3100	2.6843	16.172	0.0000	0.0000
2024/06/03	R209	07/11/2024		Bond Future	12.5380	63.1352	12.3870	63.7931	1.204	0.0000	0.0000
2024/06/03	R209	07/11/2024	12.22 Call	Bond Future	1557.4700	1.5575	1826.3500	1.8264	17.264	0.0000	0.0000
2024/06/03	R209	07/11/2024	12.22 Put	Bond Future	2954.3000	2.9543	2565.2400	2.5652	13.169	0.0000	0.0000
2024/06/03	R209	07/11/2024	12.23 Call	Bond Future	1577.0600	1.5771	1848.0600	1.8481	17.184	0.0000	0.0000
2024/06/03	R209	07/11/2024	12.23 Put	Bond Future	2929.3100	2.9293	2542.3700	2.5424	13.209	0.0000	0.0000
2024/06/03	R209	07/11/2024	12.21 Call	Bond Future	1538.0100	1.5380	1804.7700	1.8048	17.344	0.0000	0.0000
2024/06/03	R209	07/11/2024	12.21 Put	Bond Future	2979.4700	2.9795	2588.2900	2.5883	13.129	0.0000	0.0000
2024/06/03	R209	06/02/2025		Bond Future	12.6693	64.5218	12.5124	65.1943	1.239	0.0000	0.0000
2024/06/03	R209	06/02/2025	12.44 Call	Bond Future	2339.4800	2.3395	2648.6700	2.6487	13.216	0.0000	0.0000
2024/06/03	R209	06/02/2025	12.44 Put	Bond Future	3325.6600	3.3257	2962.3300	2.9623	10.925	0.0000	0.0000
2024/06/03	R209	08/05/2025		Bond Future	12.8068	62.7797	12.6436	63.4671	1.274	0.0000	0.0000
2024/06/03	R209	08/05/2025	11.89 Call	Bond Future	1652.7700	1.6528	1881.1600	1.8812	13.819	0.0000	0.0000
2024/06/03	R209	08/05/2025	11.89 Put	Bond Future	5652.8800	5.6529	5193.8400	5.1938	8.120	0.0000	0.0000
2024/06/03	R209	07/08/2025		Bond Future	12.9636	64.0996	12.7938	64.8018	1.310	0.0000	0.0000
2024/06/03	R209	07/08/2025	12.68 Call	Bond Future	3212.8400	3.2128	3546.9000	3.5469	10.398	0.0000	0.0000
2024/06/03	R209	07/08/2025	12.68 Put	Bond Future	4391.4900	4.3915	4023.3300	4.0233	8.383	0.0000	0.0000
2024/06/03	R210	01/08/2024		Bond Future	238.0589	238.0589	238.6030	238.6030	0.229	0.0000	0.0000
2024/06/03	R210	07/11/2024		Bond Future	240.3920	240.3920	240.9490	240.9490	0.232	0.0000	0.0000
2024/06/03	R210	06/02/2025		Bond Future	245.7291	245.7291	246.2988	246.2988	0.232	0.0000	0.0000
2024/06/03	R210	06/02/2025	239.61 Call	Bond Future	6119.0800	6.1191	6688.7900	6.6888	9.310	0.0000	0.0000
2024/06/03	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/03	R210	08/05/2025		Bond Future	247.7541	247.7541	248.3357	248.3357	0.235	0.0000	0.0000
2024/06/03	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	305.7400	0.3057	100.000	0.0000	0.0000
2024/06/03	R210	08/05/2025	248.03 Put	Bond Future	275.8700	0.2759	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/06/03	R210	07/08/2025		Bond Future	253.0317	253.0317	253.6268	253.6268	0.235	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	
2024/06/03	R210	07/08/2025	248.44 Call	Bond Future	4591.6800	4.5917	5186.8100	5.1868	12.961	0.0000	0.0000
2024/06/03	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/03	R213	01/08/2024		Bond Future	11.2414	83.6823	11.1213	84.1627	1.069	0.0000	0.0000
2024/06/03	R213	01/08/2024	10.87 Call	Bond Future	590.0400	0.5900	727.6500	0.7277	23.322	0.0000	0.0000
2024/06/03	R213	01/08/2024	10.87 Put	Bond Future	2086.6100	2.0866	1743.8500	1.7439	16.427	0.0000	0.0000
2024/06/03	R213	01/08/2024	10.88 Call	Bond Future	604.5400	0.6045	744.5000	0.7445	23.151	0.0000	0.0000
2024/06/03	R213	01/08/2024	10.88 Put	Bond Future	2060.3700	2.0604	1719.9600	1.7200	16.522	0.0000	0.0000
2024/06/03	R213	01/08/2024	10.86 Call	Bond Future	575.7600	0.5758	711.0100	0.7110	23.491	0.0000	0.0000
2024/06/03	R213	01/08/2024	10.86 Put	Bond Future	2113.1000	2.1131	1767.9800	1.7680	16.332	0.0000	0.0000
2024/06/03	R213	07/11/2024	11.22 Call	Bond Future	1625.2000	1.6252	1844.5800	1.8446	13.499	0.0000	0.0000
2024/06/03	R213	07/11/2024	11.22 Put	Bond Future	2218.0700	2.2181	1945.6400	1.9456	12.282	0.0000	0.0000
2024/06/03	R213	07/11/2024	11.23 Call	Bond Future	1644.0800	1.6441	1865.0600	1.8651	13.441	0.0000	0.0000
2024/06/03	R213	07/11/2024	11.23 Put	Bond Future	2198.0200	2.1980	1927.1900	1.9272	12.322	0.0000	0.0000
2024/06/03	R213	07/11/2024	11.21 Call	Bond Future	1606.2100	1.6062	1823.9900	1.8240	13.559	0.0000	0.0000
2024/06/03	R213	07/11/2024	11.21 Put	Bond Future	2238.0400	2.2380	1964.0100	1.9640	12.244	0.0000	0.0000
2024/06/03	R213	07/11/2024		Bond Future	11.3729	82.0954	11.2460	82.5872	1.116	0.0000	0.0000
2024/06/03	R213	06/02/2025		Bond Future	11.5092	83.8988	11.3752	84.4015	1.164	0.0000	0.0000
2024/06/03	R213	06/02/2025	11.35 Call	Bond Future	2039.8100	2.0398	2272.2800	2.2723	11.397	0.0000	0.0000
2024/06/03	R213	06/02/2025	11.35 Put	Bond Future	2637.6400	2.6376	2367.3500	2.3674	10.247	0.0000	0.0000
2024/06/03	R213	08/05/2025		Bond Future	11.6479	82.1765	11.5065	82.6905	1.214	0.0000	0.0000
2024/06/03	R213	08/05/2025	10.52 Call	Bond Future	1039.6800	1.0397	1177.5700	1.1776	13.263	0.0000	0.0000
2024/06/03	R213	08/05/2025	10.52 Put	Bond Future	5252.9500	5.2530	4876.8000	4.8768	7.161	0.0000	0.0000
2024/06/03	R213	07/08/2025		Bond Future	11.8199	83.9062	11.6701	84.4315	1.267	0.0000	0.0000
2024/06/03	R213	07/08/2025	11.66 Call	Bond Future	2727.2600	2.7273	2980.5300	2.9805	9.287	0.0000	0.0000
2024/06/03	R213	07/08/2025	11.66 Put	Bond Future	3288.0900	3.2881	3016.1000	3.0161	8.272	0.0000	0.0000
2024/06/03	R214	01/08/2024	12.17 Call	Bond Future	449.5800	0.4496	596.8300	0.5968	32.753	0.0000	0.0000
2024/06/03	R214	01/08/2024	12.17 Put	Bond Future	2978.3600	2.9784	2470.3500	2.4704	17.057	0.0000	0.0000
2024/06/03	R214	01/08/2024	12.18 Call	Bond Future	461.6100	0.4616	611.7900	0.6118	32.534	0.0000	0.0000
2024/06/03	R214	01/08/2024	12.18 Put	Bond Future	2942.4500	2.9425	2437.3700	2.4374	17.165	0.0000	0.0000
2024/06/03	R214	01/08/2024	12.16 Call	Bond Future	437.7500	0.4378	582.0900	0.5821	32.973	0.0000	0.0000
2024/06/03	R214	01/08/2024	12.16 Put	Bond Future	3014.5300	3.0145	2503.6100	2.5036	16.949	0.0000	0.0000
2024/06/03	R214	01/08/2024		Bond Future	12.7149	60.2610	12.5702	60.9163	1.138	0.0000	0.0000
2024/06/03	R214	07/11/2024		Bond Future	12.8468	58.3758	12.6963	59.0466	1.171	0.0000	0.0000
2024/06/03	R214	07/11/2024	12.61 Call	Bond Future	1730.5800	1.7306	2022.9100	2.0229	16.892	0.0000	0.0000
2024/06/03	R214	07/11/2024	12.61 Put	Bond Future	2791.4100	2.7914	2412.9700	2.4130	13.557	0.0000	0.0000
2024/06/03	R214	07/11/2024	12.62 Call	Bond Future	1751.7000	1.7517	2046.2100	2.0462	16.813	0.0000	0.0000
2024/06/03	R214	07/11/2024	12.62 Put	Bond Future	2767.1000	2.7671	2390.8400	2.3908	13.598	0.0000	0.0000
2024/06/03	R214	07/11/2024	12.60 Call	Bond Future	1709.6000	1.7096	1999.7500	1.9998	16.972	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	
2024/06/03	R214	07/11/2024	12.60 Put	Bond Future	2815.9000	2.8159	2435.2800	2.4353	13.517	0.0000	0.0000
2024/06/03	R214	06/02/2025		Bond Future	12.9777	59.6580	12.8215	60.3436	1.204	0.0000	0.0000
2024/06/03	R214	06/02/2025	12.71 Call	Bond Future	2280.9000	2.2809	2590.5900	2.5906	13.578	0.0000	0.0000
2024/06/03	R214	06/02/2025	12.71 Put	Bond Future	3463.4900	3.4635	3087.5800	3.0876	10.854	0.0000	0.0000
2024/06/03	R214	08/05/2025		Bond Future	13.1068	57.6580	12.9447	58.3589	1.237	0.0000	0.0000
2024/06/03	R214	08/05/2025	12.40 Call	Bond Future	2028.2000	2.0282	2292.7200	2.2927	13.042	0.0000	0.0000
2024/06/03	R214	08/05/2025	12.40 Put	Bond Future	5184.4900	5.1845	4748.1800	4.7482	8.416	0.0000	0.0000
2024/06/03	R214	07/08/2025		Bond Future	13.2544	58.8705	13.0859	59.5863	1.271	0.0000	0.0000
2024/06/03	R214	07/08/2025	12.97 Call	Bond Future	3272.6000	3.2726	3615.0400	3.6150	10.464	0.0000	0.0000
2024/06/03	R214	07/08/2025	12.97 Put	Bond Future	4489.1800	4.4892	4115.7400	4.1157	8.319	0.0000	0.0000
2024/06/03	R248	01/08/2024		Bond Future	12.8592	73.5068	12.7141	74.2961	1.128	0.0000	0.0000
2024/06/03	R248	01/08/2024	12.31 Call	Bond Future	527.6700	0.5277	702.5400	0.7025	33.140	0.0000	0.0000
2024/06/03	R248	01/08/2024	12.31 Put	Bond Future	3601.4800	3.6015	2987.0000	2.9870	17.062	0.0000	0.0000
2024/06/03	R248	01/08/2024	12.32 Call	Bond Future	542.0800	0.5421	720.4900	0.7205	32.912	0.0000	0.0000
2024/06/03	R248	01/08/2024	12.32 Put	Bond Future	3557.7900	3.5578	2946.8500	2.9469	17.172	0.0000	0.0000
2024/06/03	R248	01/08/2024	12.30 Call	Bond Future	513.5300	0.5135	684.8800	0.6849	33.367	0.0000	0.0000
2024/06/03	R248	01/08/2024	12.30 Put	Bond Future	3645.5200	3.6455	3027.5200	3.0275	16.952	0.0000	0.0000
2024/06/03	R248	07/11/2024		Bond Future	12.9977	70.7893	12.8464	71.5974	1.164	0.0000	0.0000
2024/06/03	R248	07/11/2024	12.79 Call	Bond Future	2229.2000	2.2292	2589.7400	2.5897	16.174	0.0000	0.0000
2024/06/03	R248	07/11/2024	12.79 Put	Bond Future	3342.8700	3.3429	2895.3500	2.8954	13.387	0.0000	0.0000
2024/06/03	R248	07/11/2024	12.80 Call	Bond Future	2255.2900	2.2553	2618.3700	2.6184	16.099	0.0000	0.0000
2024/06/03	R248	07/11/2024	12.80 Put	Bond Future	3314.6100	3.3146	2869.6300	2.8696	13.425	0.0000	0.0000
2024/06/03	R248	07/11/2024	12.78 Call	Bond Future	2203.4300	2.2034	2561.4200	2.5614	16.247	0.0000	0.0000
2024/06/03	R248	07/11/2024	12.78 Put	Bond Future	3371.5300	3.3715	2921.4600	2.9215	13.349	0.0000	0.0000
2024/06/03	R248	06/02/2025		Bond Future	13.1356	72.3441	12.9780	73.1700	1.199	0.0000	0.0000
2024/06/03	R248	06/02/2025	12.71 Call	Bond Future	2351.3600	2.3514	2691.1400	2.6911	14.450	0.0000	0.0000
2024/06/03	R248	06/02/2025	12.71 Put	Bond Future	4623.6200	4.6236	4137.5000	4.1375	10.514	0.0000	0.0000
2024/06/03	R248	08/05/2025		Bond Future	13.2714	69.4768	13.1075	70.3211	1.235	0.0000	0.0000
2024/06/03	R248	08/05/2025	12.60 Call	Bond Future	2476.9700	2.4770	2801.3500	2.8014	13.096	0.0000	0.0000
2024/06/03	R248	08/05/2025	12.60 Put	Bond Future	6056.6800	6.0567	5536.8100	5.5368	8.583	0.0000	0.0000
2024/06/03	R248	07/08/2025		Bond Future	13.4268	70.9371	13.2558	71.7994	1.273	0.0000	0.0000
2024/06/03	R248	07/08/2025	13.21 Call	Bond Future	4007.7400	4.0077	4430.4300	4.4304	10.547	0.0000	0.0000
2024/06/03	R248	07/08/2025	13.21 Put	Bond Future	5104.6600	5.1047	4665.0000	4.6650	8.613	0.0000	0.0000
2024/06/03	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/03	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/03	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/06/03	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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