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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/06/2024 TO 10/06/2024

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
2024/06/10	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/10	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/10	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/10	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/10	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/10	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/10	2025	01/08/2024		Bond Future	181.9688	181.9688	181.9953	0.015	0.0000	0.0000
2024/06/10	2025	07/11/2024		Bond Future	186.3184	186.3184	186.3458	0.015	0.0000	0.0000
2024/06/10	2029	01/08/2024		Bond Future	130.6145	130.6145	130.9855	0.284	0.0000	0.0000
2024/06/10	2029	07/11/2024		Bond Future	132.3318	132.3318	132.7118	0.287	0.0000	0.0000
2024/06/10	2029	06/02/2025		Bond Future	135.2640	135.2640	135.6527	0.287	0.0000	0.0000
2024/06/10	2029	06/02/2025	132.40 Call	Bond Future	2863.9500	2.8640	3252.7200	13.575	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
2024/06/10	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/06/10	2029	08/05/2025		Bond Future	136.8178	136.8178	137.2155	137.2155	0.291	0.0000
2024/06/10	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/10	2029	08/05/2025	137.85 Put	Bond Future	1032.1900	1.0322	634.5300	0.6345	38.526	0.0000
2024/06/10	2029	07/08/2025		Bond Future	139.7473	139.7473	140.1540	140.1540	0.291	0.0000
2024/06/10	2029	07/08/2025	137.41 Call	Bond Future	2337.2500	2.3373	2743.9900	2.7440	17.403	0.0000
2024/06/10	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/10	2030	01/08/2024	10.21 Put	Bond Future	1889.0600	1.8891	1499.4600	1.4995	20.624	0.0000
2024/06/10	2030	01/08/2024	10.21 Call	Bond Future	439.4800	0.4395	588.3400	0.5883	33.872	0.0000
2024/06/10	2030	01/08/2024	10.71 Put	Bond Future	847.4300	0.8474	612.1300	0.6121	27.766	0.0000
2024/06/10	2030	01/08/2024	10.71 Call	Bond Future	1314.1500	1.3142	1617.3100	1.6173	23.069	0.0000
2024/06/10	2030	01/08/2024	11.31 Call	Bond Future	2970.9500	2.9710	3412.7800	3.4128	14.872	0.0000
2024/06/10	2030	01/08/2024	11.31 Put	Bond Future	270.5300	0.2705	173.9000	0.1739	35.719	0.0000
2024/06/10	2030	01/08/2024		Bond Future	10.5870	89.5699	10.4461	90.1084	1.331	0.0000
2024/06/10	2030	01/08/2024	10.38 Call	Bond Future	674.2300	0.6742	874.8200	0.8748	29.751	0.0000
2024/06/10	2030	01/08/2024	10.38 Put	Bond Future	1466.5700	1.4666	1128.7000	1.1287	23.038	0.0000
2024/06/10	2030	01/08/2024	10.39 Call	Bond Future	690.1600	0.6902	893.8900	0.8939	29.519	0.0000
2024/06/10	2030	01/08/2024	10.39 Put	Bond Future	1444.0200	1.4440	1109.2900	1.1093	23.180	0.0000
2024/06/10	2030	01/08/2024	10.37 Call	Bond Future	658.6500	0.6587	856.1100	0.8561	29.980	0.0000
2024/06/10	2030	01/08/2024	10.37 Put	Bond Future	1489.4800	1.4895	1148.4800	1.1485	22.894	0.0000
2024/06/10	2030	07/11/2024		Bond Future	10.6898	91.6874	10.5398	92.2386	1.403	0.0000
2024/06/10	2030	07/11/2024	10.75 Call	Bond Future	1826.9800	1.8270	2116.2900	2.1163	15.835	0.0000
2024/06/10	2030	07/11/2024	10.75 Put	Bond Future	1606.9700	1.6070	1345.0200	1.3450	16.301	0.0000
2024/06/10	2030	07/11/2024	10.76 Call	Bond Future	1847.3400	1.8473	2138.4900	2.1385	15.760	0.0000
2024/06/10	2030	07/11/2024	10.76 Put	Bond Future	1590.8500	1.5909	1330.7400	1.3307	16.350	0.0000
2024/06/10	2030	07/11/2024	10.74 Call	Bond Future	1806.9700	1.8070	2094.4300	2.0944	15.908	0.0000
2024/06/10	2030	07/11/2024	10.74 Put	Bond Future	1623.4700	1.6235	1359.6700	1.3597	16.249	0.0000
2024/06/10	2030	07/11/2024	10.21 Put	Bond Future	2704.0000	2.7040	2340.0000	2.3400	13.462	0.0000
2024/06/10	2030	07/11/2024	10.21 Call	Bond Future	925.9300	0.9259	1113.1900	1.1132	20.224	0.0000
2024/06/10	2030	07/11/2024	10.71 Put	Bond Future	1673.7400	1.6737	1404.3600	1.4044	16.094	0.0000
2024/06/10	2030	07/11/2024	10.71 Call	Bond Future	1747.6100	1.7476	2029.4900	2.0295	16.129	0.0000
2024/06/10	2030	07/11/2024	11.91 Call	Bond Future	4797.8200	4.7978	5249.9400	5.2499	9.423	0.0000
2024/06/10	2030	07/11/2024	11.91 Put	Bond Future	465.9200	0.4659	366.7800	0.3668	21.278	0.0000
2024/06/10	2030	06/02/2025		Bond Future	10.7988	89.6868	10.6393	90.2504	1.478	0.0000
2024/06/10	2030	06/02/2025	10.68 Call	Bond Future	1853.5700	1.8536	2123.1000	2.1231	14.541	0.0000
2024/06/10	2030	06/02/2025	10.68 Put	Bond Future	2272.8200	2.2728	1978.7800	1.9788	12.937	0.0000
2024/06/10	2030	08/05/2025	12.28 Call	Bond Future	5459.6400	5.4596	5892.8400	5.8928	7.935	0.0000
2024/06/10	2030	08/05/2025	12.28 Put	Bond Future	1044.7700	1.0448	901.8200	0.9018	13.682	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	
2024/06/10	2030	08/05/2025	10.69 Put	Bond Future	2799.7300	2.7997	2488.2600	2.4883	11.125	0.0000	0.0000
2024/06/10	2030	08/05/2025	10.69 Call	Bond Future	1988.9000	1.9889	2253.5800	2.2536	13.308	0.0000	0.0000
2024/06/10	2030	08/05/2025	11.86 Call	Bond Future	4428.8000	4.4288	4826.8800	4.8269	8.988	0.0000	0.0000
2024/06/10	2030	08/05/2025	11.86 Put	Bond Future	1357.0800	1.3571	1179.0100	1.1790	13.122	0.0000	0.0000
2024/06/10	2030	08/05/2025	10.31 Put	Bond Future	3525.2300	3.5252	3162.7800	3.1628	10.282	0.0000	0.0000
2024/06/10	2030	08/05/2025	10.31 Call	Bond Future	1407.2200	1.4072	1620.9200	1.6209	15.186	0.0000	0.0000
2024/06/10	2030	08/05/2025		Bond Future	10.9291	91.6490	10.7589	92.2251	1.557	0.0000	0.0000
2024/06/10	2030	08/05/2025	9.93 Call	Bond Future	958.7500	0.9588	1123.1900	1.1232	17.151	0.0000	0.0000
2024/06/10	2030	08/05/2025	9.93 Put	Bond Future	4407.3500	4.4074	3995.6400	3.9956	9.341	0.0000	0.0000
2024/06/10	2030	07/08/2025		Bond Future	11.0956	89.5768	10.9133	90.1656	1.643	0.0000	0.0000
2024/06/10	2030	07/08/2025	11.11 Call	Bond Future	2612.0900	2.6121	2918.1300	2.9181	11.716	0.0000	0.0000
2024/06/10	2030	07/08/2025	11.11 Put	Bond Future	2565.8500	2.5659	2283.1200	2.2831	11.019	0.0000	0.0000
2024/06/10	2030	07/08/2025	12.12 Call	Bond Future	4717.3400	4.7173	5123.3400	5.1233	8.607	0.0000	0.0000
2024/06/10	2030	07/08/2025	12.12 Put	Bond Future	1496.2700	1.4963	1313.5000	1.3135	12.215	0.0000	0.0000
2024/06/10	2030	07/08/2025	10.48 Put	Bond Future	3600.0600	3.6001	3240.8200	3.2408	9.979	0.0000	0.0000
2024/06/10	2030	07/08/2025	10.48 Call	Bond Future	1592.5900	1.5926	1822.1200	1.8221	14.412	0.0000	0.0000
2024/06/10	2032	01/08/2024	12.54 Call	Bond Future	4814.4900	4.8145	5323.3500	5.3234	10.569	0.0000	0.0000
2024/06/10	2032	01/08/2024	12.54 Put	Bond Future	215.8600	0.2159	142.1100	0.1421	34.166	0.0000	0.0000
2024/06/10	2032	01/08/2024	11.66 Call	Bond Future	1794.7800	1.7948	2132.8600	2.1329	18.837	0.0000	0.0000
2024/06/10	2032	01/08/2024	11.66 Put	Bond Future	960.9700	0.9610	716.4400	0.7164	25.446	0.0000	0.0000
2024/06/10	2032	01/08/2024	11.50 Put	Bond Future	1235.3900	1.2354	942.8300	0.9428	23.682	0.0000	0.0000
2024/06/10	2032	01/08/2024	11.50 Call	Bond Future	1359.9200	1.3599	1649.9700	1.6500	21.328	0.0000	0.0000
2024/06/10	2032	01/08/2024	11.11 Put	Bond Future	2189.5200	2.1895	1770.0500	1.7701	19.158	0.0000	0.0000
2024/06/10	2032	01/08/2024	11.11 Call	Bond Future	552.0400	0.5520	715.1800	0.7152	29.552	0.0000	0.0000
2024/06/10	2032	01/08/2024	11.61 Put	Bond Future	1040.2400	1.0402	781.1900	0.7812	24.903	0.0000	0.0000
2024/06/10	2032	01/08/2024	11.61 Call	Bond Future	1653.2400	1.6532	1976.8000	1.9768	19.571	0.0000	0.0000
2024/06/10	2032	01/08/2024	12.31 Call	Bond Future	3960.6300	3.9606	4439.4600	4.4395	12.090	0.0000	0.0000
2024/06/10	2032	01/08/2024	12.31 Put	Bond Future	324.1900	0.3242	220.4100	0.2204	32.012	0.0000	0.0000
2024/06/10	2032	01/08/2024	11.14 Call	Bond Future	600.2300	0.6002	773.0000	0.7730	28.784	0.0000	0.0000
2024/06/10	2032	01/08/2024	11.14 Put	Bond Future	2100.4800	2.1005	1690.6400	1.6906	19.512	0.0000	0.0000
2024/06/10	2032	01/08/2024	11.15 Call	Bond Future	616.8700	0.6169	792.8800	0.7929	28.533	0.0000	0.0000
2024/06/10	2032	01/08/2024	11.15 Put	Bond Future	2071.4400	2.0714	1664.8400	1.6648	19.629	0.0000	0.0000
2024/06/10	2032	01/08/2024	11.13 Call	Bond Future	583.9800	0.5840	753.5300	0.7535	29.034	0.0000	0.0000
2024/06/10	2032	01/08/2024	11.13 Put	Bond Future	2129.9400	2.1299	1716.8800	1.7169	19.393	0.0000	0.0000
2024/06/10	2032	01/08/2024		Bond Future	11.4721	86.7384	11.3422	87.3210	1.132	0.0000	0.0000
2024/06/10	2032	07/11/2024	11.48 Call	Bond Future	1822.2700	1.8223	2096.2900	2.0963	15.037	0.0000	0.0000
2024/06/10	2032	07/11/2024	11.48 Put	Bond Future	2361.3700	2.3614	2038.9200	2.0389	13.655	0.0000	0.0000
2024/06/10	2032	07/11/2024	11.49 Call	Bond Future	1844.0600	1.8441	2120.0700	2.1201	14.968	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	
2024/06/10	2032	07/11/2024	11.49 Put	Bond Future	2339.4100	2.3394	2018.9500	2.0190	13.698	0.0000	0.0000
2024/06/10	2032	07/11/2024	11.47 Call	Bond Future	1800.6000	1.8006	2072.6200	2.0726	15.107	0.0000	0.0000
2024/06/10	2032	07/11/2024	11.47 Put	Bond Future	2383.4900	2.3835	2059.0400	2.0590	13.612	0.0000	0.0000
2024/06/10	2032	07/11/2024		Bond Future	11.6037	84.6213	11.4669	85.2178	1.179	0.0000	0.0000
2024/06/10	2032	07/11/2024	11.11 Put	Bond Future	3298.8700	3.2989	2902.2100	2.9022	12.024	0.0000	0.0000
2024/06/10	2032	07/11/2024	11.11 Call	Bond Future	1119.9300	1.1199	1319.7400	1.3197	17.841	0.0000	0.0000
2024/06/10	2032	07/11/2024	11.61 Put	Bond Future	2090.2200	2.0902	1793.3600	1.7934	14.202	0.0000	0.0000
2024/06/10	2032	07/11/2024	11.61 Call	Bond Future	2117.6900	2.1177	2417.3000	2.4173	14.148	0.0000	0.0000
2024/06/10	2032	07/11/2024	12.95 Call	Bond Future	6131.2500	6.1313	6624.3600	6.6244	8.043	0.0000	0.0000
2024/06/10	2032	07/11/2024	12.95 Put	Bond Future	541.0200	0.5410	437.6600	0.4377	19.105	0.0000	0.0000
2024/06/10	2032	07/11/2024	13.36 Call	Bond Future	7535.1900	7.5352	8061.7200	8.0617	6.988	0.0000	0.0000
2024/06/10	2032	07/11/2024	13.36 Put	Bond Future	339.3400	0.3393	269.4000	0.2694	20.611	0.0000	0.0000
2024/06/10	2032	07/11/2024	11.64 Put	Bond Future	2031.6900	2.0317	1740.6300	1.7406	14.326	0.0000	0.0000
2024/06/10	2032	07/11/2024	11.64 Call	Bond Future	2189.2100	2.1892	2494.6200	2.4946	13.951	0.0000	0.0000
2024/06/10	2032	06/02/2025		Bond Future	11.7370	86.4759	11.5933	87.0857	1.225	0.0000	0.0000
2024/06/10	2032	06/02/2025	11.72 Call	Bond Future	2555.1900	2.5552	2861.9000	2.8619	12.003	0.0000	0.0000
2024/06/10	2032	06/02/2025	11.72 Put	Bond Future	2627.1000	2.6271	2324.0500	2.3241	11.536	0.0000	0.0000
2024/06/10	2032	08/05/2025		Bond Future	11.8800	84.2005	11.7288	84.8239	1.273	0.0000	0.0000
2024/06/10	2032	08/05/2025	10.91 Call	Bond Future	1374.2700	1.3743	1563.0200	1.5630	13.735	0.0000	0.0000
2024/06/10	2032	08/05/2025	10.91 Put	Bond Future	5478.5600	5.4786	5043.9700	5.0440	7.933	0.0000	0.0000
2024/06/10	2032	07/08/2025		Bond Future	12.0480	85.9801	11.8887	86.6170	1.323	0.0000	0.0000
2024/06/10	2032	07/08/2025	12.01 Call	Bond Future	3368.3000	3.3683	3692.2100	3.6922	9.616	0.0000	0.0000
2024/06/10	2032	07/08/2025	12.01 Put	Bond Future	3519.5900	3.5196	3206.6000	3.2066	8.893	0.0000	0.0000
2024/06/10	2033	01/08/2024		Bond Future	122.6571	122.6571	122.6771	122.6771	0.016	0.0000	0.0000
2024/06/10	2033	07/11/2024		Bond Future	124.0861	124.0861	124.1068	124.1068	0.017	0.0000	0.0000
2024/06/10	2033	06/02/2025		Bond Future	126.8357	126.8357	126.8571	126.8571	0.017	0.0000	0.0000
2024/06/10	2033	06/02/2025	124.94 Call	Bond Future	1895.6600	1.8957	1917.1400	1.9171	1.133	0.0000	0.0000
2024/06/10	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/10	2033	08/05/2025		Bond Future	128.1025	128.1025	128.1247	128.1247	0.017	0.0000	0.0000
2024/06/10	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/10	2033	08/05/2025	130.62 Put	Bond Future	2517.5500	2.5176	2495.3100	2.4953	0.883	0.0000	0.0000
2024/06/10	2033	07/08/2025		Bond Future	130.8454	130.8454	130.8685	130.8685	0.018	0.0000	0.0000
2024/06/10	2033	07/08/2025	128.65 Call	Bond Future	2195.3600	2.1954	2218.5400	2.2185	1.056	0.0000	0.0000
2024/06/10	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/10	2037	01/08/2024	13.82 Call	Bond Future	6048.9300	6.0489	6528.5500	6.5286	7.929	0.0000	0.0000
2024/06/10	2037	01/08/2024	13.82 Put	Bond Future	139.4700	0.1395	92.8600	0.0929	33.419	0.0000	0.0000
2024/06/10	2037	01/08/2024	13.17 Call	Bond Future	3428.1700	3.4282	3820.3700	3.8204	11.441	0.0000	0.0000
2024/06/10	2037	01/08/2024	13.17 Put	Bond Future	510.1500	0.5102	376.1200	0.3761	26.273	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	
2024/06/10	2037	01/08/2024		Bond Future	12.5733	74.8079	12.4693	75.3342	0.827	0.0000	0.0000
2024/06/10	2037	01/08/2024	12.10 Call	Bond Future	502.2900	0.5023	613.8600	0.6139	22.212	0.0000	0.0000
2024/06/10	2037	01/08/2024	12.10 Put	Bond Future	2941.0600	2.9411	2526.4000	2.5264	14.099	0.0000	0.0000
2024/06/10	2037	01/08/2024	12.11 Call	Bond Future	516.3400	0.5163	630.3500	0.6304	22.080	0.0000	0.0000
2024/06/10	2037	01/08/2024	12.11 Put	Bond Future	2902.3900	2.9024	2490.1700	2.4902	14.203	0.0000	0.0000
2024/06/10	2037	01/08/2024	12.09 Call	Bond Future	488.5100	0.4885	597.6600	0.5977	22.343	0.0000	0.0000
2024/06/10	2037	01/08/2024	12.09 Put	Bond Future	2980.0500	2.9801	2562.9700	2.5630	13.996	0.0000	0.0000
2024/06/10	2037	07/11/2024		Bond Future	12.7142	76.5764	12.6056	77.1152	0.854	0.0000	0.0000
2024/06/10	2037	07/11/2024	12.58 Call	Bond Future	2079.3900	2.0794	2319.3200	2.3193	11.538	0.0000	0.0000
2024/06/10	2037	07/11/2024	12.58 Put	Bond Future	2746.2600	2.7463	2447.4000	2.4474	10.882	0.0000	0.0000
2024/06/10	2037	07/11/2024	12.59 Call	Bond Future	2104.4600	2.1045	2346.1700	2.3462	11.486	0.0000	0.0000
2024/06/10	2037	07/11/2024	12.59 Put	Bond Future	2721.3200	2.7213	2424.2400	2.4242	10.917	0.0000	0.0000
2024/06/10	2037	07/11/2024	12.57 Call	Bond Future	2054.6700	2.0547	2292.8200	2.2928	11.591	0.0000	0.0000
2024/06/10	2037	07/11/2024	12.57 Put	Bond Future	2771.5900	2.7716	2470.9500	2.4710	10.847	0.0000	0.0000
2024/06/10	2037	06/02/2025		Bond Future	12.8560	73.9937	12.7429	74.5444	0.880	0.0000	0.0000
2024/06/10	2037	06/02/2025	12.76 Call	Bond Future	2882.5600	2.8826	3144.8400	3.1448	9.099	0.0000	0.0000
2024/06/10	2037	06/02/2025	12.76 Put	Bond Future	3349.5300	3.3495	3061.0900	3.0611	8.611	0.0000	0.0000
2024/06/10	2037	08/05/2025		Bond Future	13.0099	75.6119	12.8920	76.1749	0.906	0.0000	0.0000
2024/06/10	2037	08/05/2025	12.25 Call	Bond Future	2106.6300	2.1066	2303.0100	2.3030	9.322	0.0000	0.0000
2024/06/10	2037	08/05/2025	12.25 Put	Bond Future	5846.5300	5.8465	5479.9000	5.4799	6.271	0.0000	0.0000
2024/06/10	2037	08/05/2025	12.55 Put	Bond Future	4925.1700	4.9252	4593.9200	4.5939	6.726	0.0000	0.0000
2024/06/10	2037	08/05/2025	12.55 Call	Bond Future	2693.7600	2.6938	2925.5200	2.9255	8.604	0.0000	0.0000
2024/06/10	2037	08/05/2025	13.30 Put	Bond Future	3195.7700	3.1958	2949.5000	2.9495	7.706	0.0000	0.0000
2024/06/10	2037	08/05/2025	13.30 Call	Bond Future	4555.0200	4.5550	4871.7600	4.8718	6.954	0.0000	0.0000
2024/06/10	2037	08/05/2025	13.35 Put	Bond Future	3105.0000	3.1050	2863.9200	2.8639	7.764	0.0000	0.0000
2024/06/10	2037	08/05/2025	13.35 Call	Bond Future	4694.8100	4.6948	5016.7400	5.0167	6.857	0.0000	0.0000
2024/06/10	2037	07/08/2025		Bond Future	13.1861	72.9484	13.0629	73.5237	0.934	0.0000	0.0000
2024/06/10	2037	07/08/2025	13.01 Call	Bond Future	3774.0100	3.7740	4051.5500	4.0516	7.354	0.0000	0.0000
2024/06/10	2037	07/08/2025	13.01 Put	Bond Future	4598.1200	4.5981	4300.3700	4.3004	6.475	0.0000	0.0000
2024/06/10	2038	01/08/2024		Bond Future	130.5635	130.5635	130.5860	130.5860	0.017	0.0000	0.0000
2024/06/10	2038	07/11/2024		Bond Future	133.6844	133.6844	133.7076	133.7076	0.017	0.0000	0.0000
2024/06/10	2038	06/02/2025		Bond Future	134.5211	134.5211	134.5449	134.5449	0.018	0.0000	0.0000
2024/06/10	2038	06/02/2025	135.23 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/10	2038	06/02/2025	135.23 Put	Bond Future	708.9500	0.7090	685.0600	0.6851	3.370	0.0000	0.0000
2024/06/10	2038	08/05/2025		Bond Future	137.4966	137.4966	137.5214	137.5214	0.018	0.0000	0.0000
2024/06/10	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/10	2038	08/05/2025	139.68 Put	Bond Future	2183.4000	2.1834	2158.5900	2.1586	1.136	0.0000	0.0000
2024/06/10	2038	07/08/2025		Bond Future	138.2658	138.2658	138.2917	138.2917	0.019	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	
2024/06/10	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/10	2038	07/08/2025	139.56 Put	Bond Future	1294.1900	1.2942	1268.2800	1.2683	2.002	0.0000	0.0000
2024/06/10	2040	01/08/2024	12.28 Put	Bond Future	3325.9800	3.3260	2894.8700	2.8949	12.962	0.0000	0.0000
2024/06/10	2040	01/08/2024	12.28 Call	Bond Future	456.4500	0.4565	554.1400	0.5541	21.402	0.0000	0.0000
2024/06/10	2040	01/08/2024	12.88 Call	Bond Future	1763.9200	1.7639	2027.7800	2.0278	14.959	0.0000	0.0000
2024/06/10	2040	01/08/2024	12.88 Put	Bond Future	1360.1900	1.3602	1095.2500	1.0953	19.478	0.0000	0.0000
2024/06/10	2040	01/08/2024	13.48 Call	Bond Future	3928.2000	3.9282	4335.4000	4.3354	10.366	0.0000	0.0000
2024/06/10	2040	01/08/2024	13.48 Put	Bond Future	462.7400	0.4627	341.1400	0.3411	26.278	0.0000	0.0000
2024/06/10	2040	01/08/2024	12.95 Put	Bond Future	1208.8100	1.2088	963.6600	0.9637	20.280	0.0000	0.0000
2024/06/10	2040	01/08/2024	12.95 Call	Bond Future	1980.3200	1.9803	2263.9700	2.2640	14.323	0.0000	0.0000
2024/06/10	2040	01/08/2024		Bond Future	12.8038	74.7825	12.7049	75.3113	0.772	0.0000	0.0000
2024/06/10	2040	01/08/2024	12.33 Call	Bond Future	526.2700	0.5263	635.8000	0.6358	20.813	0.0000	0.0000
2024/06/10	2040	01/08/2024	12.33 Put	Bond Future	3114.5300	3.1145	2695.2600	2.6953	13.462	0.0000	0.0000
2024/06/10	2040	01/08/2024	12.34 Call	Bond Future	541.0100	0.5410	652.9800	0.6530	20.696	0.0000	0.0000
2024/06/10	2040	01/08/2024	12.34 Put	Bond Future	3073.2100	3.0732	2656.3800	2.6564	13.563	0.0000	0.0000
2024/06/10	2040	01/08/2024	12.32 Call	Bond Future	511.8000	0.5118	618.9100	0.6189	20.928	0.0000	0.0000
2024/06/10	2040	01/08/2024	12.32 Put	Bond Future	3156.1900	3.1562	2734.5000	2.7345	13.361	0.0000	0.0000
2024/06/10	2040	07/11/2024	12.85 Call	Bond Future	2296.4100	2.2964	2543.1800	2.5432	10.746	0.0000	0.0000
2024/06/10	2040	07/11/2024	12.85 Put	Bond Future	2796.8500	2.7969	2502.2600	2.5023	10.533	0.0000	0.0000
2024/06/10	2040	07/11/2024	12.86 Call	Bond Future	2323.3200	2.3233	2571.8600	2.5719	10.698	0.0000	0.0000
2024/06/10	2040	07/11/2024	12.86 Put	Bond Future	2771.0100	2.7710	2478.1900	2.4782	10.567	0.0000	0.0000
2024/06/10	2040	07/11/2024	12.84 Call	Bond Future	2269.4500	2.2695	2514.4300	2.5144	10.795	0.0000	0.0000
2024/06/10	2040	07/11/2024	12.84 Put	Bond Future	2822.7000	2.8227	2526.3200	2.5263	10.500	0.0000	0.0000
2024/06/10	2040	07/11/2024		Bond Future	12.9453	76.5503	12.8423	77.0917	0.796	0.0000	0.0000
2024/06/10	2040	07/11/2024	12.10 Put	Bond Future	5403.1200	5.4031	4977.2600	4.9773	7.882	0.0000	0.0000
2024/06/10	2040	07/11/2024	12.10 Call	Bond Future	775.2300	0.7752	890.7300	0.8907	14.899	0.0000	0.0000
2024/06/10	2040	07/11/2024	12.60 Call	Bond Future	1676.5700	1.6766	1878.0500	1.8781	12.017	0.0000	0.0000
2024/06/10	2040	07/11/2024	12.60 Put	Bond Future	3514.8400	3.5148	3174.9600	3.1750	9.670	0.0000	0.0000
2024/06/10	2040	07/11/2024	13.15 Call	Bond Future	3168.5700	3.1686	3466.8000	3.4668	9.412	0.0000	0.0000
2024/06/10	2040	07/11/2024	13.15 Put	Bond Future	2111.5100	2.1115	1868.3800	1.8684	11.515	0.0000	0.0000
2024/06/10	2040	06/02/2025		Bond Future	13.0873	73.7164	12.9800	74.2698	0.820	0.0000	0.0000
2024/06/10	2040	06/02/2025	12.95 Call	Bond Future	2935.0600	2.9351	3192.1800	3.1922	8.760	0.0000	0.0000
2024/06/10	2040	06/02/2025	12.95 Put	Bond Future	3644.0500	3.6441	3347.7400	3.3477	8.131	0.0000	0.0000
2024/06/10	2040	08/05/2025	13.43 Put	Bond Future	3583.3700	3.5834	3324.8500	3.3249	7.214	0.0000	0.0000
2024/06/10	2040	08/05/2025	13.43 Call	Bond Future	4528.3100	4.5283	4835.5100	4.8355	6.784	0.0000	0.0000
2024/06/10	2040	08/05/2025	12.75 Put	Bond Future	5311.6100	5.3116	4974.5800	4.9746	6.345	0.0000	0.0000
2024/06/10	2040	08/05/2025	12.75 Call	Bond Future	2780.6800	2.7807	3009.3700	3.0094	8.224	0.0000	0.0000
2024/06/10	2040	08/05/2025	13.50 Put	Bond Future	3440.8400	3.4408	3189.8200	3.1898	7.295	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	
2024/06/10	2040	08/05/2025	13.50 Call	Bond Future	4729.4200	4.7294	5044.1200	5.0441	6.654	0.0000	0.0000
2024/06/10	2040	08/05/2025		Bond Future	13.2402	75.3283	13.1283	75.8940	0.845	0.0000	0.0000
2024/06/10	2040	08/05/2025	12.63 Call	Bond Future	2525.6500	2.5257	2740.0000	2.7400	8.487	0.0000	0.0000
2024/06/10	2040	08/05/2025	12.63 Put	Bond Future	5696.8600	5.6969	5345.4900	5.3455	6.168	0.0000	0.0000
2024/06/10	2040	07/08/2025		Bond Future	13.4141	72.4078	13.2973	72.9859	0.871	0.0000	0.0000
2024/06/10	2040	07/08/2025	13.29 Call	Bond Future	4126.9500	4.1270	4411.2200	4.4112	6.888	0.0000	0.0000
2024/06/10	2040	07/08/2025	13.29 Put	Bond Future	4741.4200	4.7414	4447.5900	4.4476	6.197	0.0000	0.0000
2024/06/10	2044	01/08/2024	13.00 Call	Bond Future	1918.8400	1.9188	2204.7500	2.2048	14.900	0.0000	0.0000
2024/06/10	2044	01/08/2024	13.00 Put	Bond Future	1180.3600	1.1804	935.5500	0.9356	20.740	0.0000	0.0000
2024/06/10	2044	01/08/2024	13.25 Call	Bond Future	2779.8300	2.7798	3132.6100	3.1326	12.691	0.0000	0.0000
2024/06/10	2044	01/08/2024	13.25 Put	Bond Future	750.0400	0.7500	572.1000	0.5721	23.724	0.0000	0.0000
2024/06/10	2044	01/08/2024	12.29 Call	Bond Future	372.4800	0.3725	457.7900	0.4578	22.903	0.0000	0.0000
2024/06/10	2044	01/08/2024	12.29 Put	Bond Future	3532.4300	3.5324	3087.0200	3.0870	12.609	0.0000	0.0000
2024/06/10	2044	01/08/2024	12.30 Call	Bond Future	384.0800	0.3841	471.5900	0.4716	22.784	0.0000	0.0000
2024/06/10	2044	01/08/2024	12.30 Put	Bond Future	3486.6200	3.4866	3043.4100	3.0434	12.712	0.0000	0.0000
2024/06/10	2044	01/08/2024	12.28 Call	Bond Future	361.0600	0.3611	444.1900	0.4442	23.024	0.0000	0.0000
2024/06/10	2044	01/08/2024	12.28 Put	Bond Future	3578.4800	3.5785	3130.8900	3.1309	12.508	0.0000	0.0000
2024/06/10	2044	01/08/2024		Bond Future	12.8605	70.9945	12.7617	71.5252	0.768	0.0000	0.0000
2024/06/10	2044	07/11/2024		Bond Future	12.9961	72.6729	12.8932	73.2162	0.792	0.0000	0.0000
2024/06/10	2044	07/11/2024	12.91 Call	Bond Future	2336.6300	2.3366	2586.4000	2.5864	10.689	0.0000	0.0000
2024/06/10	2044	07/11/2024	12.91 Put	Bond Future	2790.8700	2.7909	2497.3100	2.4973	10.519	0.0000	0.0000
2024/06/10	2044	07/11/2024	12.92 Call	Bond Future	2363.8000	2.3638	2615.3500	2.6154	10.642	0.0000	0.0000
2024/06/10	2044	07/11/2024	12.92 Put	Bond Future	2765.0400	2.7650	2473.2600	2.4733	10.552	0.0000	0.0000
2024/06/10	2044	07/11/2024	12.90 Call	Bond Future	2309.6000	2.3096	2557.5800	2.5576	10.737	0.0000	0.0000
2024/06/10	2044	07/11/2024	12.90 Put	Bond Future	2816.9100	2.8169	2521.5600	2.5216	10.485	0.0000	0.0000
2024/06/10	2044	06/02/2025		Bond Future	13.1318	69.8792	13.0247	70.4346	0.815	0.0000	0.0000
2024/06/10	2044	06/02/2025	13.02 Call	Bond Future	2938.9500	2.9390	3201.2000	3.2012	8.923	0.0000	0.0000
2024/06/10	2044	06/02/2025	13.02 Put	Bond Future	3518.8300	3.5188	3225.7000	3.2257	8.330	0.0000	0.0000
2024/06/10	2044	08/05/2025		Bond Future	13.2772	71.4072	13.1658	71.9749	0.840	0.0000	0.0000
2024/06/10	2044	08/05/2025	12.72 Call	Bond Future	2642.9800	2.6430	2864.9100	2.8649	8.397	0.0000	0.0000
2024/06/10	2044	08/05/2025	12.72 Put	Bond Future	5560.6400	5.5606	5214.8100	5.2148	6.219	0.0000	0.0000
2024/06/10	2044	07/08/2025		Bond Future	13.4422	68.5289	13.3258	69.1091	0.865	0.0000	0.0000
2024/06/10	2044	07/08/2025	13.34 Call	Bond Future	4198.2000	4.1982	4486.7900	4.4868	6.874	0.0000	0.0000
2024/06/10	2044	07/08/2025	13.34 Put	Bond Future	4707.2500	4.7073	4415.6900	4.4157	6.194	0.0000	0.0000
2024/06/10	2046	01/08/2024		Bond Future	113.1694	113.1694	113.1885	113.1885	0.017	0.0000	0.0000
2024/06/10	2046	07/11/2024		Bond Future	113.6670	113.6670	113.6867	113.6867	0.017	0.0000	0.0000
2024/06/10	2046	06/02/2025		Bond Future	116.1854	116.1854	116.2057	116.2057	0.017	0.0000	0.0000
2024/06/10	2046	06/02/2025	114.01 Call	Bond Future	2175.4000	2.1754	2195.6900	2.1957	0.933	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
2024/06/10	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/06/10	2046	08/05/2025		Bond Future	116.4944	116.4944	116.5155	116.5155	0.018	0.0000
2024/06/10	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/10	2046	08/05/2025	121.97 Put	Bond Future	5475.5800	5.4756	5454.4900	5.4545	0.385	0.0000
2024/06/10	2046	07/08/2025		Bond Future	118.9871	118.9871	119.0090	119.0090	0.018	0.0000
2024/06/10	2046	07/08/2025	118.69 Call	Bond Future	297.0700	0.2971	318.9600	0.3190	7.369	0.0000
2024/06/10	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/10	2050	01/08/2024		Bond Future	111.4977	111.4977	111.9853	111.9853	0.437	0.0000
2024/06/10	2050	07/11/2024		Bond Future	114.1628	114.1628	114.6623	114.6623	0.438	0.0000
2024/06/10	2050	06/02/2025		Bond Future	114.3246	114.3246	114.8355	114.8355	0.447	0.0000
2024/06/10	2050	06/02/2025	115.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/10	2050	06/02/2025	115.60 Put	Bond Future	1275.4500	1.2755	764.5400	0.7645	40.057	0.0000
2024/06/10	2050	08/05/2025		Bond Future	116.8533	116.8533	117.3759	117.3759	0.447	0.0000
2024/06/10	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/10	2050	08/05/2025	121.16 Put	Bond Future	4306.6700	4.3067	3784.1000	3.7841	12.134	0.0000
2024/06/10	2050	07/08/2025		Bond Future	116.9311	116.9311	117.4652	117.4652	0.457	0.0000
2024/06/10	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/10	2050	07/08/2025	119.89 Put	Bond Future	2958.8800	2.9589	2424.7600	2.4248	18.051	0.0000
2024/06/10	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/06/10	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/06/10	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/06/10	AL37	01/08/2024		Index Future	958.0870	958.0870	963.7320	963.7320	0.589	0.0000
2024/06/10	AL37	07/11/2024		Index Future	980.7390	980.7390	986.5190	986.5190	0.589	0.0000
2024/06/10	AL37	06/02/2025		Index Future	1002.2450	1002.2450	1008.1590	1008.1590	0.590	0.0000
2024/06/10	AL37	08/05/2025		Index Future	1024.2040	1024.2040	1030.2550	1030.2550	0.591	0.0000
2024/06/10	AL37	07/08/2025		Index Future	1045.9350	1045.9350	1052.1260	1052.1260	0.592	0.0000
2024/06/10	AL7T	01/08/2024		Index Future	1106.1960	1106.1960	1113.5290	1113.5290	0.663	0.0000
2024/06/10	AL7T	07/11/2024		Index Future	1132.3490	1132.3490	1139.8590	1139.8590	0.663	0.0000
2024/06/10	AL7T	06/02/2025		Index Future	1157.1810	1157.1810	1164.8620	1164.8620	0.664	0.0000
2024/06/10	AL7T	08/05/2025		Index Future	1182.5340	1182.5340	1190.3920	1190.3920	0.665	0.0000
2024/06/10	AL7T	07/08/2025		Index Future	1207.6240	1207.6240	1215.6630	1215.6630	0.666	0.0000
2024/06/10	ALBI	01/08/2024		Index Future	963.9570	963.9570	969.6970	969.6970	0.595	0.0000
2024/06/10	ALBI	07/11/2024		Index Future	986.7470	986.7470	992.6250	992.6250	0.596	0.0000
2024/06/10	ALBI	06/02/2025		Index Future	1008.3850	1008.3850	1014.3990	1014.3990	0.596	0.0000
2024/06/10	ALBI	08/05/2025		Index Future	1030.4790	1030.4790	1036.6320	1036.6320	0.597	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	
2024/06/10	ALBI	07/08/2025		Index Future	1052.3430	1052.3430	1058.6380	1058.6380	0.598	0.0000	0.0000
2024/06/10	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/10	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/10	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/10	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/10	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/10	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/10	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/10	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/10	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/10	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/10	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/10	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/10	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/10	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/06/10	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/10	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/10	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/10	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/10	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/10	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/10	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/10	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/10	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/10	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/10	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
2024/06/10	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/10	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/10	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/10	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/10	ES33	01/08/2024		Bond Future	12.9886	74.0877	12.8893	74.5049	0.765	0.0000
2024/06/10	ES33	07/11/2024		Bond Future	13.1725	72.0555	13.0683	72.4827	0.791	0.0000
2024/06/10	ES33	06/02/2025		Bond Future	13.3601	73.6515	13.2509	74.0883	0.818	0.0000
2024/06/10	ES33	06/02/2025	13.34 Call	Bond Future	0.0000	0.0000	356.7100	0.3567	100.000	0.0000
2024/06/10	ES33	06/02/2025	13.34 Put	Bond Future	80.1400	0.0801	0.0000	0.0000	(100.000)	0.0000
2024/06/10	ES33	08/05/2025		Bond Future	13.5532	71.4751	13.4387	71.9218	0.845	0.0000
2024/06/10	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/10	ES33	08/05/2025	12.73 Put	Bond Future	3296.8500	3.2969	2850.1500	2.8502	13.549	0.0000
2024/06/10	ES33	07/08/2025		Bond Future	13.7709	73.0008	13.6507	73.4574	0.873	0.0000
2024/06/10	ES33	07/08/2025	13.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/10	ES33	07/08/2025	13.56 Put	Bond Future	803.8400	0.8038	347.2100	0.3472	56.806	0.0000
2024/06/10	ES42	01/08/2024		Bond Future	13.3377	69.7684	13.2337	70.2820	0.780	0.0000
2024/06/10	ES42	07/11/2024		Bond Future	13.4985	67.1674	13.3899	67.6933	0.805	0.0000
2024/06/10	ES42	06/02/2025		Bond Future	13.6545	68.6545	13.5413	69.1923	0.829	0.0000
2024/06/10	ES42	06/02/2025	13.71 Call	Bond Future	261.0500	0.2611	798.7800	0.7988	205.987	0.0000
2024/06/10	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/10	ES42	08/05/2025		Bond Future	13.8207	65.9033	13.7026	66.4530	0.855	0.0000
2024/06/10	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/10	ES42	08/05/2025	13.25 Put	Bond Future	2727.6100	2.7276	2177.8500	2.1779	20.155	0.0000
2024/06/10	ES42	07/08/2025		Bond Future	14.0006	67.3073	13.8774	67.8691	0.880	0.0000
2024/06/10	ES42	07/08/2025	13.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/10	ES42	07/08/2025	13.79 Put	Bond Future	964.9200	0.9649	403.0800	0.4031	58.227	0.0000
2024/06/10	GOVI	01/08/2024		GOVI	949.5950	949.5950	955.2710	955.2710	0.598	0.0000
2024/06/10	GOVI	01/08/2024	943.38 Call	GOVI	62150.0000	6.2150	118910.0000	11.8910	91.327	0.0000
2024/06/10	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/10	GOVI	01/08/2024	943.39 Call	GOVI	62050.0000	6.2050	118810.0000	11.8810	91.475	0.0000
2024/06/10	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/10	GOVI	01/08/2024	943.37 Call	GOVI	62250.0000	6.2250	119010.0000	11.9010	91.181	0.0000
2024/06/10	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/10	GOVI	07/11/2024		GOVI	972.0460	972.0460	977.8580	977.8580	0.598	0.0000
2024/06/10	GOVI	07/11/2024	948.79 Call	GOVI	232560.0000	23.2560	290680.0000	29.0680	24.991	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
2024/06/10	GOVI	07/11/2024	948.79 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/10	GOVI	07/11/2024	948.80 Call	GOVI		232460.0000	23.2460	290580.0000	29.0580	25.002	0.0000	0.0000
2024/06/10	GOVI	07/11/2024	948.80 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/10	GOVI	07/11/2024	948.78 Call	GOVI		232660.0000	23.2660	290780.0000	29.0780	24.981	0.0000	0.0000
2024/06/10	GOVI	07/11/2024	948.78 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/10	GOVI	06/02/2025		GOVI		993.3620	993.3620	999.3080	999.3080	0.599	0.0000	0.0000
2024/06/10	GOVI	06/02/2025	972.00 Call	GOVI		213620.0000	21.3620	273080.0000	27.3080	27.834	0.0000	0.0000
2024/06/10	GOVI	06/02/2025	972.00 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/10	GOVI	08/05/2025		GOVI		1015.1260	1015.1260	1021.2100	1021.2100	0.599	0.0000	0.0000
2024/06/10	GOVI	08/05/2025	1,022. Call 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/10	GOVI	08/05/2025	1,022. Put 00	GOVI		68740.0000	6.8740	7900.0000	0.7900	88.507	0.0000	0.0000
2024/06/10	GOVI	07/08/2025		GOVI		1036.6640	1036.6640	1042.8890	1042.8890	0.600	0.0000	0.0000
2024/06/10	GOVI	07/08/2025	1,011. Call 00	GOVI		256640.0000	25.6640	318890.0000	31.8890	24.256	0.0000	0.0000
2024/06/10	GOVI	07/08/2025	1,011. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/10	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/06/10	IGOV	01/08/2024		Index Future		349.0000	349.0000	349.5780	349.5780	0.166	0.0000	0.0000
2024/06/10	IGOV	07/11/2024		Index Future		357.3420	357.3420	357.9350	357.9350	0.166	0.0000	0.0000
2024/06/10	IGOV	06/02/2025		Index Future		365.2610	365.2610	365.8690	365.8690	0.166	0.0000	0.0000
2024/06/10	IGOV	08/05/2025		Index Future		373.3450	373.3450	373.9690	373.9690	0.167	0.0000	0.0000
2024/06/10	IGOV	07/08/2025		Index Future		381.3450	381.3450	381.9880	381.9880	0.169	0.0000	0.0000
2024/06/10	IS10	17/12/2025		Interest Rate Swap		80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/06/10	IS10	16/03/2026		Interest Rate Swap		76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/06/10	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/06/10	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/06/10	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/06/10	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/06/10	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/06/10	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/06/10	IS10	20/12/2027		Interest Rate Swap		87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/06/10	IS10	22/03/2028		Interest Rate Swap		80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/06/10	IS10	20/06/2028		Interest Rate Swap		88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/06/10	IS10	19/09/2028		Interest Rate Swap		92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/06/10	J186	21/12/2026		Interest Rate Swap		8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/06/10	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	
2024/06/10	JBAF	17/07/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/06/10	JBAF	21/08/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/06/10	JBAF	18/09/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/06/10	JBAF	16/10/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/06/10	JBAF	20/11/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/06/10	JBAF	18/12/2024		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/06/10	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/06/10	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/06/10	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/06/10	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/06/10	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/06/10	R035	01/08/2024	12.50 Call	Bond Future	2387.4100	2.3874	2712.6400	2.7126	13.623	0.0000	0.0000
2024/06/10	R035	01/08/2024	12.50 Put	Bond Future	876.7700	0.8768	676.2800	0.6763	22.867	0.0000	0.0000
2024/06/10	R035	01/08/2024	12.45 Call	Bond Future	2222.3700	2.2224	2534.7300	2.5347	14.055	0.0000	0.0000
2024/06/10	R035	01/08/2024	12.45 Put	Bond Future	957.5100	0.9575	744.1500	0.7442	22.283	0.0000	0.0000
2024/06/10	R035	01/08/2024	13.08 Call	Bond Future	4577.8700	4.5779	5017.2000	5.0172	9.597	0.0000	0.0000
2024/06/10	R035	01/08/2024	13.08 Put	Bond Future	292.6800	0.2927	206.2900	0.2063	29.517	0.0000	0.0000
2024/06/10	R035	01/08/2024	13.05 Call	Bond Future	4455.9000	4.4559	4890.9300	4.8909	9.763	0.0000	0.0000
2024/06/10	R035	01/08/2024	13.05 Put	Bond Future	310.8300	0.3108	220.1400	0.2201	29.177	0.0000	0.0000
2024/06/10	R035	01/08/2024	12.20 Put	Bond Future	1458.1700	1.4582	1175.6400	1.1756	19.376	0.0000	0.0000
2024/06/10	R035	01/08/2024	12.20 Call	Bond Future	1477.9600	1.4780	1721.1500	1.7212	16.454	0.0000	0.0000
2024/06/10	R035	01/08/2024		Bond Future	12.1961	84.3852	12.0922	84.9109	0.852	0.0000	0.0000
2024/06/10	R035	01/08/2024	13.23 Put	Bond Future	215.7300	0.2157	148.4300	0.1484	31.196	0.0000	0.0000
2024/06/10	R035	01/08/2024	13.23 Call	Bond Future	5196.1300	5.1961	5654.5500	5.6546	8.822	0.0000	0.0000
2024/06/10	R035	01/08/2024	13.20 Call	Bond Future	5071.4800	5.0715	5526.4000	5.5264	8.970	0.0000	0.0000
2024/06/10	R035	01/08/2024	13.20 Put	Bond Future	229.4100	0.2294	158.6100	0.1586	30.862	0.0000	0.0000
2024/06/10	R035	01/08/2024	11.80 Call	Bond Future	620.2700	0.6203	750.8600	0.7509	21.054	0.0000	0.0000
2024/06/10	R035	01/08/2024	11.80 Put	Bond Future	2649.9700	2.6500	2254.8400	2.2548	14.911	0.0000	0.0000
2024/06/10	R035	01/08/2024	11.81 Call	Bond Future	636.3500	0.6364	769.5400	0.7695	20.930	0.0000	0.0000
2024/06/10	R035	01/08/2024	11.81 Put	Bond Future	2613.9300	2.6139	2221.4000	2.2214	15.017	0.0000	0.0000
2024/06/10	R035	01/08/2024	11.79 Call	Bond Future	604.3500	0.6044	732.3600	0.7324	21.181	0.0000	0.0000
2024/06/10	R035	01/08/2024	11.79 Put	Bond Future	2686.2100	2.6862	2288.5000	2.2885	14.806	0.0000	0.0000
2024/06/10	R035	07/11/2024		Bond Future	12.3391	81.8645	12.2303	82.4027	0.881	0.0000	0.0000
2024/06/10	R035	07/11/2024	12.18 Call	Bond Future	2017.5400	2.0175	2252.3100	2.2523	11.636	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	
2024/06/10	R035	07/11/2024	12.18 Put	Bond Future	2806.6500	2.8067	2503.1700	2.5032	10.813	0.0000	0.0000
2024/06/10	R035	07/11/2024	12.19 Call	Bond Future	2041.9900	2.0420	2278.5400	2.2785	11.584	0.0000	0.0000
2024/06/10	R035	07/11/2024	12.19 Put	Bond Future	2781.1800	2.7812	2479.4800	2.4795	10.848	0.0000	0.0000
2024/06/10	R035	07/11/2024	12.17 Call	Bond Future	1993.0400	1.9930	2226.0200	2.2260	11.690	0.0000	0.0000
2024/06/10	R035	07/11/2024	12.17 Put	Bond Future	2832.1100	2.8321	2526.8400	2.5268	10.779	0.0000	0.0000
2024/06/10	R035	07/11/2024	13.23 Call	Bond Future	5259.1700	5.2592	5651.2800	5.6513	7.456	0.0000	0.0000
2024/06/10	R035	07/11/2024	13.23 Put	Bond Future	1032.3000	1.0323	886.1600	0.8862	14.157	0.0000	0.0000
2024/06/10	R035	07/11/2024	12.20 Put	Bond Future	2755.9100	2.7559	2455.9800	2.4560	10.883	0.0000	0.0000
2024/06/10	R035	07/11/2024	12.20 Call	Bond Future	2066.5900	2.0666	2304.9100	2.3049	11.532	0.0000	0.0000
2024/06/10	R035	06/02/2025		Bond Future	12.4850	83.6589	12.3713	84.2091	0.910	0.0000	0.0000
2024/06/10	R035	06/02/2025	12.41 Call	Bond Future	2923.9200	2.9239	3187.5900	3.1876	9.018	0.0000	0.0000
2024/06/10	R035	06/02/2025	12.41 Put	Bond Future	3286.1700	3.2862	2999.6000	2.9996	8.720	0.0000	0.0000
2024/06/10	R035	08/05/2025		Bond Future	12.6306	80.9721	12.5119	81.5346	0.940	0.0000	0.0000
2024/06/10	R035	08/05/2025	11.78 Call	Bond Future	1901.0400	1.9010	2085.4300	2.0854	9.699	0.0000	0.0000
2024/06/10	R035	08/05/2025	11.78 Put	Bond Future	6056.0300	6.0560	5677.9000	5.6779	6.244	0.0000	0.0000
2024/06/10	R035	08/05/2025	13.35 Call	Bond Future	5754.6000	5.7546	6112.7800	6.1128	6.224	0.0000	0.0000
2024/06/10	R035	08/05/2025	13.35 Put	Bond Future	2460.2500	2.4603	2255.9100	2.2559	8.306	0.0000	0.0000
2024/06/10	R035	08/05/2025	12.70 Call	Bond Future	3909.5700	3.9096	4201.5000	4.2015	7.467	0.0000	0.0000
2024/06/10	R035	08/05/2025	12.70 Put	Bond Future	3583.4200	3.5834	3312.8300	3.3128	7.551	0.0000	0.0000
2024/06/10	R035	08/05/2025	11.46 Put	Bond Future	7205.9500	7.2060	6792.0500	6.7921	5.744	0.0000	0.0000
2024/06/10	R035	08/05/2025	11.46 Call	Bond Future	1410.7200	1.4107	1559.3400	1.5593	10.535	0.0000	0.0000
2024/06/10	R035	07/08/2025		Bond Future	12.7986	82.6837	12.6743	83.2585	0.971	0.0000	0.0000
2024/06/10	R035	07/08/2025	12.65 Call	Bond Future	3758.4300	3.7584	4036.6100	4.0366	7.401	0.0000	0.0000
2024/06/10	R035	07/08/2025	12.65 Put	Bond Future	4446.4400	4.4464	4149.8100	4.1498	6.671	0.0000	0.0000
2024/06/10	R053	01/08/2024		Bond Future	12.7756	95.2809	12.6769	95.9755	0.772	0.0000	0.0000
2024/06/10	R053	01/08/2024	13.14 Call	Bond Future	3611.9400	3.6119	4055.2900	4.0553	12.275	0.0000	0.0000
2024/06/10	R053	01/08/2024	13.14 Put	Bond Future	1128.7200	1.1287	877.4800	0.8775	22.259	0.0000	0.0000
2024/06/10	R053	01/08/2024	13.15 Call	Bond Future	3658.8600	3.6589	4105.3300	4.1053	12.202	0.0000	0.0000
2024/06/10	R053	01/08/2024	13.15 Put	Bond Future	1109.2800	1.1093	861.1600	0.8612	22.368	0.0000	0.0000
2024/06/10	R053	01/08/2024	13.13 Call	Bond Future	3565.2300	3.5652	4005.4400	4.0054	12.347	0.0000	0.0000
2024/06/10	R053	01/08/2024	13.13 Put	Bond Future	1148.4700	1.1485	894.0900	0.8941	22.149	0.0000	0.0000
2024/06/10	R053	07/11/2024	12.80 Call	Bond Future	3018.5300	3.0185	3339.7600	3.3398	10.642	0.0000	0.0000
2024/06/10	R053	07/11/2024	12.80 Put	Bond Future	3790.4000	3.7904	3400.6300	3.4006	10.283	0.0000	0.0000
2024/06/10	R053	07/11/2024	12.81 Call	Bond Future	3053.6500	3.0537	3377.2000	3.3772	10.596	0.0000	0.0000
2024/06/10	R053	07/11/2024	12.81 Put	Bond Future	3755.9600	3.7560	3368.5100	3.3685	10.316	0.0000	0.0000
2024/06/10	R053	07/11/2024	12.79 Call	Bond Future	2983.5900	2.9836	3302.5000	3.3025	10.689	0.0000	0.0000
2024/06/10	R053	07/11/2024	12.79 Put	Bond Future	3825.1100	3.8251	3433.0200	3.4330	10.250	0.0000	0.0000
2024/06/10	R053	07/11/2024		Bond Future	12.9118	91.6607	12.8088	92.3717	0.798	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	
2024/06/10	R053	06/02/2025		Bond Future	13.0450	93.6693	12.9377	94.3961	0.823	0.0000	0.0000
2024/06/10	R053	06/02/2025	12.94 Call	Bond Future	3916.4500	3.9165	4260.6000	4.2606	8.787	0.0000	0.0000
2024/06/10	R053	06/02/2025	12.94 Put	Bond Future	4627.4800	4.6275	4244.7700	4.2448	8.270	0.0000	0.0000
2024/06/10	R053	08/05/2025		Bond Future	13.1838	89.8456	13.0719	90.5886	0.849	0.0000	0.0000
2024/06/10	R053	08/05/2025	12.64 Call	Bond Future	3296.9900	3.2970	3587.3200	3.5873	8.806	0.0000	0.0000
2024/06/10	R053	08/05/2025	12.64 Put	Bond Future	7018.6400	7.0186	6565.9300	6.5659	6.450	0.0000	0.0000
2024/06/10	R053	07/08/2025		Bond Future	13.3375	91.7420	13.2206	92.5012	0.876	0.0000	0.0000
2024/06/10	R053	07/08/2025	13.17 Call	Bond Future	5043.6900	5.0437	5411.1500	5.4112	7.286	0.0000	0.0000
2024/06/10	R053	07/08/2025	13.17 Put	Bond Future	6135.7600	6.1358	5744.0000	5.7440	6.385	0.0000	0.0000
2024/06/10	R186	01/08/2024		Bond Future	9.1636	104.0923	9.0562	104.3214	1.172	0.0000	0.0000
2024/06/10	R186	01/08/2024	8.69 Call	Bond Future	39.2600	0.0393	64.2100	0.0642	63.551	0.0000	0.0000
2024/06/10	R186	01/08/2024	8.69 Put	Bond Future	1054.9000	1.0549	850.6700	0.8507	19.360	0.0000	0.0000
2024/06/10	R186	01/08/2024	8.70 Call	Bond Future	42.0400	0.0420	68.3300	0.0683	62.536	0.0000	0.0000
2024/06/10	R186	01/08/2024	8.70 Put	Bond Future	1036.1000	1.0361	833.2100	0.8332	19.582	0.0000	0.0000
2024/06/10	R186	01/08/2024	8.68 Call	Bond Future	36.5500	0.0366	60.1700	0.0602	64.624	0.0000	0.0000
2024/06/10	R186	01/08/2024	8.68 Put	Bond Future	1073.7700	1.0738	868.2100	0.8682	19.144	0.0000	0.0000
2024/06/10	R186	07/11/2024	9.14 Call	Bond Future	632.9300	0.6329	744.5800	0.7446	17.640	0.0000	0.0000
2024/06/10	R186	07/11/2024	9.14 Put	Bond Future	744.5500	0.7446	621.5100	0.6215	16.525	0.0000	0.0000
2024/06/10	R186	07/11/2024	9.15 Call	Bond Future	644.1600	0.6442	756.8300	0.7568	17.491	0.0000	0.0000
2024/06/10	R186	07/11/2024	9.15 Put	Bond Future	736.6800	0.7367	614.6600	0.6147	16.564	0.0000	0.0000
2024/06/10	R186	07/11/2024	9.13 Call	Bond Future	622.0500	0.6221	732.6700	0.7327	17.783	0.0000	0.0000
2024/06/10	R186	07/11/2024	9.13 Put	Bond Future	752.7800	0.7528	628.7100	0.6287	16.482	0.0000	0.0000
2024/06/10	R186	07/11/2024		Bond Future	9.1985	106.5533	9.0756	106.7879	1.335	0.0000	0.0000
2024/06/10	R186	06/02/2025		Bond Future	9.2452	103.5730	9.1040	103.8131	1.528	0.0000	0.0000
2024/06/10	R186	06/02/2025	9.03 Call	Bond Future	631.6300	0.6316	735.9700	0.7360	16.519	0.0000	0.0000
2024/06/10	R186	06/02/2025	9.03 Put	Bond Future	997.6900	0.9977	861.9500	0.8620	13.605	0.0000	0.0000
2024/06/10	R186	08/05/2025		Bond Future	9.3128	105.8398	9.1472	106.0853	1.778	0.0000	0.0000
2024/06/10	R186	08/05/2025	8.47 Call	Bond Future	294.8800	0.2949	360.6900	0.3607	22.318	0.0000	0.0000
2024/06/10	R186	08/05/2025	8.47 Put	Bond Future	1553.1800	1.5532	1373.4100	1.3734	11.574	0.0000	0.0000
2024/06/10	R186	07/08/2025		Bond Future	9.4606	102.7633	9.2617	103.0145	2.103	0.0000	0.0000
2024/06/10	R186	07/08/2025	9.68 Call	Bond Future	1019.8400	1.0198	1161.7500	1.1618	13.915	0.0000	0.0000
2024/06/10	R186	07/08/2025	9.68 Put	Bond Future	743.7300	0.7437	634.4000	0.6344	14.700	0.0000	0.0000
2024/06/10	R186	07/08/2025	10.25 Call	Bond Future	1526.7900	1.5268	1695.6200	1.6956	11.058	0.0000	0.0000
2024/06/10	R186	07/08/2025	10.25 Put	Bond Future	538.3300	0.5383	455.9200	0.4559	15.308	0.0000	0.0000
2024/06/10	R186	07/08/2025	9.22 Put	Bond Future	978.4100	0.9784	842.2000	0.8422	13.922	0.0000	0.0000
2024/06/10	R186	07/08/2025	9.22 Call	Bond Future	674.4500	0.6745	789.4800	0.7895	17.055	0.0000	0.0000
2024/06/10	R202	01/08/2024		Bond Future	257.8125	257.8125	258.0577	258.0577	0.095	0.0000	0.0000
2024/06/10	R202	07/11/2024		Bond Future	263.9752	263.9752	264.2265	264.2265	0.095	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	
2024/06/10	R202	06/02/2025		Bond Future	264.5893	264.5893	264.8467	264.8467	0.097	0.0000	0.0000
2024/06/10	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/10	R202	06/02/2025	266.79 Put	Bond Future	2200.6700	2.2007	1943.3100	1.9433	11.695	0.0000	0.0000
2024/06/10	R202	08/05/2025		Bond Future	270.4426	270.4426	270.7064	270.7064	0.098	0.0000	0.0000
2024/06/10	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/10	R202	08/05/2025	272.31 Put	Bond Future	1867.4200	1.8674	1603.5900	1.6036	14.128	0.0000	0.0000
2024/06/10	R202	07/08/2025		Bond Future	270.8725	270.8725	271.1430	271.1430	0.100	0.0000	0.0000
2024/06/10	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/10	R202	07/08/2025	271.60 Put	Bond Future	727.5000	0.7275	457.0400	0.4570	37.177	0.0000	0.0000
2024/06/10	R209	01/08/2024		Bond Future	12.2812	65.3062	12.1828	65.7470	0.802	0.0000	0.0000
2024/06/10	R209	01/08/2024	11.79 Call	Bond Future	425.6200	0.4256	513.6600	0.5137	20.685	0.0000	0.0000
2024/06/10	R209	01/08/2024	11.79 Put	Bond Future	2667.8000	2.6678	2315.0600	2.3151	13.222	0.0000	0.0000
2024/06/10	R209	01/08/2024	11.80 Call	Bond Future	437.6400	0.4376	527.6700	0.5277	20.572	0.0000	0.0000
2024/06/10	R209	01/08/2024	11.80 Put	Bond Future	2633.0900	2.6331	2282.3400	2.2823	13.321	0.0000	0.0000
2024/06/10	R209	01/08/2024	11.78 Call	Bond Future	413.8200	0.4138	499.9000	0.4999	20.801	0.0000	0.0000
2024/06/10	R209	01/08/2024	11.78 Put	Bond Future	2702.7700	2.7028	2348.0700	2.3481	13.124	0.0000	0.0000
2024/06/10	R209	07/11/2024		Bond Future	12.4099	63.6927	12.3074	64.1439	0.826	0.0000	0.0000
2024/06/10	R209	07/11/2024	12.22 Call	Bond Future	1720.1900	1.7202	1911.6200	1.9116	11.128	0.0000	0.0000
2024/06/10	R209	07/11/2024	12.22 Put	Bond Future	2559.4900	2.5595	2299.6800	2.2997	10.151	0.0000	0.0000
2024/06/10	R209	07/11/2024	12.23 Call	Bond Future	1741.3100	1.7413	1934.2500	1.9343	11.080	0.0000	0.0000
2024/06/10	R209	07/11/2024	12.23 Put	Bond Future	2536.0300	2.5360	2277.7300	2.2777	10.185	0.0000	0.0000
2024/06/10	R209	07/11/2024	12.21 Call	Bond Future	1699.0300	1.6990	1888.9600	1.8890	11.179	0.0000	0.0000
2024/06/10	R209	07/11/2024	12.21 Put	Bond Future	2582.9600	2.5830	2321.6500	2.3217	10.117	0.0000	0.0000
2024/06/10	R209	06/02/2025		Bond Future	12.5369	65.0886	12.4304	65.5499	0.850	0.0000	0.0000
2024/06/10	R209	06/02/2025	12.44 Call	Bond Future	2544.0700	2.5441	2762.4000	2.7624	8.582	0.0000	0.0000
2024/06/10	R209	06/02/2025	12.44 Put	Bond Future	2963.3900	2.9634	2720.4400	2.7204	8.198	0.0000	0.0000
2024/06/10	R209	08/05/2025		Bond Future	12.6700	63.3556	12.5592	63.8271	0.875	0.0000	0.0000
2024/06/10	R209	08/05/2025	11.89 Call	Bond Future	1792.4100	1.7924	1953.2900	1.9533	8.976	0.0000	0.0000
2024/06/10	R209	08/05/2025	11.89 Put	Bond Future	5216.6200	5.2166	4905.9600	4.9060	5.955	0.0000	0.0000
2024/06/10	R209	07/08/2025		Bond Future	12.8196	64.6945	12.7042	65.1764	0.900	0.0000	0.0000
2024/06/10	R209	07/08/2025	12.68 Call	Bond Future	3448.4800	3.4485	3683.0300	3.6830	6.802	0.0000	0.0000
2024/06/10	R209	07/08/2025	12.68 Put	Bond Future	4032.2300	4.0322	3784.9400	3.7849	6.133	0.0000	0.0000
2024/06/10	R210	01/08/2024		Bond Future	239.0733	239.0733	239.1085	239.1085	0.015	0.0000	0.0000
2024/06/10	R210	07/11/2024		Bond Future	241.4416	241.4416	241.4778	241.4778	0.015	0.0000	0.0000
2024/06/10	R210	06/02/2025		Bond Future	246.7912	246.7912	246.8289	246.8289	0.015	0.0000	0.0000
2024/06/10	R210	06/02/2025	239.61 Call	Bond Future	7181.2100	7.1812	7218.8500	7.2189	0.524	0.0000	0.0000
2024/06/10	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/10	R210	08/05/2025		Bond Future	248.8236	248.8236	248.8627	248.8627	0.016	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	
2024/06/10	R210	08/05/2025	248.03 Call	Bond Future	793.5500	0.7936	832.6600	0.8327	4.928	0.0000	0.0000
2024/06/10	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/10	R210	07/08/2025		Bond Future	254.1498	254.1498	254.1908	254.1908	0.016	0.0000	0.0000
2024/06/10	R210	07/08/2025	248.44 Call	Bond Future	5709.8100	5.7098	5750.7600	5.7508	0.717	0.0000	0.0000
2024/06/10	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/10	R213	01/08/2024		Bond Future	11.0880	84.2964	10.9632	84.7999	1.125	0.0000	0.0000
2024/06/10	R213	01/08/2024	10.87 Call	Bond Future	756.7200	0.7567	936.6600	0.9367	23.779	0.0000	0.0000
2024/06/10	R213	01/08/2024	10.87 Put	Bond Future	1639.2300	1.6392	1315.5900	1.3156	19.743	0.0000	0.0000
2024/06/10	R213	01/08/2024	10.88 Call	Bond Future	774.4000	0.7744	957.1000	0.9571	23.592	0.0000	0.0000
2024/06/10	R213	01/08/2024	10.88 Put	Bond Future	1616.1700	1.6162	1295.2900	1.2953	19.854	0.0000	0.0000
2024/06/10	R213	01/08/2024	10.86 Call	Bond Future	739.2600	0.7393	916.4500	0.9165	23.969	0.0000	0.0000
2024/06/10	R213	01/08/2024	10.86 Put	Bond Future	1662.5400	1.6625	1336.1500	1.3362	19.632	0.0000	0.0000
2024/06/10	R213	07/11/2024	11.22 Call	Bond Future	1870.7800	1.8708	2129.2800	2.1293	13.818	0.0000	0.0000
2024/06/10	R213	07/11/2024	11.22 Put	Bond Future	1831.4700	1.8315	1574.3900	1.5744	14.037	0.0000	0.0000
2024/06/10	R213	07/11/2024	11.23 Call	Bond Future	1891.7100	1.8917	2151.9200	2.1519	13.755	0.0000	0.0000
2024/06/10	R213	07/11/2024	11.23 Put	Bond Future	1813.4700	1.8135	1558.1000	1.5581	14.082	0.0000	0.0000
2024/06/10	R213	07/11/2024	11.21 Call	Bond Future	1849.9600	1.8500	2106.7400	2.1067	13.880	0.0000	0.0000
2024/06/10	R213	07/11/2024	11.21 Put	Bond Future	1849.6100	1.8496	1590.8100	1.5908	13.992	0.0000	0.0000
2024/06/10	R213	07/11/2024		Bond Future	11.2099	82.7276	11.0781	83.2431	1.176	0.0000	0.0000
2024/06/10	R213	06/02/2025		Bond Future	11.3382	84.5411	11.1991	85.0682	1.227	0.0000	0.0000
2024/06/10	R213	06/02/2025	11.35 Call	Bond Future	2353.6000	2.3536	2621.0700	2.6211	11.364	0.0000	0.0000
2024/06/10	R213	06/02/2025	11.35 Put	Bond Future	2309.1100	2.3091	2049.5200	2.0495	11.242	0.0000	0.0000
2024/06/10	R213	08/05/2025		Bond Future	11.4687	82.8285	11.3219	83.3674	1.280	0.0000	0.0000
2024/06/10	R213	08/05/2025	10.52 Call	Bond Future	1198.0600	1.1981	1360.3800	1.3604	13.549	0.0000	0.0000
2024/06/10	R213	08/05/2025	10.52 Put	Bond Future	4759.2900	4.7593	4382.8000	4.3828	7.911	0.0000	0.0000
2024/06/10	R213	07/08/2025		Bond Future	11.6277	84.5809	11.4723	85.1315	1.336	0.0000	0.0000
2024/06/10	R213	07/08/2025	11.66 Call	Bond Future	3087.8800	3.0879	3373.5500	3.3736	9.251	0.0000	0.0000
2024/06/10	R213	07/08/2025	11.66 Put	Bond Future	2974.0400	2.9740	2709.1100	2.7091	8.908	0.0000	0.0000
2024/06/10	R214	01/08/2024	12.17 Call	Bond Future	493.6500	0.4937	602.9600	0.6030	22.143	0.0000	0.0000
2024/06/10	R214	01/08/2024	12.17 Put	Bond Future	2495.0300	2.4950	2130.6800	2.1307	14.603	0.0000	0.0000
2024/06/10	R214	01/08/2024	12.18 Call	Bond Future	507.1500	0.5072	618.7800	0.6188	22.011	0.0000	0.0000
2024/06/10	R214	01/08/2024	12.18 Put	Bond Future	2460.5900	2.4606	2098.5600	2.0986	14.713	0.0000	0.0000
2024/06/10	R214	01/08/2024	12.16 Call	Bond Future	480.3200	0.4803	587.3100	0.5873	22.275	0.0000	0.0000
2024/06/10	R214	01/08/2024	12.16 Put	Bond Future	2529.7000	2.5297	2163.0300	2.1630	14.495	0.0000	0.0000
2024/06/10	R214	01/08/2024		Bond Future	12.5983	60.7884	12.4949	61.2621	0.821	0.0000	0.0000
2024/06/10	R214	07/11/2024		Bond Future	12.7249	58.9183	12.6174	59.4032	0.845	0.0000	0.0000
2024/06/10	R214	07/11/2024	12.61 Call	Bond Future	1887.6700	1.8877	2107.8400	2.1078	11.664	0.0000	0.0000
2024/06/10	R214	07/11/2024	12.61 Put	Bond Future	2406.0500	2.4061	2141.2800	2.1413	11.004	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	
2024/06/10	R214	07/11/2024	12.62 Call	Bond Future	1910.4800	1.9105	2132.2800	2.1323	11.610	0.0000	0.0000
2024/06/10	R214	07/11/2024	12.62 Put	Bond Future	2383.4300	2.3834	2120.2900	2.1203	11.040	0.0000	0.0000
2024/06/10	R214	07/11/2024	12.60 Call	Bond Future	1865.0000	1.8650	2083.5200	2.0835	11.717	0.0000	0.0000
2024/06/10	R214	07/11/2024	12.60 Put	Bond Future	2428.8500	2.4289	2162.4300	2.1624	10.969	0.0000	0.0000
2024/06/10	R214	06/02/2025		Bond Future	12.8518	60.2097	12.7402	60.7054	0.868	0.0000	0.0000
2024/06/10	R214	06/02/2025	12.71 Call	Bond Future	2459.1500	2.4592	2690.3200	2.6903	9.400	0.0000	0.0000
2024/06/10	R214	06/02/2025	12.71 Put	Bond Future	3090.0800	3.0901	2825.5600	2.8256	8.560	0.0000	0.0000
2024/06/10	R214	08/05/2025		Bond Future	12.9769	58.2187	12.8611	58.7254	0.892	0.0000	0.0000
2024/06/10	R214	08/05/2025	12.40 Call	Bond Future	2166.0400	2.1660	2362.3700	2.3624	9.064	0.0000	0.0000
2024/06/10	R214	08/05/2025	12.40 Put	Bond Future	4761.6900	4.7617	4451.2900	4.4513	6.519	0.0000	0.0000
2024/06/10	R214	07/08/2025		Bond Future	13.1179	59.4493	12.9977	59.9670	0.917	0.0000	0.0000
2024/06/10	R214	07/08/2025	12.97 Call	Bond Future	3484.6200	3.4846	3738.3000	3.7383	7.280	0.0000	0.0000
2024/06/10	R214	07/08/2025	12.97 Put	Bond Future	4122.3800	4.1224	3858.3600	3.8584	6.405	0.0000	0.0000
2024/06/10	R248	01/08/2024		Bond Future	12.7572	74.0602	12.6586	74.6021	0.772	0.0000	0.0000
2024/06/10	R248	01/08/2024	12.31 Call	Bond Future	553.1700	0.5532	670.1600	0.6702	21.149	0.0000	0.0000
2024/06/10	R248	01/08/2024	12.31 Put	Bond Future	3073.5900	3.0736	2648.6400	2.6486	13.826	0.0000	0.0000
2024/06/10	R248	01/08/2024	12.32 Call	Bond Future	568.9400	0.5689	688.5500	0.6886	21.023	0.0000	0.0000
2024/06/10	R248	01/08/2024	12.32 Put	Bond Future	3031.2600	3.0313	2608.9300	2.6089	13.932	0.0000	0.0000
2024/06/10	R248	01/08/2024	12.30 Call	Bond Future	537.7900	0.5378	652.1800	0.6522	21.270	0.0000	0.0000
2024/06/10	R248	01/08/2024	12.30 Put	Bond Future	3116.3900	3.1164	2688.8400	2.6888	13.719	0.0000	0.0000
2024/06/10	R248	07/11/2024		Bond Future	12.8907	71.3589	12.7880	71.9137	0.797	0.0000	0.0000
2024/06/10	R248	07/11/2024	12.79 Call	Bond Future	2368.5600	2.3686	2621.2500	2.6213	10.669	0.0000	0.0000
2024/06/10	R248	07/11/2024	12.79 Put	Bond Future	2912.6300	2.9126	2610.4800	2.6105	10.374	0.0000	0.0000
2024/06/10	R248	07/11/2024	12.80 Call	Bond Future	2396.1800	2.3962	2650.6800	2.6507	10.621	0.0000	0.0000
2024/06/10	R248	07/11/2024	12.80 Put	Bond Future	2885.9000	2.8859	2585.5600	2.5856	10.407	0.0000	0.0000
2024/06/10	R248	07/11/2024	12.78 Call	Bond Future	2341.0900	2.3411	2591.9500	2.5920	10.716	0.0000	0.0000
2024/06/10	R248	07/11/2024	12.78 Put	Bond Future	2939.5900	2.9396	2635.6100	2.6356	10.341	0.0000	0.0000
2024/06/10	R248	06/02/2025		Bond Future	13.0248	72.9230	12.9179	73.4901	0.821	0.0000	0.0000
2024/06/10	R248	06/02/2025	12.71 Call	Bond Future	2488.7500	2.4888	2726.0700	2.7261	9.536	0.0000	0.0000
2024/06/10	R248	06/02/2025	12.71 Put	Bond Future	4182.1700	4.1822	3852.3300	3.8523	7.887	0.0000	0.0000
2024/06/10	R248	08/05/2025		Bond Future	13.1569	70.0646	13.0457	70.6444	0.846	0.0000	0.0000
2024/06/10	R248	08/05/2025	12.60 Call	Bond Future	2598.6400	2.5986	2824.1300	2.8241	8.677	0.0000	0.0000
2024/06/10	R248	08/05/2025	12.60 Put	Bond Future	5590.5400	5.5905	5236.2400	5.2362	6.337	0.0000	0.0000
2024/06/10	R248	07/08/2025		Bond Future	13.3059	71.5449	13.1899	72.1373	0.872	0.0000	0.0000
2024/06/10	R248	07/08/2025	13.21 Call	Bond Future	4200.5200	4.2005	4495.2800	4.4953	7.017	0.0000	0.0000
2024/06/10	R248	07/08/2025	13.21 Put	Bond Future	4689.5900	4.6896	4391.9400	4.3919	6.347	0.0000	0.0000
2024/06/10	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
2024/06/10	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/06/10	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/06/10	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
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