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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

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
2024/06/06	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/06	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/06	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/06	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/06	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/06	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/06	2025	01/08/2024		Bond Future	181.9470	181.9470	181.9394	0.004	0.0000	0.0000
2024/06/06	2025	07/11/2024		Bond Future	186.2889	186.2889	186.2813	0.004	0.0000	0.0000
2024/06/06	2029	01/08/2024		Bond Future	130.5722	130.5722	130.5924	0.015	0.0000	0.0000
2024/06/06	2029	07/11/2024		Bond Future	132.2834	132.2834	132.3041	0.016	0.0000	0.0000
2024/06/06	2029	06/02/2025		Bond Future	135.2216	135.2216	135.2431	0.016	0.0000	0.0000
2024/06/06	2029	06/02/2025	132.40 Call	Bond Future	2821.6300	2.8216	2843.0600	0.759	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
2024/06/06	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/06/06	2029	08/05/2025		Bond Future	136.7833	136.7833	136.8054	136.8054	0.016	0.0000
2024/06/06	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/06	2029	08/05/2025	137.85 Put	Bond Future	1066.7300	1.0667	1044.6500	1.0447	2.070	0.0000
2024/06/06	2029	07/08/2025		Bond Future	139.7007	139.7007	139.7239	139.7239	0.017	0.0000
2024/06/06	2029	07/08/2025	137.41 Call	Bond Future	2290.7400	2.2907	2313.8700	2.3139	1.010	0.0000
2024/06/06	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/06	2030	01/08/2024	10.21 Put	Bond Future	2381.3100	2.3813	2234.3200	2.2343	6.173	0.0000
2024/06/06	2030	01/08/2024	10.21 Call	Bond Future	312.0000	0.3120	346.1300	0.3461	10.939	0.0000
2024/06/06	2030	01/08/2024	10.71 Put	Bond Future	1172.5000	1.1725	1071.7600	1.0718	8.592	0.0000
2024/06/06	2030	01/08/2024	10.71 Call	Bond Future	1019.4900	1.0195	1099.8700	1.0999	7.884	0.0000
2024/06/06	2030	01/08/2024	11.31 Call	Bond Future	2496.7300	2.4967	2629.3000	2.6293	5.310	0.0000
2024/06/06	2030	01/08/2024	11.31 Put	Bond Future	416.0400	0.4160	367.4900	0.3675	11.670	0.0000
2024/06/06	2030	01/08/2024		Bond Future	10.7505	88.9502	10.7026	89.1313	0.446	0.0000
2024/06/06	2030	01/08/2024	10.38 Call	Bond Future	494.1300	0.4941	542.6100	0.5426	9.811	0.0000
2024/06/06	2030	01/08/2024	10.38 Put	Bond Future	1906.2000	1.9062	1773.5600	1.7736	6.958	0.0000
2024/06/06	2030	01/08/2024	10.39 Call	Bond Future	506.6600	0.5067	556.0500	0.5561	9.748	0.0000
2024/06/06	2030	01/08/2024	10.39 Put	Bond Future	1880.2500	1.8803	1748.5200	1.7485	7.006	0.0000
2024/06/06	2030	01/08/2024	10.37 Call	Bond Future	481.8000	0.4818	529.3800	0.5294	9.875	0.0000
2024/06/06	2030	01/08/2024	10.37 Put	Bond Future	1932.3600	1.9324	1798.8200	1.7988	6.911	0.0000
2024/06/06	2030	07/11/2024		Bond Future	10.8648	91.0495	10.8138	91.2349	0.470	0.0000
2024/06/06	2030	07/11/2024	10.75 Call	Bond Future	1488.3200	1.4883	1571.6400	1.5716	5.598	0.0000
2024/06/06	2030	07/11/2024	10.75 Put	Bond Future	1906.2300	1.9062	1804.0700	1.8041	5.359	0.0000
2024/06/06	2030	07/11/2024	10.76 Call	Bond Future	1506.5000	1.5065	1590.4700	1.5905	5.574	0.0000
2024/06/06	2030	07/11/2024	10.76 Put	Bond Future	1887.9300	1.8879	1786.4200	1.7864	5.377	0.0000
2024/06/06	2030	07/11/2024	10.74 Call	Bond Future	1470.4800	1.4705	1553.1700	1.5532	5.623	0.0000
2024/06/06	2030	07/11/2024	10.74 Put	Bond Future	1924.9000	1.9249	1822.1100	1.8221	5.340	0.0000
2024/06/06	2030	07/11/2024	10.21 Put	Bond Future	3123.0000	3.1230	2987.4200	2.9874	4.341	0.0000
2024/06/06	2030	07/11/2024	10.21 Call	Bond Future	707.0100	0.7070	756.9100	0.7569	7.058	0.0000
2024/06/06	2030	07/11/2024	10.71 Put	Bond Future	1981.7300	1.9817	1877.0300	1.8770	5.283	0.0000
2024/06/06	2030	07/11/2024	10.71 Call	Bond Future	1417.6800	1.4177	1498.4600	1.4985	5.698	0.0000
2024/06/06	2030	07/11/2024	11.91 Call	Bond Future	4264.8400	4.2648	4408.6700	4.4087	3.372	0.0000
2024/06/06	2030	07/11/2024	11.91 Put	Bond Future	570.8600	0.5709	529.2100	0.5292	7.296	0.0000
2024/06/06	2030	06/02/2025		Bond Future	10.9836	89.0398	10.9292	89.2296	0.495	0.0000
2024/06/06	2030	06/02/2025	10.68 Call	Bond Future	1574.0800	1.5741	1652.8500	1.6529	5.004	0.0000
2024/06/06	2030	06/02/2025	10.68 Put	Bond Future	2640.3100	2.6403	2529.3200	2.5293	4.204	0.0000
2024/06/06	2030	08/05/2025	12.28 Call	Bond Future	4933.5700	4.9336	5072.4400	5.0724	2.815	0.0000
2024/06/06	2030	08/05/2025	12.28 Put	Bond Future	1173.9500	1.1740	1118.7000	1.1187	4.706	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	
2024/06/06	2030	08/05/2025	10.69 Put	Bond Future	3124.5800	3.1246	3008.4900	3.0085	3.715	0.0000	0.0000
2024/06/06	2030	08/05/2025	10.69 Call	Bond Future	1658.5000	1.6585	1736.5300	1.7365	4.705	0.0000	0.0000
2024/06/06	2030	08/05/2025	11.86 Call	Bond Future	3941.5400	3.9415	4067.2800	4.0673	3.190	0.0000	0.0000
2024/06/06	2030	08/05/2025	11.86 Put	Bond Future	1525.0700	1.5251	1456.6900	1.4567	4.484	0.0000	0.0000
2024/06/06	2030	08/05/2025	10.31 Put	Bond Future	3911.4100	3.9114	3778.2100	3.7782	3.405	0.0000	0.0000
2024/06/06	2030	08/05/2025	10.31 Call	Bond Future	1138.1500	1.1382	1199.0700	1.1991	5.353	0.0000	0.0000
2024/06/06	2030	08/05/2025		Bond Future	11.1244	90.9937	11.0663	91.1878	0.522	0.0000	0.0000
2024/06/06	2030	08/05/2025	9.93 Call	Bond Future	748.2600	0.7483	793.3400	0.7933	6.025	0.0000	0.0000
2024/06/06	2030	08/05/2025	9.93 Put	Bond Future	4852.1100	4.8521	4703.0700	4.7031	3.072	0.0000	0.0000
2024/06/06	2030	07/08/2025		Bond Future	11.3071	88.8999	11.2448	89.0986	0.551	0.0000	0.0000
2024/06/06	2030	07/08/2025	11.11 Call	Bond Future	2293.5600	2.2936	2386.2900	2.3863	4.043	0.0000	0.0000
2024/06/06	2030	07/08/2025	11.11 Put	Bond Future	2924.1900	2.9242	2818.2600	2.8183	3.623	0.0000	0.0000
2024/06/06	2030	07/08/2025	12.12 Call	Bond Future	4276.7300	4.2767	4404.8600	4.4049	2.996	0.0000	0.0000
2024/06/06	2030	07/08/2025	12.12 Put	Bond Future	1732.5300	1.7325	1662.0000	1.6620	4.071	0.0000	0.0000
2024/06/06	2030	07/08/2025	10.48 Put	Bond Future	4034.1900	4.0342	3902.4800	3.9025	3.265	0.0000	0.0000
2024/06/06	2030	07/08/2025	10.48 Call	Bond Future	1349.8500	1.3499	1416.8000	1.4168	4.960	0.0000	0.0000
2024/06/06	2032	01/08/2024	12.54 Call	Bond Future	4304.5000	4.3045	4399.3800	4.3994	2.204	0.0000	0.0000
2024/06/06	2032	01/08/2024	12.54 Put	Bond Future	314.3100	0.3143	288.9600	0.2890	8.065	0.0000	0.0000
2024/06/06	2032	01/08/2024	11.66 Call	Bond Future	1506.0200	1.5060	1558.8300	1.5588	3.507	0.0000	0.0000
2024/06/06	2032	01/08/2024	11.66 Put	Bond Future	1280.6500	1.2807	1213.2300	1.2132	5.265	0.0000	0.0000
2024/06/06	2032	01/08/2024	11.50 Put	Bond Future	1611.6700	1.6117	1534.6500	1.5347	4.779	0.0000	0.0000
2024/06/06	2032	01/08/2024	11.50 Call	Bond Future	1127.7600	1.1278	1170.9700	1.1710	3.831	0.0000	0.0000
2024/06/06	2032	01/08/2024	11.11 Put	Bond Future	2695.8300	2.6958	2596.9500	2.5970	3.668	0.0000	0.0000
2024/06/06	2032	01/08/2024	11.11 Call	Bond Future	449.9100	0.4499	471.2600	0.4713	4.745	0.0000	0.0000
2024/06/06	2032	01/08/2024	11.61 Put	Bond Future	1377.4600	1.3775	1307.0400	1.3070	5.112	0.0000	0.0000
2024/06/06	2032	01/08/2024	11.61 Call	Bond Future	1382.0200	1.3820	1431.8300	1.4318	3.604	0.0000	0.0000
2024/06/06	2032	01/08/2024	12.31 Call	Bond Future	3490.1100	3.4901	3576.5000	3.5765	2.475	0.0000	0.0000
2024/06/06	2032	01/08/2024	12.31 Put	Bond Future	462.1100	0.4621	428.2700	0.4283	7.323	0.0000	0.0000
2024/06/06	2032	01/08/2024	11.14 Call	Bond Future	489.2900	0.4893	512.1300	0.5121	4.668	0.0000	0.0000
2024/06/06	2032	01/08/2024	11.14 Put	Bond Future	2597.9800	2.5980	2500.5900	2.5006	3.749	0.0000	0.0000
2024/06/06	2032	01/08/2024	11.15 Call	Bond Future	502.7800	0.5028	526.1300	0.5261	4.644	0.0000	0.0000
2024/06/06	2032	01/08/2024	11.15 Put	Bond Future	2565.7900	2.5658	2468.9100	2.4689	3.776	0.0000	0.0000
2024/06/06	2032	01/08/2024	11.13 Call	Bond Future	475.9300	0.4759	498.2700	0.4983	4.694	0.0000	0.0000
2024/06/06	2032	01/08/2024	11.13 Put	Bond Future	2630.3300	2.6303	2532.4400	2.5324	3.722	0.0000	0.0000
2024/06/06	2032	01/08/2024		Bond Future	11.6090	86.1300	11.5818	86.2502	0.234	0.0000	0.0000
2024/06/06	2032	07/11/2024	11.48 Call	Bond Future	1576.4600	1.5765	1622.6900	1.6227	2.933	0.0000	0.0000
2024/06/06	2032	07/11/2024	11.48 Put	Bond Future	2741.7400	2.7417	2664.8000	2.6648	2.806	0.0000	0.0000
2024/06/06	2032	07/11/2024	11.49 Call	Bond Future	1596.2100	1.5962	1642.8200	1.6428	2.920	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	
2024/06/06	2032	07/11/2024	11.49 Put	Bond Future	2717.7400	2.7177	2641.1800	2.6412	2.817	0.0000	0.0000
2024/06/06	2032	07/11/2024	11.47 Call	Bond Future	1556.6300	1.5566	1602.4600	1.6025	2.944	0.0000	0.0000
2024/06/06	2032	07/11/2024	11.47 Put	Bond Future	2765.7000	2.7657	2688.3600	2.6884	2.796	0.0000	0.0000
2024/06/06	2032	07/11/2024		Bond Future	11.7486	83.9951	11.7200	84.1183	0.244	0.0000	0.0000
2024/06/06	2032	07/11/2024	11.11 Put	Bond Future	3746.8300	3.7468	3655.6900	3.6557	2.432	0.0000	0.0000
2024/06/06	2032	07/11/2024	11.11 Call	Bond Future	941.7100	0.9417	973.7400	0.9737	3.401	0.0000	0.0000
2024/06/06	2032	07/11/2024	11.61 Put	Bond Future	2444.8300	2.4448	2373.0100	2.3730	2.938	0.0000	0.0000
2024/06/06	2032	07/11/2024	11.61 Call	Bond Future	1846.1200	1.8461	1897.4700	1.8975	2.782	0.0000	0.0000
2024/06/06	2032	07/11/2024	12.95 Call	Bond Future	5638.2100	5.6382	5732.7200	5.7327	1.676	0.0000	0.0000
2024/06/06	2032	07/11/2024	12.95 Put	Bond Future	674.1600	0.6742	645.5000	0.6455	4.251	0.0000	0.0000
2024/06/06	2032	07/11/2024	13.36 Call	Bond Future	6968.7600	6.9688	7072.6400	7.0726	1.491	0.0000	0.0000
2024/06/06	2032	07/11/2024	13.36 Put	Bond Future	399.0900	0.3991	379.8000	0.3798	4.833	0.0000	0.0000
2024/06/06	2032	07/11/2024	11.64 Put	Bond Future	2380.2000	2.3802	2309.5500	2.3096	2.968	0.0000	0.0000
2024/06/06	2032	07/11/2024	11.64 Call	Bond Future	1911.5400	1.9115	1964.0600	1.9641	2.748	0.0000	0.0000
2024/06/06	2032	06/02/2025		Bond Future	11.8882	85.8407	11.8581	85.9667	0.253	0.0000	0.0000
2024/06/06	2032	06/02/2025	11.72 Call	Bond Future	2284.0600	2.2841	2338.7600	2.3388	2.395	0.0000	0.0000
2024/06/06	2032	06/02/2025	11.72 Put	Bond Future	2991.1900	2.9912	2919.8500	2.9199	2.385	0.0000	0.0000
2024/06/06	2032	08/05/2025		Bond Future	12.0377	83.5569	12.0060	83.6859	0.264	0.0000	0.0000
2024/06/06	2032	08/05/2025	10.91 Call	Bond Future	1207.4300	1.2074	1240.0800	1.2401	2.704	0.0000	0.0000
2024/06/06	2032	08/05/2025	10.91 Put	Bond Future	5955.3800	5.9554	5859.0100	5.8590	1.618	0.0000	0.0000
2024/06/06	2032	07/08/2025		Bond Future	12.2159	85.3156	12.1824	85.4477	0.274	0.0000	0.0000
2024/06/06	2032	07/08/2025	12.01 Call	Bond Future	3064.0200	3.0640	3124.1500	3.1242	1.962	0.0000	0.0000
2024/06/06	2032	07/08/2025	12.01 Put	Bond Future	3879.8200	3.8798	3807.8500	3.8079	1.855	0.0000	0.0000
2024/06/06	2033	01/08/2024		Bond Future	122.5204	122.5204	122.6352	122.6352	0.094	0.0000	0.0000
2024/06/06	2033	07/11/2024		Bond Future	123.9414	123.9414	124.0590	124.0590	0.095	0.0000	0.0000
2024/06/06	2033	06/02/2025		Bond Future	126.6944	126.6944	126.8148	126.8148	0.095	0.0000	0.0000
2024/06/06	2033	06/02/2025	124.94 Call	Bond Future	1754.3900	1.7544	1874.8300	1.8748	6.865	0.0000	0.0000
2024/06/06	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	2033	08/05/2025		Bond Future	127.9662	127.9662	128.0895	128.0895	0.096	0.0000	0.0000
2024/06/06	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	2033	08/05/2025	130.62 Put	Bond Future	2653.7600	2.6538	2530.5300	2.5305	4.644	0.0000	0.0000
2024/06/06	2033	07/08/2025		Bond Future	130.6957	130.6957	130.8221	130.8221	0.097	0.0000	0.0000
2024/06/06	2033	07/08/2025	128.65 Call	Bond Future	2045.7300	2.0457	2172.1400	2.1721	6.179	0.0000	0.0000
2024/06/06	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	2037	01/08/2024	13.82 Call	Bond Future	5153.8100	5.1538	5265.9700	5.2660	2.176	0.0000	0.0000
2024/06/06	2037	01/08/2024	13.82 Put	Bond Future	258.3900	0.2584	235.6500	0.2357	8.801	0.0000	0.0000
2024/06/06	2037	01/08/2024	13.17 Call	Bond Future	2729.7700	2.7298	2811.5300	2.8115	2.995	0.0000	0.0000
2024/06/06	2037	01/08/2024	13.17 Put	Bond Future	825.7900	0.8258	772.6500	0.7727	6.435	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	
2024/06/06	2037	01/08/2024		Bond Future	12.7767	73.7939	12.7494	73.9288	0.214	0.0000	0.0000
2024/06/06	2037	01/08/2024	12.10 Call	Bond Future	328.3900	0.3284	344.4800	0.3445	4.900	0.0000	0.0000
2024/06/06	2037	01/08/2024	12.10 Put	Bond Future	3781.2000	3.7812	3662.3900	3.6624	3.142	0.0000	0.0000
2024/06/06	2037	01/08/2024	12.11 Call	Bond Future	338.3500	0.3384	354.8700	0.3549	4.883	0.0000	0.0000
2024/06/06	2037	01/08/2024	12.11 Put	Bond Future	3738.4400	3.7384	3620.0600	3.6201	3.167	0.0000	0.0000
2024/06/06	2037	01/08/2024	12.09 Call	Bond Future	318.5700	0.3186	334.2400	0.3342	4.919	0.0000	0.0000
2024/06/06	2037	01/08/2024	12.09 Put	Bond Future	3824.1500	3.8242	3704.9200	3.7049	3.118	0.0000	0.0000
2024/06/06	2037	07/11/2024		Bond Future	12.9271	75.5354	12.8986	75.6736	0.221	0.0000	0.0000
2024/06/06	2037	07/11/2024	12.58 Call	Bond Future	1678.2600	1.6783	1727.2500	1.7273	2.919	0.0000	0.0000
2024/06/06	2037	07/11/2024	12.58 Put	Bond Future	3386.0600	3.3861	3296.9100	3.2969	2.633	0.0000	0.0000
2024/06/06	2037	07/11/2024	12.59 Call	Bond Future	1699.9500	1.7000	1749.3700	1.7494	2.907	0.0000	0.0000
2024/06/06	2037	07/11/2024	12.59 Put	Bond Future	3357.7400	3.3577	3269.0200	3.2690	2.642	0.0000	0.0000
2024/06/06	2037	07/11/2024	12.57 Call	Bond Future	1656.9200	1.6569	1705.4800	1.7055	2.931	0.0000	0.0000
2024/06/06	2037	07/11/2024	12.57 Put	Bond Future	3414.7700	3.4148	3325.1900	3.3252	2.623	0.0000	0.0000
2024/06/06	2037	06/02/2025		Bond Future	13.0770	72.9341	13.0473	73.0754	0.227	0.0000	0.0000
2024/06/06	2037	06/02/2025	12.76 Call	Bond Future	2430.4300	2.4304	2487.4000	2.4874	2.344	0.0000	0.0000
2024/06/06	2037	06/02/2025	12.76 Put	Bond Future	3957.0300	3.9570	3872.7000	3.8727	2.131	0.0000	0.0000
2024/06/06	2037	08/05/2025		Bond Future	13.2393	74.5339	13.2083	74.6785	0.235	0.0000	0.0000
2024/06/06	2037	08/05/2025	12.25 Call	Bond Future	1777.7500	1.7778	1820.0400	1.8200	2.379	0.0000	0.0000
2024/06/06	2037	08/05/2025	12.25 Put	Bond Future	6595.6400	6.5956	6493.3500	6.4934	1.551	0.0000	0.0000
2024/06/06	2037	08/05/2025	12.55 Put	Bond Future	5626.4900	5.6265	5532.8400	5.5328	1.664	0.0000	0.0000
2024/06/06	2037	08/05/2025	12.55 Call	Bond Future	2317.0900	2.3171	2368.0200	2.3680	2.198	0.0000	0.0000
2024/06/06	2037	08/05/2025	13.30 Put	Bond Future	3744.8800	3.7449	3672.6800	3.6727	1.928	0.0000	0.0000
2024/06/06	2037	08/05/2025	13.30 Call	Bond Future	4026.1400	4.0261	4098.5200	4.0985	1.798	0.0000	0.0000
2024/06/06	2037	08/05/2025	13.35 Put	Bond Future	3644.0600	3.6441	3573.2200	3.5732	1.944	0.0000	0.0000
2024/06/06	2037	08/05/2025	13.35 Call	Bond Future	4155.8800	4.1559	4229.6200	4.2296	1.774	0.0000	0.0000
2024/06/06	2037	07/08/2025		Bond Future	13.4272	71.8412	13.3947	71.9892	0.242	0.0000	0.0000
2024/06/06	2037	07/08/2025	13.01 Call	Bond Future	3358.8300	3.3588	3422.0000	3.4220	1.881	0.0000	0.0000
2024/06/06	2037	07/08/2025	13.01 Put	Bond Future	5290.2000	5.2902	5205.3700	5.2054	1.604	0.0000	0.0000
2024/06/06	2038	01/08/2024		Bond Future	130.4439	130.4439	131.1221	131.1221	0.520	0.0000	0.0000
2024/06/06	2038	07/11/2024		Bond Future	133.5567	133.5567	134.2512	134.2512	0.520	0.0000	0.0000
2024/06/06	2038	06/02/2025		Bond Future	134.3979	134.3979	135.1080	135.1080	0.528	0.0000	0.0000
2024/06/06	2038	06/02/2025	135.23 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	2038	06/02/2025	135.23 Put	Bond Future	832.0900	0.8321	122.0500	0.1221	85.332	0.0000	0.0000
2024/06/06	2038	08/05/2025		Bond Future	137.3793	137.3793	138.1055	138.1055	0.529	0.0000	0.0000
2024/06/06	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	2038	08/05/2025	139.68 Put	Bond Future	2300.7100	2.3007	1574.4600	1.5745	31.566	0.0000	0.0000
2024/06/06	2038	07/08/2025		Bond Future	138.1352	138.1352	138.8771	138.8771	0.537	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	
2024/06/06	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	2038	07/08/2025	139.56 Put	Bond Future	1424.7800	1.4248	682.8900	0.6829	52.070	0.0000	0.0000
2024/06/06	2040	01/08/2024	12.28 Put	Bond Future	4302.9700	4.3030	4197.6600	4.1977	2.447	0.0000	0.0000
2024/06/06	2040	01/08/2024	12.28 Call	Bond Future	283.6600	0.2837	293.6400	0.2936	3.518	0.0000	0.0000
2024/06/06	2040	01/08/2024	12.88 Call	Bond Future	1263.0100	1.2630	1300.0700	1.3001	2.934	0.0000	0.0000
2024/06/06	2040	01/08/2024	12.88 Put	Bond Future	2009.0600	2.0091	1930.8300	1.9308	3.894	0.0000	0.0000
2024/06/06	2040	01/08/2024	13.48 Call	Bond Future	3103.0600	3.1031	3173.4700	3.1735	2.269	0.0000	0.0000
2024/06/06	2040	01/08/2024	13.48 Put	Bond Future	787.3800	0.7874	742.5000	0.7425	5.700	0.0000	0.0000
2024/06/06	2040	01/08/2024	12.95 Put	Bond Future	1815.7600	1.8158	1741.5000	1.7415	4.090	0.0000	0.0000
2024/06/06	2040	01/08/2024	12.95 Call	Bond Future	1437.4900	1.4375	1478.5200	1.4785	2.854	0.0000	0.0000
2024/06/06	2040	01/08/2024		Bond Future	13.0226	73.6327	13.0004	73.7480	0.170	0.0000	0.0000
2024/06/06	2040	01/08/2024	12.33 Call	Bond Future	331.5500	0.3316	343.0900	0.3431	3.481	0.0000	0.0000
2024/06/06	2040	01/08/2024	12.33 Put	Bond Future	4069.5900	4.0696	3965.8400	3.9658	2.549	0.0000	0.0000
2024/06/06	2040	01/08/2024	12.34 Call	Bond Future	341.7600	0.3418	353.6400	0.3536	3.476	0.0000	0.0000
2024/06/06	2040	01/08/2024	12.34 Put	Bond Future	4023.7400	4.0237	3920.3300	3.9203	2.570	0.0000	0.0000
2024/06/06	2040	01/08/2024	12.32 Call	Bond Future	321.4800	0.3215	332.7000	0.3327	3.490	0.0000	0.0000
2024/06/06	2040	01/08/2024	12.32 Put	Bond Future	4115.6500	4.1157	4011.5800	4.0116	2.529	0.0000	0.0000
2024/06/06	2040	07/11/2024	12.85 Call	Bond Future	1830.9700	1.8310	1872.1800	1.8722	2.251	0.0000	0.0000
2024/06/06	2040	07/11/2024	12.85 Put	Bond Future	3511.2800	3.5113	3434.4300	3.4344	2.189	0.0000	0.0000
2024/06/06	2040	07/11/2024	12.86 Call	Bond Future	1854.2400	1.8542	1895.8100	1.8958	2.242	0.0000	0.0000
2024/06/06	2040	07/11/2024	12.86 Put	Bond Future	3481.8000	3.4818	3405.3100	3.4053	2.197	0.0000	0.0000
2024/06/06	2040	07/11/2024	12.84 Call	Bond Future	1807.8500	1.8079	1848.7000	1.8487	2.260	0.0000	0.0000
2024/06/06	2040	07/11/2024	12.84 Put	Bond Future	3540.9700	3.5410	3463.7600	3.4638	2.180	0.0000	0.0000
2024/06/06	2040	07/11/2024		Bond Future	13.1741	75.3705	13.1509	75.4885	0.176	0.0000	0.0000
2024/06/06	2040	07/11/2024	12.10 Put	Bond Future	6371.0000	6.3710	6269.5900	6.2696	1.592	0.0000	0.0000
2024/06/06	2040	07/11/2024	12.10 Call	Bond Future	563.2400	0.5632	579.8900	0.5799	2.956	0.0000	0.0000
2024/06/06	2040	07/11/2024	12.60 Call	Bond Future	1302.9300	1.3029	1335.1700	1.3352	2.474	0.0000	0.0000
2024/06/06	2040	07/11/2024	12.60 Put	Bond Future	4321.0700	4.3211	4235.2500	4.2353	1.986	0.0000	0.0000
2024/06/06	2040	07/11/2024	13.15 Call	Bond Future	2591.4700	2.5915	2643.5600	2.6436	2.010	0.0000	0.0000
2024/06/06	2040	07/11/2024	13.15 Put	Bond Future	2714.2800	2.7143	2648.3100	2.6483	2.430	0.0000	0.0000
2024/06/06	2040	06/02/2025		Bond Future	13.3248	72.5148	13.3006	72.6356	0.181	0.0000	0.0000
2024/06/06	2040	06/02/2025	12.95 Call	Bond Future	2438.8100	2.4388	2484.6500	2.4847	1.880	0.0000	0.0000
2024/06/06	2040	06/02/2025	12.95 Put	Bond Future	4349.4200	4.3494	4274.4700	4.2745	1.723	0.0000	0.0000
2024/06/06	2040	08/05/2025	13.43 Put	Bond Future	4231.6700	4.2317	4166.1500	4.1662	1.548	0.0000	0.0000
2024/06/06	2040	08/05/2025	13.43 Call	Bond Future	3953.4700	3.9535	4011.5900	4.0116	1.470	0.0000	0.0000
2024/06/06	2040	08/05/2025	12.75 Put	Bond Future	6117.3900	6.1174	6035.2000	6.0352	1.344	0.0000	0.0000
2024/06/06	2040	08/05/2025	12.75 Call	Bond Future	2363.3200	2.3633	2404.7700	2.4048	1.754	0.0000	0.0000
2024/06/06	2040	08/05/2025	13.50 Put	Bond Future	4072.4800	4.0725	4008.6000	4.0086	1.569	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	
2024/06/06	2040	08/05/2025	13.50 Call	Bond Future	4137.9200	4.1379	4197.6800	4.1977	1.444	0.0000	0.0000
2024/06/06	2040	08/05/2025		Bond Future	13.4866	74.1052	13.4614	74.2288	0.187	0.0000	0.0000
2024/06/06	2040	08/05/2025	12.63 Call	Bond Future	2129.5700	2.1296	2168.0800	2.1681	1.808	0.0000	0.0000
2024/06/06	2040	08/05/2025	12.63 Put	Bond Future	6523.9200	6.5239	6438.7900	6.4388	1.305	0.0000	0.0000
2024/06/06	2040	07/08/2025		Bond Future	13.6728	71.1524	13.6464	71.2789	0.193	0.0000	0.0000
2024/06/06	2040	07/08/2025	13.29 Call	Bond Future	3648.6200	3.6486	3702.6200	3.7026	1.480	0.0000	0.0000
2024/06/06	2040	07/08/2025	13.29 Put	Bond Future	5518.4800	5.5185	5445.9200	5.4459	1.315	0.0000	0.0000
2024/06/06	2044	01/08/2024	13.00 Call	Bond Future	1461.3700	1.4614	1489.5000	1.4895	1.925	0.0000	0.0000
2024/06/06	2044	01/08/2024	13.00 Put	Bond Future	1820.8400	1.8208	1760.6100	1.7606	3.308	0.0000	0.0000
2024/06/06	2044	01/08/2024	13.25 Call	Bond Future	2179.3300	2.1793	2218.3600	2.2184	1.791	0.0000	0.0000
2024/06/06	2044	01/08/2024	13.25 Put	Bond Future	1247.4900	1.2475	1198.1600	1.1982	3.954	0.0000	0.0000
2024/06/06	2044	01/08/2024	12.29 Call	Bond Future	256.1900	0.2562	261.2800	0.2613	1.987	0.0000	0.0000
2024/06/06	2044	01/08/2024	12.29 Put	Bond Future	4514.0900	4.5141	4430.8200	4.4308	1.845	0.0000	0.0000
2024/06/06	2044	01/08/2024	12.30 Call	Bond Future	264.7000	0.2647	269.9800	0.2700	1.995	0.0000	0.0000
2024/06/06	2044	01/08/2024	12.30 Put	Bond Future	4465.1900	4.4652	4382.1100	4.3821	1.861	0.0000	0.0000
2024/06/06	2044	01/08/2024	12.28 Call	Bond Future	247.8700	0.2479	252.7900	0.2528	1.985	0.0000	0.0000
2024/06/06	2044	01/08/2024	12.28 Put	Bond Future	4563.2400	4.5632	4479.8000	4.4798	1.829	0.0000	0.0000
2024/06/06	2044	01/08/2024		Bond Future	13.0688	69.8966	13.0518	69.9849	0.130	0.0000	0.0000
2024/06/06	2044	07/11/2024		Bond Future	13.2138	71.5461	13.1961	71.6367	0.134	0.0000	0.0000
2024/06/06	2044	07/11/2024	12.91 Call	Bond Future	1899.8700	1.8999	1930.1500	1.9302	1.594	0.0000	0.0000
2024/06/06	2044	07/11/2024	12.91 Put	Bond Future	3480.8800	3.4809	3420.5800	3.4206	1.732	0.0000	0.0000
2024/06/06	2044	07/11/2024	12.92 Call	Bond Future	1923.5900	1.9236	1954.1300	1.9541	1.588	0.0000	0.0000
2024/06/06	2044	07/11/2024	12.92 Put	Bond Future	3451.6000	3.4516	3391.5600	3.3916	1.739	0.0000	0.0000
2024/06/06	2044	07/11/2024	12.90 Call	Bond Future	1876.3100	1.8763	1906.3100	1.9063	1.599	0.0000	0.0000
2024/06/06	2044	07/11/2024	12.90 Put	Bond Future	3510.3900	3.5104	3449.8100	3.4498	1.726	0.0000	0.0000
2024/06/06	2044	06/02/2025		Bond Future	13.3576	68.7317	13.3392	68.8244	0.138	0.0000	0.0000
2024/06/06	2044	06/02/2025	13.02 Call	Bond Future	2553.3800	2.5534	2587.8900	2.5879	1.352	0.0000	0.0000
2024/06/06	2044	06/02/2025	13.02 Put	Bond Future	4280.8300	4.2808	4222.6500	4.2227	1.359	0.0000	0.0000
2024/06/06	2044	08/05/2025		Bond Future	13.5115	70.2391	13.4922	70.3339	0.143	0.0000	0.0000
2024/06/06	2044	08/05/2025	12.72 Call	Bond Future	2274.1300	2.2741	2303.6800	2.3037	1.299	0.0000	0.0000
2024/06/06	2044	08/05/2025	12.72 Put	Bond Future	6359.9000	6.3599	6294.5700	6.2946	1.027	0.0000	0.0000
2024/06/06	2044	07/08/2025		Bond Future	13.6879	67.3300	13.6677	67.4272	0.148	0.0000	0.0000
2024/06/06	2044	07/08/2025	13.34 Call	Bond Future	3672.1100	3.6721	3713.0200	3.7130	1.114	0.0000	0.0000
2024/06/06	2044	07/08/2025	13.34 Put	Bond Future	5380.0700	5.3801	5323.7700	5.3238	1.046	0.0000	0.0000
2024/06/06	2046	01/08/2024		Bond Future	113.3838	113.3838	113.4878	113.4878	0.092	0.0000	0.0000
2024/06/06	2046	07/11/2024		Bond Future	113.8822	113.8822	113.9888	113.9888	0.094	0.0000	0.0000
2024/06/06	2046	06/02/2025		Bond Future	116.4114	116.4114	116.5207	116.5207	0.094	0.0000	0.0000
2024/06/06	2046	06/02/2025	114.01 Call	Bond Future	2401.4200	2.4014	2510.6500	2.5107	4.549	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	
2024/06/06	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	2046	08/05/2025		Bond Future	116.7333	116.7333	116.8448	116.8448	0.095	0.0000	0.0000
2024/06/06	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	2046	08/05/2025	121.97 Put	Bond Future	5236.6800	5.2367	5125.2300	5.1252	2.128	0.0000	0.0000
2024/06/06	2046	07/08/2025		Bond Future	119.2212	119.2212	119.3357	119.3357	0.096	0.0000	0.0000
2024/06/06	2046	07/08/2025	118.69 Call	Bond Future	531.1900	0.5312	645.7000	0.6457	21.557	0.0000	0.0000
2024/06/06	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	2050	01/08/2024		Bond Future	112.2079	112.2079	111.9449	111.9449	0.234	0.0000	0.0000
2024/06/06	2050	07/11/2024		Bond Future	114.8857	114.8857	114.6166	114.6166	0.234	0.0000	0.0000
2024/06/06	2050	06/02/2025		Bond Future	115.0698	115.0698	114.7948	114.7948	0.239	0.0000	0.0000
2024/06/06	2050	06/02/2025	115.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	2050	06/02/2025	115.60 Put	Bond Future	530.2100	0.5302	805.2300	0.8052	51.870	0.0000	0.0000
2024/06/06	2050	08/05/2025		Bond Future	117.6225	117.6225	117.3416	117.3416	0.239	0.0000	0.0000
2024/06/06	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	2050	08/05/2025	121.16 Put	Bond Future	3537.5500	3.5376	3818.4100	3.8184	7.939	0.0000	0.0000
2024/06/06	2050	07/08/2025		Bond Future	117.7076	117.7076	117.4207	117.4207	0.244	0.0000	0.0000
2024/06/06	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	2050	07/08/2025	119.89 Put	Bond Future	2182.4000	2.1824	2469.3200	2.4693	13.147	0.0000	0.0000
2024/06/06	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	AL37	01/08/2024		Index Future	951.5780	951.5780	953.4500	953.4500	0.197	0.0000	0.0000
2024/06/06	AL37	07/11/2024		Index Future	974.0380	974.0380	975.9550	975.9550	0.197	0.0000	0.0000
2024/06/06	AL37	06/02/2025		Index Future	995.4500	995.4500	997.4110	997.4110	0.197	0.0000	0.0000
2024/06/06	AL37	08/05/2025		Index Future	1017.3240	1017.3240	1019.3300	1019.3300	0.197	0.0000	0.0000
2024/06/06	AL37	07/08/2025		Index Future	1038.8260	1038.8260	1040.8790	1040.8790	0.198	0.0000	0.0000
2024/06/06	AL7T	01/08/2024		Index Future	1095.2730	1095.2730	1096.6300	1096.6300	0.124	0.0000	0.0000
2024/06/06	AL7T	07/11/2024		Index Future	1121.1240	1121.1240	1122.5150	1122.5150	0.124	0.0000	0.0000
2024/06/06	AL7T	06/02/2025		Index Future	1145.7700	1145.7700	1147.1930	1147.1930	0.124	0.0000	0.0000
2024/06/06	AL7T	08/05/2025		Index Future	1170.9460	1170.9460	1172.4030	1172.4030	0.124	0.0000	0.0000
2024/06/06	AL7T	07/08/2025		Index Future	1195.6960	1195.6960	1197.1880	1197.1880	0.125	0.0000	0.0000
2024/06/06	ALBI	01/08/2024		Index Future	954.4600	954.4600	955.9220	955.9220	0.153	0.0000	0.0000
2024/06/06	ALBI	07/11/2024		Index Future	976.9880	976.9880	978.4850	978.4850	0.153	0.0000	0.0000
2024/06/06	ALBI	06/02/2025		Index Future	998.4650	998.4650	999.9970	999.9970	0.153	0.0000	0.0000
2024/06/06	ALBI	08/05/2025		Index Future	1020.4050	1020.4050	1021.9720	1021.9720	0.154	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	
2024/06/06	ALBI	07/08/2025		Index Future	1041.9720	1041.9720	1043.5770	1043.5770	0.154	0.0000	0.0000
2024/06/06	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/06/06	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/06/06	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/06	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/06	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/06	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/06	ES33	01/08/2024		Bond Future	13.1879	73.2607	13.1654	73.3533	0.170	0.0000
2024/06/06	ES33	07/11/2024		Bond Future	13.3824	71.2059	13.3588	71.3008	0.176	0.0000
2024/06/06	ES33	06/02/2025		Bond Future	13.5790	72.7869	13.5542	72.8841	0.182	0.0000
2024/06/06	ES33	06/02/2025	13.34 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/06	ES33	06/02/2025	13.34 Put	Bond Future	944.6900	0.9447	847.5200	0.8475	10.286	0.0000
2024/06/06	ES33	08/05/2025		Bond Future	13.7813	70.5960	13.7553	70.6956	0.189	0.0000
2024/06/06	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/06	ES33	08/05/2025	12.73 Put	Bond Future	4175.9500	4.1760	4076.4200	4.0764	2.383	0.0000
2024/06/06	ES33	07/08/2025		Bond Future	14.0118	72.0968	13.9844	72.1988	0.195	0.0000
2024/06/06	ES33	07/08/2025	13.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/06	ES33	07/08/2025	13.56 Put	Bond Future	1707.8000	1.7078	1605.8300	1.6058	5.971	0.0000
2024/06/06	ES42	01/08/2024		Bond Future	13.5566	68.7086	13.5395	68.7904	0.126	0.0000
2024/06/06	ES42	07/11/2024		Bond Future	13.7279	66.0795	13.7100	66.1634	0.130	0.0000
2024/06/06	ES42	06/02/2025		Bond Future	13.8927	67.5463	13.8740	67.6321	0.135	0.0000
2024/06/06	ES42	06/02/2025	13.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/06	ES42	06/02/2025	13.71 Put	Bond Future	847.2200	0.8472	761.3600	0.7614	10.134	0.0000
2024/06/06	ES42	08/05/2025		Bond Future	14.0684	64.7748	14.0488	64.8628	0.139	0.0000
2024/06/06	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/06	ES42	08/05/2025	13.25 Put	Bond Future	3856.0500	3.8561	3768.1200	3.7681	2.280	0.0000
2024/06/06	ES42	07/08/2025		Bond Future	14.2604	66.1489	14.2399	66.2390	0.144	0.0000
2024/06/06	ES42	07/08/2025	13.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/06	ES42	07/08/2025	13.79 Put	Bond Future	2123.2800	2.1233	2033.1800	2.0332	4.243	0.0000
2024/06/06	GOVI	01/08/2024		GOVI	940.3170	940.3170	941.7980	941.7980	0.158	0.0000
2024/06/06	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/06	GOVI	01/08/2024	943.38 Put	GOVI	30630.0000	3.0630	15820.0000	1.5820	48.351	0.0000
2024/06/06	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/06	GOVI	01/08/2024	943.39 Put	GOVI	30730.0000	3.0730	15920.0000	1.5920	48.194	0.0000
2024/06/06	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/06	GOVI	01/08/2024	943.37 Put	GOVI	30530.0000	3.0530	15720.0000	1.5720	48.510	0.0000
2024/06/06	GOVI	07/11/2024		GOVI	962.5110	962.5110	964.0280	964.0280	0.158	0.0000
2024/06/06	GOVI	07/11/2024	948.79 Call	GOVI	137210.0000	13.7210	152380.0000	15.2380	11.056	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
2024/06/06	GOVI	07/11/2024	948.79 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	GOVI	07/11/2024	948.80 Call	GOVI		137110.0000	13.7110	152280.0000	15.2280	11.064	0.0000	0.0000
2024/06/06	GOVI	07/11/2024	948.80 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	GOVI	07/11/2024	948.78 Call	GOVI		137310.0000	13.7310	152480.0000	15.2480	11.048	0.0000	0.0000
2024/06/06	GOVI	07/11/2024	948.78 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	GOVI	06/02/2025		GOVI		983.6700	983.6700	985.2220	985.2220	0.158	0.0000	0.0000
2024/06/06	GOVI	06/02/2025	972.00 Call	GOVI		116700.0000	11.6700	132220.0000	13.2220	13.299	0.0000	0.0000
2024/06/06	GOVI	06/02/2025	972.00 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	GOVI	08/05/2025		GOVI		1005.2840	1005.2840	1006.8730	1006.8730	0.158	0.0000	0.0000
2024/06/06	GOVI	08/05/2025	1,022. Call 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	GOVI	08/05/2025	1,022. Put 00	GOVI		167160.0000	16.7160	151270.0000	15.1270	9.506	0.0000	0.0000
2024/06/06	GOVI	07/08/2025		GOVI		1026.5320	1026.5320	1028.1590	1028.1590	0.158	0.0000	0.0000
2024/06/06	GOVI	07/08/2025	1,011. Call 00	GOVI		155320.0000	15.5320	171590.0000	17.1590	10.475	0.0000	0.0000
2024/06/06	GOVI	07/08/2025	1,011. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/06/06	IGOV	01/08/2024		Index Future		349.1670	349.1670	349.6100	349.6100	0.127	0.0000	0.0000
2024/06/06	IGOV	07/11/2024		Index Future		357.5000	357.5000	357.9530	357.9530	0.127	0.0000	0.0000
2024/06/06	IGOV	06/02/2025		Index Future		365.4410	365.4410	365.9050	365.9050	0.127	0.0000	0.0000
2024/06/06	IGOV	08/05/2025		Index Future		373.5520	373.5520	374.0270	374.0270	0.127	0.0000	0.0000
2024/06/06	IGOV	07/08/2025		Index Future		381.5270	381.5270	382.0140	382.0140	0.128	0.0000	0.0000
2024/06/06	IS10	17/12/2025		Interest Rate Swap		80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/06/06	IS10	16/03/2026		Interest Rate Swap		76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/06/06	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/06/06	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/06/06	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/06/06	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/06/06	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/06/06	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/06/06	IS10	20/12/2027		Interest Rate Swap		87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/06/06	IS10	22/03/2028		Interest Rate Swap		80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/06/06	IS10	20/06/2028		Interest Rate Swap		88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/06/06	IS10	19/09/2028		Interest Rate Swap		92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/06/06	J186	21/12/2026		Interest Rate Swap		8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/06/06	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	
2024/06/06	JBAF	17/07/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/06/06	JBAF	21/08/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/06/06	JBAF	18/09/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/06/06	JBAF	16/10/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/06/06	JBAF	20/11/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/06/06	JBAF	18/12/2024		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/06/06	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/06/06	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/06/06	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/06/06	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/06/06	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/06/06	R035	01/08/2024	12.50 Call	Bond Future	1835.9600	1.8360	1869.7800	1.8698	1.842	0.0000	0.0000
2024/06/06	R035	01/08/2024	12.50 Put	Bond Future	1314.6700	1.3147	1264.7700	1.2648	3.796	0.0000	0.0000
2024/06/06	R035	01/08/2024	12.45 Call	Bond Future	1695.6000	1.6956	1727.3100	1.7273	1.870	0.0000	0.0000
2024/06/06	R035	01/08/2024	12.45 Put	Bond Future	1420.0900	1.4201	1368.0800	1.3681	3.662	0.0000	0.0000
2024/06/06	R035	01/08/2024	13.08 Call	Bond Future	3790.7000	3.7907	3847.2100	3.8472	1.491	0.0000	0.0000
2024/06/06	R035	01/08/2024	13.08 Put	Bond Future	494.8600	0.4949	467.6500	0.4677	5.499	0.0000	0.0000
2024/06/06	R035	01/08/2024	13.05 Call	Bond Future	3677.9800	3.6780	3733.4800	3.7335	1.509	0.0000	0.0000
2024/06/06	R035	01/08/2024	13.05 Put	Bond Future	522.2600	0.5223	494.0400	0.4940	5.403	0.0000	0.0000
2024/06/06	R035	01/08/2024	12.20 Put	Bond Future	2049.8400	2.0498	1987.6500	1.9877	3.034	0.0000	0.0000
2024/06/06	R035	01/08/2024	12.20 Call	Bond Future	1080.2800	1.0803	1101.8100	1.1018	1.993	0.0000	0.0000
2024/06/06	R035	01/08/2024		Bond Future	12.3942	83.3958	12.3773	83.4795	0.136	0.0000	0.0000
2024/06/06	R035	01/08/2024	13.23 Put	Bond Future	376.3200	0.3763	353.8300	0.3538	5.976	0.0000	0.0000
2024/06/06	R035	01/08/2024	13.23 Call	Bond Future	4367.3700	4.3674	4428.6000	4.4286	1.402	0.0000	0.0000
2024/06/06	R035	01/08/2024	13.20 Call	Bond Future	4250.4500	4.2505	4310.7900	4.3108	1.420	0.0000	0.0000
2024/06/06	R035	01/08/2024	13.20 Put	Bond Future	397.7300	0.3977	374.3500	0.3744	5.878	0.0000	0.0000
2024/06/06	R035	01/08/2024	11.80 Call	Bond Future	417.5500	0.4176	426.1600	0.4262	2.062	0.0000	0.0000
2024/06/06	R035	01/08/2024	11.80 Put	Bond Future	3436.6000	3.4366	3361.4900	3.3615	2.186	0.0000	0.0000
2024/06/06	R035	01/08/2024	11.81 Call	Bond Future	429.4100	0.4294	438.2700	0.4383	2.063	0.0000	0.0000
2024/06/06	R035	01/08/2024	11.81 Put	Bond Future	3396.3400	3.3963	3321.4800	3.3215	2.204	0.0000	0.0000
2024/06/06	R035	01/08/2024	11.79 Call	Bond Future	405.9200	0.4059	414.2900	0.4143	2.062	0.0000	0.0000
2024/06/06	R035	01/08/2024	11.79 Put	Bond Future	3477.1300	3.4771	3401.7800	3.4018	2.167	0.0000	0.0000
2024/06/06	R035	07/11/2024		Bond Future	12.5471	80.8485	12.5294	80.9343	0.141	0.0000	0.0000
2024/06/06	R035	07/11/2024	12.18 Call	Bond Future	1628.9900	1.6290	1655.7800	1.6558	1.645	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	
2024/06/06	R035	07/11/2024	12.18 Put	Bond Future	3434.0300	3.4340	3375.0900	3.3751	1.716	0.0000	0.0000
2024/06/06	R035	07/11/2024	12.19 Call	Bond Future	1650.3500	1.6504	1677.3900	1.6774	1.638	0.0000	0.0000
2024/06/06	R035	07/11/2024	12.19 Put	Bond Future	3405.4700	3.4055	3346.7800	3.3468	1.723	0.0000	0.0000
2024/06/06	R035	07/11/2024	12.17 Call	Bond Future	1607.9800	1.6080	1634.5200	1.6345	1.651	0.0000	0.0000
2024/06/06	R035	07/11/2024	12.17 Put	Bond Future	3462.9800	3.4630	3403.7900	3.4038	1.709	0.0000	0.0000
2024/06/06	R035	07/11/2024	13.23 Call	Bond Future	4557.1900	4.5572	4609.8600	4.6099	1.156	0.0000	0.0000
2024/06/06	R035	07/11/2024	13.23 Put	Bond Future	1346.2500	1.3463	1313.1900	1.3132	2.456	0.0000	0.0000
2024/06/06	R035	07/11/2024	12.20 Put	Bond Future	3376.8900	3.3769	3318.4700	3.3185	1.730	0.0000	0.0000
2024/06/06	R035	07/11/2024	12.20 Call	Bond Future	1671.6400	1.6716	1698.9500	1.6990	1.634	0.0000	0.0000
2024/06/06	R035	06/02/2025		Bond Future	12.7015	82.6251	12.6829	82.7129	0.146	0.0000	0.0000
2024/06/06	R035	06/02/2025	12.41 Call	Bond Future	2473.6000	2.4736	2506.8600	2.5069	1.345	0.0000	0.0000
2024/06/06	R035	06/02/2025	12.41 Put	Bond Future	3869.6200	3.8696	3815.0400	3.8150	1.410	0.0000	0.0000
2024/06/06	R035	08/05/2025		Bond Future	12.8556	79.9210	12.8362	80.0109	0.151	0.0000	0.0000
2024/06/06	R035	08/05/2025	11.78 Call	Bond Future	1591.8900	1.5919	1614.6100	1.6146	1.427	0.0000	0.0000
2024/06/06	R035	08/05/2025	11.78 Put	Bond Future	6798.0300	6.7980	6730.8200	6.7308	0.989	0.0000	0.0000
2024/06/06	R035	08/05/2025	13.35 Call	Bond Future	5140.7800	5.1408	5190.5300	5.1905	0.968	0.0000	0.0000
2024/06/06	R035	08/05/2025	13.35 Put	Bond Future	2897.5800	2.8976	2857.4000	2.8574	1.387	0.0000	0.0000
2024/06/06	R035	08/05/2025	12.70 Call	Bond Future	3425.5800	3.4256	3464.5000	3.4645	1.136	0.0000	0.0000
2024/06/06	R035	08/05/2025	12.70 Put	Bond Future	4150.5800	4.1506	4099.5700	4.0996	1.229	0.0000	0.0000
2024/06/06	R035	08/05/2025	11.46 Put	Bond Future	8003.2700	8.0033	7931.0400	7.9310	0.903	0.0000	0.0000
2024/06/06	R035	08/05/2025	11.46 Call	Bond Future	1156.8900	1.1569	1174.5900	1.1746	1.530	0.0000	0.0000
2024/06/06	R035	07/08/2025		Bond Future	13.0354	81.6034	13.0151	81.6956	0.156	0.0000	0.0000
2024/06/06	R035	07/08/2025	12.65 Call	Bond Future	3351.5500	3.3516	3389.1300	3.3891	1.121	0.0000	0.0000
2024/06/06	R035	07/08/2025	12.65 Put	Bond Future	5119.8700	5.1199	5065.2700	5.0653	1.066	0.0000	0.0000
2024/06/06	R053	01/08/2024		Bond Future	12.9786	93.8821	12.9668	93.9619	0.090	0.0000	0.0000
2024/06/06	R053	01/08/2024	13.14 Call	Bond Future	2817.9500	2.8180	2845.8700	2.8459	0.991	0.0000	0.0000
2024/06/06	R053	01/08/2024	13.14 Put	Bond Future	1733.5700	1.7336	1681.6800	1.6817	2.993	0.0000	0.0000
2024/06/06	R053	01/08/2024	13.15 Call	Bond Future	2858.3300	2.8583	2886.6500	2.8867	0.991	0.0000	0.0000
2024/06/06	R053	01/08/2024	13.15 Put	Bond Future	1707.5900	1.7076	1656.1000	1.6561	3.015	0.0000	0.0000
2024/06/06	R053	01/08/2024	13.13 Call	Bond Future	2777.8100	2.7778	2805.3400	2.8053	0.991	0.0000	0.0000
2024/06/06	R053	01/08/2024	13.13 Put	Bond Future	1759.8900	1.7599	1707.6100	1.7076	2.971	0.0000	0.0000
2024/06/06	R053	07/11/2024	12.80 Call	Bond Future	2483.6000	2.4836	2507.0900	2.5071	0.946	0.0000	0.0000
2024/06/06	R053	07/11/2024	12.80 Put	Bond Future	4691.1100	4.6911	4632.7900	4.6328	1.243	0.0000	0.0000
2024/06/06	R053	07/11/2024	12.81 Call	Bond Future	2514.4000	2.5144	2538.1300	2.5381	0.944	0.0000	0.0000
2024/06/06	R053	07/11/2024	12.81 Put	Bond Future	4652.3500	4.6524	4594.2700	4.5943	1.248	0.0000	0.0000
2024/06/06	R053	07/11/2024	12.79 Call	Bond Future	2452.9900	2.4530	2476.2500	2.4763	0.948	0.0000	0.0000
2024/06/06	R053	07/11/2024	12.79 Put	Bond Future	4730.1500	4.7302	4671.6000	4.6716	1.238	0.0000	0.0000
2024/06/06	R053	07/11/2024		Bond Future	13.1244	90.2251	13.1122	90.3069	0.094	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	
2024/06/06	R053	06/02/2025		Bond Future	13.2659	92.2073	13.2531	92.2911	0.097	0.0000	0.0000
2024/06/06	R053	06/02/2025	12.94 Call	Bond Future	3452.3900	3.4524	3481.0200	3.4810	0.829	0.0000	0.0000
2024/06/06	R053	06/02/2025	12.94 Put	Bond Future	5625.4000	5.6254	5570.2600	5.5703	0.980	0.0000	0.0000
2024/06/06	R053	08/05/2025		Bond Future	13.4132	88.3575	13.3998	88.4433	0.100	0.0000	0.0000
2024/06/06	R053	08/05/2025	12.64 Call	Bond Future	2962.7600	2.9628	2987.5600	2.9876	0.837	0.0000	0.0000
2024/06/06	R053	08/05/2025	12.64 Put	Bond Future	8172.5200	8.1725	8111.5000	8.1115	0.747	0.0000	0.0000
2024/06/06	R053	07/08/2025		Bond Future	13.5783	90.2146	13.5642	90.3027	0.104	0.0000	0.0000
2024/06/06	R053	07/08/2025	13.17 Call	Bond Future	4676.5800	4.6766	4710.5600	4.7106	0.727	0.0000	0.0000
2024/06/06	R053	07/08/2025	13.17 Put	Bond Future	7296.0700	7.2961	7241.9900	7.2420	0.741	0.0000	0.0000
2024/06/06	R186	01/08/2024		Bond Future	9.2999	103.8024	9.2560	103.8958	0.472	0.0000	0.0000
2024/06/06	R186	01/08/2024	8.69 Call	Bond Future	20.5700	0.0206	25.6700	0.0257	24.793	0.0000	0.0000
2024/06/06	R186	01/08/2024	8.69 Put	Bond Future	1326.0400	1.3260	1237.8100	1.2378	6.654	0.0000	0.0000
2024/06/06	R186	01/08/2024	8.70 Call	Bond Future	22.1400	0.0221	27.5700	0.0276	24.526	0.0000	0.0000
2024/06/06	R186	01/08/2024	8.70 Put	Bond Future	1306.0300	1.3060	1218.1300	1.2181	6.730	0.0000	0.0000
2024/06/06	R186	01/08/2024	8.68 Call	Bond Future	19.0400	0.0190	23.8300	0.0238	25.158	0.0000	0.0000
2024/06/06	R186	01/08/2024	8.68 Put	Bond Future	1346.0900	1.3461	1257.5500	1.2576	6.578	0.0000	0.0000
2024/06/06	R186	07/11/2024	9.14 Call	Bond Future	497.3500	0.4974	535.2500	0.5353	7.620	0.0000	0.0000
2024/06/06	R186	07/11/2024	9.14 Put	Bond Future	909.8100	0.9098	852.0400	0.8520	6.350	0.0000	0.0000
2024/06/06	R186	07/11/2024	9.15 Call	Bond Future	506.9500	0.5070	545.2800	0.5453	7.561	0.0000	0.0000
2024/06/06	R186	07/11/2024	9.15 Put	Bond Future	900.3100	0.9003	842.9700	0.8430	6.369	0.0000	0.0000
2024/06/06	R186	07/11/2024	9.13 Call	Bond Future	487.8300	0.4878	525.3100	0.5253	7.683	0.0000	0.0000
2024/06/06	R186	07/11/2024	9.13 Put	Bond Future	919.4000	0.9194	861.2100	0.8612	6.329	0.0000	0.0000
2024/06/06	R186	07/11/2024		Bond Future	9.3564	106.2524	9.3061	106.3481	0.538	0.0000	0.0000
2024/06/06	R186	06/02/2025		Bond Future	9.4234	103.2712	9.3654	103.3693	0.615	0.0000	0.0000
2024/06/06	R186	06/02/2025	9.03 Call	Bond Future	500.5000	0.5005	536.3200	0.5363	7.157	0.0000	0.0000
2024/06/06	R186	06/02/2025	9.03 Put	Bond Future	1168.3900	1.1684	1106.1400	1.1061	5.328	0.0000	0.0000
2024/06/06	R186	08/05/2025		Bond Future	9.5170	105.5379	9.4489	105.6385	0.716	0.0000	0.0000
2024/06/06	R186	08/05/2025	8.47 Call	Bond Future	214.2400	0.2142	234.9000	0.2349	9.643	0.0000	0.0000
2024/06/06	R186	08/05/2025	8.47 Put	Bond Future	1774.3700	1.7744	1694.4300	1.6944	4.505	0.0000	0.0000
2024/06/06	R186	07/08/2025		Bond Future	9.7128	102.4460	9.6305	102.5494	0.848	0.0000	0.0000
2024/06/06	R186	07/08/2025	9.68 Call	Bond Future	837.4400	0.8374	888.7800	0.8888	6.131	0.0000	0.0000
2024/06/06	R186	07/08/2025	9.68 Put	Bond Future	878.5900	0.8786	826.5200	0.8265	5.927	0.0000	0.0000
2024/06/06	R186	07/08/2025	10.25 Call	Bond Future	1308.8200	1.3088	1372.4600	1.3725	4.862	0.0000	0.0000
2024/06/06	R186	07/08/2025	10.25 Put	Bond Future	637.6200	0.6376	597.8500	0.5979	6.237	0.0000	0.0000
2024/06/06	R186	07/08/2025	9.22 Put	Bond Future	1149.0300	1.1490	1085.2600	1.0853	5.550	0.0000	0.0000
2024/06/06	R186	07/08/2025	9.22 Call	Bond Future	527.8100	0.5278	567.4500	0.5675	7.510	0.0000	0.0000
2024/06/06	R202	01/08/2024		Bond Future	256.9150	256.9150	257.7658	257.7658	0.331	0.0000	0.0000
2024/06/06	R202	07/11/2024		Bond Future	263.0461	263.0461	263.9175	263.9175	0.331	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	
2024/06/06	R202	06/02/2025		Bond Future	263.6539	263.6539	264.5449	264.5449	0.338	0.0000	0.0000
2024/06/06	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	R202	06/02/2025	266.79 Put	Bond Future	3136.0600	3.1361	2245.0700	2.2451	28.411	0.0000	0.0000
2024/06/06	R202	08/05/2025		Bond Future	269.5035	269.5035	270.4148	270.4148	0.338	0.0000	0.0000
2024/06/06	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	R202	08/05/2025	272.31 Put	Bond Future	2806.5200	2.8065	1895.2200	1.8952	32.471	0.0000	0.0000
2024/06/06	R202	07/08/2025		Bond Future	269.8921	269.8921	270.8232	270.8232	0.345	0.0000	0.0000
2024/06/06	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	R202	07/08/2025	271.60 Put	Bond Future	1707.9500	1.7080	776.7600	0.7768	54.521	0.0000	0.0000
2024/06/06	R209	01/08/2024		Bond Future	12.4786	64.4350	12.4567	64.5307	0.175	0.0000	0.0000
2024/06/06	R209	01/08/2024	11.79 Call	Bond Future	282.1200	0.2821	291.7300	0.2917	3.406	0.0000	0.0000
2024/06/06	R209	01/08/2024	11.79 Put	Bond Future	3395.5000	3.3955	3309.4000	3.3094	2.536	0.0000	0.0000
2024/06/06	R209	01/08/2024	11.80 Call	Bond Future	290.7800	0.2908	300.6700	0.3007	3.401	0.0000	0.0000
2024/06/06	R209	01/08/2024	11.80 Put	Bond Future	3357.4300	3.3574	3271.6100	3.2716	2.556	0.0000	0.0000
2024/06/06	R209	01/08/2024	11.78 Call	Bond Future	273.6400	0.2736	282.9800	0.2830	3.413	0.0000	0.0000
2024/06/06	R209	01/08/2024	11.78 Put	Bond Future	3433.7900	3.4338	3347.4200	3.3474	2.515	0.0000	0.0000
2024/06/06	R209	07/11/2024		Bond Future	12.6161	62.7984	12.5933	62.8964	0.181	0.0000	0.0000
2024/06/06	R209	07/11/2024	12.22 Call	Bond Future	1388.8300	1.3888	1420.7600	1.4208	2.299	0.0000	0.0000
2024/06/06	R209	07/11/2024	12.22 Put	Bond Future	3122.4600	3.1225	3056.3600	3.0564	2.117	0.0000	0.0000
2024/06/06	R209	07/11/2024	12.23 Call	Bond Future	1407.2000	1.4072	1439.4400	1.4394	2.291	0.0000	0.0000
2024/06/06	R209	07/11/2024	12.23 Put	Bond Future	3096.2500	3.0963	3030.4600	3.0305	2.125	0.0000	0.0000
2024/06/06	R209	07/11/2024	12.21 Call	Bond Future	1370.5800	1.3706	1402.2100	1.4022	2.308	0.0000	0.0000
2024/06/06	R209	07/11/2024	12.21 Put	Bond Future	3148.8400	3.1488	3082.4400	3.0824	2.109	0.0000	0.0000
2024/06/06	R209	06/02/2025		Bond Future	12.7504	64.1782	12.7266	64.2785	0.186	0.0000	0.0000
2024/06/06	R209	06/02/2025	12.44 Call	Bond Future	2155.3600	2.1554	2194.7600	2.1948	1.828	0.0000	0.0000
2024/06/06	R209	06/02/2025	12.44 Put	Bond Future	3485.1100	3.4851	3424.2000	3.4242	1.748	0.0000	0.0000
2024/06/06	R209	08/05/2025		Bond Future	12.8909	62.4293	12.8662	62.5320	0.192	0.0000	0.0000
2024/06/06	R209	08/05/2025	11.89 Call	Bond Future	1517.2200	1.5172	1545.9300	1.5459	1.892	0.0000	0.0000
2024/06/06	R209	08/05/2025	11.89 Put	Bond Future	5867.7000	5.8677	5793.7700	5.7938	1.260	0.0000	0.0000
2024/06/06	R209	07/08/2025		Bond Future	13.0509	63.7432	13.0251	63.8483	0.198	0.0000	0.0000
2024/06/06	R209	07/08/2025	12.68 Call	Bond Future	3023.1900	3.0232	3067.8500	3.0679	1.477	0.0000	0.0000
2024/06/06	R209	07/08/2025	12.68 Put	Bond Future	4558.2200	4.5582	4497.7800	4.4978	1.326	0.0000	0.0000
2024/06/06	R210	01/08/2024		Bond Future	238.8298	238.8298	239.0344	239.0344	0.086	0.0000	0.0000
2024/06/06	R210	07/11/2024		Bond Future	241.1829	241.1829	241.3926	241.3926	0.087	0.0000	0.0000
2024/06/06	R210	06/02/2025		Bond Future	246.5398	246.5398	246.7546	246.7546	0.087	0.0000	0.0000
2024/06/06	R210	06/02/2025	239.61 Call	Bond Future	6929.8100	6.9298	7144.5900	7.1446	3.099	0.0000	0.0000
2024/06/06	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	R210	08/05/2025		Bond Future	248.5827	248.5827	248.8025	248.8025	0.088	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	
2024/06/06	R210	08/05/2025	248.03 Call	Bond Future	552.7100	0.5527	772.4900	0.7725	39.764	0.0000	0.0000
2024/06/06	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	R210	07/08/2025		Bond Future	253.8833	253.8833	254.1088	254.1088	0.089	0.0000	0.0000
2024/06/06	R210	07/08/2025	248.44 Call	Bond Future	5443.3200	5.4433	5668.8000	5.6688	4.142	0.0000	0.0000
2024/06/06	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/06	R213	01/08/2024		Bond Future	11.2403	83.6870	11.1977	83.8565	0.378	0.0000	0.0000
2024/06/06	R213	01/08/2024	10.87 Call	Bond Future	548.4300	0.5484	593.2600	0.5933	8.174	0.0000	0.0000
2024/06/06	R213	01/08/2024	10.87 Put	Bond Future	2040.3400	2.0403	1915.6100	1.9156	6.113	0.0000	0.0000
2024/06/06	R213	01/08/2024	10.88 Call	Bond Future	562.5500	0.5626	608.2200	0.6082	8.118	0.0000	0.0000
2024/06/06	R213	01/08/2024	10.88 Put	Bond Future	2013.7200	2.0137	1889.8300	1.8898	6.152	0.0000	0.0000
2024/06/06	R213	01/08/2024	10.86 Call	Bond Future	534.5300	0.5345	578.5200	0.5785	8.230	0.0000	0.0000
2024/06/06	R213	01/08/2024	10.86 Put	Bond Future	2067.2100	2.0672	1941.6400	1.9416	6.074	0.0000	0.0000
2024/06/06	R213	07/11/2024	11.22 Call	Bond Future	1597.7900	1.5978	1673.1800	1.6732	4.718	0.0000	0.0000
2024/06/06	R213	07/11/2024	11.22 Put	Bond Future	2185.4900	2.1855	2087.2400	2.0872	4.496	0.0000	0.0000
2024/06/06	R213	07/11/2024	11.23 Call	Bond Future	1616.6500	1.6167	1692.6000	1.6926	4.698	0.0000	0.0000
2024/06/06	R213	07/11/2024	11.23 Put	Bond Future	2165.4200	2.1654	2067.7300	2.0677	4.511	0.0000	0.0000
2024/06/06	R213	07/11/2024	11.21 Call	Bond Future	1578.8400	1.5788	1653.6600	1.6537	4.739	0.0000	0.0000
2024/06/06	R213	07/11/2024	11.21 Put	Bond Future	2205.5000	2.2055	2106.6800	2.1067	4.481	0.0000	0.0000
2024/06/06	R213	07/11/2024		Bond Future	11.3716	82.1006	11.3267	82.2742	0.395	0.0000	0.0000
2024/06/06	R213	06/02/2025		Bond Future	11.5076	83.9048	11.4602	84.0824	0.412	0.0000	0.0000
2024/06/06	R213	06/02/2025	11.35 Call	Bond Future	2019.5000	2.0195	2099.9000	2.0999	3.981	0.0000	0.0000
2024/06/06	R213	06/02/2025	11.35 Put	Bond Future	2611.3100	2.6113	2514.1000	2.5141	3.723	0.0000	0.0000
2024/06/06	R213	08/05/2025		Bond Future	11.6460	82.1836	11.5958	82.3654	0.430	0.0000	0.0000
2024/06/06	R213	08/05/2025	10.52 Call	Bond Future	1025.9600	1.0260	1073.1700	1.0732	4.602	0.0000	0.0000
2024/06/06	R213	08/05/2025	10.52 Put	Bond Future	5232.1000	5.2321	5097.5900	5.0976	2.571	0.0000	0.0000
2024/06/06	R213	07/08/2025		Bond Future	11.8173	83.9154	11.7641	84.1013	0.450	0.0000	0.0000
2024/06/06	R213	07/08/2025	11.66 Call	Bond Future	2714.4000	2.7144	2802.6300	2.8026	3.250	0.0000	0.0000
2024/06/06	R213	07/08/2025	11.66 Put	Bond Future	3266.1100	3.2661	3168.4200	3.1684	2.991	0.0000	0.0000
2024/06/06	R214	01/08/2024	12.17 Call	Bond Future	315.1000	0.3151	321.5100	0.3215	2.034	0.0000	0.0000
2024/06/06	R214	01/08/2024	12.17 Put	Bond Future	3293.7400	3.2937	3226.0900	3.2261	2.054	0.0000	0.0000
2024/06/06	R214	01/08/2024	12.18 Call	Bond Future	324.6100	0.3246	331.2300	0.3312	2.039	0.0000	0.0000
2024/06/06	R214	01/08/2024	12.18 Put	Bond Future	3255.3100	3.2553	3187.8700	3.1879	2.072	0.0000	0.0000
2024/06/06	R214	01/08/2024	12.16 Call	Bond Future	305.7800	0.3058	312.0000	0.3120	2.034	0.0000	0.0000
2024/06/06	R214	01/08/2024	12.16 Put	Bond Future	3332.4200	3.3324	3264.5800	3.2646	2.036	0.0000	0.0000
2024/06/06	R214	01/08/2024		Bond Future	12.8158	59.8112	12.7991	59.8852	0.130	0.0000	0.0000
2024/06/06	R214	07/11/2024		Bond Future	12.9516	57.9156	12.9342	57.9915	0.134	0.0000	0.0000
2024/06/06	R214	07/11/2024	12.61 Call	Bond Future	1500.7500	1.5008	1525.1500	1.5252	1.626	0.0000	0.0000
2024/06/06	R214	07/11/2024	12.61 Put	Bond Future	3021.7600	3.0218	2970.2700	2.9703	1.704	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	
2024/06/06	R214	07/11/2024	12.62 Call	Bond Future	1520.2500	1.5203	1544.8800	1.5449	1.620	0.0000	0.0000
2024/06/06	R214	07/11/2024	12.62 Put	Bond Future	2995.8300	2.9958	2944.5700	2.9446	1.711	0.0000	0.0000
2024/06/06	R214	07/11/2024	12.60 Call	Bond Future	1481.4000	1.4814	1505.5600	1.5056	1.631	0.0000	0.0000
2024/06/06	R214	07/11/2024	12.60 Put	Bond Future	3047.8800	3.0479	2996.1500	2.9962	1.697	0.0000	0.0000
2024/06/06	R214	06/02/2025		Bond Future	13.0865	59.1883	13.0684	59.2659	0.138	0.0000	0.0000
2024/06/06	R214	06/02/2025	12.71 Call	Bond Future	2044.9100	2.0449	2072.8800	2.0729	1.368	0.0000	0.0000
2024/06/06	R214	06/02/2025	12.71 Put	Bond Future	3697.2300	3.6972	3647.5800	3.6476	1.343	0.0000	0.0000
2024/06/06	R214	08/05/2025		Bond Future	13.2195	57.1787	13.2007	57.2581	0.142	0.0000	0.0000
2024/06/06	R214	08/05/2025	12.40 Call	Bond Future	1828.1800	1.8282	1852.2700	1.8523	1.318	0.0000	0.0000
2024/06/06	R214	08/05/2025	12.40 Put	Bond Future	5463.8500	5.4639	5408.4500	5.4085	1.014	0.0000	0.0000
2024/06/06	R214	07/08/2025		Bond Future	13.3712	58.3822	13.3516	58.4637	0.147	0.0000	0.0000
2024/06/06	R214	07/08/2025	12.97 Call	Bond Future	3020.3600	3.0204	3053.6800	3.0537	1.103	0.0000	0.0000
2024/06/06	R214	07/08/2025	12.97 Put	Bond Future	4725.1600	4.7252	4677.0200	4.6770	1.019	0.0000	0.0000
2024/06/06	R248	01/08/2024		Bond Future	12.9650	72.9407	12.9277	73.1393	0.288	0.0000	0.0000
2024/06/06	R248	01/08/2024	12.31 Call	Bond Future	364.0200	0.3640	392.1500	0.3922	7.728	0.0000	0.0000
2024/06/06	R248	01/08/2024	12.31 Put	Bond Future	4003.8600	4.0039	3833.4800	3.8335	4.255	0.0000	0.0000
2024/06/06	R248	01/08/2024	12.32 Call	Bond Future	375.2600	0.3753	404.1100	0.4041	7.688	0.0000	0.0000
2024/06/06	R248	01/08/2024	12.32 Put	Bond Future	3957.0000	3.9570	3787.3400	3.7873	4.288	0.0000	0.0000
2024/06/06	R248	01/08/2024	12.30 Call	Bond Future	353.0200	0.3530	380.4500	0.3805	7.770	0.0000	0.0000
2024/06/06	R248	01/08/2024	12.30 Put	Bond Future	4051.0400	4.0510	3879.9600	3.8800	4.223	0.0000	0.0000
2024/06/06	R248	07/11/2024		Bond Future	13.1080	70.2103	13.0691	70.4135	0.297	0.0000	0.0000
2024/06/06	R248	07/11/2024	12.79 Call	Bond Future	1933.6800	1.9337	2011.6600	2.0117	4.033	0.0000	0.0000
2024/06/06	R248	07/11/2024	12.79 Put	Bond Future	3626.3700	3.6264	3501.1200	3.5011	3.454	0.0000	0.0000
2024/06/06	R248	07/11/2024	12.80 Call	Bond Future	1957.8000	1.9578	2036.4200	2.0364	4.016	0.0000	0.0000
2024/06/06	R248	07/11/2024	12.80 Put	Bond Future	3596.1400	3.5961	3471.5300	3.4715	3.465	0.0000	0.0000
2024/06/06	R248	07/11/2024	12.78 Call	Bond Future	1909.8900	1.9099	1987.2400	1.9872	4.050	0.0000	0.0000
2024/06/06	R248	07/11/2024	12.78 Put	Bond Future	3657.0100	3.6570	3531.1300	3.5311	3.442	0.0000	0.0000
2024/06/06	R248	06/02/2025		Bond Future	13.2504	71.7530	13.2099	71.9608	0.306	0.0000	0.0000
2024/06/06	R248	06/02/2025	12.71 Call	Bond Future	2081.9300	2.0819	2156.9500	2.1570	3.603	0.0000	0.0000
2024/06/06	R248	06/02/2025	12.71 Put	Bond Future	4945.2900	4.9453	4812.5000	4.8125	2.685	0.0000	0.0000
2024/06/06	R248	08/05/2025		Bond Future	13.3908	68.8736	13.3485	69.0862	0.316	0.0000	0.0000
2024/06/06	R248	08/05/2025	12.60 Call	Bond Future	2223.2000	2.2232	2295.8400	2.2958	3.267	0.0000	0.0000
2024/06/06	R248	08/05/2025	12.60 Put	Bond Future	6406.1300	6.4061	6266.1900	6.2662	2.184	0.0000	0.0000
2024/06/06	R248	07/08/2025		Bond Future	13.5509	70.3227	13.5068	70.5401	0.326	0.0000	0.0000
2024/06/06	R248	07/08/2025	13.21 Call	Bond Future	3685.5300	3.6855	3783.5700	3.7836	2.660	0.0000	0.0000
2024/06/06	R248	07/08/2025	13.21 Put	Bond Future	5396.8600	5.3969	5277.5100	5.2775	2.211	0.0000	0.0000
2024/06/06	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
2024/06/06	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/06/06	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/06/06	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
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