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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/06/2024 TO 12/06/2024

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
2024/06/12	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/12	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/12	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/12	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/12	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/12	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/12	2025	01/08/2024		Bond Future	182.0556	182.0556	182.1278	0.040	0.0000	0.0000
2024/06/12	2025	07/11/2024		Bond Future	186.4077	186.4077	186.4824	0.040	0.0000	0.0000
2024/06/12	2029	01/08/2024		Bond Future	131.8280	131.8280	131.7298	0.075	0.0000	0.0000
2024/06/12	2029	07/11/2024		Bond Future	133.5744	133.5744	133.4743	0.075	0.0000	0.0000
2024/06/12	2029	06/02/2025		Bond Future	136.5347	136.5347	136.4336	0.074	0.0000	0.0000
2024/06/12	2029	06/02/2025	132.40 Call	Bond Future	4134.7300	4.1347	4033.6100	2.446	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
2024/06/12	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/06/12	2029	08/05/2025		Bond Future	138.1163	138.1163	138.0144	138.0144	0.074	0.0000
2024/06/12	2029	08/05/2025	137.85 Call	Bond Future	266.3300	0.2663	164.4000	0.1644	38.272	0.0000
2024/06/12	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/12	2029	07/08/2025		Bond Future	141.0747	141.0747	140.9728	140.9728	0.072	0.0000
2024/06/12	2029	07/08/2025	137.41 Call	Bond Future	3664.7200	3.6647	3562.8200	3.5628	2.781	0.0000
2024/06/12	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/12	2030	01/08/2024	10.21 Put	Bond Future	1188.6900	1.1887	1010.3300	1.0103	15.005	0.0000
2024/06/12	2030	01/08/2024	10.21 Call	Bond Future	779.3400	0.7793	915.9800	0.9160	17.533	0.0000
2024/06/12	2030	01/08/2024	10.71 Put	Bond Future	448.0500	0.4481	359.6500	0.3597	19.730	0.0000
2024/06/12	2030	01/08/2024	10.71 Call	Bond Future	1955.0000	1.9550	2181.6000	2.1816	11.591	0.0000
2024/06/12	2030	01/08/2024	11.31 Call	Bond Future	3857.4100	3.8574	4143.6300	4.1436	7.420	0.0000
2024/06/12	2030	01/08/2024	11.31 Put	Bond Future	116.7600	0.1168	87.9800	0.0880	24.649	0.0000
2024/06/12	2030	01/08/2024		Bond Future	10.3157	90.6101	10.2343	90.9251	0.789	0.0000
2024/06/12	2030	01/08/2024	10.38 Call	Bond Future	1118.6100	1.1186	1288.7000	1.2887	15.205	0.0000
2024/06/12	2030	01/08/2024	10.38 Put	Bond Future	870.7200	0.8707	725.8100	0.7258	16.643	0.0000
2024/06/12	2030	01/08/2024	10.39 Call	Bond Future	1140.7700	1.1408	1312.7600	1.3128	15.077	0.0000
2024/06/12	2030	01/08/2024	10.39 Put	Bond Future	854.4000	0.8544	711.3900	0.7114	16.738	0.0000
2024/06/12	2030	01/08/2024	10.37 Call	Bond Future	1096.8200	1.0968	1264.9900	1.2650	15.333	0.0000
2024/06/12	2030	01/08/2024	10.37 Put	Bond Future	887.4200	0.8874	740.5900	0.7406	16.546	0.0000
2024/06/12	2030	07/11/2024		Bond Future	10.4010	92.7524	10.3143	93.0751	0.833	0.0000
2024/06/12	2030	07/11/2024	10.75 Call	Bond Future	2421.1100	2.4211	2622.7400	2.6227	8.328	0.0000
2024/06/12	2030	07/11/2024	10.75 Put	Bond Future	1136.1000	1.1361	1014.9800	1.0150	10.661	0.0000
2024/06/12	2030	07/11/2024	10.76 Call	Bond Future	2444.9700	2.4450	2647.6100	2.6476	8.288	0.0000
2024/06/12	2030	07/11/2024	10.76 Put	Bond Future	1123.4800	1.1235	1003.3700	1.0034	10.691	0.0000
2024/06/12	2030	07/11/2024	10.74 Call	Bond Future	2397.5700	2.3976	2598.1700	2.5982	8.367	0.0000
2024/06/12	2030	07/11/2024	10.74 Put	Bond Future	1149.0700	1.1491	1026.9200	1.0269	10.630	0.0000
2024/06/12	2030	07/11/2024	10.21 Put	Bond Future	2034.7300	2.0347	1853.5900	1.8536	8.902	0.0000
2024/06/12	2030	07/11/2024	10.21 Call	Bond Future	1321.6600	1.3217	1463.2700	1.4633	10.715	0.0000
2024/06/12	2030	07/11/2024	10.71 Put	Bond Future	1188.7000	1.1887	1063.4600	1.0635	10.536	0.0000
2024/06/12	2030	07/11/2024	10.71 Call	Bond Future	2327.5700	2.3276	2525.0800	2.5251	8.486	0.0000
2024/06/12	2030	07/11/2024	11.91 Call	Bond Future	5692.3000	5.6923	5975.1500	5.9752	4.969	0.0000
2024/06/12	2030	07/11/2024	11.91 Put	Bond Future	295.4000	0.2954	255.5000	0.2555	13.507	0.0000
2024/06/12	2030	06/02/2025		Bond Future	10.4916	90.7756	10.3992	91.1062	0.881	0.0000
2024/06/12	2030	06/02/2025	10.68 Call	Bond Future	2403.9200	2.4039	2590.0400	2.5900	7.742	0.0000
2024/06/12	2030	06/02/2025	10.68 Put	Bond Future	1734.4200	1.7344	1589.8600	1.5899	8.335	0.0000
2024/06/12	2030	08/05/2025	12.28 Call	Bond Future	6315.4600	6.3155	6587.3000	6.5873	4.304	0.0000
2024/06/12	2030	08/05/2025	12.28 Put	Bond Future	787.5000	0.7875	720.4400	0.7204	8.516	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	
2024/06/12	2030	08/05/2025	10.69 Put	Bond Future	2224.3100	2.2243	2066.3000	2.0663	7.104	0.0000	0.0000
2024/06/12	2030	08/05/2025	10.69 Call	Bond Future	2526.5700	2.5266	2707.4600	2.7075	7.160	0.0000	0.0000
2024/06/12	2030	08/05/2025	11.86 Call	Bond Future	5219.4200	5.2194	5473.2700	5.4733	4.864	0.0000	0.0000
2024/06/12	2030	08/05/2025	11.86 Put	Bond Future	1034.6100	1.0346	949.5600	0.9496	8.220	0.0000	0.0000
2024/06/12	2030	08/05/2025	10.31 Put	Bond Future	2850.7600	2.8508	2662.6100	2.6626	6.600	0.0000	0.0000
2024/06/12	2030	08/05/2025	10.31 Call	Bond Future	1845.8400	1.8458	1996.5900	1.9966	8.167	0.0000	0.0000
2024/06/12	2030	08/05/2025		Bond Future	10.6015	92.7620	10.5028	93.1009	0.932	0.0000	0.0000
2024/06/12	2030	08/05/2025	9.93 Call	Bond Future	1300.1400	1.3001	1420.2100	1.4202	9.235	0.0000	0.0000
2024/06/12	2030	08/05/2025	9.93 Put	Bond Future	3635.6500	3.6357	3416.8200	3.4168	6.019	0.0000	0.0000
2024/06/12	2030	07/08/2025		Bond Future	10.7447	90.7143	10.6386	91.0620	0.988	0.0000	0.0000
2024/06/12	2030	07/08/2025	11.11 Call	Bond Future	3227.7900	3.2278	3432.2200	3.4322	6.333	0.0000	0.0000
2024/06/12	2030	07/08/2025	11.11 Put	Bond Future	2044.0500	2.0441	1900.8300	1.9008	7.007	0.0000	0.0000
2024/06/12	2030	07/08/2025	12.12 Call	Bond Future	5521.9000	5.5219	5780.5000	5.7805	4.683	0.0000	0.0000
2024/06/12	2030	07/08/2025	12.12 Put	Bond Future	1163.3300	1.1633	1074.2800	1.0743	7.655	0.0000	0.0000
2024/06/12	2030	07/08/2025	10.48 Put	Bond Future	2930.7000	2.9307	2743.1100	2.7431	6.401	0.0000	0.0000
2024/06/12	2030	07/08/2025	10.48 Call	Bond Future	2060.7300	2.0607	2220.7900	2.2208	7.767	0.0000	0.0000
2024/06/12	2032	01/08/2024	12.54 Call	Bond Future	5799.5500	5.7996	6214.8300	6.2148	7.161	0.0000	0.0000
2024/06/12	2032	01/08/2024	12.54 Put	Bond Future	101.1200	0.1011	73.6700	0.0737	27.146	0.0000	0.0000
2024/06/12	2032	01/08/2024	11.66 Call	Bond Future	2485.2800	2.4853	2808.4600	2.8085	13.004	0.0000	0.0000
2024/06/12	2032	01/08/2024	11.66 Put	Bond Future	551.6700	0.5517	432.1200	0.4321	21.671	0.0000	0.0000
2024/06/12	2032	01/08/2024	11.50 Put	Bond Future	738.1600	0.7382	587.0200	0.5870	20.475	0.0000	0.0000
2024/06/12	2032	01/08/2024	11.50 Call	Bond Future	1962.4900	1.9625	2254.0800	2.2541	14.858	0.0000	0.0000
2024/06/12	2032	01/08/2024	11.11 Put	Bond Future	1448.3300	1.4483	1199.2800	1.1993	17.196	0.0000	0.0000
2024/06/12	2032	01/08/2024	11.11 Call	Bond Future	910.6500	0.9107	1104.3300	1.1043	21.268	0.0000	0.0000
2024/06/12	2032	01/08/2024	11.61 Put	Bond Future	604.5900	0.6046	475.7700	0.4758	21.307	0.0000	0.0000
2024/06/12	2032	01/08/2024	11.61 Call	Bond Future	2317.3900	2.3174	2631.3000	2.6313	13.546	0.0000	0.0000
2024/06/12	2032	01/08/2024	12.31 Call	Bond Future	4896.1300	4.8961	5297.5500	5.2976	8.199	0.0000	0.0000
2024/06/12	2032	01/08/2024	12.31 Put	Bond Future	159.8900	0.1599	118.5800	0.1186	25.837	0.0000	0.0000
2024/06/12	2032	01/08/2024	11.14 Call	Bond Future	978.0300	0.9780	1180.0200	1.1800	20.653	0.0000	0.0000
2024/06/12	2032	01/08/2024	11.14 Put	Bond Future	1378.4800	1.3785	1137.7400	1.1377	17.464	0.0000	0.0000
2024/06/12	2032	01/08/2024	11.15 Call	Bond Future	1001.0900	1.0011	1205.8300	1.2058	20.452	0.0000	0.0000
2024/06/12	2032	01/08/2024	11.15 Put	Bond Future	1355.8600	1.3559	1117.8700	1.1179	17.553	0.0000	0.0000
2024/06/12	2032	01/08/2024	11.13 Call	Bond Future	955.3800	0.9554	1154.6100	1.1546	20.853	0.0000	0.0000
2024/06/12	2032	01/08/2024	11.13 Put	Bond Future	1401.5400	1.4015	1158.0400	1.1580	17.374	0.0000	0.0000
2024/06/12	2032	01/08/2024		Bond Future	11.2279	87.8382	11.1308	88.2810	0.865	0.0000	0.0000
2024/06/12	2032	07/11/2024	11.48 Call	Bond Future	2373.6300	2.3736	2627.1800	2.6272	10.682	0.0000	0.0000
2024/06/12	2032	07/11/2024	11.48 Put	Bond Future	1786.7700	1.7868	1586.8600	1.5869	11.188	0.0000	0.0000
2024/06/12	2032	07/11/2024	11.49 Call	Bond Future	2399.1900	2.3992	2654.2200	2.6542	10.630	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	
2024/06/12	2032	07/11/2024	11.49 Put	Bond Future	1768.5800	1.7686	1570.1500	1.5702	11.220	0.0000	0.0000
2024/06/12	2032	07/11/2024	11.47 Call	Bond Future	2348.2000	2.3482	2600.2500	2.6003	10.734	0.0000	0.0000
2024/06/12	2032	07/11/2024	11.47 Put	Bond Future	1805.1300	1.8051	1603.7200	1.6037	11.158	0.0000	0.0000
2024/06/12	2032	07/11/2024		Bond Future	11.3465	85.7472	11.2442	86.2007	0.902	0.0000	0.0000
2024/06/12	2032	07/11/2024	11.11 Put	Bond Future	2582.4400	2.5824	2324.7500	2.3248	9.979	0.0000	0.0000
2024/06/12	2032	07/11/2024	11.11 Call	Bond Future	1529.4600	1.5295	1725.2300	1.7252	12.800	0.0000	0.0000
2024/06/12	2032	07/11/2024	11.61 Put	Bond Future	1563.7600	1.5638	1382.6900	1.3827	11.579	0.0000	0.0000
2024/06/12	2032	07/11/2024	11.61 Call	Bond Future	2717.1900	2.7172	2989.5800	2.9896	10.025	0.0000	0.0000
2024/06/12	2032	07/11/2024	12.95 Call	Bond Future	7081.9200	7.0819	7481.1500	7.4812	5.637	0.0000	0.0000
2024/06/12	2032	07/11/2024	12.95 Put	Bond Future	365.7300	0.3657	311.5000	0.3115	14.828	0.0000	0.0000
2024/06/12	2032	07/11/2024	13.36 Call	Bond Future	8544.0300	8.5440	8962.3800	8.9624	4.896	0.0000	0.0000
2024/06/12	2032	07/11/2024	13.36 Put	Bond Future	222.2200	0.2222	187.1100	0.1871	15.800	0.0000	0.0000
2024/06/12	2032	07/11/2024	11.64 Put	Bond Future	1516.0800	1.5161	1339.2100	1.3392	11.666	0.0000	0.0000
2024/06/12	2032	07/11/2024	11.64 Call	Bond Future	2799.5600	2.7996	3076.1500	3.0762	9.880	0.0000	0.0000
2024/06/12	2032	06/02/2025		Bond Future	11.4668	87.6270	11.3592	88.0912	0.939	0.0000	0.0000
2024/06/12	2032	06/02/2025	11.72 Call	Bond Future	3162.0500	3.1621	3432.7500	3.4328	8.561	0.0000	0.0000
2024/06/12	2032	06/02/2025	11.72 Put	Bond Future	2082.8900	2.0829	1889.3900	1.8894	9.290	0.0000	0.0000
2024/06/12	2032	08/05/2025		Bond Future	11.5958	85.3772	11.4824	85.8525	0.978	0.0000	0.0000
2024/06/12	2032	08/05/2025	10.91 Call	Bond Future	1752.8000	1.7528	1927.3900	1.9274	9.961	0.0000	0.0000
2024/06/12	2032	08/05/2025	10.91 Put	Bond Future	4680.3800	4.6804	4379.7300	4.3797	6.424	0.0000	0.0000
2024/06/12	2032	07/08/2025		Bond Future	11.7485	87.1824	11.6287	87.6693	1.019	0.0000	0.0000
2024/06/12	2032	07/08/2025	12.01 Call	Bond Future	4002.0900	4.0021	4279.9200	4.2799	6.942	0.0000	0.0000
2024/06/12	2032	07/08/2025	12.01 Put	Bond Future	2951.0100	2.9510	2742.0000	2.7420	7.083	0.0000	0.0000
2024/06/12	2033	01/08/2024		Bond Future	123.6475	123.6475	123.8223	123.8223	0.141	0.0000	0.0000
2024/06/12	2033	07/11/2024		Bond Future	125.1004	125.1004	125.2799	125.2799	0.143	0.0000	0.0000
2024/06/12	2033	06/02/2025		Bond Future	127.8729	127.8729	128.0576	128.0576	0.144	0.0000	0.0000
2024/06/12	2033	06/02/2025	124.94 Call	Bond Future	2932.9100	2.9329	3117.5600	3.1176	6.296	0.0000	0.0000
2024/06/12	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/12	2033	08/05/2025		Bond Future	129.1624	129.1624	129.3525	129.3525	0.147	0.0000	0.0000
2024/06/12	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/12	2033	08/05/2025	130.62 Put	Bond Future	1457.6200	1.4576	1267.5400	1.2675	13.040	0.0000	0.0000
2024/06/12	2033	07/08/2025		Bond Future	131.9291	131.9291	132.1253	132.1253	0.149	0.0000	0.0000
2024/06/12	2033	07/08/2025	128.65 Call	Bond Future	3279.0800	3.2791	3475.3200	3.4753	5.985	0.0000	0.0000
2024/06/12	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/12	2037	01/08/2024	13.82 Call	Bond Future	7260.8500	7.2609	7672.5100	7.6725	5.670	0.0000	0.0000
2024/06/12	2037	01/08/2024	13.82 Put	Bond Future	56.8300	0.0568	41.4400	0.0414	27.081	0.0000	0.0000
2024/06/12	2037	01/08/2024	13.17 Call	Bond Future	4464.3300	4.4643	4834.8000	4.8348	8.298	0.0000	0.0000
2024/06/12	2037	01/08/2024	13.17 Put	Bond Future	251.7500	0.2518	195.1700	0.1952	22.475	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	
2024/06/12	2037	01/08/2024		Bond Future	12.3193	76.1025	12.2369	76.5295	0.669	0.0000	0.0000
2024/06/12	2037	01/08/2024	12.10 Call	Bond Future	859.5200	0.8595	1017.6000	1.0176	18.392	0.0000	0.0000
2024/06/12	2037	01/08/2024	12.10 Put	Bond Future	2003.7300	2.0037	1734.7600	1.7348	13.423	0.0000	0.0000
2024/06/12	2037	01/08/2024	12.11 Call	Bond Future	880.3800	0.8804	1041.0100	1.0410	18.246	0.0000	0.0000
2024/06/12	2037	01/08/2024	12.11 Put	Bond Future	1971.8700	1.9719	1705.4500	1.7055	13.511	0.0000	0.0000
2024/06/12	2037	01/08/2024	12.09 Call	Bond Future	838.9700	0.8390	994.5000	0.9945	18.538	0.0000	0.0000
2024/06/12	2037	01/08/2024	12.09 Put	Bond Future	2035.9500	2.0360	1764.4300	1.7644	13.336	0.0000	0.0000
2024/06/12	2037	07/11/2024		Bond Future	12.4492	77.9017	12.3633	78.3391	0.690	0.0000	0.0000
2024/06/12	2037	07/11/2024	12.58 Call	Bond Future	2730.6300	2.7306	2973.4600	2.9735	8.893	0.0000	0.0000
2024/06/12	2037	07/11/2024	12.58 Put	Bond Future	2072.1300	2.0721	1877.6200	1.8776	9.387	0.0000	0.0000
2024/06/12	2037	07/11/2024	12.59 Call	Bond Future	2760.0800	2.7601	3004.3400	3.0043	8.850	0.0000	0.0000
2024/06/12	2037	07/11/2024	12.59 Put	Bond Future	2051.5700	2.0516	1858.4900	1.8585	9.411	0.0000	0.0000
2024/06/12	2037	07/11/2024	12.57 Call	Bond Future	2701.5100	2.7015	2942.9200	2.9429	8.936	0.0000	0.0000
2024/06/12	2037	07/11/2024	12.57 Put	Bond Future	2093.0600	2.0931	1897.1300	1.8971	9.361	0.0000	0.0000
2024/06/12	2037	06/02/2025		Bond Future	12.5799	75.3485	12.4903	75.7962	0.713	0.0000	0.0000
2024/06/12	2037	06/02/2025	12.76 Call	Bond Future	3577.0200	3.5770	3828.9400	3.8289	7.043	0.0000	0.0000
2024/06/12	2037	06/02/2025	12.76 Put	Bond Future	2689.2500	2.6893	2493.4600	2.4935	7.280	0.0000	0.0000
2024/06/12	2037	08/05/2025		Bond Future	12.7222	76.9967	12.6286	77.4550	0.735	0.0000	0.0000
2024/06/12	2037	08/05/2025	12.25 Call	Bond Future	2630.6000	2.6306	2823.3100	2.8233	7.326	0.0000	0.0000
2024/06/12	2037	08/05/2025	12.25 Put	Bond Future	4985.6900	4.9857	4720.0800	4.7201	5.327	0.0000	0.0000
2024/06/12	2037	08/05/2025	12.55 Put	Bond Future	4152.9200	4.1529	3917.0500	3.9171	5.680	0.0000	0.0000
2024/06/12	2037	08/05/2025	12.55 Call	Bond Future	3306.3200	3.3063	3528.7700	3.5288	6.728	0.0000	0.0000
2024/06/12	2037	08/05/2025	13.30 Put	Bond Future	2631.7300	2.6317	2463.4100	2.4634	6.396	0.0000	0.0000
2024/06/12	2037	08/05/2025	13.30 Call	Bond Future	5375.7900	5.3758	5665.7900	5.6658	5.395	0.0000	0.0000
2024/06/12	2037	08/05/2025	13.35 Put	Bond Future	2553.4800	2.5535	2389.1400	2.3891	6.436	0.0000	0.0000
2024/06/12	2037	08/05/2025	13.35 Call	Bond Future	5528.1000	5.5281	5822.0800	5.8221	5.318	0.0000	0.0000
2024/06/12	2037	07/08/2025		Bond Future	12.8855	74.3633	12.7876	74.8327	0.760	0.0000	0.0000
2024/06/12	2037	07/08/2025	13.01 Call	Bond Future	4495.5900	4.4956	4753.1800	4.7532	5.730	0.0000	0.0000
2024/06/12	2037	07/08/2025	13.01 Put	Bond Future	3904.8400	3.9048	3693.0400	3.6930	5.424	0.0000	0.0000
2024/06/12	2038	01/08/2024		Bond Future	132.2188	132.2188	132.3079	132.3079	0.067	0.0000	0.0000
2024/06/12	2038	07/11/2024		Bond Future	135.3796	135.3796	135.4712	135.4712	0.068	0.0000	0.0000
2024/06/12	2038	06/02/2025		Bond Future	136.2535	136.2535	136.3485	136.3485	0.070	0.0000	0.0000
2024/06/12	2038	06/02/2025	135.23 Call	Bond Future	1023.4900	1.0235	1118.4700	1.1185	9.280	0.0000	0.0000
2024/06/12	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/12	2038	08/05/2025		Bond Future	139.2680	139.2680	139.3666	139.3666	0.071	0.0000	0.0000
2024/06/12	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/12	2038	08/05/2025	139.68 Put	Bond Future	412.0400	0.4120	313.4400	0.3134	23.930	0.0000	0.0000
2024/06/12	2038	07/08/2025		Bond Future	140.0747	140.0747	140.1777	140.1777	0.073	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	
2024/06/12	2038	07/08/2025	139.56 Call	Bond Future	514.7100	0.5147	617.6500	0.6177	20.000	0.0000	0.0000
2024/06/12	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/12	2040	01/08/2024	12.28 Put	Bond Future	2334.4800	2.3345	2015.7900	2.0158	13.651	0.0000	0.0000
2024/06/12	2040	01/08/2024	12.28 Call	Bond Future	778.9000	0.7789	941.0900	0.9411	20.823	0.0000	0.0000
2024/06/12	2040	01/08/2024	12.88 Call	Bond Future	2521.0700	2.5211	2847.9400	2.8479	12.966	0.0000	0.0000
2024/06/12	2040	01/08/2024	12.88 Put	Bond Future	803.3900	0.8034	649.3800	0.6494	19.170	0.0000	0.0000
2024/06/12	2040	01/08/2024	13.48 Call	Bond Future	5008.2900	5.0083	5433.9400	5.4339	8.499	0.0000	0.0000
2024/06/12	2040	01/08/2024	13.48 Put	Bond Future	228.8800	0.2289	173.6500	0.1737	24.131	0.0000	0.0000
2024/06/12	2040	01/08/2024	12.95 Put	Bond Future	699.1500	0.6992	560.7800	0.5608	19.791	0.0000	0.0000
2024/06/12	2040	01/08/2024	12.95 Call	Bond Future	2784.6100	2.7846	3127.1200	3.1271	12.300	0.0000	0.0000
2024/06/12	2040	01/08/2024		Bond Future	12.5601	76.0964	12.4726	76.5773	0.697	0.0000	0.0000
2024/06/12	2040	01/08/2024	12.33 Call	Bond Future	882.5600	0.8826	1059.0800	1.0591	20.001	0.0000	0.0000
2024/06/12	2040	01/08/2024	12.33 Put	Bond Future	2156.8700	2.1569	1852.5100	1.8525	14.111	0.0000	0.0000
2024/06/12	2040	01/08/2024	12.34 Call	Bond Future	904.2100	0.9042	1083.6100	1.0836	19.841	0.0000	0.0000
2024/06/12	2040	01/08/2024	12.34 Put	Bond Future	2122.4600	2.1225	1820.9800	1.8210	14.204	0.0000	0.0000
2024/06/12	2040	01/08/2024	12.32 Call	Bond Future	861.2300	0.8612	1034.8700	1.0349	20.162	0.0000	0.0000
2024/06/12	2040	01/08/2024	12.32 Put	Bond Future	2191.6700	2.1917	1884.4300	1.8844	14.019	0.0000	0.0000
2024/06/12	2040	07/11/2024	12.85 Call	Bond Future	2972.1300	2.9721	3251.5200	3.2515	9.400	0.0000	0.0000
2024/06/12	2040	07/11/2024	12.85 Put	Bond Future	2127.3800	2.1274	1914.2900	1.9143	10.017	0.0000	0.0000
2024/06/12	2040	07/11/2024	12.86 Call	Bond Future	3003.4600	3.0035	3284.4300	3.2844	9.355	0.0000	0.0000
2024/06/12	2040	07/11/2024	12.86 Put	Bond Future	2105.9600	2.1060	1894.4500	1.8945	10.043	0.0000	0.0000
2024/06/12	2040	07/11/2024	12.84 Call	Bond Future	2940.7300	2.9407	3218.5400	3.2185	9.447	0.0000	0.0000
2024/06/12	2040	07/11/2024	12.84 Put	Bond Future	2148.7900	2.1488	1934.1200	1.9341	9.990	0.0000	0.0000
2024/06/12	2040	07/11/2024		Bond Future	12.6913	77.8955	12.6001	78.3880	0.719	0.0000	0.0000
2024/06/12	2040	07/11/2024	12.10 Put	Bond Future	4394.4700	4.3945	4052.8200	4.0528	7.775	0.0000	0.0000
2024/06/12	2040	07/11/2024	12.10 Call	Bond Future	1111.7700	1.1118	1262.6000	1.2626	13.567	0.0000	0.0000
2024/06/12	2040	07/11/2024	12.60 Call	Bond Future	2238.3800	2.2384	2476.2900	2.4763	10.629	0.0000	0.0000
2024/06/12	2040	07/11/2024	12.60 Put	Bond Future	2731.4600	2.7315	2476.8900	2.4769	9.320	0.0000	0.0000
2024/06/12	2040	07/11/2024	13.15 Call	Bond Future	3970.4600	3.9705	4294.0900	4.2941	8.151	0.0000	0.0000
2024/06/12	2040	07/11/2024	13.15 Put	Bond Future	1568.2100	1.5682	1399.3600	1.3994	10.767	0.0000	0.0000
2024/06/12	2040	06/02/2025		Bond Future	12.8229	75.0914	12.7278	75.5955	0.741	0.0000	0.0000
2024/06/12	2040	06/02/2025	12.95 Call	Bond Future	3624.3600	3.6244	3902.9000	3.9029	7.685	0.0000	0.0000
2024/06/12	2040	06/02/2025	12.95 Put	Bond Future	2958.3200	2.9583	2732.8000	2.7328	7.623	0.0000	0.0000
2024/06/12	2040	08/05/2025	13.43 Put	Bond Future	2984.3100	2.9843	2785.9000	2.7859	6.648	0.0000	0.0000
2024/06/12	2040	08/05/2025	13.43 Call	Bond Future	5334.7800	5.3348	5652.2600	5.6523	5.951	0.0000	0.0000
2024/06/12	2040	08/05/2025	12.75 Put	Bond Future	4517.6300	4.5176	4248.7900	4.2488	5.951	0.0000	0.0000
2024/06/12	2040	08/05/2025	12.75 Call	Bond Future	3392.2300	3.3922	3639.2800	3.6393	7.283	0.0000	0.0000
2024/06/12	2040	08/05/2025	13.50 Put	Bond Future	2860.1000	2.8601	2668.1500	2.6682	6.711	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	
2024/06/12	2040	08/05/2025	13.50 Call	Bond Future	5554.2100	5.5542	5878.1500	5.8782	5.832	0.0000	0.0000
2024/06/12	2040	08/05/2025		Bond Future	12.9648	76.7339	12.8657	77.2497	0.764	0.0000	0.0000
2024/06/12	2040	08/05/2025	12.63 Call	Bond Future	3101.0300	3.1010	3334.6400	3.3346	7.533	0.0000	0.0000
2024/06/12	2040	08/05/2025	12.63 Put	Bond Future	4866.7100	4.8667	4584.4300	4.5844	5.800	0.0000	0.0000
2024/06/12	2040	07/08/2025		Bond Future	13.1266	73.8439	13.0230	74.3720	0.789	0.0000	0.0000
2024/06/12	2040	07/08/2025	13.29 Call	Bond Future	4872.9700	4.8730	5168.0800	5.1681	6.056	0.0000	0.0000
2024/06/12	2040	07/08/2025	13.29 Put	Bond Future	4051.3500	4.0514	3818.2900	3.8183	5.753	0.0000	0.0000
2024/06/12	2044	01/08/2024	13.00 Call	Bond Future	2750.6600	2.7507	3098.5200	3.0985	12.646	0.0000	0.0000
2024/06/12	2044	01/08/2024	13.00 Put	Bond Future	663.5900	0.6636	527.8200	0.5278	20.460	0.0000	0.0000
2024/06/12	2044	01/08/2024	13.25 Call	Bond Future	3767.6100	3.7676	4162.9100	4.1629	10.492	0.0000	0.0000
2024/06/12	2044	01/08/2024	13.25 Put	Bond Future	389.2300	0.3892	300.9000	0.3009	22.694	0.0000	0.0000
2024/06/12	2044	01/08/2024	12.29 Call	Bond Future	668.2200	0.6682	817.5800	0.8176	22.352	0.0000	0.0000
2024/06/12	2044	01/08/2024	12.29 Put	Bond Future	2479.5800	2.4796	2145.3100	2.1453	13.481	0.0000	0.0000
2024/06/12	2044	01/08/2024	12.30 Call	Bond Future	686.4800	0.6865	838.7000	0.8387	22.174	0.0000	0.0000
2024/06/12	2044	01/08/2024	12.30 Put	Bond Future	2440.4300	2.4404	2109.0200	2.1090	13.580	0.0000	0.0000
2024/06/12	2044	01/08/2024	12.28 Call	Bond Future	650.2000	0.6502	796.6900	0.7967	22.530	0.0000	0.0000
2024/06/12	2044	01/08/2024	12.28 Put	Bond Future	2519.0300	2.5190	2181.8900	2.1819	13.384	0.0000	0.0000
2024/06/12	2044	01/08/2024		Bond Future	12.6119	72.3431	12.5247	72.8267	0.692	0.0000	0.0000
2024/06/12	2044	07/11/2024		Bond Future	12.7372	74.0534	12.6464	74.5487	0.713	0.0000	0.0000
2024/06/12	2044	07/11/2024	12.91 Call	Bond Future	3037.4700	3.0375	3321.2000	3.3212	9.341	0.0000	0.0000
2024/06/12	2044	07/11/2024	12.91 Put	Bond Future	2111.1700	2.1112	1899.5700	1.8996	10.023	0.0000	0.0000
2024/06/12	2044	07/11/2024	12.92 Call	Bond Future	3069.1700	3.0692	3354.4700	3.3545	9.296	0.0000	0.0000
2024/06/12	2044	07/11/2024	12.92 Put	Bond Future	2089.8700	2.0899	1879.8400	1.8798	10.050	0.0000	0.0000
2024/06/12	2044	07/11/2024	12.90 Call	Bond Future	3005.9100	3.0059	3288.0400	3.2880	9.386	0.0000	0.0000
2024/06/12	2044	07/11/2024	12.90 Put	Bond Future	2132.6800	2.1327	1919.4800	1.9195	9.997	0.0000	0.0000
2024/06/12	2044	06/02/2025		Bond Future	12.8624	71.2904	12.7679	71.7972	0.735	0.0000	0.0000
2024/06/12	2044	06/02/2025	13.02 Call	Bond Future	3658.8900	3.6589	3943.9900	3.9440	7.792	0.0000	0.0000
2024/06/12	2044	06/02/2025	13.02 Put	Bond Future	2827.5700	2.8276	2605.8700	2.6059	7.841	0.0000	0.0000
2024/06/12	2044	08/05/2025		Bond Future	12.9969	72.8496	12.8985	73.3684	0.758	0.0000	0.0000
2024/06/12	2044	08/05/2025	12.72 Call	Bond Future	3252.4800	3.2525	3494.4500	3.4945	7.440	0.0000	0.0000
2024/06/12	2044	08/05/2025	12.72 Put	Bond Future	4727.6700	4.7277	4450.9100	4.4509	5.854	0.0000	0.0000
2024/06/12	2044	07/08/2025		Bond Future	13.1498	70.0027	13.0470	70.5337	0.782	0.0000	0.0000
2024/06/12	2044	07/08/2025	13.34 Call	Bond Future	4973.4500	4.9735	5273.7100	5.2737	6.037	0.0000	0.0000
2024/06/12	2044	07/08/2025	13.34 Put	Bond Future	4008.7700	4.0088	3778.0200	3.7780	5.756	0.0000	0.0000
2024/06/12	2046	01/08/2024		Bond Future	115.0892	115.0892	114.8199	114.8199	0.234	0.0000	0.0000
2024/06/12	2046	07/11/2024		Bond Future	115.6325	115.6325	115.3573	115.3573	0.238	0.0000	0.0000
2024/06/12	2046	06/02/2025		Bond Future	118.1950	118.1950	117.9147	117.9147	0.237	0.0000	0.0000
2024/06/12	2046	06/02/2025	114.01 Call	Bond Future	4184.9700	4.1850	3904.7000	3.9047	6.697	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
2024/06/12	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/06/12	2046	08/05/2025		Bond Future	118.5476	118.5476	118.2623	118.2623	0.241	0.0000
2024/06/12	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/12	2046	08/05/2025	121.97 Put	Bond Future	3422.4500	3.4225	3707.7500	3.7078	8.336	0.0000
2024/06/12	2046	07/08/2025		Bond Future	121.0849	121.0849	120.7957	120.7957	0.239	0.0000
2024/06/12	2046	07/08/2025	118.69 Call	Bond Future	2394.9300	2.3949	2105.6600	2.1057	12.078	0.0000
2024/06/12	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/12	2050	01/08/2024		Bond Future	114.0974	114.0974	114.0783	114.0783	0.017	0.0000
2024/06/12	2050	07/11/2024		Bond Future	116.8249	116.8249	116.8057	116.8057	0.016	0.0000
2024/06/12	2050	06/02/2025		Bond Future	117.0453	117.0453	117.0270	117.0270	0.016	0.0000
2024/06/12	2050	06/02/2025	115.60 Call	Bond Future	1445.3400	1.4453	1426.9500	1.4270	1.272	0.0000
2024/06/12	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/12	2050	08/05/2025		Bond Future	119.6351	119.6351	119.6174	119.6174	0.015	0.0000
2024/06/12	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/12	2050	08/05/2025	121.16 Put	Bond Future	1524.9400	1.5249	1542.6300	1.5426	1.160	0.0000
2024/06/12	2050	07/08/2025		Bond Future	119.7714	119.7714	119.7553	119.7553	0.013	0.0000
2024/06/12	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/12	2050	07/08/2025	119.89 Put	Bond Future	118.6200	0.1186	134.7000	0.1347	13.556	0.0000
2024/06/12	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/06/12	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/06/12	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/06/12	AL37	01/08/2024		Index Future	968.9560	968.9560	972.3650	972.3650	0.352	0.0000
2024/06/12	AL37	07/11/2024		Index Future	991.8680	991.8680	995.3580	995.3580	0.352	0.0000
2024/06/12	AL37	06/02/2025		Index Future	1013.6270	1013.6270	1017.1960	1017.1960	0.352	0.0000
2024/06/12	AL37	08/05/2025		Index Future	1035.8450	1035.8450	1039.4950	1039.4950	0.352	0.0000
2024/06/12	AL37	07/08/2025		Index Future	1057.8390	1057.8390	1061.5700	1061.5700	0.353	0.0000
2024/06/12	AL7T	01/08/2024		Index Future	1122.1550	1122.1550	1128.7730	1128.7730	0.590	0.0000
2024/06/12	AL7T	07/11/2024		Index Future	1148.6900	1148.6900	1155.4640	1155.4640	0.590	0.0000
2024/06/12	AL7T	06/02/2025		Index Future	1173.8890	1173.8890	1180.8150	1180.8150	0.590	0.0000
2024/06/12	AL7T	08/05/2025		Index Future	1199.6200	1199.6200	1206.7010	1206.7010	0.590	0.0000
2024/06/12	AL7T	07/08/2025		Index Future	1225.0910	1225.0910	1232.3270	1232.3270	0.591	0.0000
2024/06/12	ALBI	01/08/2024		Index Future	976.7900	976.7900	981.2150	981.2150	0.453	0.0000
2024/06/12	ALBI	07/11/2024		Index Future	999.8860	999.8860	1004.4180	1004.4180	0.453	0.0000
2024/06/12	ALBI	06/02/2025		Index Future	1021.8220	1021.8220	1026.4540	1026.4540	0.453	0.0000
2024/06/12	ALBI	08/05/2025		Index Future	1044.2200	1044.2200	1048.9560	1048.9560	0.454	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	
2024/06/12	ALBI	07/08/2025		Index Future	1066.3910	1066.3910	1071.2320	1071.2320	0.454	0.0000	0.0000
2024/06/12	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/12	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/12	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/12	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/12	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/12	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/12	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/12	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/12	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/12	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/12	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/12	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/12	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/12	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/06/12	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/12	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/12	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/12	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/12	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/12	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/12	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/12	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/12	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/12	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/12	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
2024/06/12	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/12	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/12	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/12	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/12	ES33	01/08/2024		Bond Future	12.7336	75.1651	12.6347	0.777	0.0000	0.0000
2024/06/12	ES33	07/11/2024		Bond Future	12.9050	73.1588	12.8011	0.805	0.0000	0.0000
2024/06/12	ES33	06/02/2025		Bond Future	13.0798	74.7796	12.9709	0.832	0.0000	0.0000
2024/06/12	ES33	06/02/2025	13.34 Call	Bond Future	1047.9800	1.0480	1492.6000	1.4926	42.426	0.0000
2024/06/12	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/12	ES33	08/05/2025		Bond Future	13.2595	72.6286	13.1453	0.861	0.0000	0.0000
2024/06/12	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/12	ES33	08/05/2025	12.73 Put	Bond Future	2143.4000	2.1434	1688.1300	1.6881	21.241	0.0000
2024/06/12	ES33	07/08/2025		Bond Future	13.4627	74.1796	13.3427	0.892	0.0000	0.0000
2024/06/12	ES33	07/08/2025	13.56 Call	Bond Future	375.0100	0.3750	841.3200	0.8413	124.346	0.0000
2024/06/12	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/12	ES42	01/08/2024		Bond Future	13.0838	71.0336	12.9961	0.671	0.0000	0.0000
2024/06/12	ES42	07/11/2024		Bond Future	13.2333	68.4630	13.1417	0.692	0.0000	0.0000
2024/06/12	ES42	06/02/2025		Bond Future	13.3782	69.9792	13.2828	0.714	0.0000	0.0000
2024/06/12	ES42	06/02/2025	13.71 Call	Bond Future	1585.7200	1.5857	2053.6100	2.0536	29.506	0.0000
2024/06/12	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/12	ES42	08/05/2025		Bond Future	13.5326	67.2576	13.4330	0.736	0.0000	0.0000
2024/06/12	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/12	ES42	08/05/2025	13.25 Put	Bond Future	1373.3000	1.3733	894.2900	0.8943	34.880	0.0000
2024/06/12	ES42	07/08/2025		Bond Future	13.7001	68.6912	13.5960	0.760	0.0000	0.0000
2024/06/12	ES42	07/08/2025	13.79 Call	Bond Future	419.0300	0.4190	909.5400	0.9095	117.058	0.0000
2024/06/12	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/12	GOVI	01/08/2024		GOVI	962.2060	962.2060	966.5740	0.454	0.0000	0.0000
2024/06/12	GOVI	01/08/2024	943.38 Call	GOVI	188260.0000	18.8260	231940.0000	23.1940	23.202	0.0000
2024/06/12	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/12	GOVI	01/08/2024	943.39 Call	GOVI	188160.0000	18.8160	231840.0000	23.1840	23.214	0.0000
2024/06/12	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/12	GOVI	01/08/2024	943.37 Call	GOVI	188360.0000	18.8360	232040.0000	23.2040	23.190	0.0000
2024/06/12	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/12	GOVI	07/11/2024		GOVI	984.9580	984.9580	989.4300	0.454	0.0000	0.0000
2024/06/12	GOVI	07/11/2024	948.79 Call	GOVI	361680.0000	36.1680	406400.0000	40.6400	12.365	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
2024/06/12	GOVI	07/11/2024	948.79 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/12	GOVI	07/11/2024	948.80 Call	GOVI		361580.0000	36.1580	406300.0000	40.6300	12.368	0.0000	0.0000
2024/06/12	GOVI	07/11/2024	948.80 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/12	GOVI	07/11/2024	948.78 Call	GOVI		361780.0000	36.1780	406500.0000	40.6500	12.361	0.0000	0.0000
2024/06/12	GOVI	07/11/2024	948.78 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/12	GOVI	06/02/2025		GOVI		1006.5650	1006.5650	1011.1380	1011.1380	0.454	0.0000	0.0000
2024/06/12	GOVI	06/02/2025	972.00 Call	GOVI		345650.0000	34.5650	391380.0000	39.1380	13.230	0.0000	0.0000
2024/06/12	GOVI	06/02/2025	972.00 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/12	GOVI	08/05/2025		GOVI		1028.6290	1028.6290	1033.3040	1033.3040	0.454	0.0000	0.0000
2024/06/12	GOVI	08/05/2025	1,022. Call 00	GOVI		66290.0000	6.6290	113040.0000	11.3040	70.523	0.0000	0.0000
2024/06/12	GOVI	08/05/2025	1,022. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/12	GOVI	07/08/2025		GOVI		1050.4690	1050.4690	1055.2480	1055.2480	0.455	0.0000	0.0000
2024/06/12	GOVI	07/08/2025	1,011. Call 00	GOVI		394690.0000	39.4690	442480.0000	44.2480	12.108	0.0000	0.0000
2024/06/12	GOVI	07/08/2025	1,011. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/12	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/06/12	IGOV	01/08/2024		Index Future		353.3830	353.3830	353.2410	353.2410	0.040	0.0000	0.0000
2024/06/12	IGOV	07/11/2024		Index Future		361.8320	361.8320	361.6860	361.6860	0.040	0.0000	0.0000
2024/06/12	IGOV	06/02/2025		Index Future		369.8540	369.8540	369.7050	369.7050	0.040	0.0000	0.0000
2024/06/12	IGOV	08/05/2025		Index Future		378.0430	378.0430	377.8920	377.8920	0.040	0.0000	0.0000
2024/06/12	IGOV	07/08/2025		Index Future		386.1500	386.1500	385.9970	385.9970	0.040	0.0000	0.0000
2024/06/12	IS10	17/12/2025		Interest Rate Swap		80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/06/12	IS10	16/03/2026		Interest Rate Swap		76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/06/12	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/06/12	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/06/12	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/06/12	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/06/12	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/06/12	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/06/12	IS10	20/12/2027		Interest Rate Swap		87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/06/12	IS10	22/03/2028		Interest Rate Swap		80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/06/12	IS10	20/06/2028		Interest Rate Swap		88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/06/12	IS10	19/09/2028		Interest Rate Swap		92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/06/12	J186	21/12/2026		Interest Rate Swap		8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/06/12	JBAF	19/06/2024		Jibar Tradeable Future		8.3450	91.6550	8.3450	91.6550	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/06/12	JBAF	17/07/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/06/12	JBAF	21/08/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/06/12	JBAF	18/09/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/06/12	JBAF	16/10/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/06/12	JBAF	20/11/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/06/12	JBAF	18/12/2024		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/06/12	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/06/12	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/06/12	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/06/12	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/06/12	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/06/12	R035	01/08/2024	12.50 Call	Bond Future	3256.0700	3.2561	3736.0000	3.7360	14.740	0.0000	0.0000
2024/06/12	R035	01/08/2024	12.50 Put	Bond Future	479.2200	0.4792	350.4700	0.3505	26.867	0.0000	0.0000
2024/06/12	R035	01/08/2024	12.45 Call	Bond Future	3062.4400	3.0624	3531.0100	3.5310	15.301	0.0000	0.0000
2024/06/12	R035	01/08/2024	12.45 Put	Bond Future	531.3700	0.5314	391.2600	0.3913	26.368	0.0000	0.0000
2024/06/12	R035	01/08/2024	13.08 Call	Bond Future	5685.8400	5.6858	6251.3600	6.2514	9.946	0.0000	0.0000
2024/06/12	R035	01/08/2024	13.08 Put	Bond Future	134.4400	0.1344	91.2800	0.0913	32.104	0.0000	0.0000
2024/06/12	R035	01/08/2024	13.05 Call	Bond Future	5555.3400	5.5553	6118.1400	6.1181	10.131	0.0000	0.0000
2024/06/12	R035	01/08/2024	13.05 Put	Bond Future	144.0600	0.1441	98.1800	0.0982	31.848	0.0000	0.0000
2024/06/12	R035	01/08/2024	12.20 Put	Bond Future	872.6500	0.8727	665.0700	0.6651	23.787	0.0000	0.0000
2024/06/12	R035	01/08/2024	12.20 Call	Bond Future	2158.6500	2.1587	2559.7500	2.5598	18.581	0.0000	0.0000
2024/06/12	R035	01/08/2024		Bond Future	11.9474	85.6514	11.8297	86.2601	0.985	0.0000	0.0000
2024/06/12	R035	01/08/2024	13.23 Put	Bond Future	94.7600	0.0948	63.1700	0.0632	33.337	0.0000	0.0000
2024/06/12	R035	01/08/2024	13.23 Call	Bond Future	6341.3700	6.3414	6918.4600	6.9185	9.100	0.0000	0.0000
2024/06/12	R035	01/08/2024	13.20 Call	Bond Future	6209.9400	6.2099	6784.9800	6.7850	9.260	0.0000	0.0000
2024/06/12	R035	01/08/2024	13.20 Put	Bond Future	101.6600	0.1017	68.0200	0.0680	33.091	0.0000	0.0000
2024/06/12	R035	01/08/2024	11.80 Call	Bond Future	1018.5700	1.0186	1281.8500	1.2819	25.848	0.0000	0.0000
2024/06/12	R035	01/08/2024	11.80 Put	Bond Future	1782.0600	1.7821	1436.6600	1.4367	19.382	0.0000	0.0000
2024/06/12	R035	01/08/2024	11.81 Call	Bond Future	1041.5400	1.0415	1308.5000	1.3085	25.631	0.0000	0.0000
2024/06/12	R035	01/08/2024	11.81 Put	Bond Future	1752.9100	1.7529	1411.1900	1.4112	19.494	0.0000	0.0000
2024/06/12	R035	01/08/2024	11.79 Call	Bond Future	995.7800	0.9958	1255.3700	1.2554	26.069	0.0000	0.0000
2024/06/12	R035	01/08/2024	11.79 Put	Bond Future	1811.4300	1.8114	1462.3400	1.4623	19.272	0.0000	0.0000
2024/06/12	R035	07/11/2024		Bond Future	12.0789	83.1608	11.9558	83.7841	1.019	0.0000	0.0000
2024/06/12	R035	07/11/2024	12.18 Call	Bond Future	2640.7600	2.6408	2987.3300	2.9873	13.124	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	
2024/06/12	R035	07/11/2024	12.18 Put	Bond Future	2133.5700	2.1336	1856.8100	1.8568	12.972	0.0000	0.0000
2024/06/12	R035	07/11/2024	12.19 Call	Bond Future	2669.5100	2.6695	3018.1100	3.0181	13.059	0.0000	0.0000
2024/06/12	R035	07/11/2024	12.19 Put	Bond Future	2112.4000	2.1124	1837.6700	1.8377	13.006	0.0000	0.0000
2024/06/12	R035	07/11/2024	12.17 Call	Bond Future	2611.9400	2.6119	2956.4700	2.9565	13.191	0.0000	0.0000
2024/06/12	R035	07/11/2024	12.17 Put	Bond Future	2154.7100	2.1547	1875.9100	1.8759	12.939	0.0000	0.0000
2024/06/12	R035	07/11/2024	13.23 Call	Bond Future	6248.3400	6.2483	6756.3700	6.7564	8.131	0.0000	0.0000
2024/06/12	R035	07/11/2024	13.23 Put	Bond Future	725.1700	0.7252	609.8700	0.6099	15.900	0.0000	0.0000
2024/06/12	R035	07/11/2024	12.20 Put	Bond Future	2091.4200	2.0914	1818.7100	1.8187	13.039	0.0000	0.0000
2024/06/12	R035	07/11/2024	12.20 Call	Bond Future	2698.4000	2.6984	3049.0200	3.0490	12.994	0.0000	0.0000
2024/06/12	R035	06/02/2025		Bond Future	12.2130	84.9840	12.0844	85.6218	1.054	0.0000	0.0000
2024/06/12	R035	06/02/2025	12.41 Call	Bond Future	3605.6400	3.6056	3971.3400	3.9713	10.142	0.0000	0.0000
2024/06/12	R035	06/02/2025	12.41 Put	Bond Future	2642.7700	2.6428	2370.6900	2.3707	10.295	0.0000	0.0000
2024/06/12	R035	08/05/2025		Bond Future	12.3467	82.3267	12.2123	82.9793	1.089	0.0000	0.0000
2024/06/12	R035	08/05/2025	11.78 Call	Bond Future	2383.1900	2.3832	2647.7400	2.6477	11.101	0.0000	0.0000
2024/06/12	R035	08/05/2025	11.78 Put	Bond Future	5183.6000	5.1836	4795.5200	4.7955	7.487	0.0000	0.0000
2024/06/12	R035	08/05/2025	13.35 Call	Bond Future	6654.2700	6.6543	7116.0100	7.1160	6.939	0.0000	0.0000
2024/06/12	R035	08/05/2025	13.35 Put	Bond Future	2005.3400	2.0053	1814.4500	1.8145	9.519	0.0000	0.0000
2024/06/12	R035	08/05/2025	12.70 Call	Bond Future	4652.9900	4.6530	5043.3700	5.0434	8.390	0.0000	0.0000
2024/06/12	R035	08/05/2025	12.70 Put	Bond Future	2972.2600	2.9723	2710.0100	2.7100	8.823	0.0000	0.0000
2024/06/12	R035	08/05/2025	11.46 Put	Bond Future	6244.2700	6.2443	5811.0700	5.8111	6.938	0.0000	0.0000
2024/06/12	R035	08/05/2025	11.46 Call	Bond Future	1803.6200	1.8036	2023.0500	2.0231	12.166	0.0000	0.0000
2024/06/12	R035	07/08/2025		Bond Future	12.5015	84.0678	12.3607	84.7357	1.127	0.0000	0.0000
2024/06/12	R035	07/08/2025	12.65 Call	Bond Future	4465.3600	4.4654	4837.2300	4.8372	8.328	0.0000	0.0000
2024/06/12	R035	07/08/2025	12.65 Put	Bond Future	3769.3100	3.7693	3473.3000	3.4733	7.853	0.0000	0.0000
2024/06/12	R053	01/08/2024		Bond Future	12.5221	97.0852	12.4301	97.7560	0.734	0.0000	0.0000
2024/06/12	R053	01/08/2024	13.14 Call	Bond Future	4894.0500	4.8941	5429.8800	5.4299	10.949	0.0000	0.0000
2024/06/12	R053	01/08/2024	13.14 Put	Bond Future	606.5000	0.6065	471.6100	0.4716	22.241	0.0000	0.0000
2024/06/12	R053	01/08/2024	13.15 Call	Bond Future	4948.2400	4.9482	5486.2800	5.4863	10.873	0.0000	0.0000
2024/06/12	R053	01/08/2024	13.15 Put	Bond Future	594.3300	0.5943	461.6500	0.4617	22.324	0.0000	0.0000
2024/06/12	R053	01/08/2024	13.13 Call	Bond Future	4840.0100	4.8400	5373.5800	5.3736	11.024	0.0000	0.0000
2024/06/12	R053	01/08/2024	13.13 Put	Bond Future	618.9200	0.6189	481.7700	0.4818	22.160	0.0000	0.0000
2024/06/12	R053	07/11/2024	12.80 Call	Bond Future	3944.2500	3.9443	4334.3600	4.3344	9.891	0.0000	0.0000
2024/06/12	R053	07/11/2024	12.80 Put	Bond Future	2869.0400	2.8690	2572.2600	2.5723	10.344	0.0000	0.0000
2024/06/12	R053	07/11/2024	12.81 Call	Bond Future	3985.3800	3.9854	4377.6800	4.3777	9.843	0.0000	0.0000
2024/06/12	R053	07/11/2024	12.81 Put	Bond Future	2840.6100	2.8406	2546.0200	2.5460	10.371	0.0000	0.0000
2024/06/12	R053	07/11/2024	12.79 Call	Bond Future	3903.2800	3.9033	4291.2100	4.2912	9.939	0.0000	0.0000
2024/06/12	R053	07/11/2024	12.79 Put	Bond Future	2897.7200	2.8977	2598.7600	2.5988	10.317	0.0000	0.0000
2024/06/12	R053	07/11/2024		Bond Future	12.6472	93.5078	12.5513	94.1947	0.758	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	
2024/06/12	R053	06/02/2025		Bond Future	12.7695	95.5573	12.6696	96.2602	0.782	0.0000	0.0000
2024/06/12	R053	06/02/2025	12.94 Call	Bond Future	4884.1900	4.8842	5282.2200	5.2822	8.149	0.0000	0.0000
2024/06/12	R053	06/02/2025	12.94 Put	Bond Future	3707.1700	3.7072	3402.3100	3.4023	8.224	0.0000	0.0000
2024/06/12	R053	08/05/2025		Bond Future	12.8966	91.7755	12.7925	92.4947	0.807	0.0000	0.0000
2024/06/12	R053	08/05/2025	12.64 Call	Bond Future	4114.3800	4.1144	4452.8000	4.4528	8.225	0.0000	0.0000
2024/06/12	R053	08/05/2025	12.64 Put	Bond Future	5906.1200	5.9061	5525.3200	5.5253	6.448	0.0000	0.0000
2024/06/12	R053	07/08/2025		Bond Future	13.0379	93.7137	12.9291	94.4498	0.834	0.0000	0.0000
2024/06/12	R053	07/08/2025	13.17 Call	Bond Future	6056.5900	6.0566	6465.9400	6.4659	6.759	0.0000	0.0000
2024/06/12	R053	07/08/2025	13.17 Put	Bond Future	5176.9800	5.1770	4850.2000	4.8502	6.312	0.0000	0.0000
2024/06/12	R186	01/08/2024		Bond Future	8.9758	104.4936	8.9588	104.5300	0.190	0.0000	0.0000
2024/06/12	R186	01/08/2024	8.69 Call	Bond Future	94.1000	0.0941	99.8800	0.0999	6.142	0.0000	0.0000
2024/06/12	R186	01/08/2024	8.69 Put	Bond Future	708.4500	0.7085	677.7800	0.6778	4.329	0.0000	0.0000
2024/06/12	R186	01/08/2024	8.70 Call	Bond Future	99.5900	0.0996	105.6500	0.1057	6.085	0.0000	0.0000
2024/06/12	R186	01/08/2024	8.70 Put	Bond Future	692.3600	0.6924	661.9700	0.6620	4.389	0.0000	0.0000
2024/06/12	R186	01/08/2024	8.68 Call	Bond Future	88.7000	0.0887	94.2200	0.0942	6.223	0.0000	0.0000
2024/06/12	R186	01/08/2024	8.68 Put	Bond Future	724.6300	0.7246	693.7000	0.6937	4.268	0.0000	0.0000
2024/06/12	R186	07/11/2024	9.14 Call	Bond Future	839.6900	0.8397	859.1700	0.8592	2.320	0.0000	0.0000
2024/06/12	R186	07/11/2024	9.14 Put	Bond Future	540.3600	0.5404	522.2000	0.5222	3.361	0.0000	0.0000
2024/06/12	R186	07/11/2024	9.15 Call	Bond Future	852.6900	0.8527	872.3300	0.8723	2.303	0.0000	0.0000
2024/06/12	R186	07/11/2024	9.15 Put	Bond Future	534.2600	0.5343	516.2600	0.5163	3.369	0.0000	0.0000
2024/06/12	R186	07/11/2024	9.13 Call	Bond Future	827.0200	0.8270	846.3500	0.8464	2.337	0.0000	0.0000
2024/06/12	R186	07/11/2024	9.13 Put	Bond Future	546.8000	0.5468	528.4900	0.5285	3.349	0.0000	0.0000
2024/06/12	R186	07/11/2024		Bond Future	8.9836	106.9642	8.9640	107.0018	0.218	0.0000	0.0000
2024/06/12	R186	06/02/2025		Bond Future	8.9981	103.9935	8.9750	104.0329	0.257	0.0000	0.0000
2024/06/12	R186	06/02/2025	9.03 Call	Bond Future	823.8900	0.8239	842.6700	0.8427	2.279	0.0000	0.0000
2024/06/12	R186	06/02/2025	9.03 Put	Bond Future	769.5300	0.7695	748.9000	0.7489	2.681	0.0000	0.0000
2024/06/12	R186	08/05/2025		Bond Future	9.0231	106.2699	8.9953	106.3112	0.307	0.0000	0.0000
2024/06/12	R186	08/05/2025	8.47 Call	Bond Future	418.4100	0.4184	431.3800	0.4314	3.100	0.0000	0.0000
2024/06/12	R186	08/05/2025	8.47 Put	Bond Future	1246.5500	1.2466	1218.2000	1.2182	2.274	0.0000	0.0000
2024/06/12	R186	07/08/2025		Bond Future	9.1125	103.2034	9.0779	103.2473	0.380	0.0000	0.0000
2024/06/12	R186	07/08/2025	9.68 Call	Bond Future	1277.1200	1.2771	1304.0900	1.3041	2.112	0.0000	0.0000
2024/06/12	R186	07/08/2025	9.68 Put	Bond Future	560.8500	0.5609	543.8900	0.5439	3.024	0.0000	0.0000
2024/06/12	R186	07/08/2025	10.25 Call	Bond Future	1829.9800	1.8300	1861.2400	1.8612	1.708	0.0000	0.0000
2024/06/12	R186	07/08/2025	10.25 Put	Bond Future	401.3600	0.4014	388.6900	0.3887	3.157	0.0000	0.0000
2024/06/12	R186	07/08/2025	9.22 Put	Bond Future	749.0600	0.7491	727.6600	0.7277	2.857	0.0000	0.0000
2024/06/12	R186	07/08/2025	9.22 Call	Bond Future	885.2600	0.8853	907.7900	0.9078	2.545	0.0000	0.0000
2024/06/12	R202	01/08/2024		Bond Future	259.5219	259.5219	259.8950	259.8950	0.144	0.0000	0.0000
2024/06/12	R202	07/11/2024		Bond Future	265.7258	265.7258	266.1090	266.1090	0.144	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	
2024/06/12	R202	06/02/2025		Bond Future	266.3783	266.3783	266.7724	266.7724	0.148	0.0000	0.0000
2024/06/12	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/12	R202	06/02/2025	266.79 Put	Bond Future	411.6700	0.4117	17.6300	0.0176	95.717	0.0000	0.0000
2024/06/12	R202	08/05/2025		Bond Future	272.2726	272.2726	272.6781	272.6781	0.149	0.0000	0.0000
2024/06/12	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	368.0700	0.3681	100.000	0.0000	0.0000
2024/06/12	R202	08/05/2025	272.31 Put	Bond Future	37.4500	0.0375	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/06/12	R202	07/08/2025		Bond Future	272.7395	272.7395	273.1580	273.1580	0.153	0.0000	0.0000
2024/06/12	R202	07/08/2025	271.60 Call	Bond Future	1139.4600	1.1395	1558.0400	1.5580	36.735	0.0000	0.0000
2024/06/12	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/12	R209	01/08/2024		Bond Future	12.0282	66.4476	11.9316	66.8911	0.804	0.0000	0.0000
2024/06/12	R209	01/08/2024	11.79 Call	Bond Future	730.1000	0.7301	893.2800	0.8933	22.350	0.0000	0.0000
2024/06/12	R209	01/08/2024	11.79 Put	Bond Future	1830.8800	1.8309	1550.5300	1.5505	15.312	0.0000	0.0000
2024/06/12	R209	01/08/2024	11.80 Call	Bond Future	748.0500	0.7481	913.8800	0.9139	22.168	0.0000	0.0000
2024/06/12	R209	01/08/2024	11.80 Put	Bond Future	1802.1000	1.8021	1524.4000	1.5244	15.410	0.0000	0.0000
2024/06/12	R209	01/08/2024	11.78 Call	Bond Future	712.4300	0.7124	872.9700	0.8730	22.534	0.0000	0.0000
2024/06/12	R209	01/08/2024	11.78 Put	Bond Future	1859.9800	1.8600	1576.9900	1.5770	15.215	0.0000	0.0000
2024/06/12	R209	07/11/2024		Bond Future	12.1465	64.8612	12.0458	65.3154	0.829	0.0000	0.0000
2024/06/12	R209	07/11/2024	12.22 Call	Bond Future	2273.2900	2.2733	2519.7300	2.5197	10.841	0.0000	0.0000
2024/06/12	R209	07/11/2024	12.22 Put	Bond Future	1944.1300	1.9441	1736.3400	1.7363	10.688	0.0000	0.0000
2024/06/12	R209	07/11/2024	12.23 Call	Bond Future	2298.3300	2.2983	2546.2900	2.5463	10.789	0.0000	0.0000
2024/06/12	R209	07/11/2024	12.23 Put	Bond Future	1924.5900	1.9246	1718.3200	1.7183	10.718	0.0000	0.0000
2024/06/12	R209	07/11/2024	12.21 Call	Bond Future	2248.1900	2.2482	2493.1300	2.4931	10.895	0.0000	0.0000
2024/06/12	R209	07/11/2024	12.21 Put	Bond Future	1963.6600	1.9637	1754.3700	1.7544	10.658	0.0000	0.0000
2024/06/12	R209	06/02/2025		Bond Future	12.2632	66.2830	12.1585	66.7479	0.853	0.0000	0.0000
2024/06/12	R209	06/02/2025	12.44 Call	Bond Future	3155.8500	3.1559	3419.0900	3.4191	8.341	0.0000	0.0000
2024/06/12	R209	06/02/2025	12.44 Put	Bond Future	2380.7500	2.3808	2179.1700	2.1792	8.467	0.0000	0.0000
2024/06/12	R209	08/05/2025		Bond Future	12.3854	64.5765	12.2765	65.0521	0.879	0.0000	0.0000
2024/06/12	R209	08/05/2025	11.89 Call	Bond Future	2247.3300	2.2473	2446.3100	2.4463	8.854	0.0000	0.0000
2024/06/12	R209	08/05/2025	11.89 Put	Bond Future	4450.6500	4.4507	4173.9700	4.1740	6.217	0.0000	0.0000
2024/06/12	R209	07/08/2025		Bond Future	12.5235	65.9419	12.4100	66.4288	0.906	0.0000	0.0000
2024/06/12	R209	07/08/2025	12.68 Call	Bond Future	4092.3400	4.0923	4363.8200	4.3638	6.634	0.0000	0.0000
2024/06/12	R209	07/08/2025	12.68 Put	Bond Future	3428.7400	3.4287	3213.3200	3.2133	6.283	0.0000	0.0000
2024/06/12	R210	01/08/2024		Bond Future	239.8207	239.8207	239.9596	239.9596	0.058	0.0000	0.0000
2024/06/12	R210	07/11/2024		Bond Future	242.2068	242.2068	242.3500	242.3500	0.059	0.0000	0.0000
2024/06/12	R210	06/02/2025		Bond Future	247.5745	247.5745	247.7230	247.7230	0.060	0.0000	0.0000
2024/06/12	R210	06/02/2025	239.61 Call	Bond Future	7964.5100	7.9645	8113.0100	8.1130	1.865	0.0000	0.0000
2024/06/12	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/12	R210	08/05/2025		Bond Future	249.6230	249.6230	249.7774	249.7774	0.062	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	
2024/06/12	R210	08/05/2025	248.03 Call	Bond Future	1593.0200	1.5930	1747.3900	1.7474	9.690	0.0000	0.0000
2024/06/12	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/12	R210	07/08/2025		Bond Future	254.9685	254.9685	255.1302	255.1302	0.063	0.0000	0.0000
2024/06/12	R210	07/08/2025	248.44 Call	Bond Future	6528.4700	6.5285	6690.1800	6.6902	2.477	0.0000	0.0000
2024/06/12	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/12	R213	01/08/2024		Bond Future	10.8438	85.2859	10.7523	85.6603	0.843	0.0000	0.0000
2024/06/12	R213	01/08/2024	10.87 Call	Bond Future	1162.6000	1.1626	1357.2100	1.3572	16.739	0.0000	0.0000
2024/06/12	R213	01/08/2024	10.87 Put	Bond Future	1055.6100	1.0556	875.7900	0.8758	17.035	0.0000	0.0000
2024/06/12	R213	01/08/2024	10.88 Call	Bond Future	1185.8600	1.1859	1382.6100	1.3826	16.591	0.0000	0.0000
2024/06/12	R213	01/08/2024	10.88 Put	Bond Future	1038.1300	1.0381	860.4500	0.8605	17.115	0.0000	0.0000
2024/06/12	R213	01/08/2024	10.86 Call	Bond Future	1139.5600	1.1396	1332.0100	1.3320	16.888	0.0000	0.0000
2024/06/12	R213	01/08/2024	10.86 Put	Bond Future	1073.3400	1.0733	891.3600	0.8914	16.955	0.0000	0.0000
2024/06/12	R213	07/11/2024	11.22 Call	Bond Future	2411.7700	2.4118	2642.4900	2.6425	9.566	0.0000	0.0000
2024/06/12	R213	07/11/2024	11.22 Put	Bond Future	1359.4300	1.3594	1206.5800	1.2066	11.244	0.0000	0.0000
2024/06/12	R213	07/11/2024	11.23 Call	Bond Future	2436.0500	2.4361	2667.9900	2.6680	9.521	0.0000	0.0000
2024/06/12	R213	07/11/2024	11.23 Put	Bond Future	1344.7800	1.3448	1193.1500	1.1932	11.275	0.0000	0.0000
2024/06/12	R213	07/11/2024	11.21 Call	Bond Future	2387.6000	2.3876	2617.1000	2.6171	9.612	0.0000	0.0000
2024/06/12	R213	07/11/2024	11.21 Put	Bond Future	1374.2200	1.3742	1220.1500	1.2202	11.211	0.0000	0.0000
2024/06/12	R213	07/11/2024		Bond Future	10.9519	83.7406	10.8553	84.1242	0.882	0.0000	0.0000
2024/06/12	R213	06/02/2025		Bond Future	11.0660	85.5767	10.9639	85.9694	0.923	0.0000	0.0000
2024/06/12	R213	06/02/2025	11.35 Call	Bond Future	2906.0700	2.9061	3136.9200	3.1369	7.944	0.0000	0.0000
2024/06/12	R213	06/02/2025	11.35 Put	Bond Future	1825.9600	1.8260	1664.0900	1.6641	8.865	0.0000	0.0000
2024/06/12	R213	08/05/2025		Bond Future	11.1814	83.8873	11.0734	84.2895	0.965	0.0000	0.0000
2024/06/12	R213	08/05/2025	10.52 Call	Bond Future	1538.7300	1.5387	1686.4900	1.6865	9.603	0.0000	0.0000
2024/06/12	R213	08/05/2025	10.52 Put	Bond Future	4041.2100	4.0412	3786.7800	3.7868	6.296	0.0000	0.0000
2024/06/12	R213	07/08/2025		Bond Future	11.3236	85.6628	11.2090	86.0750	1.012	0.0000	0.0000
2024/06/12	R213	07/08/2025	11.66 Call	Bond Future	3670.8900	3.6709	3910.7200	3.9107	6.533	0.0000	0.0000
2024/06/12	R213	07/08/2025	11.66 Put	Bond Future	2475.1400	2.4751	2302.8000	2.3028	6.963	0.0000	0.0000
2024/06/12	R214	01/08/2024	12.17 Call	Bond Future	840.9800	0.8410	1003.0200	1.0030	19.268	0.0000	0.0000
2024/06/12	R214	01/08/2024	12.17 Put	Bond Future	1674.4100	1.6744	1429.7400	1.4297	14.612	0.0000	0.0000
2024/06/12	R214	01/08/2024	12.18 Call	Bond Future	860.9000	0.8609	1025.4500	1.0255	19.114	0.0000	0.0000
2024/06/12	R214	01/08/2024	12.18 Put	Bond Future	1646.3900	1.6464	1404.2300	1.4042	14.709	0.0000	0.0000
2024/06/12	R214	01/08/2024	12.16 Call	Bond Future	821.2400	0.8212	980.7700	0.9808	19.426	0.0000	0.0000
2024/06/12	R214	01/08/2024	12.16 Put	Bond Future	1702.6700	1.7027	1455.4900	1.4555	14.517	0.0000	0.0000
2024/06/12	R214	01/08/2024		Bond Future	12.3456	61.9564	12.2594	62.3631	0.698	0.0000	0.0000
2024/06/12	R214	07/11/2024		Bond Future	12.4623	60.1139	12.3728	60.5305	0.718	0.0000	0.0000
2024/06/12	R214	07/11/2024	12.61 Call	Bond Future	2485.8000	2.4858	2721.7000	2.7217	9.490	0.0000	0.0000
2024/06/12	R214	07/11/2024	12.61 Put	Bond Future	1808.5400	1.8085	1627.8900	1.6279	9.989	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	
2024/06/12	R214	07/11/2024	12.62 Call	Bond Future	2512.6400	2.5126	2749.9200	2.7499	9.443	0.0000	0.0000
2024/06/12	R214	07/11/2024	12.62 Put	Bond Future	1789.9500	1.7900	1610.6800	1.6107	10.015	0.0000	0.0000
2024/06/12	R214	07/11/2024	12.60 Call	Bond Future	2459.0800	2.4591	2693.6100	2.6936	9.537	0.0000	0.0000
2024/06/12	R214	07/11/2024	12.60 Put	Bond Future	1827.2900	1.8273	1645.2700	1.6453	9.961	0.0000	0.0000
2024/06/12	R214	06/02/2025		Bond Future	12.5793	61.4319	12.4863	61.8581	0.739	0.0000	0.0000
2024/06/12	R214	06/02/2025	12.71 Call	Bond Future	3073.7800	3.0738	3310.3400	3.3103	7.696	0.0000	0.0000
2024/06/12	R214	06/02/2025	12.71 Put	Bond Future	2482.5200	2.4825	2292.8500	2.2929	7.640	0.0000	0.0000
2024/06/12	R214	08/05/2025		Bond Future	12.6943	59.4680	12.5978	59.9042	0.760	0.0000	0.0000
2024/06/12	R214	08/05/2025	12.40 Call	Bond Future	2688.1400	2.6881	2889.7500	2.8898	7.500	0.0000	0.0000
2024/06/12	R214	08/05/2025	12.40 Put	Bond Future	4034.5100	4.0345	3799.9100	3.7999	5.815	0.0000	0.0000
2024/06/12	R214	07/08/2025		Bond Future	12.8244	60.7255	12.7241	61.1721	0.782	0.0000	0.0000
2024/06/12	R214	07/08/2025	12.97 Call	Bond Future	4145.2200	4.1452	4393.9400	4.3939	6.000	0.0000	0.0000
2024/06/12	R214	07/08/2025	12.97 Put	Bond Future	3506.7200	3.5067	3308.9200	3.3089	5.641	0.0000	0.0000
2024/06/12	R248	01/08/2024		Bond Future	12.5142	75.4100	12.4226	75.9313	0.732	0.0000	0.0000
2024/06/12	R248	01/08/2024	12.31 Call	Bond Future	933.0100	0.9330	1132.7800	1.1328	21.411	0.0000	0.0000
2024/06/12	R248	01/08/2024	12.31 Put	Bond Future	2103.5700	2.1036	1782.0900	1.7821	15.283	0.0000	0.0000
2024/06/12	R248	01/08/2024	12.32 Call	Bond Future	956.1800	0.9562	1159.2000	1.1592	21.232	0.0000	0.0000
2024/06/12	R248	01/08/2024	12.32 Put	Bond Future	2068.6400	2.0686	1750.4100	1.7504	15.384	0.0000	0.0000
2024/06/12	R248	01/08/2024	12.30 Call	Bond Future	910.2900	0.9103	1106.8100	1.1068	21.589	0.0000	0.0000
2024/06/12	R248	01/08/2024	12.30 Put	Bond Future	2139.0300	2.1390	1814.3000	1.8143	15.181	0.0000	0.0000
2024/06/12	R248	07/11/2024		Bond Future	12.6376	72.7408	12.5421	73.2746	0.756	0.0000	0.0000
2024/06/12	R248	07/11/2024	12.79 Call	Bond Future	3062.2900	3.0623	3365.5700	3.3656	9.904	0.0000	0.0000
2024/06/12	R248	07/11/2024	12.79 Put	Bond Future	2224.4200	2.2244	1993.9100	1.9939	10.363	0.0000	0.0000
2024/06/12	R248	07/11/2024	12.80 Call	Bond Future	3094.4300	3.0944	3399.4200	3.3994	9.856	0.0000	0.0000
2024/06/12	R248	07/11/2024	12.80 Put	Bond Future	2202.2100	2.2022	1973.4100	1.9734	10.390	0.0000	0.0000
2024/06/12	R248	07/11/2024	12.78 Call	Bond Future	3030.2800	3.0303	3331.8500	3.3319	9.952	0.0000	0.0000
2024/06/12	R248	07/11/2024	12.78 Put	Bond Future	2246.8400	2.2468	2014.6200	2.0146	10.335	0.0000	0.0000
2024/06/12	R248	06/02/2025		Bond Future	12.7613	74.3355	12.6619	74.8817	0.779	0.0000	0.0000
2024/06/12	R248	06/02/2025	12.71 Call	Bond Future	3131.6200	3.1316	3409.6600	3.4097	8.878	0.0000	0.0000
2024/06/12	R248	06/02/2025	12.71 Put	Bond Future	3412.4900	3.4125	3144.3500	3.1444	7.858	0.0000	0.0000
2024/06/12	R248	08/05/2025		Bond Future	12.8829	71.5085	12.7795	72.0674	0.803	0.0000	0.0000
2024/06/12	R248	08/05/2025	12.60 Call	Bond Future	3204.6800	3.2047	3464.7800	3.4648	8.116	0.0000	0.0000
2024/06/12	R248	08/05/2025	12.60 Put	Bond Future	4752.6900	4.7527	4453.8900	4.4539	6.287	0.0000	0.0000
2024/06/12	R248	07/08/2025		Bond Future	13.0204	73.0201	12.9125	73.5921	0.828	0.0000	0.0000
2024/06/12	R248	07/08/2025	13.21 Call	Bond Future	4975.6200	4.9756	5299.6100	5.2996	6.512	0.0000	0.0000
2024/06/12	R248	07/08/2025	13.21 Put	Bond Future	3989.5500	3.9896	3741.4700	3.7415	6.218	0.0000	0.0000
2024/06/12	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
2024/06/12	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/06/12	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/06/12	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
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