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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/06/2024 TO 13/06/2024

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
2024/06/13	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/13	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/13	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/13	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/13	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/13	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/13	2025	01/08/2024		Bond Future	182.1278	182.1278	182.1873	0.033	0.0000	0.0000
2024/06/13	2025	07/11/2024		Bond Future	186.4824	186.4824	186.5434	0.033	0.0000	0.0000
2024/06/13	2029	01/08/2024		Bond Future	131.7298	131.7298	131.8669	0.104	0.0000	0.0000
2024/06/13	2029	07/11/2024		Bond Future	133.4743	133.4743	133.6149	0.105	0.0000	0.0000
2024/06/13	2029	06/02/2025		Bond Future	136.4336	136.4336	136.5776	0.106	0.0000	0.0000
2024/06/13	2029	06/02/2025	132.40 Call	Bond Future	4033.6100	4.0336	4177.6200	3.570	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
2024/06/13	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/06/13	2029	08/05/2025		Bond Future	138.0144	138.0144	138.1622	138.1622	0.107	0.0000
2024/06/13	2029	08/05/2025	137.85 Call	Bond Future	164.4000	0.1644	312.1500	0.3122	89.872	0.0000
2024/06/13	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/13	2029	07/08/2025		Bond Future	140.9728	140.9728	141.1243	141.1243	0.107	0.0000
2024/06/13	2029	07/08/2025	137.41 Call	Bond Future	3562.8200	3.5628	3714.3200	3.7143	4.252	0.0000
2024/06/13	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/13	2030	01/08/2024	10.21 Put	Bond Future	1010.3300	1.0103	807.7100	0.8077	20.055	0.0000
2024/06/13	2030	01/08/2024	10.21 Call	Bond Future	915.9800	0.9160	1118.0400	1.1180	22.059	0.0000
2024/06/13	2030	01/08/2024	10.71 Put	Bond Future	359.6500	0.3597	267.1200	0.2671	25.728	0.0000
2024/06/13	2030	01/08/2024	10.71 Call	Bond Future	2181.6000	2.1816	2493.7500	2.4938	14.308	0.0000
2024/06/13	2030	01/08/2024	11.31 Call	Bond Future	4143.6300	4.1436	4520.7700	4.5208	9.102	0.0000
2024/06/13	2030	01/08/2024	11.31 Put	Bond Future	87.9800	0.0880	60.4400	0.0604	31.303	0.0000
2024/06/13	2030	01/08/2024		Bond Future	10.2343	90.9251	10.1303	91.3298	1.017	0.0000
2024/06/13	2030	01/08/2024	10.38 Call	Bond Future	1288.7000	1.2887	1533.2700	1.5333	18.978	0.0000
2024/06/13	2030	01/08/2024	10.38 Put	Bond Future	725.8100	0.7258	565.7000	0.5657	22.059	0.0000
2024/06/13	2030	01/08/2024	10.39 Call	Bond Future	1312.7600	1.3128	1559.7000	1.5597	18.811	0.0000
2024/06/13	2030	01/08/2024	10.39 Put	Bond Future	711.3900	0.7114	553.6500	0.5537	22.173	0.0000
2024/06/13	2030	01/08/2024	10.37 Call	Bond Future	1264.9900	1.2650	1507.1700	1.5072	19.145	0.0000
2024/06/13	2030	01/08/2024	10.37 Put	Bond Future	740.5900	0.7406	578.0900	0.5781	21.942	0.0000
2024/06/13	2030	07/11/2024		Bond Future	10.3143	93.0751	10.2036	93.4894	1.073	0.0000
2024/06/13	2030	07/11/2024	10.75 Call	Bond Future	2622.7400	2.6227	2896.4600	2.8965	10.436	0.0000
2024/06/13	2030	07/11/2024	10.75 Put	Bond Future	1014.9800	1.0150	874.4000	0.8744	13.851	0.0000
2024/06/13	2030	07/11/2024	10.76 Call	Bond Future	2647.6100	2.6476	2922.5700	2.9226	10.385	0.0000
2024/06/13	2030	07/11/2024	10.76 Put	Bond Future	1003.3700	1.0034	864.0300	0.8640	13.887	0.0000
2024/06/13	2030	07/11/2024	10.74 Call	Bond Future	2598.1700	2.5982	2870.6300	2.8706	10.487	0.0000
2024/06/13	2030	07/11/2024	10.74 Put	Bond Future	1026.9200	1.0269	885.0800	0.8851	13.812	0.0000
2024/06/13	2030	07/11/2024	10.21 Put	Bond Future	1853.5900	1.8536	1637.2100	1.6372	11.674	0.0000
2024/06/13	2030	07/11/2024	10.21 Call	Bond Future	1463.2700	1.4633	1661.1900	1.6612	13.526	0.0000
2024/06/13	2030	07/11/2024	10.71 Put	Bond Future	1063.4600	1.0635	917.7900	0.9178	13.698	0.0000
2024/06/13	2030	07/11/2024	10.71 Call	Bond Future	2525.0800	2.5251	2793.7100	2.7937	10.638	0.0000
2024/06/13	2030	07/11/2024	11.91 Call	Bond Future	5975.1500	5.9752	6345.4700	6.3455	6.198	0.0000
2024/06/13	2030	07/11/2024	11.91 Put	Bond Future	255.5000	0.2555	211.5200	0.2115	17.213	0.0000
2024/06/13	2030	06/02/2025		Bond Future	10.3992	91.1062	10.2815	91.5299	1.132	0.0000
2024/06/13	2030	06/02/2025	10.68 Call	Bond Future	2590.0400	2.5900	2841.7800	2.8418	9.720	0.0000
2024/06/13	2030	06/02/2025	10.68 Put	Bond Future	1589.8600	1.5899	1417.9600	1.4180	10.812	0.0000
2024/06/13	2030	08/05/2025	12.28 Call	Bond Future	6587.3000	6.5873	6942.0900	6.9421	5.386	0.0000
2024/06/13	2030	08/05/2025	12.28 Put	Bond Future	720.4400	0.7204	642.1000	0.6421	10.874	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	
2024/06/13	2030	08/05/2025	10.69 Put	Bond Future	2066.3000	2.0663	1876.4400	1.8764	9.188	0.0000	0.0000
2024/06/13	2030	08/05/2025	10.69 Call	Bond Future	2707.4600	2.7075	2950.7300	2.9507	8.985	0.0000	0.0000
2024/06/13	2030	08/05/2025	11.86 Call	Bond Future	5473.2700	5.4733	5806.4300	5.8064	6.087	0.0000	0.0000
2024/06/13	2030	08/05/2025	11.86 Put	Bond Future	949.5600	0.9496	849.5900	0.8496	10.528	0.0000	0.0000
2024/06/13	2030	08/05/2025	10.31 Put	Bond Future	2662.6100	2.6626	2434.5400	2.4345	8.566	0.0000	0.0000
2024/06/13	2030	08/05/2025	10.31 Call	Bond Future	1996.5900	1.9966	2201.6500	2.2017	10.271	0.0000	0.0000
2024/06/13	2030	08/05/2025		Bond Future	10.5028	93.1009	10.3772	93.5341	1.195	0.0000	0.0000
2024/06/13	2030	08/05/2025	9.93 Call	Bond Future	1420.2100	1.4202	1585.6000	1.5856	11.645	0.0000	0.0000
2024/06/13	2030	08/05/2025	9.93 Put	Bond Future	3416.8200	3.4168	3149.0800	3.1491	7.836	0.0000	0.0000
2024/06/13	2030	07/08/2025		Bond Future	10.6386	91.0620	10.5041	91.5047	1.264	0.0000	0.0000
2024/06/13	2030	07/08/2025	11.11 Call	Bond Future	3432.2200	3.4322	3703.6900	3.7037	7.909	0.0000	0.0000
2024/06/13	2030	07/08/2025	11.11 Put	Bond Future	1900.8300	1.9008	1729.5700	1.7296	9.010	0.0000	0.0000
2024/06/13	2030	07/08/2025	12.12 Call	Bond Future	5780.5000	5.7805	6118.2300	6.1182	5.843	0.0000	0.0000
2024/06/13	2030	07/08/2025	12.12 Put	Bond Future	1074.2800	1.0743	969.2800	0.9693	9.774	0.0000	0.0000
2024/06/13	2030	07/08/2025	10.48 Put	Bond Future	2743.1100	2.7431	2516.2400	2.5162	8.271	0.0000	0.0000
2024/06/13	2030	07/08/2025	10.48 Call	Bond Future	2220.7900	2.2208	2436.6500	2.4367	9.720	0.0000	0.0000
2024/06/13	2032	01/08/2024	12.54 Call	Bond Future	6214.8300	6.2148	6759.6800	6.7597	8.767	0.0000	0.0000
2024/06/13	2032	01/08/2024	12.54 Put	Bond Future	73.6700	0.0737	48.4100	0.0484	34.288	0.0000	0.0000
2024/06/13	2032	01/08/2024	11.66 Call	Bond Future	2808.4600	2.8085	3256.0400	3.2560	15.937	0.0000	0.0000
2024/06/13	2032	01/08/2024	11.66 Put	Bond Future	432.1200	0.4321	309.5900	0.3096	28.356	0.0000	0.0000
2024/06/13	2032	01/08/2024	11.50 Put	Bond Future	587.0200	0.5870	428.5000	0.4285	27.004	0.0000	0.0000
2024/06/13	2032	01/08/2024	11.50 Call	Bond Future	2254.0800	2.2541	2665.6700	2.6657	18.260	0.0000	0.0000
2024/06/13	2032	01/08/2024	11.11 Put	Bond Future	1199.2800	1.1993	921.3800	0.9214	23.172	0.0000	0.0000
2024/06/13	2032	01/08/2024	11.11 Call	Bond Future	1104.3300	1.1043	1396.5400	1.3965	26.460	0.0000	0.0000
2024/06/13	2032	01/08/2024	11.61 Put	Bond Future	475.7700	0.4758	342.8100	0.3428	27.946	0.0000	0.0000
2024/06/13	2032	01/08/2024	11.61 Call	Bond Future	2631.3000	2.6313	3068.4500	3.0685	16.613	0.0000	0.0000
2024/06/13	2032	01/08/2024	12.31 Call	Bond Future	5297.5500	5.2976	5828.6500	5.8287	10.025	0.0000	0.0000
2024/06/13	2032	01/08/2024	12.31 Put	Bond Future	118.5800	0.1186	79.5700	0.0796	32.898	0.0000	0.0000
2024/06/13	2032	01/08/2024	11.14 Call	Bond Future	1180.0200	1.1800	1482.8400	1.4828	25.662	0.0000	0.0000
2024/06/13	2032	01/08/2024	11.14 Put	Bond Future	1137.7400	1.1377	870.4500	0.8705	23.493	0.0000	0.0000
2024/06/13	2032	01/08/2024	11.15 Call	Bond Future	1205.8300	1.2058	1512.1400	1.5121	25.402	0.0000	0.0000
2024/06/13	2032	01/08/2024	11.15 Put	Bond Future	1117.8700	1.1179	854.0700	0.8541	23.598	0.0000	0.0000
2024/06/13	2032	01/08/2024	11.13 Call	Bond Future	1154.6100	1.1546	1453.9100	1.4539	25.922	0.0000	0.0000
2024/06/13	2032	01/08/2024	11.13 Put	Bond Future	1158.0400	1.1580	887.2300	0.8872	23.385	0.0000	0.0000
2024/06/13	2032	01/08/2024		Bond Future	11.1308	88.2810	11.0066	88.8511	1.115	0.0000	0.0000
2024/06/13	2032	07/11/2024	11.48 Call	Bond Future	2627.1800	2.6272	2978.2400	2.9782	13.363	0.0000	0.0000
2024/06/13	2032	07/11/2024	11.48 Put	Bond Future	1586.8600	1.5869	1354.2400	1.3542	14.659	0.0000	0.0000
2024/06/13	2032	07/11/2024	11.49 Call	Bond Future	2654.2200	2.6542	3007.1300	3.0071	13.296	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	
2024/06/13	2032	07/11/2024	11.49 Put	Bond Future	1570.1500	1.5702	1339.3800	1.3394	14.697	0.0000	0.0000
2024/06/13	2032	07/11/2024	11.47 Call	Bond Future	2600.2500	2.6003	2949.4500	2.9495	13.429	0.0000	0.0000
2024/06/13	2032	07/11/2024	11.47 Put	Bond Future	1603.7200	1.6037	1369.2400	1.3692	14.621	0.0000	0.0000
2024/06/13	2032	07/11/2024		Bond Future	11.2442	86.2007	11.1135	86.7844	1.162	0.0000	0.0000
2024/06/13	2032	07/11/2024	11.11 Put	Bond Future	2324.7500	2.3248	2018.6900	2.0187	13.165	0.0000	0.0000
2024/06/13	2032	07/11/2024	11.11 Call	Bond Future	1725.2300	1.7252	2002.8500	2.0029	16.092	0.0000	0.0000
2024/06/13	2032	07/11/2024	11.61 Put	Bond Future	1382.6900	1.3827	1173.4500	1.1735	15.133	0.0000	0.0000
2024/06/13	2032	07/11/2024	11.61 Call	Bond Future	2989.5800	2.9896	3364.0200	3.3640	12.525	0.0000	0.0000
2024/06/13	2032	07/11/2024	12.95 Call	Bond Future	7481.1500	7.4812	8005.8000	8.0058	7.013	0.0000	0.0000
2024/06/13	2032	07/11/2024	12.95 Put	Bond Future	311.5000	0.3115	252.4700	0.2525	18.950	0.0000	0.0000
2024/06/13	2032	07/11/2024	13.36 Call	Bond Future	8962.3800	8.9624	9508.4800	9.5085	6.093	0.0000	0.0000
2024/06/13	2032	07/11/2024	13.36 Put	Bond Future	187.1100	0.1871	149.5300	0.1495	20.084	0.0000	0.0000
2024/06/13	2032	07/11/2024	11.64 Put	Bond Future	1339.2100	1.3392	1135.1400	1.1351	15.238	0.0000	0.0000
2024/06/13	2032	07/11/2024	11.64 Call	Bond Future	3076.1500	3.0762	3455.7600	3.4558	12.340	0.0000	0.0000
2024/06/13	2032	06/02/2025		Bond Future	11.3592	88.0912	11.2220	88.6879	1.208	0.0000	0.0000
2024/06/13	2032	06/02/2025	11.72 Call	Bond Future	3432.7500	3.4328	3800.9200	3.8009	10.725	0.0000	0.0000
2024/06/13	2032	06/02/2025	11.72 Put	Bond Future	1889.3900	1.8894	1660.8700	1.6609	12.095	0.0000	0.0000
2024/06/13	2032	08/05/2025		Bond Future	11.4824	85.8525	11.3381	86.4625	1.257	0.0000	0.0000
2024/06/13	2032	08/05/2025	10.91 Call	Bond Future	1927.3900	1.9274	2169.5900	2.1696	12.566	0.0000	0.0000
2024/06/13	2032	08/05/2025	10.91 Put	Bond Future	4379.7300	4.3797	4011.9200	4.0119	8.398	0.0000	0.0000
2024/06/13	2032	07/08/2025		Bond Future	11.6287	87.6693	11.4767	88.2926	1.307	0.0000	0.0000
2024/06/13	2032	07/08/2025	12.01 Call	Bond Future	4279.9200	4.2799	4652.1800	4.6522	8.698	0.0000	0.0000
2024/06/13	2032	07/08/2025	12.01 Put	Bond Future	2742.0000	2.7420	2490.9600	2.4910	9.155	0.0000	0.0000
2024/06/13	2033	01/08/2024		Bond Future	123.8223	123.8223	123.8422	123.8422	0.016	0.0000	0.0000
2024/06/13	2033	07/11/2024		Bond Future	125.2799	125.2799	125.3003	125.3003	0.016	0.0000	0.0000
2024/06/13	2033	06/02/2025		Bond Future	128.0576	128.0576	128.0788	128.0788	0.017	0.0000	0.0000
2024/06/13	2033	06/02/2025	124.94 Call	Bond Future	3117.5600	3.1176	3138.7800	3.1388	0.681	0.0000	0.0000
2024/06/13	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/13	2033	08/05/2025		Bond Future	129.3525	129.3525	129.3746	129.3746	0.017	0.0000	0.0000
2024/06/13	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/13	2033	08/05/2025	130.62 Put	Bond Future	1267.5400	1.2675	1245.4400	1.2454	1.744	0.0000	0.0000
2024/06/13	2033	07/08/2025		Bond Future	132.1253	132.1253	132.1485	132.1485	0.018	0.0000	0.0000
2024/06/13	2033	07/08/2025	128.65 Call	Bond Future	3475.3200	3.4753	3498.4800	3.4985	0.666	0.0000	0.0000
2024/06/13	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/13	2037	01/08/2024	13.82 Call	Bond Future	7672.5100	7.6725	8305.7200	8.3057	8.253	0.0000	0.0000
2024/06/13	2037	01/08/2024	13.82 Put	Bond Future	41.4400	0.0414	25.7000	0.0257	37.983	0.0000	0.0000
2024/06/13	2037	01/08/2024	13.17 Call	Bond Future	4834.8000	4.8348	5420.0800	5.4201	12.106	0.0000	0.0000
2024/06/13	2037	01/08/2024	13.17 Put	Bond Future	195.1700	0.1952	131.5000	0.1315	32.623	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	
2024/06/13	2037	01/08/2024		Bond Future	12.2369	76.5295	12.1129	77.1785	1.013	0.0000	0.0000
2024/06/13	2037	01/08/2024	12.10 Call	Bond Future	1017.6000	1.0176	1304.1700	1.3042	28.161	0.0000	0.0000
2024/06/13	2037	01/08/2024	12.10 Put	Bond Future	1734.7600	1.7348	1372.3800	1.3724	20.889	0.0000	0.0000
2024/06/13	2037	01/08/2024	12.11 Call	Bond Future	1041.0100	1.0410	1331.6200	1.3316	27.916	0.0000	0.0000
2024/06/13	2037	01/08/2024	12.11 Put	Bond Future	1705.4500	1.7055	1347.1100	1.3471	21.011	0.0000	0.0000
2024/06/13	2037	01/08/2024	12.09 Call	Bond Future	994.5000	0.9945	1277.0300	1.2770	28.409	0.0000	0.0000
2024/06/13	2037	01/08/2024	12.09 Put	Bond Future	1764.4300	1.7644	1398.0100	1.3980	20.767	0.0000	0.0000
2024/06/13	2037	07/11/2024		Bond Future	12.3633	78.3391	12.2341	79.0035	1.045	0.0000	0.0000
2024/06/13	2037	07/11/2024	12.58 Call	Bond Future	2973.4600	2.9735	3370.2800	3.3703	13.345	0.0000	0.0000
2024/06/13	2037	07/11/2024	12.58 Put	Bond Future	1877.6200	1.8776	1610.0300	1.6100	14.252	0.0000	0.0000
2024/06/13	2037	07/11/2024	12.59 Call	Bond Future	3004.3400	3.0043	3403.2400	3.4032	13.277	0.0000	0.0000
2024/06/13	2037	07/11/2024	12.59 Put	Bond Future	1858.4900	1.8585	1592.9800	1.5930	14.286	0.0000	0.0000
2024/06/13	2037	07/11/2024	12.57 Call	Bond Future	2942.9200	2.9429	3337.6300	3.3376	13.412	0.0000	0.0000
2024/06/13	2037	07/11/2024	12.57 Put	Bond Future	1897.1300	1.8971	1627.4300	1.6274	14.216	0.0000	0.0000
2024/06/13	2037	06/02/2025		Bond Future	12.4903	75.7962	12.3557	76.4753	1.077	0.0000	0.0000
2024/06/13	2037	06/02/2025	12.76 Call	Bond Future	3828.9400	3.8289	4233.3600	4.2334	10.562	0.0000	0.0000
2024/06/13	2037	06/02/2025	12.76 Put	Bond Future	2493.4600	2.4935	2218.7100	2.2187	11.019	0.0000	0.0000
2024/06/13	2037	08/05/2025		Bond Future	12.6286	77.4550	12.4885	78.1493	1.110	0.0000	0.0000
2024/06/13	2037	08/05/2025	12.25 Call	Bond Future	2823.3100	2.8233	3135.0700	3.1351	11.042	0.0000	0.0000
2024/06/13	2037	08/05/2025	12.25 Put	Bond Future	4720.0800	4.7201	4337.5800	4.3376	8.104	0.0000	0.0000
2024/06/13	2037	08/05/2025	12.55 Put	Bond Future	3917.0500	3.9171	3579.6600	3.5797	8.613	0.0000	0.0000
2024/06/13	2037	08/05/2025	12.55 Call	Bond Future	3528.7700	3.5288	3885.6400	3.8856	10.113	0.0000	0.0000
2024/06/13	2037	08/05/2025	13.30 Put	Bond Future	2463.4100	2.4634	2226.3800	2.2264	9.622	0.0000	0.0000
2024/06/13	2037	08/05/2025	13.30 Call	Bond Future	5665.7900	5.6658	6123.0200	6.1230	8.070	0.0000	0.0000
2024/06/13	2037	08/05/2025	13.35 Put	Bond Future	2389.1400	2.3891	2157.9100	2.1579	9.678	0.0000	0.0000
2024/06/13	2037	08/05/2025	13.35 Call	Bond Future	5822.0800	5.8221	6285.1100	6.2851	7.953	0.0000	0.0000
2024/06/13	2037	07/08/2025		Bond Future	12.7876	74.8327	12.6413	75.5420	1.144	0.0000	0.0000
2024/06/13	2037	07/08/2025	13.01 Call	Bond Future	4753.1800	4.7532	5160.4600	5.1605	8.569	0.0000	0.0000
2024/06/13	2037	07/08/2025	13.01 Put	Bond Future	3693.0400	3.6930	3390.9600	3.3910	8.180	0.0000	0.0000
2024/06/13	2038	01/08/2024		Bond Future	132.3079	132.3079	132.1829	132.1829	0.095	0.0000	0.0000
2024/06/13	2038	07/11/2024		Bond Future	135.4712	135.4712	135.3434	135.3434	0.094	0.0000	0.0000
2024/06/13	2038	06/02/2025		Bond Future	136.3485	136.3485	136.2182	136.2182	0.096	0.0000	0.0000
2024/06/13	2038	06/02/2025	135.23 Call	Bond Future	1118.4700	1.1185	988.2000	0.9882	11.647	0.0000	0.0000
2024/06/13	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/13	2038	08/05/2025		Bond Future	139.3666	139.3666	139.2338	139.2338	0.095	0.0000	0.0000
2024/06/13	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/13	2038	08/05/2025	139.68 Put	Bond Future	313.4400	0.3134	446.1700	0.4462	42.346	0.0000	0.0000
2024/06/13	2038	07/08/2025		Bond Future	140.1777	140.1777	140.0430	140.0430	0.096	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	
2024/06/13	2038	07/08/2025	139.56 Call	Bond Future	617.6500	0.6177	483.0000	0.4830	21.800	0.0000	0.0000
2024/06/13	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/13	2040	01/08/2024	12.28 Put	Bond Future	2015.7900	2.0158	1653.5100	1.6535	17.972	0.0000	0.0000
2024/06/13	2040	01/08/2024	12.28 Call	Bond Future	941.0900	0.9411	1182.0500	1.1821	25.604	0.0000	0.0000
2024/06/13	2040	01/08/2024	12.88 Call	Bond Future	2847.9400	2.8479	3291.5100	3.2915	15.575	0.0000	0.0000
2024/06/13	2040	01/08/2024	12.88 Put	Bond Future	649.3800	0.6494	489.7100	0.4897	24.588	0.0000	0.0000
2024/06/13	2040	01/08/2024	13.48 Call	Bond Future	5433.9400	5.4339	5984.7300	5.9847	10.136	0.0000	0.0000
2024/06/13	2040	01/08/2024	13.48 Put	Bond Future	173.6500	0.1737	121.2000	0.1212	30.204	0.0000	0.0000
2024/06/13	2040	01/08/2024	12.95 Put	Bond Future	560.7800	0.5608	418.8700	0.4189	25.306	0.0000	0.0000
2024/06/13	2040	01/08/2024	12.95 Call	Bond Future	3127.1200	3.1271	3588.4500	3.5885	14.753	0.0000	0.0000
2024/06/13	2040	01/08/2024		Bond Future	12.4726	76.5773	12.3640	77.1806	0.871	0.0000	0.0000
2024/06/13	2040	01/08/2024	12.33 Call	Bond Future	1059.0800	1.0591	1318.8700	1.3189	24.530	0.0000	0.0000
2024/06/13	2040	01/08/2024	12.33 Put	Bond Future	1852.5100	1.8525	1509.0600	1.5091	18.540	0.0000	0.0000
2024/06/13	2040	01/08/2024	12.34 Call	Bond Future	1083.6100	1.0836	1347.1700	1.3472	24.322	0.0000	0.0000
2024/06/13	2040	01/08/2024	12.34 Put	Bond Future	1820.9800	1.8210	1481.3000	1.4813	18.654	0.0000	0.0000
2024/06/13	2040	01/08/2024	12.32 Call	Bond Future	1034.8700	1.0349	1290.8900	1.2909	24.739	0.0000	0.0000
2024/06/13	2040	01/08/2024	12.32 Put	Bond Future	1884.4300	1.8844	1537.2100	1.5372	18.426	0.0000	0.0000
2024/06/13	2040	07/11/2024	12.85 Call	Bond Future	3251.5200	3.2515	3624.9100	3.6249	11.484	0.0000	0.0000
2024/06/13	2040	07/11/2024	12.85 Put	Bond Future	1914.2900	1.9143	1670.1300	1.6701	12.755	0.0000	0.0000
2024/06/13	2040	07/11/2024	12.86 Call	Bond Future	3284.4300	3.2844	3659.7500	3.6598	11.427	0.0000	0.0000
2024/06/13	2040	07/11/2024	12.86 Put	Bond Future	1894.4500	1.8945	1652.2200	1.6522	12.786	0.0000	0.0000
2024/06/13	2040	07/11/2024	12.84 Call	Bond Future	3218.5400	3.2185	3589.9900	3.5900	11.541	0.0000	0.0000
2024/06/13	2040	07/11/2024	12.84 Put	Bond Future	1934.1200	1.9341	1688.0200	1.6880	12.724	0.0000	0.0000
2024/06/13	2040	07/11/2024		Bond Future	12.6001	78.3880	12.4870	79.0056	0.898	0.0000	0.0000
2024/06/13	2040	07/11/2024	12.10 Put	Bond Future	4052.8200	4.0528	3646.6100	3.6466	10.023	0.0000	0.0000
2024/06/13	2040	07/11/2024	12.10 Call	Bond Future	1262.6000	1.2626	1473.9400	1.4739	16.738	0.0000	0.0000
2024/06/13	2040	07/11/2024	12.60 Call	Bond Future	2476.2900	2.4763	2798.6000	2.7986	13.016	0.0000	0.0000
2024/06/13	2040	07/11/2024	12.60 Put	Bond Future	2476.8900	2.4769	2181.6500	2.1817	11.920	0.0000	0.0000
2024/06/13	2040	07/11/2024	13.15 Call	Bond Future	4294.0900	4.2941	4720.7400	4.7207	9.936	0.0000	0.0000
2024/06/13	2040	07/11/2024	13.15 Put	Bond Future	1399.3600	1.3994	1208.4600	1.2085	13.642	0.0000	0.0000
2024/06/13	2040	06/02/2025		Bond Future	12.7278	75.5955	12.6101	76.2267	0.925	0.0000	0.0000
2024/06/13	2040	06/02/2025	12.95 Call	Bond Future	3902.9000	3.9029	4270.3900	4.2704	9.416	0.0000	0.0000
2024/06/13	2040	06/02/2025	12.95 Put	Bond Future	2732.8000	2.7328	2469.0200	2.4690	9.652	0.0000	0.0000
2024/06/13	2040	08/05/2025	13.43 Put	Bond Future	2785.9000	2.7859	2552.8400	2.5528	8.366	0.0000	0.0000
2024/06/13	2040	08/05/2025	13.43 Call	Bond Future	5652.2600	5.6523	6064.5600	6.0646	7.294	0.0000	0.0000
2024/06/13	2040	08/05/2025	12.75 Put	Bond Future	4248.7900	4.2488	3929.0500	3.9291	7.525	0.0000	0.0000
2024/06/13	2040	08/05/2025	12.75 Call	Bond Future	3639.2800	3.6393	3964.9000	3.9649	8.947	0.0000	0.0000
2024/06/13	2040	08/05/2025	13.50 Put	Bond Future	2668.1500	2.6682	2442.9600	2.4430	8.440	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/06/13	2040	08/05/2025	13.50 Call	Bond Future	5878.1500	5.8782	6298.3200	6.2983	7.148	0.0000	0.0000
2024/06/13	2040	08/05/2025		Bond Future	12.8657	77.2497	12.7432	77.8951	0.952	0.0000	0.0000
2024/06/13	2040	08/05/2025	12.63 Call	Bond Future	3334.6400	3.3346	3643.4800	3.6435	9.262	0.0000	0.0000
2024/06/13	2040	08/05/2025	12.63 Put	Bond Future	4584.4300	4.5844	4247.9100	4.2479	7.340	0.0000	0.0000
2024/06/13	2040	07/08/2025		Bond Future	13.0230	74.3720	12.8953	75.0314	0.981	0.0000	0.0000
2024/06/13	2040	07/08/2025	13.29 Call	Bond Future	5168.0800	5.1681	5551.4100	5.5514	7.417	0.0000	0.0000
2024/06/13	2040	07/08/2025	13.29 Put	Bond Future	3818.2900	3.8183	3542.2100	3.5422	7.230	0.0000	0.0000
2024/06/13	2044	01/08/2024	13.00 Call	Bond Future	3098.5200	3.0985	3522.0900	3.5221	13.670	0.0000	0.0000
2024/06/13	2044	01/08/2024	13.00 Put	Bond Future	527.8200	0.5278	400.1200	0.4001	24.194	0.0000	0.0000
2024/06/13	2044	01/08/2024	13.25 Call	Bond Future	4162.9100	4.1629	4634.0600	4.6341	11.318	0.0000	0.0000
2024/06/13	2044	01/08/2024	13.25 Put	Bond Future	300.9000	0.3009	220.7800	0.2208	26.627	0.0000	0.0000
2024/06/13	2044	01/08/2024	12.29 Call	Bond Future	817.5800	0.8176	1018.9500	1.0190	24.630	0.0000	0.0000
2024/06/13	2044	01/08/2024	12.29 Put	Bond Future	2145.3100	2.1453	1795.4100	1.7954	16.310	0.0000	0.0000
2024/06/13	2044	01/08/2024	12.30 Call	Bond Future	838.7000	0.8387	1043.5600	1.0436	24.426	0.0000	0.0000
2024/06/13	2044	01/08/2024	12.30 Put	Bond Future	2109.0200	2.1090	1762.6100	1.7626	16.425	0.0000	0.0000
2024/06/13	2044	01/08/2024	12.28 Call	Bond Future	796.6900	0.7967	994.5800	0.9946	24.839	0.0000	0.0000
2024/06/13	2044	01/08/2024	12.28 Put	Bond Future	2181.8900	2.1819	1828.5100	1.8285	16.196	0.0000	0.0000
2024/06/13	2044	01/08/2024		Bond Future	12.5247	72.8267	12.4264	73.3780	0.785	0.0000	0.0000
2024/06/13	2044	07/11/2024		Bond Future	12.6464	74.5487	12.5441	75.1131	0.809	0.0000	0.0000
2024/06/13	2044	07/11/2024	12.91 Call	Bond Future	3321.2000	3.3212	3663.7100	3.6637	10.313	0.0000	0.0000
2024/06/13	2044	07/11/2024	12.91 Put	Bond Future	1899.5700	1.8996	1677.7000	1.6777	11.680	0.0000	0.0000
2024/06/13	2044	07/11/2024	12.92 Call	Bond Future	3354.4700	3.3545	3698.7400	3.6987	10.263	0.0000	0.0000
2024/06/13	2044	07/11/2024	12.92 Put	Bond Future	1879.8400	1.8798	1659.7300	1.6597	11.709	0.0000	0.0000
2024/06/13	2044	07/11/2024	12.90 Call	Bond Future	3288.0400	3.2880	3628.7900	3.6288	10.363	0.0000	0.0000
2024/06/13	2044	07/11/2024	12.90 Put	Bond Future	1919.4800	1.9195	1695.8500	1.6959	11.651	0.0000	0.0000
2024/06/13	2044	06/02/2025		Bond Future	12.7679	71.7972	12.6616	72.3742	0.833	0.0000	0.0000
2024/06/13	2044	06/02/2025	13.02 Call	Bond Future	3943.9900	3.9440	4284.4600	4.2845	8.633	0.0000	0.0000
2024/06/13	2044	06/02/2025	13.02 Put	Bond Future	2605.8700	2.6059	2369.3400	2.3693	9.077	0.0000	0.0000
2024/06/13	2044	08/05/2025		Bond Future	12.8985	73.3684	12.7880	73.9582	0.857	0.0000	0.0000
2024/06/13	2044	08/05/2025	12.72 Call	Bond Future	3494.4500	3.4945	3783.4900	3.7835	8.271	0.0000	0.0000
2024/06/13	2044	08/05/2025	12.72 Put	Bond Future	4450.9100	4.4509	4150.1500	4.1502	6.757	0.0000	0.0000
2024/06/13	2044	07/08/2025		Bond Future	13.0470	70.5337	12.9318	71.1364	0.883	0.0000	0.0000
2024/06/13	2044	07/08/2025	13.34 Call	Bond Future	5273.7100	5.2737	5626.9400	5.6269	6.698	0.0000	0.0000
2024/06/13	2044	07/08/2025	13.34 Put	Bond Future	3778.0200	3.7780	3528.5600	3.5286	6.603	0.0000	0.0000
2024/06/13	2046	01/08/2024		Bond Future	114.8199	114.8199	115.3570	115.3570	0.468	0.0000	0.0000
2024/06/13	2046	07/11/2024		Bond Future	115.3573	115.3573	115.9074	115.9074	0.477	0.0000	0.0000
2024/06/13	2046	06/02/2025		Bond Future	117.9147	117.9147	118.4773	118.4773	0.477	0.0000	0.0000
2024/06/13	2046	06/02/2025	114.01 Call	Bond Future	3904.7000	3.9047	4467.3400	4.4673	14.409	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
2024/06/13	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/06/13	2046	08/05/2025		Bond Future	118.2623	118.2623	118.8379	118.8379	0.487	0.0000
2024/06/13	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/13	2046	08/05/2025	121.97 Put	Bond Future	3707.7500	3.7078	3132.1500	3.1322	15.524	0.0000
2024/06/13	2046	07/08/2025		Bond Future	120.7957	120.7957	121.3841	121.3841	0.487	0.0000
2024/06/13	2046	07/08/2025	118.69 Call	Bond Future	2105.6600	2.1057	2694.1200	2.6941	27.947	0.0000
2024/06/13	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/13	2050	01/08/2024		Bond Future	114.0783	114.0783	114.1937	114.1937	0.101	0.0000
2024/06/13	2050	07/11/2024		Bond Future	116.8057	116.8057	116.9241	116.9241	0.101	0.0000
2024/06/13	2050	06/02/2025		Bond Future	117.0270	117.0270	117.1484	117.1484	0.104	0.0000
2024/06/13	2050	06/02/2025	115.60 Call	Bond Future	1426.9500	1.4270	1548.3700	1.5484	8.509	0.0000
2024/06/13	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/13	2050	08/05/2025		Bond Future	119.6174	119.6174	119.7417	119.7417	0.104	0.0000
2024/06/13	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/13	2050	08/05/2025	121.16 Put	Bond Future	1542.6300	1.5426	1418.3100	1.4183	8.059	0.0000
2024/06/13	2050	07/08/2025		Bond Future	119.7553	119.7553	119.8834	119.8834	0.107	0.0000
2024/06/13	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/13	2050	07/08/2025	119.89 Put	Bond Future	134.7000	0.1347	6.6500	0.0067	95.063	0.0000
2024/06/13	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/06/13	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/06/13	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/06/13	AL37	01/08/2024		Index Future	972.3650	972.3650	976.7140	976.7140	0.447	0.0000
2024/06/13	AL37	07/11/2024		Index Future	995.3580	995.3580	999.8110	999.8110	0.447	0.0000
2024/06/13	AL37	06/02/2025		Index Future	1017.1960	1017.1960	1021.7490	1021.7490	0.448	0.0000
2024/06/13	AL37	08/05/2025		Index Future	1039.4950	1039.4950	1044.1500	1044.1500	0.448	0.0000
2024/06/13	AL37	07/08/2025		Index Future	1061.5700	1061.5700	1066.3280	1066.3280	0.448	0.0000
2024/06/13	AL7T	01/08/2024		Index Future	1128.7730	1128.7730	1136.6600	1136.6600	0.699	0.0000
2024/06/13	AL7T	07/11/2024		Index Future	1155.4640	1155.4640	1163.5390	1163.5390	0.699	0.0000
2024/06/13	AL7T	06/02/2025		Index Future	1180.8150	1180.8150	1189.0700	1189.0700	0.699	0.0000
2024/06/13	AL7T	08/05/2025		Index Future	1206.7010	1206.7010	1215.1390	1215.1390	0.699	0.0000
2024/06/13	AL7T	07/08/2025		Index Future	1232.3270	1232.3270	1240.9490	1240.9490	0.700	0.0000
2024/06/13	ALBI	01/08/2024		Index Future	981.2150	981.2150	986.8190	986.8190	0.571	0.0000
2024/06/13	ALBI	07/11/2024		Index Future	1004.4180	1004.4180	1010.1540	1010.1540	0.571	0.0000
2024/06/13	ALBI	06/02/2025		Index Future	1026.4540	1026.4540	1032.3190	1032.3190	0.571	0.0000
2024/06/13	ALBI	08/05/2025		Index Future	1048.9560	1048.9560	1054.9520	1054.9520	0.572	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	
2024/06/13	ALBI	07/08/2025		Index Future	1071.2320	1071.2320	1077.3600	1077.3600	0.572	0.0000	0.0000
2024/06/13	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/13	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/13	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/13	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/13	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/13	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/13	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/13	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/13	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/13	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/13	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/13	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/13	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/13	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/06/13	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/13	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/13	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/13	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/13	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/13	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/13	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/13	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/13	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/13	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/13	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
2024/06/13	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/13	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/13	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/13	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/13	ES33	01/08/2024		Bond Future	12.6347	75.5890	12.5154	76.1046	0.944	0.0000
2024/06/13	ES33	07/11/2024		Bond Future	12.8011	73.5931	12.6760	74.1212	0.978	0.0000
2024/06/13	ES33	06/02/2025		Bond Future	12.9709	75.2242	12.8399	75.7641	1.010	0.0000
2024/06/13	ES33	06/02/2025	13.34 Call	Bond Future	1492.6000	1.4926	2032.5500	2.0326	36.175	0.0000
2024/06/13	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/13	ES33	08/05/2025		Bond Future	13.1453	73.0839	13.0081	73.6360	1.044	0.0000
2024/06/13	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/13	ES33	08/05/2025	12.73 Put	Bond Future	1688.1300	1.6881	1136.0100	1.1360	32.706	0.0000
2024/06/13	ES33	07/08/2025		Bond Future	13.3427	74.6459	13.1987	75.2102	1.079	0.0000
2024/06/13	ES33	07/08/2025	13.56 Call	Bond Future	841.3200	0.8413	1405.6100	1.4056	67.072	0.0000
2024/06/13	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/13	ES42	01/08/2024		Bond Future	12.9961	71.4798	12.9079	71.9332	0.679	0.0000
2024/06/13	ES42	07/11/2024		Bond Future	13.1417	68.9201	13.0496	69.3845	0.701	0.0000
2024/06/13	ES42	06/02/2025		Bond Future	13.2828	70.4471	13.1870	70.9219	0.721	0.0000
2024/06/13	ES42	06/02/2025	13.71 Call	Bond Future	2053.6100	2.0536	2528.4400	2.5284	23.122	0.0000
2024/06/13	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/13	ES42	08/05/2025		Bond Future	13.4330	67.7366	13.3331	68.2222	0.743	0.0000
2024/06/13	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/13	ES42	08/05/2025	13.25 Put	Bond Future	894.2900	0.8943	408.7100	0.4087	54.298	0.0000
2024/06/13	ES42	07/08/2025		Bond Future	13.5960	69.1817	13.4920	69.6780	0.765	0.0000
2024/06/13	ES42	07/08/2025	13.79 Call	Bond Future	909.5400	0.9095	1405.7800	1.4058	54.559	0.0000
2024/06/13	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/13	GOVI	01/08/2024		GOVI	966.5740	966.5740	972.1340	972.1340	0.575	0.0000
2024/06/13	GOVI	01/08/2024	943.38 Call	GOVI	231940.0000	23.1940	287540.0000	28.7540	23.972	0.0000
2024/06/13	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/13	GOVI	01/08/2024	943.39 Call	GOVI	231840.0000	23.1840	287440.0000	28.7440	23.982	0.0000
2024/06/13	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/13	GOVI	01/08/2024	943.37 Call	GOVI	232040.0000	23.2040	287640.0000	28.7640	23.961	0.0000
2024/06/13	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/13	GOVI	07/11/2024		GOVI	989.4300	989.4300	995.1220	995.1220	0.575	0.0000
2024/06/13	GOVI	07/11/2024	948.79 Call	GOVI	406400.0000	40.6400	463320.0000	46.3320	14.006	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/06/13	GOVI	07/11/2024	948.79 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/13	GOVI	07/11/2024	948.80 Call	GOVI		406300.0000	40.6300	463220.0000	46.3220	14.009	0.0000	0.0000
2024/06/13	GOVI	07/11/2024	948.80 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/13	GOVI	07/11/2024	948.78 Call	GOVI		406500.0000	40.6500	463420.0000	46.3420	14.002	0.0000	0.0000
2024/06/13	GOVI	07/11/2024	948.78 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/13	GOVI	06/02/2025		GOVI		1011.1380	1011.1380	1016.9570	1016.9570	0.575	0.0000	0.0000
2024/06/13	GOVI	06/02/2025	972.00 Call	GOVI		391380.0000	39.1380	449570.0000	44.9570	14.868	0.0000	0.0000
2024/06/13	GOVI	06/02/2025	972.00 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/13	GOVI	08/05/2025		GOVI		1033.3040	1033.3040	1039.2530	1039.2530	0.576	0.0000	0.0000
2024/06/13	GOVI	08/05/2025	1,022. Call 00	GOVI		113040.0000	11.3040	172530.0000	17.2530	52.627	0.0000	0.0000
2024/06/13	GOVI	08/05/2025	1,022. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/13	GOVI	07/08/2025		GOVI		1055.2480	1055.2480	1061.3270	1061.3270	0.576	0.0000	0.0000
2024/06/13	GOVI	07/08/2025	1,011. Call 00	GOVI		442480.0000	44.2480	503270.0000	50.3270	13.738	0.0000	0.0000
2024/06/13	GOVI	07/08/2025	1,011. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/13	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/06/13	IGOV	01/08/2024		Index Future		353.2410	353.2410	353.5440	353.5440	0.086	0.0000	0.0000
2024/06/13	IGOV	07/11/2024		Index Future		361.6860	361.6860	361.9970	361.9970	0.086	0.0000	0.0000
2024/06/13	IGOV	06/02/2025		Index Future		369.7050	369.7050	370.0240	370.0240	0.086	0.0000	0.0000
2024/06/13	IGOV	08/05/2025		Index Future		377.8920	377.8920	378.2180	378.2180	0.086	0.0000	0.0000
2024/06/13	IGOV	07/08/2025		Index Future		385.9970	385.9970	386.3320	386.3320	0.087	0.0000	0.0000
2024/06/13	IS10	17/12/2025		Interest Rate Swap		80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/06/13	IS10	16/03/2026		Interest Rate Swap		76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/06/13	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/06/13	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/06/13	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/06/13	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/06/13	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/06/13	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/06/13	IS10	20/12/2027		Interest Rate Swap		87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/06/13	IS10	22/03/2028		Interest Rate Swap		80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/06/13	IS10	20/06/2028		Interest Rate Swap		88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/06/13	IS10	19/09/2028		Interest Rate Swap		92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/06/13	J186	21/12/2026		Interest Rate Swap		8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/06/13	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	
2024/06/13	JBAF	17/07/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/06/13	JBAF	21/08/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/06/13	JBAF	18/09/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/06/13	JBAF	16/10/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/06/13	JBAF	20/11/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/06/13	JBAF	18/12/2024		Jibar Tradeable Future	8.3770	91.6230	8.3570	91.6430	0.239	0.0000	0.0000
2024/06/13	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3770	91.6230	0.120	0.0000	0.0000
2024/06/13	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.3670	91.6330	0.868	0.0000	0.0000
2024/06/13	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.2950	91.7050	0.540	0.0000	0.0000
2024/06/13	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3400	91.6600	0.382	0.0000	0.0000
2024/06/13	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/06/13	R035	01/08/2024	12.50 Call	Bond Future	3736.0000	3.7360	4254.5400	4.2545	13.880	0.0000	0.0000
2024/06/13	R035	01/08/2024	12.50 Put	Bond Future	350.4700	0.3505	248.1900	0.2482	29.184	0.0000	0.0000
2024/06/13	R035	01/08/2024	12.45 Call	Bond Future	3531.0100	3.5310	4039.6400	4.0396	14.405	0.0000	0.0000
2024/06/13	R035	01/08/2024	12.45 Put	Bond Future	391.2600	0.3913	279.0700	0.2791	28.674	0.0000	0.0000
2024/06/13	R035	01/08/2024	13.08 Call	Bond Future	6251.3600	6.2514	6840.7200	6.8407	9.428	0.0000	0.0000
2024/06/13	R035	01/08/2024	13.08 Put	Bond Future	91.2800	0.0913	59.8200	0.0598	34.465	0.0000	0.0000
2024/06/13	R035	01/08/2024	13.05 Call	Bond Future	6118.1400	6.1181	6705.3700	6.7054	9.598	0.0000	0.0000
2024/06/13	R035	01/08/2024	13.05 Put	Bond Future	98.1800	0.0982	64.5900	0.0646	34.213	0.0000	0.0000
2024/06/13	R035	01/08/2024	12.20 Put	Bond Future	665.0700	0.6651	491.9700	0.4920	26.027	0.0000	0.0000
2024/06/13	R035	01/08/2024	12.20 Call	Bond Future	2559.7500	2.5598	3007.4700	3.0075	17.491	0.0000	0.0000
2024/06/13	R035	01/08/2024		Bond Future	11.8297	86.2601	11.7110	86.8809	1.004	0.0000	0.0000
2024/06/13	R035	01/08/2024	13.23 Put	Bond Future	63.1700	0.0632	40.6100	0.0406	35.713	0.0000	0.0000
2024/06/13	R035	01/08/2024	13.23 Call	Bond Future	6918.4600	6.9185	7516.7200	7.5167	8.647	0.0000	0.0000
2024/06/13	R035	01/08/2024	13.20 Call	Bond Future	6784.9800	6.7850	7381.6700	7.3817	8.794	0.0000	0.0000
2024/06/13	R035	01/08/2024	13.20 Put	Bond Future	68.0200	0.0680	43.8900	0.0439	35.475	0.0000	0.0000
2024/06/13	R035	01/08/2024	11.80 Call	Bond Future	1281.8500	1.2819	1594.8200	1.5948	24.415	0.0000	0.0000
2024/06/13	R035	01/08/2024	11.80 Put	Bond Future	1436.6600	1.4367	1128.8100	1.1288	21.428	0.0000	0.0000
2024/06/13	R035	01/08/2024	11.81 Call	Bond Future	1308.5000	1.3085	1625.2500	1.6253	24.207	0.0000	0.0000
2024/06/13	R035	01/08/2024	11.81 Put	Bond Future	1411.1900	1.4112	1107.1200	1.1071	21.547	0.0000	0.0000
2024/06/13	R035	01/08/2024	11.79 Call	Bond Future	1255.3700	1.2554	1564.5600	1.5646	24.629	0.0000	0.0000
2024/06/13	R035	01/08/2024	11.79 Put	Bond Future	1462.3400	1.4623	1150.7100	1.1507	21.310	0.0000	0.0000
2024/06/13	R035	07/11/2024		Bond Future	11.9558	83.7841	11.8316	84.4197	1.039	0.0000	0.0000
2024/06/13	R035	07/11/2024	12.18 Call	Bond Future	2987.3300	2.9873	3366.9700	3.3670	12.708	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	
2024/06/13	R035	07/11/2024	12.18 Put	Bond Future	1856.8100	1.8568	1600.8800	1.6009	13.783	0.0000	0.0000
2024/06/13	R035	07/11/2024	12.19 Call	Bond Future	3018.1100	3.0181	3399.7600	3.3998	12.645	0.0000	0.0000
2024/06/13	R035	07/11/2024	12.19 Put	Bond Future	1837.6700	1.8377	1583.7500	1.5838	13.817	0.0000	0.0000
2024/06/13	R035	07/11/2024	12.17 Call	Bond Future	2956.4700	2.9565	3334.1000	3.3341	12.773	0.0000	0.0000
2024/06/13	R035	07/11/2024	12.17 Put	Bond Future	1875.9100	1.8759	1617.9700	1.6180	13.750	0.0000	0.0000
2024/06/13	R035	07/11/2024	13.23 Call	Bond Future	6756.3700	6.7564	7289.9600	7.2900	7.898	0.0000	0.0000
2024/06/13	R035	07/11/2024	13.23 Put	Bond Future	609.8700	0.6099	507.8900	0.5079	16.722	0.0000	0.0000
2024/06/13	R035	07/11/2024	12.20 Put	Bond Future	1818.7100	1.8187	1566.7800	1.5668	13.852	0.0000	0.0000
2024/06/13	R035	07/11/2024	12.20 Call	Bond Future	3049.0200	3.0490	3432.6600	3.4327	12.582	0.0000	0.0000
2024/06/13	R035	06/02/2025		Bond Future	12.0844	85.6218	11.9547	86.2714	1.073	0.0000	0.0000
2024/06/13	R035	06/02/2025	12.41 Call	Bond Future	3971.3400	3.9713	4364.6800	4.3647	9.904	0.0000	0.0000
2024/06/13	R035	06/02/2025	12.41 Put	Bond Future	2370.6900	2.3707	2114.3700	2.1144	10.812	0.0000	0.0000
2024/06/13	R035	08/05/2025		Bond Future	12.2123	82.9793	12.0769	83.6435	1.108	0.0000	0.0000
2024/06/13	R035	08/05/2025	11.78 Call	Bond Future	2647.7400	2.6477	2935.9500	2.9360	10.885	0.0000	0.0000
2024/06/13	R035	08/05/2025	11.78 Put	Bond Future	4795.5200	4.7955	4419.5900	4.4196	7.839	0.0000	0.0000
2024/06/13	R035	08/05/2025	13.35 Call	Bond Future	7116.0100	7.1160	7600.6700	7.6007	6.811	0.0000	0.0000
2024/06/13	R035	08/05/2025	13.35 Put	Bond Future	1814.4500	1.8145	1634.9700	1.6350	9.892	0.0000	0.0000
2024/06/13	R035	08/05/2025	12.70 Call	Bond Future	5043.3700	5.0434	5458.2600	5.4583	8.226	0.0000	0.0000
2024/06/13	R035	08/05/2025	12.70 Put	Bond Future	2710.0100	2.7100	2460.7600	2.4608	9.197	0.0000	0.0000
2024/06/13	R035	08/05/2025	11.46 Put	Bond Future	5811.0700	5.8111	5388.4000	5.3884	7.274	0.0000	0.0000
2024/06/13	R035	08/05/2025	11.46 Call	Bond Future	2023.0500	2.0231	2264.5200	2.2645	11.936	0.0000	0.0000
2024/06/13	R035	07/08/2025		Bond Future	12.3607	84.7357	12.2192	85.4143	1.145	0.0000	0.0000
2024/06/13	R035	07/08/2025	12.65 Call	Bond Future	4837.2300	4.8372	5232.3900	5.2324	8.169	0.0000	0.0000
2024/06/13	R035	07/08/2025	12.65 Put	Bond Future	3473.3000	3.4733	3189.8000	3.1898	8.162	0.0000	0.0000
2024/06/13	R053	01/08/2024		Bond Future	12.4301	97.7560	12.3319	98.4822	0.790	0.0000	0.0000
2024/06/13	R053	01/08/2024	13.14 Call	Bond Future	5429.8800	5.4299	6037.8200	6.0378	11.196	0.0000	0.0000
2024/06/13	R053	01/08/2024	13.14 Put	Bond Future	471.6100	0.4716	353.2800	0.3533	25.091	0.0000	0.0000
2024/06/13	R053	01/08/2024	13.15 Call	Bond Future	5486.2800	5.4863	6096.3200	6.0963	11.119	0.0000	0.0000
2024/06/13	R053	01/08/2024	13.15 Put	Bond Future	461.6500	0.4617	345.4200	0.3454	25.177	0.0000	0.0000
2024/06/13	R053	01/08/2024	13.13 Call	Bond Future	5373.5800	5.3736	5979.3900	5.9794	11.274	0.0000	0.0000
2024/06/13	R053	01/08/2024	13.13 Put	Bond Future	481.7700	0.4818	361.3100	0.3613	25.004	0.0000	0.0000
2024/06/13	R053	07/11/2024	12.80 Call	Bond Future	4334.3600	4.3344	4781.8500	4.7819	10.324	0.0000	0.0000
2024/06/13	R053	07/11/2024	12.80 Put	Bond Future	2572.2600	2.5723	2276.2000	2.2762	11.510	0.0000	0.0000
2024/06/13	R053	07/11/2024	12.81 Call	Bond Future	4377.6800	4.3777	4827.4500	4.8275	10.274	0.0000	0.0000
2024/06/13	R053	07/11/2024	12.81 Put	Bond Future	2546.0200	2.5460	2252.2400	2.2522	11.539	0.0000	0.0000
2024/06/13	R053	07/11/2024	12.79 Call	Bond Future	4291.2100	4.2912	4736.3900	4.7364	10.374	0.0000	0.0000
2024/06/13	R053	07/11/2024	12.79 Put	Bond Future	2598.7600	2.5988	2300.3900	2.3004	11.481	0.0000	0.0000
2024/06/13	R053	07/11/2024		Bond Future	12.5513	94.1947	12.4489	94.9382	0.816	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	
2024/06/13	R053	06/02/2025		Bond Future	12.6696	96.2602	12.5631	97.0202	0.840	0.0000	0.0000
2024/06/13	R053	06/02/2025	12.94 Call	Bond Future	5282.2200	5.2822	5733.3600	5.7334	8.541	0.0000	0.0000
2024/06/13	R053	06/02/2025	12.94 Put	Bond Future	3402.3100	3.4023	3093.4400	3.0934	9.078	0.0000	0.0000
2024/06/13	R053	08/05/2025		Bond Future	12.7925	92.4947	12.6817	93.2717	0.866	0.0000	0.0000
2024/06/13	R053	08/05/2025	12.64 Call	Bond Future	4452.8000	4.4528	4837.5300	4.8375	8.640	0.0000	0.0000
2024/06/13	R053	08/05/2025	12.64 Put	Bond Future	5525.3200	5.5253	5133.1000	5.1331	7.099	0.0000	0.0000
2024/06/13	R053	07/08/2025		Bond Future	12.9291	94.4498	12.8137	95.2437	0.893	0.0000	0.0000
2024/06/13	R053	07/08/2025	13.17 Call	Bond Future	6465.9400	6.4659	6924.6700	6.9247	7.095	0.0000	0.0000
2024/06/13	R053	07/08/2025	13.17 Put	Bond Future	4850.2000	4.8502	4515.0600	4.5151	6.910	0.0000	0.0000
2024/06/13	R186	01/08/2024		Bond Future	8.9588	104.5300	8.9055	104.6443	0.595	0.0000	0.0000
2024/06/13	R186	01/08/2024	8.69 Call	Bond Future	99.8800	0.0999	125.8900	0.1259	26.041	0.0000	0.0000
2024/06/13	R186	01/08/2024	8.69 Put	Bond Future	677.7800	0.6778	589.4900	0.5895	13.026	0.0000	0.0000
2024/06/13	R186	01/08/2024	8.70 Call	Bond Future	105.6500	0.1057	132.7100	0.1327	25.613	0.0000	0.0000
2024/06/13	R186	01/08/2024	8.70 Put	Bond Future	661.9700	0.6620	574.7300	0.5747	13.179	0.0000	0.0000
2024/06/13	R186	01/08/2024	8.68 Call	Bond Future	94.2200	0.0942	119.1700	0.1192	26.481	0.0000	0.0000
2024/06/13	R186	01/08/2024	8.68 Put	Bond Future	693.7000	0.6937	604.3500	0.6044	12.880	0.0000	0.0000
2024/06/13	R186	07/11/2024	9.14 Call	Bond Future	859.1700	0.8592	926.6500	0.9267	7.854	0.0000	0.0000
2024/06/13	R186	07/11/2024	9.14 Put	Bond Future	522.2000	0.5222	472.5800	0.4726	9.502	0.0000	0.0000
2024/06/13	R186	07/11/2024	9.15 Call	Bond Future	872.3300	0.8723	940.2900	0.9403	7.791	0.0000	0.0000
2024/06/13	R186	07/11/2024	9.15 Put	Bond Future	516.2600	0.5163	467.1200	0.4671	9.518	0.0000	0.0000
2024/06/13	R186	07/11/2024	9.13 Call	Bond Future	846.3500	0.8464	913.3400	0.9133	7.915	0.0000	0.0000
2024/06/13	R186	07/11/2024	9.13 Put	Bond Future	528.4900	0.5285	478.3800	0.4784	9.482	0.0000	0.0000
2024/06/13	R186	07/11/2024		Bond Future	8.9640	107.0018	8.9030	107.1189	0.680	0.0000	0.0000
2024/06/13	R186	06/02/2025		Bond Future	8.9750	104.0329	8.9049	104.1528	0.782	0.0000	0.0000
2024/06/13	R186	06/02/2025	9.03 Call	Bond Future	842.6700	0.8427	905.1000	0.9051	7.409	0.0000	0.0000
2024/06/13	R186	06/02/2025	9.03 Put	Bond Future	748.9000	0.7489	691.4300	0.6914	7.674	0.0000	0.0000
2024/06/13	R186	08/05/2025		Bond Future	8.9953	106.3112	8.9130	106.4340	0.915	0.0000	0.0000
2024/06/13	R186	08/05/2025	8.47 Call	Bond Future	431.3800	0.4314	473.9000	0.4739	9.857	0.0000	0.0000
2024/06/13	R186	08/05/2025	8.47 Put	Bond Future	1218.2000	1.2182	1137.9500	1.1380	6.588	0.0000	0.0000
2024/06/13	R186	07/08/2025		Bond Future	9.0779	103.2473	8.9789	103.3732	1.091	0.0000	0.0000
2024/06/13	R186	07/08/2025	9.68 Call	Bond Future	1304.0900	1.3041	1385.0100	1.3850	6.205	0.0000	0.0000
2024/06/13	R186	07/08/2025	9.68 Put	Bond Future	543.8900	0.5439	498.9800	0.4990	8.257	0.0000	0.0000
2024/06/13	R186	07/08/2025	10.25 Call	Bond Future	1861.2400	1.8612	1954.0100	1.9540	4.984	0.0000	0.0000
2024/06/13	R186	07/08/2025	10.25 Put	Bond Future	388.6900	0.3887	355.6300	0.3556	8.505	0.0000	0.0000
2024/06/13	R186	07/08/2025	9.22 Put	Bond Future	727.6600	0.7277	670.2400	0.6702	7.891	0.0000	0.0000
2024/06/13	R186	07/08/2025	9.22 Call	Bond Future	907.7900	0.9078	976.2000	0.9762	7.536	0.0000	0.0000
2024/06/13	R202	01/08/2024		Bond Future	259.8950	259.8950	259.9372	259.9372	0.016	0.0000	0.0000
2024/06/13	R202	07/11/2024		Bond Future	266.1090	266.1090	266.1525	266.1525	0.016	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/06/13	R202	06/02/2025		Bond Future	266.7724	266.7724	266.8179	266.8179	0.017	0.0000	0.0000
2024/06/13	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	27.8700	0.0279	100.000	0.0000	0.0000
2024/06/13	R202	06/02/2025	266.79 Put	Bond Future	17.6300	0.0176	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/06/13	R202	08/05/2025		Bond Future	272.6781	272.6781	272.7251	272.7251	0.017	0.0000	0.0000
2024/06/13	R202	08/05/2025	272.31 Call	Bond Future	368.0700	0.3681	415.1300	0.4151	12.786	0.0000	0.0000
2024/06/13	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/13	R202	07/08/2025		Bond Future	273.1580	273.1580	273.2082	273.2082	0.018	0.0000	0.0000
2024/06/13	R202	07/08/2025	271.60 Call	Bond Future	1558.0400	1.5580	1608.2000	1.6082	3.219	0.0000	0.0000
2024/06/13	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/13	R209	01/08/2024		Bond Future	11.9316	66.8911	11.8131	67.4403	0.992	0.0000	0.0000
2024/06/13	R209	01/08/2024	11.79 Call	Bond Future	893.2800	0.8933	1132.8200	1.1328	26.816	0.0000	0.0000
2024/06/13	R209	01/08/2024	11.79 Put	Bond Future	1550.5300	1.5505	1240.8800	1.2409	19.971	0.0000	0.0000
2024/06/13	R209	01/08/2024	11.80 Call	Bond Future	913.8800	0.9139	1156.8200	1.1568	26.583	0.0000	0.0000
2024/06/13	R209	01/08/2024	11.80 Put	Bond Future	1524.4000	1.5244	1218.1500	1.2182	20.090	0.0000	0.0000
2024/06/13	R209	01/08/2024	11.78 Call	Bond Future	872.9700	0.8730	1109.0900	1.1091	27.048	0.0000	0.0000
2024/06/13	R209	01/08/2024	11.78 Put	Bond Future	1576.9900	1.5770	1263.9200	1.2639	19.852	0.0000	0.0000
2024/06/13	R209	07/11/2024		Bond Future	12.0458	65.3154	11.9226	65.8776	1.023	0.0000	0.0000
2024/06/13	R209	07/11/2024	12.22 Call	Bond Future	2519.7300	2.5197	2847.6400	2.8476	13.014	0.0000	0.0000
2024/06/13	R209	07/11/2024	12.22 Put	Bond Future	1736.3400	1.7363	1502.0100	1.5020	13.496	0.0000	0.0000
2024/06/13	R209	07/11/2024	12.23 Call	Bond Future	2546.2900	2.5463	2876.0100	2.8760	12.949	0.0000	0.0000
2024/06/13	R209	07/11/2024	12.23 Put	Bond Future	1718.3200	1.7183	1485.8000	1.4858	13.532	0.0000	0.0000
2024/06/13	R209	07/11/2024	12.21 Call	Bond Future	2493.1300	2.4931	2819.2100	2.8192	13.079	0.0000	0.0000
2024/06/13	R209	07/11/2024	12.21 Put	Bond Future	1754.3700	1.7544	1518.2100	1.5182	13.461	0.0000	0.0000
2024/06/13	R209	06/02/2025		Bond Future	12.1585	66.7479	12.0306	67.3225	1.053	0.0000	0.0000
2024/06/13	R209	06/02/2025	12.44 Call	Bond Future	3419.0900	3.4191	3762.5900	3.7626	10.047	0.0000	0.0000
2024/06/13	R209	06/02/2025	12.44 Put	Bond Future	2179.1700	2.1792	1948.0100	1.9480	10.608	0.0000	0.0000
2024/06/13	R209	08/05/2025		Bond Future	12.2765	65.0521	12.1435	65.6396	1.083	0.0000	0.0000
2024/06/13	R209	08/05/2025	11.89 Call	Bond Future	2446.3100	2.4463	2708.3700	2.7084	10.712	0.0000	0.0000
2024/06/13	R209	08/05/2025	11.89 Put	Bond Future	4173.9700	4.1740	3848.5600	3.8486	7.796	0.0000	0.0000
2024/06/13	R209	07/08/2025		Bond Future	12.4100	66.4288	12.2717	67.0290	1.114	0.0000	0.0000
2024/06/13	R209	07/08/2025	12.68 Call	Bond Future	4363.8200	4.3638	4712.9400	4.7129	8.000	0.0000	0.0000
2024/06/13	R209	07/08/2025	12.68 Put	Bond Future	3213.3200	3.2133	2962.2200	2.9622	7.814	0.0000	0.0000
2024/06/13	R210	01/08/2024		Bond Future	239.9596	239.9596	239.8253	239.8253	0.056	0.0000	0.0000
2024/06/13	R210	07/11/2024		Bond Future	242.3500	242.3500	242.2128	242.2128	0.057	0.0000	0.0000
2024/06/13	R210	06/02/2025		Bond Future	247.7230	247.7230	247.5834	247.5834	0.056	0.0000	0.0000
2024/06/13	R210	06/02/2025	239.61 Call	Bond Future	8113.0100	8.1130	7973.4000	7.9734	1.721	0.0000	0.0000
2024/06/13	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/13	R210	08/05/2025		Bond Future	249.7774	249.7774	249.6357	249.6357	0.057	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	
2024/06/13	R210	08/05/2025	248.03 Call	Bond Future	1747.3900	1.7474	1605.7000	1.6057	8.109	0.0000	0.0000
2024/06/13	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/13	R210	07/08/2025		Bond Future	255.1302	255.1302	254.9865	254.9865	0.056	0.0000	0.0000
2024/06/13	R210	07/08/2025	248.44 Call	Bond Future	6690.1800	6.6902	6546.5200	6.5465	2.147	0.0000	0.0000
2024/06/13	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/13	R213	01/08/2024		Bond Future	10.7523	85.6603	10.6487	86.0871	0.964	0.0000	0.0000
2024/06/13	R213	01/08/2024	10.87 Call	Bond Future	1357.2100	1.3572	1605.1600	1.6052	18.269	0.0000	0.0000
2024/06/13	R213	01/08/2024	10.87 Put	Bond Future	875.7900	0.8758	696.9100	0.6969	20.425	0.0000	0.0000
2024/06/13	R213	01/08/2024	10.88 Call	Bond Future	1382.6100	1.3826	1632.9300	1.6329	18.105	0.0000	0.0000
2024/06/13	R213	01/08/2024	10.88 Put	Bond Future	860.4500	0.8605	683.9400	0.6839	20.514	0.0000	0.0000
2024/06/13	R213	01/08/2024	10.86 Call	Bond Future	1332.0100	1.3320	1577.5700	1.5776	18.435	0.0000	0.0000
2024/06/13	R213	01/08/2024	10.86 Put	Bond Future	891.3600	0.8914	710.0900	0.7101	20.336	0.0000	0.0000
2024/06/13	R213	07/11/2024	11.22 Call	Bond Future	2642.4900	2.6425	2920.9700	2.9210	10.539	0.0000	0.0000
2024/06/13	R213	07/11/2024	11.22 Put	Bond Future	1206.5800	1.2066	1048.0900	1.0481	13.135	0.0000	0.0000
2024/06/13	R213	07/11/2024	11.23 Call	Bond Future	2667.9900	2.6680	2947.8100	2.9478	10.488	0.0000	0.0000
2024/06/13	R213	07/11/2024	11.23 Put	Bond Future	1193.1500	1.1932	1036.0000	1.0360	13.171	0.0000	0.0000
2024/06/13	R213	07/11/2024	11.21 Call	Bond Future	2617.1000	2.6171	2894.2300	2.8942	10.589	0.0000	0.0000
2024/06/13	R213	07/11/2024	11.21 Put	Bond Future	1220.1500	1.2202	1060.3100	1.0603	13.100	0.0000	0.0000
2024/06/13	R213	07/11/2024		Bond Future	10.8553	84.1242	10.7459	84.5611	1.008	0.0000	0.0000
2024/06/13	R213	06/02/2025		Bond Future	10.9639	85.9694	10.8484	86.4162	1.053	0.0000	0.0000
2024/06/13	R213	06/02/2025	11.35 Call	Bond Future	3136.9200	3.1369	3412.5100	3.4125	8.785	0.0000	0.0000
2024/06/13	R213	06/02/2025	11.35 Put	Bond Future	1664.0900	1.6641	1492.9400	1.4929	10.285	0.0000	0.0000
2024/06/13	R213	08/05/2025		Bond Future	11.0734	84.2895	10.9516	84.7463	1.100	0.0000	0.0000
2024/06/13	R213	08/05/2025	10.52 Call	Bond Future	1686.4900	1.6865	1866.2800	1.8663	10.661	0.0000	0.0000
2024/06/13	R213	08/05/2025	10.52 Put	Bond Future	3786.7800	3.7868	3509.8000	3.5098	7.314	0.0000	0.0000
2024/06/13	R213	07/08/2025		Bond Future	11.2090	86.0750	11.0801	86.5418	1.150	0.0000	0.0000
2024/06/13	R213	07/08/2025	11.66 Call	Bond Future	3910.7200	3.9107	4193.1700	4.1932	7.222	0.0000	0.0000
2024/06/13	R213	07/08/2025	11.66 Put	Bond Future	2302.8000	2.3028	2118.4400	2.1184	8.006	0.0000	0.0000
2024/06/13	R214	01/08/2024	12.17 Call	Bond Future	1003.0200	1.0030	1192.1200	1.1921	18.853	0.0000	0.0000
2024/06/13	R214	01/08/2024	12.17 Put	Bond Future	1429.7400	1.4297	1200.4200	1.2004	16.039	0.0000	0.0000
2024/06/13	R214	01/08/2024	12.18 Call	Bond Future	1025.4500	1.0255	1217.2000	1.2172	18.699	0.0000	0.0000
2024/06/13	R214	01/08/2024	12.18 Put	Bond Future	1404.2300	1.4042	1177.5600	1.1776	16.142	0.0000	0.0000
2024/06/13	R214	01/08/2024	12.16 Call	Bond Future	980.7700	0.9808	1167.2200	1.1672	19.011	0.0000	0.0000
2024/06/13	R214	01/08/2024	12.16 Put	Bond Future	1455.4900	1.4555	1223.5200	1.2235	15.938	0.0000	0.0000
2024/06/13	R214	01/08/2024		Bond Future	12.2594	62.3631	12.1717	62.7815	0.715	0.0000	0.0000
2024/06/13	R214	07/11/2024		Bond Future	12.3728	60.5305	12.2817	60.9588	0.736	0.0000	0.0000
2024/06/13	R214	07/11/2024	12.61 Call	Bond Future	2721.7000	2.7217	2977.6100	2.9776	9.403	0.0000	0.0000
2024/06/13	R214	07/11/2024	12.61 Put	Bond Future	1627.8900	1.6279	1455.4700	1.4555	10.592	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	
2024/06/13	R214	07/11/2024	12.62 Call	Bond Future	2749.9200	2.7499	3007.2000	3.0072	9.356	0.0000	0.0000
2024/06/13	R214	07/11/2024	12.62 Put	Bond Future	1610.6800	1.6107	1439.6300	1.4396	10.620	0.0000	0.0000
2024/06/13	R214	07/11/2024	12.60 Call	Bond Future	2693.6100	2.6936	2948.1400	2.9481	9.449	0.0000	0.0000
2024/06/13	R214	07/11/2024	12.60 Put	Bond Future	1645.2700	1.6453	1471.4700	1.4715	10.564	0.0000	0.0000
2024/06/13	R214	06/02/2025		Bond Future	12.4863	61.8581	12.3919	62.2960	0.756	0.0000	0.0000
2024/06/13	R214	06/02/2025	12.71 Call	Bond Future	3310.3400	3.3103	3564.1100	3.5641	7.666	0.0000	0.0000
2024/06/13	R214	06/02/2025	12.71 Put	Bond Future	2292.8500	2.2929	2108.7600	2.1088	8.029	0.0000	0.0000
2024/06/13	R214	08/05/2025		Bond Future	12.5978	59.9042	12.5000	60.3518	0.777	0.0000	0.0000
2024/06/13	R214	08/05/2025	12.40 Call	Bond Future	2889.7500	2.8898	3106.2000	3.1062	7.490	0.0000	0.0000
2024/06/13	R214	08/05/2025	12.40 Put	Bond Future	3799.9100	3.7999	3568.7400	3.5687	6.084	0.0000	0.0000
2024/06/13	R214	07/08/2025		Bond Future	12.7241	61.1721	12.6225	61.6295	0.798	0.0000	0.0000
2024/06/13	R214	07/08/2025	12.97 Call	Bond Future	4393.9400	4.3939	4657.2000	4.6572	5.991	0.0000	0.0000
2024/06/13	R214	07/08/2025	12.97 Put	Bond Future	3308.9200	3.3089	3114.7800	3.1148	5.867	0.0000	0.0000
2024/06/13	R248	01/08/2024		Bond Future	12.4226	75.9313	12.3245	76.4964	0.789	0.0000	0.0000
2024/06/13	R248	01/08/2024	12.31 Call	Bond Future	1132.7800	1.1328	1383.2800	1.3833	22.114	0.0000	0.0000
2024/06/13	R248	01/08/2024	12.31 Put	Bond Future	1782.0900	1.7821	1467.4400	1.4674	17.656	0.0000	0.0000
2024/06/13	R248	01/08/2024	12.32 Call	Bond Future	1159.2000	1.1592	1413.3400	1.4133	21.924	0.0000	0.0000
2024/06/13	R248	01/08/2024	12.32 Put	Bond Future	1750.4100	1.7504	1439.4000	1.4394	17.768	0.0000	0.0000
2024/06/13	R248	01/08/2024	12.30 Call	Bond Future	1106.8100	1.1068	1353.6800	1.3537	22.305	0.0000	0.0000
2024/06/13	R248	01/08/2024	12.30 Put	Bond Future	1814.3000	1.8143	1496.0200	1.4960	17.543	0.0000	0.0000
2024/06/13	R248	07/11/2024		Bond Future	12.5421	73.2746	12.4400	73.8532	0.814	0.0000	0.0000
2024/06/13	R248	07/11/2024	12.79 Call	Bond Future	3365.5700	3.3656	3713.9300	3.7139	10.351	0.0000	0.0000
2024/06/13	R248	07/11/2024	12.79 Put	Bond Future	1993.9100	1.9939	1763.7200	1.7637	11.545	0.0000	0.0000
2024/06/13	R248	07/11/2024	12.80 Call	Bond Future	3399.4200	3.3994	3749.5800	3.7496	10.301	0.0000	0.0000
2024/06/13	R248	07/11/2024	12.80 Put	Bond Future	1973.4100	1.9734	1745.0200	1.7450	11.573	0.0000	0.0000
2024/06/13	R248	07/11/2024	12.78 Call	Bond Future	3331.8500	3.3319	3678.4000	3.6784	10.401	0.0000	0.0000
2024/06/13	R248	07/11/2024	12.78 Put	Bond Future	2014.6200	2.0146	1782.6200	1.7826	11.516	0.0000	0.0000
2024/06/13	R248	06/02/2025		Bond Future	12.6619	74.8817	12.5557	75.4731	0.838	0.0000	0.0000
2024/06/13	R248	06/02/2025	12.71 Call	Bond Future	3409.6600	3.4097	3727.4900	3.7275	9.321	0.0000	0.0000
2024/06/13	R248	06/02/2025	12.71 Put	Bond Future	3144.3500	3.1444	2870.7400	2.8707	8.702	0.0000	0.0000
2024/06/13	R248	08/05/2025		Bond Future	12.7795	72.0674	12.6693	72.6720	0.863	0.0000	0.0000
2024/06/13	R248	08/05/2025	12.60 Call	Bond Future	3464.7800	3.4648	3760.8000	3.7608	8.544	0.0000	0.0000
2024/06/13	R248	08/05/2025	12.60 Put	Bond Future	4453.8900	4.4539	4145.3200	4.1453	6.928	0.0000	0.0000
2024/06/13	R248	07/08/2025		Bond Future	12.9125	73.5921	12.7978	74.2099	0.888	0.0000	0.0000
2024/06/13	R248	07/08/2025	13.21 Call	Bond Future	5299.6100	5.2996	5662.5200	5.6625	6.848	0.0000	0.0000
2024/06/13	R248	07/08/2025	13.21 Put	Bond Future	3741.4700	3.7415	3486.6700	3.4867	6.810	0.0000	0.0000
2024/06/13	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
2024/06/13	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/06/13	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/06/13	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
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