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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/06/2024 TO 04/06/2024

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
2024/06/04	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/04	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/04	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/04	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/04	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/04	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/04	2025	01/08/2024		Bond Future	181.8060	181.8060	181.8327	0.015	0.0000	0.0000
2024/06/04	2025	07/11/2024		Bond Future	186.1438	186.1438	186.1713	0.015	0.0000	0.0000
2024/06/04	2029	01/08/2024		Bond Future	130.3158	130.3158	130.5116	0.150	0.0000	0.0000
2024/06/04	2029	07/11/2024		Bond Future	132.0200	132.0200	132.2209	0.152	0.0000	0.0000
2024/06/04	2029	06/02/2025		Bond Future	134.9513	134.9513	135.1570	0.152	0.0000	0.0000
2024/06/04	2029	06/02/2025	132.40 Call	Bond Future	2551.2900	2.5513	2756.9800	8.062	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	
2024/06/04	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/04	2029	08/05/2025		Bond Future	136.5065	136.5065	136.7163	136.7163	0.154	0.0000	0.0000
2024/06/04	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/04	2029	08/05/2025	137.85 Put	Bond Future	1343.5500	1.3436	1133.7400	1.1337	15.616	0.0000	0.0000
2024/06/04	2029	07/08/2025		Bond Future	139.4157	139.4157	139.6306	139.6306	0.154	0.0000	0.0000
2024/06/04	2029	07/08/2025	137.41 Call	Bond Future	2005.6900	2.0057	2220.5700	2.2206	10.714	0.0000	0.0000
2024/06/04	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/04	2030	01/08/2024	10.21 Put	Bond Future	2053.6100	2.0536	2028.5000	2.0285	1.223	0.0000	0.0000
2024/06/04	2030	01/08/2024	10.21 Call	Bond Future	437.1400	0.4371	436.4200	0.4364	0.165	0.0000	0.0000
2024/06/04	2030	01/08/2024	10.71 Put	Bond Future	972.6400	0.9726	952.2400	0.9522	2.097	0.0000	0.0000
2024/06/04	2030	01/08/2024	10.71 Call	Bond Future	1272.4700	1.2725	1276.4600	1.2765	0.314	0.0000	0.0000
2024/06/04	2030	01/08/2024	11.31 Call	Bond Future	2867.6900	2.8677	2880.2800	2.8803	0.439	0.0000	0.0000
2024/06/04	2030	01/08/2024	11.31 Put	Bond Future	334.1600	0.3342	322.3600	0.3224	3.531	0.0000	0.0000
2024/06/04	2030	01/08/2024		Bond Future	10.6309	89.4030	10.6245	89.4274	0.060	0.0000	0.0000
2024/06/04	2030	01/08/2024	10.38 Call	Bond Future	661.8400	0.6618	662.2200	0.6622	0.057	0.0000	0.0000
2024/06/04	2030	01/08/2024	10.38 Put	Bond Future	1621.0700	1.6211	1597.0600	1.5971	1.481	0.0000	0.0000
2024/06/04	2030	01/08/2024	10.39 Call	Bond Future	676.9700	0.6770	677.4300	0.6774	0.068	0.0000	0.0000
2024/06/04	2030	01/08/2024	10.39 Put	Bond Future	1597.7200	1.5977	1573.7900	1.5738	1.498	0.0000	0.0000
2024/06/04	2030	01/08/2024	10.37 Call	Bond Future	646.9300	0.6469	647.2200	0.6472	0.045	0.0000	0.0000
2024/06/04	2030	01/08/2024	10.37 Put	Bond Future	1644.6500	1.6447	1620.5500	1.6206	1.465	0.0000	0.0000
2024/06/04	2030	07/11/2024		Bond Future	10.7376	91.5127	10.7307	91.5377	0.064	0.0000	0.0000
2024/06/04	2030	07/11/2024	10.75 Call	Bond Future	1726.9900	1.7270	1734.4300	1.7344	0.431	0.0000	0.0000
2024/06/04	2030	07/11/2024	10.75 Put	Bond Future	1681.6800	1.6817	1664.1000	1.6641	1.045	0.0000	0.0000
2024/06/04	2030	07/11/2024	10.76 Call	Bond Future	1746.7800	1.7468	1754.3000	1.7543	0.431	0.0000	0.0000
2024/06/04	2030	07/11/2024	10.76 Put	Bond Future	1664.9900	1.6650	1647.4900	1.6475	1.051	0.0000	0.0000
2024/06/04	2030	07/11/2024	10.74 Call	Bond Future	1707.5400	1.7075	1714.9000	1.7149	0.431	0.0000	0.0000
2024/06/04	2030	07/11/2024	10.74 Put	Bond Future	1698.7400	1.6987	1681.0800	1.6811	1.040	0.0000	0.0000
2024/06/04	2030	07/11/2024	10.21 Put	Bond Future	2810.8100	2.8108	2789.2700	2.7893	0.766	0.0000	0.0000
2024/06/04	2030	07/11/2024	10.21 Call	Bond Future	858.0400	0.8580	861.5200	0.8615	0.406	0.0000	0.0000
2024/06/04	2030	07/11/2024	10.71 Put	Bond Future	1750.7400	1.7507	1732.8300	1.7328	1.023	0.0000	0.0000
2024/06/04	2030	07/11/2024	10.71 Call	Bond Future	1649.9100	1.6499	1657.0200	1.6570	0.431	0.0000	0.0000
2024/06/04	2030	07/11/2024	11.91 Call	Bond Future	4646.5300	4.6465	4662.9700	4.6630	0.354	0.0000	0.0000
2024/06/04	2030	07/11/2024	11.91 Put	Bond Future	489.3300	0.4893	480.7500	0.4808	1.753	0.0000	0.0000
2024/06/04	2030	06/02/2025		Bond Future	10.8484	89.5125	10.8411	89.5383	0.068	0.0000	0.0000
2024/06/04	2030	06/02/2025	10.68 Call	Bond Future	1794.0800	1.7941	1801.9500	1.8020	0.439	0.0000	0.0000
2024/06/04	2030	06/02/2025	10.68 Put	Bond Future	2387.6000	2.3876	2369.7100	2.3697	0.749	0.0000	0.0000
2024/06/04	2030	08/05/2025	12.28 Call	Bond Future	5296.4200	5.2964	5313.1400	5.3131	0.316	0.0000	0.0000
2024/06/04	2030	08/05/2025	12.28 Put	Bond Future	1054.5800	1.0546	1044.7900	1.0448	0.928	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	
2024/06/04	2030	08/05/2025	10.69 Put	Bond Future	2856.0500	2.8561	2837.9800	2.8380	0.633	0.0000	0.0000
2024/06/04	2030	08/05/2025	10.69 Call	Bond Future	1872.1900	1.8722	1880.6300	1.8806	0.451	0.0000	0.0000
2024/06/04	2030	08/05/2025	11.86 Call	Bond Future	4273.2600	4.2733	4288.0600	4.2881	0.346	0.0000	0.0000
2024/06/04	2030	08/05/2025	11.86 Put	Bond Future	1374.5700	1.3746	1362.8600	1.3629	0.852	0.0000	0.0000
2024/06/04	2030	08/05/2025	10.31 Put	Bond Future	3598.7600	3.5988	3578.5900	3.5786	0.560	0.0000	0.0000
2024/06/04	2030	08/05/2025	10.31 Call	Bond Future	1307.7200	1.3077	1314.0600	1.3141	0.485	0.0000	0.0000
2024/06/04	2030	08/05/2025		Bond Future	10.9805	91.4759	10.9726	91.5024	0.072	0.0000	0.0000
2024/06/04	2030	08/05/2025	9.93 Call	Bond Future	876.0900	0.8761	880.5600	0.8806	0.510	0.0000	0.0000
2024/06/04	2030	08/05/2025	9.93 Put	Bond Future	4497.7200	4.4977	4475.6800	4.4757	0.490	0.0000	0.0000
2024/06/04	2030	07/08/2025		Bond Future	11.1535	89.3908	11.1450	89.4183	0.077	0.0000	0.0000
2024/06/04	2030	07/08/2025	11.11 Call	Bond Future	2540.6200	2.5406	2551.5300	2.5515	0.429	0.0000	0.0000
2024/06/04	2030	07/08/2025	11.11 Put	Bond Future	2680.4400	2.6804	2663.8500	2.6639	0.619	0.0000	0.0000
2024/06/04	2030	07/08/2025	12.12 Call	Bond Future	4610.5000	4.6105	4626.2100	4.6262	0.341	0.0000	0.0000
2024/06/04	2030	07/08/2025	12.12 Put	Bond Future	1575.4900	1.5755	1563.7000	1.5637	0.748	0.0000	0.0000
2024/06/04	2030	07/08/2025	10.48 Put	Bond Future	3725.1600	3.7252	3705.2900	3.7053	0.533	0.0000	0.0000
2024/06/04	2030	07/08/2025	10.48 Call	Bond Future	1531.6300	1.5316	1539.2600	1.5393	0.498	0.0000	0.0000
2024/06/04	2032	01/08/2024	12.54 Call	Bond Future	4833.8700	4.8339	4832.2300	4.8322	0.034	0.0000	0.0000
2024/06/04	2032	01/08/2024	12.54 Put	Bond Future	249.6600	0.2497	241.9500	0.2420	3.088	0.0000	0.0000
2024/06/04	2032	01/08/2024	11.66 Call	Bond Future	1866.6500	1.8667	1858.5400	1.8585	0.434	0.0000	0.0000
2024/06/04	2032	01/08/2024	11.66 Put	Bond Future	1047.2600	1.0473	1033.0800	1.0331	1.354	0.0000	0.0000
2024/06/04	2032	01/08/2024	11.11 Put	Bond Future	2285.6300	2.2856	2271.7700	2.2718	0.606	0.0000	0.0000
2024/06/04	2032	01/08/2024	11.11 Call	Bond Future	633.7300	0.6337	625.9400	0.6259	1.229	0.0000	0.0000
2024/06/04	2032	01/08/2024	11.61 Put	Bond Future	1129.4600	1.1295	1115.0700	1.1151	1.274	0.0000	0.0000
2024/06/04	2032	01/08/2024	11.61 Call	Bond Future	1728.0400	1.7280	1719.7200	1.7197	0.481	0.0000	0.0000
2024/06/04	2032	01/08/2024	12.31 Call	Bond Future	3990.7200	3.9907	3987.2400	3.9872	0.087	0.0000	0.0000
2024/06/04	2032	01/08/2024	12.31 Put	Bond Future	368.7000	0.3687	359.1500	0.3592	2.590	0.0000	0.0000
2024/06/04	2032	01/08/2024	11.14 Call	Bond Future	682.9400	0.6829	674.9800	0.6750	1.166	0.0000	0.0000
2024/06/04	2032	01/08/2024	11.14 Put	Bond Future	2197.6100	2.1976	2183.5800	2.1836	0.638	0.0000	0.0000
2024/06/04	2032	01/08/2024	11.15 Call	Bond Future	699.7200	0.6997	691.7000	0.6917	1.146	0.0000	0.0000
2024/06/04	2032	01/08/2024	11.15 Put	Bond Future	2168.7100	2.1687	2154.6200	2.1546	0.650	0.0000	0.0000
2024/06/04	2032	01/08/2024	11.13 Call	Bond Future	666.2900	0.6663	658.3900	0.6584	1.186	0.0000	0.0000
2024/06/04	2032	01/08/2024	11.13 Put	Bond Future	2226.6700	2.2267	2212.7000	2.2127	0.627	0.0000	0.0000
2024/06/04	2032	01/08/2024		Bond Future	11.4753	86.7240	11.4740	86.7301	0.012	0.0000	0.0000
2024/06/04	2032	07/11/2024	11.48 Call	Bond Future	1862.0800	1.8621	1858.3000	1.8583	0.203	0.0000	0.0000
2024/06/04	2032	07/11/2024	11.48 Put	Bond Future	2419.6300	2.4196	2409.5500	2.4096	0.417	0.0000	0.0000
2024/06/04	2032	07/11/2024	11.49 Call	Bond Future	1883.8700	1.8839	1880.1000	1.8801	0.200	0.0000	0.0000
2024/06/04	2032	07/11/2024	11.49 Put	Bond Future	2397.6700	2.3977	2387.6000	2.3876	0.420	0.0000	0.0000
2024/06/04	2032	07/11/2024	11.47 Call	Bond Future	1840.2000	1.8402	1836.4000	1.8364	0.206	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	
2024/06/04	2032	07/11/2024	11.47 Put	Bond Future	2441.5400	2.4415	2431.4400	2.4314	0.414	0.0000	0.0000
2024/06/04	2032	07/11/2024		Bond Future	11.6079	84.6028	11.6065	84.6091	0.012	0.0000	0.0000
2024/06/04	2032	07/11/2024	11.11 Put	Bond Future	3348.0500	3.3481	3337.9100	3.3379	0.303	0.0000	0.0000
2024/06/04	2032	07/11/2024	11.11 Call	Bond Future	1150.6600	1.1507	1146.8200	1.1468	0.334	0.0000	0.0000
2024/06/04	2032	07/11/2024	11.61 Put	Bond Future	2149.0700	2.1491	2139.1400	2.1391	0.462	0.0000	0.0000
2024/06/04	2032	07/11/2024	11.61 Call	Bond Future	2158.0900	2.1581	2154.4600	2.1545	0.168	0.0000	0.0000
2024/06/04	2032	07/11/2024	12.95 Call	Bond Future	6147.0900	6.1471	6147.3600	6.1474	0.004	0.0000	0.0000
2024/06/04	2032	07/11/2024	12.95 Put	Bond Future	575.3100	0.5753	569.2800	0.5693	1.048	0.0000	0.0000
2024/06/04	2032	07/11/2024	13.36 Call	Bond Future	7513.2800	7.5133	7515.2000	7.5152	0.026	0.0000	0.0000
2024/06/04	2032	07/11/2024	13.36 Put	Bond Future	335.8800	0.3359	331.5000	0.3315	1.304	0.0000	0.0000
2024/06/04	2032	07/11/2024	11.64 Put	Bond Future	2090.3900	2.0904	2080.5100	2.0805	0.473	0.0000	0.0000
2024/06/04	2032	07/11/2024	11.64 Call	Bond Future	2229.4600	2.2295	2225.8800	2.2259	0.161	0.0000	0.0000
2024/06/04	2032	06/02/2025		Bond Future	11.7405	86.4612	11.7390	86.4677	0.013	0.0000	0.0000
2024/06/04	2032	06/02/2025	11.72 Call	Bond Future	2599.5100	2.5995	2597.5200	2.5975	0.077	0.0000	0.0000
2024/06/04	2032	06/02/2025	11.72 Put	Bond Future	2686.1600	2.6862	2677.6200	2.6776	0.318	0.0000	0.0000
2024/06/04	2032	08/05/2025		Bond Future	11.8826	84.1902	11.8809	84.1971	0.014	0.0000	0.0000
2024/06/04	2032	08/05/2025	10.91 Call	Bond Future	1400.9600	1.4010	1399.2400	1.3992	0.123	0.0000	0.0000
2024/06/04	2032	08/05/2025	10.91 Put	Bond Future	5515.5800	5.5156	5506.9700	5.5070	0.156	0.0000	0.0000
2024/06/04	2032	07/08/2025		Bond Future	12.0529	85.9607	12.0510	85.9682	0.016	0.0000	0.0000
2024/06/04	2032	07/08/2025	12.01 Call	Bond Future	3393.1000	3.3931	3392.8700	3.3929	0.007	0.0000	0.0000
2024/06/04	2032	07/08/2025	12.01 Put	Bond Future	3563.7200	3.5637	3556.0500	3.5561	0.215	0.0000	0.0000
2024/06/04	2033	01/08/2024		Bond Future	121.9673	121.9673	122.4598	122.4598	0.404	0.0000	0.0000
2024/06/04	2033	07/11/2024		Bond Future	123.3746	123.3746	123.8790	123.8790	0.409	0.0000	0.0000
2024/06/04	2033	06/02/2025		Bond Future	126.1140	126.1140	126.6300	126.6300	0.409	0.0000	0.0000
2024/06/04	2033	06/02/2025	124.94 Call	Bond Future	1174.0300	1.1740	1689.9600	1.6900	43.945	0.0000	0.0000
2024/06/04	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/04	2033	08/05/2025		Bond Future	127.3726	127.3726	127.8994	127.8994	0.414	0.0000	0.0000
2024/06/04	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/04	2033	08/05/2025	130.62 Put	Bond Future	3247.3900	3.2474	2720.5900	2.7206	16.222	0.0000	0.0000
2024/06/04	2033	07/08/2025		Bond Future	130.0872	130.0872	130.6259	130.6259	0.414	0.0000	0.0000
2024/06/04	2033	07/08/2025	128.65 Call	Bond Future	1437.2400	1.4372	1975.8500	1.9759	37.475	0.0000	0.0000
2024/06/04	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/04	2037	01/08/2024	13.82 Call	Bond Future	6179.5700	6.1796	6014.4800	6.0145	2.672	0.0000	0.0000
2024/06/04	2037	01/08/2024	13.82 Put	Bond Future	163.1200	0.1631	171.2800	0.1713	5.002	0.0000	0.0000
2024/06/04	2037	01/08/2024	13.17 Call	Bond Future	3578.3700	3.5784	3433.8300	3.4338	4.039	0.0000	0.0000
2024/06/04	2037	01/08/2024	13.17 Put	Bond Future	553.3600	0.5534	582.0700	0.5821	5.188	0.0000	0.0000
2024/06/04	2037	01/08/2024		Bond Future	12.5520	74.9149	12.5864	74.7417	0.274	0.0000	0.0000
2024/06/04	2037	01/08/2024	12.10 Call	Bond Future	596.5700	0.5966	540.6800	0.5407	9.369	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	
2024/06/04	2037	01/08/2024	12.10 Put	Bond Future	2928.3500	2.9284	3045.7100	3.0457	4.008	0.0000	0.0000
2024/06/04	2037	01/08/2024	12.11 Call	Bond Future	611.8400	0.6118	554.9900	0.5550	9.292	0.0000	0.0000
2024/06/04	2037	01/08/2024	12.11 Put	Bond Future	2890.9000	2.8909	3007.3000	3.0073	4.026	0.0000	0.0000
2024/06/04	2037	01/08/2024	12.09 Call	Bond Future	581.4500	0.5815	526.5200	0.5265	9.447	0.0000	0.0000
2024/06/04	2037	01/08/2024	12.09 Put	Bond Future	2966.0000	2.9660	3084.3200	3.0843	3.989	0.0000	0.0000
2024/06/04	2037	07/11/2024		Bond Future	12.6927	76.6827	12.7285	76.5053	0.283	0.0000	0.0000
2024/06/04	2037	07/11/2024	12.58 Call	Bond Future	2201.5600	2.2016	2109.6500	2.1097	4.175	0.0000	0.0000
2024/06/04	2037	07/11/2024	12.58 Put	Bond Future	2762.1400	2.7621	2847.5500	2.8476	3.092	0.0000	0.0000
2024/06/04	2037	07/11/2024	12.59 Call	Bond Future	2227.0500	2.2271	2134.5500	2.1346	4.153	0.0000	0.0000
2024/06/04	2037	07/11/2024	12.59 Put	Bond Future	2737.6200	2.7376	2822.4400	2.8224	3.098	0.0000	0.0000
2024/06/04	2037	07/11/2024	12.57 Call	Bond Future	2176.4100	2.1764	2085.1000	2.0851	4.195	0.0000	0.0000
2024/06/04	2037	07/11/2024	12.57 Put	Bond Future	2787.0400	2.7870	2873.0500	2.8731	3.086	0.0000	0.0000
2024/06/04	2037	06/02/2025		Bond Future	12.8328	74.1059	12.8702	73.9249	0.291	0.0000	0.0000
2024/06/04	2037	06/02/2025	12.76 Call	Bond Future	2998.3800	2.9984	2901.6600	2.9017	3.226	0.0000	0.0000
2024/06/04	2037	06/02/2025	12.76 Put	Bond Future	3353.1500	3.3532	3437.4600	3.4375	2.514	0.0000	0.0000
2024/06/04	2037	08/05/2025		Bond Future	12.9849	75.7307	13.0238	75.5459	0.300	0.0000	0.0000
2024/06/04	2037	08/05/2025	12.25 Call	Bond Future	2203.6400	2.2036	2130.4600	2.1305	3.321	0.0000	0.0000
2024/06/04	2037	08/05/2025	12.25 Put	Bond Future	5824.7300	5.8247	5936.3700	5.9364	1.917	0.0000	0.0000
2024/06/04	2037	08/05/2025	12.55 Put	Bond Future	4931.9400	4.9319	5031.4700	5.0315	2.018	0.0000	0.0000
2024/06/04	2037	08/05/2025	12.55 Call	Bond Future	2819.3400	2.8193	2734.0500	2.7341	3.025	0.0000	0.0000
2024/06/04	2037	08/05/2025	13.30 Put	Bond Future	3231.7300	3.2317	3303.3000	3.3033	2.215	0.0000	0.0000
2024/06/04	2037	08/05/2025	13.30 Call	Bond Future	4709.7900	4.7098	4596.5400	4.5965	2.405	0.0000	0.0000
2024/06/04	2037	08/05/2025	13.35 Put	Bond Future	3141.9800	3.1420	3211.8800	3.2119	2.225	0.0000	0.0000
2024/06/04	2037	08/05/2025	13.35 Call	Bond Future	4850.6000	4.8506	4735.6800	4.7357	2.369	0.0000	0.0000
2024/06/04	2037	07/08/2025		Bond Future	13.1617	73.0619	13.2022	72.8735	0.308	0.0000	0.0000
2024/06/04	2037	07/08/2025	13.01 Call	Bond Future	3954.8700	3.9549	3855.7900	3.8558	2.505	0.0000	0.0000
2024/06/04	2037	07/08/2025	13.01 Put	Bond Future	4665.4800	4.6655	4754.7900	4.7548	1.914	0.0000	0.0000
2024/06/04	2038	01/08/2024		Bond Future	130.4265	130.4265	130.5945	130.5945	0.129	0.0000	0.0000
2024/06/04	2038	07/11/2024		Bond Future	133.5382	133.5382	133.7106	133.7106	0.129	0.0000	0.0000
2024/06/04	2038	06/02/2025		Bond Future	134.3791	134.3791	134.5544	134.5544	0.130	0.0000	0.0000
2024/06/04	2038	06/02/2025	135.23 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/04	2038	06/02/2025	135.23 Put	Bond Future	850.9200	0.8509	675.6200	0.6756	20.601	0.0000	0.0000
2024/06/04	2038	08/05/2025		Bond Future	137.3588	137.3588	137.5384	137.5384	0.131	0.0000	0.0000
2024/06/04	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/04	2038	08/05/2025	139.68 Put	Bond Future	2321.2100	2.3212	2141.6400	2.1416	7.736	0.0000	0.0000
2024/06/04	2038	07/08/2025		Bond Future	138.1126	138.1126	138.2958	138.2958	0.133	0.0000	0.0000
2024/06/04	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/04	2038	07/08/2025	139.56 Put	Bond Future	1447.4100	1.4474	1264.1600	1.2642	12.661	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	
2024/06/04	2040	01/08/2024	12.28 Put	Bond Future	3266.5800	3.2666	3478.8000	3.4788	6.497	0.0000	0.0000
2024/06/04	2040	01/08/2024	12.28 Call	Bond Future	564.6400	0.5646	484.5300	0.4845	14.188	0.0000	0.0000
2024/06/04	2040	01/08/2024	12.88 Call	Bond Future	1952.4800	1.9525	1777.1600	1.7772	8.979	0.0000	0.0000
2024/06/04	2040	01/08/2024	12.88 Put	Bond Future	1381.1600	1.3812	1498.1700	1.4982	8.472	0.0000	0.0000
2024/06/04	2040	01/08/2024	13.48 Call	Bond Future	4131.3000	4.1313	3887.5700	3.8876	5.900	0.0000	0.0000
2024/06/04	2040	01/08/2024	13.48 Put	Bond Future	498.2500	0.4983	546.8500	0.5469	9.754	0.0000	0.0000
2024/06/04	2040	01/08/2024	12.95 Put	Bond Future	1234.9300	1.2349	1341.8800	1.3419	8.660	0.0000	0.0000
2024/06/04	2040	01/08/2024	12.95 Call	Bond Future	2174.0300	2.1740	1988.6500	1.9887	8.527	0.0000	0.0000
2024/06/04	2040	01/08/2024		Bond Future	12.7723	74.9501	12.8273	74.6578	0.430	0.0000	0.0000
2024/06/04	2040	01/08/2024	12.33 Call	Bond Future	642.9200	0.6429	555.1500	0.5552	13.652	0.0000	0.0000
2024/06/04	2040	01/08/2024	12.33 Put	Bond Future	3063.5900	3.0636	3268.1500	3.2682	6.677	0.0000	0.0000
2024/06/04	2040	01/08/2024	12.34 Call	Bond Future	659.3600	0.6594	570.0400	0.5700	13.546	0.0000	0.0000
2024/06/04	2040	01/08/2024	12.34 Put	Bond Future	3023.9700	3.0240	3226.9800	3.2270	6.713	0.0000	0.0000
2024/06/04	2040	01/08/2024	12.32 Call	Bond Future	626.6500	0.6267	540.4300	0.5404	13.759	0.0000	0.0000
2024/06/04	2040	01/08/2024	12.32 Put	Bond Future	3103.4500	3.1035	3309.5600	3.3096	6.641	0.0000	0.0000
2024/06/04	2040	07/11/2024	12.85 Call	Bond Future	2461.6900	2.4617	2307.4200	2.3074	6.267	0.0000	0.0000
2024/06/04	2040	07/11/2024	12.85 Put	Bond Future	2793.8200	2.7938	2938.7200	2.9387	5.186	0.0000	0.0000
2024/06/04	2040	07/11/2024	12.86 Call	Bond Future	2489.4000	2.4894	2334.1500	2.3342	6.236	0.0000	0.0000
2024/06/04	2040	07/11/2024	12.86 Put	Bond Future	2768.7800	2.7688	2912.7000	2.9127	5.198	0.0000	0.0000
2024/06/04	2040	07/11/2024	12.84 Call	Bond Future	2434.1200	2.4341	2280.8400	2.2808	6.297	0.0000	0.0000
2024/06/04	2040	07/11/2024	12.84 Put	Bond Future	2819.0600	2.8191	2964.9500	2.9650	5.175	0.0000	0.0000
2024/06/04	2040	07/11/2024		Bond Future	12.9132	76.7187	12.9704	76.4195	0.443	0.0000	0.0000
2024/06/04	2040	07/11/2024	12.10 Put	Bond Future	5323.3300	5.3233	5544.4100	5.5444	4.153	0.0000	0.0000
2024/06/04	2040	07/11/2024	12.10 Call	Bond Future	863.7500	0.8638	785.6600	0.7857	9.041	0.0000	0.0000
2024/06/04	2040	07/11/2024	12.60 Call	Bond Future	1820.6000	1.8206	1691.7100	1.6917	7.080	0.0000	0.0000
2024/06/04	2040	07/11/2024	12.60 Put	Bond Future	3490.5600	3.4906	3660.8400	3.6608	4.878	0.0000	0.0000
2024/06/04	2040	07/11/2024	13.15 Call	Bond Future	3350.1800	3.3502	3167.9500	3.1680	5.439	0.0000	0.0000
2024/06/04	2040	07/11/2024	13.15 Put	Bond Future	2124.8100	2.1248	2241.7500	2.2418	5.504	0.0000	0.0000
2024/06/04	2040	06/02/2025		Bond Future	13.0531	73.8920	13.1127	73.5864	0.457	0.0000	0.0000
2024/06/04	2040	06/02/2025	12.95 Call	Bond Future	3091.4200	3.0914	2934.9800	2.9350	5.060	0.0000	0.0000
2024/06/04	2040	06/02/2025	12.95 Put	Bond Future	3624.8000	3.6248	3773.9200	3.7739	4.114	0.0000	0.0000
2024/06/04	2040	08/05/2025	13.43 Put	Bond Future	3602.1100	3.6021	3731.9100	3.7319	3.603	0.0000	0.0000
2024/06/04	2040	08/05/2025	13.43 Call	Bond Future	4730.7000	4.7307	4548.3400	4.5483	3.855	0.0000	0.0000
2024/06/04	2040	08/05/2025	12.75 Put	Bond Future	5291.9900	5.2920	5465.1200	5.4651	3.272	0.0000	0.0000
2024/06/04	2040	08/05/2025	12.75 Call	Bond Future	2944.7100	2.9447	2805.6800	2.8057	4.721	0.0000	0.0000
2024/06/04	2040	08/05/2025	13.50 Put	Bond Future	3461.5200	3.4615	3587.2700	3.5873	3.633	0.0000	0.0000
2024/06/04	2040	08/05/2025	13.50 Call	Bond Future	4933.7500	4.9338	4747.3400	4.7473	3.778	0.0000	0.0000
2024/06/04	2040	08/05/2025		Bond Future	13.2037	75.5120	13.2658	75.1998	0.470	0.0000	0.0000
2024/06/04	2040	08/05/2025	12.63 Call	Bond Future	2674.9100	2.6749	2543.9900	2.5440	4.894	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	
2024/06/04	2040	08/05/2025	12.63 Put	Bond Future	5662.4700	5.6625	5843.7100	5.8437	3.201	0.0000	0.0000
2024/06/04	2040	07/08/2025		Bond Future	13.3776	72.5875	13.4423	72.2691	0.484	0.0000	0.0000
2024/06/04	2040	07/08/2025	13.29 Call	Bond Future	4363.9800	4.3640	4196.0400	4.1960	3.848	0.0000	0.0000
2024/06/04	2040	07/08/2025	13.29 Put	Bond Future	4798.7300	4.7987	4949.1900	4.9492	3.135	0.0000	0.0000
2024/06/04	2044	01/08/2024	13.00 Call	Bond Future	2204.7000	2.2047	2033.3000	2.0333	7.774	0.0000	0.0000
2024/06/04	2044	01/08/2024	13.00 Put	Bond Future	1240.8500	1.2409	1336.1800	1.3362	7.683	0.0000	0.0000
2024/06/04	2044	01/08/2024	13.25 Call	Bond Future	3075.4100	3.0754	2875.6600	2.8757	6.495	0.0000	0.0000
2024/06/04	2044	01/08/2024	13.25 Put	Bond Future	820.2500	0.8203	887.2300	0.8872	8.166	0.0000	0.0000
2024/06/04	2044	01/08/2024	12.29 Call	Bond Future	518.4700	0.5185	448.8300	0.4488	13.432	0.0000	0.0000
2024/06/04	2044	01/08/2024	12.29 Put	Bond Future	3453.0500	3.4531	3650.1400	3.6501	5.708	0.0000	0.0000
2024/06/04	2044	01/08/2024	12.30 Call	Bond Future	532.8100	0.5328	461.8000	0.4618	13.327	0.0000	0.0000
2024/06/04	2044	01/08/2024	12.30 Put	Bond Future	3409.9800	3.4100	3605.7000	3.6057	5.740	0.0000	0.0000
2024/06/04	2044	01/08/2024	12.28 Call	Bond Future	504.4100	0.5044	436.1200	0.4361	13.539	0.0000	0.0000
2024/06/04	2044	01/08/2024	12.28 Put	Bond Future	3496.4600	3.4965	3694.9000	3.6949	5.675	0.0000	0.0000
2024/06/04	2044	01/08/2024		Bond Future	12.8184	71.2199	12.8682	70.9532	0.389	0.0000	0.0000
2024/06/04	2044	07/11/2024		Bond Future	12.9529	72.9004	13.0048	72.6274	0.401	0.0000	0.0000
2024/06/04	2044	07/11/2024	12.91 Call	Bond Future	2544.4400	2.5444	2400.4800	2.4005	5.658	0.0000	0.0000
2024/06/04	2044	07/11/2024	12.91 Put	Bond Future	2771.0900	2.7711	2900.1300	2.9001	4.657	0.0000	0.0000
2024/06/04	2044	07/11/2024	12.92 Call	Bond Future	2572.5800	2.5726	2427.7300	2.4277	5.631	0.0000	0.0000
2024/06/04	2044	07/11/2024	12.92 Put	Bond Future	2746.2300	2.7462	2874.3800	2.8744	4.666	0.0000	0.0000
2024/06/04	2044	07/11/2024	12.90 Call	Bond Future	2516.4200	2.5164	2373.3600	2.3734	5.685	0.0000	0.0000
2024/06/04	2044	07/11/2024	12.90 Put	Bond Future	2796.1400	2.7961	2926.0800	2.9261	4.647	0.0000	0.0000
2024/06/04	2044	06/02/2025		Bond Future	13.0861	70.1152	13.1401	69.8364	0.413	0.0000	0.0000
2024/06/04	2044	06/02/2025	13.02 Call	Bond Future	3224.3500	3.2244	3077.7100	3.0777	4.548	0.0000	0.0000
2024/06/04	2044	06/02/2025	13.02 Put	Bond Future	3568.2600	3.5683	3700.4400	3.7004	3.704	0.0000	0.0000
2024/06/04	2044	08/05/2025		Bond Future	13.2289	71.6523	13.2851	71.3675	0.425	0.0000	0.0000
2024/06/04	2044	08/05/2025	12.72 Call	Bond Future	2843.6400	2.8436	2719.0900	2.7191	4.380	0.0000	0.0000
2024/06/04	2044	08/05/2025	12.72 Put	Bond Future	5516.1700	5.5162	5676.3900	5.6764	2.905	0.0000	0.0000
2024/06/04	2044	07/08/2025		Bond Future	13.3933	68.7718	13.4518	68.4814	0.437	0.0000	0.0000
2024/06/04	2044	07/08/2025	13.34 Call	Bond Future	4400.5600	4.4006	4244.7300	4.2447	3.541	0.0000	0.0000
2024/06/04	2044	07/08/2025	13.34 Put	Bond Future	4666.7100	4.6667	4801.3300	4.8013	2.885	0.0000	0.0000
2024/06/04	2046	01/08/2024		Bond Future	112.8840	112.8840	112.9032	112.9032	0.017	0.0000	0.0000
2024/06/04	2046	07/11/2024		Bond Future	113.3694	113.3694	113.3896	113.3896	0.018	0.0000	0.0000
2024/06/04	2046	06/02/2025		Bond Future	115.8866	115.8866	115.9073	115.9073	0.018	0.0000	0.0000
2024/06/04	2046	06/02/2025	114.01 Call	Bond Future	1876.6000	1.8766	1897.3400	1.8973	1.105	0.0000	0.0000
2024/06/04	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/04	2046	08/05/2025		Bond Future	116.1966	116.1966	116.2171	116.2171	0.018	0.0000	0.0000
2024/06/04	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	
2024/06/04	2046	08/05/2025	121.97 Put	Bond Future	5773.4300	5.7734	5752.8600	5.7529	0.356	0.0000	0.0000
2024/06/04	2046	07/08/2025		Bond Future	118.6711	118.6711	118.6927	118.6927	0.018	0.0000	0.0000
2024/06/04	2046	07/08/2025	118.69 Call	Bond Future	0.0000	0.0000	2.6600	0.0027	100.000	0.0000	0.0000
2024/06/04	2046	07/08/2025	118.69 Put	Bond Future	18.8700	0.0189	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/06/04	2050	01/08/2024		Bond Future	110.7285	110.7285	111.9616	111.9616	1.114	0.0000	0.0000
2024/06/04	2050	07/11/2024		Bond Future	113.3704	113.3704	114.6330	114.6330	1.114	0.0000	0.0000
2024/06/04	2050	06/02/2025		Bond Future	113.5206	113.5206	114.8108	114.8108	1.137	0.0000	0.0000
2024/06/04	2050	06/02/2025	115.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/04	2050	06/02/2025	115.60 Put	Bond Future	2079.4000	2.0794	789.2000	0.7892	62.047	0.0000	0.0000
2024/06/04	2050	08/05/2025		Bond Future	116.0378	116.0378	117.3570	117.3570	1.137	0.0000	0.0000
2024/06/04	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/04	2050	08/05/2025	121.16 Put	Bond Future	5122.2200	5.1222	3803.0400	3.8030	25.754	0.0000	0.0000
2024/06/04	2050	07/08/2025		Bond Future	116.0878	116.0878	117.4349	117.4349	1.160	0.0000	0.0000
2024/06/04	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/04	2050	07/08/2025	119.89 Put	Bond Future	3802.2000	3.8022	2455.1300	2.4551	35.429	0.0000	0.0000
2024/06/04	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/04	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/04	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/04	AL37	01/08/2024		Index Future	956.5240	956.5240	956.7970	956.7970	0.029	0.0000	0.0000
2024/06/04	AL37	07/11/2024		Index Future	979.0990	979.0990	979.3790	979.3790	0.029	0.0000	0.0000
2024/06/04	AL37	06/02/2025		Index Future	1000.6180	1000.6180	1000.9070	1000.9070	0.029	0.0000	0.0000
2024/06/04	AL37	08/05/2025		Index Future	1022.6010	1022.6010	1022.8980	1022.8980	0.029	0.0000	0.0000
2024/06/04	AL37	07/08/2025		Index Future	1044.2070	1044.2070	1044.5140	1044.5140	0.029	0.0000	0.0000
2024/06/04	AL7T	01/08/2024		Index Future	1107.2890	1107.2890	1106.1240	1106.1240	0.105	0.0000	0.0000
2024/06/04	AL7T	07/11/2024		Index Future	1133.4220	1133.4220	1132.2310	1132.2310	0.105	0.0000	0.0000
2024/06/04	AL7T	06/02/2025		Index Future	1158.3340	1158.3340	1157.1190	1157.1190	0.105	0.0000	0.0000
2024/06/04	AL7T	08/05/2025		Index Future	1183.7820	1183.7820	1182.5420	1182.5420	0.105	0.0000	0.0000
2024/06/04	AL7T	07/08/2025		Index Future	1208.7930	1208.7930	1207.5320	1207.5320	0.104	0.0000	0.0000
2024/06/04	ALBI	01/08/2024		Index Future	964.6190	964.6190	963.2650	963.2650	0.140	0.0000	0.0000
2024/06/04	ALBI	07/11/2024		Index Future	987.3850	987.3850	986.0000	986.0000	0.140	0.0000	0.0000
2024/06/04	ALBI	06/02/2025		Index Future	1009.0870	1009.0870	1007.6730	1007.6730	0.140	0.0000	0.0000
2024/06/04	ALBI	08/05/2025		Index Future	1031.2560	1031.2560	1029.8130	1029.8130	0.140	0.0000	0.0000
2024/06/04	ALBI	07/08/2025		Index Future	1053.0440	1053.0440	1051.5750	1051.5750	0.140	0.0000	0.0000
2024/06/04	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	
2024/06/04	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/04	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/04	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/04	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/04	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/04	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/06/04	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/04	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/04	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/04	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/04	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/04	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/04	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/06/04	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/04	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/04	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/04	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/04	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/04	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/06/04	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/04	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/04	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/04	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/04	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/04	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/04	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	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
2024/06/04	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/04	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/04	ES33	01/08/2024		Bond Future	12.9690	74.1700	13.0032	74.0268	0.264	0.0000
2024/06/04	ES33	07/11/2024		Bond Future	13.1527	72.1366	13.1886	71.9901	0.273	0.0000
2024/06/04	ES33	06/02/2025		Bond Future	13.3385	73.7377	13.3760	73.5881	0.282	0.0000
2024/06/04	ES33	06/02/2025	13.34 Call	Bond Future	6.1500	0.0062	0.0000	0.0000	(100.000)	0.0000
2024/06/04	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	143.4600	0.1435	100.000	0.0000
2024/06/04	ES33	08/05/2025		Bond Future	13.5295	71.5673	13.5688	71.4145	0.290	0.0000
2024/06/04	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/04	ES33	08/05/2025	12.73 Put	Bond Future	3204.7200	3.2047	3357.4700	3.3575	4.766	0.0000
2024/06/04	ES33	07/08/2025		Bond Future	13.7480	73.0874	13.7891	72.9317	0.299	0.0000
2024/06/04	ES33	07/08/2025	13.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/04	ES33	07/08/2025	13.56 Put	Bond Future	717.2000	0.7172	872.8800	0.8729	21.707	0.0000
2024/06/04	ES42	01/08/2024		Bond Future	13.3272	69.8203	13.3615	69.6520	0.257	0.0000
2024/06/04	ES42	07/11/2024		Bond Future	13.4881	67.2175	13.5240	67.0453	0.266	0.0000
2024/06/04	ES42	06/02/2025		Bond Future	13.6430	68.7090	13.6803	68.5331	0.273	0.0000
2024/06/04	ES42	06/02/2025	13.71 Call	Bond Future	315.4900	0.3155	139.6500	0.1397	55.736	0.0000
2024/06/04	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/04	ES42	08/05/2025		Bond Future	13.8079	65.9627	13.8468	65.7831	0.282	0.0000
2024/06/04	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/04	ES42	08/05/2025	13.25 Put	Bond Future	2668.2100	2.6682	2847.7900	2.8478	6.730	0.0000
2024/06/04	ES42	07/08/2025		Bond Future	13.9888	67.3608	14.0293	67.1778	0.289	0.0000
2024/06/04	ES42	07/08/2025	13.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/04	ES42	07/08/2025	13.79 Put	Bond Future	911.3400	0.9113	1094.4200	1.0944	20.089	0.0000
2024/06/04	GOVI	01/08/2024		GOVI	950.2070	950.2070	948.9310	948.9310	0.134	0.0000
2024/06/04	GOVI	01/08/2024	943.38 Call	GOVI	68270.0000	6.8270	55510.0000	5.5510	18.690	0.0000
2024/06/04	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/04	GOVI	01/08/2024	943.39 Call	GOVI	68170.0000	6.8170	55410.0000	5.5410	18.718	0.0000
2024/06/04	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/04	GOVI	01/08/2024	943.37 Call	GOVI	68370.0000	6.8370	55610.0000	5.5610	18.663	0.0000
2024/06/04	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/04	GOVI	07/11/2024		GOVI	972.6330	972.6330	971.3270	971.3270	0.134	0.0000
2024/06/04	GOVI	07/11/2024	948.79 Call	GOVI	238430.0000	23.8430	225370.0000	22.5370	5.477	0.0000
2024/06/04	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/04	GOVI	07/11/2024	948.80 Call	GOVI	238330.0000	23.8330	225270.0000	22.5270	5.480	0.0000
2024/06/04	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	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	
2024/06/04	GOVI	07/11/2024	948.78 Call	GOVI	238530.0000	23.8530	225470.0000	22.5470	5.475	0.0000	0.0000
2024/06/04	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/04	GOVI	06/02/2025		GOVI	994.0100	994.0100	992.6780	992.6780	0.134	0.0000	0.0000
2024/06/04	GOVI	06/02/2025	972.00 Call	GOVI	220100.0000	22.0100	206780.0000	20.6780	6.052	0.0000	0.0000
2024/06/04	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/04	GOVI	08/05/2025		GOVI	1015.8480	1015.8480	1014.4890	1014.4890	0.134	0.0000	0.0000
2024/06/04	GOVI	08/05/2025	1,022.00 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/04	GOVI	08/05/2025	1,022.00 Put	GOVI	61520.0000	6.1520	75110.0000	7.5110	22.090	0.0000	0.0000
2024/06/04	GOVI	07/08/2025		GOVI	1037.3110	1037.3110	1035.9270	1035.9270	0.133	0.0000	0.0000
2024/06/04	GOVI	07/08/2025	1,011.00 Call	GOVI	263110.0000	26.3110	249270.0000	24.9270	5.260	0.0000	0.0000
2024/06/04	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/04	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/06/04	IGOV	01/08/2024		Index Future	347.8780	347.8780	350.6250	350.6250	0.790	0.0000	0.0000
2024/06/04	IGOV	07/11/2024		Index Future	356.1790	356.1790	358.9920	358.9920	0.790	0.0000	0.0000
2024/06/04	IGOV	06/02/2025		Index Future	364.0890	364.0890	366.9660	366.9660	0.790	0.0000	0.0000
2024/06/04	IGOV	08/05/2025		Index Future	372.1690	372.1690	375.1100	375.1100	0.790	0.0000	0.0000
2024/06/04	IGOV	07/08/2025		Index Future	380.1110	380.1110	383.1160	383.1160	0.791	0.0000	0.0000
2024/06/04	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/06/04	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/06/04	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/06/04	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/06/04	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/06/04	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/06/04	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/06/04	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/06/04	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/06/04	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/06/04	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/06/04	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/06/04	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/06/04	JBAF	19/06/2024		Jibar Tradeable Future	8.3450	91.6550	8.3450	91.6550	0.000	0.0000	0.0000
2024/06/04	JBAF	17/07/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/06/04	JBAF	21/08/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	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	
2024/06/04	JBAF	18/09/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/06/04	JBAF	16/10/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/06/04	JBAF	20/11/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/06/04	JBAF	18/12/2024		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/06/04	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/06/04	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/06/04	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/06/04	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/06/04	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/06/04	R035	01/08/2024	12.50 Call	Bond Future	2556.6200	2.5566	2445.7900	2.4458	4.335	0.0000	0.0000
2024/06/04	R035	01/08/2024	12.50 Put	Bond Future	908.6200	0.9086	946.1700	0.9462	4.133	0.0000	0.0000
2024/06/04	R035	01/08/2024	12.45 Call	Bond Future	2390.0600	2.3901	2282.3200	2.2823	4.508	0.0000	0.0000
2024/06/04	R035	01/08/2024	12.45 Put	Bond Future	987.8400	0.9878	1028.4800	1.0285	4.114	0.0000	0.0000
2024/06/04	R035	01/08/2024	13.08 Call	Bond Future	4742.8300	4.7428	4607.5000	4.6075	2.853	0.0000	0.0000
2024/06/04	R035	01/08/2024	13.08 Put	Bond Future	320.2800	0.3203	333.3300	0.3333	4.075	0.0000	0.0000
2024/06/04	R035	01/08/2024	13.05 Call	Bond Future	4621.4500	4.6215	4486.9300	4.4869	2.911	0.0000	0.0000
2024/06/04	R035	01/08/2024	13.05 Put	Bond Future	339.0200	0.3390	352.8800	0.3529	4.088	0.0000	0.0000
2024/06/04	R035	01/08/2024	12.20 Put	Bond Future	1475.4200	1.4754	1533.7800	1.5338	3.955	0.0000	0.0000
2024/06/04	R035	01/08/2024	12.20 Call	Bond Future	1632.5700	1.6326	1542.5500	1.5426	5.514	0.0000	0.0000
2024/06/04	R035	01/08/2024		Bond Future	12.1688	84.5225	12.1983	84.3742	0.242	0.0000	0.0000
2024/06/04	R035	01/08/2024	13.23 Put	Bond Future	240.1900	0.2402	249.7400	0.2497	3.976	0.0000	0.0000
2024/06/04	R035	01/08/2024	13.23 Call	Bond Future	5357.9500	5.3580	5219.1200	5.2191	2.591	0.0000	0.0000
2024/06/04	R035	01/08/2024	13.20 Call	Bond Future	5233.9600	5.2340	5095.7600	5.0958	2.640	0.0000	0.0000
2024/06/04	R035	01/08/2024	13.20 Put	Bond Future	254.5300	0.2545	264.7100	0.2647	4.000	0.0000	0.0000
2024/06/04	R035	01/08/2024	11.80 Call	Bond Future	731.5400	0.7315	675.1000	0.6751	7.715	0.0000	0.0000
2024/06/04	R035	01/08/2024	11.80 Put	Bond Future	2623.8800	2.6239	2715.8200	2.7158	3.504	0.0000	0.0000
2024/06/04	R035	01/08/2024	11.81 Call	Bond Future	749.0500	0.7491	691.7500	0.6918	7.650	0.0000	0.0000
2024/06/04	R035	01/08/2024	11.81 Put	Bond Future	2589.2700	2.5893	2680.3500	2.6804	3.518	0.0000	0.0000
2024/06/04	R035	01/08/2024	11.79 Call	Bond Future	714.2900	0.7143	658.7100	0.6587	7.781	0.0000	0.0000
2024/06/04	R035	01/08/2024	11.79 Put	Bond Future	2658.7900	2.6588	2751.5900	2.7516	3.490	0.0000	0.0000
2024/06/04	R035	07/11/2024		Bond Future	12.3113	82.0015	12.3421	81.8497	0.250	0.0000	0.0000
2024/06/04	R035	07/11/2024	12.18 Call	Bond Future	2146.0000	2.1460	2067.2200	2.0672	3.671	0.0000	0.0000
2024/06/04	R035	07/11/2024	12.18 Put	Bond Future	2798.0400	2.7980	2871.0600	2.8711	2.610	0.0000	0.0000
2024/06/04	R035	07/11/2024	12.19 Call	Bond Future	2171.2000	2.1712	2091.9000	2.0919	3.652	0.0000	0.0000
2024/06/04	R035	07/11/2024	12.19 Put	Bond Future	2773.3200	2.7733	2845.8200	2.8458	2.614	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	
2024/06/04	R035	07/11/2024	12.17 Call	Bond Future	2121.1700	2.1212	2042.9000	2.0429	3.690	0.0000	0.0000
2024/06/04	R035	07/11/2024	12.17 Put	Bond Future	2823.1700	2.8232	2896.7000	2.8967	2.605	0.0000	0.0000
2024/06/04	R035	07/11/2024	13.23 Call	Bond Future	5411.4900	5.4115	5290.3700	5.2904	2.238	0.0000	0.0000
2024/06/04	R035	07/11/2024	13.23 Put	Bond Future	1047.5500	1.0476	1078.2300	1.0782	2.929	0.0000	0.0000
2024/06/04	R035	07/11/2024	12.20 Put	Bond Future	2748.5700	2.7486	2820.5600	2.8206	2.619	0.0000	0.0000
2024/06/04	R035	07/11/2024	12.20 Call	Bond Future	2196.3200	2.1963	2116.5100	2.1165	3.634	0.0000	0.0000
2024/06/04	R035	06/02/2025		Bond Future	12.4551	83.8029	12.4872	83.6478	0.258	0.0000	0.0000
2024/06/04	R035	06/02/2025	12.41 Call	Bond Future	3049.0400	3.0490	2964.5600	2.9646	2.771	0.0000	0.0000
2024/06/04	R035	06/02/2025	12.41 Put	Bond Future	3267.2900	3.2673	3337.8400	3.3378	2.159	0.0000	0.0000
2024/06/04	R035	08/05/2025		Bond Future	12.5985	81.1238	12.6320	80.9656	0.266	0.0000	0.0000
2024/06/04	R035	08/05/2025	11.78 Call	Bond Future	1993.8000	1.9938	1933.9000	1.9339	3.004	0.0000	0.0000
2024/06/04	R035	08/05/2025	11.78 Put	Bond Future	5997.1300	5.9971	6095.4500	6.0955	1.639	0.0000	0.0000
2024/06/04	R035	08/05/2025	13.35 Call	Bond Future	5917.9800	5.9180	5808.6600	5.8087	1.847	0.0000	0.0000
2024/06/04	R035	08/05/2025	13.35 Put	Bond Future	2471.9700	2.4720	2520.8700	2.5209	1.978	0.0000	0.0000
2024/06/04	R035	08/05/2025	12.70 Call	Bond Future	4060.2500	4.0603	3969.1700	3.9692	2.243	0.0000	0.0000
2024/06/04	R035	08/05/2025	12.70 Put	Bond Future	3582.4400	3.5824	3649.5800	3.6496	1.874	0.0000	0.0000
2024/06/04	R035	08/05/2025	11.46 Put	Bond Future	7124.4700	7.1245	7233.6500	7.2337	1.532	0.0000	0.0000
2024/06/04	R035	08/05/2025	11.46 Call	Bond Future	1480.9000	1.4809	1431.8600	1.4319	3.311	0.0000	0.0000
2024/06/04	R035	07/08/2025		Bond Future	12.7668	82.8302	12.8018	82.6690	0.274	0.0000	0.0000
2024/06/04	R035	07/08/2025	12.65 Call	Bond Future	3952.0500	3.9521	3866.2600	3.8663	2.171	0.0000	0.0000
2024/06/04	R035	07/08/2025	12.65 Put	Bond Future	4493.6000	4.4936	4569.0000	4.5690	1.678	0.0000	0.0000
2024/06/04	R053	01/08/2024		Bond Future	12.7277	95.6167	12.7828	95.2305	0.433	0.0000	0.0000
2024/06/04	R053	01/08/2024	13.14 Call	Bond Future	3973.6100	3.9736	3690.4800	3.6905	7.125	0.0000	0.0000
2024/06/04	R053	01/08/2024	13.14 Put	Bond Future	1154.6300	1.1546	1257.7000	1.2577	8.927	0.0000	0.0000
2024/06/04	R053	01/08/2024	13.15 Call	Bond Future	4021.2100	4.0212	3736.6300	3.7366	7.077	0.0000	0.0000
2024/06/04	R053	01/08/2024	13.15 Put	Bond Future	1135.8700	1.1359	1237.4900	1.2375	8.946	0.0000	0.0000
2024/06/04	R053	01/08/2024	13.13 Call	Bond Future	3926.1900	3.9262	3644.5300	3.6445	7.174	0.0000	0.0000
2024/06/04	R053	01/08/2024	13.13 Put	Bond Future	1173.6700	1.1737	1278.2100	1.2782	8.907	0.0000	0.0000
2024/06/04	R053	07/11/2024	12.80 Call	Bond Future	3320.9800	3.3210	3115.8400	3.1158	6.177	0.0000	0.0000
2024/06/04	R053	07/11/2024	12.80 Put	Bond Future	3753.2700	3.7533	3943.3100	3.9433	5.063	0.0000	0.0000
2024/06/04	R053	07/11/2024	12.81 Call	Bond Future	3357.5200	3.3575	3151.1100	3.1511	6.148	0.0000	0.0000
2024/06/04	R053	07/11/2024	12.81 Put	Bond Future	3720.2500	3.7203	3909.0200	3.9090	5.074	0.0000	0.0000
2024/06/04	R053	07/11/2024	12.79 Call	Bond Future	3284.6100	3.2846	3080.7500	3.0808	6.207	0.0000	0.0000
2024/06/04	R053	07/11/2024	12.79 Put	Bond Future	3786.5500	3.7866	3977.8700	3.9779	5.053	0.0000	0.0000
2024/06/04	R053	07/11/2024		Bond Future	12.8624	92.0003	12.9199	91.6051	0.447	0.0000	0.0000
2024/06/04	R053	06/02/2025		Bond Future	12.9929	94.0208	13.0528	93.6171	0.461	0.0000	0.0000
2024/06/04	R053	06/02/2025	12.94 Call	Bond Future	4339.1000	4.3391	4126.4900	4.1265	4.900	0.0000	0.0000
2024/06/04	R053	06/02/2025	12.94 Put	Bond Future	4698.5600	4.6986	4889.6400	4.8896	4.067	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	
2024/06/04	R053	08/05/2025		Bond Future	13.1287	90.2099	13.1910	89.7976	0.475	0.0000	0.0000
2024/06/04	R053	08/05/2025	12.64 Call	Bond Future	3715.0400	3.7150	3534.3700	3.5344	4.863	0.0000	0.0000
2024/06/04	R053	08/05/2025	12.64 Put	Bond Future	7072.3500	7.0724	7303.9600	7.3040	3.275	0.0000	0.0000
2024/06/04	R053	07/08/2025		Bond Future	13.2814	92.1046	13.3465	91.6839	0.490	0.0000	0.0000
2024/06/04	R053	07/08/2025	13.17 Call	Bond Future	5611.3800	5.6114	5391.0900	5.3911	3.926	0.0000	0.0000
2024/06/04	R053	07/08/2025	13.17 Put	Bond Future	6340.8900	6.3409	6541.2800	6.5413	3.160	0.0000	0.0000
2024/06/04	R186	01/08/2024		Bond Future	9.2488	103.9109	9.2158	103.9811	0.357	0.0000	0.0000
2024/06/04	R186	01/08/2024	8.69 Call	Bond Future	29.8700	0.0299	34.6800	0.0347	16.103	0.0000	0.0000
2024/06/04	R186	01/08/2024	8.69 Put	Bond Future	1226.8400	1.2268	1161.5000	1.1615	5.326	0.0000	0.0000
2024/06/04	R186	01/08/2024	8.70 Call	Bond Future	31.9700	0.0320	37.0600	0.0371	15.921	0.0000	0.0000
2024/06/04	R186	01/08/2024	8.70 Put	Bond Future	1207.3600	1.2074	1142.3000	1.1423	5.389	0.0000	0.0000
2024/06/04	R186	01/08/2024	8.68 Call	Bond Future	27.8200	0.0278	32.3600	0.0324	16.319	0.0000	0.0000
2024/06/04	R186	01/08/2024	8.68 Put	Bond Future	1246.3700	1.2464	1180.7600	1.1808	5.264	0.0000	0.0000
2024/06/04	R186	07/11/2024	9.14 Call	Bond Future	548.2400	0.5482	577.8500	0.5779	5.401	0.0000	0.0000
2024/06/04	R186	07/11/2024	9.14 Put	Bond Future	850.0200	0.8500	807.7200	0.8077	4.976	0.0000	0.0000
2024/06/04	R186	07/11/2024	9.15 Call	Bond Future	558.3700	0.5584	588.2900	0.5883	5.358	0.0000	0.0000
2024/06/04	R186	07/11/2024	9.15 Put	Bond Future	841.0500	0.8411	799.0600	0.7991	4.993	0.0000	0.0000
2024/06/04	R186	07/11/2024	9.13 Call	Bond Future	538.1900	0.5382	567.4800	0.5675	5.442	0.0000	0.0000
2024/06/04	R186	07/11/2024	9.13 Put	Bond Future	859.0800	0.8591	816.4600	0.8165	4.961	0.0000	0.0000
2024/06/04	R186	07/11/2024		Bond Future	9.2982	106.3631	9.2605	106.4350	0.406	0.0000	0.0000
2024/06/04	R186	06/02/2025		Bond Future	9.3570	103.3835	9.3135	103.4572	0.465	0.0000	0.0000
2024/06/04	R186	06/02/2025	9.03 Call	Bond Future	546.5200	0.5465	574.5100	0.5745	5.121	0.0000	0.0000
2024/06/04	R186	06/02/2025	9.03 Put	Bond Future	1102.1200	1.1021	1056.4000	1.0564	4.148	0.0000	0.0000
2024/06/04	R186	08/05/2025		Bond Future	9.4400	105.6517	9.3888	105.7273	0.542	0.0000	0.0000
2024/06/04	R186	08/05/2025	8.47 Call	Bond Future	240.3100	0.2403	256.8700	0.2569	6.891	0.0000	0.0000
2024/06/04	R186	08/05/2025	8.47 Put	Bond Future	1686.6800	1.6867	1627.6700	1.6277	3.499	0.0000	0.0000
2024/06/04	R186	07/08/2025		Bond Future	9.6218	102.5602	9.5601	102.6379	0.641	0.0000	0.0000
2024/06/04	R186	07/08/2025	9.68 Call	Bond Future	897.3800	0.8974	937.1200	0.9371	4.428	0.0000	0.0000
2024/06/04	R186	07/08/2025	9.68 Put	Bond Future	824.2800	0.8243	786.4000	0.7864	4.596	0.0000	0.0000
2024/06/04	R186	07/08/2025	10.25 Call	Bond Future	1382.4400	1.3824	1431.2000	1.4312	3.527	0.0000	0.0000
2024/06/04	R186	07/08/2025	10.25 Put	Bond Future	596.9900	0.5970	568.1300	0.5681	4.834	0.0000	0.0000
2024/06/04	R186	07/08/2025	9.22 Put	Bond Future	1081.5000	1.0815	1034.9300	1.0349	4.306	0.0000	0.0000
2024/06/04	R186	07/08/2025	9.22 Call	Bond Future	574.5300	0.5745	605.5800	0.6056	5.404	0.0000	0.0000
2024/06/04	R202	01/08/2024		Bond Future	256.7427	256.7427	256.5843	256.5843	0.062	0.0000	0.0000
2024/06/04	R202	07/11/2024		Bond Future	262.8686	262.8686	262.7066	262.7066	0.062	0.0000	0.0000
2024/06/04	R202	06/02/2025		Bond Future	263.4707	263.4707	263.3055	263.3055	0.063	0.0000	0.0000
2024/06/04	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/04	R202	06/02/2025	266.79 Put	Bond Future	3319.2700	3.3193	3484.4800	3.4845	4.977	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/06/04	R202	08/05/2025		Bond Future		269.3136	269.3136	269.1453	269.1453	0.062	0.0000	0.0000
2024/06/04	R202	08/05/2025	272.31 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/04	R202	08/05/2025	272.31 Put	Bond Future		2996.4000	2.9964	3164.7200	3.1647	5.617	0.0000	0.0000
2024/06/04	R202	07/08/2025		Bond Future		269.6957	269.6957	269.5230	269.5230	0.064	0.0000	0.0000
2024/06/04	R202	07/08/2025	271.60 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/04	R202	07/08/2025	271.60 Put	Bond Future		1904.3100	1.9043	2076.9900	2.0770	9.068	0.0000	0.0000
2024/06/04	R209	01/08/2024		Bond Future		12.2586	65.4070	12.2932	65.2529	0.282	0.0000	0.0000
2024/06/04	R209	01/08/2024	11.79 Call	Bond Future		509.1500	0.5092	460.7500	0.4608	9.506	0.0000	0.0000
2024/06/04	R209	01/08/2024	11.79 Put	Bond Future		2650.5500	2.6506	2756.2000	2.7562	3.986	0.0000	0.0000
2024/06/04	R209	01/08/2024	11.80 Call	Bond Future		522.3900	0.5224	473.1500	0.4732	9.426	0.0000	0.0000
2024/06/04	R209	01/08/2024	11.80 Put	Bond Future		2617.0600	2.6171	2721.8700	2.7219	4.005	0.0000	0.0000
2024/06/04	R209	01/08/2024	11.78 Call	Bond Future		496.1400	0.4961	448.5800	0.4486	9.586	0.0000	0.0000
2024/06/04	R209	01/08/2024	11.78 Put	Bond Future		2684.3100	2.6843	2790.8000	2.7908	3.967	0.0000	0.0000
2024/06/04	R209	07/11/2024		Bond Future		12.3870	63.7931	12.4230	63.6354	0.290	0.0000	0.0000
2024/06/04	R209	07/11/2024	12.22 Call	Bond Future		1826.3500	1.8264	1747.4300	1.7474	4.321	0.0000	0.0000
2024/06/04	R209	07/11/2024	12.22 Put	Bond Future		2565.2400	2.5652	2643.9900	2.6440	3.070	0.0000	0.0000
2024/06/04	R209	07/11/2024	12.23 Call	Bond Future		1848.0600	1.8481	1768.6000	1.7686	4.300	0.0000	0.0000
2024/06/04	R209	07/11/2024	12.23 Put	Bond Future		2542.3700	2.5424	2620.5800	2.6206	3.076	0.0000	0.0000
2024/06/04	R209	07/11/2024	12.21 Call	Bond Future		1804.7700	1.8048	1726.3800	1.7264	4.343	0.0000	0.0000
2024/06/04	R209	07/11/2024	12.21 Put	Bond Future		2588.2900	2.5883	2667.5700	2.6676	3.063	0.0000	0.0000
2024/06/04	R209	06/02/2025		Bond Future		12.5124	65.1943	12.5498	65.0333	0.299	0.0000	0.0000
2024/06/04	R209	06/02/2025	12.44 Call	Bond Future		2648.6700	2.6487	2562.6900	2.5627	3.246	0.0000	0.0000
2024/06/04	R209	06/02/2025	12.44 Put	Bond Future		2962.3300	2.9623	3037.3300	3.0373	2.532	0.0000	0.0000
2024/06/04	R209	08/05/2025		Bond Future		12.6436	63.4671	12.6824	63.3027	0.307	0.0000	0.0000
2024/06/04	R209	08/05/2025	11.89 Call	Bond Future		1881.1600	1.8812	1817.0800	1.8171	3.406	0.0000	0.0000
2024/06/04	R209	08/05/2025	11.89 Put	Bond Future		5193.8400	5.1938	5294.1500	5.2942	1.931	0.0000	0.0000
2024/06/04	R209	07/08/2025		Bond Future		12.7938	64.8018	12.8341	64.6343	0.315	0.0000	0.0000
2024/06/04	R209	07/08/2025	12.68 Call	Bond Future		3546.9000	3.5469	3457.8100	3.4578	2.512	0.0000	0.0000
2024/06/04	R209	07/08/2025	12.68 Put	Bond Future		4023.3300	4.0233	4101.8200	4.1018	1.951	0.0000	0.0000
2024/06/04	R210	01/08/2024		Bond Future		238.6030	238.6030	238.7233	238.7233	0.050	0.0000	0.0000
2024/06/04	R210	07/11/2024		Bond Future		240.9490	240.9490	241.0732	241.0732	0.052	0.0000	0.0000
2024/06/04	R210	06/02/2025		Bond Future		246.2988	246.2988	246.4262	246.4262	0.052	0.0000	0.0000
2024/06/04	R210	06/02/2025	239.61 Call	Bond Future		6688.7900	6.6888	6816.2300	6.8162	1.905	0.0000	0.0000
2024/06/04	R210	06/02/2025	239.61 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/04	R210	08/05/2025		Bond Future		248.3357	248.3357	248.4649	248.4649	0.052	0.0000	0.0000
2024/06/04	R210	08/05/2025	248.03 Call	Bond Future		305.7400	0.3057	434.8900	0.4349	42.242	0.0000	0.0000
2024/06/04	R210	08/05/2025	248.03 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/04	R210	07/08/2025		Bond Future		253.6268	253.6268	253.7598	253.7598	0.052	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	
2024/06/04	R210	07/08/2025	248.44 Call	Bond Future	5186.8100	5.1868	5319.7500	5.3198	2.563	0.0000	0.0000
2024/06/04	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/04	R213	01/08/2024		Bond Future	11.1213	84.1627	11.1149	84.1882	0.057	0.0000	0.0000
2024/06/04	R213	01/08/2024	10.87 Call	Bond Future	727.6500	0.7277	727.8000	0.7278	0.021	0.0000	0.0000
2024/06/04	R213	01/08/2024	10.87 Put	Bond Future	1743.8500	1.7439	1718.4300	1.7184	1.458	0.0000	0.0000
2024/06/04	R213	01/08/2024	10.88 Call	Bond Future	744.5000	0.7445	744.7300	0.7447	0.031	0.0000	0.0000
2024/06/04	R213	01/08/2024	10.88 Put	Bond Future	1719.9600	1.7200	1694.6200	1.6946	1.473	0.0000	0.0000
2024/06/04	R213	01/08/2024	10.86 Call	Bond Future	711.0100	0.7110	711.0900	0.7111	0.011	0.0000	0.0000
2024/06/04	R213	01/08/2024	10.86 Put	Bond Future	1767.9800	1.7680	1742.4900	1.7425	1.442	0.0000	0.0000
2024/06/04	R213	07/11/2024	11.22 Call	Bond Future	1844.5800	1.8446	1851.7700	1.8518	0.390	0.0000	0.0000
2024/06/04	R213	07/11/2024	11.22 Put	Bond Future	1945.6400	1.9456	1926.5700	1.9266	0.980	0.0000	0.0000
2024/06/04	R213	07/11/2024	11.23 Call	Bond Future	1865.0600	1.8651	1872.3400	1.8723	0.390	0.0000	0.0000
2024/06/04	R213	07/11/2024	11.23 Put	Bond Future	1927.1900	1.9272	1908.2100	1.9082	0.985	0.0000	0.0000
2024/06/04	R213	07/11/2024	11.21 Call	Bond Future	1823.9900	1.8240	1831.1100	1.8311	0.390	0.0000	0.0000
2024/06/04	R213	07/11/2024	11.21 Put	Bond Future	1964.0100	1.9640	1944.8700	1.9449	0.975	0.0000	0.0000
2024/06/04	R213	07/11/2024		Bond Future	11.2460	82.5872	11.2392	82.6135	0.060	0.0000	0.0000
2024/06/04	R213	06/02/2025		Bond Future	11.3752	84.4015	11.3681	84.4285	0.063	0.0000	0.0000
2024/06/04	R213	06/02/2025	11.35 Call	Bond Future	2272.2800	2.2723	2281.3100	2.2813	0.397	0.0000	0.0000
2024/06/04	R213	06/02/2025	11.35 Put	Bond Future	2367.3500	2.3674	2349.4000	2.3494	0.758	0.0000	0.0000
2024/06/04	R213	08/05/2025		Bond Future	11.5065	82.6905	11.4989	82.7183	0.066	0.0000	0.0000
2024/06/04	R213	08/05/2025	10.52 Call	Bond Future	1177.5700	1.1776	1182.6200	1.1826	0.429	0.0000	0.0000
2024/06/04	R213	08/05/2025	10.52 Put	Bond Future	4876.8000	4.8768	4854.0900	4.8541	0.466	0.0000	0.0000
2024/06/04	R213	07/08/2025		Bond Future	11.6701	84.4315	11.6620	84.4602	0.070	0.0000	0.0000
2024/06/04	R213	07/08/2025	11.66 Call	Bond Future	2980.5300	2.9805	2991.8700	2.9919	0.380	0.0000	0.0000
2024/06/04	R213	07/08/2025	11.66 Put	Bond Future	3016.1000	3.0161	2998.7400	2.9987	0.576	0.0000	0.0000
2024/06/04	R214	01/08/2024	12.17 Call	Bond Future	596.8300	0.5968	522.9500	0.5230	12.379	0.0000	0.0000
2024/06/04	R214	01/08/2024	12.17 Put	Bond Future	2470.3500	2.4704	2623.8800	2.6239	6.215	0.0000	0.0000
2024/06/04	R214	01/08/2024	12.18 Call	Bond Future	611.7900	0.6118	536.6600	0.5367	12.280	0.0000	0.0000
2024/06/04	R214	01/08/2024	12.18 Put	Bond Future	2437.3700	2.4374	2589.6500	2.5897	6.248	0.0000	0.0000
2024/06/04	R214	01/08/2024	12.16 Call	Bond Future	582.0900	0.5821	509.4700	0.5095	12.476	0.0000	0.0000
2024/06/04	R214	01/08/2024	12.16 Put	Bond Future	2503.6100	2.5036	2658.4000	2.6584	6.183	0.0000	0.0000
2024/06/04	R214	01/08/2024		Bond Future	12.5702	60.9163	12.6202	60.6889	0.397	0.0000	0.0000
2024/06/04	R214	07/11/2024		Bond Future	12.6963	59.0466	12.7482	58.8139	0.409	0.0000	0.0000
2024/06/04	R214	07/11/2024	12.61 Call	Bond Future	2022.9100	2.0229	1903.7000	1.9037	5.893	0.0000	0.0000
2024/06/04	R214	07/11/2024	12.61 Put	Bond Future	2412.9700	2.4130	2526.4600	2.5265	4.703	0.0000	0.0000
2024/06/04	R214	07/11/2024	12.62 Call	Bond Future	2046.2100	2.0462	1926.2100	1.9262	5.865	0.0000	0.0000
2024/06/04	R214	07/11/2024	12.62 Put	Bond Future	2390.8400	2.3908	2503.5400	2.5035	4.714	0.0000	0.0000
2024/06/04	R214	07/11/2024	12.60 Call	Bond Future	1999.7500	1.9998	1881.3200	1.8813	5.922	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	
2024/06/04	R214	07/11/2024	12.60 Put	Bond Future	2435.2800	2.4353	2549.5500	2.5496	4.692	0.0000	0.0000
2024/06/04	R214	06/02/2025		Bond Future	12.8215	60.3436	12.8753	60.1059	0.420	0.0000	0.0000
2024/06/04	R214	06/02/2025	12.71 Call	Bond Future	2590.5900	2.5906	2468.7300	2.4687	4.704	0.0000	0.0000
2024/06/04	R214	06/02/2025	12.71 Put	Bond Future	3087.5800	3.0876	3203.4300	3.2034	3.752	0.0000	0.0000
2024/06/04	R214	08/05/2025		Bond Future	12.9447	58.3589	13.0005	58.1160	0.431	0.0000	0.0000
2024/06/04	R214	08/05/2025	12.40 Call	Bond Future	2292.7200	2.2927	2188.9600	2.1890	4.526	0.0000	0.0000
2024/06/04	R214	08/05/2025	12.40 Put	Bond Future	4748.1800	4.7482	4887.2500	4.8873	2.929	0.0000	0.0000
2024/06/04	R214	07/08/2025		Bond Future	13.0859	59.5863	13.1438	59.3387	0.443	0.0000	0.0000
2024/06/04	R214	07/08/2025	12.97 Call	Bond Future	3615.0400	3.6150	3485.1300	3.4851	3.594	0.0000	0.0000
2024/06/04	R214	07/08/2025	12.97 Put	Bond Future	4115.7400	4.1157	4233.4900	4.2335	2.861	0.0000	0.0000
2024/06/04	R248	01/08/2024		Bond Future	12.7141	74.2961	12.7641	74.0224	0.393	0.0000	0.0000
2024/06/04	R248	01/08/2024	12.31 Call	Bond Future	702.5400	0.7025	614.7900	0.6148	12.490	0.0000	0.0000
2024/06/04	R248	01/08/2024	12.31 Put	Bond Future	2987.0000	2.9870	3172.9500	3.1730	6.225	0.0000	0.0000
2024/06/04	R248	01/08/2024	12.32 Call	Bond Future	720.4900	0.7205	631.2100	0.6312	12.392	0.0000	0.0000
2024/06/04	R248	01/08/2024	12.32 Put	Bond Future	2946.8500	2.9469	3131.2700	3.1313	6.258	0.0000	0.0000
2024/06/04	R248	01/08/2024	12.30 Call	Bond Future	684.8800	0.6849	598.6500	0.5987	12.591	0.0000	0.0000
2024/06/04	R248	01/08/2024	12.30 Put	Bond Future	3027.5200	3.0275	3214.9900	3.2150	6.192	0.0000	0.0000
2024/06/04	R248	07/11/2024		Bond Future	12.8464	71.5974	12.8985	71.3173	0.405	0.0000	0.0000
2024/06/04	R248	07/11/2024	12.79 Call	Bond Future	2589.7400	2.5897	2442.9200	2.4429	5.669	0.0000	0.0000
2024/06/04	R248	07/11/2024	12.79 Put	Bond Future	2895.3500	2.8954	3028.6000	3.0286	4.602	0.0000	0.0000
2024/06/04	R248	07/11/2024	12.80 Call	Bond Future	2618.3700	2.6184	2470.6400	2.4706	5.642	0.0000	0.0000
2024/06/04	R248	07/11/2024	12.80 Put	Bond Future	2869.6300	2.8696	3001.9700	3.0020	4.612	0.0000	0.0000
2024/06/04	R248	07/11/2024	12.78 Call	Bond Future	2561.4200	2.5614	2415.5200	2.4155	5.696	0.0000	0.0000
2024/06/04	R248	07/11/2024	12.78 Put	Bond Future	2921.4600	2.9215	3055.6300	3.0556	4.593	0.0000	0.0000
2024/06/04	R248	06/02/2025		Bond Future	12.9780	73.1700	13.0322	72.8840	0.418	0.0000	0.0000
2024/06/04	R248	06/02/2025	12.71 Call	Bond Future	2691.1400	2.6911	2556.4400	2.5564	5.005	0.0000	0.0000
2024/06/04	R248	06/02/2025	12.71 Put	Bond Future	4137.5000	4.1375	4288.8600	4.2889	3.658	0.0000	0.0000
2024/06/04	R248	08/05/2025		Bond Future	13.1075	70.3211	13.1638	70.0289	0.430	0.0000	0.0000
2024/06/04	R248	08/05/2025	12.60 Call	Bond Future	2801.3500	2.8014	2674.5400	2.6745	4.527	0.0000	0.0000
2024/06/04	R248	08/05/2025	12.60 Put	Bond Future	5536.8100	5.5368	5702.1700	5.7022	2.987	0.0000	0.0000
2024/06/04	R248	07/08/2025		Bond Future	13.2558	71.7994	13.3145	71.5014	0.442	0.0000	0.0000
2024/06/04	R248	07/08/2025	13.21 Call	Bond Future	4430.4300	4.4304	4270.7300	4.2707	3.605	0.0000	0.0000
2024/06/04	R248	07/08/2025	13.21 Put	Bond Future	4665.0000	4.6650	4803.3200	4.8033	2.965	0.0000	0.0000
2024/06/04	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/04	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/04	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
2024/06/04	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000

Total

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