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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/06/2024 TO 18/06/2024

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
2024/06/18	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/18	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/18	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/18	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/18	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/18	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/18	2025	01/08/2024		Bond Future	182.1855	182.1855	182.1793	0.003	0.0000	0.0000
2024/06/18	2025	07/11/2024		Bond Future	186.5250	186.5250	186.5189	0.003	0.0000	0.0000
2024/06/18	2029	01/08/2024		Bond Future	131.8820	131.8820	132.0192	0.104	0.0000	0.0000
2024/06/18	2029	07/11/2024		Bond Future	133.6185	133.6185	133.7588	0.105	0.0000	0.0000
2024/06/18	2029	06/02/2025		Bond Future	136.5714	136.5714	136.7151	0.105	0.0000	0.0000
2024/06/18	2029	06/02/2025	132.40 Call	Bond Future	4171.4400	4.1714	4315.1200	3.444	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
2024/06/18	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/06/18	2029	08/05/2025		Bond Future	138.1363	138.1363	138.2836	138.2836	0.107	0.0000
2024/06/18	2029	08/05/2025	137.85 Call	Bond Future	286.3300	0.2863	433.5500	0.4336	51.416	0.0000
2024/06/18	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/18	2029	07/08/2025		Bond Future	141.0920	141.0920	141.2430	141.2430	0.107	0.0000
2024/06/18	2029	07/08/2025	137.41 Call	Bond Future	3682.0100	3.6820	3832.9600	3.8330	4.100	0.0000
2024/06/18	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/18	2030	01/08/2024	10.21 Put	Bond Future	947.2800	0.9473	463.6300	0.4636	51.057	0.0000
2024/06/18	2030	01/08/2024	10.21 Call	Bond Future	1077.2600	1.0773	1747.8400	1.7478	62.249	0.0000
2024/06/18	2030	01/08/2024	10.71 Put	Bond Future	353.9800	0.3540	139.9100	0.1399	60.475	0.0000
2024/06/18	2030	01/08/2024	10.71 Call	Bond Future	2400.2600	2.4003	3340.4200	3.3404	39.169	0.0000
2024/06/18	2030	01/08/2024	11.31 Call	Bond Future	4372.8800	4.3729	5463.0400	5.4630	24.930	0.0000
2024/06/18	2030	01/08/2024	11.31 Put	Bond Future	92.9000	0.0929	28.8300	0.0288	68.967	0.0000
2024/06/18	2030	01/08/2024		Bond Future	10.1766	91.1495	9.8822	92.3037	2.893	0.0000
2024/06/18	2030	01/08/2024	10.38 Call	Bond Future	1476.2500	1.4763	2254.7300	2.2547	52.734	0.0000
2024/06/18	2030	01/08/2024	10.38 Put	Bond Future	689.0300	0.6890	313.2800	0.3133	54.533	0.0000
2024/06/18	2030	01/08/2024	10.39 Call	Bond Future	1501.6000	1.5016	2285.9300	2.2859	52.233	0.0000
2024/06/18	2030	01/08/2024	10.39 Put	Bond Future	675.9000	0.6759	306.0000	0.3060	54.727	0.0000
2024/06/18	2030	01/08/2024	10.37 Call	Bond Future	1451.2300	1.4512	2223.7700	2.2238	53.233	0.0000
2024/06/18	2030	01/08/2024	10.37 Put	Bond Future	702.5000	0.7025	320.8100	0.3208	54.333	0.0000
2024/06/18	2030	07/11/2024		Bond Future	10.2551	93.2966	9.9419	94.4781	3.054	0.0000
2024/06/18	2030	07/11/2024	10.75 Call	Bond Future	2824.4600	2.8245	3650.1100	3.6501	29.232	0.0000
2024/06/18	2030	07/11/2024	10.75 Put	Bond Future	995.2800	0.9953	639.4200	0.6394	35.755	0.0000
2024/06/18	2030	07/11/2024	10.76 Call	Bond Future	2850.0100	2.8500	3678.8400	3.6788	29.082	0.0000
2024/06/18	2030	07/11/2024	10.76 Put	Bond Future	984.3500	0.9844	631.6700	0.6317	35.829	0.0000
2024/06/18	2030	07/11/2024	10.74 Call	Bond Future	2799.0000	2.7990	3621.4300	3.6214	29.383	0.0000
2024/06/18	2030	07/11/2024	10.74 Put	Bond Future	1006.3300	1.0063	647.2500	0.6473	35.682	0.0000
2024/06/18	2030	07/11/2024	10.21 Put	Bond Future	1774.5200	1.7745	1218.1000	1.2181	31.356	0.0000
2024/06/18	2030	07/11/2024	10.21 Call	Bond Future	1605.6200	1.6056	2230.7100	2.2307	38.931	0.0000
2024/06/18	2030	07/11/2024	10.71 Put	Bond Future	1040.3400	1.0403	671.4600	0.6715	35.458	0.0000
2024/06/18	2030	07/11/2024	10.71 Call	Bond Future	2723.3800	2.7234	3536.0100	3.5360	29.839	0.0000
2024/06/18	2030	07/11/2024	11.91 Call	Bond Future	6200.7200	6.2007	7271.1700	7.2712	17.263	0.0000
2024/06/18	2030	07/11/2024	11.91 Put	Bond Future	259.6500	0.2597	148.5900	0.1486	42.773	0.0000
2024/06/18	2030	06/02/2025		Bond Future	10.3381	91.3258	10.0052	92.5334	3.221	0.0000
2024/06/18	2030	06/02/2025	10.68 Call	Bond Future	2834.4000	2.8344	3592.6300	3.5926	26.751	0.0000
2024/06/18	2030	06/02/2025	10.68 Put	Bond Future	1614.6300	1.6146	1165.2900	1.1653	27.829	0.0000
2024/06/18	2030	08/05/2025	11.86 Call	Bond Future	5691.5600	5.6916	6662.9200	6.6629	17.067	0.0000
2024/06/18	2030	08/05/2025	11.86 Put	Bond Future	956.6400	0.9566	693.8800	0.6939	27.467	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	
2024/06/18	2030	08/05/2025	10.31 Put	Bond Future	2617.4600	2.6175	2014.7800	2.0148	23.025	0.0000	0.0000
2024/06/18	2030	08/05/2025	10.31 Call	Bond Future	2162.6500	2.1627	2794.0900	2.7941	29.198	0.0000	0.0000
2024/06/18	2030	08/05/2025		Bond Future	10.4415	93.3122	10.0866	94.5463	3.398	0.0000	0.0000
2024/06/18	2030	08/05/2025	9.93 Call	Bond Future	1536.7300	1.5367	2056.7300	2.0567	33.838	0.0000	0.0000
2024/06/18	2030	08/05/2025	9.93 Put	Bond Future	3322.1300	3.3221	2608.0100	2.6080	21.496	0.0000	0.0000
2024/06/18	2030	08/05/2025	12.28 Call	Bond Future	6800.7400	6.8007	7829.6800	7.8297	15.130	0.0000	0.0000
2024/06/18	2030	08/05/2025	12.28 Put	Bond Future	722.6700	0.7227	517.4900	0.5175	28.392	0.0000	0.0000
2024/06/18	2030	08/05/2025	10.69 Put	Bond Future	2051.9400	2.0519	1552.2200	1.5522	24.354	0.0000	0.0000
2024/06/18	2030	08/05/2025	10.69 Call	Bond Future	2904.3100	2.9043	3638.7100	3.6387	25.287	0.0000	0.0000
2024/06/18	2030	07/08/2025	12.12 Call	Bond Future	6046.3500	6.0464	7024.7100	7.0247	16.181	0.0000	0.0000
2024/06/18	2030	07/08/2025	12.12 Put	Bond Future	1127.9100	1.1279	845.5700	0.8456	25.032	0.0000	0.0000
2024/06/18	2030	07/08/2025	10.48 Put	Bond Future	2762.9100	2.7629	2162.5000	2.1625	21.731	0.0000	0.0000
2024/06/18	2030	07/08/2025	10.48 Call	Bond Future	2452.8100	2.4528	3113.1000	3.1131	26.920	0.0000	0.0000
2024/06/18	2030	07/08/2025		Bond Future	10.5740	91.2742	10.1943	92.5349	3.591	0.0000	0.0000
2024/06/18	2030	07/08/2025	11.11 Call	Bond Future	3703.0600	3.7031	4508.6500	4.5087	21.755	0.0000	0.0000
2024/06/18	2030	07/08/2025	11.11 Put	Bond Future	1959.4500	1.9595	1504.3400	1.5043	23.226	0.0000	0.0000
2024/06/18	2032	01/08/2024	11.11 Put	Bond Future	1130.7300	1.1307	527.9500	0.5280	53.309	0.0000	0.0000
2024/06/18	2032	01/08/2024	11.11 Call	Bond Future	1442.8300	1.4428	2369.7000	2.3697	64.240	0.0000	0.0000
2024/06/18	2032	01/08/2024	11.61 Put	Bond Future	478.6700	0.4787	188.6900	0.1887	60.580	0.0000	0.0000
2024/06/18	2032	01/08/2024	11.61 Call	Bond Future	3041.2500	3.0413	4280.9200	4.2809	40.762	0.0000	0.0000
2024/06/18	2032	01/08/2024	12.31 Call	Bond Future	5716.1800	5.7162	7157.1500	7.1572	25.209	0.0000	0.0000
2024/06/18	2032	01/08/2024	12.31 Put	Bond Future	130.1600	0.1302	41.4800	0.0415	68.132	0.0000	0.0000
2024/06/18	2032	01/08/2024	12.54 Call	Bond Future	6632.4700	6.6325	8103.1100	8.1031	22.173	0.0000	0.0000
2024/06/18	2032	01/08/2024	12.54 Put	Bond Future	84.2600	0.0843	25.2500	0.0253	70.033	0.0000	0.0000
2024/06/18	2032	01/08/2024	11.66 Call	Bond Future	3221.3500	3.2214	4483.0200	4.4830	39.166	0.0000	0.0000
2024/06/18	2032	01/08/2024	11.66 Put	Bond Future	437.9600	0.4380	169.9800	0.1700	61.188	0.0000	0.0000
2024/06/18	2032	01/08/2024	11.50 Put	Bond Future	581.3100	0.5813	237.3500	0.2374	59.170	0.0000	0.0000
2024/06/18	2032	01/08/2024	11.50 Call	Bond Future	2655.4200	2.6554	3841.1100	3.8411	44.652	0.0000	0.0000
2024/06/18	2032	01/08/2024	11.14 Call	Bond Future	1525.6800	1.5257	2476.2100	2.4762	62.302	0.0000	0.0000
2024/06/18	2032	01/08/2024	11.14 Put	Bond Future	1076.3500	1.0764	497.2300	0.4972	53.804	0.0000	0.0000
2024/06/18	2032	01/08/2024	11.15 Call	Bond Future	1553.7600	1.5538	2512.0300	2.5120	61.674	0.0000	0.0000
2024/06/18	2032	01/08/2024	11.15 Put	Bond Future	1058.7500	1.0588	487.3700	0.4874	53.967	0.0000	0.0000
2024/06/18	2032	01/08/2024	11.13 Call	Bond Future	1497.8400	1.4978	2440.5500	2.4406	62.938	0.0000	0.0000
2024/06/18	2032	01/08/2024	11.13 Put	Bond Future	1094.2200	1.0942	507.2800	0.5073	53.640	0.0000	0.0000
2024/06/18	2032	01/08/2024		Bond Future	11.0420	88.6880	10.7133	90.2177	2.977	0.0000	0.0000
2024/06/18	2032	07/11/2024	11.48 Call	Bond Future	2963.4600	2.9635	3986.6900	3.9867	34.528	0.0000	0.0000
2024/06/18	2032	07/11/2024	11.48 Put	Bond Future	1514.2800	1.5143	971.7300	0.9717	35.829	0.0000	0.0000
2024/06/18	2032	07/11/2024	11.49 Call	Bond Future	2991.5700	2.9916	4019.2700	4.0193	34.353	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/06/18	2032	07/11/2024	11.49 Put	Bond Future	1498.6400	1.4986	960.5600	0.9606	35.905	0.0000	0.0000
2024/06/18	2032	07/11/2024	11.47 Call	Bond Future	2935.2500	2.9353	3954.0100	3.9540	34.708	0.0000	0.0000
2024/06/18	2032	07/11/2024	11.47 Put	Bond Future	1529.8600	1.5299	982.8400	0.9828	35.756	0.0000	0.0000
2024/06/18	2032	07/11/2024		Bond Future	11.1526	86.6096	10.8067	88.1753	3.101	0.0000	0.0000
2024/06/18	2032	07/11/2024	11.11 Put	Bond Future	2194.3800	2.1944	1471.4900	1.4715	32.943	0.0000	0.0000
2024/06/18	2032	07/11/2024	11.11 Call	Bond Future	2003.7200	2.0037	2846.6100	2.8466	42.066	0.0000	0.0000
2024/06/18	2032	07/11/2024	11.61 Put	Bond Future	1323.5300	1.3235	836.9300	0.8369	36.765	0.0000	0.0000
2024/06/18	2032	07/11/2024	11.61 Call	Bond Future	3339.2800	3.3393	4418.4600	4.4185	32.318	0.0000	0.0000
2024/06/18	2032	07/11/2024	12.95 Call	Bond Future	7864.9400	7.8649	9301.1000	9.3011	18.260	0.0000	0.0000
2024/06/18	2032	07/11/2024	12.95 Put	Bond Future	286.4300	0.2864	156.8100	0.1568	45.254	0.0000	0.0000
2024/06/18	2032	07/11/2024	13.36 Call	Bond Future	9334.7800	9.3348	10826.7700	10.8268	15.983	0.0000	0.0000
2024/06/18	2032	07/11/2024	13.36 Put	Bond Future	150.6500	0.1507	76.8600	0.0769	48.981	0.0000	0.0000
2024/06/18	2032	07/11/2024	11.64 Put	Bond Future	1282.5900	1.2826	808.3200	0.8083	36.978	0.0000	0.0000
2024/06/18	2032	07/11/2024	11.64 Call	Bond Future	3428.3900	3.4284	4519.9000	4.5199	31.837	0.0000	0.0000
2024/06/18	2032	06/02/2025		Bond Future	11.2644	88.5028	10.9013	90.1030	3.224	0.0000	0.0000
2024/06/18	2032	06/02/2025	11.72 Call	Bond Future	3857.4200	3.8574	4904.9800	4.9050	27.157	0.0000	0.0000
2024/06/18	2032	06/02/2025	11.72 Put	Bond Future	1902.4500	1.9025	1349.7900	1.3498	29.050	0.0000	0.0000
2024/06/18	2032	08/05/2025		Bond Future	11.3857	86.2606	11.0040	87.8960	3.352	0.0000	0.0000
2024/06/18	2032	08/05/2025	10.91 Call	Bond Future	2187.7400	2.1877	2913.2100	2.9132	33.161	0.0000	0.0000
2024/06/18	2032	08/05/2025	10.91 Put	Bond Future	4231.9400	4.2319	3322.0600	3.3221	21.500	0.0000	0.0000
2024/06/18	2032	07/08/2025		Bond Future	11.5277	88.0829	11.1259	89.7533	3.485	0.0000	0.0000
2024/06/18	2032	07/08/2025	12.01 Call	Bond Future	4766.6100	4.7666	5814.3500	5.8144	21.981	0.0000	0.0000
2024/06/18	2032	07/08/2025	12.01 Put	Bond Future	2815.0600	2.8151	2192.4400	2.1924	22.117	0.0000	0.0000
2024/06/18	2033	01/08/2024		Bond Future	123.8577	123.8577	123.8776	123.8776	0.016	0.0000	0.0000
2024/06/18	2033	07/11/2024		Bond Future	125.3052	125.3052	125.3256	125.3256	0.016	0.0000	0.0000
2024/06/18	2033	06/02/2025		Bond Future	128.0745	128.0745	128.0956	128.0956	0.016	0.0000	0.0000
2024/06/18	2033	06/02/2025	124.94 Call	Bond Future	3134.5200	3.1345	3155.6100	3.1556	0.673	0.0000	0.0000
2024/06/18	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/18	2033	08/05/2025		Bond Future	129.3520	129.3520	129.3739	129.3739	0.017	0.0000	0.0000
2024/06/18	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/18	2033	08/05/2025	130.62 Put	Bond Future	1267.9600	1.2680	1246.1000	1.2461	1.724	0.0000	0.0000
2024/06/18	2033	07/08/2025		Bond Future	132.1198	132.1198	132.1427	132.1427	0.017	0.0000	0.0000
2024/06/18	2033	07/08/2025	128.65 Call	Bond Future	3469.8400	3.4698	3492.6800	3.4927	0.658	0.0000	0.0000
2024/06/18	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/18	2037	01/08/2024	13.82 Call	Bond Future	8005.6000	8.0056	9827.5200	9.8275	22.758	0.0000	0.0000
2024/06/18	2037	01/08/2024	13.82 Put	Bond Future	42.8600	0.0429	9.4000	0.0094	78.068	0.0000	0.0000
2024/06/18	2037	01/08/2024	13.17 Call	Bond Future	5166.2000	5.1662	6883.0500	6.8831	33.232	0.0000	0.0000
2024/06/18	2037	01/08/2024	13.17 Put	Bond Future	194.9000	0.1949	56.3700	0.0564	71.077	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	
2024/06/18	2037	01/08/2024		Bond Future	12.1734	76.8612	11.8251	78.7166	2.861	0.0000	0.0000
2024/06/18	2037	01/08/2024	12.10 Call	Bond Future	1245.3900	1.2454	2242.6800	2.2427	80.079	0.0000	0.0000
2024/06/18	2037	01/08/2024	12.10 Put	Bond Future	1630.8800	1.6309	772.7900	0.7728	52.615	0.0000	0.0000
2024/06/18	2037	01/08/2024	12.11 Call	Bond Future	1271.0500	1.2711	2279.0700	2.2791	79.306	0.0000	0.0000
2024/06/18	2037	01/08/2024	12.11 Put	Bond Future	1603.8200	1.6038	756.4600	0.7565	52.834	0.0000	0.0000
2024/06/18	2037	01/08/2024	12.09 Call	Bond Future	1220.0200	1.2200	2206.5400	2.2065	80.861	0.0000	0.0000
2024/06/18	2037	01/08/2024	12.09 Put	Bond Future	1658.2800	1.6583	789.4200	0.7894	52.395	0.0000	0.0000
2024/06/18	2037	07/11/2024		Bond Future	12.2984	78.6717	11.9355	80.5708	2.951	0.0000	0.0000
2024/06/18	2037	07/11/2024	12.58 Call	Bond Future	3391.8600	3.3919	4605.0700	4.6051	35.768	0.0000	0.0000
2024/06/18	2037	07/11/2024	12.58 Put	Bond Future	1963.4200	1.9634	1277.4800	1.2775	34.936	0.0000	0.0000
2024/06/18	2037	07/11/2024	12.59 Call	Bond Future	3423.3000	3.4233	4641.7000	4.6417	35.591	0.0000	0.0000
2024/06/18	2037	07/11/2024	12.59 Put	Bond Future	1944.8500	1.9449	1264.1000	1.2641	35.003	0.0000	0.0000
2024/06/18	2037	07/11/2024	12.57 Call	Bond Future	3360.3400	3.3603	4568.3500	4.5684	35.949	0.0000	0.0000
2024/06/18	2037	07/11/2024	12.57 Put	Bond Future	1981.9500	1.9820	1290.8100	1.2908	34.872	0.0000	0.0000
2024/06/18	2037	06/02/2025		Bond Future	12.4239	76.1304	12.0462	78.0713	3.040	0.0000	0.0000
2024/06/18	2037	06/02/2025	12.76 Call	Bond Future	4195.4800	4.1955	5421.3300	5.4213	29.218	0.0000	0.0000
2024/06/18	2037	06/02/2025	12.76 Put	Bond Future	2525.7700	2.5258	1810.7400	1.8107	28.309	0.0000	0.0000
2024/06/18	2037	08/05/2025		Bond Future	12.5617	77.7856	12.1685	79.7690	3.130	0.0000	0.0000
2024/06/18	2037	08/05/2025	12.25 Call	Bond Future	3191.9000	3.1919	4162.8800	4.1629	30.420	0.0000	0.0000
2024/06/18	2037	08/05/2025	12.25 Put	Bond Future	4758.1100	4.7581	3745.7100	3.7457	21.277	0.0000	0.0000
2024/06/18	2037	08/05/2025	13.35 Put	Bond Future	2541.6200	2.5416	1922.1700	1.9222	24.372	0.0000	0.0000
2024/06/18	2037	08/05/2025	13.35 Call	Bond Future	6305.1200	6.3051	7669.0500	7.6691	21.632	0.0000	0.0000
2024/06/18	2037	08/05/2025	12.55 Put	Bond Future	4013.1000	4.0131	3120.6200	3.1206	22.239	0.0000	0.0000
2024/06/18	2037	08/05/2025	12.55 Call	Bond Future	3955.3800	3.9554	5046.2800	5.0463	27.580	0.0000	0.0000
2024/06/18	2037	08/05/2025	13.30 Put	Bond Future	2615.4100	2.6154	1981.0900	1.9811	24.253	0.0000	0.0000
2024/06/18	2037	08/05/2025	13.30 Call	Bond Future	6148.3500	6.1484	7497.4100	7.4974	21.942	0.0000	0.0000
2024/06/18	2037	07/08/2025		Bond Future	12.7183	75.1674	12.3083	77.1932	3.224	0.0000	0.0000
2024/06/18	2037	07/08/2025	13.01 Call	Bond Future	5256.9700	5.2570	6477.1900	6.4772	23.211	0.0000	0.0000
2024/06/18	2037	07/08/2025	13.01 Put	Bond Future	3862.0900	3.8621	3056.5300	3.0565	20.858	0.0000	0.0000
2024/06/18	2038	01/08/2024		Bond Future	132.2006	132.2006	132.5176	132.5176	0.240	0.0000	0.0000
2024/06/18	2038	07/11/2024		Bond Future	135.3495	135.3495	135.6742	135.6742	0.240	0.0000	0.0000
2024/06/18	2038	06/02/2025		Bond Future	136.2148	136.2148	136.5468	136.5468	0.244	0.0000	0.0000
2024/06/18	2038	06/02/2025	135.23 Call	Bond Future	984.7900	0.9848	1316.7800	1.3168	33.712	0.0000	0.0000
2024/06/18	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/18	2038	08/05/2025		Bond Future	139.2104	139.2104	139.5501	139.5501	0.244	0.0000	0.0000
2024/06/18	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/18	2038	08/05/2025	139.68 Put	Bond Future	469.5600	0.4696	129.8700	0.1299	72.342	0.0000	0.0000
2024/06/18	2038	07/08/2025		Bond Future	140.0139	140.0139	140.3614	140.3614	0.248	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
2024/06/18	2038	07/08/2025	139.56 Call	Bond Future	453.8800	0.4539	801.4400	0.8014	76.575	0.0000	0.0000
2024/06/18	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/18	2040	01/08/2024	12.28 Put	Bond Future	1964.4400	1.9644	955.6300	0.9556	51.354	0.0000	0.0000
2024/06/18	2040	01/08/2024	12.28 Call	Bond Future	1128.5800	1.1286	2118.7100	2.1187	87.732	0.0000	0.0000
2024/06/18	2040	01/08/2024	12.88 Call	Bond Future	3102.1900	3.1022	4680.6300	4.6806	50.881	0.0000	0.0000
2024/06/18	2040	01/08/2024	12.88 Put	Bond Future	664.7900	0.6648	244.2900	0.2443	63.253	0.0000	0.0000
2024/06/18	2040	01/08/2024	13.48 Call	Bond Future	5687.4900	5.6875	7550.9400	7.5509	32.764	0.0000	0.0000
2024/06/18	2040	01/08/2024	13.48 Put	Bond Future	188.3600	0.1884	52.8700	0.0529	71.931	0.0000	0.0000
2024/06/18	2040	01/08/2024	12.95 Put	Bond Future	578.4000	0.5784	205.8200	0.2058	64.416	0.0000	0.0000
2024/06/18	2040	01/08/2024	12.95 Call	Bond Future	3383.5800	3.3836	5009.9400	5.0099	48.066	0.0000	0.0000
2024/06/18	2040	01/08/2024		Bond Future	12.4294	76.8162	12.0762	78.8151	2.842	0.0000	0.0000
2024/06/18	2040	01/08/2024	12.33 Call	Bond Future	1255.9300	1.2559	2304.9300	2.3049	83.524	0.0000	0.0000
2024/06/18	2040	01/08/2024	12.33 Put	Bond Future	1810.5200	1.8105	860.5800	0.8606	52.468	0.0000	0.0000
2024/06/18	2040	01/08/2024	12.34 Call	Bond Future	1282.3200	1.2823	2342.9600	2.3430	82.713	0.0000	0.0000
2024/06/18	2040	01/08/2024	12.34 Put	Bond Future	1780.8500	1.7809	842.5500	0.8426	52.688	0.0000	0.0000
2024/06/18	2040	01/08/2024	12.32 Call	Bond Future	1229.8500	1.2299	2267.1600	2.2672	84.344	0.0000	0.0000
2024/06/18	2040	01/08/2024	12.32 Put	Bond Future	1840.5700	1.8406	878.9400	0.8789	52.246	0.0000	0.0000
2024/06/18	2040	07/11/2024	12.85 Call	Bond Future	3646.4500	3.6465	4962.6600	4.9627	36.096	0.0000	0.0000
2024/06/18	2040	07/11/2024	12.85 Put	Bond Future	2071.6500	2.0717	1341.7800	1.3418	35.231	0.0000	0.0000
2024/06/18	2040	07/11/2024	12.86 Call	Bond Future	3679.9200	3.6799	5001.6300	5.0016	35.917	0.0000	0.0000
2024/06/18	2040	07/11/2024	12.86 Put	Bond Future	2052.3700	2.0524	1328.0000	1.3280	35.294	0.0000	0.0000
2024/06/18	2040	07/11/2024	12.84 Call	Bond Future	3613.2800	3.6133	4923.9500	4.9240	36.274	0.0000	0.0000
2024/06/18	2040	07/11/2024	12.84 Put	Bond Future	2091.2900	2.0913	1355.8800	1.3559	35.165	0.0000	0.0000
2024/06/18	2040	07/11/2024		Bond Future	12.5564	78.6256	12.1888	80.6717	2.928	0.0000	0.0000
2024/06/18	2040	07/11/2024	12.10 Put	Bond Future	4092.0500	4.0921	2878.5400	2.8785	29.655	0.0000	0.0000
2024/06/18	2040	07/11/2024	12.10 Call	Bond Future	1539.4000	1.5394	2371.9700	2.3720	54.084	0.0000	0.0000
2024/06/18	2040	07/11/2024	12.60 Call	Bond Future	2851.6300	2.8516	4020.9000	4.0209	41.004	0.0000	0.0000
2024/06/18	2040	07/11/2024	12.60 Put	Bond Future	2614.6600	2.6147	1737.8500	1.7379	33.534	0.0000	0.0000
2024/06/18	2040	07/11/2024	13.15 Call	Bond Future	4691.3700	4.6914	6159.4900	6.1595	31.294	0.0000	0.0000
2024/06/18	2040	07/11/2024	13.15 Put	Bond Future	1559.0700	1.5591	981.1100	0.9811	37.071	0.0000	0.0000
2024/06/18	2040	06/02/2025		Bond Future	12.6834	75.8326	12.3012	77.9237	3.014	0.0000	0.0000
2024/06/18	2040	06/02/2025	12.95 Call	Bond Future	4240.3300	4.2403	5532.8300	5.5328	30.481	0.0000	0.0000
2024/06/18	2040	06/02/2025	12.95 Put	Bond Future	2833.1000	2.8331	2034.5200	2.0345	28.187	0.0000	0.0000
2024/06/18	2040	08/05/2025	12.75 Put	Bond Future	4432.9000	4.4329	3451.1800	3.4512	22.146	0.0000	0.0000
2024/06/18	2040	08/05/2025	12.75 Call	Bond Future	4054.7600	4.0548	5209.8600	5.2099	28.488	0.0000	0.0000
2024/06/18	2040	08/05/2025	13.50 Put	Bond Future	2899.0400	2.8990	2198.3500	2.1984	24.170	0.0000	0.0000
2024/06/18	2040	08/05/2025	13.50 Call	Bond Future	6340.4100	6.3404	7776.5400	7.7765	22.650	0.0000	0.0000
2024/06/18	2040	08/05/2025	13.43 Put	Bond Future	3015.8400	3.0158	2291.9900	2.2920	24.002	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	
2024/06/18	2040	08/05/2025	13.43 Call	Bond Future	6113.5700	6.1136	7526.5400	7.5265	23.112	0.0000	0.0000
2024/06/18	2040	08/05/2025		Bond Future	12.8216	77.4811	12.4241	79.6179	3.101	0.0000	0.0000
2024/06/18	2040	08/05/2025	12.63 Call	Bond Future	3726.5400	3.7265	4830.4500	4.8305	29.623	0.0000	0.0000
2024/06/18	2040	08/05/2025	12.63 Put	Bond Future	4744.9600	4.7450	3712.0500	3.7121	21.769	0.0000	0.0000
2024/06/18	2040	07/08/2025		Bond Future	12.9776	74.6055	12.5634	76.7880	3.192	0.0000	0.0000
2024/06/18	2040	07/08/2025	13.29 Call	Bond Future	5669.8900	5.6699	6996.4000	6.9964	23.396	0.0000	0.0000
2024/06/18	2040	07/08/2025	13.29 Put	Bond Future	4086.6100	4.0866	3230.6800	3.2307	20.945	0.0000	0.0000
2024/06/18	2044	01/08/2024	13.00 Call	Bond Future	3317.7800	3.3178	4967.7600	4.9678	49.731	0.0000	0.0000
2024/06/18	2044	01/08/2024	13.00 Put	Bond Future	620.6600	0.6207	222.1500	0.2222	64.207	0.0000	0.0000
2024/06/18	2044	01/08/2024	13.25 Call	Bond Future	4363.6300	4.3636	6157.0200	6.1570	41.099	0.0000	0.0000
2024/06/18	2044	01/08/2024	13.25 Put	Bond Future	375.2000	0.3752	120.1000	0.1201	67.990	0.0000	0.0000
2024/06/18	2044	01/08/2024	12.29 Call	Bond Future	998.4200	0.9984	1941.8300	1.9418	94.490	0.0000	0.0000
2024/06/18	2044	01/08/2024	12.29 Put	Bond Future	2199.7300	2.1997	1094.6500	1.0947	50.237	0.0000	0.0000
2024/06/18	2044	01/08/2024	12.30 Call	Bond Future	1021.5700	1.0216	1977.2400	1.9772	93.549	0.0000	0.0000
2024/06/18	2044	01/08/2024	12.30 Put	Bond Future	2165.4700	2.1655	1072.6500	1.0727	50.466	0.0000	0.0000
2024/06/18	2044	01/08/2024	12.28 Call	Bond Future	975.5900	0.9756	1906.7200	1.9067	95.443	0.0000	0.0000
2024/06/18	2044	01/08/2024	12.28 Put	Bond Future	2234.3700	2.2344	1117.0100	1.1170	50.008	0.0000	0.0000
2024/06/18	2044	01/08/2024		Bond Future	12.5020	72.9532	12.1439	75.0016	2.864	0.0000	0.0000
2024/06/18	2044	07/11/2024		Bond Future	12.6240	74.6715	12.2516	76.7683	2.950	0.0000	0.0000
2024/06/18	2044	07/11/2024	12.91 Call	Bond Future	3587.4100	3.5874	4942.5600	4.9426	37.775	0.0000	0.0000
2024/06/18	2044	07/11/2024	12.91 Put	Bond Future	2042.9600	2.0430	1301.3200	1.3013	36.302	0.0000	0.0000
2024/06/18	2044	07/11/2024	12.92 Call	Bond Future	3620.8100	3.6208	4981.7000	4.9817	37.585	0.0000	0.0000
2024/06/18	2044	07/11/2024	12.92 Put	Bond Future	2023.3600	2.0234	1287.4600	1.2875	36.370	0.0000	0.0000
2024/06/18	2044	07/11/2024	12.90 Call	Bond Future	3554.1200	3.5541	4903.5000	4.9035	37.967	0.0000	0.0000
2024/06/18	2044	07/11/2024	12.90 Put	Bond Future	2062.7400	2.0627	1315.3300	1.3153	36.234	0.0000	0.0000
2024/06/18	2044	06/02/2025		Bond Future	12.7456	71.9175	12.3588	74.0603	3.035	0.0000	0.0000
2024/06/18	2044	06/02/2025	13.02 Call	Bond Future	4321.9700	4.3220	5653.4900	5.6535	30.808	0.0000	0.0000
2024/06/18	2044	06/02/2025	13.02 Put	Bond Future	2863.6100	2.8636	2052.3000	2.0523	28.332	0.0000	0.0000
2024/06/18	2044	06/02/2025	13.75 Call	Bond Future	6807.0600	6.8071	8423.8500	8.4239	23.752	0.0000	0.0000
2024/06/18	2044	06/02/2025	13.75 Put	Bond Future	1701.9100	1.7019	1175.8700	1.1759	30.909	0.0000	0.0000
2024/06/18	2044	06/02/2025	12.50 Put	Bond Future	4144.6600	4.1447	3066.8800	3.0669	26.004	0.0000	0.0000
2024/06/18	2044	06/02/2025	12.50 Call	Bond Future	2796.1400	2.7961	3861.1900	3.8612	38.090	0.0000	0.0000
2024/06/18	2044	06/02/2025	12.00 Put	Bond Future	5864.9500	5.8650	4498.7600	4.4988	23.294	0.0000	0.0000
2024/06/18	2044	06/02/2025	12.00 Call	Bond Future	1638.0300	1.6380	2414.6700	2.4147	47.413	0.0000	0.0000
2024/06/18	2044	08/05/2025		Bond Future	12.8773	73.4808	12.4754	75.6705	3.121	0.0000	0.0000
2024/06/18	2044	08/05/2025	12.72 Call	Bond Future	3789.9500	3.7900	4941.4300	4.9414	30.382	0.0000	0.0000
2024/06/18	2044	08/05/2025	12.72 Put	Bond Future	4634.0100	4.6340	3595.7300	3.5957	22.406	0.0000	0.0000
2024/06/18	2044	07/08/2025		Bond Future	13.0254	70.6459	12.6071	72.8823	3.211	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	
2024/06/18	2044	07/08/2025	13.34 Call	Bond Future	5746.8100	5.7468	7112.3500	7.1124	23.762	0.0000	0.0000
2024/06/18	2044	07/08/2025	13.34 Put	Bond Future	4138.9400	4.1389	3268.0000	3.2680	21.043	0.0000	0.0000
2024/06/18	2046	01/08/2024		Bond Future	114.8539	114.8539	115.7381	115.7381	0.770	0.0000	0.0000
2024/06/18	2046	07/11/2024		Bond Future	115.3821	115.3821	116.2870	116.2870	0.784	0.0000	0.0000
2024/06/18	2046	06/02/2025		Bond Future	117.9318	117.9318	118.8570	118.8570	0.785	0.0000	0.0000
2024/06/18	2046	06/02/2025	114.01 Call	Bond Future	3921.8000	3.9218	4847.0200	4.8470	23.592	0.0000	0.0000
2024/06/18	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/18	2046	08/05/2025		Bond Future	118.2637	118.2637	119.2097	119.2097	0.800	0.0000	0.0000
2024/06/18	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/18	2046	08/05/2025	121.97 Put	Bond Future	3706.2600	3.7063	2760.3100	2.7603	25.523	0.0000	0.0000
2024/06/18	2046	07/08/2025		Bond Future	120.7926	120.7926	121.7593	121.7593	0.800	0.0000	0.0000
2024/06/18	2046	07/08/2025	118.69 Call	Bond Future	2102.5800	2.1026	3069.2600	3.0693	45.976	0.0000	0.0000
2024/06/18	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/18	2050	01/08/2024		Bond Future	113.8285	113.8285	114.2319	114.2319	0.354	0.0000	0.0000
2024/06/18	2050	07/11/2024		Bond Future	116.5400	116.5400	116.9529	116.9529	0.354	0.0000	0.0000
2024/06/18	2050	06/02/2025		Bond Future	116.7475	116.7475	117.1694	117.1694	0.361	0.0000	0.0000
2024/06/18	2050	06/02/2025	115.60 Call	Bond Future	1147.5400	1.1475	1569.3600	1.5694	36.759	0.0000	0.0000
2024/06/18	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/18	2050	08/05/2025		Bond Future	119.3152	119.3152	119.7467	119.7467	0.362	0.0000	0.0000
2024/06/18	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/18	2050	08/05/2025	121.16 Put	Bond Future	1844.8500	1.8449	1413.3500	1.4134	23.389	0.0000	0.0000
2024/06/18	2050	07/08/2025		Bond Future	119.4433	119.4433	119.8846	119.8846	0.369	0.0000	0.0000
2024/06/18	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/18	2050	07/08/2025	119.89 Put	Bond Future	446.7000	0.4467	5.3600	0.0054	98.800	0.0000	0.0000
2024/06/18	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/18	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/18	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/18	AL37	01/08/2024		Index Future	974.8560	974.8560	987.9040	987.9040	1.338	0.0000	0.0000
2024/06/18	AL37	07/11/2024		Index Future	997.8200	997.8200	1011.1790	1011.1790	1.339	0.0000	0.0000
2024/06/18	AL37	06/02/2025		Index Future	1019.6400	1019.6400	1033.3000	1033.3000	1.340	0.0000	0.0000
2024/06/18	AL37	08/05/2025		Index Future	1041.8470	1041.8470	1055.8150	1055.8150	1.341	0.0000	0.0000
2024/06/18	AL37	07/08/2025		Index Future	1063.9300	1063.9300	1078.2110	1078.2110	1.342	0.0000	0.0000
2024/06/18	AL7T	01/08/2024		Index Future	1133.5850	1133.5850	1156.1630	1156.1630	1.992	0.0000	0.0000
2024/06/18	AL7T	07/11/2024		Index Future	1160.2880	1160.2880	1183.4020	1183.4020	1.992	0.0000	0.0000
2024/06/18	AL7T	06/02/2025		Index Future	1185.6600	1185.6600	1209.2910	1209.2910	1.993	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	
2024/06/18	AL7T	08/05/2025		Index Future	1211.4830	1211.4830	1235.6410	1.994	0.0000	0.0000	
2024/06/18	AL7T	07/08/2025		Index Future	1237.1630	1237.1630	1261.8510	1.996	0.0000	0.0000	
2024/06/18	ALBI	01/08/2024		Index Future	983.7600	983.7600	1001.7250	1.826	0.0000	0.0000	
2024/06/18	ALBI	07/11/2024		Index Future	1006.9340	1006.9340	1025.3260	1.827	0.0000	0.0000	
2024/06/18	ALBI	06/02/2025		Index Future	1028.9530	1028.9530	1047.7560	1.827	0.0000	0.0000	
2024/06/18	ALBI	08/05/2025		Index Future	1051.3630	1051.3630	1070.5860	1.828	0.0000	0.0000	
2024/06/18	ALBI	07/08/2025		Index Future	1073.6480	1073.6480	1093.2950	1.830	0.0000	0.0000	
2024/06/18	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/18	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/18	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/18	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/18	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/18	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/18	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/06/18	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/18	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/18	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/18	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/18	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/18	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/18	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/06/18	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/18	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/18	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/18	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/18	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/18	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/06/18	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	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
2024/06/18	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/18	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/18	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/18	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/18	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/18	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/18	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/18	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/18	ES33	01/08/2024		Bond Future	12.5502	75.9538	12.2061	77.4639	2.741	0.0000
2024/06/18	ES33	07/11/2024		Bond Future	12.7141	73.9600	12.3534	75.5062	2.837	0.0000
2024/06/18	ES33	06/02/2025		Bond Future	12.8810	75.5940	12.5036	77.1745	2.930	0.0000
2024/06/18	ES33	06/02/2025	13.34 Call	Bond Future	1862.3800	1.8624	3442.8700	3.4429	84.864	0.0000
2024/06/18	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/18	ES33	08/05/2025		Bond Future	13.0538	73.4513	12.6588	75.0668	3.026	0.0000
2024/06/18	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	294.7600	0.2948	100.000	0.0000
2024/06/18	ES33	08/05/2025	12.73 Put	Bond Future	1320.7000	1.3207	0.0000	0.0000	(100.000)	0.0000
2024/06/18	ES33	07/08/2025		Bond Future	13.2475	75.0186	12.8335	76.6689	3.125	0.0000
2024/06/18	ES33	07/08/2025	13.56 Call	Bond Future	1213.9600	1.2140	2864.3400	2.8643	135.950	0.0000
2024/06/18	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/18	ES42	01/08/2024		Bond Future	12.9885	71.5185	12.6608	73.2294	2.523	0.0000
2024/06/18	ES42	07/11/2024		Bond Future	13.1350	68.9535	12.7932	70.7051	2.603	0.0000
2024/06/18	ES42	06/02/2025		Bond Future	13.2769	70.4762	12.9214	72.2668	2.677	0.0000
2024/06/18	ES42	06/02/2025	13.71 Call	Bond Future	2082.7500	2.0828	3873.3000	3.8733	85.970	0.0000
2024/06/18	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/18	ES42	08/05/2025		Bond Future	13.4289	67.7564	13.0587	69.5865	2.757	0.0000
2024/06/18	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	955.6400	0.9556	100.000	0.0000
2024/06/18	ES42	08/05/2025	13.25 Put	Bond Future	874.5100	0.8745	0.0000	0.0000	(100.000)	0.0000
2024/06/18	ES42	07/08/2025		Bond Future	13.5923	69.1995	13.2068	71.0692	2.836	0.0000
2024/06/18	ES42	07/08/2025	13.79 Call	Bond Future	927.3700	0.9274	2797.0200	2.7970	201.608	0.0000
2024/06/18	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/18	GOVI	01/08/2024		GOVI	969.1740	969.1740	986.8130	986.8130	1.820	0.0000
2024/06/18	GOVI	01/08/2024	943.38 Call	GOVI	257940.0000	25.7940	434330.0000	43.4330	68.384	0.0000
2024/06/18	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	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	
2024/06/18	GOVI	01/08/2024	943.39 Call	GOVI	257840.0000	25.7840	434230.0000	43.4230	68.411	0.0000	0.0000
2024/06/18	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/18	GOVI	01/08/2024	943.37 Call	GOVI	258040.0000	25.8040	434430.0000	43.4430	68.358	0.0000	0.0000
2024/06/18	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/18	GOVI	07/11/2024		GOVI	992.0040	992.0040	1010.0630	1010.0630	1.820	0.0000	0.0000
2024/06/18	GOVI	07/11/2024	948.79 Call	GOVI	432140.0000	43.2140	612730.0000	61.2730	41.790	0.0000	0.0000
2024/06/18	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/18	GOVI	07/11/2024	948.80 Call	GOVI	432040.0000	43.2040	612630.0000	61.2630	41.799	0.0000	0.0000
2024/06/18	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/18	GOVI	07/11/2024	948.78 Call	GOVI	432240.0000	43.2240	612830.0000	61.2830	41.780	0.0000	0.0000
2024/06/18	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/18	GOVI	06/02/2025		GOVI	1013.6970	1013.6970	1032.1590	1032.1590	1.821	0.0000	0.0000
2024/06/18	GOVI	06/02/2025	972.00 Call	GOVI	416970.0000	41.6970	601590.0000	60.1590	44.277	0.0000	0.0000
2024/06/18	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/18	GOVI	08/05/2025		GOVI	1035.7750	1035.7750	1054.6490	1054.6490	1.822	0.0000	0.0000
2024/06/18	GOVI	08/05/2025	1,022. Call 00	GOVI	137750.0000	13.7750	326490.0000	32.6490	137.016	0.0000	0.0000
2024/06/18	GOVI	08/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/18	GOVI	07/08/2025		GOVI	1057.7300	1057.7300	1077.0200	1077.0200	1.824	0.0000	0.0000
2024/06/18	GOVI	07/08/2025	1,011. Call 00	GOVI	467300.0000	46.7300	660200.0000	66.0200	41.280	0.0000	0.0000
2024/06/18	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/18	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/06/18	IGOV	01/08/2024		Index Future	353.0930	353.0930	354.3000	354.3000	0.342	0.0000	0.0000
2024/06/18	IGOV	07/11/2024		Index Future	361.5030	361.5030	362.7400	362.7400	0.342	0.0000	0.0000
2024/06/18	IGOV	06/02/2025		Index Future	369.4920	369.4920	370.7600	370.7600	0.343	0.0000	0.0000
2024/06/18	IGOV	08/05/2025		Index Future	377.6220	377.6220	378.9210	378.9210	0.344	0.0000	0.0000
2024/06/18	IGOV	07/08/2025		Index Future	385.7060	385.7060	387.0400	387.0400	0.346	0.0000	0.0000
2024/06/18	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/06/18	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/06/18	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/06/18	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/06/18	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/06/18	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/06/18	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/06/18	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/06/18	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/06/18	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000

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	
2024/06/18	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/06/18	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/06/18	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/06/18	JBAF	19/06/2024		Jibar Tradeable Future	8.3450	91.6550	8.3450	91.6550	0.000	0.0000	0.0000
2024/06/18	JBAF	17/07/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/06/18	JBAF	21/08/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/06/18	JBAF	18/09/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/06/18	JBAF	16/10/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/06/18	JBAF	20/11/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/06/18	JBAF	18/12/2024		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/06/18	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/06/18	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/06/18	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/06/18	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/06/18	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/06/18	R035	01/08/2024	12.20 Put	Bond Future	633.5500	0.6336	237.8200	0.2378	62.462	0.0000	0.0000
2024/06/18	R035	01/08/2024	12.20 Call	Bond Future	2857.8600	2.8579	4284.0500	4.2841	49.904	0.0000	0.0000
2024/06/18	R035	01/08/2024	13.23 Put	Bond Future	62.4300	0.0624	14.6600	0.0147	76.518	0.0000	0.0000
2024/06/18	R035	01/08/2024	13.23 Call	Bond Future	7247.3500	7.2474	9021.5000	9.0215	24.480	0.0000	0.0000
2024/06/18	R035	01/08/2024	13.20 Call	Bond Future	7113.7200	7.1137	8884.4800	8.8845	24.892	0.0000	0.0000
2024/06/18	R035	01/08/2024	13.20 Put	Bond Future	67.1300	0.0671	15.9700	0.0160	76.210	0.0000	0.0000
2024/06/18	R035	01/08/2024	12.50 Call	Bond Future	4053.7700	4.0538	5647.5700	5.6476	39.316	0.0000	0.0000
2024/06/18	R035	01/08/2024	12.50 Put	Bond Future	338.6100	0.3386	110.4900	0.1105	67.370	0.0000	0.0000
2024/06/18	R035	01/08/2024	12.45 Call	Bond Future	3846.4100	3.8464	5417.2000	5.4172	40.838	0.0000	0.0000
2024/06/18	R035	01/08/2024	12.45 Put	Bond Future	377.0300	0.3770	125.9000	0.1259	66.607	0.0000	0.0000
2024/06/18	R035	01/08/2024	13.08 Call	Bond Future	6579.2900	6.5793	8334.0800	8.3341	26.671	0.0000	0.0000
2024/06/18	R035	01/08/2024	13.08 Put	Bond Future	89.5800	0.0896	22.4500	0.0225	74.939	0.0000	0.0000
2024/06/18	R035	01/08/2024	13.05 Call	Bond Future	6445.8000	6.4458	8195.9400	8.1959	27.152	0.0000	0.0000
2024/06/18	R035	01/08/2024	13.05 Put	Bond Future	96.2100	0.0962	24.4300	0.0244	74.608	0.0000	0.0000
2024/06/18	R035	01/08/2024	11.80 Call	Bond Future	1522.4100	1.5224	2607.7600	2.6078	71.292	0.0000	0.0000
2024/06/18	R035	01/08/2024	11.80 Put	Bond Future	1347.5900	1.3476	611.0200	0.6110	54.658	0.0000	0.0000
2024/06/18	R035	01/08/2024	11.81 Call	Bond Future	1551.0700	1.5511	2646.4500	2.6465	70.621	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	
2024/06/18	R035	01/08/2024	11.81 Put	Bond Future	1324.1300	1.3241	597.5900	0.5976	54.869	0.0000	0.0000
2024/06/18	R035	01/08/2024	11.79 Call	Bond Future	1494.1500	1.4942	2569.4000	2.5694	71.964	0.0000	0.0000
2024/06/18	R035	01/08/2024	11.79 Put	Bond Future	1371.4900	1.3715	624.8200	0.6248	54.442	0.0000	0.0000
2024/06/18	R035	01/08/2024		Bond Future	11.7665	86.5897	11.4233	88.4116	2.917	0.0000	0.0000
2024/06/18	R035	07/11/2024		Bond Future	11.8912	84.1140	11.5325	85.9789	3.017	0.0000	0.0000
2024/06/18	R035	07/11/2024	12.18 Call	Bond Future	3382.2100	3.3822	4575.7600	4.5758	35.289	0.0000	0.0000
2024/06/18	R035	07/11/2024	12.18 Put	Bond Future	1921.7500	1.9218	1250.4000	1.2504	34.934	0.0000	0.0000
2024/06/18	R035	07/11/2024	12.19 Call	Bond Future	3413.8000	3.4138	4612.4900	4.6125	35.113	0.0000	0.0000
2024/06/18	R035	07/11/2024	12.19 Put	Bond Future	1903.4200	1.9034	1237.2100	1.2372	35.001	0.0000	0.0000
2024/06/18	R035	07/11/2024	12.17 Call	Bond Future	3350.7400	3.3507	4539.1300	4.5391	35.466	0.0000	0.0000
2024/06/18	R035	07/11/2024	12.17 Put	Bond Future	1940.2400	1.9402	1263.7300	1.2637	34.867	0.0000	0.0000
2024/06/18	R035	07/11/2024	13.23 Call	Bond Future	7149.4600	7.1495	8738.5100	8.7385	22.226	0.0000	0.0000
2024/06/18	R035	07/11/2024	13.23 Put	Bond Future	673.0200	0.6730	397.1700	0.3972	40.987	0.0000	0.0000
2024/06/18	R035	07/11/2024	12.20 Put	Bond Future	1885.2500	1.8853	1224.1400	1.2241	35.067	0.0000	0.0000
2024/06/18	R035	07/11/2024	12.20 Call	Bond Future	3445.5000	3.4455	4649.2900	4.6493	34.938	0.0000	0.0000
2024/06/18	R035	06/02/2025		Bond Future	12.0181	85.9529	11.6437	87.8588	3.115	0.0000	0.0000
2024/06/18	R035	06/02/2025	12.41 Call	Bond Future	4315.0700	4.3151	5537.9000	5.5379	28.339	0.0000	0.0000
2024/06/18	R035	06/02/2025	12.41 Put	Bond Future	2383.3300	2.3833	1700.2500	1.7003	28.661	0.0000	0.0000
2024/06/18	R035	08/05/2025	13.35 Call	Bond Future	7555.3400	7.5553	9008.5400	9.0085	19.234	0.0000	0.0000
2024/06/18	R035	08/05/2025	13.35 Put	Bond Future	1927.3500	1.9274	1432.8700	1.4329	25.656	0.0000	0.0000
2024/06/18	R035	08/05/2025	12.70 Call	Bond Future	5480.3700	5.4804	6748.6100	6.7486	23.142	0.0000	0.0000
2024/06/18	R035	08/05/2025	12.70 Put	Bond Future	2820.5800	2.8206	2141.1400	2.1411	24.089	0.0000	0.0000
2024/06/18	R035	08/05/2025	11.46 Put	Bond Future	5743.8600	5.7439	4587.7600	4.5878	20.128	0.0000	0.0000
2024/06/18	R035	08/05/2025	11.46 Call	Bond Future	2282.2700	2.2823	3073.8500	3.0739	34.684	0.0000	0.0000
2024/06/18	R035	08/05/2025		Bond Future	12.1456	83.3058	11.7551	85.2534	3.215	0.0000	0.0000
2024/06/18	R035	08/05/2025	11.78 Call	Bond Future	2974.7800	2.9748	3900.7100	3.9007	31.126	0.0000	0.0000
2024/06/18	R035	08/05/2025	11.78 Put	Bond Future	4796.1300	4.7961	3774.3800	3.7744	21.304	0.0000	0.0000
2024/06/18	R035	07/08/2025		Bond Future	12.2916	85.0660	11.8836	87.0553	3.319	0.0000	0.0000
2024/06/18	R035	07/08/2025	12.65 Call	Bond Future	5314.9100	5.3149	6528.8500	6.5289	22.840	0.0000	0.0000
2024/06/18	R035	07/08/2025	12.65 Put	Bond Future	3620.6500	3.6207	2845.2900	2.8453	21.415	0.0000	0.0000
2024/06/18	R053	01/08/2024		Bond Future	12.4077	97.9211	12.0446	100.6681	2.926	0.0000	0.0000
2024/06/18	R053	01/08/2024	13.14 Call	Bond Future	5665.2800	5.6653	8047.0600	8.0471	42.042	0.0000	0.0000
2024/06/18	R053	01/08/2024	13.14 Put	Bond Future	541.8700	0.5419	176.6400	0.1766	67.402	0.0000	0.0000
2024/06/18	R053	01/08/2024	13.15 Call	Bond Future	5720.9500	5.7210	8109.1900	8.1092	41.746	0.0000	0.0000
2024/06/18	R053	01/08/2024	13.15 Put	Bond Future	531.1800	0.5312	172.4100	0.1724	67.542	0.0000	0.0000
2024/06/18	R053	01/08/2024	13.13 Call	Bond Future	5609.7200	5.6097	7984.9400	7.9849	42.341	0.0000	0.0000
2024/06/18	R053	01/08/2024	13.13 Put	Bond Future	552.7700	0.5528	180.9800	0.1810	67.259	0.0000	0.0000
2024/06/18	R053	07/11/2024	12.80 Call	Bond Future	4713.1900	4.7132	6517.4100	6.5174	38.280	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low
2024/06/18	R053	07/11/2024	12.80 Put	Bond Future		2790.6100	2.7906	1783.1000	1.7831	36.104	0.0000	0.0000
2024/06/18	R053	07/11/2024	12.81 Call	Bond Future		4756.6200	4.7566	6568.4400	6.5684	38.090	0.0000	0.0000
2024/06/18	R053	07/11/2024	12.81 Put	Bond Future		2764.4800	2.7645	1764.5700	1.7646	36.170	0.0000	0.0000
2024/06/18	R053	07/11/2024	12.79 Call	Bond Future		4669.9000	4.6699	6466.4800	6.4665	38.471	0.0000	0.0000
2024/06/18	R053	07/11/2024	12.79 Put	Bond Future		2816.9700	2.8170	1801.8200	1.8018	36.037	0.0000	0.0000
2024/06/18	R053	07/11/2024		Bond Future		12.5291	94.3552	12.1509	97.1669	3.019	0.0000	0.0000
2024/06/18	R053	06/02/2025		Bond Future		12.6474	96.4174	12.2544	99.2909	3.108	0.0000	0.0000
2024/06/18	R053	06/02/2025	12.94 Call	Bond Future		5831.1700	5.8312	7624.8000	7.6248	30.759	0.0000	0.0000
2024/06/18	R053	06/02/2025	12.94 Put	Bond Future		3794.0800	3.7941	2714.2200	2.7142	28.462	0.0000	0.0000
2024/06/18	R053	08/05/2025		Bond Future		12.7714	92.6418	12.3627	95.5782	3.200	0.0000	0.0000
2024/06/18	R053	08/05/2025	12.64 Call	Bond Future		4995.8000	4.9958	6561.8200	6.5618	31.347	0.0000	0.0000
2024/06/18	R053	08/05/2025	12.64 Put	Bond Future		5921.2200	5.9212	4550.8800	4.5509	23.143	0.0000	0.0000
2024/06/18	R053	07/08/2025		Bond Future		12.9076	94.5967	12.4822	97.5957	3.296	0.0000	0.0000
2024/06/18	R053	07/08/2025	13.17 Call	Bond Future		7078.2700	7.0783	8892.8700	8.8929	25.636	0.0000	0.0000
2024/06/18	R053	07/08/2025	13.17 Put	Bond Future		5315.6600	5.3157	4131.2100	4.1312	22.282	0.0000	0.0000
2024/06/18	R186	01/08/2024		Bond Future		8.9387	104.5730	8.6685	105.1543	3.023	0.0000	0.0000
2024/06/18	R186	01/08/2024	8.69 Call	Bond Future		121.3100	0.1213	331.1600	0.3312	172.987	0.0000	0.0000
2024/06/18	R186	01/08/2024	8.69 Put	Bond Future		656.2600	0.6563	284.7700	0.2848	56.607	0.0000	0.0000
2024/06/18	R186	01/08/2024	8.70 Call	Bond Future		128.1900	0.1282	344.1500	0.3442	168.469	0.0000	0.0000
2024/06/18	R186	01/08/2024	8.70 Put	Bond Future		641.5600	0.6416	276.1800	0.2762	56.952	0.0000	0.0000
2024/06/18	R186	01/08/2024	8.68 Call	Bond Future		114.5500	0.1146	318.2500	0.3183	177.826	0.0000	0.0000
2024/06/18	R186	01/08/2024	8.68 Put	Bond Future		671.0800	0.6711	293.4400	0.2934	56.273	0.0000	0.0000
2024/06/18	R186	07/11/2024	9.14 Put	Bond Future		536.3300	0.5363	319.2600	0.3193	40.473	0.0000	0.0000
2024/06/18	R186	07/11/2024	9.15 Call	Bond Future		920.8100	0.9208	1301.0500	1.3011	41.294	0.0000	0.0000
2024/06/18	R186	07/11/2024	9.15 Put	Bond Future		530.1900	0.5302	315.2900	0.3153	40.533	0.0000	0.0000
2024/06/18	R186	07/11/2024	9.13 Call	Bond Future		894.9600	0.8950	1270.8400	1.2708	42.000	0.0000	0.0000
2024/06/18	R186	07/11/2024	9.13 Put	Bond Future		542.5500	0.5426	323.2900	0.3233	40.413	0.0000	0.0000
2024/06/18	R186	07/11/2024		Bond Future		8.9460	107.0364	8.6372	107.6315	3.452	0.0000	0.0000
2024/06/18	R186	07/11/2024	9.14 Call	Bond Future		907.8500	0.9079	1285.9200	1.2859	41.645	0.0000	0.0000
2024/06/18	R186	06/02/2025		Bond Future		8.9587	104.0607	8.6039	104.6691	3.961	0.0000	0.0000
2024/06/18	R186	06/02/2025	9.03 Call	Bond Future		890.3300	0.8903	1239.4500	1.2395	39.212	0.0000	0.0000
2024/06/18	R186	06/02/2025	9.03 Put	Bond Future		768.7300	0.7687	509.4700	0.5095	33.726	0.0000	0.0000
2024/06/18	R186	08/05/2025		Bond Future		8.9863	106.3247	8.5707	106.9466	4.625	0.0000	0.0000
2024/06/18	R186	08/05/2025	8.47 Call	Bond Future		467.8100	0.4678	719.4200	0.7194	53.785	0.0000	0.0000
2024/06/18	R186	08/05/2025	8.47 Put	Bond Future		1241.2000	1.2412	870.8900	0.8709	29.835	0.0000	0.0000
2024/06/18	R186	07/08/2025		Bond Future		9.0701	103.2573	8.5716	103.8928	5.496	0.0000	0.0000
2024/06/18	R186	07/08/2025	9.68 Call	Bond Future		1381.5900	1.3816	1809.9200	1.8099	31.003	0.0000	0.0000
2024/06/18	R186	07/08/2025	9.68 Put	Bond Future		611.4500	0.6115	404.2500	0.4043	33.887	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	
2024/06/18	R186	07/08/2025	10.25 Call	Bond Future	1924.4100	1.9244	2405.9800	2.4060	25.024	0.0000	0.0000
2024/06/18	R186	07/08/2025	10.25 Put	Bond Future	441.9200	0.4419	287.9600	0.2880	34.839	0.0000	0.0000
2024/06/18	R186	07/08/2025	9.22 Put	Bond Future	795.3800	0.7954	533.4000	0.5334	32.938	0.0000	0.0000
2024/06/18	R186	07/08/2025	9.22 Call	Bond Future	985.4500	0.9855	1359.0000	1.3590	37.907	0.0000	0.0000
2024/06/18	R202	01/08/2024		Bond Future	259.9709	259.9709	260.8293	260.8293	0.330	0.0000	0.0000
2024/06/18	R202	07/11/2024		Bond Future	266.1633	266.1633	267.0425	267.0425	0.330	0.0000	0.0000
2024/06/18	R202	06/02/2025		Bond Future	266.8098	266.8098	267.7078	267.7078	0.337	0.0000	0.0000
2024/06/18	R202	06/02/2025	266.79 Call	Bond Future	19.8200	0.0198	917.8000	0.9178	4,530.676	0.0000	0.0000
2024/06/18	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/18	R202	08/05/2025		Bond Future	272.6783	272.6783	273.5967	273.5967	0.337	0.0000	0.0000
2024/06/18	R202	08/05/2025	272.31 Call	Bond Future	368.2600	0.3683	1286.6700	1.2867	249.392	0.0000	0.0000
2024/06/18	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/18	R202	07/08/2025		Bond Future	273.1502	273.1502	274.0899	274.0899	0.344	0.0000	0.0000
2024/06/18	R202	07/08/2025	271.60 Call	Bond Future	1550.1500	1.5502	2489.8600	2.4899	60.621	0.0000	0.0000
2024/06/18	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/18	R209	01/08/2024		Bond Future	11.8686	67.1825	11.5262	68.7978	2.885	0.0000	0.0000
2024/06/18	R209	01/08/2024	11.79 Call	Bond Future	1088.2600	1.0883	1948.3300	1.9483	79.032	0.0000	0.0000
2024/06/18	R209	01/08/2024	11.79 Put	Bond Future	1454.0800	1.4541	698.9100	0.6989	51.935	0.0000	0.0000
2024/06/18	R209	01/08/2024	11.80 Call	Bond Future	1110.8300	1.1108	1980.3000	1.9803	78.272	0.0000	0.0000
2024/06/18	R209	01/08/2024	11.80 Put	Bond Future	1429.9200	1.4299	684.1500	0.6842	52.155	0.0000	0.0000
2024/06/18	R209	01/08/2024	11.78 Call	Bond Future	1065.9600	1.0660	1916.5800	1.9166	79.798	0.0000	0.0000
2024/06/18	R209	01/08/2024	11.78 Put	Bond Future	1478.5500	1.4786	713.9300	0.7139	51.714	0.0000	0.0000
2024/06/18	R209	07/11/2024		Bond Future	11.9816	65.6078	11.6254	67.2612	2.973	0.0000	0.0000
2024/06/18	R209	07/11/2024	12.22 Call	Bond Future	2873.4700	2.8735	3910.8200	3.9108	36.101	0.0000	0.0000
2024/06/18	R209	07/11/2024	12.22 Put	Bond Future	1797.7000	1.7977	1181.6500	1.1817	34.269	0.0000	0.0000
2024/06/18	R209	07/11/2024	12.23 Call	Bond Future	2900.9300	2.9009	3942.9400	3.9429	35.920	0.0000	0.0000
2024/06/18	R209	07/11/2024	12.23 Put	Bond Future	1780.5800	1.7806	1169.1900	1.1692	34.337	0.0000	0.0000
2024/06/18	R209	07/11/2024	12.21 Call	Bond Future	2846.1000	2.8461	3878.7700	3.8788	36.284	0.0000	0.0000
2024/06/18	R209	07/11/2024	12.21 Put	Bond Future	1814.9600	1.8150	1194.2300	1.1942	34.201	0.0000	0.0000
2024/06/18	R209	06/02/2025		Bond Future	12.0928	67.0419	11.7232	68.7316	3.057	0.0000	0.0000
2024/06/18	R209	06/02/2025	12.44 Call	Bond Future	3731.1000	3.7311	4802.8000	4.8028	28.723	0.0000	0.0000
2024/06/18	R209	06/02/2025	12.44 Put	Bond Future	2197.1100	2.1971	1579.1200	1.5791	28.127	0.0000	0.0000
2024/06/18	R209	08/05/2025		Bond Future	12.2104	65.3432	11.8264	67.0699	3.145	0.0000	0.0000
2024/06/18	R209	08/05/2025	11.89 Call	Bond Future	2763.7800	2.7638	3605.1400	3.6051	30.442	0.0000	0.0000
2024/06/18	R209	08/05/2025	11.89 Put	Bond Future	4200.3800	4.2004	3315.0400	3.3150	21.078	0.0000	0.0000
2024/06/18	R209	07/08/2025		Bond Future	12.3418	66.7236	11.9428	68.4872	3.233	0.0000	0.0000
2024/06/18	R209	07/08/2025	12.68 Call	Bond Future	4729.3600	4.7294	5805.6900	5.8057	22.758	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	
2024/06/18	R209	07/08/2025	12.68 Put	Bond Future	3284.0100	3.2840	2596.7700	2.5968	20.927	0.0000	0.0000
2024/06/18	R210	01/08/2024		Bond Future	239.5991	239.5991	239.8869	239.8869	0.120	0.0000	0.0000
2024/06/18	R210	07/11/2024		Bond Future	241.9597	241.9597	242.2539	242.2539	0.122	0.0000	0.0000
2024/06/18	R210	06/02/2025		Bond Future	247.3067	247.3067	247.6081	247.6081	0.122	0.0000	0.0000
2024/06/18	R210	06/02/2025	239.61 Call	Bond Future	7696.7000	7.6967	7998.1400	7.9981	3.916	0.0000	0.0000
2024/06/18	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/18	R210	08/05/2025		Bond Future	249.3179	249.3179	249.6266	249.6266	0.124	0.0000	0.0000
2024/06/18	R210	08/05/2025	248.03 Call	Bond Future	1287.8800	1.2879	1596.6300	1.5966	23.974	0.0000	0.0000
2024/06/18	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/18	R210	07/08/2025		Bond Future	254.6512	254.6512	254.9675	254.9675	0.124	0.0000	0.0000
2024/06/18	R210	07/08/2025	248.44 Call	Bond Future	6211.2100	6.2112	6527.5100	6.5275	5.092	0.0000	0.0000
2024/06/18	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/18	R213	01/08/2024		Bond Future	10.6895	85.9188	10.3656	87.2672	3.030	0.0000	0.0000
2024/06/18	R213	01/08/2024	10.87 Call	Bond Future	1619.1100	1.6191	2499.5200	2.4995	54.376	0.0000	0.0000
2024/06/18	R213	01/08/2024	10.87 Put	Bond Future	879.2300	0.8792	411.2400	0.4112	53.227	0.0000	0.0000
2024/06/18	R213	01/08/2024	10.88 Call	Bond Future	1645.4900	1.6455	2532.1600	2.5322	53.885	0.0000	0.0000
2024/06/18	R213	01/08/2024	10.88 Put	Bond Future	864.8700	0.8649	403.1400	0.4031	53.387	0.0000	0.0000
2024/06/18	R213	01/08/2024	10.86 Call	Bond Future	1592.7800	1.5928	2466.9000	2.4669	54.880	0.0000	0.0000
2024/06/18	R213	01/08/2024	10.86 Put	Bond Future	893.6700	0.8937	419.3900	0.4194	53.071	0.0000	0.0000
2024/06/18	R213	07/11/2024	11.22 Call	Bond Future	2882.0700	2.8821	3824.5900	3.8246	32.703	0.0000	0.0000
2024/06/18	R213	07/11/2024	11.22 Put	Bond Future	1189.1100	1.1891	751.4100	0.7514	36.809	0.0000	0.0000
2024/06/18	R213	07/11/2024	11.23 Call	Bond Future	2908.5000	2.9085	3854.7800	3.8548	32.535	0.0000	0.0000
2024/06/18	R213	07/11/2024	11.23 Put	Bond Future	1176.6100	1.1766	742.6700	0.7427	36.881	0.0000	0.0000
2024/06/18	R213	07/11/2024	11.21 Call	Bond Future	2855.9200	2.8559	3794.6400	3.7946	32.869	0.0000	0.0000
2024/06/18	R213	07/11/2024	11.21 Put	Bond Future	1201.9200	1.2019	760.4200	0.7604	36.733	0.0000	0.0000
2024/06/18	R213	07/11/2024		Bond Future	10.7908	84.3812	10.4489	85.7614	3.169	0.0000	0.0000
2024/06/18	R213	06/02/2025		Bond Future	10.8975	86.2261	10.5369	87.6367	3.308	0.0000	0.0000
2024/06/18	R213	06/02/2025	11.35 Call	Bond Future	3392.1500	3.3922	4315.3100	4.3153	27.215	0.0000	0.0000
2024/06/18	R213	06/02/2025	11.35 Put	Bond Future	1662.6800	1.6627	1175.2500	1.1753	29.316	0.0000	0.0000
2024/06/18	R213	08/05/2025		Bond Future	11.0066	84.5397	10.6263	85.9813	3.455	0.0000	0.0000
2024/06/18	R213	08/05/2025	10.52 Call	Bond Future	1859.0000	1.8590	2490.0300	2.4900	33.945	0.0000	0.0000
2024/06/18	R213	08/05/2025	10.52 Put	Bond Future	3709.0500	3.7091	2898.5400	2.8985	21.852	0.0000	0.0000
2024/06/18	R213	07/08/2025		Bond Future	11.1392	86.3274	10.7371	87.7998	3.610	0.0000	0.0000
2024/06/18	R213	07/08/2025	11.66 Call	Bond Future	4208.6200	4.2086	5142.7800	5.1428	22.196	0.0000	0.0000
2024/06/18	R213	07/08/2025	11.66 Put	Bond Future	2348.3400	2.3483	1810.0300	1.8100	22.923	0.0000	0.0000
2024/06/18	R214	01/08/2024	12.17 Call	Bond Future	1101.3200	1.1013	1933.2400	1.9332	75.538	0.0000	0.0000
2024/06/18	R214	01/08/2024	12.17 Put	Bond Future	1495.2400	1.4952	743.7300	0.7437	50.260	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	
2024/06/18	R214	01/08/2024	12.18 Call	Bond Future	1124.3200	1.1243	1965.5400	1.9655	74.820	0.0000	0.0000
2024/06/18	R214	01/08/2024	12.18 Put	Bond Future	1470.3000	1.4703	728.0900	0.7281	50.480	0.0000	0.0000
2024/06/18	R214	01/08/2024	12.16 Call	Bond Future	1078.6600	1.0787	1901.2400	1.9012	76.259	0.0000	0.0000
2024/06/18	R214	01/08/2024	12.16 Put	Bond Future	1520.5800	1.5206	759.7300	0.7597	50.037	0.0000	0.0000
2024/06/18	R214	01/08/2024		Bond Future	12.2525	62.3959	11.9258	63.9793	2.667	0.0000	0.0000
2024/06/18	R214	07/11/2024		Bond Future	12.3668	60.5586	12.0276	62.1794	2.743	0.0000	0.0000
2024/06/18	R214	07/11/2024	12.61 Call	Bond Future	2953.1400	2.9531	3970.0300	3.9700	34.434	0.0000	0.0000
2024/06/18	R214	07/11/2024	12.61 Put	Bond Future	1831.1600	1.8312	1227.2800	1.2273	32.978	0.0000	0.0000
2024/06/18	R214	07/11/2024	12.62 Call	Bond Future	2981.1400	2.9811	4002.5900	4.0026	34.264	0.0000	0.0000
2024/06/18	R214	07/11/2024	12.62 Put	Bond Future	1813.7300	1.8137	1214.4100	1.2144	33.044	0.0000	0.0000
2024/06/18	R214	07/11/2024	12.60 Call	Bond Future	2925.2400	2.9252	3937.5500	3.9376	34.606	0.0000	0.0000
2024/06/18	R214	07/11/2024	12.60 Put	Bond Future	1848.7300	1.8487	1240.2700	1.2403	32.912	0.0000	0.0000
2024/06/18	R214	06/02/2025		Bond Future	12.4810	61.8826	12.1295	63.5389	2.817	0.0000	0.0000
2024/06/18	R214	06/02/2025	12.71 Call	Bond Future	3501.0800	3.5011	4507.4100	4.5074	28.743	0.0000	0.0000
2024/06/18	R214	06/02/2025	12.71 Put	Bond Future	2459.1500	2.4592	1809.1700	1.8092	26.431	0.0000	0.0000
2024/06/18	R214	06/02/2025	13.63 Call	Bond Future	6206.2100	6.2062	7491.3200	7.4913	20.707	0.0000	0.0000
2024/06/18	R214	06/02/2025	13.63 Put	Bond Future	1252.9600	1.2530	881.7600	0.8818	29.626	0.0000	0.0000
2024/06/18	R214	06/02/2025	12.25 Put	Bond Future	3438.4800	3.4385	2600.6300	2.6006	24.367	0.0000	0.0000
2024/06/18	R214	06/02/2025	12.25 Call	Bond Future	2358.0300	2.3580	3176.4900	3.1765	34.709	0.0000	0.0000
2024/06/18	R214	06/02/2025	11.75 Put	Bond Future	4896.5700	4.8966	3832.4700	3.8325	21.732	0.0000	0.0000
2024/06/18	R214	06/02/2025	11.75 Call	Bond Future	1371.5700	1.3716	1963.7800	1.9638	43.178	0.0000	0.0000
2024/06/18	R214	08/05/2025		Bond Future	12.5942	59.9205	12.2301	61.6131	2.891	0.0000	0.0000
2024/06/18	R214	08/05/2025	12.40 Call	Bond Future	3138.6200	3.1386	4009.1700	4.0092	27.737	0.0000	0.0000
2024/06/18	R214	08/05/2025	12.40 Put	Bond Future	4032.4100	4.0324	3210.3600	3.2104	20.386	0.0000	0.0000
2024/06/18	R214	07/08/2025		Bond Future	12.7209	61.1866	12.3433	62.9153	2.968	0.0000	0.0000
2024/06/18	R214	07/08/2025	12.97 Call	Bond Future	4654.1100	4.6541	5686.3400	5.6863	22.179	0.0000	0.0000
2024/06/18	R214	07/08/2025	12.97 Put	Bond Future	3554.5900	3.5546	2858.0500	2.8581	19.596	0.0000	0.0000
2024/06/18	R248	01/08/2024		Bond Future	12.3951	76.0885	12.0425	78.1654	2.845	0.0000	0.0000
2024/06/18	R248	01/08/2024	12.31 Call	Bond Future	1369.6100	1.3696	2475.3300	2.4753	80.732	0.0000	0.0000
2024/06/18	R248	01/08/2024	12.31 Put	Bond Future	1861.6800	1.8617	890.5200	0.8905	52.166	0.0000	0.0000
2024/06/18	R248	01/08/2024	12.32 Call	Bond Future	1397.4800	1.3975	2515.0300	2.5150	79.969	0.0000	0.0000
2024/06/18	R248	01/08/2024	12.32 Put	Bond Future	1831.4500	1.8315	872.1200	0.8721	52.381	0.0000	0.0000
2024/06/18	R248	01/08/2024	12.30 Call	Bond Future	1342.0500	1.3421	2435.8800	2.4359	81.504	0.0000	0.0000
2024/06/18	R248	01/08/2024	12.30 Put	Bond Future	1892.3000	1.8923	909.2500	0.9093	51.950	0.0000	0.0000
2024/06/18	R248	07/11/2024		Bond Future	12.5147	73.4291	12.1479	75.5549	2.931	0.0000	0.0000
2024/06/18	R248	07/11/2024	12.79 Call	Bond Future	3669.2000	3.6692	5033.9000	5.0339	37.193	0.0000	0.0000
2024/06/18	R248	07/11/2024	12.79 Put	Bond Future	2143.1000	2.1431	1381.9500	1.3820	35.516	0.0000	0.0000
2024/06/18	R248	07/11/2024	12.80 Call	Bond Future	3703.2400	3.7032	5073.7400	5.0737	37.008	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/06/18	R248	07/11/2024	12.80 Put	Bond Future	2122.7900	2.1228	1367.4400	1.3674	35.583	0.0000	0.0000
2024/06/18	R248	07/11/2024	12.78 Call	Bond Future	3635.2700	3.6353	4994.1300	4.9941	37.380	0.0000	0.0000
2024/06/18	R248	07/11/2024	12.78 Put	Bond Future	2163.6000	2.1636	1396.6100	1.3966	35.450	0.0000	0.0000
2024/06/18	R248	06/02/2025		Bond Future	12.6344	75.0342	12.2533	77.2068	3.016	0.0000	0.0000
2024/06/18	R248	06/02/2025	12.71 Call	Bond Future	3832.8100	3.8328	5082.0300	5.0820	32.593	0.0000	0.0000
2024/06/18	R248	06/02/2025	12.71 Put	Bond Future	3414.9800	3.4150	2491.6600	2.4917	27.037	0.0000	0.0000
2024/06/18	R248	08/05/2025		Bond Future	12.7528	72.2130	12.3573	74.4330	3.101	0.0000	0.0000
2024/06/18	R248	08/05/2025	12.60 Call	Bond Future	3802.2100	3.8022	4972.3900	4.9724	30.776	0.0000	0.0000
2024/06/18	R248	08/05/2025	12.60 Put	Bond Future	4645.7800	4.6458	3595.9300	3.5959	22.598	0.0000	0.0000
2024/06/18	R248	07/08/2025		Bond Future	12.8852	73.7381	12.4741	76.0056	3.191	0.0000	0.0000
2024/06/18	R248	07/08/2025	13.21 Call	Bond Future	5811.8500	5.8119	7200.9800	7.2010	23.902	0.0000	0.0000
2024/06/18	R248	07/08/2025	13.21 Put	Bond Future	4107.7400	4.1077	3229.4000	3.2294	21.383	0.0000	0.0000
2024/06/18	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/18	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/18	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/18	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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