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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/06/2024 TO 05/06/2024

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
2024/06/05	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/05	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/05	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/05	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/05	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/05	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/05	2025	01/08/2024		Bond Future	181.8327	181.8327	181.9470	0.063	0.0000	0.0000
2024/06/05	2025	07/11/2024		Bond Future	186.1713	186.1713	186.2889	0.063	0.0000	0.0000
2024/06/05	2029	01/08/2024		Bond Future	130.5116	130.5116	130.5722	0.046	0.0000	0.0000
2024/06/05	2029	07/11/2024		Bond Future	132.2209	132.2209	132.2834	0.047	0.0000	0.0000
2024/06/05	2029	06/02/2025		Bond Future	135.1570	135.1570	135.2216	0.048	0.0000	0.0000
2024/06/05	2029	06/02/2025	132.40 Call	Bond Future	2756.9800	2.7570	2821.6300	2.345	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
2024/06/05	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/06/05	2029	08/05/2025		Bond Future	136.7163	136.7163	136.7833	136.7833	0.049	0.0000
2024/06/05	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/05	2029	08/05/2025	137.85 Put	Bond Future	1133.7400	1.1337	1066.7300	1.0667	5.911	0.0000
2024/06/05	2029	07/08/2025		Bond Future	139.6306	139.6306	139.7007	139.7007	0.050	0.0000
2024/06/05	2029	07/08/2025	137.41 Call	Bond Future	2220.5700	2.2206	2290.7400	2.2907	3.160	0.0000
2024/06/05	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/05	2030	01/08/2024	10.21 Put	Bond Future	2028.5000	2.0285	2381.3100	2.3813	17.393	0.0000
2024/06/05	2030	01/08/2024	10.21 Call	Bond Future	436.4200	0.4364	312.0000	0.3120	28.509	0.0000
2024/06/05	2030	01/08/2024	10.71 Put	Bond Future	952.2400	0.9522	1172.5000	1.1725	23.131	0.0000
2024/06/05	2030	01/08/2024	10.71 Call	Bond Future	1276.4600	1.2765	1019.4900	1.0195	20.131	0.0000
2024/06/05	2030	01/08/2024	11.31 Call	Bond Future	2880.2800	2.8803	2496.7300	2.4967	13.316	0.0000
2024/06/05	2030	01/08/2024	11.31 Put	Bond Future	322.3600	0.3224	416.0400	0.4160	29.061	0.0000
2024/06/05	2030	01/08/2024		Bond Future	10.6245	89.4274	10.7505	88.9502	1.186	0.0000
2024/06/05	2030	01/08/2024	10.38 Call	Bond Future	662.2200	0.6622	494.1300	0.4941	25.383	0.0000
2024/06/05	2030	01/08/2024	10.38 Put	Bond Future	1597.0600	1.5971	1906.2000	1.9062	19.357	0.0000
2024/06/05	2030	01/08/2024	10.39 Call	Bond Future	677.4300	0.6774	506.6600	0.5067	25.209	0.0000
2024/06/05	2030	01/08/2024	10.39 Put	Bond Future	1573.7900	1.5738	1880.2500	1.8803	19.473	0.0000
2024/06/05	2030	01/08/2024	10.37 Call	Bond Future	647.2200	0.6472	481.8000	0.4818	25.559	0.0000
2024/06/05	2030	01/08/2024	10.37 Put	Bond Future	1620.5500	1.6206	1932.3600	1.9324	19.241	0.0000
2024/06/05	2030	07/11/2024		Bond Future	10.7307	91.5377	10.8648	91.0495	1.250	0.0000
2024/06/05	2030	07/11/2024	10.75 Call	Bond Future	1734.4300	1.7344	1488.3200	1.4883	14.190	0.0000
2024/06/05	2030	07/11/2024	10.75 Put	Bond Future	1664.1000	1.6641	1906.2300	1.9062	14.550	0.0000
2024/06/05	2030	07/11/2024	10.76 Call	Bond Future	1754.3000	1.7543	1506.5000	1.5065	14.125	0.0000
2024/06/05	2030	07/11/2024	10.76 Put	Bond Future	1647.4900	1.6475	1887.9300	1.8879	14.594	0.0000
2024/06/05	2030	07/11/2024	10.74 Call	Bond Future	1714.9000	1.7149	1470.4800	1.4705	14.253	0.0000
2024/06/05	2030	07/11/2024	10.74 Put	Bond Future	1681.0800	1.6811	1924.9000	1.9249	14.504	0.0000
2024/06/05	2030	07/11/2024	10.21 Put	Bond Future	2789.2700	2.7893	3123.0000	3.1230	11.965	0.0000
2024/06/05	2030	07/11/2024	10.21 Call	Bond Future	861.5200	0.8615	707.0100	0.7070	17.935	0.0000
2024/06/05	2030	07/11/2024	10.71 Put	Bond Future	1732.8300	1.7328	1981.7300	1.9817	14.364	0.0000
2024/06/05	2030	07/11/2024	10.71 Call	Bond Future	1657.0200	1.6570	1417.6800	1.4177	14.444	0.0000
2024/06/05	2030	07/11/2024	11.91 Call	Bond Future	4662.9700	4.6630	4264.8400	4.2648	8.538	0.0000
2024/06/05	2030	07/11/2024	11.91 Put	Bond Future	480.7500	0.4808	570.8600	0.5709	18.744	0.0000
2024/06/05	2030	06/02/2025		Bond Future	10.8411	89.5383	10.9836	89.0398	1.314	0.0000
2024/06/05	2030	06/02/2025	10.68 Call	Bond Future	1801.9500	1.8020	1574.0800	1.5741	12.646	0.0000
2024/06/05	2030	06/02/2025	10.68 Put	Bond Future	2369.7100	2.3697	2640.3100	2.6403	11.419	0.0000
2024/06/05	2030	08/05/2025	12.28 Call	Bond Future	5313.1400	5.3131	4933.5700	4.9336	7.144	0.0000
2024/06/05	2030	08/05/2025	12.28 Put	Bond Future	1044.7900	1.0448	1173.9500	1.1740	12.362	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	
2024/06/05	2030	08/05/2025	10.69 Put	Bond Future	2837.9800	2.8380	3124.5800	3.1246	10.099	0.0000	0.0000
2024/06/05	2030	08/05/2025	10.69 Call	Bond Future	1880.6300	1.8806	1658.5000	1.6585	11.811	0.0000	0.0000
2024/06/05	2030	08/05/2025	11.86 Call	Bond Future	4288.0600	4.2881	3941.5400	3.9415	8.081	0.0000	0.0000
2024/06/05	2030	08/05/2025	11.86 Put	Bond Future	1362.8600	1.3629	1525.0700	1.5251	11.902	0.0000	0.0000
2024/06/05	2030	08/05/2025	10.31 Put	Bond Future	3578.5900	3.5786	3911.4100	3.9114	9.300	0.0000	0.0000
2024/06/05	2030	08/05/2025	10.31 Call	Bond Future	1314.0600	1.3141	1138.1500	1.1382	13.387	0.0000	0.0000
2024/06/05	2030	08/05/2025		Bond Future	10.9726	91.5024	11.1244	90.9937	1.383	0.0000	0.0000
2024/06/05	2030	08/05/2025	9.93 Call	Bond Future	880.5600	0.8806	748.2600	0.7483	15.025	0.0000	0.0000
2024/06/05	2030	08/05/2025	9.93 Put	Bond Future	4475.6800	4.4757	4852.1100	4.8521	8.411	0.0000	0.0000
2024/06/05	2030	07/08/2025		Bond Future	11.1450	89.4183	11.3071	88.8999	1.454	0.0000	0.0000
2024/06/05	2030	07/08/2025	11.11 Call	Bond Future	2551.5300	2.5515	2293.5600	2.2936	10.110	0.0000	0.0000
2024/06/05	2030	07/08/2025	11.11 Put	Bond Future	2663.8500	2.6639	2924.1900	2.9242	9.773	0.0000	0.0000
2024/06/05	2030	07/08/2025	12.12 Call	Bond Future	4626.2100	4.6262	4276.7300	4.2767	7.554	0.0000	0.0000
2024/06/05	2030	07/08/2025	12.12 Put	Bond Future	1563.7000	1.5637	1732.5300	1.7325	10.797	0.0000	0.0000
2024/06/05	2030	07/08/2025	10.48 Put	Bond Future	3705.2900	3.7053	4034.1900	4.0342	8.876	0.0000	0.0000
2024/06/05	2030	07/08/2025	10.48 Call	Bond Future	1539.2600	1.5393	1349.8500	1.3499	12.305	0.0000	0.0000
2024/06/05	2032	01/08/2024	12.54 Call	Bond Future	4832.2300	4.8322	4304.5000	4.3045	10.921	0.0000	0.0000
2024/06/05	2032	01/08/2024	12.54 Put	Bond Future	241.9500	0.2420	314.3100	0.3143	29.907	0.0000	0.0000
2024/06/05	2032	01/08/2024	11.66 Call	Bond Future	1858.5400	1.8585	1506.0200	1.5060	18.968	0.0000	0.0000
2024/06/05	2032	01/08/2024	11.66 Put	Bond Future	1033.0800	1.0331	1280.6500	1.2807	23.964	0.0000	0.0000
2024/06/05	2032	01/08/2024	11.50 Put	Bond Future	1315.2900	1.3153	1611.6700	1.6117	22.533	0.0000	0.0000
2024/06/05	2032	01/08/2024	11.50 Call	Bond Future	1431.4700	1.4315	1127.7600	1.1278	21.217	0.0000	0.0000
2024/06/05	2032	01/08/2024	11.11 Put	Bond Future	2271.7700	2.2718	2695.8300	2.6958	18.667	0.0000	0.0000
2024/06/05	2032	01/08/2024	11.11 Call	Bond Future	625.9400	0.6259	449.9100	0.4499	28.123	0.0000	0.0000
2024/06/05	2032	01/08/2024	11.61 Put	Bond Future	1115.0700	1.1151	1377.4600	1.3775	23.531	0.0000	0.0000
2024/06/05	2032	01/08/2024	11.61 Call	Bond Future	1719.7200	1.7197	1382.0200	1.3820	19.637	0.0000	0.0000
2024/06/05	2032	01/08/2024	12.31 Call	Bond Future	3987.2400	3.9872	3490.1100	3.4901	12.468	0.0000	0.0000
2024/06/05	2032	01/08/2024	12.31 Put	Bond Future	359.1500	0.3592	462.1100	0.4621	28.668	0.0000	0.0000
2024/06/05	2032	01/08/2024	11.14 Call	Bond Future	674.9800	0.6750	489.2900	0.4893	27.510	0.0000	0.0000
2024/06/05	2032	01/08/2024	11.14 Put	Bond Future	2183.5800	2.1836	2597.9800	2.5980	18.978	0.0000	0.0000
2024/06/05	2032	01/08/2024	11.15 Call	Bond Future	691.7000	0.6917	502.7800	0.5028	27.312	0.0000	0.0000
2024/06/05	2032	01/08/2024	11.15 Put	Bond Future	2154.6200	2.1546	2565.7900	2.5658	19.083	0.0000	0.0000
2024/06/05	2032	01/08/2024	11.13 Call	Bond Future	658.3900	0.6584	475.9300	0.4759	27.713	0.0000	0.0000
2024/06/05	2032	01/08/2024	11.13 Put	Bond Future	2212.7000	2.2127	2630.3300	2.6303	18.874	0.0000	0.0000
2024/06/05	2032	01/08/2024		Bond Future	11.4740	86.7301	11.6090	86.1300	1.177	0.0000	0.0000
2024/06/05	2032	07/11/2024	11.48 Call	Bond Future	1858.3000	1.8583	1576.4600	1.5765	15.167	0.0000	0.0000
2024/06/05	2032	07/11/2024	11.48 Put	Bond Future	2409.5500	2.4096	2741.7400	2.7417	13.786	0.0000	0.0000
2024/06/05	2032	07/11/2024	11.49 Call	Bond Future	1880.1000	1.8801	1596.2100	1.5962	15.100	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	
2024/06/05	2032	07/11/2024	11.49 Put	Bond Future	2387.6000	2.3876	2717.7400	2.7177	13.827	0.0000	0.0000
2024/06/05	2032	07/11/2024	11.47 Call	Bond Future	1836.4000	1.8364	1556.6300	1.5566	15.235	0.0000	0.0000
2024/06/05	2032	07/11/2024	11.47 Put	Bond Future	2431.4400	2.4314	2765.7000	2.7657	13.747	0.0000	0.0000
2024/06/05	2032	07/11/2024		Bond Future	11.6065	84.6091	11.7486	83.9951	1.225	0.0000	0.0000
2024/06/05	2032	07/11/2024	11.11 Put	Bond Future	3337.9100	3.3379	3746.8300	3.7468	12.251	0.0000	0.0000
2024/06/05	2032	07/11/2024	11.11 Call	Bond Future	1146.8200	1.1468	941.7100	0.9417	17.885	0.0000	0.0000
2024/06/05	2032	07/11/2024	11.61 Put	Bond Future	2139.1400	2.1391	2444.8300	2.4448	14.290	0.0000	0.0000
2024/06/05	2032	07/11/2024	11.61 Call	Bond Future	2154.4600	2.1545	1846.1200	1.8461	14.312	0.0000	0.0000
2024/06/05	2032	07/11/2024	12.95 Call	Bond Future	6147.3600	6.1474	5638.2100	5.6382	8.282	0.0000	0.0000
2024/06/05	2032	07/11/2024	12.95 Put	Bond Future	569.2800	0.5693	674.1600	0.6742	18.423	0.0000	0.0000
2024/06/05	2032	07/11/2024	13.36 Call	Bond Future	7515.2000	7.5152	6968.7600	6.9688	7.271	0.0000	0.0000
2024/06/05	2032	07/11/2024	13.36 Put	Bond Future	331.5000	0.3315	399.0900	0.3991	20.389	0.0000	0.0000
2024/06/05	2032	07/11/2024	11.64 Put	Bond Future	2080.5100	2.0805	2380.2000	2.3802	14.405	0.0000	0.0000
2024/06/05	2032	07/11/2024	11.64 Call	Bond Future	2225.8800	2.2259	1911.5400	1.9115	14.122	0.0000	0.0000
2024/06/05	2032	06/02/2025		Bond Future	11.7390	86.4677	11.8882	85.8407	1.271	0.0000	0.0000
2024/06/05	2032	06/02/2025	11.72 Call	Bond Future	2597.5200	2.5975	2284.0600	2.2841	12.068	0.0000	0.0000
2024/06/05	2032	06/02/2025	11.72 Put	Bond Future	2677.6200	2.6776	2991.1900	2.9912	11.711	0.0000	0.0000
2024/06/05	2032	08/05/2025		Bond Future	11.8809	84.1971	12.0377	83.5569	1.320	0.0000	0.0000
2024/06/05	2032	08/05/2025	10.91 Call	Bond Future	1399.2400	1.3992	1207.4300	1.2074	13.708	0.0000	0.0000
2024/06/05	2032	08/05/2025	10.91 Put	Bond Future	5506.9700	5.5070	5955.3800	5.9554	8.143	0.0000	0.0000
2024/06/05	2032	07/08/2025		Bond Future	12.0510	85.9682	12.2159	85.3156	1.369	0.0000	0.0000
2024/06/05	2032	07/08/2025	12.01 Call	Bond Future	3392.8700	3.3929	3064.0200	3.0640	9.692	0.0000	0.0000
2024/06/05	2032	07/08/2025	12.01 Put	Bond Future	3556.0500	3.5561	3879.8200	3.8798	9.105	0.0000	0.0000
2024/06/05	2033	01/08/2024		Bond Future	122.4598	122.4598	122.5204	122.5204	0.049	0.0000	0.0000
2024/06/05	2033	07/11/2024		Bond Future	123.8790	123.8790	123.9414	123.9414	0.050	0.0000	0.0000
2024/06/05	2033	06/02/2025		Bond Future	126.6300	126.6300	126.6944	126.6944	0.051	0.0000	0.0000
2024/06/05	2033	06/02/2025	124.94 Call	Bond Future	1689.9600	1.6900	1754.3900	1.7544	3.813	0.0000	0.0000
2024/06/05	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/05	2033	08/05/2025		Bond Future	127.8994	127.8994	127.9662	127.9662	0.052	0.0000	0.0000
2024/06/05	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/05	2033	08/05/2025	130.62 Put	Bond Future	2720.5900	2.7206	2653.7600	2.6538	2.456	0.0000	0.0000
2024/06/05	2033	07/08/2025		Bond Future	130.6259	130.6259	130.6957	130.6957	0.053	0.0000	0.0000
2024/06/05	2033	07/08/2025	128.65 Call	Bond Future	1975.8500	1.9759	2045.7300	2.0457	3.537	0.0000	0.0000
2024/06/05	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/05	2037	01/08/2024	13.82 Call	Bond Future	6014.4800	6.0145	5153.8100	5.1538	14.310	0.0000	0.0000
2024/06/05	2037	01/08/2024	13.82 Put	Bond Future	171.2800	0.1713	258.3900	0.2584	50.858	0.0000	0.0000
2024/06/05	2037	01/08/2024	13.17 Call	Bond Future	3433.8300	3.4338	2729.7700	2.7298	20.504	0.0000	0.0000
2024/06/05	2037	01/08/2024	13.17 Put	Bond Future	582.0700	0.5821	825.7900	0.8258	41.871	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	
2024/06/05	2037	01/08/2024		Bond Future	12.5864	74.7417	12.7767	73.7939	1.512	0.0000	0.0000
2024/06/05	2037	01/08/2024	12.10 Call	Bond Future	540.6800	0.5407	328.3900	0.3284	39.264	0.0000	0.0000
2024/06/05	2037	01/08/2024	12.10 Put	Bond Future	3045.7100	3.0457	3781.2000	3.7812	24.148	0.0000	0.0000
2024/06/05	2037	01/08/2024	12.11 Call	Bond Future	554.9900	0.5550	338.3500	0.3384	39.035	0.0000	0.0000
2024/06/05	2037	01/08/2024	12.11 Put	Bond Future	3007.3000	3.0073	3738.4400	3.7384	24.312	0.0000	0.0000
2024/06/05	2037	01/08/2024	12.09 Call	Bond Future	526.5200	0.5265	318.5700	0.3186	39.495	0.0000	0.0000
2024/06/05	2037	01/08/2024	12.09 Put	Bond Future	3084.3200	3.0843	3824.1500	3.8242	23.987	0.0000	0.0000
2024/06/05	2037	07/11/2024		Bond Future	12.7285	76.5053	12.9271	75.5354	1.560	0.0000	0.0000
2024/06/05	2037	07/11/2024	12.58 Call	Bond Future	2109.6500	2.1097	1678.2600	1.6783	20.448	0.0000	0.0000
2024/06/05	2037	07/11/2024	12.58 Put	Bond Future	2847.5500	2.8476	3386.0600	3.3861	18.911	0.0000	0.0000
2024/06/05	2037	07/11/2024	12.59 Call	Bond Future	2134.5500	2.1346	1699.9500	1.7000	20.360	0.0000	0.0000
2024/06/05	2037	07/11/2024	12.59 Put	Bond Future	2822.4400	2.8224	3357.7400	3.3577	18.966	0.0000	0.0000
2024/06/05	2037	07/11/2024	12.57 Call	Bond Future	2085.1000	2.0851	1656.9200	1.6569	20.535	0.0000	0.0000
2024/06/05	2037	07/11/2024	12.57 Put	Bond Future	2873.0500	2.8731	3414.7700	3.4148	18.855	0.0000	0.0000
2024/06/05	2037	06/02/2025		Bond Future	12.8702	73.9249	13.0770	72.9341	1.607	0.0000	0.0000
2024/06/05	2037	06/02/2025	12.76 Call	Bond Future	2901.6600	2.9017	2430.4300	2.4304	16.240	0.0000	0.0000
2024/06/05	2037	06/02/2025	12.76 Put	Bond Future	3437.4600	3.4375	3957.0300	3.9570	15.115	0.0000	0.0000
2024/06/05	2037	08/05/2025		Bond Future	13.0238	75.5459	13.2393	74.5339	1.655	0.0000	0.0000
2024/06/05	2037	08/05/2025	12.25 Call	Bond Future	2130.4600	2.1305	1777.7500	1.7778	16.556	0.0000	0.0000
2024/06/05	2037	08/05/2025	12.25 Put	Bond Future	5936.3700	5.9364	6595.6400	6.5956	11.106	0.0000	0.0000
2024/06/05	2037	08/05/2025	12.55 Put	Bond Future	5031.4700	5.0315	5626.4900	5.6265	11.826	0.0000	0.0000
2024/06/05	2037	08/05/2025	12.55 Call	Bond Future	2734.0500	2.7341	2317.0900	2.3171	15.251	0.0000	0.0000
2024/06/05	2037	08/05/2025	13.30 Put	Bond Future	3303.3000	3.3033	3744.8800	3.7449	13.368	0.0000	0.0000
2024/06/05	2037	08/05/2025	13.30 Call	Bond Future	4596.5400	4.5965	4026.1400	4.0261	12.409	0.0000	0.0000
2024/06/05	2037	08/05/2025	13.35 Put	Bond Future	3211.8800	3.2119	3644.0600	3.6441	13.456	0.0000	0.0000
2024/06/05	2037	08/05/2025	13.35 Call	Bond Future	4735.6800	4.7357	4155.8800	4.1559	12.243	0.0000	0.0000
2024/06/05	2037	07/08/2025		Bond Future	13.2022	72.8735	13.4272	71.8412	1.704	0.0000	0.0000
2024/06/05	2037	07/08/2025	13.01 Call	Bond Future	3855.7900	3.8558	3358.8300	3.3588	12.889	0.0000	0.0000
2024/06/05	2037	07/08/2025	13.01 Put	Bond Future	4754.7900	4.7548	5290.2000	5.2902	11.260	0.0000	0.0000
2024/06/05	2038	01/08/2024		Bond Future	130.5945	130.5945	130.4439	130.4439	0.115	0.0000	0.0000
2024/06/05	2038	07/11/2024		Bond Future	133.7106	133.7106	133.5567	133.5567	0.115	0.0000	0.0000
2024/06/05	2038	06/02/2025		Bond Future	134.5544	134.5544	134.3979	134.3979	0.116	0.0000	0.0000
2024/06/05	2038	06/02/2025	135.23 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/05	2038	06/02/2025	135.23 Put	Bond Future	675.6200	0.6756	832.0900	0.8321	23.159	0.0000	0.0000
2024/06/05	2038	08/05/2025		Bond Future	137.5384	137.5384	137.3793	137.3793	0.116	0.0000	0.0000
2024/06/05	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/05	2038	08/05/2025	139.68 Put	Bond Future	2141.6400	2.1416	2300.7100	2.3007	7.427	0.0000	0.0000
2024/06/05	2038	07/08/2025		Bond Future	138.2958	138.2958	138.1352	138.1352	0.116	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
2024/06/05	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/06/05	2038	07/08/2025	139.56 Put	Bond Future	1264.1600	1.2642	1424.7800	1.4248	12.706	0.0000
2024/06/05	2040	01/08/2024	12.28 Put	Bond Future	3478.8000	3.4788	4302.9700	4.3030	23.691	0.0000
2024/06/05	2040	01/08/2024	12.28 Call	Bond Future	484.5300	0.4845	283.6600	0.2837	41.457	0.0000
2024/06/05	2040	01/08/2024	12.88 Call	Bond Future	1777.1600	1.7772	1263.0100	1.2630	28.931	0.0000
2024/06/05	2040	01/08/2024	12.88 Put	Bond Future	1498.1700	1.4982	2009.0600	2.0091	34.101	0.0000
2024/06/05	2040	01/08/2024	13.48 Call	Bond Future	3887.5700	3.8876	3103.0600	3.1031	20.180	0.0000
2024/06/05	2040	01/08/2024	13.48 Put	Bond Future	546.8500	0.5469	787.3800	0.7874	43.985	0.0000
2024/06/05	2040	01/08/2024	12.95 Put	Bond Future	1341.8800	1.3419	1815.7600	1.8158	35.315	0.0000
2024/06/05	2040	01/08/2024	12.95 Call	Bond Future	1988.6500	1.9887	1437.4900	1.4375	27.715	0.0000
2024/06/05	2040	01/08/2024		Bond Future	12.8273	74.6578	13.0226	73.6327	1.523	0.0000
2024/06/05	2040	01/08/2024	12.33 Call	Bond Future	555.1500	0.5552	331.5500	0.3316	40.277	0.0000
2024/06/05	2040	01/08/2024	12.33 Put	Bond Future	3268.1500	3.2682	4069.5900	4.0696	24.523	0.0000
2024/06/05	2040	01/08/2024	12.34 Call	Bond Future	570.0400	0.5700	341.7600	0.3418	40.046	0.0000
2024/06/05	2040	01/08/2024	12.34 Put	Bond Future	3226.9800	3.2270	4023.7400	4.0237	24.691	0.0000
2024/06/05	2040	01/08/2024	12.32 Call	Bond Future	540.4300	0.5404	321.4800	0.3215	40.514	0.0000
2024/06/05	2040	01/08/2024	12.32 Put	Bond Future	3309.5600	3.3096	4115.6500	4.1157	24.356	0.0000
2024/06/05	2040	07/11/2024	12.85 Call	Bond Future	2307.4200	2.3074	1830.9700	1.8310	20.649	0.0000
2024/06/05	2040	07/11/2024	12.85 Put	Bond Future	2938.7200	2.9387	3511.2800	3.5113	19.483	0.0000
2024/06/05	2040	07/11/2024	12.86 Call	Bond Future	2334.1500	2.3342	1854.2400	1.8542	20.560	0.0000
2024/06/05	2040	07/11/2024	12.86 Put	Bond Future	2912.7000	2.9127	3481.8000	3.4818	19.539	0.0000
2024/06/05	2040	07/11/2024	12.84 Call	Bond Future	2280.8400	2.2808	1807.8500	1.8079	20.738	0.0000
2024/06/05	2040	07/11/2024	12.84 Put	Bond Future	2964.9500	2.9650	3540.9700	3.5410	19.428	0.0000
2024/06/05	2040	07/11/2024		Bond Future	12.9704	76.4195	13.1741	75.3705	1.570	0.0000
2024/06/05	2040	07/11/2024	12.10 Put	Bond Future	5544.4100	5.5444	6371.0000	6.3710	14.909	0.0000
2024/06/05	2040	07/11/2024	12.10 Call	Bond Future	785.6600	0.7857	563.2400	0.5632	28.310	0.0000
2024/06/05	2040	07/11/2024	12.60 Call	Bond Future	1691.7100	1.6917	1302.9300	1.3029	22.981	0.0000
2024/06/05	2040	07/11/2024	12.60 Put	Bond Future	3660.8400	3.6608	4321.0700	4.3211	18.035	0.0000
2024/06/05	2040	07/11/2024	13.15 Call	Bond Future	3167.9500	3.1680	2591.4700	2.5915	18.197	0.0000
2024/06/05	2040	07/11/2024	13.15 Put	Bond Future	2241.7500	2.2418	2714.2800	2.7143	21.079	0.0000
2024/06/05	2040	06/02/2025		Bond Future	13.1127	73.5864	13.3248	72.5148	1.617	0.0000
2024/06/05	2040	06/02/2025	12.95 Call	Bond Future	2934.9800	2.9350	2438.8100	2.4388	16.905	0.0000
2024/06/05	2040	06/02/2025	12.95 Put	Bond Future	3773.9200	3.7739	4349.4200	4.3494	15.249	0.0000
2024/06/05	2040	08/05/2025	13.43 Put	Bond Future	3731.9100	3.7319	4231.6700	4.2317	13.392	0.0000
2024/06/05	2040	08/05/2025	13.43 Call	Bond Future	4548.3400	4.5483	3953.4700	3.9535	13.079	0.0000
2024/06/05	2040	08/05/2025	12.75 Put	Bond Future	5465.1200	5.4651	6117.3900	6.1174	11.935	0.0000
2024/06/05	2040	08/05/2025	12.75 Call	Bond Future	2805.6800	2.8057	2363.3200	2.3633	15.767	0.0000
2024/06/05	2040	08/05/2025	13.50 Put	Bond Future	3587.2700	3.5873	4072.4800	4.0725	13.526	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	
2024/06/05	2040	08/05/2025	13.50 Call	Bond Future	4747.3400	4.7473	4137.9200	4.1379	12.837	0.0000	0.0000
2024/06/05	2040	08/05/2025		Bond Future	13.2658	75.1998	13.4866	74.1052	1.665	0.0000	0.0000
2024/06/05	2040	08/05/2025	12.63 Call	Bond Future	2543.9900	2.5440	2129.5700	2.1296	16.290	0.0000	0.0000
2024/06/05	2040	08/05/2025	12.63 Put	Bond Future	5843.7100	5.8437	6523.9200	6.5239	11.640	0.0000	0.0000
2024/06/05	2040	07/08/2025		Bond Future	13.4423	72.2691	13.6728	71.1524	1.714	0.0000	0.0000
2024/06/05	2040	07/08/2025	13.29 Call	Bond Future	4196.0400	4.1960	3648.6200	3.6486	13.046	0.0000	0.0000
2024/06/05	2040	07/08/2025	13.29 Put	Bond Future	4949.1900	4.9492	5518.4800	5.5185	11.503	0.0000	0.0000
2024/06/05	2044	01/08/2024	13.00 Call	Bond Future	2033.3000	2.0333	1461.3700	1.4614	28.128	0.0000	0.0000
2024/06/05	2044	01/08/2024	13.00 Put	Bond Future	1336.1800	1.3362	1820.8400	1.8208	36.272	0.0000	0.0000
2024/06/05	2044	01/08/2024	13.25 Call	Bond Future	2875.6600	2.8757	2179.3300	2.1793	24.215	0.0000	0.0000
2024/06/05	2044	01/08/2024	13.25 Put	Bond Future	887.2300	0.8872	1247.4900	1.2475	40.605	0.0000	0.0000
2024/06/05	2044	01/08/2024	12.29 Call	Bond Future	448.8300	0.4488	256.1900	0.2562	42.920	0.0000	0.0000
2024/06/05	2044	01/08/2024	12.29 Put	Bond Future	3650.1400	3.6501	4514.0900	4.5141	23.669	0.0000	0.0000
2024/06/05	2044	01/08/2024	12.30 Call	Bond Future	461.8000	0.4618	264.7000	0.2647	42.681	0.0000	0.0000
2024/06/05	2044	01/08/2024	12.30 Put	Bond Future	3605.7000	3.6057	4465.1900	4.4652	23.837	0.0000	0.0000
2024/06/05	2044	01/08/2024	12.28 Call	Bond Future	436.1200	0.4361	247.8700	0.2479	43.165	0.0000	0.0000
2024/06/05	2044	01/08/2024	12.28 Put	Bond Future	3694.9000	3.6949	4563.2400	4.5632	23.501	0.0000	0.0000
2024/06/05	2044	01/08/2024		Bond Future	12.8682	70.9532	13.0688	69.8966	1.559	0.0000	0.0000
2024/06/05	2044	07/11/2024		Bond Future	13.0048	72.6274	13.2138	71.5461	1.607	0.0000	0.0000
2024/06/05	2044	07/11/2024	12.91 Call	Bond Future	2400.4800	2.4005	1899.8700	1.8999	20.855	0.0000	0.0000
2024/06/05	2044	07/11/2024	12.91 Put	Bond Future	2900.1300	2.9001	3480.8800	3.4809	20.025	0.0000	0.0000
2024/06/05	2044	07/11/2024	12.92 Call	Bond Future	2427.7300	2.4277	1923.5900	1.9236	20.766	0.0000	0.0000
2024/06/05	2044	07/11/2024	12.92 Put	Bond Future	2874.3800	2.8744	3451.6000	3.4516	20.082	0.0000	0.0000
2024/06/05	2044	07/11/2024	12.90 Call	Bond Future	2373.3600	2.3734	1876.3100	1.8763	20.943	0.0000	0.0000
2024/06/05	2044	07/11/2024	12.90 Put	Bond Future	2926.0800	2.9261	3510.3900	3.5104	19.969	0.0000	0.0000
2024/06/05	2044	06/02/2025		Bond Future	13.1401	69.8364	13.3576	68.7317	1.656	0.0000	0.0000
2024/06/05	2044	06/02/2025	13.02 Call	Bond Future	3077.7100	3.0777	2553.3800	2.5534	17.036	0.0000	0.0000
2024/06/05	2044	06/02/2025	13.02 Put	Bond Future	3700.4400	3.7004	4280.8300	4.2808	15.684	0.0000	0.0000
2024/06/05	2044	08/05/2025		Bond Future	13.2851	71.3675	13.5115	70.2391	1.704	0.0000	0.0000
2024/06/05	2044	08/05/2025	12.72 Call	Bond Future	2719.0900	2.7191	2274.1300	2.2741	16.364	0.0000	0.0000
2024/06/05	2044	08/05/2025	12.72 Put	Bond Future	5676.3900	5.6764	6359.9000	6.3599	12.041	0.0000	0.0000
2024/06/05	2044	07/08/2025		Bond Future	13.4518	68.4814	13.6879	67.3300	1.755	0.0000	0.0000
2024/06/05	2044	07/08/2025	13.34 Call	Bond Future	4244.7300	4.2447	3672.1100	3.6721	13.490	0.0000	0.0000
2024/06/05	2044	07/08/2025	13.34 Put	Bond Future	4801.3300	4.8013	5380.0700	5.3801	12.054	0.0000	0.0000
2024/06/05	2046	01/08/2024		Bond Future	112.9032	112.9032	113.3838	113.3838	0.426	0.0000	0.0000
2024/06/05	2046	07/11/2024		Bond Future	113.3896	113.3896	113.8822	113.8822	0.434	0.0000	0.0000
2024/06/05	2046	06/02/2025		Bond Future	115.9073	115.9073	116.4114	116.4114	0.435	0.0000	0.0000
2024/06/05	2046	06/02/2025	114.01 Call	Bond Future	1897.3400	1.8973	2401.4200	2.4014	26.568	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
2024/06/05	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/06/05	2046	08/05/2025		Bond Future	116.2171	116.2171	116.7333	116.7333	0.444	0.0000
2024/06/05	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/05	2046	08/05/2025	121.97 Put	Bond Future	5752.8600	5.7529	5236.6800	5.2367	8.973	0.0000
2024/06/05	2046	07/08/2025		Bond Future	118.6927	118.6927	119.2212	119.2212	0.445	0.0000
2024/06/05	2046	07/08/2025	118.69 Call	Bond Future	2.6600	0.0027	531.1900	0.5312	19,869.549	0.0000
2024/06/05	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/05	2050	01/08/2024		Bond Future	111.9616	111.9616	112.2079	112.2079	0.220	0.0000
2024/06/05	2050	07/11/2024		Bond Future	114.6330	114.6330	114.8857	114.8857	0.220	0.0000
2024/06/05	2050	06/02/2025		Bond Future	114.8108	114.8108	115.0698	115.0698	0.226	0.0000
2024/06/05	2050	06/02/2025	115.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/05	2050	06/02/2025	115.60 Put	Bond Future	789.2000	0.7892	530.2100	0.5302	32.817	0.0000
2024/06/05	2050	08/05/2025		Bond Future	117.3570	117.3570	117.6225	117.6225	0.226	0.0000
2024/06/05	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/05	2050	08/05/2025	121.16 Put	Bond Future	3803.0400	3.8030	3537.5500	3.5376	6.981	0.0000
2024/06/05	2050	07/08/2025		Bond Future	117.4349	117.4349	117.7076	117.7076	0.232	0.0000
2024/06/05	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/05	2050	07/08/2025	119.89 Put	Bond Future	2455.1300	2.4551	2182.4000	2.1824	11.109	0.0000
2024/06/05	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/06/05	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/06/05	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/06/05	AL37	01/08/2024		Index Future	956.7970	956.7970	951.5780	951.5780	0.545	0.0000
2024/06/05	AL37	07/11/2024		Index Future	979.3790	979.3790	974.0380	974.0380	0.545	0.0000
2024/06/05	AL37	06/02/2025		Index Future	1000.9070	1000.9070	995.4500	995.4500	0.545	0.0000
2024/06/05	AL37	08/05/2025		Index Future	1022.8980	1022.8980	1017.3240	1017.3240	0.545	0.0000
2024/06/05	AL37	07/08/2025		Index Future	1044.5140	1044.5140	1038.8260	1038.8260	0.545	0.0000
2024/06/05	AL7T	01/08/2024		Index Future	1106.1240	1106.1240	1095.2730	1095.2730	0.981	0.0000
2024/06/05	AL7T	07/11/2024		Index Future	1132.2310	1132.2310	1121.1240	1121.1240	0.981	0.0000
2024/06/05	AL7T	06/02/2025		Index Future	1157.1190	1157.1190	1145.7700	1145.7700	0.981	0.0000
2024/06/05	AL7T	08/05/2025		Index Future	1182.5420	1182.5420	1170.9460	1170.9460	0.981	0.0000
2024/06/05	AL7T	07/08/2025		Index Future	1207.5320	1207.5320	1195.6960	1195.6960	0.980	0.0000
2024/06/05	ALBI	01/08/2024		Index Future	963.2650	963.2650	954.4600	954.4600	0.914	0.0000
2024/06/05	ALBI	07/11/2024		Index Future	986.0000	986.0000	976.9880	976.9880	0.914	0.0000
2024/06/05	ALBI	06/02/2025		Index Future	1007.6730	1007.6730	998.4650	998.4650	0.914	0.0000
2024/06/05	ALBI	08/05/2025		Index Future	1029.8130	1029.8130	1020.4050	1020.4050	0.914	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	
2024/06/05	ALBI	07/08/2025		Index Future	1051.5750	1051.5750	1041.9720	1041.9720	0.913	0.0000	0.0000
2024/06/05	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/05	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/05	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/05	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/05	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/05	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/05	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/05	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/05	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/05	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/05	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/05	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/05	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/05	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/06/05	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/05	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/05	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/05	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/05	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/05	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/05	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/05	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/05	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/05	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/05	C446	31/03/2046		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
2024/06/05	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/05	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/05	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/05	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/05	ES33	01/08/2024		Bond Future	13.0032	74.0268	13.1879	73.2607	1.420	0.0000
2024/06/05	ES33	07/11/2024		Bond Future	13.1886	71.9901	13.3824	71.2059	1.470	0.0000
2024/06/05	ES33	06/02/2025		Bond Future	13.3760	73.5881	13.5790	72.7869	1.517	0.0000
2024/06/05	ES33	06/02/2025	13.34 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/05	ES33	06/02/2025	13.34 Put	Bond Future	143.4600	0.1435	944.6900	0.9447	558.504	0.0000
2024/06/05	ES33	08/05/2025		Bond Future	13.5688	71.4145	13.7813	70.5960	1.566	0.0000
2024/06/05	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/05	ES33	08/05/2025	12.73 Put	Bond Future	3357.4700	3.3575	4175.9500	4.1760	24.378	0.0000
2024/06/05	ES33	07/08/2025		Bond Future	13.7891	72.9317	14.0118	72.0968	1.615	0.0000
2024/06/05	ES33	07/08/2025	13.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/05	ES33	07/08/2025	13.56 Put	Bond Future	872.8800	0.8729	1707.8000	1.7078	95.651	0.0000
2024/06/05	ES42	01/08/2024		Bond Future	13.3615	69.6520	13.5566	68.7086	1.460	0.0000
2024/06/05	ES42	07/11/2024		Bond Future	13.5240	67.0453	13.7279	66.0795	1.508	0.0000
2024/06/05	ES42	06/02/2025		Bond Future	13.6803	68.5331	13.8927	67.5463	1.553	0.0000
2024/06/05	ES42	06/02/2025	13.71 Call	Bond Future	139.6500	0.1397	0.0000	0.0000	(100.000)	0.0000
2024/06/05	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	847.2200	0.8472	100.000	0.0000
2024/06/05	ES42	08/05/2025		Bond Future	13.8468	65.7831	14.0684	64.7748	1.600	0.0000
2024/06/05	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/05	ES42	08/05/2025	13.25 Put	Bond Future	2847.7900	2.8478	3856.0500	3.8561	35.405	0.0000
2024/06/05	ES42	07/08/2025		Bond Future	14.0293	67.1778	14.2604	66.1489	1.647	0.0000
2024/06/05	ES42	07/08/2025	13.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/05	ES42	07/08/2025	13.79 Put	Bond Future	1094.4200	1.0944	2123.2800	2.1233	94.010	0.0000
2024/06/05	GOVI	01/08/2024		GOVI	948.9310	948.9310	940.3170	940.3170	0.908	0.0000
2024/06/05	GOVI	01/08/2024	943.38 Call	GOVI	55510.0000	5.5510	0.0000	0.0000	(100.000)	0.0000
2024/06/05	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	30630.0000	3.0630	100.000	0.0000
2024/06/05	GOVI	01/08/2024	943.39 Call	GOVI	55410.0000	5.5410	0.0000	0.0000	(100.000)	0.0000
2024/06/05	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	30730.0000	3.0730	100.000	0.0000
2024/06/05	GOVI	01/08/2024	943.37 Call	GOVI	55610.0000	5.5610	0.0000	0.0000	(100.000)	0.0000
2024/06/05	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	30530.0000	3.0530	100.000	0.0000
2024/06/05	GOVI	07/11/2024		GOVI	971.3270	971.3270	962.5110	962.5110	0.908	0.0000
2024/06/05	GOVI	07/11/2024	948.79 Call	GOVI	225370.0000	22.5370	137210.0000	13.7210	39.118	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/06/05	GOVI	07/11/2024	948.79 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/05	GOVI	07/11/2024	948.80 Call	GOVI		225270.0000	22.5270	137110.0000	13.7110	39.135	0.0000	0.0000
2024/06/05	GOVI	07/11/2024	948.80 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/05	GOVI	07/11/2024	948.78 Call	GOVI		225470.0000	22.5470	137310.0000	13.7310	39.101	0.0000	0.0000
2024/06/05	GOVI	07/11/2024	948.78 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/05	GOVI	06/02/2025		GOVI		992.6780	992.6780	983.6700	983.6700	0.907	0.0000	0.0000
2024/06/05	GOVI	06/02/2025	972.00 Call	GOVI		206780.0000	20.6780	116700.0000	11.6700	43.563	0.0000	0.0000
2024/06/05	GOVI	06/02/2025	972.00 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/05	GOVI	08/05/2025		GOVI		1014.4890	1014.4890	1005.2840	1005.2840	0.907	0.0000	0.0000
2024/06/05	GOVI	08/05/2025	1,022. Call 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/05	GOVI	08/05/2025	1,022. Put 00	GOVI		75110.0000	7.5110	167160.0000	16.7160	122.554	0.0000	0.0000
2024/06/05	GOVI	07/08/2025		GOVI		1035.9270	1035.9270	1026.5320	1026.5320	0.907	0.0000	0.0000
2024/06/05	GOVI	07/08/2025	1,011. Call 00	GOVI		249270.0000	24.9270	155320.0000	15.5320	37.690	0.0000	0.0000
2024/06/05	GOVI	07/08/2025	1,011. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/05	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/06/05	IGOV	01/08/2024		Index Future		350.6250	350.6250	349.1670	349.1670	0.416	0.0000	0.0000
2024/06/05	IGOV	07/11/2024		Index Future		358.9920	358.9920	357.5000	357.5000	0.416	0.0000	0.0000
2024/06/05	IGOV	06/02/2025		Index Future		366.9660	366.9660	365.4410	365.4410	0.416	0.0000	0.0000
2024/06/05	IGOV	08/05/2025		Index Future		375.1100	375.1100	373.5520	373.5520	0.415	0.0000	0.0000
2024/06/05	IGOV	07/08/2025		Index Future		383.1160	383.1160	381.5270	381.5270	0.415	0.0000	0.0000
2024/06/05	IS10	17/12/2025		Interest Rate Swap		80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/06/05	IS10	16/03/2026		Interest Rate Swap		76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/06/05	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/06/05	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/06/05	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/06/05	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/06/05	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/06/05	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/06/05	IS10	20/12/2027		Interest Rate Swap		87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/06/05	IS10	22/03/2028		Interest Rate Swap		80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/06/05	IS10	20/06/2028		Interest Rate Swap		88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/06/05	IS10	19/09/2028		Interest Rate Swap		92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/06/05	J186	21/12/2026		Interest Rate Swap		8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/06/05	JBAF	19/06/2024		Jibar Tradeable Future		8.3450	91.6550	8.3450	91.6550	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	
2024/06/05	JBAF	17/07/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/06/05	JBAF	21/08/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/06/05	JBAF	18/09/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/06/05	JBAF	16/10/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/06/05	JBAF	20/11/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/06/05	JBAF	18/12/2024		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/06/05	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/06/05	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/06/05	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/06/05	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/06/05	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/06/05	R035	01/08/2024	12.50 Call	Bond Future	2445.7900	2.4458	1835.9600	1.8360	24.934	0.0000	0.0000
2024/06/05	R035	01/08/2024	12.50 Put	Bond Future	946.1700	0.9462	1314.6700	1.3147	38.946	0.0000	0.0000
2024/06/05	R035	01/08/2024	12.45 Call	Bond Future	2282.3200	2.2823	1695.6000	1.6956	25.707	0.0000	0.0000
2024/06/05	R035	01/08/2024	12.45 Put	Bond Future	1028.4800	1.0285	1420.0900	1.4201	38.077	0.0000	0.0000
2024/06/05	R035	01/08/2024	13.08 Call	Bond Future	4607.5000	4.6075	3790.7000	3.7907	17.728	0.0000	0.0000
2024/06/05	R035	01/08/2024	13.08 Put	Bond Future	333.3300	0.3333	494.8600	0.4949	48.459	0.0000	0.0000
2024/06/05	R035	01/08/2024	13.05 Call	Bond Future	4486.9300	4.4869	3677.9800	3.6780	18.029	0.0000	0.0000
2024/06/05	R035	01/08/2024	13.05 Put	Bond Future	352.8800	0.3529	522.2600	0.5223	47.999	0.0000	0.0000
2024/06/05	R035	01/08/2024	12.20 Put	Bond Future	1533.7800	1.5338	2049.8400	2.0498	33.646	0.0000	0.0000
2024/06/05	R035	01/08/2024	12.20 Call	Bond Future	1542.5500	1.5426	1080.2800	1.0803	29.968	0.0000	0.0000
2024/06/05	R035	01/08/2024		Bond Future	12.1983	84.3742	12.3942	83.3958	1.606	0.0000	0.0000
2024/06/05	R035	01/08/2024	13.23 Put	Bond Future	249.7400	0.2497	376.3200	0.3763	50.685	0.0000	0.0000
2024/06/05	R035	01/08/2024	13.23 Call	Bond Future	5219.1200	5.2191	4367.3700	4.3674	16.320	0.0000	0.0000
2024/06/05	R035	01/08/2024	13.20 Call	Bond Future	5095.7600	5.0958	4250.4500	4.2505	16.588	0.0000	0.0000
2024/06/05	R035	01/08/2024	13.20 Put	Bond Future	264.7100	0.2647	397.7300	0.3977	50.251	0.0000	0.0000
2024/06/05	R035	01/08/2024	11.80 Call	Bond Future	675.1000	0.6751	417.5500	0.4176	38.150	0.0000	0.0000
2024/06/05	R035	01/08/2024	11.80 Put	Bond Future	2715.8200	2.7158	3436.6000	3.4366	26.540	0.0000	0.0000
2024/06/05	R035	01/08/2024	11.81 Call	Bond Future	691.7500	0.6918	429.4100	0.4294	37.924	0.0000	0.0000
2024/06/05	R035	01/08/2024	11.81 Put	Bond Future	2680.3500	2.6804	3396.3400	3.3963	26.713	0.0000	0.0000
2024/06/05	R035	01/08/2024	11.79 Call	Bond Future	658.7100	0.6587	405.9200	0.4059	38.377	0.0000	0.0000
2024/06/05	R035	01/08/2024	11.79 Put	Bond Future	2751.5900	2.7516	3477.1300	3.4771	26.368	0.0000	0.0000
2024/06/05	R035	07/11/2024		Bond Future	12.3421	81.8497	12.5471	80.8485	1.661	0.0000	0.0000
2024/06/05	R035	07/11/2024	12.18 Call	Bond Future	2067.2200	2.0672	1628.9900	1.6290	21.199	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	
2024/06/05	R035	07/11/2024	12.18 Put	Bond Future	2871.0600	2.8711	3434.0300	3.4340	19.608	0.0000	0.0000
2024/06/05	R035	07/11/2024	12.19 Call	Bond Future	2091.9000	2.0919	1650.3500	1.6504	21.108	0.0000	0.0000
2024/06/05	R035	07/11/2024	12.19 Put	Bond Future	2845.8200	2.8458	3405.4700	3.4055	19.666	0.0000	0.0000
2024/06/05	R035	07/11/2024	12.17 Call	Bond Future	2042.9000	2.0429	1607.9800	1.6080	21.289	0.0000	0.0000
2024/06/05	R035	07/11/2024	12.17 Put	Bond Future	2896.7000	2.8967	3462.9800	3.4630	19.549	0.0000	0.0000
2024/06/05	R035	07/11/2024	13.23 Call	Bond Future	5290.3700	5.2904	4557.1900	4.5572	13.859	0.0000	0.0000
2024/06/05	R035	07/11/2024	13.23 Put	Bond Future	1078.2300	1.0782	1346.2500	1.3463	24.857	0.0000	0.0000
2024/06/05	R035	07/11/2024	12.20 Put	Bond Future	2820.5600	2.8206	3376.8900	3.3769	19.724	0.0000	0.0000
2024/06/05	R035	07/11/2024	12.20 Call	Bond Future	2116.5100	2.1165	1671.6400	1.6716	21.019	0.0000	0.0000
2024/06/05	R035	06/02/2025		Bond Future	12.4872	83.6478	12.7015	82.6251	1.716	0.0000	0.0000
2024/06/05	R035	06/02/2025	12.41 Call	Bond Future	2964.5600	2.9646	2473.6000	2.4736	16.561	0.0000	0.0000
2024/06/05	R035	06/02/2025	12.41 Put	Bond Future	3337.8400	3.3378	3869.6200	3.8696	15.932	0.0000	0.0000
2024/06/05	R035	08/05/2025		Bond Future	12.6320	80.9656	12.8556	79.9210	1.770	0.0000	0.0000
2024/06/05	R035	08/05/2025	11.78 Call	Bond Future	1933.9000	1.9339	1591.8900	1.5919	17.685	0.0000	0.0000
2024/06/05	R035	08/05/2025	11.78 Put	Bond Future	6095.4500	6.0955	6798.0300	6.7980	11.526	0.0000	0.0000
2024/06/05	R035	08/05/2025	13.35 Call	Bond Future	5808.6600	5.8087	5140.7800	5.1408	11.498	0.0000	0.0000
2024/06/05	R035	08/05/2025	13.35 Put	Bond Future	2520.8700	2.5209	2897.5800	2.8976	14.944	0.0000	0.0000
2024/06/05	R035	08/05/2025	12.70 Call	Bond Future	3969.1700	3.9692	3425.5800	3.4256	13.695	0.0000	0.0000
2024/06/05	R035	08/05/2025	12.70 Put	Bond Future	3649.5800	3.6496	4150.5800	4.1506	13.728	0.0000	0.0000
2024/06/05	R035	08/05/2025	11.46 Put	Bond Future	7233.6500	7.2337	8003.2700	8.0033	10.639	0.0000	0.0000
2024/06/05	R035	08/05/2025	11.46 Call	Bond Future	1431.8600	1.4319	1156.8900	1.1569	19.204	0.0000	0.0000
2024/06/05	R035	07/08/2025		Bond Future	12.8018	82.6690	13.0354	81.6034	1.825	0.0000	0.0000
2024/06/05	R035	07/08/2025	12.65 Call	Bond Future	3866.2600	3.8663	3351.5500	3.3516	13.313	0.0000	0.0000
2024/06/05	R035	07/08/2025	12.65 Put	Bond Future	4569.0000	4.5690	5119.8700	5.1199	12.057	0.0000	0.0000
2024/06/05	R053	01/08/2024		Bond Future	12.7828	95.2305	12.9786	93.8821	1.532	0.0000	0.0000
2024/06/05	R053	01/08/2024	13.14 Call	Bond Future	3690.4800	3.6905	2817.9500	2.8180	23.643	0.0000	0.0000
2024/06/05	R053	01/08/2024	13.14 Put	Bond Future	1257.7000	1.2577	1733.5700	1.7336	37.837	0.0000	0.0000
2024/06/05	R053	01/08/2024	13.15 Call	Bond Future	3736.6300	3.7366	2858.3300	2.8583	23.505	0.0000	0.0000
2024/06/05	R053	01/08/2024	13.15 Put	Bond Future	1237.4900	1.2375	1707.5900	1.7076	37.988	0.0000	0.0000
2024/06/05	R053	01/08/2024	13.13 Call	Bond Future	3644.5300	3.6445	2777.8100	2.7778	23.781	0.0000	0.0000
2024/06/05	R053	01/08/2024	13.13 Put	Bond Future	1278.2100	1.2782	1759.8900	1.7599	37.684	0.0000	0.0000
2024/06/05	R053	07/11/2024	12.80 Call	Bond Future	3115.8400	3.1158	2483.6000	2.4836	20.291	0.0000	0.0000
2024/06/05	R053	07/11/2024	12.80 Put	Bond Future	3943.3100	3.9433	4691.1100	4.6911	18.964	0.0000	0.0000
2024/06/05	R053	07/11/2024	12.81 Call	Bond Future	3151.1100	3.1511	2514.4000	2.5144	20.206	0.0000	0.0000
2024/06/05	R053	07/11/2024	12.81 Put	Bond Future	3909.0200	3.9090	4652.3500	4.6524	19.016	0.0000	0.0000
2024/06/05	R053	07/11/2024	12.79 Call	Bond Future	3080.7500	3.0808	2452.9900	2.4530	20.377	0.0000	0.0000
2024/06/05	R053	07/11/2024	12.79 Put	Bond Future	3977.8700	3.9779	4730.1500	4.7302	18.912	0.0000	0.0000
2024/06/05	R053	07/11/2024		Bond Future	12.9199	91.6051	13.1244	90.2251	1.583	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	
2024/06/05	R053	06/02/2025		Bond Future	13.0528	93.6171	13.2659	92.2073	1.633	0.0000	0.0000
2024/06/05	R053	06/02/2025	12.94 Call	Bond Future	4126.4900	4.1265	3452.3900	3.4524	16.336	0.0000	0.0000
2024/06/05	R053	06/02/2025	12.94 Put	Bond Future	4889.6400	4.8896	5625.4000	5.6254	15.047	0.0000	0.0000
2024/06/05	R053	08/05/2025		Bond Future	13.1910	89.7976	13.4132	88.3575	1.684	0.0000	0.0000
2024/06/05	R053	08/05/2025	12.64 Call	Bond Future	3534.3700	3.5344	2962.7600	2.9628	16.173	0.0000	0.0000
2024/06/05	R053	08/05/2025	12.64 Put	Bond Future	7303.9600	7.3040	8172.5200	8.1725	11.892	0.0000	0.0000
2024/06/05	R053	07/08/2025		Bond Future	13.3465	91.6839	13.5783	90.2146	1.737	0.0000	0.0000
2024/06/05	R053	07/08/2025	13.17 Call	Bond Future	5391.0900	5.3911	4676.5800	4.6766	13.254	0.0000	0.0000
2024/06/05	R053	07/08/2025	13.17 Put	Bond Future	6541.2800	6.5413	7296.0700	7.2961	11.539	0.0000	0.0000
2024/06/05	R186	01/08/2024		Bond Future	9.2158	103.9811	9.2999	103.8024	0.912	0.0000	0.0000
2024/06/05	R186	01/08/2024	8.69 Call	Bond Future	34.6800	0.0347	20.5700	0.0206	40.686	0.0000	0.0000
2024/06/05	R186	01/08/2024	8.69 Put	Bond Future	1161.5000	1.1615	1326.0400	1.3260	14.166	0.0000	0.0000
2024/06/05	R186	01/08/2024	8.70 Call	Bond Future	37.0600	0.0371	22.1400	0.0221	40.259	0.0000	0.0000
2024/06/05	R186	01/08/2024	8.70 Put	Bond Future	1142.3000	1.1423	1306.0300	1.3060	14.333	0.0000	0.0000
2024/06/05	R186	01/08/2024	8.68 Call	Bond Future	32.3600	0.0324	19.0400	0.0190	41.162	0.0000	0.0000
2024/06/05	R186	01/08/2024	8.68 Put	Bond Future	1180.7600	1.1808	1346.0900	1.3461	14.002	0.0000	0.0000
2024/06/05	R186	07/11/2024	9.14 Call	Bond Future	577.8500	0.5779	497.3500	0.4974	13.931	0.0000	0.0000
2024/06/05	R186	07/11/2024	9.14 Put	Bond Future	807.7200	0.8077	909.8100	0.9098	12.639	0.0000	0.0000
2024/06/05	R186	07/11/2024	9.15 Call	Bond Future	588.2900	0.5883	506.9500	0.5070	13.827	0.0000	0.0000
2024/06/05	R186	07/11/2024	9.15 Put	Bond Future	799.0600	0.7991	900.3100	0.9003	12.671	0.0000	0.0000
2024/06/05	R186	07/11/2024	9.13 Call	Bond Future	567.4800	0.5675	487.8300	0.4878	14.036	0.0000	0.0000
2024/06/05	R186	07/11/2024	9.13 Put	Bond Future	816.4600	0.8165	919.4000	0.9194	12.608	0.0000	0.0000
2024/06/05	R186	07/11/2024		Bond Future	9.2605	106.4350	9.3564	106.2524	1.036	0.0000	0.0000
2024/06/05	R186	06/02/2025		Bond Future	9.3135	103.4572	9.4234	103.2712	1.180	0.0000	0.0000
2024/06/05	R186	06/02/2025	9.03 Call	Bond Future	574.5100	0.5745	500.5000	0.5005	12.882	0.0000	0.0000
2024/06/05	R186	06/02/2025	9.03 Put	Bond Future	1056.4000	1.0564	1168.3900	1.1684	10.601	0.0000	0.0000
2024/06/05	R186	08/05/2025		Bond Future	9.3888	105.7273	9.5170	105.5379	1.366	0.0000	0.0000
2024/06/05	R186	08/05/2025	8.47 Call	Bond Future	256.8700	0.2569	214.2400	0.2142	16.596	0.0000	0.0000
2024/06/05	R186	08/05/2025	8.47 Put	Bond Future	1627.6700	1.6277	1774.3700	1.7744	9.013	0.0000	0.0000
2024/06/05	R186	07/08/2025		Bond Future	9.5601	102.6379	9.7128	102.4460	1.597	0.0000	0.0000
2024/06/05	R186	07/08/2025	9.68 Call	Bond Future	937.1200	0.9371	837.4400	0.8374	10.637	0.0000	0.0000
2024/06/05	R186	07/08/2025	9.68 Put	Bond Future	786.4000	0.7864	878.5900	0.8786	11.723	0.0000	0.0000
2024/06/05	R186	07/08/2025	10.25 Call	Bond Future	1431.2000	1.4312	1308.8200	1.3088	8.551	0.0000	0.0000
2024/06/05	R186	07/08/2025	10.25 Put	Bond Future	568.1300	0.5681	637.6200	0.6376	12.231	0.0000	0.0000
2024/06/05	R186	07/08/2025	9.22 Put	Bond Future	1034.9300	1.0349	1149.0300	1.1490	11.025	0.0000	0.0000
2024/06/05	R186	07/08/2025	9.22 Call	Bond Future	605.5800	0.6056	527.8100	0.5278	12.842	0.0000	0.0000
2024/06/05	R202	01/08/2024		Bond Future	256.5843	256.5843	256.9150	256.9150	0.129	0.0000	0.0000
2024/06/05	R202	07/11/2024		Bond Future	262.7066	262.7066	263.0461	263.0461	0.129	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	
2024/06/05	R202	06/02/2025		Bond Future	263.3055	263.3055	263.6539	263.6539	0.132	0.0000	0.0000
2024/06/05	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/05	R202	06/02/2025	266.79 Put	Bond Future	3484.4800	3.4845	3136.0600	3.1361	9.999	0.0000	0.0000
2024/06/05	R202	08/05/2025		Bond Future	269.1453	269.1453	269.5035	269.5035	0.133	0.0000	0.0000
2024/06/05	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/05	R202	08/05/2025	272.31 Put	Bond Future	3164.7200	3.1647	2806.5200	2.8065	11.319	0.0000	0.0000
2024/06/05	R202	07/08/2025		Bond Future	269.5230	269.5230	269.8921	269.8921	0.137	0.0000	0.0000
2024/06/05	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/05	R202	07/08/2025	271.60 Put	Bond Future	2076.9900	2.0770	1707.9500	1.7080	17.768	0.0000	0.0000
2024/06/05	R209	01/08/2024		Bond Future	12.2932	65.2529	12.4786	64.4350	1.508	0.0000	0.0000
2024/06/05	R209	01/08/2024	11.79 Call	Bond Future	460.7500	0.4608	282.1200	0.2821	38.769	0.0000	0.0000
2024/06/05	R209	01/08/2024	11.79 Put	Bond Future	2756.2000	2.7562	3395.5000	3.3955	23.195	0.0000	0.0000
2024/06/05	R209	01/08/2024	11.80 Call	Bond Future	473.1500	0.4732	290.7800	0.2908	38.544	0.0000	0.0000
2024/06/05	R209	01/08/2024	11.80 Put	Bond Future	2721.8700	2.7219	3357.4300	3.3574	23.350	0.0000	0.0000
2024/06/05	R209	01/08/2024	11.78 Call	Bond Future	448.5800	0.4486	273.6400	0.2736	38.999	0.0000	0.0000
2024/06/05	R209	01/08/2024	11.78 Put	Bond Future	2790.8000	2.7908	3433.7900	3.4338	23.040	0.0000	0.0000
2024/06/05	R209	07/11/2024		Bond Future	12.4230	63.6354	12.6161	62.7984	1.555	0.0000	0.0000
2024/06/05	R209	07/11/2024	12.22 Call	Bond Future	1747.4300	1.7474	1388.8300	1.3888	20.522	0.0000	0.0000
2024/06/05	R209	07/11/2024	12.22 Put	Bond Future	2643.9900	2.6440	3122.4600	3.1225	18.097	0.0000	0.0000
2024/06/05	R209	07/11/2024	12.23 Call	Bond Future	1768.6000	1.7686	1407.2000	1.4072	20.434	0.0000	0.0000
2024/06/05	R209	07/11/2024	12.23 Put	Bond Future	2620.5800	2.6206	3096.2500	3.0963	18.151	0.0000	0.0000
2024/06/05	R209	07/11/2024	12.21 Call	Bond Future	1726.3800	1.7264	1370.5800	1.3706	20.610	0.0000	0.0000
2024/06/05	R209	07/11/2024	12.21 Put	Bond Future	2667.5700	2.6676	3148.8400	3.1488	18.042	0.0000	0.0000
2024/06/05	R209	06/02/2025		Bond Future	12.5498	65.0333	12.7504	64.1782	1.599	0.0000	0.0000
2024/06/05	R209	06/02/2025	12.44 Call	Bond Future	2562.6900	2.5627	2155.3600	2.1554	15.895	0.0000	0.0000
2024/06/05	R209	06/02/2025	12.44 Put	Bond Future	3037.3300	3.0373	3485.1100	3.4851	14.743	0.0000	0.0000
2024/06/05	R209	08/05/2025		Bond Future	12.6824	63.3027	12.8909	62.4293	1.644	0.0000	0.0000
2024/06/05	R209	08/05/2025	11.89 Call	Bond Future	1817.0800	1.8171	1517.2200	1.5172	16.502	0.0000	0.0000
2024/06/05	R209	08/05/2025	11.89 Put	Bond Future	5294.1500	5.2942	5867.7000	5.8677	10.834	0.0000	0.0000
2024/06/05	R209	07/08/2025		Bond Future	12.8341	64.6343	13.0509	63.7432	1.689	0.0000	0.0000
2024/06/05	R209	07/08/2025	12.68 Call	Bond Future	3457.8100	3.4578	3023.1900	3.0232	12.569	0.0000	0.0000
2024/06/05	R209	07/08/2025	12.68 Put	Bond Future	4101.8200	4.1018	4558.2200	4.5582	11.127	0.0000	0.0000
2024/06/05	R210	01/08/2024		Bond Future	238.7233	238.7233	238.8298	238.8298	0.045	0.0000	0.0000
2024/06/05	R210	07/11/2024		Bond Future	241.0732	241.0732	241.1829	241.1829	0.045	0.0000	0.0000
2024/06/05	R210	06/02/2025		Bond Future	246.4262	246.4262	246.5398	246.5398	0.046	0.0000	0.0000
2024/06/05	R210	06/02/2025	239.61 Call	Bond Future	6816.2300	6.8162	6929.8100	6.9298	1.666	0.0000	0.0000
2024/06/05	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/05	R210	08/05/2025		Bond Future	248.4649	248.4649	248.5827	248.5827	0.047	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	
2024/06/05	R210	08/05/2025	248.03 Call	Bond Future	434.8900	0.4349	552.7100	0.5527	27.092	0.0000	0.0000
2024/06/05	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/05	R210	07/08/2025		Bond Future	253.7598	253.7598	253.8833	253.8833	0.049	0.0000	0.0000
2024/06/05	R210	07/08/2025	248.44 Call	Bond Future	5319.7500	5.3198	5443.3200	5.4433	2.323	0.0000	0.0000
2024/06/05	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/05	R213	01/08/2024		Bond Future	11.1149	84.1882	11.2403	83.6870	1.128	0.0000	0.0000
2024/06/05	R213	01/08/2024	10.87 Call	Bond Future	727.8000	0.7278	548.4300	0.5484	24.646	0.0000	0.0000
2024/06/05	R213	01/08/2024	10.87 Put	Bond Future	1718.4300	1.7184	2040.3400	2.0403	18.733	0.0000	0.0000
2024/06/05	R213	01/08/2024	10.88 Call	Bond Future	744.7300	0.7447	562.5500	0.5626	24.463	0.0000	0.0000
2024/06/05	R213	01/08/2024	10.88 Put	Bond Future	1694.6200	1.6946	2013.7200	2.0137	18.830	0.0000	0.0000
2024/06/05	R213	01/08/2024	10.86 Call	Bond Future	711.0900	0.7111	534.5300	0.5345	24.829	0.0000	0.0000
2024/06/05	R213	01/08/2024	10.86 Put	Bond Future	1742.4900	1.7425	2067.2100	2.0672	18.635	0.0000	0.0000
2024/06/05	R213	07/11/2024	11.22 Call	Bond Future	1851.7700	1.8518	1597.7900	1.5978	13.716	0.0000	0.0000
2024/06/05	R213	07/11/2024	11.22 Put	Bond Future	1926.5700	1.9266	2185.4900	2.1855	13.439	0.0000	0.0000
2024/06/05	R213	07/11/2024	11.23 Call	Bond Future	1872.3400	1.8723	1616.6500	1.6167	13.656	0.0000	0.0000
2024/06/05	R213	07/11/2024	11.23 Put	Bond Future	1908.2100	1.9082	2165.4200	2.1654	13.479	0.0000	0.0000
2024/06/05	R213	07/11/2024	11.21 Call	Bond Future	1831.1100	1.8311	1578.8400	1.5788	13.777	0.0000	0.0000
2024/06/05	R213	07/11/2024	11.21 Put	Bond Future	1944.8700	1.9449	2205.5000	2.2055	13.401	0.0000	0.0000
2024/06/05	R213	07/11/2024		Bond Future	11.2392	82.6135	11.3716	82.1006	1.178	0.0000	0.0000
2024/06/05	R213	06/02/2025		Bond Future	11.3681	84.4285	11.5076	83.9048	1.227	0.0000	0.0000
2024/06/05	R213	06/02/2025	11.35 Call	Bond Future	2281.3100	2.2813	2019.5000	2.0195	11.476	0.0000	0.0000
2024/06/05	R213	06/02/2025	11.35 Put	Bond Future	2349.4000	2.3494	2611.3100	2.6113	11.148	0.0000	0.0000
2024/06/05	R213	08/05/2025		Bond Future	11.4989	82.7183	11.6460	82.1836	1.279	0.0000	0.0000
2024/06/05	R213	08/05/2025	10.52 Call	Bond Future	1182.6200	1.1826	1025.9600	1.0260	13.247	0.0000	0.0000
2024/06/05	R213	08/05/2025	10.52 Put	Bond Future	4854.0900	4.8541	5232.1000	5.2321	7.787	0.0000	0.0000
2024/06/05	R213	07/08/2025		Bond Future	11.6620	84.4602	11.8173	83.9154	1.332	0.0000	0.0000
2024/06/05	R213	07/08/2025	11.66 Call	Bond Future	2991.8700	2.9919	2714.4000	2.7144	9.274	0.0000	0.0000
2024/06/05	R213	07/08/2025	11.66 Put	Bond Future	2998.7400	2.9987	3266.1100	3.2661	8.916	0.0000	0.0000
2024/06/05	R214	01/08/2024	12.17 Call	Bond Future	522.9500	0.5230	315.1000	0.3151	39.746	0.0000	0.0000
2024/06/05	R214	01/08/2024	12.17 Put	Bond Future	2623.8800	2.6239	3293.7400	3.2937	25.529	0.0000	0.0000
2024/06/05	R214	01/08/2024	12.18 Call	Bond Future	536.6600	0.5367	324.6100	0.3246	39.513	0.0000	0.0000
2024/06/05	R214	01/08/2024	12.18 Put	Bond Future	2589.6500	2.5897	3255.3100	3.2553	25.705	0.0000	0.0000
2024/06/05	R214	01/08/2024	12.16 Call	Bond Future	509.4700	0.5095	305.7800	0.3058	39.981	0.0000	0.0000
2024/06/05	R214	01/08/2024	12.16 Put	Bond Future	2658.4000	2.6584	3332.4200	3.3324	25.354	0.0000	0.0000
2024/06/05	R214	01/08/2024		Bond Future	12.6202	60.6889	12.8158	59.8112	1.550	0.0000	0.0000
2024/06/05	R214	07/11/2024		Bond Future	12.7482	58.8139	12.9516	57.9156	1.596	0.0000	0.0000
2024/06/05	R214	07/11/2024	12.61 Call	Bond Future	1903.7000	1.9037	1500.7500	1.5008	21.167	0.0000	0.0000
2024/06/05	R214	07/11/2024	12.61 Put	Bond Future	2526.4600	2.5265	3021.7600	3.0218	19.605	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	
2024/06/05	R214	07/11/2024	12.62 Call	Bond Future	1926.2100	1.9262	1520.2500	1.5203	21.076	0.0000	0.0000
2024/06/05	R214	07/11/2024	12.62 Put	Bond Future	2503.5400	2.5035	2995.8300	2.9958	19.664	0.0000	0.0000
2024/06/05	R214	07/11/2024	12.60 Call	Bond Future	1881.3200	1.8813	1481.4000	1.4814	21.257	0.0000	0.0000
2024/06/05	R214	07/11/2024	12.60 Put	Bond Future	2549.5500	2.5496	3047.8800	3.0479	19.546	0.0000	0.0000
2024/06/05	R214	06/02/2025		Bond Future	12.8753	60.1059	13.0865	59.1883	1.640	0.0000	0.0000
2024/06/05	R214	06/02/2025	12.71 Call	Bond Future	2468.7300	2.4687	2044.9100	2.0449	17.168	0.0000	0.0000
2024/06/05	R214	06/02/2025	12.71 Put	Bond Future	3203.4300	3.2034	3697.2300	3.6972	15.415	0.0000	0.0000
2024/06/05	R214	08/05/2025		Bond Future	13.0005	58.1160	13.2195	57.1787	1.684	0.0000	0.0000
2024/06/05	R214	08/05/2025	12.40 Call	Bond Future	2188.9600	2.1890	1828.1800	1.8282	16.482	0.0000	0.0000
2024/06/05	R214	08/05/2025	12.40 Put	Bond Future	4887.2500	4.8873	5463.8500	5.4639	11.798	0.0000	0.0000
2024/06/05	R214	07/08/2025		Bond Future	13.1438	59.3387	13.3712	58.3822	1.730	0.0000	0.0000
2024/06/05	R214	07/08/2025	12.97 Call	Bond Future	3485.1300	3.4851	3020.3600	3.0204	13.336	0.0000	0.0000
2024/06/05	R214	07/08/2025	12.97 Put	Bond Future	4233.4900	4.2335	4725.1600	4.7252	11.614	0.0000	0.0000
2024/06/05	R248	01/08/2024		Bond Future	12.7641	74.0224	12.9650	72.9407	1.574	0.0000	0.0000
2024/06/05	R248	01/08/2024	12.31 Call	Bond Future	614.7900	0.6148	364.0200	0.3640	40.790	0.0000	0.0000
2024/06/05	R248	01/08/2024	12.31 Put	Bond Future	3172.9500	3.1730	4003.8600	4.0039	26.187	0.0000	0.0000
2024/06/05	R248	01/08/2024	12.32 Call	Bond Future	631.2100	0.6312	375.2600	0.3753	40.549	0.0000	0.0000
2024/06/05	R248	01/08/2024	12.32 Put	Bond Future	3131.2700	3.1313	3957.0000	3.9570	26.370	0.0000	0.0000
2024/06/05	R248	01/08/2024	12.30 Call	Bond Future	598.6500	0.5987	353.0200	0.3530	41.031	0.0000	0.0000
2024/06/05	R248	01/08/2024	12.30 Put	Bond Future	3214.9900	3.2150	4051.0400	4.0510	26.005	0.0000	0.0000
2024/06/05	R248	07/11/2024		Bond Future	12.8985	71.3173	13.1080	70.2103	1.625	0.0000	0.0000
2024/06/05	R248	07/11/2024	12.79 Call	Bond Future	2442.9200	2.4429	1933.6800	1.9337	20.846	0.0000	0.0000
2024/06/05	R248	07/11/2024	12.79 Put	Bond Future	3028.6000	3.0286	3626.3700	3.6264	19.738	0.0000	0.0000
2024/06/05	R248	07/11/2024	12.80 Call	Bond Future	2470.6400	2.4706	1957.8000	1.9578	20.757	0.0000	0.0000
2024/06/05	R248	07/11/2024	12.80 Put	Bond Future	3001.9700	3.0020	3596.1400	3.5961	19.793	0.0000	0.0000
2024/06/05	R248	07/11/2024	12.78 Call	Bond Future	2415.5200	2.4155	1909.8900	1.9099	20.933	0.0000	0.0000
2024/06/05	R248	07/11/2024	12.78 Put	Bond Future	3055.6300	3.0556	3657.0100	3.6570	19.681	0.0000	0.0000
2024/06/05	R248	06/02/2025		Bond Future	13.0322	72.8840	13.2504	71.7530	1.674	0.0000	0.0000
2024/06/05	R248	06/02/2025	12.71 Call	Bond Future	2556.4400	2.5564	2081.9300	2.0819	18.561	0.0000	0.0000
2024/06/05	R248	06/02/2025	12.71 Put	Bond Future	4288.8600	4.2889	4945.2900	4.9453	15.305	0.0000	0.0000
2024/06/05	R248	08/05/2025		Bond Future	13.1638	70.0289	13.3908	68.8736	1.724	0.0000	0.0000
2024/06/05	R248	08/05/2025	12.60 Call	Bond Future	2674.5400	2.6745	2223.2000	2.2232	16.875	0.0000	0.0000
2024/06/05	R248	08/05/2025	12.60 Put	Bond Future	5702.1700	5.7022	6406.1300	6.4061	12.345	0.0000	0.0000
2024/06/05	R248	07/08/2025		Bond Future	13.3145	71.5014	13.5509	70.3227	1.776	0.0000	0.0000
2024/06/05	R248	07/08/2025	13.21 Call	Bond Future	4270.7300	4.2707	3685.5300	3.6855	13.703	0.0000	0.0000
2024/06/05	R248	07/08/2025	13.21 Put	Bond Future	4803.3200	4.8033	5396.8600	5.3969	12.357	0.0000	0.0000
2024/06/05	X038	31/01/2038		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
2024/06/05	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/06/05	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/06/05	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
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