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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/05/2024 TO 23/05/2024

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
2024/05/23	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/23	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/23	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/23	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/23	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/23	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/23	2025	01/08/2024		Bond Future	181.9379	181.9379	181.9114	0.015	0.0000	0.0000
2024/05/23	2025	07/11/2024		Bond Future	186.2872	186.2872	186.2603	0.014	0.0000	0.0000
2024/05/23	2029	01/08/2024		Bond Future	131.0302	131.0302	131.0565	0.020	0.0000	0.0000
2024/05/23	2029	07/11/2024		Bond Future	132.7573	132.7573	132.7844	0.020	0.0000	0.0000
2024/05/23	2029	06/02/2025		Bond Future	135.6818	135.6818	135.7098	0.021	0.0000	0.0000
2024/05/23	2029	06/02/2025	132.40 Call	Bond Future	3281.8100	3.2818	3309.8200	0.853	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
2024/05/23	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/05/23	2029	08/05/2025		Bond Future	137.2448	137.2448	137.2739	137.2739	0.021	0.0000
2024/05/23	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/23	2029	08/05/2025	137.85 Put	Bond Future	605.2200	0.6052	576.1400	0.5761	4.805	0.0000
2024/05/23	2029	07/08/2025		Bond Future	140.1363	140.1363	140.1666	140.1666	0.022	0.0000
2024/05/23	2029	07/08/2025	137.41 Call	Bond Future	2726.2900	2.7263	2756.5900	2.7566	1.111	0.0000
2024/05/23	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/23	2030	01/08/2024	10.21 Put	Bond Future	1541.7000	1.5417	1839.0300	1.8390	19.286	0.0000
2024/05/23	2030	01/08/2024	10.21 Call	Bond Future	1023.9100	1.0239	802.9500	0.8030	21.580	0.0000
2024/05/23	2030	01/08/2024	10.71 Put	Bond Future	742.9100	0.7429	919.9300	0.9199	23.828	0.0000
2024/05/23	2030	01/08/2024	10.71 Call	Bond Future	2141.4200	2.1414	1800.1500	1.8002	15.937	0.0000
2024/05/23	2030	01/08/2024	11.31 Call	Bond Future	3907.3600	3.9074	3467.2700	3.4673	11.263	0.0000
2024/05/23	2030	01/08/2024	11.31 Put	Bond Future	275.1500	0.2752	353.3500	0.3534	28.421	0.0000
2024/05/23	2030	01/08/2024		Bond Future	10.3438	90.5017	10.4787	89.9834	1.304	0.0000
2024/05/23	2030	01/08/2024	10.38 Call	Bond Future	1356.5200	1.3565	1092.3900	1.0924	19.471	0.0000
2024/05/23	2030	01/08/2024	10.38 Put	Bond Future	1217.0700	1.2171	1471.2300	1.4712	20.883	0.0000
2024/05/23	2030	01/08/2024	10.39 Call	Bond Future	1377.6700	1.3777	1111.0400	1.1110	19.354	0.0000
2024/05/23	2030	01/08/2024	10.39 Put	Bond Future	1199.7400	1.1997	1451.4000	1.4514	20.976	0.0000
2024/05/23	2030	01/08/2024	10.37 Call	Bond Future	1335.3900	1.3354	1073.7600	1.0738	19.592	0.0000
2024/05/23	2030	01/08/2024	10.37 Put	Bond Future	1234.4300	1.2344	1491.0900	1.4911	20.792	0.0000
2024/05/23	2030	07/11/2024		Bond Future	10.4309	92.6415	10.5744	92.1111	1.376	0.0000
2024/05/23	2030	07/11/2024	10.75 Call	Bond Future	2555.6000	2.5556	2239.4500	2.2395	12.371	0.0000
2024/05/23	2030	07/11/2024	10.75 Put	Bond Future	1381.4700	1.3815	1595.7700	1.5958	15.512	0.0000
2024/05/23	2030	07/11/2024	10.76 Call	Bond Future	2578.9900	2.5790	2261.3000	2.2613	12.318	0.0000
2024/05/23	2030	07/11/2024	10.76 Put	Bond Future	1368.3800	1.3684	1581.1400	1.5811	15.548	0.0000
2024/05/23	2030	07/11/2024	10.74 Call	Bond Future	2532.5300	2.5325	2217.9400	2.2179	12.422	0.0000
2024/05/23	2030	07/11/2024	10.74 Put	Bond Future	1394.9100	1.3949	1610.7700	1.6108	15.475	0.0000
2024/05/23	2030	07/11/2024	10.21 Put	Bond Future	2285.5000	2.2855	2589.8300	2.5898	13.316	0.0000
2024/05/23	2030	07/11/2024	10.21 Call	Bond Future	1461.5500	1.4616	1235.4300	1.2354	15.471	0.0000
2024/05/23	2030	07/11/2024	10.71 Put	Bond Future	1436.1500	1.4362	1656.7100	1.6567	15.358	0.0000
2024/05/23	2030	07/11/2024	10.71 Call	Bond Future	2464.1400	2.4641	2154.2500	2.1543	12.576	0.0000
2024/05/23	2030	07/11/2024	11.91 Call	Bond Future	5719.4200	5.7194	5270.9600	5.2710	7.841	0.0000
2024/05/23	2030	07/11/2024	11.91 Put	Bond Future	433.4000	0.4334	515.3900	0.5154	18.918	0.0000
2024/05/23	2030	06/02/2025		Bond Future	10.5269	90.6499	10.6794	90.1081	1.449	0.0000
2024/05/23	2030	06/02/2025	10.68 Call	Bond Future	2572.9500	2.5730	2280.5400	2.2805	11.365	0.0000
2024/05/23	2030	06/02/2025	10.68 Put	Bond Future	2029.0700	2.0291	2278.4500	2.2785	12.290	0.0000
2024/05/23	2030	08/05/2025	12.28 Call	Bond Future	6347.0500	6.3471	5915.5600	5.9156	6.798	0.0000
2024/05/23	2030	08/05/2025	12.28 Put	Bond Future	947.5300	0.9475	1069.4800	1.0695	12.870	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	
2024/05/23	2030	08/05/2025	10.69 Put	Bond Future	2472.9100	2.4729	2741.9000	2.7419	10.877	0.0000	0.0000
2024/05/23	2030	08/05/2025	10.69 Call	Bond Future	2646.7300	2.6467	2362.2800	2.3623	10.747	0.0000	0.0000
2024/05/23	2030	08/05/2025	11.86 Call	Bond Future	5283.3600	5.2834	4882.3200	4.8823	7.591	0.0000	0.0000
2024/05/23	2030	08/05/2025	11.86 Put	Bond Future	1226.9900	1.2270	1379.3900	1.3794	12.421	0.0000	0.0000
2024/05/23	2030	08/05/2025	10.31 Put	Bond Future	3093.1400	3.0931	3408.8400	3.4088	10.206	0.0000	0.0000
2024/05/23	2030	08/05/2025	10.31 Call	Bond Future	1959.7800	1.9598	1722.0400	1.7220	12.131	0.0000	0.0000
2024/05/23	2030	08/05/2025		Bond Future	10.6391	92.6336	10.8016	92.0802	1.528	0.0000	0.0000
2024/05/23	2030	08/05/2025	9.93 Call	Bond Future	1384.7500	1.3848	1195.0700	1.1951	13.698	0.0000	0.0000
2024/05/23	2030	08/05/2025	9.93 Put	Bond Future	3848.7000	3.8487	4212.4600	4.2125	9.452	0.0000	0.0000
2024/05/23	2030	07/08/2025		Bond Future	10.7951	90.5498	10.9690	89.9853	1.611	0.0000	0.0000
2024/05/23	2030	07/08/2025	11.11 Call	Bond Future	3332.6900	3.3327	3014.9100	3.0149	9.535	0.0000	0.0000
2024/05/23	2030	07/08/2025	11.11 Put	Bond Future	2313.4600	2.3135	2560.2300	2.5602	10.667	0.0000	0.0000
2024/05/23	2030	07/08/2025	12.12 Call	Bond Future	5568.0400	5.5680	5162.8500	5.1629	7.277	0.0000	0.0000
2024/05/23	2030	07/08/2025	12.12 Put	Bond Future	1373.9800	1.3740	1533.3400	1.5333	11.598	0.0000	0.0000
2024/05/23	2030	07/08/2025	10.48 Put	Bond Future	3206.4300	3.2064	3521.9800	3.5220	9.841	0.0000	0.0000
2024/05/23	2030	07/08/2025	10.48 Call	Bond Future	2171.9500	2.1720	1922.9500	1.9230	11.464	0.0000	0.0000
2024/05/23	2032	01/08/2024	12.54 Call	Bond Future	6102.4500	6.1025	5575.9400	5.5759	8.628	0.0000	0.0000
2024/05/23	2032	01/08/2024	12.54 Put	Bond Future	218.9500	0.2190	274.5000	0.2745	25.371	0.0000	0.0000
2024/05/23	2032	01/08/2024	11.66 Call	Bond Future	2952.1800	2.9522	2547.4600	2.5475	13.709	0.0000	0.0000
2024/05/23	2032	01/08/2024	11.66 Put	Bond Future	833.5000	0.8335	1010.8400	1.0108	21.277	0.0000	0.0000
2024/05/23	2032	01/08/2024	11.11 Put	Bond Future	1764.1000	1.7641	2076.7200	2.0767	17.721	0.0000	0.0000
2024/05/23	2032	01/08/2024	11.11 Call	Bond Future	1411.4900	1.4115	1142.0500	1.1421	19.089	0.0000	0.0000
2024/05/23	2032	01/08/2024	11.61 Put	Bond Future	895.1200	0.8951	1082.9900	1.0830	20.988	0.0000	0.0000
2024/05/23	2032	01/08/2024	11.61 Call	Bond Future	2792.9900	2.7930	2398.8000	2.3988	14.114	0.0000	0.0000
2024/05/23	2032	01/08/2024	12.31 Call	Bond Future	5234.8900	5.2349	4729.7100	4.7297	9.650	0.0000	0.0000
2024/05/23	2032	01/08/2024	12.31 Put	Bond Future	313.5800	0.3136	390.4600	0.3905	24.517	0.0000	0.0000
2024/05/23	2032	01/08/2024	11.14 Call	Bond Future	1481.9300	1.4819	1204.2400	1.2042	18.738	0.0000	0.0000
2024/05/23	2032	01/08/2024	11.14 Put	Bond Future	1697.3100	1.6973	2001.6800	2.0017	17.932	0.0000	0.0000
2024/05/23	2032	01/08/2024	11.15 Call	Bond Future	1505.8000	1.5058	1225.3800	1.2254	18.623	0.0000	0.0000
2024/05/23	2032	01/08/2024	11.15 Put	Bond Future	1675.5000	1.6755	1977.1400	1.9771	18.003	0.0000	0.0000
2024/05/23	2032	01/08/2024	11.13 Call	Bond Future	1458.2500	1.4583	1183.3100	1.1833	18.854	0.0000	0.0000
2024/05/23	2032	01/08/2024	11.13 Put	Bond Future	1719.3400	1.7193	2026.4600	2.0265	17.863	0.0000	0.0000
2024/05/23	2032	01/08/2024		Bond Future	11.1872	88.0233	11.3156	87.4412	1.147	0.0000	0.0000
2024/05/23	2032	07/11/2024	11.48 Call	Bond Future	2769.8200	2.7698	2437.5800	2.4376	11.995	0.0000	0.0000
2024/05/23	2032	07/11/2024	11.48 Put	Bond Future	1993.3500	1.9934	2256.9000	2.2569	13.221	0.0000	0.0000
2024/05/23	2032	07/11/2024	11.49 Call	Bond Future	2795.7400	2.7957	2461.7500	2.4618	11.946	0.0000	0.0000
2024/05/23	2032	07/11/2024	11.49 Put	Bond Future	1975.5200	1.9755	2237.3200	2.2373	13.252	0.0000	0.0000
2024/05/23	2032	07/11/2024	11.47 Call	Bond Future	2744.0000	2.7440	2413.5100	2.4135	12.044	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	
2024/05/23	2032	07/11/2024	11.47 Put	Bond Future	2011.3200	2.0113	2276.6200	2.2766	13.190	0.0000	0.0000
2024/05/23	2032	07/11/2024		Bond Future	11.3037	85.9369	11.4388	85.3411	1.195	0.0000	0.0000
2024/05/23	2032	07/11/2024	11.11 Put	Bond Future	2756.0700	2.7561	3087.2500	3.0873	12.016	0.0000	0.0000
2024/05/23	2032	07/11/2024	11.11 Call	Bond Future	1892.7000	1.8927	1628.0900	1.6281	13.981	0.0000	0.0000
2024/05/23	2032	07/11/2024	11.61 Put	Bond Future	1773.7700	1.7738	2015.1200	2.0151	13.607	0.0000	0.0000
2024/05/23	2032	07/11/2024	11.61 Call	Bond Future	3116.8100	3.1168	2762.3700	2.7624	11.372	0.0000	0.0000
2024/05/23	2032	07/11/2024	12.95 Call	Bond Future	7407.1400	7.4071	6894.8600	6.8949	6.916	0.0000	0.0000
2024/05/23	2032	07/11/2024	12.95 Put	Bond Future	501.3400	0.5013	584.8500	0.5849	16.657	0.0000	0.0000
2024/05/23	2032	07/11/2024	13.36 Call	Bond Future	8811.0500	8.8111	8269.8100	8.2698	6.143	0.0000	0.0000
2024/05/23	2032	07/11/2024	13.36 Put	Bond Future	299.6300	0.2996	354.1800	0.3542	18.206	0.0000	0.0000
2024/05/23	2032	07/11/2024	11.64 Put	Bond Future	1726.4800	1.7265	1962.8700	1.9629	13.692	0.0000	0.0000
2024/05/23	2032	07/11/2024	11.64 Call	Bond Future	3199.5700	3.1996	2840.1700	2.8402	11.233	0.0000	0.0000
2024/05/23	2032	06/02/2025		Bond Future	11.4245	87.8091	11.5664	87.2006	1.242	0.0000	0.0000
2024/05/23	2032	06/02/2025	11.72 Call	Bond Future	3596.8600	3.5969	3245.2900	3.2453	9.774	0.0000	0.0000
2024/05/23	2032	06/02/2025	11.72 Put	Bond Future	2335.5200	2.3355	2592.4600	2.5925	11.001	0.0000	0.0000
2024/05/23	2032	08/05/2025		Bond Future	11.5513	85.5634	11.7004	84.9417	1.291	0.0000	0.0000
2024/05/23	2032	08/05/2025	10.91 Call	Bond Future	1962.8000	1.9628	1731.1700	1.7312	11.801	0.0000	0.0000
2024/05/23	2032	08/05/2025	10.91 Put	Bond Future	4704.2500	4.7043	5094.2600	5.0943	8.291	0.0000	0.0000
2024/05/23	2032	07/08/2025		Bond Future	11.7093	87.3413	11.8662	86.7071	1.340	0.0000	0.0000
2024/05/23	2032	07/08/2025	12.01 Call	Bond Future	4276.6100	4.2766	3917.4600	3.9175	8.398	0.0000	0.0000
2024/05/23	2032	07/08/2025	12.01 Put	Bond Future	3066.6500	3.0667	3341.7300	3.3417	8.970	0.0000	0.0000
2024/05/23	2033	01/08/2024		Bond Future	122.6882	122.6882	122.5241	122.5241	0.134	0.0000	0.0000
2024/05/23	2033	07/11/2024		Bond Future	124.1181	124.1181	123.9501	123.9501	0.135	0.0000	0.0000
2024/05/23	2033	06/02/2025		Bond Future	126.8523	126.8523	126.6810	126.6810	0.135	0.0000	0.0000
2024/05/23	2033	06/02/2025	124.94 Call	Bond Future	1912.3400	1.9123	1741.0100	1.7410	8.959	0.0000	0.0000
2024/05/23	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/23	2033	08/05/2025		Bond Future	128.1195	128.1195	127.9448	127.9448	0.136	0.0000	0.0000
2024/05/23	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/23	2033	08/05/2025	130.62 Put	Bond Future	2500.5500	2.5006	2675.2400	2.6752	6.986	0.0000	0.0000
2024/05/23	2033	07/08/2025		Bond Future	130.8188	130.8188	130.6410	130.6410	0.136	0.0000	0.0000
2024/05/23	2033	07/08/2025	128.65 Call	Bond Future	2168.8000	2.1688	1991.0000	1.9910	8.198	0.0000	0.0000
2024/05/23	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/23	2037	01/08/2024	13.82 Call	Bond Future	7316.9800	7.3170	6833.2100	6.8332	6.612	0.0000	0.0000
2024/05/23	2037	01/08/2024	13.82 Put	Bond Future	192.0200	0.1920	229.8200	0.2298	19.685	0.0000	0.0000
2024/05/23	2037	01/08/2024	13.17 Call	Bond Future	4675.5400	4.6755	4250.1600	4.2502	9.098	0.0000	0.0000
2024/05/23	2037	01/08/2024	13.17 Put	Bond Future	542.0200	0.5420	638.2100	0.6382	17.747	0.0000	0.0000
2024/05/23	2037	01/08/2024		Bond Future	12.3346	76.0234	12.4363	75.5019	0.825	0.0000	0.0000
2024/05/23	2037	01/08/2024	12.10 Call	Bond Future	1233.6900	1.2337	1023.6300	1.0236	17.027	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	
2024/05/23	2037	01/08/2024	12.10 Put	Bond Future	2456.9600	2.4570	2768.4700	2.7685	12.679	0.0000	0.0000
2024/05/23	2037	01/08/2024	12.11 Call	Bond Future	1255.9600	1.2560	1043.4300	1.0434	16.922	0.0000	0.0000
2024/05/23	2037	01/08/2024	12.11 Put	Bond Future	2426.5100	2.4265	2735.5500	2.7356	12.736	0.0000	0.0000
2024/05/23	2037	01/08/2024	12.09 Call	Bond Future	1211.5100	1.2115	1003.9500	1.0040	17.132	0.0000	0.0000
2024/05/23	2037	01/08/2024	12.09 Put	Bond Future	2487.5500	2.4876	2801.5600	2.8016	12.623	0.0000	0.0000
2024/05/23	2037	07/11/2024		Bond Future	12.4652	77.8209	12.5712	77.2871	0.851	0.0000	0.0000
2024/05/23	2037	07/11/2024	12.58 Call	Bond Future	3138.2700	3.1383	2843.9600	2.8440	9.378	0.0000	0.0000
2024/05/23	2037	07/11/2024	12.58 Put	Bond Future	2560.6300	2.5606	2800.1100	2.8001	9.352	0.0000	0.0000
2024/05/23	2037	07/11/2024	12.59 Call	Bond Future	3166.9800	3.1670	2871.1600	2.8712	9.341	0.0000	0.0000
2024/05/23	2037	07/11/2024	12.59 Put	Bond Future	2539.3300	2.5393	2777.3000	2.7773	9.371	0.0000	0.0000
2024/05/23	2037	07/11/2024	12.57 Call	Bond Future	3109.4700	3.1095	2816.6600	2.8167	9.417	0.0000	0.0000
2024/05/23	2037	07/11/2024	12.57 Put	Bond Future	2581.8800	2.5819	2822.8600	2.8229	9.334	0.0000	0.0000
2024/05/23	2037	06/02/2025		Bond Future	12.5987	75.2554	12.7091	74.7102	0.876	0.0000	0.0000
2024/05/23	2037	06/02/2025	12.76 Call	Bond Future	3858.8000	3.8588	3553.9500	3.5540	7.900	0.0000	0.0000
2024/05/23	2037	06/02/2025	12.76 Put	Bond Future	3064.0800	3.0641	3304.4500	3.3045	7.845	0.0000	0.0000
2024/05/23	2037	08/05/2025		Bond Future	12.7417	76.9015	12.8567	76.3445	0.903	0.0000	0.0000
2024/05/23	2037	08/05/2025	12.25 Call	Bond Future	2776.2400	2.7762	2540.7100	2.5407	8.484	0.0000	0.0000
2024/05/23	2037	08/05/2025	12.25 Put	Bond Future	5226.5100	5.2265	5547.9900	5.5480	6.151	0.0000	0.0000
2024/05/23	2037	08/05/2025	12.55 Put	Bond Future	4418.7200	4.4187	4705.1100	4.7051	6.481	0.0000	0.0000
2024/05/23	2037	08/05/2025	12.55 Call	Bond Future	3476.9400	3.4769	3206.3200	3.2063	7.783	0.0000	0.0000
2024/05/23	2037	08/05/2025	13.30 Put	Bond Future	2894.7500	2.8948	3102.0000	3.1020	7.160	0.0000	0.0000
2024/05/23	2037	08/05/2025	13.30 Call	Bond Future	5543.6300	5.5436	5193.8700	5.1939	6.309	0.0000	0.0000
2024/05/23	2037	08/05/2025	13.35 Put	Bond Future	2814.0900	2.8141	3016.6500	3.0167	7.198	0.0000	0.0000
2024/05/23	2037	08/05/2025	13.35 Call	Bond Future	5693.5300	5.6935	5339.0800	5.3391	6.225	0.0000	0.0000
2024/05/23	2037	07/08/2025		Bond Future	12.9118	74.2382	13.0318	73.6699	0.929	0.0000	0.0000
2024/05/23	2037	07/08/2025	13.01 Call	Bond Future	4625.5300	4.6255	4315.8800	4.3159	6.694	0.0000	0.0000
2024/05/23	2037	07/08/2025	13.01 Put	Bond Future	4159.9200	4.1599	4418.5500	4.4186	6.217	0.0000	0.0000
2024/05/23	2038	01/08/2024		Bond Future	131.0510	131.0510	131.0799	131.0799	0.022	0.0000	0.0000
2024/05/23	2038	07/11/2024		Bond Future	134.1837	134.1837	134.2135	134.2135	0.022	0.0000	0.0000
2024/05/23	2038	06/02/2025		Bond Future	135.0138	135.0138	135.0447	135.0447	0.023	0.0000	0.0000
2024/05/23	2038	06/02/2025	135.23 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/23	2038	06/02/2025	135.23 Put	Bond Future	216.2300	0.2162	185.2700	0.1853	14.318	0.0000	0.0000
2024/05/23	2038	08/05/2025		Bond Future	138.0007	138.0007	138.0325	138.0325	0.023	0.0000	0.0000
2024/05/23	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/23	2038	08/05/2025	139.68 Put	Bond Future	1679.2700	1.6793	1647.4700	1.6475	1.894	0.0000	0.0000
2024/05/23	2038	07/08/2025		Bond Future	138.7308	138.7308	138.7641	138.7641	0.024	0.0000	0.0000
2024/05/23	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/23	2038	07/08/2025	139.56 Put	Bond Future	829.2500	0.8293	795.8700	0.7959	4.025	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	
2024/05/23	2040	01/08/2024	12.28 Put	Bond Future	2865.3400	2.8653	3194.6400	3.1946	11.493	0.0000	0.0000
2024/05/23	2040	01/08/2024	12.28 Call	Bond Future	1140.0500	1.1401	946.5600	0.9466	16.972	0.0000	0.0000
2024/05/23	2040	01/08/2024	12.88 Call	Bond Future	2847.8900	2.8479	2512.6800	2.5127	11.770	0.0000	0.0000
2024/05/23	2040	01/08/2024	12.88 Put	Bond Future	1299.9200	1.2999	1487.5000	1.4875	14.430	0.0000	0.0000
2024/05/23	2040	01/08/2024	13.48 Call	Bond Future	5147.7100	5.1477	4714.5300	4.7145	8.415	0.0000	0.0000
2024/05/23	2040	01/08/2024	13.48 Put	Bond Future	538.0100	0.5380	627.6200	0.6276	16.656	0.0000	0.0000
2024/05/23	2040	01/08/2024	12.95 Put	Bond Future	1177.1400	1.1771	1350.5500	1.3506	14.731	0.0000	0.0000
2024/05/23	2040	01/08/2024	12.95 Call	Bond Future	3092.8900	3.0929	2743.5100	2.7435	11.296	0.0000	0.0000
2024/05/23	2040	01/08/2024		Bond Future	12.5912	75.9267	12.6877	75.4039	0.766	0.0000	0.0000
2024/05/23	2040	01/08/2024	12.33 Call	Bond Future	1251.4200	1.2514	1045.5200	1.0455	16.453	0.0000	0.0000
2024/05/23	2040	01/08/2024	12.33 Put	Bond Future	2695.4400	2.6954	3012.3300	3.0123	11.757	0.0000	0.0000
2024/05/23	2040	01/08/2024	12.34 Call	Bond Future	1274.3900	1.2744	1066.0000	1.0660	16.352	0.0000	0.0000
2024/05/23	2040	01/08/2024	12.34 Put	Bond Future	2662.3500	2.6624	2976.7500	2.9768	11.809	0.0000	0.0000
2024/05/23	2040	01/08/2024	12.32 Call	Bond Future	1228.5600	1.2286	1025.1500	1.0252	16.557	0.0000	0.0000
2024/05/23	2040	01/08/2024	12.32 Put	Bond Future	2728.7100	2.7287	3048.0900	3.0481	11.704	0.0000	0.0000
2024/05/23	2040	07/11/2024	12.85 Call	Bond Future	3371.2200	3.3712	3072.9700	3.0730	8.847	0.0000	0.0000
2024/05/23	2040	07/11/2024	12.85 Put	Bond Future	2700.1300	2.7001	2936.9800	2.9370	8.772	0.0000	0.0000
2024/05/23	2040	07/11/2024	12.86 Call	Bond Future	3401.8400	3.4018	3102.1000	3.1021	8.811	0.0000	0.0000
2024/05/23	2040	07/11/2024	12.86 Put	Bond Future	2678.0000	2.6780	2913.3600	2.9134	8.789	0.0000	0.0000
2024/05/23	2040	07/11/2024	12.84 Call	Bond Future	3340.7100	3.3407	3043.9500	3.0440	8.883	0.0000	0.0000
2024/05/23	2040	07/11/2024	12.84 Put	Bond Future	2722.4300	2.7224	2960.7700	2.9608	8.755	0.0000	0.0000
2024/05/23	2040	07/11/2024		Bond Future	12.7237	77.7219	12.8243	77.1868	0.790	0.0000	0.0000
2024/05/23	2040	07/11/2024	12.10 Put	Bond Future	4919.0400	4.9190	5276.8500	5.2769	7.274	0.0000	0.0000
2024/05/23	2040	07/11/2024	12.10 Call	Bond Future	1462.6800	1.4627	1285.3900	1.2854	12.121	0.0000	0.0000
2024/05/23	2040	07/11/2024	12.60 Call	Bond Future	2645.1300	2.6451	2385.6000	2.3856	9.812	0.0000	0.0000
2024/05/23	2040	07/11/2024	12.60 Put	Bond Future	3311.8700	3.3119	3587.4400	3.5874	8.321	0.0000	0.0000
2024/05/23	2040	07/11/2024	13.15 Call	Bond Future	4334.1000	4.3341	3993.7700	3.9938	7.852	0.0000	0.0000
2024/05/23	2040	07/11/2024	13.15 Put	Bond Future	2105.5100	2.1055	2300.2800	2.3003	9.250	0.0000	0.0000
2024/05/23	2040	06/02/2025		Bond Future	12.8586	74.9035	12.9632	74.3570	0.813	0.0000	0.0000
2024/05/23	2040	06/02/2025	12.95 Call	Bond Future	3895.0900	3.8951	3596.6200	3.5966	7.663	0.0000	0.0000
2024/05/23	2040	06/02/2025	12.95 Put	Bond Future	3416.9500	3.4170	3664.9900	3.6650	7.259	0.0000	0.0000
2024/05/23	2040	08/05/2025	13.43 Put	Bond Future	3322.6900	3.3227	3541.6400	3.5416	6.590	0.0000	0.0000
2024/05/23	2040	08/05/2025	13.43 Call	Bond Future	5481.0700	5.4811	5141.7000	5.1417	6.192	0.0000	0.0000
2024/05/23	2040	08/05/2025	12.75 Put	Bond Future	4865.4400	4.8654	5157.6800	5.1577	6.006	0.0000	0.0000
2024/05/23	2040	08/05/2025	12.75 Call	Bond Future	3547.9500	3.5480	3281.8700	3.2819	7.500	0.0000	0.0000
2024/05/23	2040	08/05/2025	13.50 Put	Bond Future	3195.1000	3.1951	3407.2800	3.4073	6.641	0.0000	0.0000
2024/05/23	2040	08/05/2025	13.50 Call	Bond Future	5697.1200	5.6971	5350.9800	5.3510	6.076	0.0000	0.0000
2024/05/23	2040	08/05/2025		Bond Future	13.0019	76.5418	13.1108	75.9834	0.837	0.0000	0.0000
2024/05/23	2040	08/05/2025	12.63 Call	Bond Future	3247.3500	3.2474	2995.3000	2.9953	7.762	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	
2024/05/23	2040	08/05/2025	12.63 Put	Bond Future	5205.1200	5.2051	5511.3900	5.5114	5.884	0.0000	0.0000
2024/05/23	2040	07/08/2025		Bond Future	13.1709	73.6198	13.2844	73.0502	0.862	0.0000	0.0000
2024/05/23	2040	07/08/2025	13.29 Call	Bond Future	4985.5000	4.9855	4671.2400	4.6712	6.303	0.0000	0.0000
2024/05/23	2040	07/08/2025	13.29 Put	Bond Future	4387.9900	4.3880	4643.3200	4.6433	5.819	0.0000	0.0000
2024/05/23	2044	01/08/2024	13.00 Call	Bond Future	3007.3500	3.0074	2680.3500	2.6804	10.873	0.0000	0.0000
2024/05/23	2044	01/08/2024	13.00 Put	Bond Future	1254.8600	1.2549	1424.4500	1.4245	13.515	0.0000	0.0000
2024/05/23	2044	01/08/2024	13.25 Call	Bond Future	3922.8900	3.9229	3552.9600	3.5530	9.430	0.0000	0.0000
2024/05/23	2044	01/08/2024	13.25 Put	Bond Future	879.0900	0.8791	1005.7500	1.0058	14.408	0.0000	0.0000
2024/05/23	2044	01/08/2024	12.29 Call	Bond Future	1010.2600	1.0103	840.8600	0.8409	16.768	0.0000	0.0000
2024/05/23	2044	01/08/2024	12.29 Put	Bond Future	3156.2000	3.1562	3483.3900	3.4834	10.367	0.0000	0.0000
2024/05/23	2044	01/08/2024	12.30 Call	Bond Future	1030.5000	1.0305	858.7800	0.8588	16.664	0.0000	0.0000
2024/05/23	2044	01/08/2024	12.30 Put	Bond Future	3119.0300	3.1190	3443.9000	3.4439	10.416	0.0000	0.0000
2024/05/23	2044	01/08/2024	12.28 Call	Bond Future	990.1400	0.9901	823.0600	0.8231	16.874	0.0000	0.0000
2024/05/23	2044	01/08/2024	12.28 Put	Bond Future	3193.5500	3.1936	3523.0600	3.5231	10.318	0.0000	0.0000
2024/05/23	2044	01/08/2024		Bond Future	12.6729	72.0085	12.7642	71.5119	0.721	0.0000	0.0000
2024/05/23	2044	07/11/2024		Bond Future	12.8007	73.7110	12.8958	73.2027	0.743	0.0000	0.0000
2024/05/23	2044	07/11/2024	12.91 Call	Bond Future	3277.9600	3.2780	2995.8200	2.9958	8.607	0.0000	0.0000
2024/05/23	2044	07/11/2024	12.91 Put	Bond Future	2694.0500	2.6941	2920.1700	2.9202	8.393	0.0000	0.0000
2024/05/23	2044	07/11/2024	12.92 Call	Bond Future	3308.2900	3.3083	3024.7000	3.0247	8.572	0.0000	0.0000
2024/05/23	2044	07/11/2024	12.92 Put	Bond Future	2671.3800	2.6714	2896.0500	2.8961	8.410	0.0000	0.0000
2024/05/23	2044	07/11/2024	12.90 Call	Bond Future	3247.5500	3.2476	2966.8500	2.9669	8.643	0.0000	0.0000
2024/05/23	2044	07/11/2024	12.90 Put	Bond Future	2716.7100	2.7167	2944.2700	2.9443	8.376	0.0000	0.0000
2024/05/23	2044	06/02/2025		Bond Future	12.9303	70.9306	13.0291	70.4114	0.765	0.0000	0.0000
2024/05/23	2044	06/02/2025	13.02 Call	Bond Future	3939.3000	3.9393	3654.3300	3.6543	7.234	0.0000	0.0000
2024/05/23	2044	06/02/2025	13.02 Put	Bond Future	3467.7900	3.4678	3702.0000	3.7020	6.754	0.0000	0.0000
2024/05/23	2044	08/05/2025		Bond Future	13.0675	72.4819	13.1703	71.9515	0.787	0.0000	0.0000
2024/05/23	2044	08/05/2025	12.72 Call	Bond Future	3272.7600	3.2728	3030.0100	3.0300	7.417	0.0000	0.0000
2024/05/23	2044	08/05/2025	12.72 Put	Bond Future	5115.7300	5.1157	5403.3400	5.4033	5.622	0.0000	0.0000
2024/05/23	2044	07/08/2025		Bond Future	13.2285	69.6006	13.3357	69.0595	0.810	0.0000	0.0000
2024/05/23	2044	07/08/2025	13.34 Call	Bond Future	5016.6600	5.0167	4717.0200	4.7170	5.973	0.0000	0.0000
2024/05/23	2044	07/08/2025	13.34 Put	Bond Future	4454.0100	4.4540	4695.5100	4.6955	5.422	0.0000	0.0000
2024/05/23	2046	01/08/2024		Bond Future	114.0321	114.0321	114.0567	114.0567	0.022	0.0000	0.0000
2024/05/23	2046	07/11/2024		Bond Future	114.5500	114.5500	114.5754	114.5754	0.022	0.0000	0.0000
2024/05/23	2046	06/02/2025		Bond Future	117.0731	117.0731	117.0994	117.0994	0.022	0.0000	0.0000
2024/05/23	2046	06/02/2025	114.01 Call	Bond Future	3063.1200	3.0631	3089.3600	3.0894	0.857	0.0000	0.0000
2024/05/23	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/23	2046	08/05/2025		Bond Future	117.4012	117.4012	117.4286	117.4286	0.023	0.0000	0.0000
2024/05/23	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/05/23	2046	08/05/2025	121.97 Put	Bond Future	4568.8000	4.5688	4541.4400	4.5414	0.599	0.0000	0.0000
2024/05/23	2046	07/08/2025		Bond Future	119.8725	119.8725	119.9010	119.9010	0.024	0.0000	0.0000
2024/05/23	2046	07/08/2025	118.69 Call	Bond Future	1182.5100	1.1825	1210.9600	1.2110	2.406	0.0000	0.0000
2024/05/23	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/23	2050	01/08/2024		Bond Future	112.7659	112.7659	112.7909	112.7909	0.022	0.0000	0.0000
2024/05/23	2050	07/11/2024		Bond Future	115.4616	115.4616	115.4874	115.4874	0.022	0.0000	0.0000
2024/05/23	2050	06/02/2025		Bond Future	115.6368	115.6368	115.6636	115.6636	0.023	0.0000	0.0000
2024/05/23	2050	06/02/2025	115.60 Call	Bond Future	36.8000	0.0368	63.5600	0.0636	72.717	0.0000	0.0000
2024/05/23	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/23	2050	08/05/2025		Bond Future	118.1950	118.1950	118.2227	118.2227	0.023	0.0000	0.0000
2024/05/23	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/23	2050	08/05/2025	121.16 Put	Bond Future	2965.0400	2.9650	2937.3400	2.9373	0.934	0.0000	0.0000
2024/05/23	2050	07/08/2025		Bond Future	118.2585	118.2585	118.2875	118.2875	0.024	0.0000	0.0000
2024/05/23	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/23	2050	07/08/2025	119.89 Put	Bond Future	1631.4700	1.6315	1602.5300	1.6025	1.774	0.0000	0.0000
2024/05/23	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/23	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/23	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/23	AL37	01/08/2024		Index Future	968.2930	968.2930	962.7990	962.7990	0.567	0.0000	0.0000
2024/05/23	AL37	07/11/2024		Index Future	991.1900	991.1900	985.5670	985.5670	0.567	0.0000	0.0000
2024/05/23	AL37	06/02/2025		Index Future	1012.8010	1012.8010	1007.0580	1007.0580	0.567	0.0000	0.0000
2024/05/23	AL37	08/05/2025		Index Future	1034.9970	1034.9970	1029.1310	1029.1310	0.567	0.0000	0.0000
2024/05/23	AL37	07/08/2025		Index Future	1056.6070	1056.6070	1050.6230	1050.6230	0.566	0.0000	0.0000
2024/05/23	AL7T	01/08/2024		Index Future	1123.0790	1123.0790	1115.3390	1115.3390	0.689	0.0000	0.0000
2024/05/23	AL7T	07/11/2024		Index Future	1149.6360	1149.6360	1141.7140	1141.7140	0.689	0.0000	0.0000
2024/05/23	AL7T	06/02/2025		Index Future	1174.7020	1174.7020	1166.6100	1166.6100	0.689	0.0000	0.0000
2024/05/23	AL7T	08/05/2025		Index Future	1200.4460	1200.4460	1192.1800	1192.1800	0.689	0.0000	0.0000
2024/05/23	AL7T	07/08/2025		Index Future	1225.5110	1225.5110	1217.0770	1217.0770	0.688	0.0000	0.0000
2024/05/23	ALBI	01/08/2024		Index Future	975.3950	975.3950	969.7820	969.7820	0.575	0.0000	0.0000
2024/05/23	ALBI	07/11/2024		Index Future	998.4590	998.4590	992.7150	992.7150	0.575	0.0000	0.0000
2024/05/23	ALBI	06/02/2025		Index Future	1020.2290	1020.2290	1014.3620	1014.3620	0.575	0.0000	0.0000
2024/05/23	ALBI	08/05/2025		Index Future	1042.5880	1042.5880	1036.5940	1036.5940	0.575	0.0000	0.0000
2024/05/23	ALBI	07/08/2025		Index Future	1064.3560	1064.3560	1058.2420	1058.2420	0.574	0.0000	0.0000
2024/05/23	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/05/23	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/23	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/23	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/23	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/23	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/23	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/05/23	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/23	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/23	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/23	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/23	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/23	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/23	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/05/23	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/23	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/23	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/23	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/23	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/23	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/05/23	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/23	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/23	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/23	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/23	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/23	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/23	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	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
2024/05/23	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/23	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/23	ES33	01/08/2024		Bond Future	12.7484	75.1021	12.8605	74.6265	0.879	0.0000
2024/05/23	ES33	07/11/2024		Bond Future	12.9205	73.0943	13.0380	72.6074	0.910	0.0000
2024/05/23	ES33	06/02/2025		Bond Future	13.0985	74.7036	13.2215	74.2062	0.939	0.0000
2024/05/23	ES33	06/02/2025	13.34 Call	Bond Future	971.9900	0.9720	474.6000	0.4746	51.172	0.0000
2024/05/23	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/23	ES33	08/05/2025		Bond Future	13.2791	72.5508	13.4079	72.0425	0.970	0.0000
2024/05/23	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/23	ES33	08/05/2025	12.73 Put	Bond Future	2221.2400	2.2212	2729.4500	2.7295	22.880	0.0000
2024/05/23	ES33	07/08/2025		Bond Future	13.4902	74.0734	13.6252	73.5549	1.001	0.0000
2024/05/23	ES33	07/08/2025	13.56 Call	Bond Future	268.8400	0.2688	0.0000	0.0000	(100.000)	0.0000
2024/05/23	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	249.7300	0.2497	100.000	0.0000
2024/05/23	ES42	01/08/2024		Bond Future	13.1159	70.8715	13.2071	70.4143	0.696	0.0000
2024/05/23	ES42	07/11/2024		Bond Future	13.2668	68.2970	13.3621	67.8290	0.718	0.0000
2024/05/23	ES42	06/02/2025		Bond Future	13.4151	69.8000	13.5142	69.3218	0.739	0.0000
2024/05/23	ES42	06/02/2025	13.71 Call	Bond Future	1406.5300	1.4065	928.3600	0.9284	33.996	0.0000
2024/05/23	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/23	ES42	08/05/2025		Bond Future	13.5711	67.0743	13.6744	66.5857	0.761	0.0000
2024/05/23	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/23	ES42	08/05/2025	13.25 Put	Bond Future	1556.5700	1.5566	2045.2000	2.0452	31.391	0.0000
2024/05/23	ES42	07/08/2025		Bond Future	13.7455	68.4788	13.8532	67.9802	0.783	0.0000
2024/05/23	ES42	07/08/2025	13.79 Call	Bond Future	206.6700	0.2067	0.0000	0.0000	(100.000)	0.0000
2024/05/23	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	291.9300	0.2919	100.000	0.0000
2024/05/23	GOVI	01/08/2024		GOVI	960.9420	960.9420	955.3720	955.3720	0.580	0.0000
2024/05/23	GOVI	01/08/2024	943.38 Call	GOVI	175620.0000	17.5620	119920.0000	11.9920	31.716	0.0000
2024/05/23	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/23	GOVI	01/08/2024	943.39 Call	GOVI	175520.0000	17.5520	119820.0000	11.9820	31.734	0.0000
2024/05/23	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/23	GOVI	01/08/2024	943.37 Call	GOVI	175720.0000	17.5720	120020.0000	12.0020	31.698	0.0000
2024/05/23	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/23	GOVI	07/11/2024		GOVI	983.6650	983.6650	977.9640	977.9640	0.580	0.0000
2024/05/23	GOVI	07/11/2024	948.79 Call	GOVI	348750.0000	34.8750	291740.0000	29.1740	16.347	0.0000
2024/05/23	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/23	GOVI	07/11/2024	948.80 Call	GOVI	348650.0000	34.8650	291640.0000	29.1640	16.352	0.0000
2024/05/23	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	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	
2024/05/23	GOVI	07/11/2024	948.78 Call	GOVI	348850.0000	34.8850	291840.0000	29.1840	16.342	0.0000	0.0000
2024/05/23	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/23	GOVI	06/02/2025		GOVI	1005.1120	1005.1120	999.2890	999.2890	0.579	0.0000	0.0000
2024/05/23	GOVI	06/02/2025	972.00 Call	GOVI	331120.0000	33.1120	272890.0000	27.2890	17.586	0.0000	0.0000
2024/05/23	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/23	GOVI	08/05/2025		GOVI	1027.1400	1027.1400	1021.1910	1021.1910	0.579	0.0000	0.0000
2024/05/23	GOVI	08/05/2025	1,022. Call 00	GOVI	51400.0000	5.1400	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/05/23	GOVI	08/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	8090.0000	0.8090	100.000	0.0000	0.0000
2024/05/23	GOVI	07/08/2025		GOVI	1048.5860	1048.5860	1042.5170	1042.5170	0.579	0.0000	0.0000
2024/05/23	GOVI	07/08/2025	1,011. Call 00	GOVI	375860.0000	37.5860	315170.0000	31.5170	16.147	0.0000	0.0000
2024/05/23	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/23	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/05/23	IGOV	01/08/2024		Index Future	350.5400	350.5400	350.5270	350.5270	0.004	0.0000	0.0000
2024/05/23	IGOV	07/11/2024		Index Future	358.9200	358.9200	358.9070	358.9070	0.004	0.0000	0.0000
2024/05/23	IGOV	06/02/2025		Index Future	366.8280	366.8280	366.8150	366.8150	0.004	0.0000	0.0000
2024/05/23	IGOV	08/05/2025		Index Future	374.9480	374.9480	374.9360	374.9360	0.003	0.0000	0.0000
2024/05/23	IGOV	07/08/2025		Index Future	382.8560	382.8560	382.8450	382.8450	0.003	0.0000	0.0000
2024/05/23	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/05/23	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/05/23	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/05/23	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/05/23	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/05/23	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/05/23	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/05/23	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/05/23	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/05/23	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/05/23	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/05/23	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/05/23	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/05/23	JBAF	15/05/2024		Jibar Tradeable Future	8.3500	8.3500	8.3500	91.6500	0.000	0.0000	0.0000
2024/05/23	JBAF	19/06/2024		Jibar Tradeable Future	8.3450	91.6550	8.3450	91.6550	0.000	0.0000	0.0000
2024/05/23	JBAF	17/07/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/05/23	JBAF	21/08/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/05/23	JBAF	18/09/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/05/23	JBAF	16/10/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/05/23	JBAF	20/11/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/05/23	JBAF	18/12/2024		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/05/23	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/05/23	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/05/23	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/05/23	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/05/23	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/05/23	R035	01/08/2024	12.50 Call	Bond Future	3632.6600	3.6327	3192.7600	3.1928	12.110	0.0000	0.0000
2024/05/23	R035	01/08/2024	12.50 Put	Bond Future	814.9200	0.8149	976.6600	0.9767	19.847	0.0000	0.0000
2024/05/23	R035	01/08/2024	12.45 Call	Bond Future	3450.0700	3.4501	3020.3200	3.0203	12.456	0.0000	0.0000
2024/05/23	R035	01/08/2024	12.45 Put	Bond Future	878.1100	0.8781	1050.0000	1.0500	19.575	0.0000	0.0000
2024/05/23	R035	01/08/2024	13.08 Call	Bond Future	5920.4000	5.9204	5392.9900	5.3930	8.908	0.0000	0.0000
2024/05/23	R035	01/08/2024	13.08 Put	Bond Future	328.1100	0.3281	402.3400	0.4023	22.624	0.0000	0.0000
2024/05/23	R035	01/08/2024	13.05 Call	Bond Future	5796.6500	5.7967	5272.5100	5.2725	9.042	0.0000	0.0000
2024/05/23	R035	01/08/2024	13.05 Put	Bond Future	344.4800	0.3445	421.9800	0.4220	22.498	0.0000	0.0000
2024/05/23	R035	01/08/2024	12.20 Put	Bond Future	1262.8800	1.2629	1491.7700	1.4918	18.124	0.0000	0.0000
2024/05/23	R035	01/08/2024	12.20 Call	Bond Future	2589.7700	2.5898	2217.0200	2.2170	14.393	0.0000	0.0000
2024/05/23	R035	01/08/2024		Bond Future	11.9394	85.6923	12.0569	85.0906	0.983	0.0000	0.0000
2024/05/23	R035	01/08/2024	13.23 Put	Bond Future	256.6100	0.2566	316.1900	0.3162	23.218	0.0000	0.0000
2024/05/23	R035	01/08/2024	13.23 Call	Bond Future	6544.1100	6.5441	6002.0500	6.0021	8.283	0.0000	0.0000
2024/05/23	R035	01/08/2024	13.20 Call	Bond Future	6418.8100	6.4188	5879.4700	5.8795	8.402	0.0000	0.0000
2024/05/23	R035	01/08/2024	13.20 Put	Bond Future	269.6400	0.2696	331.9400	0.3319	23.105	0.0000	0.0000
2024/05/23	R035	01/08/2024	11.80 Call	Bond Future	1447.1700	1.4472	1182.7100	1.1827	18.274	0.0000	0.0000
2024/05/23	R035	01/08/2024	11.80 Put	Bond Future	2169.7700	2.1698	2506.9500	2.5070	15.540	0.0000	0.0000
2024/05/23	R035	01/08/2024	11.81 Call	Bond Future	1471.5600	1.4716	1204.2500	1.2043	18.165	0.0000	0.0000
2024/05/23	R035	01/08/2024	11.81 Put	Bond Future	2142.0400	2.1420	2476.3700	2.4764	15.608	0.0000	0.0000
2024/05/23	R035	01/08/2024	11.79 Call	Bond Future	1422.9900	1.4230	1161.3900	1.1614	18.384	0.0000	0.0000
2024/05/23	R035	01/08/2024	11.79 Put	Bond Future	2197.7500	2.1978	2537.7900	2.5378	15.472	0.0000	0.0000
2024/05/23	R035	07/11/2024		Bond Future	12.0706	83.2027	12.1934	82.5869	1.017	0.0000	0.0000
2024/05/23	R035	07/11/2024	12.18 Call	Bond Future	3097.1100	3.0971	2762.0900	2.7621	10.817	0.0000	0.0000
2024/05/23	R035	07/11/2024	12.18 Put	Bond Future	2547.9500	2.5480	2828.7200	2.8287	11.019	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	
2024/05/23	R035	07/11/2024	12.19 Call	Bond Future	3125.9800	3.1260	2789.2100	2.7892	10.773	0.0000	0.0000
2024/05/23	R035	07/11/2024	12.19 Put	Bond Future	2526.9000	2.5269	2805.9200	2.8059	11.042	0.0000	0.0000
2024/05/23	R035	07/11/2024	12.17 Call	Bond Future	3068.5800	3.0686	2735.3100	2.7353	10.861	0.0000	0.0000
2024/05/23	R035	07/11/2024	12.17 Put	Bond Future	2569.3800	2.5694	2851.9000	2.8519	10.996	0.0000	0.0000
2024/05/23	R035	07/11/2024	13.23 Call	Bond Future	6593.7500	6.5938	6112.2200	6.1122	7.303	0.0000	0.0000
2024/05/23	R035	07/11/2024	13.23 Put	Bond Future	1028.6100	1.0286	1162.8700	1.1629	13.053	0.0000	0.0000
2024/05/23	R035	07/11/2024	12.20 Put	Bond Future	2505.7800	2.5058	2783.0700	2.7831	11.066	0.0000	0.0000
2024/05/23	R035	07/11/2024	12.20 Call	Bond Future	3154.7300	3.1547	2816.2300	2.8162	10.730	0.0000	0.0000
2024/05/23	R035	06/02/2025		Bond Future	12.2066	85.0157	12.3348	84.3867	1.050	0.0000	0.0000
2024/05/23	R035	06/02/2025	12.41 Call	Bond Future	3936.3000	3.9363	3582.6900	3.5827	8.983	0.0000	0.0000
2024/05/23	R035	06/02/2025	12.41 Put	Bond Future	2941.7200	2.9417	3217.1300	3.2171	9.362	0.0000	0.0000
2024/05/23	R035	08/05/2025		Bond Future	12.3400	82.3591	12.4738	81.7164	1.084	0.0000	0.0000
2024/05/23	R035	08/05/2025	11.78 Call	Bond Future	2559.5600	2.5596	2301.4900	2.3015	10.083	0.0000	0.0000
2024/05/23	R035	08/05/2025	11.78 Put	Bond Future	5327.6200	5.3276	5712.1600	5.7122	7.218	0.0000	0.0000
2024/05/23	R035	08/05/2025	13.35 Call	Bond Future	6862.7500	6.8628	6415.6100	6.4156	6.515	0.0000	0.0000
2024/05/23	R035	08/05/2025	13.35 Put	Bond Future	2181.4700	2.1815	2376.9400	2.3769	8.960	0.0000	0.0000
2024/05/23	R035	08/05/2025	12.70 Call	Bond Future	4881.7200	4.8817	4503.6000	4.5036	7.746	0.0000	0.0000
2024/05/23	R035	08/05/2025	12.70 Put	Bond Future	3168.6400	3.1686	3433.1300	3.4331	8.347	0.0000	0.0000
2024/05/23	R035	08/05/2025	11.46 Put	Bond Future	6351.5400	6.3515	6779.7200	6.7797	6.741	0.0000	0.0000
2024/05/23	R035	08/05/2025	11.46 Call	Bond Future	1943.2400	1.9432	1728.8100	1.7288	11.035	0.0000	0.0000
2024/05/23	R035	07/08/2025		Bond Future	12.5009	84.0707	12.6407	83.4151	1.118	0.0000	0.0000
2024/05/23	R035	07/08/2025	12.65 Call	Bond Future	4655.0800	4.6551	4296.6300	4.2966	7.700	0.0000	0.0000
2024/05/23	R035	07/08/2025	12.65 Put	Bond Future	3956.1100	3.9561	4253.2800	4.2533	7.512	0.0000	0.0000
2024/05/23	R053	01/08/2024		Bond Future	12.5656	96.7704	12.6571	96.1161	0.728	0.0000	0.0000
2024/05/23	R053	01/08/2024	13.14 Call	Bond Future	5173.3100	5.1733	4688.4800	4.6885	9.372	0.0000	0.0000
2024/05/23	R053	01/08/2024	13.14 Put	Bond Future	1200.5600	1.2006	1370.0400	1.3700	14.117	0.0000	0.0000
2024/05/23	R053	01/08/2024	13.15 Call	Bond Future	5222.9400	5.2229	4736.1200	4.7361	9.321	0.0000	0.0000
2024/05/23	R053	01/08/2024	13.15 Put	Bond Future	1183.8300	1.1838	1351.3200	1.3513	14.148	0.0000	0.0000
2024/05/23	R053	01/08/2024	13.13 Call	Bond Future	5123.8100	5.1238	4640.9900	4.6410	9.423	0.0000	0.0000
2024/05/23	R053	01/08/2024	13.13 Put	Bond Future	1217.5200	1.2175	1389.0100	1.3890	14.085	0.0000	0.0000
2024/05/23	R053	07/11/2024	12.80 Call	Bond Future	4456.4700	4.4565	4084.0000	4.0840	8.358	0.0000	0.0000
2024/05/23	R053	07/11/2024	12.80 Put	Bond Future	3703.2800	3.7033	4000.5500	4.0006	8.027	0.0000	0.0000
2024/05/23	R053	07/11/2024	12.81 Call	Bond Future	4496.3800	4.4964	4122.0800	4.1221	8.324	0.0000	0.0000
2024/05/23	R053	07/11/2024	12.81 Put	Bond Future	3673.6300	3.6736	3969.0700	3.9691	8.042	0.0000	0.0000
2024/05/23	R053	07/11/2024	12.79 Call	Bond Future	4416.9500	4.4170	4046.3100	4.0463	8.391	0.0000	0.0000
2024/05/23	R053	07/11/2024	12.79 Put	Bond Future	3733.4100	3.7334	4032.5100	4.0325	8.011	0.0000	0.0000
2024/05/23	R053	07/11/2024		Bond Future	12.6926	93.1858	12.7880	92.5160	0.752	0.0000	0.0000
2024/05/23	R053	06/02/2025		Bond Future	12.8186	95.2156	12.9179	94.5315	0.775	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	
2024/05/23	R053	06/02/2025	12.94 Call	Bond Future	5350.8200	5.3508	4970.7200	4.9707	7.104	0.0000	0.0000
2024/05/23	R053	06/02/2025	12.94 Put	Bond Future	4515.5500	4.5156	4819.5500	4.8196	6.732	0.0000	0.0000
2024/05/23	R053	08/05/2025		Bond Future	12.9478	91.4261	13.0512	90.7273	0.799	0.0000	0.0000
2024/05/23	R053	08/05/2025	12.64 Call	Bond Future	4566.9800	4.5670	4238.4800	4.2385	7.193	0.0000	0.0000
2024/05/23	R053	08/05/2025	12.64 Put	Bond Future	6708.0600	6.7081	7078.3800	7.0784	5.521	0.0000	0.0000
2024/05/23	R053	07/08/2025		Bond Future	13.0963	93.3230	13.2041	92.6100	0.823	0.0000	0.0000
2024/05/23	R053	07/08/2025	13.17 Call	Bond Future	6485.5500	6.4856	6095.7600	6.0958	6.010	0.0000	0.0000
2024/05/23	R053	07/08/2025	13.17 Put	Bond Future	5996.6600	5.9967	6319.8600	6.3199	5.390	0.0000	0.0000
2024/05/23	R186	01/08/2024		Bond Future	9.0348	104.3673	9.1490	104.1235	1.264	0.0000	0.0000
2024/05/23	R186	01/08/2024	8.69 Call	Bond Future	121.5600	0.1216	74.5300	0.0745	38.689	0.0000	0.0000
2024/05/23	R186	01/08/2024	8.69 Put	Bond Future	862.1700	0.8622	1058.9100	1.0589	22.819	0.0000	0.0000
2024/05/23	R186	01/08/2024	8.70 Call	Bond Future	127.4800	0.1275	78.6900	0.0787	38.273	0.0000	0.0000
2024/05/23	R186	01/08/2024	8.70 Put	Bond Future	846.5100	0.8465	1041.4900	1.0415	23.033	0.0000	0.0000
2024/05/23	R186	01/08/2024	8.68 Call	Bond Future	115.7000	0.1157	70.4100	0.0704	39.144	0.0000	0.0000
2024/05/23	R186	01/08/2024	8.68 Put	Bond Future	877.8900	0.8779	1076.3700	1.0764	22.609	0.0000	0.0000
2024/05/23	R186	07/11/2024	9.14 Call	Bond Future	759.4000	0.7594	629.2300	0.6292	17.141	0.0000	0.0000
2024/05/23	R186	07/11/2024	9.14 Put	Bond Future	589.1600	0.5892	708.4100	0.7084	20.241	0.0000	0.0000
2024/05/23	R186	07/11/2024	9.15 Call	Bond Future	771.7200	0.7717	640.4200	0.6404	17.014	0.0000	0.0000
2024/05/23	R186	07/11/2024	9.15 Put	Bond Future	582.3800	0.5824	700.5000	0.7005	20.282	0.0000	0.0000
2024/05/23	R186	07/11/2024	9.13 Call	Bond Future	747.1500	0.7472	618.1200	0.6181	17.270	0.0000	0.0000
2024/05/23	R186	07/11/2024	9.13 Put	Bond Future	596.0200	0.5960	716.4100	0.7164	20.199	0.0000	0.0000
2024/05/23	R186	07/11/2024		Bond Future	9.0510	106.8351	9.1815	106.5857	1.441	0.0000	0.0000
2024/05/23	R186	06/02/2025		Bond Future	9.0839	103.8473	9.2336	103.5927	1.648	0.0000	0.0000
2024/05/23	R186	06/02/2025	9.03 Call	Bond Future	754.9600	0.7550	636.2600	0.6363	15.723	0.0000	0.0000
2024/05/23	R186	06/02/2025	9.03 Put	Bond Future	846.7500	0.8468	982.6100	0.9826	16.045	0.0000	0.0000
2024/05/23	R186	08/05/2025		Bond Future	9.1237	106.1203	9.2988	105.8604	1.920	0.0000	0.0000
2024/05/23	R186	08/05/2025	8.47 Call	Bond Future	396.5400	0.3965	319.8700	0.3199	19.335	0.0000	0.0000
2024/05/23	R186	08/05/2025	8.47 Put	Bond Future	1374.3100	1.3743	1557.5400	1.5575	13.333	0.0000	0.0000
2024/05/23	R186	07/08/2025		Bond Future	9.2633	103.0125	9.4730	102.7477	2.264	0.0000	0.0000
2024/05/23	R186	07/08/2025	9.68 Call	Bond Future	1218.9200	1.2189	1066.6100	1.0666	12.495	0.0000	0.0000
2024/05/23	R186	07/08/2025	9.68 Put	Bond Future	693.6000	0.6936	806.1000	0.8061	16.220	0.0000	0.0000
2024/05/23	R186	07/08/2025	10.25 Call	Bond Future	1744.4200	1.7444	1564.9400	1.5649	10.289	0.0000	0.0000
2024/05/23	R186	07/08/2025	10.25 Put	Bond Future	506.7500	0.5068	592.0800	0.5921	16.839	0.0000	0.0000
2024/05/23	R186	07/08/2025	9.22 Put	Bond Future	897.0600	0.8971	1036.4400	1.0364	15.537	0.0000	0.0000
2024/05/23	R186	07/08/2025	9.22 Call	Bond Future	842.3100	0.8423	716.8800	0.7169	14.891	0.0000	0.0000
2024/05/23	R202	01/08/2024		Bond Future	258.0763	258.0763	258.1421	258.1421	0.026	0.0000	0.0000
2024/05/23	R202	07/11/2024		Bond Future	264.2459	264.2459	264.3137	264.3137	0.026	0.0000	0.0000
2024/05/23	R202	06/02/2025		Bond Future	264.8306	264.8306	264.9008	264.9008	0.027	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
2024/05/23	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/05/23	R202	06/02/2025	266.79 Put	Bond Future	1959.3800	1.9594	1889.1700	1.8892	3.583	0.0000
2024/05/23	R202	08/05/2025		Bond Future	270.6900	270.6900	270.7627	270.7627	0.027	0.0000
2024/05/23	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/23	R202	08/05/2025	272.31 Put	Bond Future	1619.9600	1.6200	1547.3200	1.5473	4.484	0.0000
2024/05/23	R202	07/08/2025		Bond Future	271.0283	271.0283	271.1044	271.1044	0.028	0.0000
2024/05/23	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/23	R202	07/08/2025	271.60 Put	Bond Future	571.7400	0.5717	495.6400	0.4956	13.310	0.0000
2024/05/23	R209	01/08/2024		Bond Future	12.0395	66.3959	12.1515	65.8879	0.930	0.0000
2024/05/23	R209	01/08/2024	11.79 Call	Bond Future	1060.6600	1.0607	861.9500	0.8620	18.735	0.0000
2024/05/23	R209	01/08/2024	11.79 Put	Bond Future	2213.1200	2.2131	2522.4000	2.5224	13.975	0.0000
2024/05/23	R209	01/08/2024	11.80 Call	Bond Future	1080.0400	1.0800	878.9200	0.8789	18.622	0.0000
2024/05/23	R209	01/08/2024	11.80 Put	Bond Future	2185.7700	2.1858	2492.6400	2.4926	14.039	0.0000
2024/05/23	R209	01/08/2024	11.78 Call	Bond Future	1041.3800	1.0414	845.0800	0.8451	18.850	0.0000
2024/05/23	R209	01/08/2024	11.78 Put	Bond Future	2240.6100	2.2406	2552.3000	2.5523	13.911	0.0000
2024/05/23	R209	07/11/2024		Bond Future	12.1582	64.8084	12.2747	64.2885	0.958	0.0000
2024/05/23	R209	07/11/2024	12.22 Call	Bond Future	2633.2500	2.6333	2355.3900	2.3554	10.552	0.0000
2024/05/23	R209	07/11/2024	12.22 Put	Bond Future	2356.8400	2.3568	2598.9000	2.5989	10.271	0.0000
2024/05/23	R209	07/11/2024	12.23 Call	Bond Future	2658.1500	2.6582	2378.8000	2.3788	10.509	0.0000
2024/05/23	R209	07/11/2024	12.23 Put	Bond Future	2337.1600	2.3372	2577.7300	2.5777	10.293	0.0000
2024/05/23	R209	07/11/2024	12.21 Call	Bond Future	2608.2600	2.6083	2331.9000	2.3319	10.596	0.0000
2024/05/23	R209	07/11/2024	12.21 Put	Bond Future	2376.4800	2.3765	2620.0400	2.6200	10.249	0.0000
2024/05/23	R209	06/02/2025		Bond Future	12.2774	66.2204	12.3984	65.6893	0.986	0.0000
2024/05/23	R209	06/02/2025	12.44 Call	Bond Future	3402.2600	3.4023	3106.2900	3.1063	8.699	0.0000
2024/05/23	R209	06/02/2025	12.44 Put	Bond Future	2689.8400	2.6898	2924.9300	2.9249	8.740	0.0000
2024/05/23	R209	08/05/2025		Bond Future	12.4001	64.5124	12.5258	63.9699	1.014	0.0000
2024/05/23	R209	08/05/2025	11.89 Call	Bond Future	2381.0900	2.3811	2155.4300	2.1554	9.477	0.0000
2024/05/23	R209	08/05/2025	11.89 Put	Bond Future	4648.4800	4.6485	4965.3500	4.9654	6.817	0.0000
2024/05/23	R209	07/08/2025		Bond Future	12.5443	65.8529	12.6750	65.2993	1.042	0.0000
2024/05/23	R209	07/08/2025	12.68 Call	Bond Future	4143.9500	4.1440	3839.7900	3.8398	7.340	0.0000
2024/05/23	R209	07/08/2025	12.68 Put	Bond Future	3569.3200	3.5693	3818.7400	3.8187	6.988	0.0000
2024/05/23	R210	01/08/2024		Bond Future	239.8261	239.8261	239.7865	239.7865	0.017	0.0000
2024/05/23	R210	07/11/2024		Bond Future	242.2121	242.2121	242.1718	242.1718	0.017	0.0000
2024/05/23	R210	06/02/2025		Bond Future	247.5475	247.5475	247.5070	247.5070	0.016	0.0000
2024/05/23	R210	06/02/2025	239.61 Call	Bond Future	7937.4500	7.9375	7896.9600	7.8970	0.510	0.0000
2024/05/23	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/23	R210	08/05/2025		Bond Future	249.5961	249.5961	249.5554	249.5554	0.016	0.0000
2024/05/23	R210	08/05/2025	248.03 Call	Bond Future	1566.0500	1.5661	1525.3900	1.5254	2.596	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	
2024/05/23	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/23	R210	07/08/2025		Bond Future	254.8529	254.8529	254.8126	254.8126	0.016	0.0000	0.0000
2024/05/23	R210	07/08/2025	248.44 Call	Bond Future	6412.8600	6.4129	6372.5700	6.3726	0.628	0.0000	0.0000
2024/05/23	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/23	R213	01/08/2024		Bond Future	10.8310	85.3379	10.9598	84.8138	1.189	0.0000	0.0000
2024/05/23	R213	01/08/2024	10.87 Call	Bond Future	1484.8200	1.4848	1214.7700	1.2148	18.187	0.0000	0.0000
2024/05/23	R213	01/08/2024	10.87 Put	Bond Future	1325.8000	1.3258	1579.8000	1.5798	19.158	0.0000	0.0000
2024/05/23	R213	01/08/2024	10.88 Call	Bond Future	1507.6300	1.5076	1235.1300	1.2351	18.075	0.0000	0.0000
2024/05/23	R213	01/08/2024	10.88 Put	Bond Future	1307.8700	1.3079	1559.4200	1.5594	19.234	0.0000	0.0000
2024/05/23	R213	01/08/2024	10.86 Call	Bond Future	1462.0300	1.4620	1194.4500	1.1945	18.302	0.0000	0.0000
2024/05/23	R213	01/08/2024	10.86 Put	Bond Future	1343.7800	1.3438	1600.2500	1.6003	19.086	0.0000	0.0000
2024/05/23	R213	07/11/2024	11.22 Call	Bond Future	2733.4900	2.7335	2418.9100	2.4189	11.508	0.0000	0.0000
2024/05/23	R213	07/11/2024	11.22 Put	Bond Future	1627.7500	1.6278	1849.4800	1.8495	13.622	0.0000	0.0000
2024/05/23	R213	07/11/2024	11.23 Call	Bond Future	2757.9100	2.7579	2441.8300	2.4418	11.461	0.0000	0.0000
2024/05/23	R213	07/11/2024	11.23 Put	Bond Future	1613.2400	1.6132	1833.4700	1.8335	13.651	0.0000	0.0000
2024/05/23	R213	07/11/2024	11.21 Call	Bond Future	2709.3700	2.7094	2396.3200	2.3963	11.554	0.0000	0.0000
2024/05/23	R213	07/11/2024	11.21 Put	Bond Future	1642.5900	1.6426	1865.8500	1.8659	13.592	0.0000	0.0000
2024/05/23	R213	07/11/2024		Bond Future	10.9385	83.7940	11.0744	83.2577	1.243	0.0000	0.0000
2024/05/23	R213	06/02/2025		Bond Future	11.0547	85.6201	11.1981	85.0723	1.297	0.0000	0.0000
2024/05/23	R213	06/02/2025	11.35 Call	Bond Future	3151.0100	3.1510	2835.1500	2.8352	10.024	0.0000	0.0000
2024/05/23	R213	06/02/2025	11.35 Put	Bond Future	2027.5600	2.0276	2259.4900	2.2595	11.439	0.0000	0.0000
2024/05/23	R213	08/05/2025		Bond Future	11.1695	83.9316	11.3207	83.3719	1.354	0.0000	0.0000
2024/05/23	R213	08/05/2025	10.52 Call	Bond Future	1686.7400	1.6867	1481.7200	1.4817	12.155	0.0000	0.0000
2024/05/23	R213	08/05/2025	10.52 Put	Bond Future	4144.9300	4.1449	4499.5700	4.4996	8.556	0.0000	0.0000
2024/05/23	R213	07/08/2025		Bond Future	11.3194	85.6777	11.4793	85.1068	1.412	0.0000	0.0000
2024/05/23	R213	07/08/2025	11.66 Call	Bond Future	3806.1400	3.8061	3480.0800	3.4801	8.567	0.0000	0.0000
2024/05/23	R213	07/08/2025	11.66 Put	Bond Future	2595.4700	2.5955	2840.3300	2.8403	9.434	0.0000	0.0000
2024/05/23	R214	01/08/2024	12.17 Call	Bond Future	1091.3600	1.0914	920.5200	0.9205	15.654	0.0000	0.0000
2024/05/23	R214	01/08/2024	12.17 Put	Bond Future	2237.9600	2.2380	2489.8500	2.4899	11.255	0.0000	0.0000
2024/05/23	R214	01/08/2024	12.18 Call	Bond Future	1111.3500	1.1114	938.4700	0.9385	15.556	0.0000	0.0000
2024/05/23	R214	01/08/2024	12.18 Put	Bond Future	2210.0100	2.2100	2459.8600	2.4599	11.305	0.0000	0.0000
2024/05/23	R214	01/08/2024	12.16 Call	Bond Future	1071.5700	1.0716	902.7700	0.9028	15.753	0.0000	0.0000
2024/05/23	R214	01/08/2024	12.16 Put	Bond Future	2266.1700	2.2662	2520.1000	2.5201	11.205	0.0000	0.0000
2024/05/23	R214	01/08/2024		Bond Future	12.4126	61.6432	12.5039	61.2205	0.735	0.0000	0.0000
2024/05/23	R214	07/11/2024		Bond Future	12.5319	59.7935	12.6267	59.3608	0.757	0.0000	0.0000
2024/05/23	R214	07/11/2024	12.61 Call	Bond Future	2729.0400	2.7290	2492.1800	2.4922	8.679	0.0000	0.0000
2024/05/23	R214	07/11/2024	12.61 Put	Bond Future	2372.2200	2.3722	2568.0100	2.5680	8.253	0.0000	0.0000
2024/05/23	R214	07/11/2024	12.62 Call	Bond Future	2754.6000	2.7546	2516.5000	2.5165	8.644	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	
2024/05/23	R214	07/11/2024	12.62 Put	Bond Future	2352.3500	2.3524	2546.9000	2.5469	8.270	0.0000	0.0000
2024/05/23	R214	07/11/2024	12.60 Call	Bond Future	2703.4200	2.7034	2467.8000	2.4678	8.716	0.0000	0.0000
2024/05/23	R214	07/11/2024	12.60 Put	Bond Future	2392.0700	2.3921	2589.1000	2.5891	8.237	0.0000	0.0000
2024/05/23	R214	06/02/2025		Bond Future	12.6532	61.0963	12.7516	60.6544	0.778	0.0000	0.0000
2024/05/23	R214	06/02/2025	12.71 Call	Bond Future	3213.7100	3.2137	2974.8800	2.9749	7.432	0.0000	0.0000
2024/05/23	R214	06/02/2025	12.71 Put	Bond Future	2958.0200	2.9580	3161.1100	3.1611	6.866	0.0000	0.0000
2024/05/23	R214	08/05/2025		Bond Future	12.7709	59.1250	12.8729	58.6735	0.798	0.0000	0.0000
2024/05/23	R214	08/05/2025	12.40 Call	Bond Future	2734.1000	2.7341	2529.4100	2.5294	7.487	0.0000	0.0000
2024/05/23	R214	08/05/2025	12.40 Put	Bond Future	4423.4500	4.4235	4670.2100	4.6702	5.578	0.0000	0.0000
2024/05/23	R214	07/08/2025		Bond Future	12.9089	60.3537	13.0147	59.8931	0.820	0.0000	0.0000
2024/05/23	R214	07/08/2025	12.97 Call	Bond Future	4078.7500	4.0788	3828.2500	3.8283	6.142	0.0000	0.0000
2024/05/23	R214	07/08/2025	12.97 Put	Bond Future	3812.0900	3.8121	4022.2000	4.0222	5.512	0.0000	0.0000
2024/05/23	R248	01/08/2024		Bond Future	12.5671	75.1124	12.6585	74.6029	0.727	0.0000	0.0000
2024/05/23	R248	01/08/2024	12.31 Call	Bond Future	1333.2100	1.3332	1128.5100	1.1285	15.354	0.0000	0.0000
2024/05/23	R248	01/08/2024	12.31 Put	Bond Future	2801.4200	2.8014	3106.1600	3.1062	10.878	0.0000	0.0000
2024/05/23	R248	01/08/2024	12.32 Call	Bond Future	1357.3400	1.3573	1150.2400	1.1502	15.258	0.0000	0.0000
2024/05/23	R248	01/08/2024	12.32 Put	Bond Future	2767.4500	2.7675	3069.7900	3.0698	10.925	0.0000	0.0000
2024/05/23	R248	01/08/2024	12.30 Call	Bond Future	1309.4400	1.3094	1107.1500	1.1072	15.449	0.0000	0.0000
2024/05/23	R248	01/08/2024	12.30 Put	Bond Future	2835.8300	2.8358	3142.9800	3.1430	10.831	0.0000	0.0000
2024/05/23	R248	07/11/2024		Bond Future	12.6926	72.4363	12.7878	71.9148	0.750	0.0000	0.0000
2024/05/23	R248	07/11/2024	12.79 Call	Bond Future	3342.4900	3.3425	3054.3000	3.0543	8.622	0.0000	0.0000
2024/05/23	R248	07/11/2024	12.79 Put	Bond Future	2809.2000	2.8092	3042.4400	3.0424	8.303	0.0000	0.0000
2024/05/23	R248	07/11/2024	12.80 Call	Bond Future	3373.6000	3.3736	3083.9300	3.0839	8.586	0.0000	0.0000
2024/05/23	R248	07/11/2024	12.80 Put	Bond Future	2785.9600	2.7860	3017.7200	3.0177	8.319	0.0000	0.0000
2024/05/23	R248	07/11/2024	12.78 Call	Bond Future	3311.6900	3.3117	3024.9700	3.0250	8.658	0.0000	0.0000
2024/05/23	R248	07/11/2024	12.78 Put	Bond Future	2832.8300	2.8328	3067.5400	3.0675	8.285	0.0000	0.0000
2024/05/23	R248	06/02/2025		Bond Future	12.8204	74.0145	12.9194	73.4819	0.773	0.0000	0.0000
2024/05/23	R248	06/02/2025	12.71 Call	Bond Future	3473.0200	3.4730	3205.6000	3.2056	7.700	0.0000	0.0000
2024/05/23	R248	06/02/2025	12.71 Put	Bond Future	4074.9300	4.0749	4340.1300	4.3401	6.508	0.0000	0.0000
2024/05/23	R248	08/05/2025		Bond Future	12.9443	71.1803	13.0472	70.6363	0.795	0.0000	0.0000
2024/05/23	R248	08/05/2025	12.60 Call	Bond Future	3365.9800	3.3660	3115.9600	3.1160	7.428	0.0000	0.0000
2024/05/23	R248	08/05/2025	12.60 Put	Bond Future	5242.1800	5.2422	5536.2100	5.5362	5.609	0.0000	0.0000
2024/05/23	R248	07/08/2025		Bond Future	13.0893	72.6588	13.1965	72.1036	0.819	0.0000	0.0000
2024/05/23	R248	07/08/2025	13.21 Call	Bond Future	5175.9000	5.1759	4867.9600	4.8680	5.949	0.0000	0.0000
2024/05/23	R248	07/08/2025	13.21 Put	Bond Future	4551.1400	4.5511	4798.3300	4.7983	5.431	0.0000	0.0000
2024/05/23	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/23	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/05/23	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/23	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
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Open Interest

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