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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/06/2024 TO 07/06/2024

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
2024/06/07	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/07	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/07	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/07	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/07	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/07	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/07	2025	01/08/2024		Bond Future	181.9394	181.9394	181.9688	0.016	0.0000	0.0000
2024/06/07	2025	07/11/2024		Bond Future	186.2813	186.2813	186.3184	0.020	0.0000	0.0000
2024/06/07	2029	01/08/2024		Bond Future	130.5924	130.5924	130.6145	0.017	0.0000	0.0000
2024/06/07	2029	07/11/2024		Bond Future	132.3041	132.3041	132.3318	0.021	0.0000	0.0000
2024/06/07	2029	06/02/2025		Bond Future	135.2431	135.2431	135.2640	0.015	0.0000	0.0000
2024/06/07	2029	06/02/2025	132.40 Call	Bond Future	2843.0600	2.8431	2863.9500	0.735	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
2024/06/07	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/06/07	2029	08/05/2025		Bond Future	136.8054	136.8054	136.8178	136.8178	0.009	0.0000
2024/06/07	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/07	2029	08/05/2025	137.85 Put	Bond Future	1044.6500	1.0447	1032.1900	1.0322	1.193	0.0000
2024/06/07	2029	07/08/2025		Bond Future	139.7239	139.7239	139.7473	139.7473	0.017	0.0000
2024/06/07	2029	07/08/2025	137.41 Call	Bond Future	2313.8700	2.3139	2337.2500	2.3373	1.010	0.0000
2024/06/07	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/07	2030	01/08/2024	10.21 Put	Bond Future	2234.3200	2.2343	1889.0600	1.8891	15.453	0.0000
2024/06/07	2030	01/08/2024	10.21 Call	Bond Future	346.1300	0.3461	439.4800	0.4395	26.970	0.0000
2024/06/07	2030	01/08/2024	10.71 Put	Bond Future	1071.7600	1.0718	847.4300	0.8474	20.931	0.0000
2024/06/07	2030	01/08/2024	10.71 Call	Bond Future	1099.8700	1.0999	1314.1500	1.3142	19.482	0.0000
2024/06/07	2030	01/08/2024	11.31 Call	Bond Future	2629.3000	2.6293	2970.9500	2.9710	12.994	0.0000
2024/06/07	2030	01/08/2024	11.31 Put	Bond Future	367.4900	0.3675	270.5300	0.2705	26.384	0.0000
2024/06/07	2030	01/08/2024		Bond Future	10.7026	89.1313	10.5870	89.5699	1.080	0.0000
2024/06/07	2030	01/08/2024	10.38 Call	Bond Future	542.6100	0.5426	674.2300	0.6742	24.257	0.0000
2024/06/07	2030	01/08/2024	10.38 Put	Bond Future	1773.5600	1.7736	1466.5700	1.4666	17.309	0.0000
2024/06/07	2030	01/08/2024	10.39 Call	Bond Future	556.0500	0.5561	690.1600	0.6902	24.118	0.0000
2024/06/07	2030	01/08/2024	10.39 Put	Bond Future	1748.5200	1.7485	1444.0200	1.4440	17.415	0.0000
2024/06/07	2030	01/08/2024	10.37 Call	Bond Future	529.3800	0.5294	658.6500	0.6587	24.419	0.0000
2024/06/07	2030	01/08/2024	10.37 Put	Bond Future	1798.8200	1.7988	1489.4800	1.4895	17.197	0.0000
2024/06/07	2030	07/11/2024		Bond Future	10.8138	91.2349	10.6898	91.6874	1.146	0.0000
2024/06/07	2030	07/11/2024	10.75 Call	Bond Future	1571.6400	1.5716	1826.9800	1.8270	16.247	0.0000
2024/06/07	2030	07/11/2024	10.75 Put	Bond Future	1804.0700	1.8041	1606.9700	1.6070	10.925	0.0000
2024/06/07	2030	07/11/2024	10.76 Call	Bond Future	1590.4700	1.5905	1847.3400	1.8473	16.151	0.0000
2024/06/07	2030	07/11/2024	10.76 Put	Bond Future	1786.4200	1.7864	1590.8500	1.5909	10.948	0.0000
2024/06/07	2030	07/11/2024	10.74 Call	Bond Future	1553.1700	1.5532	1806.9700	1.8070	16.341	0.0000
2024/06/07	2030	07/11/2024	10.74 Put	Bond Future	1822.1100	1.8221	1623.4700	1.6235	10.902	0.0000
2024/06/07	2030	07/11/2024	10.21 Put	Bond Future	2987.4200	2.9874	2704.0000	2.7040	9.487	0.0000
2024/06/07	2030	07/11/2024	10.21 Call	Bond Future	756.9100	0.7569	925.9300	0.9259	22.330	0.0000
2024/06/07	2030	07/11/2024	10.71 Put	Bond Future	1877.0300	1.8770	1673.7400	1.6737	10.830	0.0000
2024/06/07	2030	07/11/2024	10.71 Call	Bond Future	1498.4600	1.4985	1747.6100	1.7476	16.627	0.0000
2024/06/07	2030	07/11/2024	11.91 Call	Bond Future	4408.6700	4.4087	4797.8200	4.7978	8.827	0.0000
2024/06/07	2030	07/11/2024	11.91 Put	Bond Future	529.2100	0.5292	465.9200	0.4659	11.959	0.0000
2024/06/07	2030	06/02/2025		Bond Future	10.9292	89.2296	10.7988	89.6868	1.193	0.0000
2024/06/07	2030	06/02/2025	10.68 Call	Bond Future	1652.8500	1.6529	1853.5700	1.8536	12.144	0.0000
2024/06/07	2030	06/02/2025	10.68 Put	Bond Future	2529.3200	2.5293	2272.8200	2.2728	10.141	0.0000
2024/06/07	2030	08/05/2025	12.28 Call	Bond Future	5072.4400	5.0724	5459.6400	5.4596	7.633	0.0000
2024/06/07	2030	08/05/2025	12.28 Put	Bond Future	1118.7000	1.1187	1044.7700	1.0448	6.609	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	
2024/06/07	2030	08/05/2025	10.69 Put	Bond Future	3008.4900	3.0085	2799.7300	2.7997	6.939	0.0000	0.0000
2024/06/07	2030	08/05/2025	10.69 Call	Bond Future	1736.5300	1.7365	1988.9000	1.9889	14.533	0.0000	0.0000
2024/06/07	2030	08/05/2025	11.86 Call	Bond Future	4067.2800	4.0673	4428.8000	4.4288	8.888	0.0000	0.0000
2024/06/07	2030	08/05/2025	11.86 Put	Bond Future	1456.6900	1.4567	1357.0800	1.3571	6.838	0.0000	0.0000
2024/06/07	2030	08/05/2025	10.31 Put	Bond Future	3778.2100	3.7782	3525.2300	3.5252	6.696	0.0000	0.0000
2024/06/07	2030	08/05/2025	10.31 Call	Bond Future	1199.0700	1.1991	1407.2200	1.4072	17.359	0.0000	0.0000
2024/06/07	2030	08/05/2025		Bond Future	11.0663	91.1878	10.9291	91.6490	1.240	0.0000	0.0000
2024/06/07	2030	08/05/2025	9.93 Call	Bond Future	793.3400	0.7933	958.7500	0.9588	20.850	0.0000	0.0000
2024/06/07	2030	08/05/2025	9.93 Put	Bond Future	4703.0700	4.7031	4407.3500	4.4074	6.288	0.0000	0.0000
2024/06/07	2030	07/08/2025		Bond Future	11.2448	89.0986	11.0956	89.5768	1.327	0.0000	0.0000
2024/06/07	2030	07/08/2025	11.11 Call	Bond Future	2386.2900	2.3863	2612.0900	2.6121	9.462	0.0000	0.0000
2024/06/07	2030	07/08/2025	11.11 Put	Bond Future	2818.2600	2.8183	2565.8500	2.5659	8.956	0.0000	0.0000
2024/06/07	2030	07/08/2025	12.12 Call	Bond Future	4404.8600	4.4049	4717.3400	4.7173	7.094	0.0000	0.0000
2024/06/07	2030	07/08/2025	12.12 Put	Bond Future	1662.0000	1.6620	1496.2700	1.4963	9.972	0.0000	0.0000
2024/06/07	2030	07/08/2025	10.48 Put	Bond Future	3902.4800	3.9025	3600.0600	3.6001	7.749	0.0000	0.0000
2024/06/07	2030	07/08/2025	10.48 Call	Bond Future	1416.8000	1.4168	1592.5900	1.5926	12.408	0.0000	0.0000
2024/06/07	2032	01/08/2024	12.54 Call	Bond Future	4399.3800	4.3994	4814.4900	4.8145	9.436	0.0000	0.0000
2024/06/07	2032	01/08/2024	12.54 Put	Bond Future	288.9600	0.2890	215.8600	0.2159	25.298	0.0000	0.0000
2024/06/07	2032	01/08/2024	11.66 Call	Bond Future	1558.8300	1.5588	1794.7800	1.7948	15.136	0.0000	0.0000
2024/06/07	2032	01/08/2024	11.66 Put	Bond Future	1213.2300	1.2132	960.9700	0.9610	20.792	0.0000	0.0000
2024/06/07	2032	01/08/2024	11.50 Put	Bond Future	1534.6500	1.5347	1235.3900	1.2354	19.500	0.0000	0.0000
2024/06/07	2032	01/08/2024	11.50 Call	Bond Future	1170.9700	1.1710	1359.9200	1.3599	16.136	0.0000	0.0000
2024/06/07	2032	01/08/2024	11.11 Put	Bond Future	2596.9500	2.5970	2189.5200	2.1895	15.689	0.0000	0.0000
2024/06/07	2032	01/08/2024	11.11 Call	Bond Future	471.2600	0.4713	552.0400	0.5520	17.141	0.0000	0.0000
2024/06/07	2032	01/08/2024	11.61 Put	Bond Future	1307.0400	1.3070	1040.2400	1.0402	20.413	0.0000	0.0000
2024/06/07	2032	01/08/2024	11.61 Call	Bond Future	1431.8300	1.4318	1653.2400	1.6532	15.463	0.0000	0.0000
2024/06/07	2032	01/08/2024	12.31 Call	Bond Future	3576.5000	3.5765	3960.6300	3.9606	10.740	0.0000	0.0000
2024/06/07	2032	01/08/2024	12.31 Put	Bond Future	428.2700	0.4283	324.1900	0.3242	24.302	0.0000	0.0000
2024/06/07	2032	01/08/2024	11.14 Call	Bond Future	512.1300	0.5121	600.2300	0.6002	17.203	0.0000	0.0000
2024/06/07	2032	01/08/2024	11.14 Put	Bond Future	2500.5900	2.5006	2100.4800	2.1005	16.001	0.0000	0.0000
2024/06/07	2032	01/08/2024	11.15 Call	Bond Future	526.1300	0.5261	616.8700	0.6169	17.247	0.0000	0.0000
2024/06/07	2032	01/08/2024	11.15 Put	Bond Future	2468.9100	2.4689	2071.4400	2.0714	16.099	0.0000	0.0000
2024/06/07	2032	01/08/2024	11.13 Call	Bond Future	498.2700	0.4983	583.9800	0.5840	17.202	0.0000	0.0000
2024/06/07	2032	01/08/2024	11.13 Put	Bond Future	2532.4400	2.5324	2129.9400	2.1299	15.894	0.0000	0.0000
2024/06/07	2032	01/08/2024		Bond Future	11.5818	86.2502	11.4721	86.7384	0.947	0.0000	0.0000
2024/06/07	2032	07/11/2024	11.48 Call	Bond Future	1622.6900	1.6227	1822.2700	1.8223	12.299	0.0000	0.0000
2024/06/07	2032	07/11/2024	11.48 Put	Bond Future	2664.8000	2.6648	2361.3700	2.3614	11.387	0.0000	0.0000
2024/06/07	2032	07/11/2024	11.49 Call	Bond Future	1642.8200	1.6428	1844.0600	1.8441	12.250	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	
2024/06/07	2032	07/11/2024	11.49 Put	Bond Future	2641.1800	2.6412	2339.4100	2.3394	11.426	0.0000	0.0000
2024/06/07	2032	07/11/2024	11.47 Call	Bond Future	1602.4600	1.6025	1800.6000	1.8006	12.365	0.0000	0.0000
2024/06/07	2032	07/11/2024	11.47 Put	Bond Future	2688.3600	2.6884	2383.4900	2.3835	11.340	0.0000	0.0000
2024/06/07	2032	07/11/2024		Bond Future	11.7200	84.1183	11.6037	84.6213	0.992	0.0000	0.0000
2024/06/07	2032	07/11/2024	11.11 Put	Bond Future	3655.6900	3.6557	3298.8700	3.2989	9.761	0.0000	0.0000
2024/06/07	2032	07/11/2024	11.11 Call	Bond Future	973.7400	0.9737	1119.9300	1.1199	15.013	0.0000	0.0000
2024/06/07	2032	07/11/2024	11.61 Put	Bond Future	2373.0100	2.3730	2090.2200	2.0902	11.917	0.0000	0.0000
2024/06/07	2032	07/11/2024	11.61 Call	Bond Future	1897.4700	1.8975	2117.6900	2.1177	11.606	0.0000	0.0000
2024/06/07	2032	07/11/2024	12.95 Call	Bond Future	5732.7200	5.7327	6131.2500	6.1313	6.952	0.0000	0.0000
2024/06/07	2032	07/11/2024	12.95 Put	Bond Future	645.5000	0.6455	541.0200	0.5410	16.186	0.0000	0.0000
2024/06/07	2032	07/11/2024	13.36 Call	Bond Future	7072.6400	7.0726	7535.1900	7.5352	6.540	0.0000	0.0000
2024/06/07	2032	07/11/2024	13.36 Put	Bond Future	379.8000	0.3798	339.3400	0.3393	10.653	0.0000	0.0000
2024/06/07	2032	07/11/2024	11.64 Put	Bond Future	2309.5500	2.3096	2031.6900	2.0317	12.031	0.0000	0.0000
2024/06/07	2032	07/11/2024	11.64 Call	Bond Future	1964.0600	1.9641	2189.2100	2.1892	11.463	0.0000	0.0000
2024/06/07	2032	06/02/2025		Bond Future	11.8581	85.9667	11.7370	86.4759	1.021	0.0000	0.0000
2024/06/07	2032	06/02/2025	11.72 Call	Bond Future	2338.7600	2.3388	2555.1900	2.5552	9.254	0.0000	0.0000
2024/06/07	2032	06/02/2025	11.72 Put	Bond Future	2919.8500	2.9199	2627.1000	2.6271	10.026	0.0000	0.0000
2024/06/07	2032	08/05/2025		Bond Future	12.0060	83.6859	11.8800	84.2005	1.049	0.0000	0.0000
2024/06/07	2032	08/05/2025	10.91 Call	Bond Future	1240.0800	1.2401	1374.2700	1.3743	10.821	0.0000	0.0000
2024/06/07	2032	08/05/2025	10.91 Put	Bond Future	5859.0100	5.8590	5478.5600	5.4786	6.493	0.0000	0.0000
2024/06/07	2032	07/08/2025		Bond Future	12.1824	85.4477	12.0480	85.9801	1.103	0.0000	0.0000
2024/06/07	2032	07/08/2025	12.01 Call	Bond Future	3124.1500	3.1242	3368.3000	3.3683	7.815	0.0000	0.0000
2024/06/07	2032	07/08/2025	12.01 Put	Bond Future	3807.8500	3.8079	3519.5900	3.5196	7.570	0.0000	0.0000
2024/06/07	2033	01/08/2024		Bond Future	122.6352	122.6352	122.6571	122.6571	0.018	0.0000	0.0000
2024/06/07	2033	07/11/2024		Bond Future	124.0590	124.0590	124.0861	124.0861	0.022	0.0000	0.0000
2024/06/07	2033	06/02/2025		Bond Future	126.8148	126.8148	126.8357	126.8357	0.016	0.0000	0.0000
2024/06/07	2033	06/02/2025	124.94 Call	Bond Future	1874.8300	1.8748	1895.6600	1.8957	1.111	0.0000	0.0000
2024/06/07	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/07	2033	08/05/2025		Bond Future	128.0895	128.0895	128.1025	128.1025	0.010	0.0000	0.0000
2024/06/07	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/07	2033	08/05/2025	130.62 Put	Bond Future	2530.5300	2.5305	2517.5500	2.5176	0.513	0.0000	0.0000
2024/06/07	2033	07/08/2025		Bond Future	130.8221	130.8221	130.8454	130.8454	0.018	0.0000	0.0000
2024/06/07	2033	07/08/2025	128.65 Call	Bond Future	2172.1400	2.1721	2195.3600	2.1954	1.069	0.0000	0.0000
2024/06/07	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/07	2037	01/08/2024	13.82 Call	Bond Future	5265.9700	5.2660	6048.9300	6.0489	14.868	0.0000	0.0000
2024/06/07	2037	01/08/2024	13.82 Put	Bond Future	235.6500	0.2357	139.4700	0.1395	40.815	0.0000	0.0000
2024/06/07	2037	01/08/2024	13.17 Call	Bond Future	2811.5300	2.8115	3428.1700	3.4282	21.933	0.0000	0.0000
2024/06/07	2037	01/08/2024	13.17 Put	Bond Future	772.6500	0.7727	510.1500	0.5102	33.974	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	
2024/06/07	2037	01/08/2024		Bond Future	12.7494	73.9288	12.5733	74.8079	1.382	0.0000	0.0000
2024/06/07	2037	01/08/2024	12.10 Call	Bond Future	344.4800	0.3445	502.2900	0.5023	45.811	0.0000	0.0000
2024/06/07	2037	01/08/2024	12.10 Put	Bond Future	3662.3900	3.6624	2941.0600	2.9411	19.696	0.0000	0.0000
2024/06/07	2037	01/08/2024	12.11 Call	Bond Future	354.8700	0.3549	516.3400	0.5163	45.501	0.0000	0.0000
2024/06/07	2037	01/08/2024	12.11 Put	Bond Future	3620.0600	3.6201	2902.3900	2.9024	19.825	0.0000	0.0000
2024/06/07	2037	01/08/2024	12.09 Call	Bond Future	334.2400	0.3342	488.5100	0.4885	46.155	0.0000	0.0000
2024/06/07	2037	01/08/2024	12.09 Put	Bond Future	3704.9200	3.7049	2980.0500	2.9801	19.565	0.0000	0.0000
2024/06/07	2037	07/11/2024		Bond Future	12.8986	75.6736	12.7142	76.5764	1.430	0.0000	0.0000
2024/06/07	2037	07/11/2024	12.58 Call	Bond Future	1727.2500	1.7273	2079.3900	2.0794	20.387	0.0000	0.0000
2024/06/07	2037	07/11/2024	12.58 Put	Bond Future	3296.9100	3.2969	2746.2600	2.7463	16.702	0.0000	0.0000
2024/06/07	2037	07/11/2024	12.59 Call	Bond Future	1749.3700	1.7494	2104.4600	2.1045	20.298	0.0000	0.0000
2024/06/07	2037	07/11/2024	12.59 Put	Bond Future	3269.0200	3.2690	2721.3200	2.7213	16.754	0.0000	0.0000
2024/06/07	2037	07/11/2024	12.57 Call	Bond Future	1705.4800	1.7055	2054.6700	2.0547	20.475	0.0000	0.0000
2024/06/07	2037	07/11/2024	12.57 Put	Bond Future	3325.1900	3.3252	2771.5900	2.7716	16.649	0.0000	0.0000
2024/06/07	2037	06/02/2025		Bond Future	13.0473	73.0754	12.8560	73.9937	1.466	0.0000	0.0000
2024/06/07	2037	06/02/2025	12.76 Call	Bond Future	2487.4000	2.4874	2882.5600	2.8826	15.886	0.0000	0.0000
2024/06/07	2037	06/02/2025	12.76 Put	Bond Future	3872.7000	3.8727	3349.5300	3.3495	13.509	0.0000	0.0000
2024/06/07	2037	08/05/2025		Bond Future	13.2083	74.6785	13.0099	75.6119	1.502	0.0000	0.0000
2024/06/07	2037	08/05/2025	12.25 Call	Bond Future	1820.0400	1.8200	2106.6300	2.1066	15.746	0.0000	0.0000
2024/06/07	2037	08/05/2025	12.25 Put	Bond Future	6493.3500	6.4934	5846.5300	5.8465	9.961	0.0000	0.0000
2024/06/07	2037	08/05/2025	12.55 Put	Bond Future	5532.8400	5.5328	4925.1700	4.9252	10.983	0.0000	0.0000
2024/06/07	2037	08/05/2025	12.55 Call	Bond Future	2368.0200	2.3680	2693.7600	2.6938	13.756	0.0000	0.0000
2024/06/07	2037	08/05/2025	13.30 Put	Bond Future	3672.6800	3.6727	3195.7700	3.1958	12.985	0.0000	0.0000
2024/06/07	2037	08/05/2025	13.30 Call	Bond Future	4098.5200	4.0985	4555.0200	4.5550	11.138	0.0000	0.0000
2024/06/07	2037	08/05/2025	13.35 Put	Bond Future	3573.2200	3.5732	3105.0000	3.1050	13.104	0.0000	0.0000
2024/06/07	2037	08/05/2025	13.35 Call	Bond Future	4229.6200	4.2296	4694.8100	4.6948	10.998	0.0000	0.0000
2024/06/07	2037	07/08/2025		Bond Future	13.3947	71.9892	13.1861	72.9484	1.557	0.0000	0.0000
2024/06/07	2037	07/08/2025	13.01 Call	Bond Future	3422.0000	3.4220	3774.0100	3.7740	10.287	0.0000	0.0000
2024/06/07	2037	07/08/2025	13.01 Put	Bond Future	5205.3700	5.2054	4598.1200	4.5981	11.666	0.0000	0.0000
2024/06/07	2038	01/08/2024		Bond Future	131.1221	131.1221	130.5635	130.5635	0.426	0.0000	0.0000
2024/06/07	2038	07/11/2024		Bond Future	134.2512	134.2512	133.6844	133.6844	0.422	0.0000	0.0000
2024/06/07	2038	06/02/2025		Bond Future	135.1080	135.1080	134.5211	134.5211	0.434	0.0000	0.0000
2024/06/07	2038	06/02/2025	135.23 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/07	2038	06/02/2025	135.23 Put	Bond Future	122.0500	0.1221	708.9500	0.7090	480.868	0.0000	0.0000
2024/06/07	2038	08/05/2025		Bond Future	138.1055	138.1055	137.4966	137.4966	0.441	0.0000	0.0000
2024/06/07	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/07	2038	08/05/2025	139.68 Put	Bond Future	1574.4600	1.5745	2183.4000	2.1834	38.676	0.0000	0.0000
2024/06/07	2038	07/08/2025		Bond Future	138.8771	138.8771	138.2658	138.2658	0.440	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	
2024/06/07	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/07	2038	07/08/2025	139.56 Put	Bond Future	682.8900	0.6829	1294.1900	1.2942	89.517	0.0000	0.0000
2024/06/07	2040	01/08/2024	12.28 Put	Bond Future	4197.6600	4.1977	3325.9800	3.3260	20.766	0.0000	0.0000
2024/06/07	2040	01/08/2024	12.28 Call	Bond Future	293.6400	0.2936	456.4500	0.4565	55.445	0.0000	0.0000
2024/06/07	2040	01/08/2024	12.88 Call	Bond Future	1300.0700	1.3001	1763.9200	1.7639	35.679	0.0000	0.0000
2024/06/07	2040	01/08/2024	12.88 Put	Bond Future	1930.8300	1.9308	1360.1900	1.3602	29.554	0.0000	0.0000
2024/06/07	2040	01/08/2024	13.48 Call	Bond Future	3173.4700	3.1735	3928.2000	3.9282	23.782	0.0000	0.0000
2024/06/07	2040	01/08/2024	13.48 Put	Bond Future	742.5000	0.7425	462.7400	0.4627	37.678	0.0000	0.0000
2024/06/07	2040	01/08/2024	12.95 Put	Bond Future	1741.5000	1.7415	1208.8100	1.2088	30.588	0.0000	0.0000
2024/06/07	2040	01/08/2024	12.95 Call	Bond Future	1478.5200	1.4785	1980.3200	1.9803	33.939	0.0000	0.0000
2024/06/07	2040	01/08/2024		Bond Future	13.0004	73.7480	12.8038	74.7825	1.512	0.0000	0.0000
2024/06/07	2040	01/08/2024	12.33 Call	Bond Future	343.0900	0.3431	526.2700	0.5263	53.391	0.0000	0.0000
2024/06/07	2040	01/08/2024	12.33 Put	Bond Future	3965.8400	3.9658	3114.5300	3.1145	21.466	0.0000	0.0000
2024/06/07	2040	01/08/2024	12.34 Call	Bond Future	353.6400	0.3536	541.0100	0.5410	52.983	0.0000	0.0000
2024/06/07	2040	01/08/2024	12.34 Put	Bond Future	3920.3300	3.9203	3073.2100	3.0732	21.608	0.0000	0.0000
2024/06/07	2040	01/08/2024	12.32 Call	Bond Future	332.7000	0.3327	511.8000	0.5118	53.832	0.0000	0.0000
2024/06/07	2040	01/08/2024	12.32 Put	Bond Future	4011.5800	4.0116	3156.1900	3.1562	21.323	0.0000	0.0000
2024/06/07	2040	07/11/2024	12.85 Call	Bond Future	1872.1800	1.8722	2296.4100	2.2964	22.660	0.0000	0.0000
2024/06/07	2040	07/11/2024	12.85 Put	Bond Future	3434.4300	3.4344	2796.8500	2.7969	18.564	0.0000	0.0000
2024/06/07	2040	07/11/2024	12.86 Call	Bond Future	1895.8100	1.8958	2323.3200	2.3233	22.550	0.0000	0.0000
2024/06/07	2040	07/11/2024	12.86 Put	Bond Future	3405.3100	3.4053	2771.0100	2.7710	18.627	0.0000	0.0000
2024/06/07	2040	07/11/2024	12.84 Call	Bond Future	1848.7000	1.8487	2269.4500	2.2695	22.759	0.0000	0.0000
2024/06/07	2040	07/11/2024	12.84 Put	Bond Future	3463.7600	3.4638	2822.7000	2.8227	18.508	0.0000	0.0000
2024/06/07	2040	07/11/2024		Bond Future	13.1509	75.4885	12.9453	76.5503	1.563	0.0000	0.0000
2024/06/07	2040	07/11/2024	12.10 Put	Bond Future	6269.5900	6.2696	5403.1200	5.4031	13.820	0.0000	0.0000
2024/06/07	2040	07/11/2024	12.10 Call	Bond Future	579.8900	0.5799	775.2300	0.7752	33.686	0.0000	0.0000
2024/06/07	2040	07/11/2024	12.60 Call	Bond Future	1335.1700	1.3352	1676.5700	1.6766	25.570	0.0000	0.0000
2024/06/07	2040	07/11/2024	12.60 Put	Bond Future	4235.2500	4.2353	3514.8400	3.5148	17.010	0.0000	0.0000
2024/06/07	2040	07/11/2024	13.15 Call	Bond Future	2643.5600	2.6436	3168.5700	3.1686	19.860	0.0000	0.0000
2024/06/07	2040	07/11/2024	13.15 Put	Bond Future	2648.3100	2.6483	2111.5100	2.1115	20.270	0.0000	0.0000
2024/06/07	2040	06/02/2025		Bond Future	13.3006	72.6356	13.0873	73.7164	1.604	0.0000	0.0000
2024/06/07	2040	06/02/2025	12.95 Call	Bond Future	2484.6500	2.4847	2935.0600	2.9351	18.128	0.0000	0.0000
2024/06/07	2040	06/02/2025	12.95 Put	Bond Future	4274.4700	4.2745	3644.0500	3.6441	14.748	0.0000	0.0000
2024/06/07	2040	08/05/2025	13.43 Put	Bond Future	4166.1500	4.1662	3583.3700	3.5834	13.988	0.0000	0.0000
2024/06/07	2040	08/05/2025	13.43 Call	Bond Future	4011.5900	4.0116	4528.3100	4.5283	12.881	0.0000	0.0000
2024/06/07	2040	08/05/2025	12.75 Put	Bond Future	6035.2000	6.0352	5311.6100	5.3116	11.989	0.0000	0.0000
2024/06/07	2040	08/05/2025	12.75 Call	Bond Future	2404.7700	2.4048	2780.6800	2.7807	15.632	0.0000	0.0000
2024/06/07	2040	08/05/2025	13.50 Put	Bond Future	4008.6000	4.0086	3440.8400	3.4408	14.164	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	
2024/06/07	2040	08/05/2025	13.50 Call	Bond Future	4197.6800	4.1977	4729.4200	4.7294	12.667	0.0000	0.0000
2024/06/07	2040	08/05/2025		Bond Future	13.4614	74.2288	13.2402	75.3283	1.644	0.0000	0.0000
2024/06/07	2040	08/05/2025	12.63 Call	Bond Future	2168.0800	2.1681	2525.6500	2.5257	16.492	0.0000	0.0000
2024/06/07	2040	08/05/2025	12.63 Put	Bond Future	6438.7900	6.4388	5696.8600	5.6969	11.523	0.0000	0.0000
2024/06/07	2040	07/08/2025		Bond Future	13.6464	71.2789	13.4141	72.4078	1.702	0.0000	0.0000
2024/06/07	2040	07/08/2025	13.29 Call	Bond Future	3702.6200	3.7026	4126.9500	4.1270	11.460	0.0000	0.0000
2024/06/07	2040	07/08/2025	13.29 Put	Bond Future	5445.9200	5.4459	4741.4200	4.7414	12.936	0.0000	0.0000
2024/06/07	2044	01/08/2024	13.00 Call	Bond Future	1489.5000	1.4895	1918.8400	1.9188	28.824	0.0000	0.0000
2024/06/07	2044	01/08/2024	13.00 Put	Bond Future	1760.6100	1.7606	1180.3600	1.1804	32.957	0.0000	0.0000
2024/06/07	2044	01/08/2024	13.25 Call	Bond Future	2218.3600	2.2184	2779.8300	2.7798	25.310	0.0000	0.0000
2024/06/07	2044	01/08/2024	13.25 Put	Bond Future	1198.1600	1.1982	750.0400	0.7500	37.401	0.0000	0.0000
2024/06/07	2044	01/08/2024	12.29 Call	Bond Future	261.2800	0.2613	372.4800	0.3725	42.560	0.0000	0.0000
2024/06/07	2044	01/08/2024	12.29 Put	Bond Future	4430.8200	4.4308	3532.4300	3.5324	20.276	0.0000	0.0000
2024/06/07	2044	01/08/2024	12.30 Call	Bond Future	269.9800	0.2700	384.0800	0.3841	42.262	0.0000	0.0000
2024/06/07	2044	01/08/2024	12.30 Put	Bond Future	4382.1100	4.3821	3486.6200	3.4866	20.435	0.0000	0.0000
2024/06/07	2044	01/08/2024	12.28 Call	Bond Future	252.7900	0.2528	361.0600	0.3611	42.830	0.0000	0.0000
2024/06/07	2044	01/08/2024	12.28 Put	Bond Future	4479.8000	4.4798	3578.4800	3.5785	20.120	0.0000	0.0000
2024/06/07	2044	01/08/2024		Bond Future	13.0518	69.9849	12.8605	70.9945	1.466	0.0000	0.0000
2024/06/07	2044	07/11/2024		Bond Future	13.1961	71.6367	12.9961	72.6729	1.515	0.0000	0.0000
2024/06/07	2044	07/11/2024	12.91 Call	Bond Future	1930.1500	1.9302	2336.6300	2.3366	21.060	0.0000	0.0000
2024/06/07	2044	07/11/2024	12.91 Put	Bond Future	3420.5800	3.4206	2790.8700	2.7909	18.409	0.0000	0.0000
2024/06/07	2044	07/11/2024	12.92 Call	Bond Future	1954.1300	1.9541	2363.8000	2.3638	20.964	0.0000	0.0000
2024/06/07	2044	07/11/2024	12.92 Put	Bond Future	3391.5600	3.3916	2765.0400	2.7650	18.473	0.0000	0.0000
2024/06/07	2044	07/11/2024	12.90 Call	Bond Future	1906.3100	1.9063	2309.6000	2.3096	21.156	0.0000	0.0000
2024/06/07	2044	07/11/2024	12.90 Put	Bond Future	3449.8100	3.4498	2816.9100	2.8169	18.346	0.0000	0.0000
2024/06/07	2044	06/02/2025		Bond Future	13.3392	68.8244	13.1318	69.8792	1.555	0.0000	0.0000
2024/06/07	2044	06/02/2025	13.02 Call	Bond Future	2587.8900	2.5879	2938.9500	2.9390	13.565	0.0000	0.0000
2024/06/07	2044	06/02/2025	13.02 Put	Bond Future	4222.6500	4.2227	3518.8300	3.5188	16.668	0.0000	0.0000
2024/06/07	2044	08/05/2025		Bond Future	13.4922	70.3339	13.2772	71.4072	1.593	0.0000	0.0000
2024/06/07	2044	08/05/2025	12.72 Call	Bond Future	2303.6800	2.3037	2642.9800	2.6430	14.729	0.0000	0.0000
2024/06/07	2044	08/05/2025	12.72 Put	Bond Future	6294.5700	6.2946	5560.6400	5.5606	11.660	0.0000	0.0000
2024/06/07	2044	07/08/2025		Bond Future	13.6677	67.4272	13.4422	68.5289	1.650	0.0000	0.0000
2024/06/07	2044	07/08/2025	13.34 Call	Bond Future	3713.0200	3.7130	4198.2000	4.1982	13.067	0.0000	0.0000
2024/06/07	2044	07/08/2025	13.34 Put	Bond Future	5323.7700	5.3238	4707.2500	4.7073	11.581	0.0000	0.0000
2024/06/07	2046	01/08/2024		Bond Future	113.4878	113.4878	113.1694	113.1694	0.281	0.0000	0.0000
2024/06/07	2046	07/11/2024		Bond Future	113.9888	113.9888	113.6670	113.6670	0.282	0.0000	0.0000
2024/06/07	2046	06/02/2025		Bond Future	116.5207	116.5207	116.1854	116.1854	0.288	0.0000	0.0000
2024/06/07	2046	06/02/2025	114.01 Call	Bond Future	2510.6500	2.5107	2175.4000	2.1754	13.353	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
2024/06/07	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/06/07	2046	08/05/2025		Bond Future	116.8448	116.8448	116.4944	116.4944	0.300	0.0000
2024/06/07	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/07	2046	08/05/2025	121.97 Put	Bond Future	5125.2300	5.1252	5475.5800	5.4756	6.836	0.0000
2024/06/07	2046	07/08/2025		Bond Future	119.3357	119.3357	118.9871	118.9871	0.292	0.0000
2024/06/07	2046	07/08/2025	118.69 Call	Bond Future	645.7000	0.6457	297.0700	0.2971	53.993	0.0000
2024/06/07	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/07	2050	01/08/2024		Bond Future	111.9449	111.9449	111.4977	111.4977	0.400	0.0000
2024/06/07	2050	07/11/2024		Bond Future	114.6166	114.6166	114.1628	114.1628	0.396	0.0000
2024/06/07	2050	06/02/2025		Bond Future	114.7948	114.7948	114.3246	114.3246	0.410	0.0000
2024/06/07	2050	06/02/2025	115.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/07	2050	06/02/2025	115.60 Put	Bond Future	805.2300	0.8052	1275.4500	1.2755	58.396	0.0000
2024/06/07	2050	08/05/2025		Bond Future	117.3416	117.3416	116.8533	116.8533	0.416	0.0000
2024/06/07	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/07	2050	08/05/2025	121.16 Put	Bond Future	3818.4100	3.8184	4306.6700	4.3067	12.787	0.0000
2024/06/07	2050	07/08/2025		Bond Future	117.4207	117.4207	116.9311	116.9311	0.417	0.0000
2024/06/07	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/07	2050	07/08/2025	119.89 Put	Bond Future	2469.3200	2.4693	2958.8800	2.9589	19.826	0.0000
2024/06/07	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/06/07	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/06/07	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/06/07	AL37	01/08/2024		Index Future	953.4500	953.4500	958.0870	958.0870	0.486	0.0000
2024/06/07	AL37	07/11/2024		Index Future	975.9550	975.9550	980.7390	980.7390	0.490	0.0000
2024/06/07	AL37	06/02/2025		Index Future	997.4110	997.4110	1002.2450	1002.2450	0.485	0.0000
2024/06/07	AL37	08/05/2025		Index Future	1019.3300	1019.3300	1024.2040	1024.2040	0.478	0.0000
2024/06/07	AL37	07/08/2025		Index Future	1040.8790	1040.8790	1045.9350	1045.9350	0.486	0.0000
2024/06/07	AL7T	01/08/2024		Index Future	1096.6300	1096.6300	1106.1960	1106.1960	0.872	0.0000
2024/06/07	AL7T	07/11/2024		Index Future	1122.5150	1122.5150	1132.3490	1132.3490	0.876	0.0000
2024/06/07	AL7T	06/02/2025		Index Future	1147.1930	1147.1930	1157.1810	1157.1810	0.871	0.0000
2024/06/07	AL7T	08/05/2025		Index Future	1172.4030	1172.4030	1182.5340	1182.5340	0.864	0.0000
2024/06/07	AL7T	07/08/2025		Index Future	1197.1880	1197.1880	1207.6240	1207.6240	0.872	0.0000
2024/06/07	ALBI	01/08/2024		Index Future	955.9220	955.9220	963.9570	963.9570	0.841	0.0000
2024/06/07	ALBI	07/11/2024		Index Future	978.4850	978.4850	986.7470	986.7470	0.844	0.0000
2024/06/07	ALBI	06/02/2025		Index Future	999.9970	999.9970	1008.3850	1008.3850	0.839	0.0000
2024/06/07	ALBI	08/05/2025		Index Future	1021.9720	1021.9720	1030.4790	1030.4790	0.832	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	
2024/06/07	ALBI	07/08/2025		Index Future	1043.5770	1043.5770	1052.3430	1052.3430	0.840	0.0000	0.0000
2024/06/07	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/07	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/07	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/07	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/07	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/07	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/07	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/07	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/07	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/07	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/07	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/07	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/07	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/07	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/06/07	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/07	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/07	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/07	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/07	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/07	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/07	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/07	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/07	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/07	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/07	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
2024/06/07	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/07	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/07	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/07	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/07	ES33	01/08/2024		Bond Future	13.1654	73.3533	12.9886	74.0877	1.343	0.0000
2024/06/07	ES33	07/11/2024		Bond Future	13.3588	71.3008	13.1725	72.0555	1.394	0.0000
2024/06/07	ES33	06/02/2025		Bond Future	13.5542	72.8841	13.3601	73.6515	1.432	0.0000
2024/06/07	ES33	06/02/2025	13.34 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/07	ES33	06/02/2025	13.34 Put	Bond Future	847.5200	0.8475	80.1400	0.0801	90.544	0.0000
2024/06/07	ES33	08/05/2025		Bond Future	13.7553	70.6956	13.5532	71.4751	1.469	0.0000
2024/06/07	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/07	ES33	08/05/2025	12.73 Put	Bond Future	4076.4200	4.0764	3296.8500	3.2969	19.124	0.0000
2024/06/07	ES33	07/08/2025		Bond Future	13.9844	72.1988	13.7709	73.0008	1.527	0.0000
2024/06/07	ES33	07/08/2025	13.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/07	ES33	07/08/2025	13.56 Put	Bond Future	1605.8300	1.6058	803.8400	0.8038	49.942	0.0000
2024/06/07	ES42	01/08/2024		Bond Future	13.5395	68.7904	13.3377	69.7684	1.490	0.0000
2024/06/07	ES42	07/11/2024		Bond Future	13.7100	66.1634	13.4985	67.1674	1.542	0.0000
2024/06/07	ES42	06/02/2025		Bond Future	13.8740	67.6321	13.6545	68.6545	1.582	0.0000
2024/06/07	ES42	06/02/2025	13.71 Call	Bond Future	0.0000	0.0000	261.0500	0.2611	100.000	0.0000
2024/06/07	ES42	06/02/2025	13.71 Put	Bond Future	761.3600	0.7614	0.0000	0.0000	(100.000)	0.0000
2024/06/07	ES42	08/05/2025		Bond Future	14.0488	64.8628	13.8207	65.9033	1.623	0.0000
2024/06/07	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/07	ES42	08/05/2025	13.25 Put	Bond Future	3768.1200	3.7681	2727.6100	2.7276	27.614	0.0000
2024/06/07	ES42	07/08/2025		Bond Future	14.2399	66.2390	14.0006	67.3073	1.680	0.0000
2024/06/07	ES42	07/08/2025	13.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/07	ES42	07/08/2025	13.79 Put	Bond Future	2033.1800	2.0332	964.9200	0.9649	52.541	0.0000
2024/06/07	GOVI	01/08/2024		GOVI	941.7980	941.7980	949.5950	949.5950	0.828	0.0000
2024/06/07	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	62150.0000	6.2150	100.000	0.0000
2024/06/07	GOVI	01/08/2024	943.38 Put	GOVI	15820.0000	1.5820	0.0000	0.0000	(100.000)	0.0000
2024/06/07	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	62050.0000	6.2050	100.000	0.0000
2024/06/07	GOVI	01/08/2024	943.39 Put	GOVI	15920.0000	1.5920	0.0000	0.0000	(100.000)	0.0000
2024/06/07	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	62250.0000	6.2250	100.000	0.0000
2024/06/07	GOVI	01/08/2024	943.37 Put	GOVI	15720.0000	1.5720	0.0000	0.0000	(100.000)	0.0000
2024/06/07	GOVI	07/11/2024		GOVI	964.0280	964.0280	972.0460	972.0460	0.832	0.0000
2024/06/07	GOVI	07/11/2024	948.79 Call	GOVI	152380.0000	15.2380	232560.0000	23.2560	52.618	0.0000

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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
2024/06/07	GOVI	07/11/2024	948.79 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/07	GOVI	07/11/2024	948.80 Call	GOVI		152280.0000	15.2280	232460.0000	23.2460	52.653	0.0000	0.0000
2024/06/07	GOVI	07/11/2024	948.80 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/07	GOVI	07/11/2024	948.78 Call	GOVI		152480.0000	15.2480	232660.0000	23.2660	52.584	0.0000	0.0000
2024/06/07	GOVI	07/11/2024	948.78 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/07	GOVI	06/02/2025		GOVI		985.2220	985.2220	993.3620	993.3620	0.826	0.0000	0.0000
2024/06/07	GOVI	06/02/2025	972.00 Call	GOVI		132220.0000	13.2220	213620.0000	21.3620	61.564	0.0000	0.0000
2024/06/07	GOVI	06/02/2025	972.00 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/07	GOVI	08/05/2025		GOVI		1006.8730	1006.8730	1015.1260	1015.1260	0.820	0.0000	0.0000
2024/06/07	GOVI	08/05/2025	1,022. Call 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/07	GOVI	08/05/2025	1,022. Put 00	GOVI		151270.0000	15.1270	68740.0000	6.8740	54.558	0.0000	0.0000
2024/06/07	GOVI	07/08/2025		GOVI		1028.1590	1028.1590	1036.6640	1036.6640	0.827	0.0000	0.0000
2024/06/07	GOVI	07/08/2025	1,011. Call 00	GOVI		171590.0000	17.1590	256640.0000	25.6640	49.566	0.0000	0.0000
2024/06/07	GOVI	07/08/2025	1,011. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/07	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/06/07	IGOV	01/08/2024		Index Future		349.6100	349.6100	349.0000	349.0000	0.174	0.0000	0.0000
2024/06/07	IGOV	07/11/2024		Index Future		357.9530	357.9530	357.3420	357.3420	0.171	0.0000	0.0000
2024/06/07	IGOV	06/02/2025		Index Future		365.9050	365.9050	365.2610	365.2610	0.176	0.0000	0.0000
2024/06/07	IGOV	08/05/2025		Index Future		374.0270	374.0270	373.3450	373.3450	0.182	0.0000	0.0000
2024/06/07	IGOV	07/08/2025		Index Future		382.0140	382.0140	381.3450	381.3450	0.175	0.0000	0.0000
2024/06/07	IS10	17/12/2025		Interest Rate Swap		80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/06/07	IS10	16/03/2026		Interest Rate Swap		76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/06/07	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/06/07	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/06/07	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/06/07	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/06/07	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/06/07	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/06/07	IS10	20/12/2027		Interest Rate Swap		87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/06/07	IS10	22/03/2028		Interest Rate Swap		80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/06/07	IS10	20/06/2028		Interest Rate Swap		88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/06/07	IS10	19/09/2028		Interest Rate Swap		92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/06/07	J186	21/12/2026		Interest Rate Swap		8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/06/07	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/06/07	JBAF	17/07/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/06/07	JBAF	21/08/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/06/07	JBAF	18/09/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/06/07	JBAF	16/10/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/06/07	JBAF	20/11/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/06/07	JBAF	18/12/2024		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/06/07	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/06/07	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/06/07	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/06/07	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/06/07	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/06/07	R035	01/08/2024	12.50 Call	Bond Future	1869.7800	1.8698	2387.4100	2.3874	27.684	0.0000	0.0000
2024/06/07	R035	01/08/2024	12.50 Put	Bond Future	1264.7700	1.2648	876.7700	0.8768	30.678	0.0000	0.0000
2024/06/07	R035	01/08/2024	12.45 Call	Bond Future	1727.3100	1.7273	2222.3700	2.2224	28.661	0.0000	0.0000
2024/06/07	R035	01/08/2024	12.45 Put	Bond Future	1368.0800	1.3681	957.5100	0.9575	30.011	0.0000	0.0000
2024/06/07	R035	01/08/2024	13.08 Call	Bond Future	3847.2100	3.8472	4577.8700	4.5779	18.992	0.0000	0.0000
2024/06/07	R035	01/08/2024	13.08 Put	Bond Future	467.6500	0.4677	292.6800	0.2927	37.415	0.0000	0.0000
2024/06/07	R035	01/08/2024	13.05 Call	Bond Future	3733.4800	3.7335	4455.9000	4.4559	19.350	0.0000	0.0000
2024/06/07	R035	01/08/2024	13.05 Put	Bond Future	494.0400	0.4940	310.8300	0.3108	37.084	0.0000	0.0000
2024/06/07	R035	01/08/2024	12.20 Put	Bond Future	1987.6500	1.9877	1458.1700	1.4582	26.638	0.0000	0.0000
2024/06/07	R035	01/08/2024	12.20 Call	Bond Future	1101.8100	1.1018	1477.9600	1.4780	34.139	0.0000	0.0000
2024/06/07	R035	01/08/2024		Bond Future	12.3773	83.4795	12.1961	84.3852	1.464	0.0000	0.0000
2024/06/07	R035	01/08/2024	13.23 Put	Bond Future	353.8300	0.3538	215.7300	0.2157	39.030	0.0000	0.0000
2024/06/07	R035	01/08/2024	13.23 Call	Bond Future	4428.6000	4.4286	5196.1300	5.1961	17.331	0.0000	0.0000
2024/06/07	R035	01/08/2024	13.20 Call	Bond Future	4310.7900	4.3108	5071.4800	5.0715	17.646	0.0000	0.0000
2024/06/07	R035	01/08/2024	13.20 Put	Bond Future	374.3500	0.3744	229.4100	0.2294	38.718	0.0000	0.0000
2024/06/07	R035	01/08/2024	11.80 Call	Bond Future	426.1600	0.4262	620.2700	0.6203	45.549	0.0000	0.0000
2024/06/07	R035	01/08/2024	11.80 Put	Bond Future	3361.4900	3.3615	2649.9700	2.6500	21.167	0.0000	0.0000
2024/06/07	R035	01/08/2024	11.81 Call	Bond Future	438.2700	0.4383	636.3500	0.6364	45.196	0.0000	0.0000
2024/06/07	R035	01/08/2024	11.81 Put	Bond Future	3321.4800	3.3215	2613.9300	2.6139	21.302	0.0000	0.0000
2024/06/07	R035	01/08/2024	11.79 Call	Bond Future	414.2900	0.4143	604.3500	0.6044	45.876	0.0000	0.0000
2024/06/07	R035	01/08/2024	11.79 Put	Bond Future	3401.7800	3.4018	2686.2100	2.6862	21.035	0.0000	0.0000
2024/06/07	R035	07/11/2024		Bond Future	12.5294	80.9343	12.3391	81.8645	1.519	0.0000	0.0000
2024/06/07	R035	07/11/2024	12.18 Call	Bond Future	1655.7800	1.6558	2017.5400	2.0175	21.848	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	
2024/06/07	R035	07/11/2024	12.18 Put	Bond Future	3375.0900	3.3751	2806.6500	2.8067	16.842	0.0000	0.0000
2024/06/07	R035	07/11/2024	12.19 Call	Bond Future	1677.3900	1.6774	2041.9900	2.0420	21.736	0.0000	0.0000
2024/06/07	R035	07/11/2024	12.19 Put	Bond Future	3346.7800	3.3468	2781.1800	2.7812	16.900	0.0000	0.0000
2024/06/07	R035	07/11/2024	12.17 Call	Bond Future	1634.5200	1.6345	1993.0400	1.9930	21.934	0.0000	0.0000
2024/06/07	R035	07/11/2024	12.17 Put	Bond Future	3403.7900	3.4038	2832.1100	2.8321	16.795	0.0000	0.0000
2024/06/07	R035	07/11/2024	13.23 Call	Bond Future	4609.8600	4.6099	5259.1700	5.2592	14.085	0.0000	0.0000
2024/06/07	R035	07/11/2024	13.23 Put	Bond Future	1313.1900	1.3132	1032.3000	1.0323	21.390	0.0000	0.0000
2024/06/07	R035	07/11/2024	12.20 Put	Bond Future	3318.4700	3.3185	2755.9100	2.7559	16.952	0.0000	0.0000
2024/06/07	R035	07/11/2024	12.20 Call	Bond Future	1698.9500	1.6990	2066.5900	2.0666	21.639	0.0000	0.0000
2024/06/07	R035	06/02/2025		Bond Future	12.6829	82.7129	12.4850	83.6589	1.561	0.0000	0.0000
2024/06/07	R035	06/02/2025	12.41 Call	Bond Future	2506.8600	2.5069	2923.9200	2.9239	16.637	0.0000	0.0000
2024/06/07	R035	06/02/2025	12.41 Put	Bond Future	3815.0400	3.8150	3286.1700	3.2862	13.863	0.0000	0.0000
2024/06/07	R035	08/05/2025		Bond Future	12.8362	80.0109	12.6306	80.9721	1.601	0.0000	0.0000
2024/06/07	R035	08/05/2025	11.78 Call	Bond Future	1614.6100	1.6146	1901.0400	1.9010	17.740	0.0000	0.0000
2024/06/07	R035	08/05/2025	11.78 Put	Bond Future	6730.8200	6.7308	6056.0300	6.0560	10.025	0.0000	0.0000
2024/06/07	R035	08/05/2025	13.35 Call	Bond Future	5190.5300	5.1905	5754.6000	5.7546	10.867	0.0000	0.0000
2024/06/07	R035	08/05/2025	13.35 Put	Bond Future	2857.4000	2.8574	2460.2500	2.4603	13.899	0.0000	0.0000
2024/06/07	R035	08/05/2025	12.70 Call	Bond Future	3464.5000	3.4645	3909.5700	3.9096	12.847	0.0000	0.0000
2024/06/07	R035	08/05/2025	12.70 Put	Bond Future	4099.5700	4.0996	3583.4200	3.5834	12.590	0.0000	0.0000
2024/06/07	R035	08/05/2025	11.46 Put	Bond Future	7931.0400	7.9310	7205.9500	7.2060	9.142	0.0000	0.0000
2024/06/07	R035	08/05/2025	11.46 Call	Bond Future	1174.5900	1.1746	1410.7200	1.4107	20.103	0.0000	0.0000
2024/06/07	R035	07/08/2025		Bond Future	13.0151	81.6956	12.7986	82.6837	1.663	0.0000	0.0000
2024/06/07	R035	07/08/2025	12.65 Call	Bond Future	3389.1300	3.3891	3758.4300	3.7584	10.897	0.0000	0.0000
2024/06/07	R035	07/08/2025	12.65 Put	Bond Future	5065.2700	5.0653	4446.4400	4.4464	12.217	0.0000	0.0000
2024/06/07	R053	01/08/2024		Bond Future	12.9668	93.9619	12.7756	95.2809	1.475	0.0000	0.0000
2024/06/07	R053	01/08/2024	13.14 Call	Bond Future	2845.8700	2.8459	3611.9400	3.6119	26.919	0.0000	0.0000
2024/06/07	R053	01/08/2024	13.14 Put	Bond Future	1681.6800	1.6817	1128.7200	1.1287	32.881	0.0000	0.0000
2024/06/07	R053	01/08/2024	13.15 Call	Bond Future	2886.6500	2.8867	3658.8600	3.6589	26.751	0.0000	0.0000
2024/06/07	R053	01/08/2024	13.15 Put	Bond Future	1656.1000	1.6561	1109.2800	1.1093	33.019	0.0000	0.0000
2024/06/07	R053	01/08/2024	13.13 Call	Bond Future	2805.3400	2.8053	3565.2300	3.5652	27.087	0.0000	0.0000
2024/06/07	R053	01/08/2024	13.13 Put	Bond Future	1707.6100	1.7076	1148.4700	1.1485	32.744	0.0000	0.0000
2024/06/07	R053	07/11/2024	12.80 Call	Bond Future	2507.0900	2.5071	3018.5300	3.0185	20.400	0.0000	0.0000
2024/06/07	R053	07/11/2024	12.80 Put	Bond Future	4632.7900	4.6328	3790.4000	3.7904	18.183	0.0000	0.0000
2024/06/07	R053	07/11/2024	12.81 Call	Bond Future	2538.1300	2.5381	3053.6500	3.0537	20.311	0.0000	0.0000
2024/06/07	R053	07/11/2024	12.81 Put	Bond Future	4594.2700	4.5943	3755.9600	3.7560	18.247	0.0000	0.0000
2024/06/07	R053	07/11/2024	12.79 Call	Bond Future	2476.2500	2.4763	2983.5900	2.9836	20.488	0.0000	0.0000
2024/06/07	R053	07/11/2024	12.79 Put	Bond Future	4671.6000	4.6716	3825.1100	3.8251	18.120	0.0000	0.0000
2024/06/07	R053	07/11/2024		Bond Future	13.1122	90.3069	12.9118	91.6607	1.528	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	
2024/06/07	R053	06/02/2025		Bond Future	13.2531	92.2911	13.0450	93.6693	1.570	0.0000	0.0000
2024/06/07	R053	06/02/2025	12.94 Call	Bond Future	3481.0200	3.4810	3916.4500	3.9165	12.509	0.0000	0.0000
2024/06/07	R053	06/02/2025	12.94 Put	Bond Future	5570.2600	5.5703	4627.4800	4.6275	16.925	0.0000	0.0000
2024/06/07	R053	08/05/2025		Bond Future	13.3998	88.4433	13.1838	89.8456	1.612	0.0000	0.0000
2024/06/07	R053	08/05/2025	12.64 Call	Bond Future	2987.5600	2.9876	3296.9900	3.2970	10.357	0.0000	0.0000
2024/06/07	R053	08/05/2025	12.64 Put	Bond Future	8111.5000	8.1115	7018.6400	7.0186	13.473	0.0000	0.0000
2024/06/07	R053	07/08/2025		Bond Future	13.5642	90.3027	13.3375	91.7420	1.671	0.0000	0.0000
2024/06/07	R053	07/08/2025	13.17 Call	Bond Future	4710.5600	4.7106	5043.6900	5.0437	7.072	0.0000	0.0000
2024/06/07	R053	07/08/2025	13.17 Put	Bond Future	7241.9900	7.2420	6135.7600	6.1358	15.275	0.0000	0.0000
2024/06/07	R186	01/08/2024		Bond Future	9.2560	103.8958	9.1636	104.0923	0.998	0.0000	0.0000
2024/06/07	R186	01/08/2024	8.69 Call	Bond Future	25.6700	0.0257	39.2600	0.0393	52.941	0.0000	0.0000
2024/06/07	R186	01/08/2024	8.69 Put	Bond Future	1237.8100	1.2378	1054.9000	1.0549	14.777	0.0000	0.0000
2024/06/07	R186	01/08/2024	8.70 Call	Bond Future	27.5700	0.0276	42.0400	0.0420	52.485	0.0000	0.0000
2024/06/07	R186	01/08/2024	8.70 Put	Bond Future	1218.1300	1.2181	1036.1000	1.0361	14.943	0.0000	0.0000
2024/06/07	R186	01/08/2024	8.68 Call	Bond Future	23.8300	0.0238	36.5500	0.0366	53.378	0.0000	0.0000
2024/06/07	R186	01/08/2024	8.68 Put	Bond Future	1257.5500	1.2576	1073.7700	1.0738	14.614	0.0000	0.0000
2024/06/07	R186	07/11/2024	9.14 Call	Bond Future	535.2500	0.5353	632.9300	0.6329	18.249	0.0000	0.0000
2024/06/07	R186	07/11/2024	9.14 Put	Bond Future	852.0400	0.8520	744.5500	0.7446	12.616	0.0000	0.0000
2024/06/07	R186	07/11/2024	9.15 Call	Bond Future	545.2800	0.5453	644.1600	0.6442	18.134	0.0000	0.0000
2024/06/07	R186	07/11/2024	9.15 Put	Bond Future	842.9700	0.8430	736.6800	0.7367	12.609	0.0000	0.0000
2024/06/07	R186	07/11/2024	9.13 Call	Bond Future	525.3100	0.5253	622.0500	0.6221	18.416	0.0000	0.0000
2024/06/07	R186	07/11/2024	9.13 Put	Bond Future	861.2100	0.8612	752.7800	0.7528	12.590	0.0000	0.0000
2024/06/07	R186	07/11/2024		Bond Future	9.3061	106.3481	9.1985	106.5533	1.157	0.0000	0.0000
2024/06/07	R186	06/02/2025		Bond Future	9.3654	103.3693	9.2452	103.5730	1.284	0.0000	0.0000
2024/06/07	R186	06/02/2025	9.03 Call	Bond Future	536.3200	0.5363	631.6300	0.6316	17.771	0.0000	0.0000
2024/06/07	R186	06/02/2025	9.03 Put	Bond Future	1106.1400	1.1061	997.6900	0.9977	9.804	0.0000	0.0000
2024/06/07	R186	08/05/2025		Bond Future	9.4489	105.6385	9.3128	105.8398	1.440	0.0000	0.0000
2024/06/07	R186	08/05/2025	8.47 Call	Bond Future	234.9000	0.2349	294.8800	0.2949	25.534	0.0000	0.0000
2024/06/07	R186	08/05/2025	8.47 Put	Bond Future	1694.4300	1.6944	1553.1800	1.5532	8.336	0.0000	0.0000
2024/06/07	R186	07/08/2025		Bond Future	9.6305	102.5494	9.4606	102.7633	1.764	0.0000	0.0000
2024/06/07	R186	07/08/2025	9.68 Call	Bond Future	888.7800	0.8888	1019.8400	1.0198	14.746	0.0000	0.0000
2024/06/07	R186	07/08/2025	9.68 Put	Bond Future	826.5200	0.8265	743.7300	0.7437	10.017	0.0000	0.0000
2024/06/07	R186	07/08/2025	10.25 Call	Bond Future	1372.4600	1.3725	1526.7900	1.5268	11.245	0.0000	0.0000
2024/06/07	R186	07/08/2025	10.25 Put	Bond Future	597.8500	0.5979	538.3300	0.5383	9.956	0.0000	0.0000
2024/06/07	R186	07/08/2025	9.22 Put	Bond Future	1085.2600	1.0853	978.4100	0.9784	9.846	0.0000	0.0000
2024/06/07	R186	07/08/2025	9.22 Call	Bond Future	567.4500	0.5675	674.4500	0.6745	18.856	0.0000	0.0000
2024/06/07	R202	01/08/2024		Bond Future	257.7658	257.7658	257.8125	257.8125	0.018	0.0000	0.0000
2024/06/07	R202	07/11/2024		Bond Future	263.9175	263.9175	263.9752	263.9752	0.022	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	
2024/06/07	R202	06/02/2025		Bond Future	264.5449	264.5449	264.5893	264.5893	0.017	0.0000	0.0000
2024/06/07	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/07	R202	06/02/2025	266.79 Put	Bond Future	2245.0700	2.2451	2200.6700	2.2007	1.978	0.0000	0.0000
2024/06/07	R202	08/05/2025		Bond Future	270.4148	270.4148	270.4426	270.4426	0.010	0.0000	0.0000
2024/06/07	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/07	R202	08/05/2025	272.31 Put	Bond Future	1895.2200	1.8952	1867.4200	1.8674	1.467	0.0000	0.0000
2024/06/07	R202	07/08/2025		Bond Future	270.8232	270.8232	270.8725	270.8725	0.018	0.0000	0.0000
2024/06/07	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/07	R202	07/08/2025	271.60 Put	Bond Future	776.7600	0.7768	727.5000	0.7275	6.342	0.0000	0.0000
2024/06/07	R209	01/08/2024		Bond Future	12.4567	64.5307	12.2812	65.3062	1.409	0.0000	0.0000
2024/06/07	R209	01/08/2024	11.79 Call	Bond Future	291.7300	0.2917	425.6200	0.4256	45.895	0.0000	0.0000
2024/06/07	R209	01/08/2024	11.79 Put	Bond Future	3309.4000	3.3094	2667.8000	2.6678	19.387	0.0000	0.0000
2024/06/07	R209	01/08/2024	11.80 Call	Bond Future	300.6700	0.3007	437.6400	0.4376	45.555	0.0000	0.0000
2024/06/07	R209	01/08/2024	11.80 Put	Bond Future	3271.6100	3.2716	2633.0900	2.6331	19.517	0.0000	0.0000
2024/06/07	R209	01/08/2024	11.78 Call	Bond Future	282.9800	0.2830	413.8200	0.4138	46.236	0.0000	0.0000
2024/06/07	R209	01/08/2024	11.78 Put	Bond Future	3347.4200	3.3474	2702.7700	2.7028	19.258	0.0000	0.0000
2024/06/07	R209	07/11/2024		Bond Future	12.5933	62.8964	12.4099	63.6927	1.456	0.0000	0.0000
2024/06/07	R209	07/11/2024	12.22 Call	Bond Future	1420.7600	1.4208	1720.1900	1.7202	21.075	0.0000	0.0000
2024/06/07	R209	07/11/2024	12.22 Put	Bond Future	3056.3600	3.0564	2559.4900	2.5595	16.257	0.0000	0.0000
2024/06/07	R209	07/11/2024	12.23 Call	Bond Future	1439.4400	1.4394	1741.3100	1.7413	20.971	0.0000	0.0000
2024/06/07	R209	07/11/2024	12.23 Put	Bond Future	3030.4600	3.0305	2536.0300	2.5360	16.315	0.0000	0.0000
2024/06/07	R209	07/11/2024	12.21 Call	Bond Future	1402.2100	1.4022	1699.0300	1.6990	21.168	0.0000	0.0000
2024/06/07	R209	07/11/2024	12.21 Put	Bond Future	3082.4400	3.0824	2582.9600	2.5830	16.204	0.0000	0.0000
2024/06/07	R209	06/02/2025		Bond Future	12.7266	64.2785	12.5369	65.0886	1.491	0.0000	0.0000
2024/06/07	R209	06/02/2025	12.44 Call	Bond Future	2194.7600	2.1948	2544.0700	2.5441	15.916	0.0000	0.0000
2024/06/07	R209	06/02/2025	12.44 Put	Bond Future	3424.2000	3.4242	2963.3900	2.9634	13.457	0.0000	0.0000
2024/06/07	R209	08/05/2025		Bond Future	12.8662	62.5320	12.6700	63.3556	1.526	0.0000	0.0000
2024/06/07	R209	08/05/2025	11.89 Call	Bond Future	1545.9300	1.5459	1792.4100	1.7924	15.944	0.0000	0.0000
2024/06/07	R209	08/05/2025	11.89 Put	Bond Future	5793.7700	5.7938	5216.6200	5.2166	9.962	0.0000	0.0000
2024/06/07	R209	07/08/2025		Bond Future	13.0251	63.8483	12.8196	64.6945	1.578	0.0000	0.0000
2024/06/07	R209	07/08/2025	12.68 Call	Bond Future	3067.8500	3.0679	3448.4800	3.4485	12.407	0.0000	0.0000
2024/06/07	R209	07/08/2025	12.68 Put	Bond Future	4497.7800	4.4978	4032.2300	4.0322	10.351	0.0000	0.0000
2024/06/07	R210	01/08/2024		Bond Future	239.0344	239.0344	239.0733	239.0733	0.016	0.0000	0.0000
2024/06/07	R210	07/11/2024		Bond Future	241.3926	241.3926	241.4416	241.4416	0.020	0.0000	0.0000
2024/06/07	R210	06/02/2025		Bond Future	246.7546	246.7546	246.7912	246.7912	0.015	0.0000	0.0000
2024/06/07	R210	06/02/2025	239.61 Call	Bond Future	7144.5900	7.1446	7181.2100	7.1812	0.513	0.0000	0.0000
2024/06/07	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/07	R210	08/05/2025		Bond Future	248.8025	248.8025	248.8236	248.8236	0.008	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
2024/06/07	R210	08/05/2025	248.03 Call	Bond Future	772.4900	0.7725	793.5500	0.7936	2.726	0.0000	0.0000
2024/06/07	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/07	R210	07/08/2025		Bond Future	254.1088	254.1088	254.1498	254.1498	0.016	0.0000	0.0000
2024/06/07	R210	07/08/2025	248.44 Call	Bond Future	5668.8000	5.6688	5709.8100	5.7098	0.723	0.0000	0.0000
2024/06/07	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/07	R213	01/08/2024		Bond Future	11.1977	83.8565	11.0880	84.2964	0.980	0.0000	0.0000
2024/06/07	R213	01/08/2024	10.87 Call	Bond Future	593.2600	0.5933	756.7200	0.7567	27.553	0.0000	0.0000
2024/06/07	R213	01/08/2024	10.87 Put	Bond Future	1915.6100	1.9156	1639.2300	1.6392	14.428	0.0000	0.0000
2024/06/07	R213	01/08/2024	10.88 Call	Bond Future	608.2200	0.6082	774.4000	0.7744	27.322	0.0000	0.0000
2024/06/07	R213	01/08/2024	10.88 Put	Bond Future	1889.8300	1.8898	1616.1700	1.6162	14.481	0.0000	0.0000
2024/06/07	R213	01/08/2024	10.86 Call	Bond Future	578.5200	0.5785	739.2600	0.7393	27.785	0.0000	0.0000
2024/06/07	R213	01/08/2024	10.86 Put	Bond Future	1941.6400	1.9416	1662.5400	1.6625	14.374	0.0000	0.0000
2024/06/07	R213	07/11/2024	11.22 Call	Bond Future	1673.1800	1.6732	1870.7800	1.8708	11.810	0.0000	0.0000
2024/06/07	R213	07/11/2024	11.22 Put	Bond Future	2087.2400	2.0872	1831.4700	1.8315	12.254	0.0000	0.0000
2024/06/07	R213	07/11/2024	11.23 Call	Bond Future	1692.6000	1.6926	1891.7100	1.8917	11.764	0.0000	0.0000
2024/06/07	R213	07/11/2024	11.23 Put	Bond Future	2067.7300	2.0677	1813.4700	1.8135	12.297	0.0000	0.0000
2024/06/07	R213	07/11/2024	11.21 Call	Bond Future	1653.6600	1.6537	1849.9600	1.8500	11.871	0.0000	0.0000
2024/06/07	R213	07/11/2024	11.21 Put	Bond Future	2106.6800	2.1067	1849.6100	1.8496	12.203	0.0000	0.0000
2024/06/07	R213	07/11/2024		Bond Future	11.3267	82.2742	11.2099	82.7276	1.031	0.0000	0.0000
2024/06/07	R213	06/02/2025		Bond Future	11.4602	84.0824	11.3382	84.5411	1.064	0.0000	0.0000
2024/06/07	R213	06/02/2025	11.35 Call	Bond Future	2099.9000	2.0999	2353.6000	2.3536	12.082	0.0000	0.0000
2024/06/07	R213	06/02/2025	11.35 Put	Bond Future	2514.1000	2.5141	2309.1100	2.3091	8.154	0.0000	0.0000
2024/06/07	R213	08/05/2025		Bond Future	11.5958	82.3654	11.4687	82.8285	1.097	0.0000	0.0000
2024/06/07	R213	08/05/2025	10.52 Call	Bond Future	1073.1700	1.0732	1198.0600	1.1981	11.637	0.0000	0.0000
2024/06/07	R213	08/05/2025	10.52 Put	Bond Future	5097.5900	5.0976	4759.2900	4.7593	6.636	0.0000	0.0000
2024/06/07	R213	07/08/2025		Bond Future	11.7641	84.1013	11.6277	84.5809	1.160	0.0000	0.0000
2024/06/07	R213	07/08/2025	11.66 Call	Bond Future	2802.6300	2.8026	3087.8800	3.0879	10.178	0.0000	0.0000
2024/06/07	R213	07/08/2025	11.66 Put	Bond Future	3168.4200	3.1684	2974.0400	2.9740	6.135	0.0000	0.0000
2024/06/07	R214	01/08/2024	12.17 Call	Bond Future	321.5100	0.3215	493.6500	0.4937	53.541	0.0000	0.0000
2024/06/07	R214	01/08/2024	12.17 Put	Bond Future	3226.0900	3.2261	2495.0300	2.4950	22.661	0.0000	0.0000
2024/06/07	R214	01/08/2024	12.18 Call	Bond Future	331.2300	0.3312	507.1500	0.5072	53.111	0.0000	0.0000
2024/06/07	R214	01/08/2024	12.18 Put	Bond Future	3187.8700	3.1879	2460.5900	2.4606	22.814	0.0000	0.0000
2024/06/07	R214	01/08/2024	12.16 Call	Bond Future	312.0000	0.3120	480.3200	0.4803	53.949	0.0000	0.0000
2024/06/07	R214	01/08/2024	12.16 Put	Bond Future	3264.5800	3.2646	2529.7000	2.5297	22.511	0.0000	0.0000
2024/06/07	R214	01/08/2024		Bond Future	12.7991	59.8852	12.5983	60.7884	1.569	0.0000	0.0000
2024/06/07	R214	07/11/2024		Bond Future	12.9342	57.9915	12.7249	58.9183	1.619	0.0000	0.0000
2024/06/07	R214	07/11/2024	12.61 Call	Bond Future	1525.1500	1.5252	1887.6700	1.8877	23.769	0.0000	0.0000
2024/06/07	R214	07/11/2024	12.61 Put	Bond Future	2970.2700	2.9703	2406.0500	2.4061	18.996	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	
2024/06/07	R214	07/11/2024	12.62 Call	Bond Future	1544.8800	1.5449	1910.4800	1.9105	23.665	0.0000	0.0000
2024/06/07	R214	07/11/2024	12.62 Put	Bond Future	2944.5700	2.9446	2383.4300	2.3834	19.057	0.0000	0.0000
2024/06/07	R214	07/11/2024	12.60 Call	Bond Future	1505.5600	1.5056	1865.0000	1.8650	23.874	0.0000	0.0000
2024/06/07	R214	07/11/2024	12.60 Put	Bond Future	2996.1500	2.9962	2428.8500	2.4289	18.934	0.0000	0.0000
2024/06/07	R214	06/02/2025		Bond Future	13.0684	59.2659	12.8518	60.2097	1.658	0.0000	0.0000
2024/06/07	R214	06/02/2025	12.71 Call	Bond Future	2072.8800	2.0729	2459.1500	2.4592	18.634	0.0000	0.0000
2024/06/07	R214	06/02/2025	12.71 Put	Bond Future	3647.5800	3.6476	3090.0800	3.0901	15.284	0.0000	0.0000
2024/06/07	R214	08/05/2025		Bond Future	13.2007	57.2581	12.9769	58.2187	1.696	0.0000	0.0000
2024/06/07	R214	08/05/2025	12.40 Call	Bond Future	1852.2700	1.8523	2166.0400	2.1660	16.940	0.0000	0.0000
2024/06/07	R214	08/05/2025	12.40 Put	Bond Future	5408.4500	5.4085	4761.6900	4.7617	11.958	0.0000	0.0000
2024/06/07	R214	07/08/2025		Bond Future	13.3516	58.4637	13.1179	59.4493	1.750	0.0000	0.0000
2024/06/07	R214	07/08/2025	12.97 Call	Bond Future	3053.6800	3.0537	3484.6200	3.4846	14.112	0.0000	0.0000
2024/06/07	R214	07/08/2025	12.97 Put	Bond Future	4677.0200	4.6770	4122.3800	4.1224	11.859	0.0000	0.0000
2024/06/07	R248	01/08/2024		Bond Future	12.9277	73.1393	12.7572	74.0602	1.319	0.0000	0.0000
2024/06/07	R248	01/08/2024	12.31 Call	Bond Future	392.1500	0.3922	553.1700	0.5532	41.061	0.0000	0.0000
2024/06/07	R248	01/08/2024	12.31 Put	Bond Future	3833.4800	3.8335	3073.5900	3.0736	19.822	0.0000	0.0000
2024/06/07	R248	01/08/2024	12.32 Call	Bond Future	404.1100	0.4041	568.9400	0.5689	40.788	0.0000	0.0000
2024/06/07	R248	01/08/2024	12.32 Put	Bond Future	3787.3400	3.7873	3031.2600	3.0313	19.963	0.0000	0.0000
2024/06/07	R248	01/08/2024	12.30 Call	Bond Future	380.4500	0.3805	537.7900	0.5378	41.356	0.0000	0.0000
2024/06/07	R248	01/08/2024	12.30 Put	Bond Future	3879.9600	3.8800	3116.3900	3.1164	19.680	0.0000	0.0000
2024/06/07	R248	07/11/2024		Bond Future	13.0691	70.4135	12.8907	71.3589	1.365	0.0000	0.0000
2024/06/07	R248	07/11/2024	12.79 Call	Bond Future	2011.6600	2.0117	2368.5600	2.3686	17.742	0.0000	0.0000
2024/06/07	R248	07/11/2024	12.79 Put	Bond Future	3501.1200	3.5011	2912.6300	2.9126	16.809	0.0000	0.0000
2024/06/07	R248	07/11/2024	12.80 Call	Bond Future	2036.4200	2.0364	2396.1800	2.3962	17.666	0.0000	0.0000
2024/06/07	R248	07/11/2024	12.80 Put	Bond Future	3471.5300	3.4715	2885.9000	2.8859	16.870	0.0000	0.0000
2024/06/07	R248	07/11/2024	12.78 Call	Bond Future	1987.2400	1.9872	2341.0900	2.3411	17.806	0.0000	0.0000
2024/06/07	R248	07/11/2024	12.78 Put	Bond Future	3531.1300	3.5311	2939.5900	2.9396	16.752	0.0000	0.0000
2024/06/07	R248	06/02/2025		Bond Future	13.2099	71.9608	13.0248	72.9230	1.401	0.0000	0.0000
2024/06/07	R248	06/02/2025	12.71 Call	Bond Future	2156.9500	2.1570	2488.7500	2.4888	15.383	0.0000	0.0000
2024/06/07	R248	06/02/2025	12.71 Put	Bond Future	4812.5000	4.8125	4182.1700	4.1822	13.098	0.0000	0.0000
2024/06/07	R248	08/05/2025		Bond Future	13.3485	69.0862	13.1569	70.0646	1.435	0.0000	0.0000
2024/06/07	R248	08/05/2025	12.60 Call	Bond Future	2295.8400	2.2958	2598.6400	2.5986	13.189	0.0000	0.0000
2024/06/07	R248	08/05/2025	12.60 Put	Bond Future	6266.1900	6.2662	5590.5400	5.5905	10.782	0.0000	0.0000
2024/06/07	R248	07/08/2025		Bond Future	13.5068	70.5401	13.3059	71.5449	1.487	0.0000	0.0000
2024/06/07	R248	07/08/2025	13.21 Call	Bond Future	3783.5700	3.7836	4200.5200	4.2005	11.020	0.0000	0.0000
2024/06/07	R248	07/08/2025	13.21 Put	Bond Future	5277.5100	5.2775	4689.5900	4.6896	11.140	0.0000	0.0000
2024/06/07	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
2024/06/07	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/06/07	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/06/07	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
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