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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/06/2024 TO 11/06/2024

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
2024/06/11	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/11	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/11	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/11	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/11	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/11	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/11	2025	01/08/2024		Bond Future	181.9953	181.9953	182.0556	0.033	0.0000	0.0000
2024/06/11	2025	07/11/2024		Bond Future	186.3458	186.3458	186.4077	0.033	0.0000	0.0000
2024/06/11	2029	01/08/2024		Bond Future	130.9855	130.9855	131.8280	0.643	0.0000	0.0000
2024/06/11	2029	07/11/2024		Bond Future	132.7118	132.7118	133.5744	0.650	0.0000	0.0000
2024/06/11	2029	06/02/2025		Bond Future	135.6527	135.6527	136.5347	0.650	0.0000	0.0000
2024/06/11	2029	06/02/2025	132.40 Call	Bond Future	3252.7200	3.2527	4134.7300	27.116	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	
2024/06/11	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/11	2029	08/05/2025		Bond Future	137.2155	137.2155	138.1163	138.1163	0.657	0.0000	0.0000
2024/06/11	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	266.3300	0.2663	100.000	0.0000	0.0000
2024/06/11	2029	08/05/2025	137.85 Put	Bond Future	634.5300	0.6345	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/06/11	2029	07/08/2025		Bond Future	140.1540	140.1540	141.0747	141.0747	0.657	0.0000	0.0000
2024/06/11	2029	07/08/2025	137.41 Call	Bond Future	2743.9900	2.7440	3664.7200	3.6647	33.554	0.0000	0.0000
2024/06/11	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/11	2030	01/08/2024	10.21 Put	Bond Future	1499.4600	1.4995	1188.6900	1.1887	20.725	0.0000	0.0000
2024/06/11	2030	01/08/2024	10.21 Call	Bond Future	588.3400	0.5883	779.3400	0.7793	32.464	0.0000	0.0000
2024/06/11	2030	01/08/2024	10.71 Put	Bond Future	612.1300	0.6121	448.0500	0.4481	26.805	0.0000	0.0000
2024/06/11	2030	01/08/2024	10.71 Call	Bond Future	1617.3100	1.6173	1955.0000	1.9550	20.880	0.0000	0.0000
2024/06/11	2030	01/08/2024	11.31 Call	Bond Future	3412.7800	3.4128	3857.4100	3.8574	13.028	0.0000	0.0000
2024/06/11	2030	01/08/2024	11.31 Put	Bond Future	173.9000	0.1739	116.7600	0.1168	32.858	0.0000	0.0000
2024/06/11	2030	01/08/2024		Bond Future	10.4461	90.1084	10.3157	90.6101	1.248	0.0000	0.0000
2024/06/11	2030	01/08/2024	10.38 Call	Bond Future	874.8200	0.8748	1118.6100	1.1186	27.867	0.0000	0.0000
2024/06/11	2030	01/08/2024	10.38 Put	Bond Future	1128.7000	1.1287	870.7200	0.8707	22.856	0.0000	0.0000
2024/06/11	2030	01/08/2024	10.39 Call	Bond Future	893.8900	0.8939	1140.7700	1.1408	27.619	0.0000	0.0000
2024/06/11	2030	01/08/2024	10.39 Put	Bond Future	1109.2900	1.1093	854.4000	0.8544	22.978	0.0000	0.0000
2024/06/11	2030	01/08/2024	10.37 Call	Bond Future	856.1100	0.8561	1096.8200	1.0968	28.117	0.0000	0.0000
2024/06/11	2030	01/08/2024	10.37 Put	Bond Future	1148.4800	1.1485	887.4200	0.8874	22.731	0.0000	0.0000
2024/06/11	2030	07/11/2024		Bond Future	10.5398	92.2386	10.4010	92.7524	1.317	0.0000	0.0000
2024/06/11	2030	07/11/2024	10.75 Call	Bond Future	2116.2900	2.1163	2421.1100	2.4211	14.404	0.0000	0.0000
2024/06/11	2030	07/11/2024	10.75 Put	Bond Future	1345.0200	1.3450	1136.1000	1.1361	15.533	0.0000	0.0000
2024/06/11	2030	07/11/2024	10.76 Call	Bond Future	2138.4900	2.1385	2444.9700	2.4450	14.332	0.0000	0.0000
2024/06/11	2030	07/11/2024	10.76 Put	Bond Future	1330.7400	1.3307	1123.4800	1.1235	15.575	0.0000	0.0000
2024/06/11	2030	07/11/2024	10.74 Call	Bond Future	2094.4300	2.0944	2397.5700	2.3976	14.474	0.0000	0.0000
2024/06/11	2030	07/11/2024	10.74 Put	Bond Future	1359.6700	1.3597	1149.0700	1.1491	15.489	0.0000	0.0000
2024/06/11	2030	07/11/2024	10.21 Put	Bond Future	2340.0000	2.3400	2034.7300	2.0347	13.046	0.0000	0.0000
2024/06/11	2030	07/11/2024	10.21 Call	Bond Future	1113.1900	1.1132	1321.6600	1.3217	18.727	0.0000	0.0000
2024/06/11	2030	07/11/2024	10.71 Put	Bond Future	1404.3600	1.4044	1188.7000	1.1887	15.356	0.0000	0.0000
2024/06/11	2030	07/11/2024	10.71 Call	Bond Future	2029.4900	2.0295	2327.5700	2.3276	14.687	0.0000	0.0000
2024/06/11	2030	07/11/2024	11.91 Call	Bond Future	5249.9400	5.2499	5692.3000	5.6923	8.426	0.0000	0.0000
2024/06/11	2030	07/11/2024	11.91 Put	Bond Future	366.7800	0.3668	295.4000	0.2954	19.461	0.0000	0.0000
2024/06/11	2030	06/02/2025		Bond Future	10.6393	90.2504	10.4916	90.7756	1.387	0.0000	0.0000
2024/06/11	2030	06/02/2025	10.68 Call	Bond Future	2123.1000	2.1231	2403.9200	2.4039	13.227	0.0000	0.0000
2024/06/11	2030	06/02/2025	10.68 Put	Bond Future	1978.7800	1.9788	1734.4200	1.7344	12.349	0.0000	0.0000
2024/06/11	2030	08/05/2025	12.28 Call	Bond Future	5892.8400	5.8928	6315.4600	6.3155	7.172	0.0000	0.0000
2024/06/11	2030	08/05/2025	12.28 Put	Bond Future	901.8200	0.9018	787.5000	0.7875	12.677	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	
2024/06/11	2030	08/05/2025	10.69 Put	Bond Future	2488.2600	2.4883	2224.3100	2.2243	10.608	0.0000	0.0000
2024/06/11	2030	08/05/2025	10.69 Call	Bond Future	2253.5800	2.2536	2526.5700	2.5266	12.114	0.0000	0.0000
2024/06/11	2030	08/05/2025	11.86 Call	Bond Future	4826.8800	4.8269	5219.4200	5.2194	8.132	0.0000	0.0000
2024/06/11	2030	08/05/2025	11.86 Put	Bond Future	1179.0100	1.1790	1034.6100	1.0346	12.248	0.0000	0.0000
2024/06/11	2030	08/05/2025	10.31 Put	Bond Future	3162.7800	3.1628	2850.7600	2.8508	9.865	0.0000	0.0000
2024/06/11	2030	08/05/2025	10.31 Call	Bond Future	1620.9200	1.6209	1845.8400	1.8458	13.876	0.0000	0.0000
2024/06/11	2030	08/05/2025		Bond Future	10.7589	92.2251	10.6015	92.7620	1.463	0.0000	0.0000
2024/06/11	2030	08/05/2025	9.93 Call	Bond Future	1123.1900	1.1232	1300.1400	1.3001	15.754	0.0000	0.0000
2024/06/11	2030	08/05/2025	9.93 Put	Bond Future	3995.6400	3.9956	3635.6500	3.6357	9.010	0.0000	0.0000
2024/06/11	2030	07/08/2025		Bond Future	10.9133	90.1656	10.7447	90.7143	1.545	0.0000	0.0000
2024/06/11	2030	07/08/2025	11.11 Call	Bond Future	2918.1300	2.9181	3227.7900	3.2278	10.612	0.0000	0.0000
2024/06/11	2030	07/08/2025	11.11 Put	Bond Future	2283.1200	2.2831	2044.0500	2.0441	10.471	0.0000	0.0000
2024/06/11	2030	07/08/2025	12.12 Call	Bond Future	5123.3400	5.1233	5521.9000	5.5219	7.779	0.0000	0.0000
2024/06/11	2030	07/08/2025	12.12 Put	Bond Future	1313.5000	1.3135	1163.3300	1.1633	11.433	0.0000	0.0000
2024/06/11	2030	07/08/2025	10.48 Put	Bond Future	3240.8200	3.2408	2930.7000	2.9307	9.569	0.0000	0.0000
2024/06/11	2030	07/08/2025	10.48 Call	Bond Future	1822.1200	1.8221	2060.7300	2.0607	13.095	0.0000	0.0000
2024/06/11	2032	01/08/2024	12.54 Call	Bond Future	5323.3500	5.3234	5799.5500	5.7996	8.945	0.0000	0.0000
2024/06/11	2032	01/08/2024	12.54 Put	Bond Future	142.1100	0.1421	101.1200	0.1011	28.844	0.0000	0.0000
2024/06/11	2032	01/08/2024	11.66 Call	Bond Future	2132.8600	2.1329	2485.2800	2.4853	16.523	0.0000	0.0000
2024/06/11	2032	01/08/2024	11.66 Put	Bond Future	716.4400	0.7164	551.6700	0.5517	22.998	0.0000	0.0000
2024/06/11	2032	01/08/2024	11.50 Put	Bond Future	942.8300	0.9428	738.1600	0.7382	21.708	0.0000	0.0000
2024/06/11	2032	01/08/2024	11.50 Call	Bond Future	1649.9700	1.6500	1962.4900	1.9625	18.941	0.0000	0.0000
2024/06/11	2032	01/08/2024	11.11 Put	Bond Future	1770.0500	1.7701	1448.3300	1.4483	18.176	0.0000	0.0000
2024/06/11	2032	01/08/2024	11.11 Call	Bond Future	715.1800	0.7152	910.6500	0.9107	27.332	0.0000	0.0000
2024/06/11	2032	01/08/2024	11.61 Put	Bond Future	781.1900	0.7812	604.5900	0.6046	22.607	0.0000	0.0000
2024/06/11	2032	01/08/2024	11.61 Call	Bond Future	1976.8000	1.9768	2317.3900	2.3174	17.229	0.0000	0.0000
2024/06/11	2032	01/08/2024	12.31 Call	Bond Future	4439.4600	4.4395	4896.1300	4.8961	10.287	0.0000	0.0000
2024/06/11	2032	01/08/2024	12.31 Put	Bond Future	220.4100	0.2204	159.8900	0.1599	27.458	0.0000	0.0000
2024/06/11	2032	01/08/2024	11.14 Call	Bond Future	773.0000	0.7730	978.0300	0.9780	26.524	0.0000	0.0000
2024/06/11	2032	01/08/2024	11.14 Put	Bond Future	1690.6400	1.6906	1378.4800	1.3785	18.464	0.0000	0.0000
2024/06/11	2032	01/08/2024	11.15 Call	Bond Future	792.8800	0.7929	1001.0900	1.0011	26.260	0.0000	0.0000
2024/06/11	2032	01/08/2024	11.15 Put	Bond Future	1664.8400	1.6648	1355.8600	1.3559	18.559	0.0000	0.0000
2024/06/11	2032	01/08/2024	11.13 Call	Bond Future	753.5300	0.7535	955.3800	0.9554	26.787	0.0000	0.0000
2024/06/11	2032	01/08/2024	11.13 Put	Bond Future	1716.8800	1.7169	1401.5400	1.4015	18.367	0.0000	0.0000
2024/06/11	2032	01/08/2024		Bond Future	11.3422	87.3210	11.2279	87.8382	1.008	0.0000	0.0000
2024/06/11	2032	07/11/2024	11.48 Call	Bond Future	2096.2900	2.0963	2373.6300	2.3736	13.230	0.0000	0.0000
2024/06/11	2032	07/11/2024	11.48 Put	Bond Future	2038.9200	2.0389	1786.7700	1.7868	12.367	0.0000	0.0000
2024/06/11	2032	07/11/2024	11.49 Call	Bond Future	2120.0700	2.1201	2399.1900	2.3992	13.166	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	
2024/06/11	2032	07/11/2024	11.49 Put	Bond Future	2018.9500	2.0190	1768.5800	1.7686	12.401	0.0000	0.0000
2024/06/11	2032	07/11/2024	11.47 Call	Bond Future	2072.6200	2.0726	2348.2000	2.3482	13.296	0.0000	0.0000
2024/06/11	2032	07/11/2024	11.47 Put	Bond Future	2059.0400	2.0590	1805.1300	1.8051	12.331	0.0000	0.0000
2024/06/11	2032	07/11/2024		Bond Future	11.4669	85.2178	11.3465	85.7472	1.050	0.0000	0.0000
2024/06/11	2032	07/11/2024	11.11 Put	Bond Future	2902.2100	2.9022	2582.4400	2.5824	11.018	0.0000	0.0000
2024/06/11	2032	07/11/2024	11.11 Call	Bond Future	1319.7400	1.3197	1529.4600	1.5295	15.891	0.0000	0.0000
2024/06/11	2032	07/11/2024	11.61 Put	Bond Future	1793.3600	1.7934	1563.7600	1.5638	12.803	0.0000	0.0000
2024/06/11	2032	07/11/2024	11.61 Call	Bond Future	2417.3000	2.4173	2717.1900	2.7172	12.406	0.0000	0.0000
2024/06/11	2032	07/11/2024	12.95 Call	Bond Future	6624.3600	6.6244	7081.9200	7.0819	6.907	0.0000	0.0000
2024/06/11	2032	07/11/2024	12.95 Put	Bond Future	437.6600	0.4377	365.7300	0.3657	16.435	0.0000	0.0000
2024/06/11	2032	07/11/2024	13.36 Call	Bond Future	8061.7200	8.0617	8544.0300	8.5440	5.983	0.0000	0.0000
2024/06/11	2032	07/11/2024	13.36 Put	Bond Future	269.4000	0.2694	222.2200	0.2222	17.513	0.0000	0.0000
2024/06/11	2032	07/11/2024	11.64 Put	Bond Future	1740.6300	1.7406	1516.0800	1.5161	12.901	0.0000	0.0000
2024/06/11	2032	07/11/2024	11.64 Call	Bond Future	2494.6200	2.4946	2799.5600	2.7996	12.224	0.0000	0.0000
2024/06/11	2032	06/02/2025		Bond Future	11.5933	87.0857	11.4668	87.6270	1.091	0.0000	0.0000
2024/06/11	2032	06/02/2025	11.72 Call	Bond Future	2861.9000	2.8619	3162.0500	3.1621	10.488	0.0000	0.0000
2024/06/11	2032	06/02/2025	11.72 Put	Bond Future	2324.0500	2.3241	2082.8900	2.0829	10.377	0.0000	0.0000
2024/06/11	2032	08/05/2025		Bond Future	11.7288	84.8239	11.5958	85.3772	1.134	0.0000	0.0000
2024/06/11	2032	08/05/2025	10.91 Call	Bond Future	1563.0200	1.5630	1752.8000	1.7528	12.142	0.0000	0.0000
2024/06/11	2032	08/05/2025	10.91 Put	Bond Future	5043.9700	5.0440	4680.3800	4.6804	7.208	0.0000	0.0000
2024/06/11	2032	07/08/2025		Bond Future	11.8887	86.6170	11.7485	87.1824	1.179	0.0000	0.0000
2024/06/11	2032	07/08/2025	12.01 Call	Bond Future	3692.2100	3.6922	4002.0900	4.0021	8.393	0.0000	0.0000
2024/06/11	2032	07/08/2025	12.01 Put	Bond Future	3206.6000	3.2066	2951.0100	2.9510	7.971	0.0000	0.0000
2024/06/11	2033	01/08/2024		Bond Future	122.6771	122.6771	123.6475	123.6475	0.791	0.0000	0.0000
2024/06/11	2033	07/11/2024		Bond Future	124.1068	124.1068	125.1004	125.1004	0.801	0.0000	0.0000
2024/06/11	2033	06/02/2025		Bond Future	126.8571	126.8571	127.8729	127.8729	0.801	0.0000	0.0000
2024/06/11	2033	06/02/2025	124.94 Call	Bond Future	1917.1400	1.9171	2932.9100	2.9329	52.984	0.0000	0.0000
2024/06/11	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/11	2033	08/05/2025		Bond Future	128.1247	128.1247	129.1624	129.1624	0.810	0.0000	0.0000
2024/06/11	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/11	2033	08/05/2025	130.62 Put	Bond Future	2495.3100	2.4953	1457.6200	1.4576	41.586	0.0000	0.0000
2024/06/11	2033	07/08/2025		Bond Future	130.8685	130.8685	131.9291	131.9291	0.810	0.0000	0.0000
2024/06/11	2033	07/08/2025	128.65 Call	Bond Future	2218.5400	2.2185	3279.0800	3.2791	47.804	0.0000	0.0000
2024/06/11	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/11	2037	01/08/2024	13.82 Call	Bond Future	6528.5500	6.5286	7260.8500	7.2609	11.217	0.0000	0.0000
2024/06/11	2037	01/08/2024	13.82 Put	Bond Future	92.8600	0.0929	56.8300	0.0568	38.800	0.0000	0.0000
2024/06/11	2037	01/08/2024	13.17 Call	Bond Future	3820.3700	3.8204	4464.3300	4.4643	16.856	0.0000	0.0000
2024/06/11	2037	01/08/2024	13.17 Put	Bond Future	376.1200	0.3761	251.7500	0.2518	33.067	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	
2024/06/11	2037	01/08/2024		Bond Future	12.4693	75.3342	12.3193	76.1025	1.203	0.0000	0.0000
2024/06/11	2037	01/08/2024	12.10 Call	Bond Future	613.8600	0.6139	859.5200	0.8595	40.019	0.0000	0.0000
2024/06/11	2037	01/08/2024	12.10 Put	Bond Future	2526.4000	2.5264	2003.7300	2.0037	20.688	0.0000	0.0000
2024/06/11	2037	01/08/2024	12.11 Call	Bond Future	630.3500	0.6304	880.3800	0.8804	39.665	0.0000	0.0000
2024/06/11	2037	01/08/2024	12.11 Put	Bond Future	2490.1700	2.4902	1971.8700	1.9719	20.814	0.0000	0.0000
2024/06/11	2037	01/08/2024	12.09 Call	Bond Future	597.6600	0.5977	838.9700	0.8390	40.376	0.0000	0.0000
2024/06/11	2037	01/08/2024	12.09 Put	Bond Future	2562.9700	2.5630	2035.9500	2.0360	20.563	0.0000	0.0000
2024/06/11	2037	07/11/2024		Bond Future	12.6056	77.1152	12.4492	77.9017	1.241	0.0000	0.0000
2024/06/11	2037	07/11/2024	12.58 Call	Bond Future	2319.3200	2.3193	2730.6300	2.7306	17.734	0.0000	0.0000
2024/06/11	2037	07/11/2024	12.58 Put	Bond Future	2447.4000	2.4474	2072.1300	2.0721	15.333	0.0000	0.0000
2024/06/11	2037	07/11/2024	12.59 Call	Bond Future	2346.1700	2.3462	2760.0800	2.7601	17.642	0.0000	0.0000
2024/06/11	2037	07/11/2024	12.59 Put	Bond Future	2424.2400	2.4242	2051.5700	2.0516	15.373	0.0000	0.0000
2024/06/11	2037	07/11/2024	12.57 Call	Bond Future	2292.8200	2.2928	2701.5100	2.7015	17.825	0.0000	0.0000
2024/06/11	2037	07/11/2024	12.57 Put	Bond Future	2470.9500	2.4710	2093.0600	2.0931	15.293	0.0000	0.0000
2024/06/11	2037	06/02/2025		Bond Future	12.7429	74.5444	12.5799	75.3485	1.279	0.0000	0.0000
2024/06/11	2037	06/02/2025	12.76 Call	Bond Future	3144.8400	3.1448	3577.0200	3.5770	13.743	0.0000	0.0000
2024/06/11	2037	06/02/2025	12.76 Put	Bond Future	3061.0900	3.0611	2689.2500	2.6893	12.147	0.0000	0.0000
2024/06/11	2037	08/05/2025		Bond Future	12.8920	76.1749	12.7222	76.9967	1.317	0.0000	0.0000
2024/06/11	2037	08/05/2025	12.25 Call	Bond Future	2303.0100	2.3030	2630.6000	2.6306	14.224	0.0000	0.0000
2024/06/11	2037	08/05/2025	12.25 Put	Bond Future	5479.9000	5.4799	4985.6900	4.9857	9.019	0.0000	0.0000
2024/06/11	2037	08/05/2025	12.55 Put	Bond Future	4593.9200	4.5939	4152.9200	4.1529	9.600	0.0000	0.0000
2024/06/11	2037	08/05/2025	12.55 Call	Bond Future	2925.5200	2.9255	3306.3200	3.3063	13.016	0.0000	0.0000
2024/06/11	2037	08/05/2025	13.30 Put	Bond Future	2949.5000	2.9495	2631.7300	2.6317	10.774	0.0000	0.0000
2024/06/11	2037	08/05/2025	13.30 Call	Bond Future	4871.7600	4.8718	5375.7900	5.3758	10.346	0.0000	0.0000
2024/06/11	2037	08/05/2025	13.35 Put	Bond Future	2863.9200	2.8639	2553.4800	2.5535	10.840	0.0000	0.0000
2024/06/11	2037	08/05/2025	13.35 Call	Bond Future	5016.7400	5.0167	5528.1000	5.5281	10.193	0.0000	0.0000
2024/06/11	2037	07/08/2025		Bond Future	13.0629	73.5237	12.8855	74.3633	1.358	0.0000	0.0000
2024/06/11	2037	07/08/2025	13.01 Call	Bond Future	4051.5500	4.0516	4495.5900	4.4956	10.960	0.0000	0.0000
2024/06/11	2037	07/08/2025	13.01 Put	Bond Future	4300.3700	4.3004	3904.8400	3.9048	9.198	0.0000	0.0000
2024/06/11	2038	01/08/2024		Bond Future	130.5860	130.5860	132.2188	132.2188	1.250	0.0000	0.0000
2024/06/11	2038	07/11/2024		Bond Future	133.7076	133.7076	135.3796	135.3796	1.251	0.0000	0.0000
2024/06/11	2038	06/02/2025		Bond Future	134.5449	134.5449	136.2535	136.2535	1.270	0.0000	0.0000
2024/06/11	2038	06/02/2025	135.23 Call	Bond Future	0.0000	0.0000	1023.4900	1.0235	100.000	0.0000	0.0000
2024/06/11	2038	06/02/2025	135.23 Put	Bond Future	685.0600	0.6851	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/06/11	2038	08/05/2025		Bond Future	137.5214	137.5214	139.2680	139.2680	1.270	0.0000	0.0000
2024/06/11	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/11	2038	08/05/2025	139.68 Put	Bond Future	2158.5900	2.1586	412.0400	0.4120	80.912	0.0000	0.0000
2024/06/11	2038	07/08/2025		Bond Future	138.2917	138.2917	140.0747	140.0747	1.289	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
2024/06/11	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	514.7100	0.5147	100.000	0.0000	0.0000
2024/06/11	2038	07/08/2025	139.56 Put	Bond Future	1268.2800	1.2683	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/06/11	2040	01/08/2024	12.28 Put	Bond Future	2894.8700	2.8949	2334.4800	2.3345	19.358	0.0000	0.0000
2024/06/11	2040	01/08/2024	12.28 Call	Bond Future	554.1400	0.5541	778.9000	0.7789	40.560	0.0000	0.0000
2024/06/11	2040	01/08/2024	12.88 Call	Bond Future	2027.7800	2.0278	2521.0700	2.5211	24.327	0.0000	0.0000
2024/06/11	2040	01/08/2024	12.88 Put	Bond Future	1095.2500	1.0953	803.3900	0.8034	26.648	0.0000	0.0000
2024/06/11	2040	01/08/2024	13.48 Call	Bond Future	4335.4000	4.3354	5008.2900	5.0083	15.521	0.0000	0.0000
2024/06/11	2040	01/08/2024	13.48 Put	Bond Future	341.1400	0.3411	228.8800	0.2289	32.907	0.0000	0.0000
2024/06/11	2040	01/08/2024	12.95 Put	Bond Future	963.6600	0.9637	699.1500	0.6992	27.448	0.0000	0.0000
2024/06/11	2040	01/08/2024	12.95 Call	Bond Future	2263.9700	2.2640	2784.6100	2.7846	22.997	0.0000	0.0000
2024/06/11	2040	01/08/2024		Bond Future	12.7049	75.3113	12.5601	76.0964	1.140	0.0000	0.0000
2024/06/11	2040	01/08/2024	12.33 Call	Bond Future	635.8000	0.6358	882.5600	0.8826	38.811	0.0000	0.0000
2024/06/11	2040	01/08/2024	12.33 Put	Bond Future	2695.2600	2.6953	2156.8700	2.1569	19.975	0.0000	0.0000
2024/06/11	2040	01/08/2024	12.34 Call	Bond Future	652.9800	0.6530	904.2100	0.9042	38.474	0.0000	0.0000
2024/06/11	2040	01/08/2024	12.34 Put	Bond Future	2656.3800	2.6564	2122.4600	2.1225	20.100	0.0000	0.0000
2024/06/11	2040	01/08/2024	12.32 Call	Bond Future	618.9100	0.6189	861.2300	0.8612	39.153	0.0000	0.0000
2024/06/11	2040	01/08/2024	12.32 Put	Bond Future	2734.5000	2.7345	2191.6700	2.1917	19.851	0.0000	0.0000
2024/06/11	2040	07/11/2024	12.85 Call	Bond Future	2543.1800	2.5432	2972.1300	2.9721	16.867	0.0000	0.0000
2024/06/11	2040	07/11/2024	12.85 Put	Bond Future	2502.2600	2.5023	2127.3800	2.1274	14.982	0.0000	0.0000
2024/06/11	2040	07/11/2024	12.86 Call	Bond Future	2571.8600	2.5719	3003.4600	3.0035	16.782	0.0000	0.0000
2024/06/11	2040	07/11/2024	12.86 Put	Bond Future	2478.1900	2.4782	2105.9600	2.1060	15.020	0.0000	0.0000
2024/06/11	2040	07/11/2024	12.84 Call	Bond Future	2514.4300	2.5144	2940.7300	2.9407	16.954	0.0000	0.0000
2024/06/11	2040	07/11/2024	12.84 Put	Bond Future	2526.3200	2.5263	2148.7900	2.1488	14.944	0.0000	0.0000
2024/06/11	2040	07/11/2024		Bond Future	12.8423	77.0917	12.6913	77.8955	1.175	0.0000	0.0000
2024/06/11	2040	07/11/2024	12.10 Put	Bond Future	4977.2600	4.9773	4394.4700	4.3945	11.709	0.0000	0.0000
2024/06/11	2040	07/11/2024	12.10 Call	Bond Future	890.7300	0.8907	1111.7700	1.1118	24.816	0.0000	0.0000
2024/06/11	2040	07/11/2024	12.60 Call	Bond Future	1878.0500	1.8781	2238.3800	2.2384	19.186	0.0000	0.0000
2024/06/11	2040	07/11/2024	12.60 Put	Bond Future	3174.9600	3.1750	2731.4600	2.7315	13.969	0.0000	0.0000
2024/06/11	2040	07/11/2024	13.15 Call	Bond Future	3466.8000	3.4668	3970.4600	3.9705	14.528	0.0000	0.0000
2024/06/11	2040	07/11/2024	13.15 Put	Bond Future	1868.3800	1.8684	1568.2100	1.5682	16.066	0.0000	0.0000
2024/06/11	2040	06/02/2025		Bond Future	12.9800	74.2698	12.8229	75.0914	1.210	0.0000	0.0000
2024/06/11	2040	06/02/2025	12.95 Call	Bond Future	3192.1800	3.1922	3624.3600	3.6244	13.539	0.0000	0.0000
2024/06/11	2040	06/02/2025	12.95 Put	Bond Future	3347.7400	3.3477	2958.3200	2.9583	11.632	0.0000	0.0000
2024/06/11	2040	08/05/2025	13.43 Put	Bond Future	3324.8500	3.3249	2984.3100	2.9843	10.242	0.0000	0.0000
2024/06/11	2040	08/05/2025	13.43 Call	Bond Future	4835.5100	4.8355	5334.7800	5.3348	10.325	0.0000	0.0000
2024/06/11	2040	08/05/2025	12.75 Put	Bond Future	4974.5800	4.9746	4517.6300	4.5176	9.186	0.0000	0.0000
2024/06/11	2040	08/05/2025	12.75 Call	Bond Future	3009.3700	3.0094	3392.2300	3.3922	12.722	0.0000	0.0000
2024/06/11	2040	08/05/2025	13.50 Put	Bond Future	3189.8200	3.1898	2860.1000	2.8601	10.337	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	
2024/06/11	2040	08/05/2025	13.50 Call	Bond Future	5044.1200	5.0441	5554.2100	5.5542	10.113	0.0000	0.0000
2024/06/11	2040	08/05/2025		Bond Future	13.1283	75.8940	12.9648	76.7339	1.246	0.0000	0.0000
2024/06/11	2040	08/05/2025	12.63 Call	Bond Future	2740.0000	2.7400	3101.0300	3.1010	13.176	0.0000	0.0000
2024/06/11	2040	08/05/2025	12.63 Put	Bond Future	5345.4900	5.3455	4866.7100	4.8667	8.957	0.0000	0.0000
2024/06/11	2040	07/08/2025		Bond Future	13.2973	72.9859	13.1266	73.8439	1.284	0.0000	0.0000
2024/06/11	2040	07/08/2025	13.29 Call	Bond Future	4411.2200	4.4112	4872.9700	4.8730	10.468	0.0000	0.0000
2024/06/11	2040	07/08/2025	13.29 Put	Bond Future	4447.5900	4.4476	4051.3500	4.0514	8.909	0.0000	0.0000
2024/06/11	2044	01/08/2024	13.00 Call	Bond Future	2204.7500	2.2048	2750.6600	2.7507	24.761	0.0000	0.0000
2024/06/11	2044	01/08/2024	13.00 Put	Bond Future	935.5500	0.9356	663.5900	0.6636	29.070	0.0000	0.0000
2024/06/11	2044	01/08/2024	13.25 Call	Bond Future	3132.6100	3.1326	3767.6100	3.7676	20.271	0.0000	0.0000
2024/06/11	2044	01/08/2024	13.25 Put	Bond Future	572.1000	0.5721	389.2300	0.3892	31.965	0.0000	0.0000
2024/06/11	2044	01/08/2024	12.29 Call	Bond Future	457.7900	0.4578	668.2200	0.6682	45.966	0.0000	0.0000
2024/06/11	2044	01/08/2024	12.29 Put	Bond Future	3087.0200	3.0870	2479.5800	2.4796	19.677	0.0000	0.0000
2024/06/11	2044	01/08/2024	12.30 Call	Bond Future	471.5900	0.4716	686.4800	0.6865	45.567	0.0000	0.0000
2024/06/11	2044	01/08/2024	12.30 Put	Bond Future	3043.4100	3.0434	2440.4300	2.4404	19.813	0.0000	0.0000
2024/06/11	2044	01/08/2024	12.28 Call	Bond Future	444.1900	0.4442	650.2000	0.6502	46.379	0.0000	0.0000
2024/06/11	2044	01/08/2024	12.28 Put	Bond Future	3130.8900	3.1309	2519.0300	2.5190	19.543	0.0000	0.0000
2024/06/11	2044	01/08/2024		Bond Future	12.7617	71.5252	12.6119	72.3431	1.174	0.0000	0.0000
2024/06/11	2044	07/11/2024		Bond Future	12.8932	73.2162	12.7372	74.0534	1.210	0.0000	0.0000
2024/06/11	2044	07/11/2024	12.91 Call	Bond Future	2586.4000	2.5864	3037.4700	3.0375	17.440	0.0000	0.0000
2024/06/11	2044	07/11/2024	12.91 Put	Bond Future	2497.3100	2.4973	2111.1700	2.1112	15.462	0.0000	0.0000
2024/06/11	2044	07/11/2024	12.92 Call	Bond Future	2615.3500	2.6154	3069.1700	3.0692	17.352	0.0000	0.0000
2024/06/11	2044	07/11/2024	12.92 Put	Bond Future	2473.2600	2.4733	2089.8700	2.0899	15.501	0.0000	0.0000
2024/06/11	2044	07/11/2024	12.90 Call	Bond Future	2557.5800	2.5576	3005.9100	3.0059	17.529	0.0000	0.0000
2024/06/11	2044	07/11/2024	12.90 Put	Bond Future	2521.5600	2.5216	2132.6800	2.1327	15.422	0.0000	0.0000
2024/06/11	2044	06/02/2025		Bond Future	13.0247	70.4346	12.8624	71.2904	1.246	0.0000	0.0000
2024/06/11	2044	06/02/2025	13.02 Call	Bond Future	3201.2000	3.2012	3658.8900	3.6589	14.297	0.0000	0.0000
2024/06/11	2044	06/02/2025	13.02 Put	Bond Future	3225.7000	3.2257	2827.5700	2.8276	12.342	0.0000	0.0000
2024/06/11	2044	08/05/2025		Bond Future	13.1658	71.9749	12.9969	72.8496	1.282	0.0000	0.0000
2024/06/11	2044	08/05/2025	12.72 Call	Bond Future	2864.9100	2.8649	3252.4800	3.2525	13.528	0.0000	0.0000
2024/06/11	2044	08/05/2025	12.72 Put	Bond Future	5214.8100	5.2148	4727.6700	4.7277	9.341	0.0000	0.0000
2024/06/11	2044	07/08/2025		Bond Future	13.3258	69.1091	13.1498	70.0027	1.321	0.0000	0.0000
2024/06/11	2044	07/08/2025	13.34 Call	Bond Future	4486.7900	4.4868	4973.4500	4.9735	10.847	0.0000	0.0000
2024/06/11	2044	07/08/2025	13.34 Put	Bond Future	4415.6900	4.4157	4008.7700	4.0088	9.215	0.0000	0.0000
2024/06/11	2046	01/08/2024		Bond Future	113.1885	113.1885	115.0892	115.0892	1.679	0.0000	0.0000
2024/06/11	2046	07/11/2024		Bond Future	113.6867	113.6867	115.6325	115.6325	1.712	0.0000	0.0000
2024/06/11	2046	06/02/2025		Bond Future	116.2057	116.2057	118.1950	118.1950	1.712	0.0000	0.0000
2024/06/11	2046	06/02/2025	114.01 Call	Bond Future	2195.6900	2.1957	4184.9700	4.1850	90.599	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
2024/06/11	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/06/11	2046	08/05/2025		Bond Future	116.5155	116.5155	118.5476	118.5476	1.744	0.0000
2024/06/11	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/11	2046	08/05/2025	121.97 Put	Bond Future	5454.4900	5.4545	3422.4500	3.4225	37.254	0.0000
2024/06/11	2046	07/08/2025		Bond Future	119.0090	119.0090	121.0849	121.0849	1.744	0.0000
2024/06/11	2046	07/08/2025	118.69 Call	Bond Future	318.9600	0.3190	2394.9300	2.3949	650.856	0.0000
2024/06/11	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/11	2050	01/08/2024		Bond Future	111.9853	111.9853	114.0974	114.0974	1.886	0.0000
2024/06/11	2050	07/11/2024		Bond Future	114.6623	114.6623	116.8249	116.8249	1.886	0.0000
2024/06/11	2050	06/02/2025		Bond Future	114.8355	114.8355	117.0453	117.0453	1.924	0.0000
2024/06/11	2050	06/02/2025	115.60 Call	Bond Future	0.0000	0.0000	1445.3400	1.4453	100.000	0.0000
2024/06/11	2050	06/02/2025	115.60 Put	Bond Future	764.5400	0.7645	0.0000	0.0000	(100.000)	0.0000
2024/06/11	2050	08/05/2025		Bond Future	117.3759	117.3759	119.6351	119.6351	1.925	0.0000
2024/06/11	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/11	2050	08/05/2025	121.16 Put	Bond Future	3784.1000	3.7841	1524.9400	1.5249	59.701	0.0000
2024/06/11	2050	07/08/2025		Bond Future	117.4652	117.4652	119.7714	119.7714	1.963	0.0000
2024/06/11	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/11	2050	07/08/2025	119.89 Put	Bond Future	2424.7600	2.4248	118.6200	0.1186	95.108	0.0000
2024/06/11	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/06/11	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/06/11	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/06/11	AL37	01/08/2024		Index Future	963.7320	963.7320	968.9560	968.9560	0.542	0.0000
2024/06/11	AL37	07/11/2024		Index Future	986.5190	986.5190	991.8680	991.8680	0.542	0.0000
2024/06/11	AL37	06/02/2025		Index Future	1008.1590	1008.1590	1013.6270	1013.6270	0.542	0.0000
2024/06/11	AL37	08/05/2025		Index Future	1030.2550	1030.2550	1035.8450	1035.8450	0.543	0.0000
2024/06/11	AL37	07/08/2025		Index Future	1052.1260	1052.1260	1057.8390	1057.8390	0.543	0.0000
2024/06/11	AL7T	01/08/2024		Index Future	1113.5290	1113.5290	1122.1550	1122.1550	0.775	0.0000
2024/06/11	AL7T	07/11/2024		Index Future	1139.8590	1139.8590	1148.6900	1148.6900	0.775	0.0000
2024/06/11	AL7T	06/02/2025		Index Future	1164.8620	1164.8620	1173.8890	1173.8890	0.775	0.0000
2024/06/11	AL7T	08/05/2025		Index Future	1190.3920	1190.3920	1199.6200	1199.6200	0.775	0.0000
2024/06/11	AL7T	07/08/2025		Index Future	1215.6630	1215.6630	1225.0910	1225.0910	0.776	0.0000
2024/06/11	ALBI	01/08/2024		Index Future	969.6970	969.6970	976.7900	976.7900	0.731	0.0000
2024/06/11	ALBI	07/11/2024		Index Future	992.6250	992.6250	999.8860	999.8860	0.731	0.0000
2024/06/11	ALBI	06/02/2025		Index Future	1014.3990	1014.3990	1021.8220	1021.8220	0.732	0.0000
2024/06/11	ALBI	08/05/2025		Index Future	1036.6320	1036.6320	1044.2200	1044.2200	0.732	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	
2024/06/11	ALBI	07/08/2025		Index Future	1058.6380	1058.6380	1066.3910	1066.3910	0.732	0.0000	0.0000
2024/06/11	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/11	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/11	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/11	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/11	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/11	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/11	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/11	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/11	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/11	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/11	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/11	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/11	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/11	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/06/11	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/11	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/11	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/11	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/11	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/11	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/11	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/11	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/11	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/11	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/11	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
2024/06/11	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/11	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/11	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/11	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/11	ES33	01/08/2024		Bond Future	12.8893	74.5049	12.7336	75.1651	1.208	0.0000
2024/06/11	ES33	07/11/2024		Bond Future	13.0683	72.4827	12.9050	73.1588	1.250	0.0000
2024/06/11	ES33	06/02/2025		Bond Future	13.2509	74.0883	13.0798	74.7796	1.291	0.0000
2024/06/11	ES33	06/02/2025	13.34 Call	Bond Future	356.7100	0.3567	1047.9800	1.0480	193.790	0.0000
2024/06/11	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/11	ES33	08/05/2025		Bond Future	13.4387	71.9218	13.2595	72.6286	1.333	0.0000
2024/06/11	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/11	ES33	08/05/2025	12.73 Put	Bond Future	2850.1500	2.8502	2143.4000	2.1434	24.797	0.0000
2024/06/11	ES33	07/08/2025		Bond Future	13.6507	73.4574	13.4627	74.1796	1.377	0.0000
2024/06/11	ES33	07/08/2025	13.56 Call	Bond Future	0.0000	0.0000	375.0100	0.3750	100.000	0.0000
2024/06/11	ES33	07/08/2025	13.56 Put	Bond Future	347.2100	0.3472	0.0000	0.0000	(100.000)	0.0000
2024/06/11	ES42	01/08/2024		Bond Future	13.2337	70.2820	13.0838	71.0336	1.133	0.0000
2024/06/11	ES42	07/11/2024		Bond Future	13.3899	67.6933	13.2333	68.4630	1.169	0.0000
2024/06/11	ES42	06/02/2025		Bond Future	13.5413	69.1923	13.3782	69.9792	1.204	0.0000
2024/06/11	ES42	06/02/2025	13.71 Call	Bond Future	798.7800	0.7988	1585.7200	1.5857	98.518	0.0000
2024/06/11	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/11	ES42	08/05/2025		Bond Future	13.7026	66.4530	13.5326	67.2576	1.241	0.0000
2024/06/11	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/11	ES42	08/05/2025	13.25 Put	Bond Future	2177.8500	2.1779	1373.3000	1.3733	36.942	0.0000
2024/06/11	ES42	07/08/2025		Bond Future	13.8774	67.8691	13.7001	68.6912	1.277	0.0000
2024/06/11	ES42	07/08/2025	13.79 Call	Bond Future	0.0000	0.0000	419.0300	0.4190	100.000	0.0000
2024/06/11	ES42	07/08/2025	13.79 Put	Bond Future	403.0800	0.4031	0.0000	0.0000	(100.000)	0.0000
2024/06/11	GOVI	01/08/2024		GOVI	955.2710	955.2710	962.2060	962.2060	0.726	0.0000
2024/06/11	GOVI	01/08/2024	943.38 Call	GOVI	118910.0000	11.8910	188260.0000	18.8260	58.321	0.0000
2024/06/11	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/11	GOVI	01/08/2024	943.39 Call	GOVI	118810.0000	11.8810	188160.0000	18.8160	58.371	0.0000
2024/06/11	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/11	GOVI	01/08/2024	943.37 Call	GOVI	119010.0000	11.9010	188360.0000	18.8360	58.272	0.0000
2024/06/11	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/11	GOVI	07/11/2024		GOVI	977.8580	977.8580	984.9580	984.9580	0.726	0.0000
2024/06/11	GOVI	07/11/2024	948.79 Call	GOVI	290680.0000	29.0680	361680.0000	36.1680	24.425	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/06/11	GOVI	07/11/2024	948.79 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/11	GOVI	07/11/2024	948.80 Call	GOVI		290580.0000	29.0580	361580.0000	36.1580	24.434	0.0000	0.0000
2024/06/11	GOVI	07/11/2024	948.80 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/11	GOVI	07/11/2024	948.78 Call	GOVI		290780.0000	29.0780	361780.0000	36.1780	24.417	0.0000	0.0000
2024/06/11	GOVI	07/11/2024	948.78 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/11	GOVI	06/02/2025		GOVI		999.3080	999.3080	1006.5650	1006.5650	0.726	0.0000	0.0000
2024/06/11	GOVI	06/02/2025	972.00 Call	GOVI		273080.0000	27.3080	345650.0000	34.5650	26.575	0.0000	0.0000
2024/06/11	GOVI	06/02/2025	972.00 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/11	GOVI	08/05/2025		GOVI		1021.2100	1021.2100	1028.6290	1028.6290	0.726	0.0000	0.0000
2024/06/11	GOVI	08/05/2025	1,022. Call 00	GOVI		0.0000	0.0000	66290.0000	6.6290	100.000	0.0000	0.0000
2024/06/11	GOVI	08/05/2025	1,022. Put 00	GOVI		7900.0000	0.7900	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/06/11	GOVI	07/08/2025		GOVI		1042.8890	1042.8890	1050.4690	1050.4690	0.727	0.0000	0.0000
2024/06/11	GOVI	07/08/2025	1,011. Call 00	GOVI		318890.0000	31.8890	394690.0000	39.4690	23.770	0.0000	0.0000
2024/06/11	GOVI	07/08/2025	1,011. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/11	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/06/11	IGOV	01/08/2024		Index Future		349.5780	349.5780	353.3830	353.3830	1.088	0.0000	0.0000
2024/06/11	IGOV	07/11/2024		Index Future		357.9350	357.9350	361.8320	361.8320	1.089	0.0000	0.0000
2024/06/11	IGOV	06/02/2025		Index Future		365.8690	365.8690	369.8540	369.8540	1.089	0.0000	0.0000
2024/06/11	IGOV	08/05/2025		Index Future		373.9690	373.9690	378.0430	378.0430	1.089	0.0000	0.0000
2024/06/11	IGOV	07/08/2025		Index Future		381.9880	381.9880	386.1500	386.1500	1.090	0.0000	0.0000
2024/06/11	IS10	17/12/2025		Interest Rate Swap		80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/06/11	IS10	16/03/2026		Interest Rate Swap		76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/06/11	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/06/11	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/06/11	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/06/11	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/06/11	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/06/11	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/06/11	IS10	20/12/2027		Interest Rate Swap		87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/06/11	IS10	22/03/2028		Interest Rate Swap		80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/06/11	IS10	20/06/2028		Interest Rate Swap		88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/06/11	IS10	19/09/2028		Interest Rate Swap		92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/06/11	J186	21/12/2026		Interest Rate Swap		8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/06/11	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	
2024/06/11	JBAF	17/07/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/06/11	JBAF	21/08/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/06/11	JBAF	18/09/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/06/11	JBAF	16/10/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/06/11	JBAF	20/11/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/06/11	JBAF	18/12/2024		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/06/11	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/06/11	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/06/11	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/06/11	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/06/11	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/06/11	R035	01/08/2024	12.50 Call	Bond Future	2712.6400	2.7126	3256.0700	3.2561	20.033	0.0000	0.0000
2024/06/11	R035	01/08/2024	12.50 Put	Bond Future	676.2800	0.6763	479.2200	0.4792	29.139	0.0000	0.0000
2024/06/11	R035	01/08/2024	12.45 Call	Bond Future	2534.7300	2.5347	3062.4400	3.0624	20.819	0.0000	0.0000
2024/06/11	R035	01/08/2024	12.45 Put	Bond Future	744.1500	0.7442	531.3700	0.5314	28.594	0.0000	0.0000
2024/06/11	R035	01/08/2024	13.08 Call	Bond Future	5017.2000	5.0172	5685.8400	5.6858	13.327	0.0000	0.0000
2024/06/11	R035	01/08/2024	13.08 Put	Bond Future	206.2900	0.2063	134.4400	0.1344	34.830	0.0000	0.0000
2024/06/11	R035	01/08/2024	13.05 Call	Bond Future	4890.9300	4.8909	5555.3400	5.5553	13.585	0.0000	0.0000
2024/06/11	R035	01/08/2024	13.05 Put	Bond Future	220.1400	0.2201	144.0600	0.1441	34.560	0.0000	0.0000
2024/06/11	R035	01/08/2024	12.20 Put	Bond Future	1175.6400	1.1756	872.6500	0.8727	25.772	0.0000	0.0000
2024/06/11	R035	01/08/2024	12.20 Call	Bond Future	1721.1500	1.7212	2158.6500	2.1587	25.419	0.0000	0.0000
2024/06/11	R035	01/08/2024		Bond Future	12.0922	84.9109	11.9474	85.6514	1.197	0.0000	0.0000
2024/06/11	R035	01/08/2024	13.23 Put	Bond Future	148.4300	0.1484	94.7600	0.0948	36.158	0.0000	0.0000
2024/06/11	R035	01/08/2024	13.23 Call	Bond Future	5654.5500	5.6546	6341.3700	6.3414	12.146	0.0000	0.0000
2024/06/11	R035	01/08/2024	13.20 Call	Bond Future	5526.4000	5.5264	6209.9400	6.2099	12.369	0.0000	0.0000
2024/06/11	R035	01/08/2024	13.20 Put	Bond Future	158.6100	0.1586	101.6600	0.1017	35.906	0.0000	0.0000
2024/06/11	R035	01/08/2024	11.80 Call	Bond Future	750.8600	0.7509	1018.5700	1.0186	35.654	0.0000	0.0000
2024/06/11	R035	01/08/2024	11.80 Put	Bond Future	2254.8400	2.2548	1782.0600	1.7821	20.967	0.0000	0.0000
2024/06/11	R035	01/08/2024	11.81 Call	Bond Future	769.5400	0.7695	1041.5400	1.0415	35.346	0.0000	0.0000
2024/06/11	R035	01/08/2024	11.81 Put	Bond Future	2221.4000	2.2214	1752.9100	1.7529	21.090	0.0000	0.0000
2024/06/11	R035	01/08/2024	11.79 Call	Bond Future	732.3600	0.7324	995.7800	0.9958	35.969	0.0000	0.0000
2024/06/11	R035	01/08/2024	11.79 Put	Bond Future	2288.5000	2.2885	1811.4300	1.8114	20.846	0.0000	0.0000
2024/06/11	R035	07/11/2024		Bond Future	12.2303	82.4027	12.0789	83.1608	1.238	0.0000	0.0000
2024/06/11	R035	07/11/2024	12.18 Call	Bond Future	2252.3100	2.2523	2640.7600	2.6408	17.247	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	
2024/06/11	R035	07/11/2024	12.18 Put	Bond Future	2503.1700	2.5032	2133.5700	2.1336	14.765	0.0000	0.0000
2024/06/11	R035	07/11/2024	12.19 Call	Bond Future	2278.5400	2.2785	2669.5100	2.6695	17.159	0.0000	0.0000
2024/06/11	R035	07/11/2024	12.19 Put	Bond Future	2479.4800	2.4795	2112.4000	2.1124	14.805	0.0000	0.0000
2024/06/11	R035	07/11/2024	12.17 Call	Bond Future	2226.0200	2.2260	2611.9400	2.6119	17.337	0.0000	0.0000
2024/06/11	R035	07/11/2024	12.17 Put	Bond Future	2526.8400	2.5268	2154.7100	2.1547	14.727	0.0000	0.0000
2024/06/11	R035	07/11/2024	13.23 Call	Bond Future	5651.2800	5.6513	6248.3400	6.2483	10.565	0.0000	0.0000
2024/06/11	R035	07/11/2024	13.23 Put	Bond Future	886.1600	0.8862	725.1700	0.7252	18.167	0.0000	0.0000
2024/06/11	R035	07/11/2024	12.20 Put	Bond Future	2455.9800	2.4560	2091.4200	2.0914	14.844	0.0000	0.0000
2024/06/11	R035	07/11/2024	12.20 Call	Bond Future	2304.9100	2.3049	2698.4000	2.6984	17.072	0.0000	0.0000
2024/06/11	R035	06/02/2025		Bond Future	12.3713	84.2091	12.2130	84.9840	1.279	0.0000	0.0000
2024/06/11	R035	06/02/2025	12.41 Call	Bond Future	3187.5900	3.1876	3605.6400	3.6056	13.115	0.0000	0.0000
2024/06/11	R035	06/02/2025	12.41 Put	Bond Future	2999.6000	2.9996	2642.7700	2.6428	11.896	0.0000	0.0000
2024/06/11	R035	08/05/2025		Bond Future	12.5119	81.5346	12.3467	82.3267	1.320	0.0000	0.0000
2024/06/11	R035	08/05/2025	11.78 Call	Bond Future	2085.4300	2.0854	2383.1900	2.3832	14.278	0.0000	0.0000
2024/06/11	R035	08/05/2025	11.78 Put	Bond Future	5677.9000	5.6779	5183.6000	5.1836	8.706	0.0000	0.0000
2024/06/11	R035	08/05/2025	13.35 Call	Bond Future	6112.7800	6.1128	6654.2700	6.6543	8.858	0.0000	0.0000
2024/06/11	R035	08/05/2025	13.35 Put	Bond Future	2255.9100	2.2559	2005.3400	2.0053	11.107	0.0000	0.0000
2024/06/11	R035	08/05/2025	12.70 Call	Bond Future	4201.5000	4.2015	4652.9900	4.6530	10.746	0.0000	0.0000
2024/06/11	R035	08/05/2025	12.70 Put	Bond Future	3312.8300	3.3128	2972.2600	2.9723	10.280	0.0000	0.0000
2024/06/11	R035	08/05/2025	11.46 Put	Bond Future	6792.0500	6.7921	6244.2700	6.2443	8.065	0.0000	0.0000
2024/06/11	R035	08/05/2025	11.46 Call	Bond Future	1559.3400	1.5593	1803.6200	1.8036	15.666	0.0000	0.0000
2024/06/11	R035	07/08/2025		Bond Future	12.6743	83.2585	12.5015	84.0678	1.364	0.0000	0.0000
2024/06/11	R035	07/08/2025	12.65 Call	Bond Future	4036.6100	4.0366	4465.3600	4.4654	10.622	0.0000	0.0000
2024/06/11	R035	07/08/2025	12.65 Put	Bond Future	4149.8100	4.1498	3769.3100	3.7693	9.169	0.0000	0.0000
2024/06/11	R053	01/08/2024		Bond Future	12.6769	95.9755	12.5221	97.0852	1.221	0.0000	0.0000
2024/06/11	R053	01/08/2024	13.14 Call	Bond Future	4055.2900	4.0553	4894.0500	4.8941	20.683	0.0000	0.0000
2024/06/11	R053	01/08/2024	13.14 Put	Bond Future	877.4800	0.8775	606.5000	0.6065	30.882	0.0000	0.0000
2024/06/11	R053	01/08/2024	13.15 Call	Bond Future	4105.3300	4.1053	4948.2400	4.9482	20.532	0.0000	0.0000
2024/06/11	R053	01/08/2024	13.15 Put	Bond Future	861.1600	0.8612	594.3300	0.5943	30.985	0.0000	0.0000
2024/06/11	R053	01/08/2024	13.13 Call	Bond Future	4005.4400	4.0054	4840.0100	4.8400	20.836	0.0000	0.0000
2024/06/11	R053	01/08/2024	13.13 Put	Bond Future	894.0900	0.8941	618.9200	0.6189	30.777	0.0000	0.0000
2024/06/11	R053	07/11/2024	12.80 Call	Bond Future	3339.7600	3.3398	3944.2500	3.9443	18.100	0.0000	0.0000
2024/06/11	R053	07/11/2024	12.80 Put	Bond Future	3400.6300	3.4006	2869.0400	2.8690	15.632	0.0000	0.0000
2024/06/11	R053	07/11/2024	12.81 Call	Bond Future	3377.2000	3.3772	3985.3800	3.9854	18.008	0.0000	0.0000
2024/06/11	R053	07/11/2024	12.81 Put	Bond Future	3368.5100	3.3685	2840.6100	2.8406	15.672	0.0000	0.0000
2024/06/11	R053	07/11/2024	12.79 Call	Bond Future	3302.5000	3.3025	3903.2800	3.9033	18.192	0.0000	0.0000
2024/06/11	R053	07/11/2024	12.79 Put	Bond Future	3433.0200	3.4330	2897.7200	2.8977	15.593	0.0000	0.0000
2024/06/11	R053	07/11/2024		Bond Future	12.8088	92.3717	12.6472	93.5078	1.261	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	
2024/06/11	R053	06/02/2025		Bond Future	12.9377	94.3961	12.7695	95.5573	1.300	0.0000	0.0000
2024/06/11	R053	06/02/2025	12.94 Call	Bond Future	4260.6000	4.2606	4884.1900	4.8842	14.636	0.0000	0.0000
2024/06/11	R053	06/02/2025	12.94 Put	Bond Future	4244.7700	4.2448	3707.1700	3.7072	12.665	0.0000	0.0000
2024/06/11	R053	08/05/2025		Bond Future	13.0719	90.5886	12.8966	91.7755	1.340	0.0000	0.0000
2024/06/11	R053	08/05/2025	12.64 Call	Bond Future	3587.3200	3.5873	4114.3800	4.1144	14.692	0.0000	0.0000
2024/06/11	R053	08/05/2025	12.64 Put	Bond Future	6565.9300	6.5659	5906.1200	5.9061	10.049	0.0000	0.0000
2024/06/11	R053	07/08/2025		Bond Future	13.2206	92.5012	13.0379	93.7137	1.382	0.0000	0.0000
2024/06/11	R053	07/08/2025	13.17 Call	Bond Future	5411.1500	5.4112	6056.5900	6.0566	11.928	0.0000	0.0000
2024/06/11	R053	07/08/2025	13.17 Put	Bond Future	5744.0000	5.7440	5176.9800	5.1770	9.872	0.0000	0.0000
2024/06/11	R186	01/08/2024		Bond Future	9.0562	104.3214	8.9758	104.4936	0.888	0.0000	0.0000
2024/06/11	R186	01/08/2024	8.69 Call	Bond Future	64.2100	0.0642	94.1000	0.0941	46.550	0.0000	0.0000
2024/06/11	R186	01/08/2024	8.69 Put	Bond Future	850.6700	0.8507	708.4500	0.7085	16.719	0.0000	0.0000
2024/06/11	R186	01/08/2024	8.70 Call	Bond Future	68.3300	0.0683	99.5900	0.0996	45.749	0.0000	0.0000
2024/06/11	R186	01/08/2024	8.70 Put	Bond Future	833.2100	0.8332	692.3600	0.6924	16.905	0.0000	0.0000
2024/06/11	R186	01/08/2024	8.68 Call	Bond Future	60.1700	0.0602	88.7000	0.0887	47.416	0.0000	0.0000
2024/06/11	R186	01/08/2024	8.68 Put	Bond Future	868.2100	0.8682	724.6300	0.7246	16.537	0.0000	0.0000
2024/06/11	R186	07/11/2024	9.14 Call	Bond Future	744.5800	0.7446	839.6900	0.8397	12.774	0.0000	0.0000
2024/06/11	R186	07/11/2024	9.14 Put	Bond Future	621.5100	0.6215	540.3600	0.5404	13.057	0.0000	0.0000
2024/06/11	R186	07/11/2024	9.15 Call	Bond Future	756.8300	0.7568	852.6900	0.8527	12.666	0.0000	0.0000
2024/06/11	R186	07/11/2024	9.15 Put	Bond Future	614.6600	0.6147	534.2600	0.5343	13.080	0.0000	0.0000
2024/06/11	R186	07/11/2024	9.13 Call	Bond Future	732.6700	0.7327	827.0200	0.8270	12.878	0.0000	0.0000
2024/06/11	R186	07/11/2024	9.13 Put	Bond Future	628.7100	0.6287	546.8000	0.5468	13.028	0.0000	0.0000
2024/06/11	R186	07/11/2024		Bond Future	9.0756	106.7879	8.9836	106.9642	1.014	0.0000	0.0000
2024/06/11	R186	06/02/2025		Bond Future	9.1040	103.8131	8.9981	103.9935	1.162	0.0000	0.0000
2024/06/11	R186	06/02/2025	9.03 Call	Bond Future	735.9700	0.7360	823.8900	0.8239	11.946	0.0000	0.0000
2024/06/11	R186	06/02/2025	9.03 Put	Bond Future	861.9500	0.8620	769.5300	0.7695	10.722	0.0000	0.0000
2024/06/11	R186	08/05/2025		Bond Future	9.1472	106.0853	9.0231	106.2699	1.357	0.0000	0.0000
2024/06/11	R186	08/05/2025	8.47 Call	Bond Future	360.6900	0.3607	418.4100	0.4184	16.003	0.0000	0.0000
2024/06/11	R186	08/05/2025	8.47 Put	Bond Future	1373.4100	1.3734	1246.5500	1.2466	9.237	0.0000	0.0000
2024/06/11	R186	07/08/2025		Bond Future	9.2617	103.0145	9.1125	103.2034	1.610	0.0000	0.0000
2024/06/11	R186	07/08/2025	9.68 Call	Bond Future	1161.7500	1.1618	1277.1200	1.2771	9.931	0.0000	0.0000
2024/06/11	R186	07/08/2025	9.68 Put	Bond Future	634.4000	0.6344	560.8500	0.5609	11.594	0.0000	0.0000
2024/06/11	R186	07/08/2025	10.25 Call	Bond Future	1695.6200	1.6956	1829.9800	1.8300	7.924	0.0000	0.0000
2024/06/11	R186	07/08/2025	10.25 Put	Bond Future	455.9200	0.4559	401.3600	0.4014	11.967	0.0000	0.0000
2024/06/11	R186	07/08/2025	9.22 Put	Bond Future	842.2000	0.8422	749.0600	0.7491	11.059	0.0000	0.0000
2024/06/11	R186	07/08/2025	9.22 Call	Bond Future	789.4800	0.7895	885.2600	0.8853	12.132	0.0000	0.0000
2024/06/11	R202	01/08/2024		Bond Future	258.0577	258.0577	259.5219	259.5219	0.567	0.0000	0.0000
2024/06/11	R202	07/11/2024		Bond Future	264.2265	264.2265	265.7258	265.7258	0.567	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	
2024/06/11	R202	06/02/2025		Bond Future	264.8467	264.8467	266.3783	266.3783	0.578	0.0000	0.0000
2024/06/11	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/11	R202	06/02/2025	266.79 Put	Bond Future	1943.3100	1.9433	411.6700	0.4117	78.816	0.0000	0.0000
2024/06/11	R202	08/05/2025		Bond Future	270.7064	270.7064	272.2726	272.2726	0.579	0.0000	0.0000
2024/06/11	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/11	R202	08/05/2025	272.31 Put	Bond Future	1603.5900	1.6036	37.4500	0.0375	97.665	0.0000	0.0000
2024/06/11	R202	07/08/2025		Bond Future	271.1430	271.1430	272.7395	272.7395	0.589	0.0000	0.0000
2024/06/11	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	1139.4600	1.1395	100.000	0.0000	0.0000
2024/06/11	R202	07/08/2025	271.60 Put	Bond Future	457.0400	0.4570	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/06/11	R209	01/08/2024		Bond Future	12.1828	65.7470	12.0282	66.4476	1.269	0.0000	0.0000
2024/06/11	R209	01/08/2024	11.79 Call	Bond Future	513.6600	0.5137	730.1000	0.7301	42.137	0.0000	0.0000
2024/06/11	R209	01/08/2024	11.79 Put	Bond Future	2315.0600	2.3151	1830.8800	1.8309	20.914	0.0000	0.0000
2024/06/11	R209	01/08/2024	11.80 Call	Bond Future	527.6700	0.5277	748.0500	0.7481	41.765	0.0000	0.0000
2024/06/11	R209	01/08/2024	11.80 Put	Bond Future	2282.3400	2.2823	1802.1000	1.8021	21.042	0.0000	0.0000
2024/06/11	R209	01/08/2024	11.78 Call	Bond Future	499.9000	0.4999	712.4300	0.7124	42.515	0.0000	0.0000
2024/06/11	R209	01/08/2024	11.78 Put	Bond Future	2348.0700	2.3481	1859.9800	1.8600	20.787	0.0000	0.0000
2024/06/11	R209	07/11/2024		Bond Future	12.3074	64.1439	12.1465	64.8612	1.307	0.0000	0.0000
2024/06/11	R209	07/11/2024	12.22 Call	Bond Future	1911.6200	1.9116	2273.2900	2.2733	18.920	0.0000	0.0000
2024/06/11	R209	07/11/2024	12.22 Put	Bond Future	2299.6800	2.2997	1944.1300	1.9441	15.461	0.0000	0.0000
2024/06/11	R209	07/11/2024	12.23 Call	Bond Future	1934.2500	1.9343	2298.3300	2.2983	18.823	0.0000	0.0000
2024/06/11	R209	07/11/2024	12.23 Put	Bond Future	2277.7300	2.2777	1924.5900	1.9246	15.504	0.0000	0.0000
2024/06/11	R209	07/11/2024	12.21 Call	Bond Future	1888.9600	1.8890	2248.1900	2.2482	19.017	0.0000	0.0000
2024/06/11	R209	07/11/2024	12.21 Put	Bond Future	2321.6500	2.3217	1963.6600	1.9637	15.420	0.0000	0.0000
2024/06/11	R209	06/02/2025		Bond Future	12.4304	65.5499	12.2632	66.2830	1.345	0.0000	0.0000
2024/06/11	R209	06/02/2025	12.44 Call	Bond Future	2762.4000	2.7624	3155.8500	3.1559	14.243	0.0000	0.0000
2024/06/11	R209	06/02/2025	12.44 Put	Bond Future	2720.4400	2.7204	2380.7500	2.3808	12.487	0.0000	0.0000
2024/06/11	R209	08/05/2025		Bond Future	12.5592	63.8271	12.3854	64.5765	1.384	0.0000	0.0000
2024/06/11	R209	08/05/2025	11.89 Call	Bond Future	1953.2900	1.9533	2247.3300	2.2473	15.054	0.0000	0.0000
2024/06/11	R209	08/05/2025	11.89 Put	Bond Future	4905.9600	4.9060	4450.6500	4.4507	9.281	0.0000	0.0000
2024/06/11	R209	07/08/2025		Bond Future	12.7042	65.1764	12.5235	65.9419	1.423	0.0000	0.0000
2024/06/11	R209	07/08/2025	12.68 Call	Bond Future	3683.0300	3.6830	4092.3400	4.0923	11.113	0.0000	0.0000
2024/06/11	R209	07/08/2025	12.68 Put	Bond Future	3784.9400	3.7849	3428.7400	3.4287	9.411	0.0000	0.0000
2024/06/11	R210	01/08/2024		Bond Future	239.1085	239.1085	239.8207	239.8207	0.298	0.0000	0.0000
2024/06/11	R210	07/11/2024		Bond Future	241.4778	241.4778	242.2068	242.2068	0.302	0.0000	0.0000
2024/06/11	R210	06/02/2025		Bond Future	246.8289	246.8289	247.5745	247.5745	0.302	0.0000	0.0000
2024/06/11	R210	06/02/2025	239.61 Call	Bond Future	7218.8500	7.2189	7964.5100	7.9645	10.329	0.0000	0.0000
2024/06/11	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/11	R210	08/05/2025		Bond Future	248.8627	248.8627	249.6230	249.6230	0.306	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	
2024/06/11	R210	08/05/2025	248.03 Call	Bond Future	832.6600	0.8327	1593.0200	1.5930	91.317	0.0000	0.0000
2024/06/11	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/11	R210	07/08/2025		Bond Future	254.1908	254.1908	254.9685	254.9685	0.306	0.0000	0.0000
2024/06/11	R210	07/08/2025	248.44 Call	Bond Future	5750.7600	5.7508	6528.4700	6.5285	13.524	0.0000	0.0000
2024/06/11	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/11	R213	01/08/2024		Bond Future	10.9632	84.7999	10.8438	85.2859	1.090	0.0000	0.0000
2024/06/11	R213	01/08/2024	10.87 Call	Bond Future	936.6600	0.9367	1162.6000	1.1626	24.122	0.0000	0.0000
2024/06/11	R213	01/08/2024	10.87 Put	Bond Future	1315.5900	1.3156	1055.6100	1.0556	19.761	0.0000	0.0000
2024/06/11	R213	01/08/2024	10.88 Call	Bond Future	957.1000	0.9571	1185.8600	1.1859	23.901	0.0000	0.0000
2024/06/11	R213	01/08/2024	10.88 Put	Bond Future	1295.2900	1.2953	1038.1300	1.0381	19.853	0.0000	0.0000
2024/06/11	R213	01/08/2024	10.86 Call	Bond Future	916.4500	0.9165	1139.5600	1.1396	24.345	0.0000	0.0000
2024/06/11	R213	01/08/2024	10.86 Put	Bond Future	1336.1500	1.3362	1073.3400	1.0733	19.669	0.0000	0.0000
2024/06/11	R213	07/11/2024	11.22 Call	Bond Future	2129.2800	2.1293	2411.7700	2.4118	13.267	0.0000	0.0000
2024/06/11	R213	07/11/2024	11.22 Put	Bond Future	1574.3900	1.5744	1359.4300	1.3594	13.654	0.0000	0.0000
2024/06/11	R213	07/11/2024	11.23 Call	Bond Future	2151.9200	2.1519	2436.0500	2.4361	13.204	0.0000	0.0000
2024/06/11	R213	07/11/2024	11.23 Put	Bond Future	1558.1000	1.5581	1344.7800	1.3448	13.691	0.0000	0.0000
2024/06/11	R213	07/11/2024	11.21 Call	Bond Future	2106.7400	2.1067	2387.6000	2.3876	13.331	0.0000	0.0000
2024/06/11	R213	07/11/2024	11.21 Put	Bond Future	1590.8100	1.5908	1374.2200	1.3742	13.615	0.0000	0.0000
2024/06/11	R213	07/11/2024		Bond Future	11.0781	83.2431	10.9519	83.7406	1.139	0.0000	0.0000
2024/06/11	R213	06/02/2025		Bond Future	11.1991	85.0682	11.0660	85.5767	1.189	0.0000	0.0000
2024/06/11	R213	06/02/2025	11.35 Call	Bond Future	2621.0700	2.6211	2906.0700	2.9061	10.873	0.0000	0.0000
2024/06/11	R213	06/02/2025	11.35 Put	Bond Future	2049.5200	2.0495	1825.9600	1.8260	10.908	0.0000	0.0000
2024/06/11	R213	08/05/2025		Bond Future	11.3219	83.3674	11.1814	83.8873	1.241	0.0000	0.0000
2024/06/11	R213	08/05/2025	10.52 Call	Bond Future	1360.3800	1.3604	1538.7300	1.5387	13.110	0.0000	0.0000
2024/06/11	R213	08/05/2025	10.52 Put	Bond Future	4382.8000	4.3828	4041.2100	4.0412	7.794	0.0000	0.0000
2024/06/11	R213	07/08/2025		Bond Future	11.4723	85.1315	11.3236	85.6628	1.296	0.0000	0.0000
2024/06/11	R213	07/08/2025	11.66 Call	Bond Future	3373.5500	3.3736	3670.8900	3.6709	8.814	0.0000	0.0000
2024/06/11	R213	07/08/2025	11.66 Put	Bond Future	2709.1100	2.7091	2475.1400	2.4751	8.636	0.0000	0.0000
2024/06/11	R214	01/08/2024	12.17 Call	Bond Future	602.9600	0.6030	840.9800	0.8410	39.475	0.0000	0.0000
2024/06/11	R214	01/08/2024	12.17 Put	Bond Future	2130.6800	2.1307	1674.4100	1.6744	21.414	0.0000	0.0000
2024/06/11	R214	01/08/2024	12.18 Call	Bond Future	618.7800	0.6188	860.9000	0.8609	39.129	0.0000	0.0000
2024/06/11	R214	01/08/2024	12.18 Put	Bond Future	2098.5600	2.0986	1646.3900	1.6464	21.547	0.0000	0.0000
2024/06/11	R214	01/08/2024	12.16 Call	Bond Future	587.3100	0.5873	821.2400	0.8212	39.831	0.0000	0.0000
2024/06/11	R214	01/08/2024	12.16 Put	Bond Future	2163.0300	2.1630	1702.6700	1.7027	21.283	0.0000	0.0000
2024/06/11	R214	01/08/2024		Bond Future	12.4949	61.2621	12.3456	61.9564	1.194	0.0000	0.0000
2024/06/11	R214	07/11/2024		Bond Future	12.6174	59.4032	12.4623	60.1139	1.229	0.0000	0.0000
2024/06/11	R214	07/11/2024	12.61 Call	Bond Future	2107.8400	2.1078	2485.8000	2.4858	17.931	0.0000	0.0000
2024/06/11	R214	07/11/2024	12.61 Put	Bond Future	2141.2800	2.1413	1808.5400	1.8085	15.539	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	
2024/06/11	R214	07/11/2024	12.62 Call	Bond Future	2132.2800	2.1323	2512.6400	2.5126	17.838	0.0000	0.0000
2024/06/11	R214	07/11/2024	12.62 Put	Bond Future	2120.2900	2.1203	1789.9500	1.7900	15.580	0.0000	0.0000
2024/06/11	R214	07/11/2024	12.60 Call	Bond Future	2083.5200	2.0835	2459.0800	2.4591	18.025	0.0000	0.0000
2024/06/11	R214	07/11/2024	12.60 Put	Bond Future	2162.4300	2.1624	1827.2900	1.8273	15.498	0.0000	0.0000
2024/06/11	R214	06/02/2025		Bond Future	12.7402	60.7054	12.5793	61.4319	1.263	0.0000	0.0000
2024/06/11	R214	06/02/2025	12.71 Call	Bond Future	2690.3200	2.6903	3073.7800	3.0738	14.253	0.0000	0.0000
2024/06/11	R214	06/02/2025	12.71 Put	Bond Future	2825.5600	2.8256	2482.5200	2.4825	12.141	0.0000	0.0000
2024/06/11	R214	08/05/2025		Bond Future	12.8611	58.7254	12.6943	59.4680	1.297	0.0000	0.0000
2024/06/11	R214	08/05/2025	12.40 Call	Bond Future	2362.3700	2.3624	2688.1400	2.6881	13.790	0.0000	0.0000
2024/06/11	R214	08/05/2025	12.40 Put	Bond Future	4451.2900	4.4513	4034.5100	4.0345	9.363	0.0000	0.0000
2024/06/11	R214	07/08/2025		Bond Future	12.9977	59.9670	12.8244	60.7255	1.333	0.0000	0.0000
2024/06/11	R214	07/08/2025	12.97 Call	Bond Future	3738.3000	3.7383	4145.2200	4.1452	10.885	0.0000	0.0000
2024/06/11	R214	07/08/2025	12.97 Put	Bond Future	3858.3600	3.8584	3506.7200	3.5067	9.114	0.0000	0.0000
2024/06/11	R248	01/08/2024		Bond Future	12.6586	74.6021	12.5142	75.4100	1.141	0.0000	0.0000
2024/06/11	R248	01/08/2024	12.31 Call	Bond Future	670.1600	0.6702	933.0100	0.9330	39.222	0.0000	0.0000
2024/06/11	R248	01/08/2024	12.31 Put	Bond Future	2648.6400	2.6486	2103.5700	2.1036	20.579	0.0000	0.0000
2024/06/11	R248	01/08/2024	12.32 Call	Bond Future	688.5500	0.6886	956.1800	0.9562	38.869	0.0000	0.0000
2024/06/11	R248	01/08/2024	12.32 Put	Bond Future	2608.9300	2.6089	2068.6400	2.0686	20.709	0.0000	0.0000
2024/06/11	R248	01/08/2024	12.30 Call	Bond Future	652.1800	0.6522	910.2900	0.9103	39.576	0.0000	0.0000
2024/06/11	R248	01/08/2024	12.30 Put	Bond Future	2688.8400	2.6888	2139.0300	2.1390	20.448	0.0000	0.0000
2024/06/11	R248	07/11/2024		Bond Future	12.7880	71.9137	12.6376	72.7408	1.177	0.0000	0.0000
2024/06/11	R248	07/11/2024	12.79 Call	Bond Future	2621.2500	2.6213	3062.2900	3.0623	16.826	0.0000	0.0000
2024/06/11	R248	07/11/2024	12.79 Put	Bond Future	2610.4800	2.6105	2224.4200	2.2244	14.789	0.0000	0.0000
2024/06/11	R248	07/11/2024	12.80 Call	Bond Future	2650.6800	2.6507	3094.4300	3.0944	16.741	0.0000	0.0000
2024/06/11	R248	07/11/2024	12.80 Put	Bond Future	2585.5600	2.5856	2202.2100	2.2022	14.827	0.0000	0.0000
2024/06/11	R248	07/11/2024	12.78 Call	Bond Future	2591.9500	2.5920	3030.2800	3.0303	16.911	0.0000	0.0000
2024/06/11	R248	07/11/2024	12.78 Put	Bond Future	2635.6100	2.6356	2246.8400	2.2468	14.751	0.0000	0.0000
2024/06/11	R248	06/02/2025		Bond Future	12.9179	73.4901	12.7613	74.3355	1.212	0.0000	0.0000
2024/06/11	R248	06/02/2025	12.71 Call	Bond Future	2726.0700	2.7261	3131.6200	3.1316	14.877	0.0000	0.0000
2024/06/11	R248	06/02/2025	12.71 Put	Bond Future	3852.3300	3.8523	3412.4900	3.4125	11.418	0.0000	0.0000
2024/06/11	R248	08/05/2025		Bond Future	13.0457	70.6444	12.8829	71.5085	1.248	0.0000	0.0000
2024/06/11	R248	08/05/2025	12.60 Call	Bond Future	2824.1300	2.8241	3204.6800	3.2047	13.475	0.0000	0.0000
2024/06/11	R248	08/05/2025	12.60 Put	Bond Future	5236.2400	5.2362	4752.6900	4.7527	9.235	0.0000	0.0000
2024/06/11	R248	07/08/2025		Bond Future	13.1899	72.1373	13.0204	73.0201	1.285	0.0000	0.0000
2024/06/11	R248	07/08/2025	13.21 Call	Bond Future	4495.2800	4.4953	4975.6200	4.9756	10.685	0.0000	0.0000
2024/06/11	R248	07/08/2025	13.21 Put	Bond Future	4391.9400	4.3919	3989.5500	3.9896	9.162	0.0000	0.0000
2024/06/11	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
2024/06/11	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/06/11	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/06/11	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
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