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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/06/2024 TO 20/06/2024

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
2024/06/20	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/20	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/20	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/20	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/20	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/20	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/20	2025	01/08/2024		Bond Future	182.1624	182.1624	182.1574	0.003	0.0000	0.0000
2024/06/20	2025	07/11/2024		Bond Future	186.5021	186.5021	186.4972	0.003	0.0000	0.0000
2024/06/20	2029	01/08/2024		Bond Future	132.4307	132.4307	132.0972	0.252	0.0000	0.0000
2024/06/20	2029	07/11/2024		Bond Future	134.1834	134.1834	133.8422	0.254	0.0000	0.0000
2024/06/20	2029	06/02/2025		Bond Future	137.1501	137.1501	136.8016	0.254	0.0000	0.0000
2024/06/20	2029	06/02/2025	132.40 Call	Bond Future	4750.0500	4.7501	4401.6000	7.336	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
2024/06/20	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/06/20	2029	08/05/2025		Bond Future	138.7321	138.7321	138.3767	138.3767	0.256	0.0000
2024/06/20	2029	08/05/2025	137.85 Call	Bond Future	882.1000	0.8821	526.7200	0.5267	40.288	0.0000
2024/06/20	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/20	2029	07/08/2025		Bond Future	141.7027	141.7027	141.3403	141.3403	0.256	0.0000
2024/06/20	2029	07/08/2025	137.41 Call	Bond Future	4292.7300	4.2927	3930.2900	3.9303	8.443	0.0000
2024/06/20	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/20	2030	01/08/2024	10.21 Put	Bond Future	311.3300	0.3113	325.1000	0.3251	4.423	0.0000
2024/06/20	2030	01/08/2024	10.21 Call	Bond Future	2154.6300	2.1546	2068.8100	2.0688	3.983	0.0000
2024/06/20	2030	01/08/2024	10.71 Put	Bond Future	85.2800	0.0853	88.2700	0.0883	3.506	0.0000
2024/06/20	2030	01/08/2024	10.71 Call	Bond Future	3844.8800	3.8449	3748.2800	3.7483	2.512	0.0000
2024/06/20	2030	01/08/2024	11.31 Call	Bond Future	6009.2000	6.0092	5909.8400	5.9098	1.653	0.0000
2024/06/20	2030	01/08/2024	11.31 Put	Bond Future	15.9000	0.0159	16.1300	0.0161	1.447	0.0000
2024/06/20	2030	01/08/2024		Bond Future	9.7412	92.8628	9.7663	92.7632	0.257	0.0000
2024/06/20	2030	01/08/2024	10.38 Call	Bond Future	2703.8000	2.7038	2612.7600	2.6128	3.367	0.0000
2024/06/20	2030	01/08/2024	10.38 Put	Bond Future	203.2600	0.2033	211.8100	0.2118	4.206	0.0000
2024/06/20	2030	01/08/2024	10.39 Call	Bond Future	2737.1600	2.7372	2645.8800	2.6459	3.335	0.0000
2024/06/20	2030	01/08/2024	10.39 Put	Bond Future	198.1400	0.1981	206.4500	0.2065	4.194	0.0000
2024/06/20	2030	01/08/2024	10.37 Call	Bond Future	2670.6200	2.6706	2579.8400	2.5798	3.399	0.0000
2024/06/20	2030	01/08/2024	10.37 Put	Bond Future	208.5700	0.2086	217.3800	0.2174	4.224	0.0000
2024/06/20	2030	07/11/2024		Bond Future	9.7919	95.0506	9.8185	94.9487	0.272	0.0000
2024/06/20	2030	07/11/2024	10.75 Call	Bond Future	4092.6100	4.0926	4006.9600	4.0070	2.093	0.0000
2024/06/20	2030	07/11/2024	10.75 Put	Bond Future	509.4200	0.5094	525.5900	0.5256	3.174	0.0000
2024/06/20	2030	07/11/2024	10.76 Call	Bond Future	4122.6700	4.1227	4036.8200	4.0368	2.082	0.0000
2024/06/20	2030	07/11/2024	10.76 Put	Bond Future	503.0000	0.5030	518.9700	0.5190	3.175	0.0000
2024/06/20	2030	07/11/2024	10.74 Call	Bond Future	4062.6000	4.0626	3977.1500	3.9772	2.103	0.0000
2024/06/20	2030	07/11/2024	10.74 Put	Bond Future	515.9200	0.5159	532.2900	0.5323	3.173	0.0000
2024/06/20	2030	07/11/2024	10.21 Put	Bond Future	1000.5200	1.0005	1030.4800	1.0305	2.994	0.0000
2024/06/20	2030	07/11/2024	10.21 Call	Bond Future	2585.6300	2.5856	2513.7700	2.5138	2.779	0.0000
2024/06/20	2030	07/11/2024	10.71 Put	Bond Future	536.0600	0.5361	553.0400	0.5530	3.168	0.0000
2024/06/20	2030	07/11/2024	10.71 Call	Bond Future	3973.1100	3.9731	3888.2700	3.8883	2.135	0.0000
2024/06/20	2030	07/11/2024	11.91 Call	Bond Future	7807.7800	7.8078	7709.4300	7.7094	1.260	0.0000
2024/06/20	2030	07/11/2024	11.91 Put	Bond Future	112.7000	0.1127	116.1700	0.1162	3.079	0.0000
2024/06/20	2030	06/02/2025		Bond Future	9.8456	93.1191	9.8738	93.0152	0.286	0.0000
2024/06/20	2030	06/02/2025	10.68 Call	Bond Future	3999.6700	3.9997	3921.1300	3.9211	1.964	0.0000
2024/06/20	2030	06/02/2025	10.68 Put	Bond Future	986.6400	0.9866	1011.9600	1.0120	2.566	0.0000
2024/06/20	2030	08/05/2025	11.86 Call	Bond Future	7159.3900	7.1594	7067.6500	7.0677	1.281	0.0000
2024/06/20	2030	08/05/2025	11.86 Put	Bond Future	591.1100	0.5911	605.2100	0.6052	2.385	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	
2024/06/20	2030	08/05/2025	10.31 Put	Bond Future	1761.8400	1.7618	1800.5600	1.8006	2.198	0.0000	0.0000
2024/06/20	2030	08/05/2025	10.31 Call	Bond Future	3140.3900	3.1404	3073.2700	3.0733	2.137	0.0000	0.0000
2024/06/20	2030	08/05/2025		Bond Future	9.9164	95.1455	9.9464	95.0397	0.302	0.0000	0.0000
2024/06/20	2030	08/05/2025	9.93 Call	Bond Future	2349.7900	2.3498	2292.0100	2.2920	2.459	0.0000	0.0000
2024/06/20	2030	08/05/2025	9.93 Put	Bond Future	2301.8300	2.3018	2349.8900	2.3499	2.088	0.0000	0.0000
2024/06/20	2030	08/05/2025	12.28 Call	Bond Future	8349.9100	8.3499	8254.5800	8.2546	1.142	0.0000	0.0000
2024/06/20	2030	08/05/2025	12.28 Put	Bond Future	438.4800	0.4385	448.9900	0.4490	2.397	0.0000	0.0000
2024/06/20	2030	08/05/2025	10.69 Put	Bond Future	1346.6100	1.3466	1377.2800	1.3773	2.278	0.0000	0.0000
2024/06/20	2030	08/05/2025	10.69 Call	Bond Future	4032.3400	4.0323	3957.1700	3.9572	1.864	0.0000	0.0000
2024/06/20	2030	07/08/2025	12.12 Call	Bond Future	7524.5400	7.5245	7432.9900	7.4330	1.217	0.0000	0.0000
2024/06/20	2030	07/08/2025	12.12 Put	Bond Future	732.3000	0.7323	748.4300	0.7484	2.203	0.0000	0.0000
2024/06/20	2030	07/08/2025	10.48 Put	Bond Future	1907.9900	1.9080	1947.4600	1.9475	2.069	0.0000	0.0000
2024/06/20	2030	07/08/2025	10.48 Call	Bond Future	3471.6900	3.4717	3403.4800	3.4035	1.965	0.0000	0.0000
2024/06/20	2030	07/08/2025		Bond Future	10.0119	93.1480	10.0438	93.0403	0.319	0.0000	0.0000
2024/06/20	2030	07/08/2025	11.11 Call	Bond Future	4933.3800	4.9334	4853.9900	4.8540	1.609	0.0000	0.0000
2024/06/20	2030	07/08/2025	11.11 Put	Bond Future	1315.9700	1.3160	1344.2600	1.3443	2.150	0.0000	0.0000
2024/06/20	2032	01/08/2024	11.11 Put	Bond Future	369.8100	0.3698	373.6400	0.3736	1.036	0.0000	0.0000
2024/06/20	2032	01/08/2024	11.11 Call	Bond Future	2829.2600	2.8293	2764.6400	2.7646	2.284	0.0000	0.0000
2024/06/20	2032	01/08/2024	11.61 Put	Bond Future	124.1300	0.1241	123.5800	0.1236	0.443	0.0000	0.0000
2024/06/20	2032	01/08/2024	11.61 Call	Bond Future	4834.0600	4.8341	4765.0600	4.7651	1.427	0.0000	0.0000
2024/06/20	2032	01/08/2024	12.31 Call	Bond Future	7758.7100	7.7587	7689.4900	7.6895	0.892	0.0000	0.0000
2024/06/20	2032	01/08/2024	12.31 Put	Bond Future	25.3400	0.0253	24.5700	0.0246	3.039	0.0000	0.0000
2024/06/20	2032	01/08/2024	12.54 Call	Bond Future	8710.6700	8.7107	8641.6200	8.6416	0.793	0.0000	0.0000
2024/06/20	2032	01/08/2024	12.54 Put	Bond Future	15.1100	0.0151	14.5100	0.0145	3.971	0.0000	0.0000
2024/06/20	2032	01/08/2024	11.66 Call	Bond Future	5041.9500	5.0420	4972.8200	4.9728	1.371	0.0000	0.0000
2024/06/20	2032	01/08/2024	11.66 Put	Bond Future	111.2100	0.1112	110.5300	0.1105	0.611	0.0000	0.0000
2024/06/20	2032	01/08/2024	11.50 Put	Bond Future	158.1300	0.1581	157.9900	0.1580	0.089	0.0000	0.0000
2024/06/20	2032	01/08/2024	11.50 Call	Bond Future	4379.5900	4.3796	4311.0000	4.3110	1.566	0.0000	0.0000
2024/06/20	2032	01/08/2024	11.14 Call	Bond Future	2943.5600	2.9436	2878.4300	2.8784	2.213	0.0000	0.0000
2024/06/20	2032	01/08/2024	11.14 Put	Bond Future	346.8800	0.3469	350.2000	0.3502	0.957	0.0000	0.0000
2024/06/20	2032	01/08/2024	11.15 Call	Bond Future	2981.9000	2.9819	2916.6200	2.9166	2.189	0.0000	0.0000
2024/06/20	2032	01/08/2024	11.15 Put	Bond Future	339.5400	0.3395	342.7100	0.3427	0.934	0.0000	0.0000
2024/06/20	2032	01/08/2024	11.13 Call	Bond Future	2905.3300	2.9053	2840.3700	2.8404	2.236	0.0000	0.0000
2024/06/20	2032	01/08/2024	11.13 Put	Bond Future	354.3600	0.3544	357.8500	0.3579	0.985	0.0000	0.0000
2024/06/20	2032	01/08/2024		Bond Future	10.5826	90.8354	10.5971	90.7669	0.136	0.0000	0.0000
2024/06/20	2032	07/11/2024	11.48 Call	Bond Future	4449.4600	4.4495	4390.2300	4.3902	1.331	0.0000	0.0000
2024/06/20	2032	07/11/2024	11.48 Put	Bond Future	802.0200	0.8020	812.8200	0.8128	1.347	0.0000	0.0000
2024/06/20	2032	07/11/2024	11.49 Call	Bond Future	4483.6200	4.4836	4424.2500	4.4243	1.324	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	
2024/06/20	2032	07/11/2024	11.49 Put	Bond Future	792.4300	0.7924	803.0900	0.8031	1.345	0.0000	0.0000
2024/06/20	2032	07/11/2024	11.47 Call	Bond Future	4415.1900	4.4152	4356.1000	4.3561	1.338	0.0000	0.0000
2024/06/20	2032	07/11/2024	11.47 Put	Bond Future	811.5400	0.8115	822.4800	0.8225	1.348	0.0000	0.0000
2024/06/20	2032	07/11/2024		Bond Future	10.6692	88.8078	10.6844	88.7378	0.142	0.0000	0.0000
2024/06/20	2032	07/11/2024	11.11 Put	Bond Future	1235.4700	1.2355	1252.5100	1.2525	1.379	0.0000	0.0000
2024/06/20	2032	07/11/2024	11.11 Call	Bond Future	3243.0700	3.2431	3190.0800	3.1901	1.634	0.0000	0.0000
2024/06/20	2032	07/11/2024	11.61 Put	Bond Future	686.8900	0.6869	695.9900	0.6960	1.325	0.0000	0.0000
2024/06/20	2032	07/11/2024	11.61 Call	Bond Future	4900.9000	4.9009	4839.9700	4.8400	1.243	0.0000	0.0000
2024/06/20	2032	07/11/2024	12.95 Call	Bond Future	9898.7600	9.8988	9829.8100	9.8298	0.697	0.0000	0.0000
2024/06/20	2032	07/11/2024	12.95 Put	Bond Future	121.9900	0.1220	123.0700	0.1231	0.885	0.0000	0.0000
2024/06/20	2032	07/11/2024	13.36 Call	Bond Future	11440.5700	11.4406	11370.9700	11.3710	0.608	0.0000	0.0000
2024/06/20	2032	07/11/2024	13.36 Put	Bond Future	58.1800	0.0582	58.6100	0.0586	0.739	0.0000	0.0000
2024/06/20	2032	07/11/2024	11.64 Put	Bond Future	662.5600	0.6626	671.3000	0.6713	1.319	0.0000	0.0000
2024/06/20	2032	07/11/2024	11.64 Call	Bond Future	5006.6200	5.0066	4945.3300	4.9453	1.224	0.0000	0.0000
2024/06/20	2032	06/02/2025		Bond Future	10.7569	90.7499	10.7727	90.6786	0.147	0.0000	0.0000
2024/06/20	2032	06/02/2025	11.72 Call	Bond Future	5368.6400	5.3686	5310.9800	5.3110	1.074	0.0000	0.0000
2024/06/20	2032	06/02/2025	11.72 Put	Bond Future	1166.5600	1.1666	1180.2100	1.1802	1.170	0.0000	0.0000
2024/06/20	2032	08/05/2025		Bond Future	10.8521	88.5577	10.8687	88.4850	0.153	0.0000	0.0000
2024/06/20	2032	08/05/2025	10.91 Call	Bond Future	3248.3100	3.2483	3205.0800	3.2051	1.331	0.0000	0.0000
2024/06/20	2032	08/05/2025	10.91 Put	Bond Future	2995.4400	2.9954	3024.8500	3.0249	0.982	0.0000	0.0000
2024/06/20	2032	07/08/2025		Bond Future	10.9659	90.4302	10.9833	90.3563	0.158	0.0000	0.0000
2024/06/20	2032	07/08/2025	12.01 Call	Bond Future	6272.5800	6.2726	6217.2500	6.2173	0.882	0.0000	0.0000
2024/06/20	2032	07/08/2025	12.01 Put	Bond Future	1973.7700	1.9738	1992.2800	1.9923	0.938	0.0000	0.0000
2024/06/20	2033	01/08/2024		Bond Future	124.7507	124.7507	124.4348	124.4348	0.253	0.0000	0.0000
2024/06/20	2033	07/11/2024		Bond Future	126.2222	126.2222	125.8989	125.8989	0.256	0.0000	0.0000
2024/06/20	2033	06/02/2025		Bond Future	129.0130	129.0130	128.6828	128.6828	0.256	0.0000	0.0000
2024/06/20	2033	06/02/2025	124.94 Call	Bond Future	4072.9600	4.0730	3742.7900	3.7428	8.106	0.0000	0.0000
2024/06/20	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	2033	08/05/2025		Bond Future	130.3158	130.3158	129.9790	129.9790	0.258	0.0000	0.0000
2024/06/20	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	2033	08/05/2025	130.62 Put	Bond Future	304.2100	0.3042	641.0300	0.6410	110.720	0.0000	0.0000
2024/06/20	2033	07/08/2025		Bond Future	133.1063	133.1063	132.7628	132.7628	0.258	0.0000	0.0000
2024/06/20	2033	07/08/2025	128.65 Call	Bond Future	4456.2700	4.4563	4112.7600	4.1128	7.708	0.0000	0.0000
2024/06/20	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	2037	01/08/2024	13.82 Call	Bond Future	10593.6900	10.5937	10293.7000	10.2937	2.832	0.0000	0.0000
2024/06/20	2037	01/08/2024	13.82 Put	Bond Future	4.8300	0.0048	5.4200	0.0054	12.215	0.0000	0.0000
2024/06/20	2037	01/08/2024	13.17 Call	Bond Future	7629.5000	7.6295	7333.2500	7.3333	3.883	0.0000	0.0000
2024/06/20	2037	01/08/2024	13.17 Put	Bond Future	32.0800	0.0321	36.4100	0.0364	13.498	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	
2024/06/20	2037	01/08/2024		Bond Future	11.6839	79.4873	11.7387	79.1868	0.469	0.0000	0.0000
2024/06/20	2037	01/08/2024	12.10 Call	Bond Future	2777.1400	2.7771	2542.5100	2.5425	8.449	0.0000	0.0000
2024/06/20	2037	01/08/2024	12.10 Put	Bond Future	536.5100	0.5365	602.4600	0.6025	12.292	0.0000	0.0000
2024/06/20	2037	01/08/2024	12.11 Call	Bond Future	2817.4700	2.8175	2581.5000	2.5815	8.375	0.0000	0.0000
2024/06/20	2037	01/08/2024	12.11 Put	Bond Future	524.1200	0.5241	588.7300	0.5887	12.327	0.0000	0.0000
2024/06/20	2037	01/08/2024	12.09 Call	Bond Future	2737.0100	2.7370	2503.7300	2.5037	8.523	0.0000	0.0000
2024/06/20	2037	01/08/2024	12.09 Put	Bond Future	549.1500	0.5492	616.4500	0.6165	12.255	0.0000	0.0000
2024/06/20	2037	07/11/2024		Bond Future	11.7884	81.3600	11.8455	81.0524	0.484	0.0000	0.0000
2024/06/20	2037	07/11/2024	12.58 Call	Bond Future	5172.3400	5.1723	4936.6400	4.9366	4.557	0.0000	0.0000
2024/06/20	2037	07/11/2024	12.58 Put	Bond Future	1055.6300	1.0556	1127.4800	1.1275	6.806	0.0000	0.0000
2024/06/20	2037	07/11/2024	12.59 Call	Bond Future	5210.8800	5.2109	4974.4900	4.9745	4.536	0.0000	0.0000
2024/06/20	2037	07/11/2024	12.59 Put	Bond Future	1044.1600	1.0442	1115.3200	1.1153	6.815	0.0000	0.0000
2024/06/20	2037	07/11/2024	12.57 Call	Bond Future	5133.7100	5.1337	4898.7000	4.8987	4.578	0.0000	0.0000
2024/06/20	2037	07/11/2024	12.57 Put	Bond Future	1067.0500	1.0671	1139.5900	1.1396	6.798	0.0000	0.0000
2024/06/20	2037	06/02/2025		Bond Future	11.8932	78.8782	11.9525	78.5641	0.499	0.0000	0.0000
2024/06/20	2037	06/02/2025	12.76 Call	Bond Future	5983.4700	5.9835	5752.7100	5.7527	3.857	0.0000	0.0000
2024/06/20	2037	06/02/2025	12.76 Put	Bond Future	1565.9400	1.5659	1649.2800	1.6493	5.322	0.0000	0.0000
2024/06/20	2037	08/05/2025		Bond Future	12.0091	80.5942	12.0708	80.2735	0.513	0.0000	0.0000
2024/06/20	2037	08/05/2025	12.25 Call	Bond Future	4617.2000	4.6172	4428.9700	4.4290	4.077	0.0000	0.0000
2024/06/20	2037	08/05/2025	12.25 Put	Bond Future	3374.8100	3.3748	3507.2800	3.5073	3.925	0.0000	0.0000
2024/06/20	2037	08/05/2025	13.35 Put	Bond Future	1705.0100	1.7050	1779.4400	1.7794	4.365	0.0000	0.0000
2024/06/20	2037	08/05/2025	13.35 Call	Bond Future	8277.1100	8.2771	8030.8400	8.0308	2.975	0.0000	0.0000
2024/06/20	2037	08/05/2025	12.55 Put	Bond Future	2797.9300	2.7979	2911.9200	2.9119	4.074	0.0000	0.0000
2024/06/20	2037	08/05/2025	12.55 Call	Bond Future	5548.8100	5.5488	5342.1000	5.3421	3.725	0.0000	0.0000
2024/06/20	2037	08/05/2025	13.30 Put	Bond Future	1758.3200	1.7583	1834.8200	1.8348	4.351	0.0000	0.0000
2024/06/20	2037	08/05/2025	13.30 Call	Bond Future	8099.8600	8.0999	7855.6600	7.8557	3.015	0.0000	0.0000
2024/06/20	2037	07/08/2025		Bond Future	12.1420	78.0369	12.2062	77.7098	0.529	0.0000	0.0000
2024/06/20	2037	07/08/2025	13.01 Call	Bond Future	7028.2600	7.0283	6804.6900	6.8047	3.181	0.0000	0.0000
2024/06/20	2037	07/08/2025	13.01 Put	Bond Future	2763.8600	2.7639	2867.4800	2.8675	3.749	0.0000	0.0000
2024/06/20	2038	01/08/2024		Bond Future	133.1760	133.1760	133.7929	133.7929	0.463	0.0000	0.0000
2024/06/20	2038	07/11/2024		Bond Future	136.3488	136.3488	136.9805	136.9805	0.463	0.0000	0.0000
2024/06/20	2038	06/02/2025		Bond Future	137.2418	137.2418	137.8881	137.8881	0.471	0.0000	0.0000
2024/06/20	2038	06/02/2025	135.23 Call	Bond Future	2011.8200	2.0118	2658.0900	2.6581	32.124	0.0000	0.0000
2024/06/20	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	2038	08/05/2025		Bond Future	140.2616	140.2616	140.9226	140.9226	0.471	0.0000	0.0000
2024/06/20	2038	08/05/2025	139.68 Call	Bond Future	581.6400	0.5816	1242.5700	1.2426	113.632	0.0000	0.0000
2024/06/20	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	2038	07/08/2025		Bond Future	141.0932	141.0932	141.7695	141.7695	0.479	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	
2024/06/20	2038	07/08/2025	139.56 Call	Bond Future	1533.1800	1.5332	2209.5400	2.2095	44.115	0.0000	0.0000
2024/06/20	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	2040	01/08/2024	12.28 Put	Bond Future	656.0900	0.6561	699.4700	0.6995	6.612	0.0000	0.0000
2024/06/20	2040	01/08/2024	12.28 Call	Bond Future	2700.6400	2.7006	2542.2800	2.5423	5.864	0.0000	0.0000
2024/06/20	2040	01/08/2024	12.88 Call	Bond Future	5466.1100	5.4661	5273.9700	5.2740	3.515	0.0000	0.0000
2024/06/20	2040	01/08/2024	12.88 Put	Bond Future	148.3000	0.1483	157.9000	0.1579	6.473	0.0000	0.0000
2024/06/20	2040	01/08/2024	13.48 Call	Bond Future	8408.3200	8.4083	8208.0600	8.2081	2.382	0.0000	0.0000
2024/06/20	2040	01/08/2024	13.48 Put	Bond Future	28.7800	0.0288	30.2600	0.0303	5.142	0.0000	0.0000
2024/06/20	2040	01/08/2024	12.95 Put	Bond Future	123.2800	0.1233	131.1400	0.1311	6.376	0.0000	0.0000
2024/06/20	2040	01/08/2024	12.95 Call	Bond Future	5808.8700	5.8089	5614.9900	5.6150	3.338	0.0000	0.0000
2024/06/20	2040	01/08/2024		Bond Future	11.9248	79.6966	11.9592	79.4948	0.289	0.0000	0.0000
2024/06/20	2040	01/08/2024	12.33 Call	Bond Future	2910.4100	2.9104	2747.5600	2.7476	5.595	0.0000	0.0000
2024/06/20	2040	01/08/2024	12.33 Put	Bond Future	584.5900	0.5846	623.4800	0.6235	6.653	0.0000	0.0000
2024/06/20	2040	01/08/2024	12.34 Call	Bond Future	2953.0100	2.9530	2789.3000	2.7893	5.544	0.0000	0.0000
2024/06/20	2040	01/08/2024	12.34 Put	Bond Future	571.1300	0.5711	609.1600	0.6092	6.659	0.0000	0.0000
2024/06/20	2040	01/08/2024	12.32 Call	Bond Future	2868.0100	2.8680	2706.0300	2.7060	5.648	0.0000	0.0000
2024/06/20	2040	01/08/2024	12.32 Put	Bond Future	598.3200	0.5983	638.0800	0.6381	6.645	0.0000	0.0000
2024/06/20	2040	07/11/2024	12.85 Call	Bond Future	5617.1500	5.6172	5454.0200	5.4540	2.904	0.0000	0.0000
2024/06/20	2040	07/11/2024	12.85 Put	Bond Future	1093.7500	1.0938	1137.1000	1.1371	3.963	0.0000	0.0000
2024/06/20	2040	07/11/2024	12.86 Call	Bond Future	5658.2300	5.6582	5494.6700	5.4947	2.891	0.0000	0.0000
2024/06/20	2040	07/11/2024	12.86 Put	Bond Future	1082.0800	1.0821	1125.0000	1.1250	3.966	0.0000	0.0000
2024/06/20	2040	07/11/2024	12.84 Call	Bond Future	5576.2900	5.5763	5413.6000	5.4136	2.918	0.0000	0.0000
2024/06/20	2040	07/11/2024	12.84 Put	Bond Future	1105.7000	1.1057	1149.4900	1.1495	3.960	0.0000	0.0000
2024/06/20	2040	07/11/2024		Bond Future	12.0312	81.5742	12.0670	81.3677	0.297	0.0000	0.0000
2024/06/20	2040	07/11/2024	12.10 Put	Bond Future	2429.5600	2.4296	2516.5200	2.5165	3.579	0.0000	0.0000
2024/06/20	2040	07/11/2024	12.10 Call	Bond Future	2825.5100	2.8255	2705.9900	2.7060	4.230	0.0000	0.0000
2024/06/20	2040	07/11/2024	12.60 Call	Bond Future	4617.3100	4.6173	4466.2500	4.4663	3.272	0.0000	0.0000
2024/06/20	2040	07/11/2024	12.60 Put	Bond Future	1431.7400	1.4317	1487.1600	1.4872	3.871	0.0000	0.0000
2024/06/20	2040	07/11/2024	13.15 Call	Bond Future	6871.4500	6.8715	6696.8600	6.6969	2.541	0.0000	0.0000
2024/06/20	2040	07/11/2024	13.15 Put	Bond Future	790.5500	0.7906	822.4400	0.8224	4.034	0.0000	0.0000
2024/06/20	2040	06/02/2025		Bond Future	12.1375	78.8464	12.1746	78.6357	0.306	0.0000	0.0000
2024/06/20	2040	06/02/2025	12.95 Call	Bond Future	6166.1500	6.1662	6010.2500	6.0103	2.528	0.0000	0.0000
2024/06/20	2040	06/02/2025	12.95 Put	Bond Future	1745.0800	1.7451	1799.9400	1.7999	3.144	0.0000	0.0000
2024/06/20	2040	08/05/2025	12.75 Put	Bond Future	3075.3500	3.0754	3150.3600	3.1504	2.439	0.0000	0.0000
2024/06/20	2040	08/05/2025	12.75 Call	Bond Future	5777.6000	5.7776	5637.4400	5.6374	2.426	0.0000	0.0000
2024/06/20	2040	08/05/2025	13.50 Put	Bond Future	1938.0500	1.9381	1987.9400	1.9879	2.574	0.0000	0.0000
2024/06/20	2040	08/05/2025	13.50 Call	Bond Future	8459.8100	8.4598	8294.5300	8.2945	1.954	0.0000	0.0000
2024/06/20	2040	08/05/2025	13.43 Put	Bond Future	2022.3800	2.0224	2074.2500	2.0743	2.565	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	
2024/06/20	2040	08/05/2025	13.43 Call	Bond Future	8200.5000	8.2005	8037.2000	8.0372	1.991	0.0000	0.0000
2024/06/20	2040	08/05/2025		Bond Future	12.2539	80.5615	12.2924	80.3463	0.315	0.0000	0.0000
2024/06/20	2040	08/05/2025	12.63 Call	Bond Future	5376.4700	5.3765	5241.1500	5.2412	2.517	0.0000	0.0000
2024/06/20	2040	08/05/2025	12.63 Put	Bond Future	3314.5000	3.3145	3394.3500	3.3944	2.409	0.0000	0.0000
2024/06/20	2040	07/08/2025		Bond Future	12.3861	77.7525	12.4261	77.5332	0.323	0.0000	0.0000
2024/06/20	2040	07/08/2025	13.29 Call	Bond Future	7632.7200	7.6327	7478.8600	7.4789	2.016	0.0000	0.0000
2024/06/20	2040	07/08/2025	13.29 Put	Bond Future	2902.4200	2.9024	2967.9400	2.9679	2.257	0.0000	0.0000
2024/06/20	2044	01/08/2024	13.00 Call	Bond Future	5857.8500	5.8579	5632.3800	5.6324	3.849	0.0000	0.0000
2024/06/20	2044	01/08/2024	13.00 Put	Bond Future	127.5800	0.1276	137.9900	0.1380	8.160	0.0000	0.0000
2024/06/20	2044	01/08/2024	13.25 Call	Bond Future	7087.2700	7.0873	6856.5200	6.8565	3.256	0.0000	0.0000
2024/06/20	2044	01/08/2024	13.25 Put	Bond Future	65.6900	0.0657	70.8200	0.0708	7.809	0.0000	0.0000
2024/06/20	2044	01/08/2024	12.29 Call	Bond Future	2566.1400	2.5661	2388.3000	2.3883	6.930	0.0000	0.0000
2024/06/20	2044	01/08/2024	12.29 Put	Bond Future	734.3000	0.7343	792.3400	0.7923	7.904	0.0000	0.0000
2024/06/20	2044	01/08/2024	12.30 Call	Bond Future	2607.1300	2.6071	2428.1300	2.4281	6.866	0.0000	0.0000
2024/06/20	2044	01/08/2024	12.30 Put	Bond Future	717.8800	0.7179	774.7600	0.7748	7.923	0.0000	0.0000
2024/06/20	2044	01/08/2024	12.28 Call	Bond Future	2525.4000	2.5254	2348.7500	2.3488	6.995	0.0000	0.0000
2024/06/20	2044	01/08/2024	12.28 Put	Bond Future	751.0300	0.7510	810.2600	0.8103	7.887	0.0000	0.0000
2024/06/20	2044	01/08/2024		Bond Future	11.9775	75.9863	12.0170	75.7504	0.330	0.0000	0.0000
2024/06/20	2044	07/11/2024		Bond Future	12.0787	77.7765	12.1198	77.5351	0.340	0.0000	0.0000
2024/06/20	2044	07/11/2024	12.91 Call	Bond Future	5681.4300	5.6814	5490.3500	5.4904	3.363	0.0000	0.0000
2024/06/20	2044	07/11/2024	12.91 Put	Bond Future	1032.0600	1.0321	1082.3800	1.0824	4.876	0.0000	0.0000
2024/06/20	2044	07/11/2024	12.92 Call	Bond Future	5722.9600	5.7230	5531.3600	5.5314	3.348	0.0000	0.0000
2024/06/20	2044	07/11/2024	12.92 Put	Bond Future	1020.5900	1.0206	1070.3900	1.0704	4.880	0.0000	0.0000
2024/06/20	2044	07/11/2024	12.90 Call	Bond Future	5639.9600	5.6400	5449.3900	5.4494	3.379	0.0000	0.0000
2024/06/20	2044	07/11/2024	12.90 Put	Bond Future	1043.6600	1.0437	1094.4900	1.0945	4.870	0.0000	0.0000
2024/06/20	2044	07/11/2024	12.50 Call	Bond Future	4044.2200	4.0442	3878.1400	3.8781	4.107	0.0000	0.0000
2024/06/20	2044	07/11/2024	12.50 Put	Bond Future	1626.5500	1.6266	1701.8700	1.7019	4.631	0.0000	0.0000
2024/06/20	2044	06/02/2025	13.75 Call	Bond Future	9257.2400	9.2572	9048.3400	9.0483	2.257	0.0000	0.0000
2024/06/20	2044	06/02/2025	13.75 Put	Bond Future	978.5500	0.9786	1016.1500	1.0162	3.842	0.0000	0.0000
2024/06/20	2044	06/02/2025	12.50 Put	Bond Future	2629.7100	2.6297	2720.8600	2.7209	3.466	0.0000	0.0000
2024/06/20	2044	06/02/2025	12.50 Call	Bond Future	4454.7300	4.4547	4299.3800	4.2994	3.487	0.0000	0.0000
2024/06/20	2044	06/02/2025	12.00 Put	Bond Future	3922.9800	3.9230	4047.2600	4.0473	3.168	0.0000	0.0000
2024/06/20	2044	06/02/2025	12.00 Call	Bond Future	2869.6000	2.8696	2747.3800	2.7474	4.259	0.0000	0.0000
2024/06/20	2044	06/02/2025		Bond Future	12.1793	75.0910	12.2219	74.8445	0.349	0.0000	0.0000
2024/06/20	2044	06/02/2025	13.02 Call	Bond Future	6366.6700	6.3667	6183.9500	6.1840	2.870	0.0000	0.0000
2024/06/20	2044	06/02/2025	13.02 Put	Bond Future	1734.7700	1.7348	1798.5500	1.7986	3.677	0.0000	0.0000
2024/06/20	2044	08/05/2025		Bond Future	12.2890	76.7243	12.3332	76.4727	0.359	0.0000	0.0000
2024/06/20	2044	08/05/2025	12.72 Call	Bond Future	5564.4400	5.5644	5404.0700	5.4041	2.882	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	
2024/06/20	2044	08/05/2025	12.72 Put	Bond Future	3164.9400	3.1649	3256.2200	3.2562	2.884	0.0000	0.0000
2024/06/20	2044	07/08/2025		Bond Future	12.4131	73.9595	12.4589	73.7028	0.369	0.0000	0.0000
2024/06/20	2044	07/08/2025	13.34 Call	Bond Future	7827.9500	7.8280	7647.5300	7.6475	2.305	0.0000	0.0000
2024/06/20	2044	07/08/2025	13.34 Put	Bond Future	2906.4900	2.9065	2982.7300	2.9827	2.623	0.0000	0.0000
2024/06/20	2046	01/08/2024		Bond Future	116.7563	116.7563	116.7752	116.7752	0.016	0.0000	0.0000
2024/06/20	2046	07/11/2024		Bond Future	117.3343	117.3343	117.3540	117.3540	0.017	0.0000	0.0000
2024/06/20	2046	06/02/2025		Bond Future	119.9283	119.9283	119.9486	119.9486	0.017	0.0000	0.0000
2024/06/20	2046	06/02/2025	114.01 Call	Bond Future	5918.2800	5.9183	5938.6200	5.9386	0.344	0.0000	0.0000
2024/06/20	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	2046	08/05/2025		Bond Future	120.3100	120.3100	120.3316	120.3316	0.018	0.0000	0.0000
2024/06/20	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	2046	08/05/2025	121.97 Put	Bond Future	1659.9800	1.6600	1638.4200	1.6384	1.299	0.0000	0.0000
2024/06/20	2046	07/08/2025		Bond Future	122.8846	122.8846	122.9073	122.9073	0.018	0.0000	0.0000
2024/06/20	2046	07/08/2025	118.69 Call	Bond Future	4194.6000	4.1946	4217.3000	4.2173	0.541	0.0000	0.0000
2024/06/20	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	2050	01/08/2024		Bond Future	116.4339	116.4339	115.8624	115.8624	0.491	0.0000	0.0000
2024/06/20	2050	07/11/2024		Bond Future	119.2079	119.2079	118.6227	118.6227	0.491	0.0000	0.0000
2024/06/20	2050	06/02/2025		Bond Future	119.4803	119.4803	118.8830	118.8830	0.500	0.0000	0.0000
2024/06/20	2050	06/02/2025	115.60 Call	Bond Future	3880.3100	3.8803	3282.9500	3.2830	15.395	0.0000	0.0000
2024/06/20	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	2050	08/05/2025		Bond Future	122.1092	122.1092	121.4992	121.4992	0.500	0.0000	0.0000
2024/06/20	2050	08/05/2025	121.16 Call	Bond Future	949.2400	0.9492	339.2000	0.3392	64.266	0.0000	0.0000
2024/06/20	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	2050	07/08/2025		Bond Future	122.3031	122.3031	121.6812	121.6812	0.508	0.0000	0.0000
2024/06/20	2050	07/08/2025	119.89 Call	Bond Future	2413.1400	2.4131	1791.2400	1.7912	25.771	0.0000	0.0000
2024/06/20	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	AL37	01/08/2024		Index Future	993.8050	993.8050	992.8950	992.8950	0.092	0.0000	0.0000
2024/06/20	AL37	07/11/2024		Index Future	1017.2200	1017.2200	1016.2890	1016.2890	0.092	0.0000	0.0000
2024/06/20	AL37	06/02/2025		Index Future	1039.4760	1039.4760	1038.5270	1038.5270	0.091	0.0000	0.0000
2024/06/20	AL37	08/05/2025		Index Future	1062.1280	1062.1280	1061.1610	1061.1610	0.091	0.0000	0.0000
2024/06/20	AL37	07/08/2025		Index Future	1084.6620	1084.6620	1083.6780	1083.6780	0.091	0.0000	0.0000
2024/06/20	AL7T	01/08/2024		Index Future	1165.4580	1165.4580	1163.2680	1163.2680	0.188	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	
2024/06/20	AL7T	07/11/2024	Index Future		1192.9170	1192.9170	1190.6770	1190.6770	0.188	0.0000	0.0000
2024/06/20	AL7T	06/02/2025	Index Future		1219.0170	1219.0170	1216.7290	1216.7290	0.188	0.0000	0.0000
2024/06/20	AL7T	08/05/2025	Index Future		1245.5810	1245.5810	1243.2480	1243.2480	0.187	0.0000	0.0000
2024/06/20	AL7T	07/08/2025	Index Future		1272.0070	1272.0070	1269.6290	1269.6290	0.187	0.0000	0.0000
2024/06/20	ALBI	01/08/2024	Index Future		1010.0730	1010.0730	1008.1500	1008.1500	0.190	0.0000	0.0000
2024/06/20	ALBI	07/11/2024	Index Future		1033.8710	1033.8710	1031.9040	1031.9040	0.190	0.0000	0.0000
2024/06/20	ALBI	06/02/2025	Index Future		1056.4910	1056.4910	1054.4830	1054.4830	0.190	0.0000	0.0000
2024/06/20	ALBI	08/05/2025	Index Future		1079.5140	1079.5140	1077.4650	1077.4650	0.190	0.0000	0.0000
2024/06/20	ALBI	07/08/2025	Index Future		1102.4170	1102.4170	1100.3280	1100.3280	0.189	0.0000	0.0000
2024/06/20	C002	31/03/2032	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	C007	31/01/2037	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	C025	31/01/2025	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	C030	31/01/2030	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	C035	28/02/2035	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	C038	31/01/2038	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	C040	06/10/2015	Price Contribution		100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	C040	31/01/2040	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	C044	31/01/2044	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	C048	28/02/2048	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	C050	31/12/2050	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	C186	21/12/2026	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	C202	07/12/2033	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	C209	31/03/2036	Price Contribution		6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/06/20	C210	31/03/2028	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	C213	28/02/2031	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	C214	28/02/2041	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	C253	31/03/2053	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	C219	31/03/2029	Price Contribution		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
2024/06/20	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/06/20	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/06/20	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/06/20	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/06/20	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/06/20	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/06/20	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/06/20	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/06/20	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/06/20	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/06/20	ES33	01/08/2024		Bond Future	12.0487	78.1689	12.1085	77.9000	0.496	0.0000
2024/06/20	ES33	07/11/2024		Bond Future	12.1883	76.2282	12.2510	75.9530	0.514	0.0000
2024/06/20	ES33	06/02/2025		Bond Future	12.3308	77.9130	12.3963	77.6319	0.531	0.0000
2024/06/20	ES33	06/02/2025	13.34 Call	Bond Future	4181.3600	4.1814	3900.3100	3.9003	6.721	0.0000
2024/06/20	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/20	ES33	08/05/2025		Bond Future	12.4779	75.8222	12.5463	75.5352	0.548	0.0000
2024/06/20	ES33	08/05/2025	12.73 Call	Bond Future	1050.1800	1.0502	763.1800	0.7632	27.329	0.0000
2024/06/20	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/20	ES33	07/08/2025		Bond Future	12.6438	77.4415	12.7154	77.1487	0.566	0.0000
2024/06/20	ES33	07/08/2025	13.56 Call	Bond Future	3636.9300	3.6369	3344.0600	3.3441	8.053	0.0000
2024/06/20	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/20	ES42	01/08/2024		Bond Future	12.6415	73.3322	12.5588	73.7760	0.654	0.0000
2024/06/20	ES42	07/11/2024		Bond Future	12.7730	70.8106	12.6868	71.2651	0.675	0.0000
2024/06/20	ES42	06/02/2025		Bond Future	12.9004	72.3751	12.8107	72.8398	0.695	0.0000
2024/06/20	ES42	06/02/2025	13.71 Call	Bond Future	3981.6200	3.9816	4446.3200	4.4463	11.671	0.0000
2024/06/20	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/20	ES42	08/05/2025		Bond Future	13.0367	69.6979	12.9434	70.1730	0.716	0.0000
2024/06/20	ES42	08/05/2025	13.25 Call	Bond Future	1066.9900	1.0670	1542.0800	1.5421	44.526	0.0000
2024/06/20	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/20	ES42	07/08/2025		Bond Future	13.1837	71.1838	13.0866	71.6694	0.737	0.0000
2024/06/20	ES42	07/08/2025	13.79 Call	Bond Future	2911.6400	2.9116	3397.2600	3.3973	16.679	0.0000
2024/06/20	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/20	GOVI	01/08/2024		GOVI	995.0770	995.0770	993.1680	993.1680	0.192	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/06/20	GOVI	01/08/2024	943.38 Call	GOVI		516970.0000	51.6970	497880.0000	49.7880	3.693	0.0000	0.0000
2024/06/20	GOVI	01/08/2024	943.38 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	GOVI	01/08/2024	943.39 Call	GOVI		516870.0000	51.6870	497780.0000	49.7780	3.693	0.0000	0.0000
2024/06/20	GOVI	01/08/2024	943.39 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	GOVI	01/08/2024	943.37 Call	GOVI		517070.0000	51.7070	497980.0000	49.7980	3.692	0.0000	0.0000
2024/06/20	GOVI	01/08/2024	943.37 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	GOVI	07/11/2024		GOVI		1018.5220	1018.5220	1016.5680	1016.5680	0.192	0.0000	0.0000
2024/06/20	GOVI	07/11/2024	948.79 Call	GOVI		697320.0000	69.7320	677780.0000	67.7780	2.802	0.0000	0.0000
2024/06/20	GOVI	07/11/2024	948.79 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	GOVI	07/11/2024	948.80 Call	GOVI		697220.0000	69.7220	677680.0000	67.7680	2.803	0.0000	0.0000
2024/06/20	GOVI	07/11/2024	948.80 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	GOVI	07/11/2024	948.78 Call	GOVI		697420.0000	69.7420	677880.0000	67.7880	2.802	0.0000	0.0000
2024/06/20	GOVI	07/11/2024	948.78 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	GOVI	06/02/2025		GOVI		1040.8060	1040.8060	1038.8120	1038.8120	0.192	0.0000	0.0000
2024/06/20	GOVI	06/02/2025	972.00 Call	GOVI		688060.0000	68.8060	668120.0000	66.8120	2.898	0.0000	0.0000
2024/06/20	GOVI	06/02/2025	972.00 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	GOVI	08/05/2025		GOVI		1063.4870	1063.4870	1061.4520	1061.4520	0.191	0.0000	0.0000
2024/06/20	GOVI	08/05/2025	1,022. Call 00	GOVI		414870.0000	41.4870	394520.0000	39.4520	4.905	0.0000	0.0000
2024/06/20	GOVI	08/05/2025	1,022. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	GOVI	07/08/2025		GOVI		1086.0500	1086.0500	1083.9760	1083.9760	0.191	0.0000	0.0000
2024/06/20	GOVI	07/08/2025	1,011. Call 00	GOVI		750500.0000	75.0500	729760.0000	72.9760	2.763	0.0000	0.0000
2024/06/20	GOVI	07/08/2025	1,011. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/06/20	IGOV	01/08/2024		Index Future		356.8250	356.8250	356.5620	356.5620	0.074	0.0000	0.0000
2024/06/20	IGOV	07/11/2024		Index Future		365.3260	365.3260	365.0570	365.0570	0.074	0.0000	0.0000
2024/06/20	IGOV	06/02/2025		Index Future		373.4040	373.4040	373.1300	373.1300	0.073	0.0000	0.0000
2024/06/20	IGOV	08/05/2025		Index Future		381.6240	381.6240	381.3450	381.3450	0.073	0.0000	0.0000
2024/06/20	IGOV	07/08/2025		Index Future		389.8020	389.8020	389.5190	389.5190	0.073	0.0000	0.0000
2024/06/20	IS10	17/12/2025		Interest Rate Swap		80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/06/20	IS10	16/03/2026		Interest Rate Swap		76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/06/20	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/06/20	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/06/20	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/06/20	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/06/20	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/06/20	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	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	
2024/06/20	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/06/20	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/06/20	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/06/20	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/06/20	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/06/20	JBAF	19/06/2024		Jibar Tradeable Future	8.3500	8.3500	8.3500	91.6500	0.000	0.0000	0.0000
2024/06/20	JBAF	17/07/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/06/20	JBAF	21/08/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/06/20	JBAF	18/09/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/06/20	JBAF	16/10/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/06/20	JBAF	20/11/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/06/20	JBAF	18/12/2024		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/06/20	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/06/20	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/06/20	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/06/20	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/06/20	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/06/20	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/06/20	R035	01/08/2024	13.23 Put	Bond Future	7.6800	0.0077	8.1500	0.0082	6.120	0.0000	0.0000
2024/06/20	R035	01/08/2024	13.23 Call	Bond Future	9778.0500	9.7781	9562.0600	9.5621	2.209	0.0000	0.0000
2024/06/20	R035	01/08/2024	13.20 Call	Bond Future	9640.4500	9.6405	9424.5100	9.4245	2.240	0.0000	0.0000
2024/06/20	R035	01/08/2024	13.20 Put	Bond Future	8.4100	0.0084	8.9300	0.0089	6.183	0.0000	0.0000
2024/06/20	R035	01/08/2024	12.50 Call	Bond Future	6366.1900	6.3662	6155.0100	6.1550	3.317	0.0000	0.0000
2024/06/20	R035	01/08/2024	12.50 Put	Bond Future	65.5800	0.0656	70.8600	0.0709	8.051	0.0000	0.0000
2024/06/20	R035	01/08/2024	12.45 Call	Bond Future	6130.2400	6.1302	5919.9100	5.9199	3.431	0.0000	0.0000
2024/06/20	R035	01/08/2024	12.45 Put	Bond Future	75.4100	0.0754	81.5400	0.0815	8.129	0.0000	0.0000
2024/06/20	R035	01/08/2024	13.08 Call	Bond Future	9087.2100	9.0872	8871.5500	8.8716	2.373	0.0000	0.0000
2024/06/20	R035	01/08/2024	13.08 Put	Bond Future	12.0500	0.0121	12.8500	0.0129	6.639	0.0000	0.0000
2024/06/20	R035	01/08/2024	13.05 Call	Bond Future	8948.2100	8.9482	8732.6400	8.7326	2.409	0.0000	0.0000
2024/06/20	R035	01/08/2024	13.05 Put	Bond Future	13.1700	0.0132	14.0600	0.0141	6.758	0.0000	0.0000
2024/06/20	R035	01/08/2024	12.20 Put	Bond Future	149.2800	0.1493	161.7800	0.1618	8.374	0.0000	0.0000
2024/06/20	R035	01/08/2024	12.20 Call	Bond Future	4959.0400	4.9590	4755.0800	4.7551	4.113	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	
2024/06/20	R035	01/08/2024	11.80 Call	Bond Future	3175.2300	3.1752	2993.1500	2.9932	5.734	0.0000	0.0000
2024/06/20	R035	01/08/2024	11.80 Put	Bond Future	414.9600	0.4150	449.3400	0.4493	8.285	0.0000	0.0000
2024/06/20	R035	01/08/2024	11.81 Call	Bond Future	3217.4200	3.2174	3034.5500	3.0346	5.684	0.0000	0.0000
2024/06/20	R035	01/08/2024	11.81 Put	Bond Future	405.0300	0.4050	438.6200	0.4386	8.293	0.0000	0.0000
2024/06/20	R035	01/08/2024	11.79 Call	Bond Future	3133.3100	3.1333	2952.0300	2.9520	5.786	0.0000	0.0000
2024/06/20	R035	01/08/2024	11.79 Put	Bond Future	425.2000	0.4252	460.3800	0.4604	8.274	0.0000	0.0000
2024/06/20	R035	01/08/2024		Bond Future	11.2825	89.1751	11.3223	88.9587	0.352	0.0000	0.0000
2024/06/20	R035	07/11/2024		Bond Future	11.3853	86.7607	11.4268	86.5392	0.365	0.0000	0.0000
2024/06/20	R035	07/11/2024	12.18 Call	Bond Future	5138.6200	5.1386	4966.1600	4.9662	3.356	0.0000	0.0000
2024/06/20	R035	07/11/2024	12.18 Put	Bond Future	1031.4600	1.0315	1080.5100	1.0805	4.755	0.0000	0.0000
2024/06/20	R035	07/11/2024	12.19 Call	Bond Future	5177.2400	5.1772	5004.3000	5.0043	3.340	0.0000	0.0000
2024/06/20	R035	07/11/2024	12.19 Put	Bond Future	1020.1600	1.0202	1068.7300	1.0687	4.761	0.0000	0.0000
2024/06/20	R035	07/11/2024	12.17 Call	Bond Future	5100.0700	5.1001	4928.1100	4.9281	3.372	0.0000	0.0000
2024/06/20	R035	07/11/2024	12.17 Put	Bond Future	1042.8700	1.0429	1092.4200	1.0924	4.751	0.0000	0.0000
2024/06/20	R035	07/11/2024	13.23 Call	Bond Future	9438.8400	9.4388	9233.2300	9.2332	2.178	0.0000	0.0000
2024/06/20	R035	07/11/2024	13.23 Put	Bond Future	315.7000	0.3157	331.6000	0.3316	5.036	0.0000	0.0000
2024/06/20	R035	07/11/2024	12.20 Put	Bond Future	1008.9800	1.0090	1057.0600	1.0571	4.765	0.0000	0.0000
2024/06/20	R035	07/11/2024	12.20 Call	Bond Future	5215.9300	5.2159	5042.5000	5.0425	3.325	0.0000	0.0000
2024/06/20	R035	06/02/2025		Bond Future	11.4901	88.6582	11.5333	88.4321	0.376	0.0000	0.0000
2024/06/20	R035	06/02/2025	12.41 Call	Bond Future	6102.2700	6.1023	5932.1500	5.9322	2.788	0.0000	0.0000
2024/06/20	R035	06/02/2025	12.41 Put	Bond Future	1465.1600	1.4652	1521.1600	1.5212	3.822	0.0000	0.0000
2024/06/20	R035	08/05/2025	13.35 Call	Bond Future	9654.1500	9.6542	9464.0000	9.4640	1.970	0.0000	0.0000
2024/06/20	R035	08/05/2025	13.35 Put	Bond Future	1260.8900	1.2609	1301.5400	1.3015	3.224	0.0000	0.0000
2024/06/20	R035	08/05/2025	12.70 Call	Bond Future	7324.2700	7.3243	7152.4900	7.1525	2.345	0.0000	0.0000
2024/06/20	R035	08/05/2025	12.70 Put	Bond Future	1899.2100	1.8992	1958.2300	1.9582	3.108	0.0000	0.0000
2024/06/20	R035	08/05/2025	11.46 Put	Bond Future	4153.2100	4.1532	4265.5600	4.2656	2.705	0.0000	0.0000
2024/06/20	R035	08/05/2025	11.46 Call	Bond Future	3456.8900	3.4569	3338.4400	3.3384	3.426	0.0000	0.0000
2024/06/20	R035	08/05/2025		Bond Future	11.5948	86.0710	11.6398	85.8402	0.388	0.0000	0.0000
2024/06/20	R035	08/05/2025	11.78 Call	Bond Future	4339.9900	4.3400	4205.6000	4.2056	3.097	0.0000	0.0000
2024/06/20	R035	08/05/2025	11.78 Put	Bond Future	3396.0700	3.3961	3492.4800	3.4925	2.839	0.0000	0.0000
2024/06/20	R035	07/08/2025		Bond Future	11.7161	87.8914	11.7630	87.6560	0.401	0.0000	0.0000
2024/06/20	R035	07/08/2025	12.65 Call	Bond Future	7081.7100	7.0817	6917.4100	6.9174	2.320	0.0000	0.0000
2024/06/20	R035	07/08/2025	12.65 Put	Bond Future	2562.1000	2.5621	2633.1700	2.6332	2.774	0.0000	0.0000
2024/06/20	R053	01/08/2024		Bond Future	11.8836	101.9336	11.9131	101.6997	0.248	0.0000	0.0000
2024/06/20	R053	01/08/2024	13.14 Call	Bond Future	9235.6400	9.2356	9005.8100	9.0058	2.489	0.0000	0.0000
2024/06/20	R053	01/08/2024	13.14 Put	Bond Future	99.7400	0.0997	103.8300	0.1038	4.101	0.0000	0.0000
2024/06/20	R053	01/08/2024	13.15 Call	Bond Future	9299.4300	9.2994	9069.4700	9.0695	2.473	0.0000	0.0000
2024/06/20	R053	01/08/2024	13.15 Put	Bond Future	97.1700	0.0972	101.1300	0.1011	4.075	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	
2024/06/20	R053	01/08/2024	13.13 Call	Bond Future	9171.8100	9.1718	8942.1200	8.9421	2.504	0.0000	0.0000
2024/06/20	R053	01/08/2024	13.13 Put	Bond Future	102.3700	0.1024	106.6000	0.1066	4.132	0.0000	0.0000
2024/06/20	R053	07/11/2024	12.80 Call	Bond Future	7460.0400	7.4600	7268.7700	7.2688	2.564	0.0000	0.0000
2024/06/20	R053	07/11/2024	12.80 Put	Bond Future	1430.0700	1.4301	1478.1600	1.4782	3.363	0.0000	0.0000
2024/06/20	R053	07/11/2024	12.81 Call	Bond Future	7514.1200	7.5141	7322.3500	7.3224	2.552	0.0000	0.0000
2024/06/20	R053	07/11/2024	12.81 Put	Bond Future	1414.5900	1.4146	1462.1800	1.4622	3.364	0.0000	0.0000
2024/06/20	R053	07/11/2024	12.79 Call	Bond Future	7406.0400	7.4060	7215.2600	7.2153	2.576	0.0000	0.0000
2024/06/20	R053	07/11/2024	12.79 Put	Bond Future	1445.7200	1.4457	1494.3000	1.4943	3.360	0.0000	0.0000
2024/06/20	R053	07/11/2024		Bond Future	11.9833	98.4626	12.0140	98.2232	0.256	0.0000	0.0000
2024/06/20	R053	06/02/2025		Bond Future	12.0804	100.6155	12.1122	100.3711	0.263	0.0000	0.0000
2024/06/20	R053	06/02/2025	12.94 Call	Bond Future	8543.5500	8.5436	8359.4800	8.3595	2.154	0.0000	0.0000
2024/06/20	R053	06/02/2025	12.94 Put	Bond Future	2308.3000	2.3083	2368.6600	2.3687	2.615	0.0000	0.0000
2024/06/20	R053	08/05/2025		Bond Future	12.1819	96.9325	12.2149	96.6830	0.270	0.0000	0.0000
2024/06/20	R053	08/05/2025	12.64 Call	Bond Future	7373.2200	7.3732	7210.1400	7.2101	2.212	0.0000	0.0000
2024/06/20	R053	08/05/2025	12.64 Put	Bond Future	4007.9900	4.0080	4094.3500	4.0944	2.155	0.0000	0.0000
2024/06/20	R053	07/08/2025		Bond Future	12.2942	98.9800	12.3284	98.7257	0.278	0.0000	0.0000
2024/06/20	R053	07/08/2025	13.17 Call	Bond Future	9808.2500	9.8083	9628.4900	9.6285	1.833	0.0000	0.0000
2024/06/20	R053	07/08/2025	13.17 Put	Bond Future	3662.3400	3.6623	3736.9200	3.7369	2.036	0.0000	0.0000
2024/06/20	R186	01/08/2024		Bond Future	8.5264	105.4618	8.5530	105.4042	0.312	0.0000	0.0000
2024/06/20	R186	01/08/2024	8.69 Call	Bond Future	513.4500	0.5135	471.7600	0.4718	8.120	0.0000	0.0000
2024/06/20	R186	01/08/2024	8.69 Put	Bond Future	159.5600	0.1596	175.5000	0.1755	9.990	0.0000	0.0000
2024/06/20	R186	01/08/2024	8.70 Call	Bond Future	529.5800	0.5296	487.3600	0.4874	7.972	0.0000	0.0000
2024/06/20	R186	01/08/2024	8.70 Put	Bond Future	154.1100	0.1541	169.5200	0.1695	9.999	0.0000	0.0000
2024/06/20	R186	01/08/2024	8.68 Call	Bond Future	497.3700	0.4974	456.2100	0.4562	8.276	0.0000	0.0000
2024/06/20	R186	01/08/2024	8.68 Put	Bond Future	165.0600	0.1651	181.5300	0.1815	9.978	0.0000	0.0000
2024/06/20	R186	07/11/2024	9.15 Call	Bond Future	1533.7600	1.5338	1486.5900	1.4866	3.075	0.0000	0.0000
2024/06/20	R186	07/11/2024	9.15 Put	Bond Future	232.9700	0.2330	244.6800	0.2447	5.026	0.0000	0.0000
2024/06/20	R186	07/11/2024	9.13 Call	Bond Future	1501.6500	1.5017	1454.7900	1.4548	3.121	0.0000	0.0000
2024/06/20	R186	07/11/2024	9.13 Put	Bond Future	239.0700	0.2391	251.0900	0.2511	5.028	0.0000	0.0000
2024/06/20	R186	07/11/2024		Bond Future	8.4746	107.9466	8.5050	107.8877	0.358	0.0000	0.0000
2024/06/20	R186	07/11/2024	9.14 Call	Bond Future	1517.6900	1.5177	1470.6700	1.4707	3.098	0.0000	0.0000
2024/06/20	R186	07/11/2024	9.14 Put	Bond Future	236.0000	0.2360	247.8600	0.2479	5.025	0.0000	0.0000
2024/06/20	R186	06/02/2025		Bond Future	8.4168	104.9917	8.4515	104.9318	0.412	0.0000	0.0000
2024/06/20	R186	06/02/2025	9.03 Call	Bond Future	1454.1600	1.4542	1411.0100	1.4110	2.967	0.0000	0.0000
2024/06/20	R186	06/02/2025	9.03 Put	Bond Future	401.5600	0.4016	418.3500	0.4184	4.181	0.0000	0.0000
2024/06/20	R186	08/05/2025		Bond Future	8.3512	107.2771	8.3916	107.2161	0.484	0.0000	0.0000
2024/06/20	R186	08/05/2025	8.47 Call	Bond Future	885.5800	0.8856	851.8300	0.8518	3.811	0.0000	0.0000
2024/06/20	R186	08/05/2025	8.47 Put	Bond Future	706.5500	0.7066	733.7600	0.7338	3.851	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	
2024/06/20	R186	07/08/2025		Bond Future	8.3077	104.2316	8.3557	104.1698	0.579	0.0000	0.0000
2024/06/20	R186	07/08/2025	9.68 Call	Bond Future	2063.1800	2.0632	2014.7700	2.0148	2.346	0.0000	0.0000
2024/06/20	R186	07/08/2025	9.68 Put	Bond Future	318.7300	0.3187	332.1500	0.3322	4.210	0.0000	0.0000
2024/06/20	R186	07/08/2025	10.25 Call	Bond Future	2682.6200	2.6826	2630.3200	2.6303	1.950	0.0000	0.0000
2024/06/20	R186	07/08/2025	10.25 Put	Bond Future	225.8200	0.2258	235.3500	0.2354	4.220	0.0000	0.0000
2024/06/20	R186	07/08/2025	9.22 Put	Bond Future	422.8900	0.4229	440.5600	0.4406	4.178	0.0000	0.0000
2024/06/20	R186	07/08/2025	9.22 Call	Bond Future	1587.2700	1.5873	1543.1100	1.5431	2.782	0.0000	0.0000
2024/06/20	R202	01/08/2024		Bond Future	261.5697	261.5697	261.8167	261.8167	0.094	0.0000	0.0000
2024/06/20	R202	07/11/2024		Bond Future	267.8013	267.8013	268.0544	268.0544	0.094	0.0000	0.0000
2024/06/20	R202	06/02/2025		Bond Future	268.4969	268.4969	268.7569	268.7569	0.097	0.0000	0.0000
2024/06/20	R202	06/02/2025	266.79 Call	Bond Future	1706.8600	1.7069	1966.8500	1.9669	15.232	0.0000	0.0000
2024/06/20	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	R202	08/05/2025		Bond Future	274.4052	274.4052	274.6716	274.6716	0.097	0.0000	0.0000
2024/06/20	R202	08/05/2025	272.31 Call	Bond Future	2095.2300	2.0952	2361.6200	2.3616	12.714	0.0000	0.0000
2024/06/20	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	R202	07/08/2025		Bond Future	274.9279	274.9279	275.2026	275.2026	0.100	0.0000	0.0000
2024/06/20	R202	07/08/2025	271.60 Call	Bond Future	3327.8700	3.3279	3602.5900	3.6026	8.255	0.0000	0.0000
2024/06/20	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	R209	01/08/2024		Bond Future	11.3706	69.5502	11.4204	69.3078	0.439	0.0000	0.0000
2024/06/20	R209	01/08/2024	11.79 Call	Bond Future	2470.2000	2.4702	2279.1800	2.2792	7.733	0.0000	0.0000
2024/06/20	R209	01/08/2024	11.79 Put	Bond Future	468.3900	0.4684	519.7200	0.5197	10.959	0.0000	0.0000
2024/06/20	R209	01/08/2024	11.80 Call	Bond Future	2506.0300	2.5060	2313.9500	2.3140	7.665	0.0000	0.0000
2024/06/20	R209	01/08/2024	11.80 Put	Bond Future	457.4900	0.4575	507.7600	0.5078	10.988	0.0000	0.0000
2024/06/20	R209	01/08/2024	11.78 Call	Bond Future	2434.5500	2.4346	2244.6000	2.2446	7.802	0.0000	0.0000
2024/06/20	R209	01/08/2024	11.78 Put	Bond Future	479.5100	0.4795	531.9100	0.5319	10.928	0.0000	0.0000
2024/06/20	R209	07/11/2024		Bond Future	11.4635	68.0315	11.5154	67.7834	0.452	0.0000	0.0000
2024/06/20	R209	07/11/2024	12.22 Call	Bond Future	4458.8100	4.4588	4269.4300	4.2694	4.247	0.0000	0.0000
2024/06/20	R209	07/11/2024	12.22 Put	Bond Future	959.3400	0.9593	1017.9900	1.0180	6.114	0.0000	0.0000
2024/06/20	R209	07/11/2024	12.23 Call	Bond Future	4492.8600	4.4929	4302.9000	4.3029	4.228	0.0000	0.0000
2024/06/20	R209	07/11/2024	12.23 Put	Bond Future	948.8100	0.9488	1006.8800	1.0069	6.120	0.0000	0.0000
2024/06/20	R209	07/11/2024	12.21 Call	Bond Future	4424.8300	4.4248	4236.0200	4.2360	4.267	0.0000	0.0000
2024/06/20	R209	07/11/2024	12.21 Put	Bond Future	969.9900	0.9700	1029.2100	1.0292	6.105	0.0000	0.0000
2024/06/20	R209	06/02/2025		Bond Future	11.5552	69.5192	11.6089	69.2659	0.465	0.0000	0.0000
2024/06/20	R209	06/02/2025	12.44 Call	Bond Future	5355.1600	5.3552	5167.1100	5.1671	3.512	0.0000	0.0000
2024/06/20	R209	06/02/2025	12.44 Put	Bond Future	1343.8800	1.3439	1409.1300	1.4091	4.855	0.0000	0.0000
2024/06/20	R209	08/05/2025		Bond Future	11.6519	67.8752	11.7077	67.6166	0.478	0.0000	0.0000
2024/06/20	R209	08/05/2025	11.89 Call	Bond Future	4048.6700	4.0487	3896.0000	3.8960	3.771	0.0000	0.0000
2024/06/20	R209	08/05/2025	11.89 Put	Bond Future	2953.2500	2.9533	3059.1900	3.0592	3.587	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	
2024/06/20	R209	07/08/2025		Bond Future	11.7614	69.3104	11.8192	69.0466	0.492	0.0000	0.0000
2024/06/20	R209	07/08/2025	12.68 Call	Bond Future	6351.2400	6.3512	6167.8600	6.1679	2.887	0.0000	0.0000
2024/06/20	R209	07/08/2025	12.68 Put	Bond Future	2319.0800	2.3191	2399.5100	2.3995	3.468	0.0000	0.0000
2024/06/20	R210	01/08/2024		Bond Future	240.2441	240.2441	239.9422	239.9422	0.126	0.0000	0.0000
2024/06/20	R210	07/11/2024		Bond Future	242.6273	242.6273	242.3185	242.3185	0.127	0.0000	0.0000
2024/06/20	R210	06/02/2025		Bond Future	247.9914	247.9914	247.6763	247.6763	0.127	0.0000	0.0000
2024/06/20	R210	06/02/2025	239.61 Call	Bond Future	8381.4100	8.3814	8066.3000	8.0663	3.760	0.0000	0.0000
2024/06/20	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	R210	08/05/2025		Bond Future	250.0273	250.0273	249.7067	249.7067	0.128	0.0000	0.0000
2024/06/20	R210	08/05/2025	248.03 Call	Bond Future	1997.2500	1.9973	1676.6500	1.6767	16.052	0.0000	0.0000
2024/06/20	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	R210	07/08/2025		Bond Future	255.3797	255.3797	255.0533	255.0533	0.128	0.0000	0.0000
2024/06/20	R210	07/08/2025	248.44 Call	Bond Future	6939.7400	6.9397	6613.3300	6.6133	4.703	0.0000	0.0000
2024/06/20	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	R213	01/08/2024		Bond Future	10.2302	87.8390	10.2448	87.7771	0.143	0.0000	0.0000
2024/06/20	R213	01/08/2024	10.87 Call	Bond Future	2945.1800	2.9452	2885.2200	2.8852	2.036	0.0000	0.0000
2024/06/20	R213	01/08/2024	10.87 Put	Bond Future	285.0100	0.2850	287.0200	0.2870	0.705	0.0000	0.0000
2024/06/20	R213	01/08/2024	10.88 Call	Bond Future	2979.9300	2.9799	2919.8600	2.9199	2.016	0.0000	0.0000
2024/06/20	R213	01/08/2024	10.88 Put	Bond Future	279.0200	0.2790	280.9200	0.2809	0.681	0.0000	0.0000
2024/06/20	R213	01/08/2024	10.86 Call	Bond Future	2910.4500	2.9105	2850.6000	2.8506	2.056	0.0000	0.0000
2024/06/20	R213	01/08/2024	10.86 Put	Bond Future	291.0500	0.2911	293.1700	0.2932	0.728	0.0000	0.0000
2024/06/20	R213	07/11/2024	11.22 Call	Bond Future	4269.0800	4.2691	4214.2900	4.2143	1.283	0.0000	0.0000
2024/06/20	R213	07/11/2024	11.22 Put	Bond Future	610.2400	0.6102	618.8000	0.6188	1.403	0.0000	0.0000
2024/06/20	R213	07/11/2024	11.23 Call	Bond Future	4300.6400	4.3006	4245.7300	4.2457	1.277	0.0000	0.0000
2024/06/20	R213	07/11/2024	11.23 Put	Bond Future	602.8700	0.6029	611.3100	0.6113	1.400	0.0000	0.0000
2024/06/20	R213	07/11/2024	11.21 Call	Bond Future	4237.7300	4.2377	4183.0600	4.1831	1.290	0.0000	0.0000
2024/06/20	R213	07/11/2024	11.21 Put	Bond Future	617.8500	0.6179	626.5300	0.6265	1.405	0.0000	0.0000
2024/06/20	R213	07/11/2024		Bond Future	10.3059	86.3471	10.3213	86.2837	0.150	0.0000	0.0000
2024/06/20	R213	06/02/2025		Bond Future	10.3861	88.2357	10.4023	88.1712	0.156	0.0000	0.0000
2024/06/20	R213	06/02/2025	11.35 Call	Bond Future	4745.4900	4.7455	4693.3600	4.6934	1.099	0.0000	0.0000
2024/06/20	R213	06/02/2025	11.35 Put	Bond Future	1006.4100	1.0064	1018.8200	1.0188	1.233	0.0000	0.0000
2024/06/20	R213	08/05/2025		Bond Future	10.4671	86.5941	10.4841	86.5283	0.163	0.0000	0.0000
2024/06/20	R213	08/05/2025	10.52 Call	Bond Future	2798.1300	2.7981	2759.4100	2.7594	1.384	0.0000	0.0000
2024/06/20	R213	08/05/2025	10.52 Put	Bond Future	2593.8400	2.5938	2620.8400	2.6208	1.041	0.0000	0.0000
2024/06/20	R213	07/08/2025		Bond Future	10.5685	88.4267	10.5864	88.3599	0.169	0.0000	0.0000
2024/06/20	R213	07/08/2025	11.66 Call	Bond Future	5572.6700	5.5727	5522.2700	5.5223	0.904	0.0000	0.0000
2024/06/20	R213	07/08/2025	11.66 Put	Bond Future	1613.0800	1.6131	1629.4300	1.6294	1.014	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	
2024/06/20	R214	01/08/2024	12.17 Call	Bond Future	2445.9000	2.4459	2251.2200	2.2512	7.959	0.0000	0.0000
2024/06/20	R214	01/08/2024	12.17 Put	Bond Future	505.9900	0.5060	561.5000	0.5615	10.971	0.0000	0.0000
2024/06/20	R214	01/08/2024	12.18 Call	Bond Future	2482.1500	2.4822	2286.3200	2.2863	7.890	0.0000	0.0000
2024/06/20	R214	01/08/2024	12.18 Put	Bond Future	494.3000	0.4943	548.6600	0.5487	10.997	0.0000	0.0000
2024/06/20	R214	01/08/2024	12.16 Call	Bond Future	2409.9100	2.4099	2216.3800	2.2164	8.031	0.0000	0.0000
2024/06/20	R214	01/08/2024	12.16 Put	Bond Future	518.0000	0.5180	574.6600	0.5747	10.938	0.0000	0.0000
2024/06/20	R214	01/08/2024		Bond Future	11.7754	64.7297	11.8252	64.4795	0.423	0.0000	0.0000
2024/06/20	R214	07/11/2024		Bond Future	11.8716	62.9477	11.9233	62.6916	0.435	0.0000	0.0000
2024/06/20	R214	07/11/2024	12.61 Call	Bond Future	4514.8000	4.5148	4319.9500	4.3200	4.316	0.0000	0.0000
2024/06/20	R214	07/11/2024	12.61 Put	Bond Future	1003.7500	1.0038	1064.9700	1.0650	6.099	0.0000	0.0000
2024/06/20	R214	07/11/2024	12.62 Call	Bond Future	4549.2800	4.5493	4353.8500	4.3539	4.296	0.0000	0.0000
2024/06/20	R214	07/11/2024	12.62 Put	Bond Future	992.8000	0.9928	1053.4400	1.0534	6.108	0.0000	0.0000
2024/06/20	R214	07/11/2024	12.60 Call	Bond Future	4480.3900	4.4804	4286.1400	4.2861	4.336	0.0000	0.0000
2024/06/20	R214	07/11/2024	12.60 Put	Bond Future	1014.8100	1.0148	1076.6300	1.0766	6.092	0.0000	0.0000
2024/06/20	R214	06/02/2025		Bond Future	11.9678	64.3244	12.0213	64.0629	0.447	0.0000	0.0000
2024/06/20	R214	06/02/2025	12.71 Call	Bond Future	5037.5900	5.0376	4850.0600	4.8501	3.723	0.0000	0.0000
2024/06/20	R214	06/02/2025	12.71 Put	Bond Future	1553.8000	1.5538	1627.8200	1.6278	4.764	0.0000	0.0000
2024/06/20	R214	06/02/2025	13.63 Call	Bond Future	8138.3600	8.1384	7914.7900	7.9148	2.747	0.0000	0.0000
2024/06/20	R214	06/02/2025	13.63 Put	Bond Future	743.2500	0.7433	781.2300	0.7812	5.110	0.0000	0.0000
2024/06/20	R214	06/02/2025	12.25 Put	Bond Future	2261.1300	2.2611	2362.2900	2.3623	4.474	0.0000	0.0000
2024/06/20	R214	06/02/2025	12.25 Call	Bond Future	3622.5400	3.6225	3462.1500	3.4622	4.428	0.0000	0.0000
2024/06/20	R214	06/02/2025	11.75 Put	Bond Future	3385.3000	3.3853	3522.4300	3.5224	4.051	0.0000	0.0000
2024/06/20	R214	06/02/2025	11.75 Call	Bond Future	2302.1600	2.3022	2177.7400	2.1777	5.404	0.0000	0.0000
2024/06/20	R214	08/05/2025		Bond Future	12.0628	62.4163	12.1180	62.1493	0.458	0.0000	0.0000
2024/06/20	R214	08/05/2025	12.40 Call	Bond Future	4470.8700	4.4709	4306.9500	4.3070	3.666	0.0000	0.0000
2024/06/20	R214	08/05/2025	12.40 Put	Bond Future	2868.8900	2.8689	2972.0100	2.9720	3.594	0.0000	0.0000
2024/06/20	R214	07/08/2025		Bond Future	12.1697	63.7363	12.2269	63.4638	0.470	0.0000	0.0000
2024/06/20	R214	07/08/2025	12.97 Call	Bond Future	6218.5900	6.2186	6033.0700	6.0331	2.983	0.0000	0.0000
2024/06/20	R214	07/08/2025	12.97 Put	Bond Future	2569.3400	2.5693	2656.2600	2.6563	3.383	0.0000	0.0000
2024/06/20	R248	01/08/2024		Bond Future	11.8818	79.1472	11.9214	78.9029	0.334	0.0000	0.0000
2024/06/20	R248	01/08/2024	12.31 Call	Bond Future	3158.2300	3.1582	2961.4100	2.9614	6.232	0.0000	0.0000
2024/06/20	R248	01/08/2024	12.31 Put	Bond Future	591.6000	0.5916	639.1300	0.6391	8.034	0.0000	0.0000
2024/06/20	R248	01/08/2024	12.32 Call	Bond Future	3202.8500	3.2029	3005.0200	3.0050	6.177	0.0000	0.0000
2024/06/20	R248	01/08/2024	12.32 Put	Bond Future	578.1200	0.5781	624.6400	0.6246	8.047	0.0000	0.0000
2024/06/20	R248	01/08/2024	12.30 Call	Bond Future	3113.8100	3.1138	2918.0200	2.9180	6.288	0.0000	0.0000
2024/06/20	R248	01/08/2024	12.30 Put	Bond Future	605.3600	0.6054	653.9200	0.6539	8.022	0.0000	0.0000
2024/06/20	R248	07/11/2024		Bond Future	11.9808	76.5601	12.0220	76.3100	0.344	0.0000	0.0000
2024/06/20	R248	07/11/2024	12.79 Call	Bond Future	5764.7500	5.7648	5568.2200	5.5682	3.409	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	
2024/06/20	R248	07/11/2024	12.79 Put	Bond Future	1107.6500	1.1077	1161.1800	1.1612	4.833	0.0000	0.0000
2024/06/20	R248	07/11/2024	12.80 Call	Bond Future	5806.9800	5.8070	5609.9200	5.6099	3.394	0.0000	0.0000
2024/06/20	R248	07/11/2024	12.80 Put	Bond Future	1095.5300	1.0955	1148.5300	1.1485	4.838	0.0000	0.0000
2024/06/20	R248	07/11/2024	12.78 Call	Bond Future	5722.5700	5.7226	5526.5900	5.5266	3.425	0.0000	0.0000
2024/06/20	R248	07/11/2024	12.78 Put	Bond Future	1119.9000	1.1199	1173.9800	1.1740	4.829	0.0000	0.0000
2024/06/20	R248	06/02/2025		Bond Future	12.0798	78.2344	12.1226	77.9791	0.354	0.0000	0.0000
2024/06/20	R248	06/02/2025	12.71 Call	Bond Future	5747.8200	5.7478	5569.3000	5.5693	3.106	0.0000	0.0000
2024/06/20	R248	06/02/2025	12.71 Put	Bond Future	2129.7600	2.1298	2206.6000	2.2066	3.608	0.0000	0.0000
2024/06/20	R248	08/05/2025		Bond Future	12.1774	75.4837	12.2216	75.2231	0.363	0.0000	0.0000
2024/06/20	R248	08/05/2025	12.60 Call	Bond Future	5594.9900	5.5950	5428.7900	5.4288	2.971	0.0000	0.0000
2024/06/20	R248	08/05/2025	12.60 Put	Bond Future	3167.8100	3.1678	3262.2800	3.2623	2.982	0.0000	0.0000
2024/06/20	R248	07/08/2025		Bond Future	12.2871	77.0795	12.3330	76.8136	0.373	0.0000	0.0000
2024/06/20	R248	07/08/2025	13.21 Call	Bond Future	7916.7600	7.9168	7729.5500	7.7296	2.365	0.0000	0.0000
2024/06/20	R248	07/08/2025	13.21 Put	Bond Future	2871.2900	2.8713	2949.9600	2.9500	2.740	0.0000	0.0000
2024/06/20	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/20	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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