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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/05/2024 TO 24/05/2024

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
2024/05/24	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/24	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/24	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/24	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/24	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/24	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/24	2025	01/08/2024		Bond Future	181.9114	181.9114	181.9617	0.028	0.0000	0.0000
2024/05/24	2025	07/11/2024		Bond Future	186.2603	186.2603	186.3082	0.026	0.0000	0.0000
2024/05/24	2029	01/08/2024		Bond Future	131.0565	131.0565	130.9863	0.054	0.0000	0.0000
2024/05/24	2029	07/11/2024		Bond Future	132.7844	132.7844	132.7101	0.056	0.0000	0.0000
2024/05/24	2029	06/02/2025		Bond Future	135.7098	135.7098	135.6288	0.060	0.0000	0.0000
2024/05/24	2029	06/02/2025	132.40 Call	Bond Future	3309.8200	3.3098	3228.7900	2.448	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	
2024/05/24	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/24	2029	08/05/2025		Bond Future	137.2739	137.2739	137.1824	137.1824	0.067	0.0000	0.0000
2024/05/24	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/24	2029	08/05/2025	137.85 Put	Bond Future	576.1400	0.5761	667.6100	0.6676	15.876	0.0000	0.0000
2024/05/24	2029	07/08/2025		Bond Future	140.1666	140.1666	140.0824	140.0824	0.060	0.0000	0.0000
2024/05/24	2029	07/08/2025	137.41 Call	Bond Future	2756.5900	2.7566	2672.4200	2.6724	3.053	0.0000	0.0000
2024/05/24	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/24	2030	01/08/2024	10.21 Put	Bond Future	1839.0300	1.8390	2125.3500	2.1254	15.569	0.0000	0.0000
2024/05/24	2030	01/08/2024	10.21 Call	Bond Future	802.9500	0.8030	636.3000	0.6363	20.755	0.0000	0.0000
2024/05/24	2030	01/08/2024	10.71 Put	Bond Future	919.9300	0.9199	1098.2000	1.0982	19.379	0.0000	0.0000
2024/05/24	2030	01/08/2024	10.71 Call	Bond Future	1800.1500	1.8002	1525.4500	1.5255	15.260	0.0000	0.0000
2024/05/24	2030	01/08/2024	11.31 Call	Bond Future	3467.2700	3.4673	3096.5300	3.0965	10.693	0.0000	0.0000
2024/05/24	2030	01/08/2024	11.31 Put	Bond Future	353.3500	0.3534	435.5800	0.4356	23.272	0.0000	0.0000
2024/05/24	2030	01/08/2024		Bond Future	10.4787	89.9834	10.5974	89.5304	1.133	0.0000	0.0000
2024/05/24	2030	01/08/2024	10.38 Call	Bond Future	1092.3900	1.0924	888.0700	0.8881	18.704	0.0000	0.0000
2024/05/24	2030	01/08/2024	10.38 Put	Bond Future	1471.2300	1.4712	1719.8800	1.7199	16.901	0.0000	0.0000
2024/05/24	2030	01/08/2024	10.39 Call	Bond Future	1111.0400	1.1110	904.5000	0.9045	18.590	0.0000	0.0000
2024/05/24	2030	01/08/2024	10.39 Put	Bond Future	1451.4000	1.4514	1697.8300	1.6978	16.979	0.0000	0.0000
2024/05/24	2030	01/08/2024	10.37 Call	Bond Future	1073.7600	1.0738	871.6600	0.8717	18.822	0.0000	0.0000
2024/05/24	2030	01/08/2024	10.37 Put	Bond Future	1491.0900	1.4911	1741.9600	1.7420	16.825	0.0000	0.0000
2024/05/24	2030	07/11/2024		Bond Future	10.5744	92.1111	10.7012	91.6456	1.199	0.0000	0.0000
2024/05/24	2030	07/11/2024	10.75 Call	Bond Future	2239.4500	2.2395	1980.3100	1.9803	11.572	0.0000	0.0000
2024/05/24	2030	07/11/2024	10.75 Put	Bond Future	1595.7700	1.5958	1802.0500	1.8021	12.927	0.0000	0.0000
2024/05/24	2030	07/11/2024	10.76 Call	Bond Future	2261.3000	2.2613	2000.7500	2.0008	11.522	0.0000	0.0000
2024/05/24	2030	07/11/2024	10.76 Put	Bond Future	1581.1400	1.5811	1786.0100	1.7860	12.957	0.0000	0.0000
2024/05/24	2030	07/11/2024	10.74 Call	Bond Future	2217.9400	2.2179	1960.2100	1.9602	11.620	0.0000	0.0000
2024/05/24	2030	07/11/2024	10.74 Put	Bond Future	1610.7700	1.6108	1818.4600	1.8185	12.894	0.0000	0.0000
2024/05/24	2030	07/11/2024	10.21 Put	Bond Future	2589.8300	2.5898	2876.0700	2.8761	11.052	0.0000	0.0000
2024/05/24	2030	07/11/2024	10.21 Call	Bond Future	1235.4300	1.2354	1056.2500	1.0563	14.503	0.0000	0.0000
2024/05/24	2030	07/11/2024	10.71 Put	Bond Future	1656.7100	1.6567	1868.6600	1.8687	12.793	0.0000	0.0000
2024/05/24	2030	07/11/2024	10.71 Call	Bond Future	2154.2500	2.1543	1900.7800	1.9008	11.766	0.0000	0.0000
2024/05/24	2030	07/11/2024	11.91 Call	Bond Future	5270.9600	5.2710	4887.3800	4.8874	7.277	0.0000	0.0000
2024/05/24	2030	07/11/2024	11.91 Put	Bond Future	515.3900	0.5154	597.2300	0.5972	15.879	0.0000	0.0000
2024/05/24	2030	06/02/2025		Bond Future	10.6794	90.1081	10.8153	89.6290	1.272	0.0000	0.0000
2024/05/24	2030	06/02/2025	10.68 Call	Bond Future	2280.5400	2.2805	2038.4900	2.0385	10.614	0.0000	0.0000
2024/05/24	2030	06/02/2025	10.68 Put	Bond Future	2278.4500	2.2785	2515.5200	2.5155	10.405	0.0000	0.0000
2024/05/24	2030	08/05/2025	12.28 Call	Bond Future	5915.5600	5.9156	5539.5800	5.5396	6.356	0.0000	0.0000
2024/05/24	2030	08/05/2025	12.28 Put	Bond Future	1069.4800	1.0695	1188.8800	1.1889	11.164	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	
2024/05/24	2030	08/05/2025	10.69 Put	Bond Future	2741.9000	2.7419	2998.5700	2.9986	9.361	0.0000	0.0000
2024/05/24	2030	08/05/2025	10.69 Call	Bond Future	2362.2800	2.3623	2123.5700	2.1236	10.105	0.0000	0.0000
2024/05/24	2030	08/05/2025	11.86 Call	Bond Future	4882.3200	4.8823	4535.3100	4.5353	7.107	0.0000	0.0000
2024/05/24	2030	08/05/2025	11.86 Put	Bond Future	1379.3900	1.3794	1527.7600	1.5278	10.756	0.0000	0.0000
2024/05/24	2030	08/05/2025	10.31 Put	Bond Future	3408.8400	3.4088	3707.6200	3.7076	8.765	0.0000	0.0000
2024/05/24	2030	08/05/2025	10.31 Call	Bond Future	1722.0400	1.7220	1525.4400	1.5254	11.417	0.0000	0.0000
2024/05/24	2030	08/05/2025		Bond Future	10.8016	92.0802	10.9482	91.5848	1.357	0.0000	0.0000
2024/05/24	2030	08/05/2025	9.93 Call	Bond Future	1195.0700	1.1951	1040.8900	1.0409	12.901	0.0000	0.0000
2024/05/24	2030	08/05/2025	9.93 Put	Bond Future	4212.4600	4.2125	4553.6600	4.5537	8.100	0.0000	0.0000
2024/05/24	2030	07/08/2025		Bond Future	10.9690	89.9853	11.1239	89.4859	1.412	0.0000	0.0000
2024/05/24	2030	07/08/2025	11.11 Call	Bond Future	3014.9100	3.0149	2748.5100	2.7485	8.836	0.0000	0.0000
2024/05/24	2030	07/08/2025	11.11 Put	Bond Future	2560.2300	2.5602	2793.1800	2.7932	9.099	0.0000	0.0000
2024/05/24	2030	07/08/2025	12.12 Call	Bond Future	5162.8500	5.1629	4815.9200	4.8159	6.720	0.0000	0.0000
2024/05/24	2030	07/08/2025	12.12 Put	Bond Future	1533.3400	1.5333	1685.7600	1.6858	9.940	0.0000	0.0000
2024/05/24	2030	07/08/2025	10.48 Put	Bond Future	3521.9800	3.5220	3816.6500	3.8167	8.367	0.0000	0.0000
2024/05/24	2030	07/08/2025	10.48 Call	Bond Future	1922.9500	1.9230	1718.2700	1.7183	10.644	0.0000	0.0000
2024/05/24	2032	01/08/2024	12.54 Call	Bond Future	5575.9400	5.5759	5069.2200	5.0692	9.088	0.0000	0.0000
2024/05/24	2032	01/08/2024	12.54 Put	Bond Future	274.5000	0.2745	341.1700	0.3412	24.288	0.0000	0.0000
2024/05/24	2032	01/08/2024	11.66 Call	Bond Future	2547.4600	2.5475	2176.4800	2.1765	14.563	0.0000	0.0000
2024/05/24	2032	01/08/2024	11.66 Put	Bond Future	1010.8400	1.0108	1213.2500	1.2133	20.024	0.0000	0.0000
2024/05/24	2032	01/08/2024	11.11 Put	Bond Future	2076.7200	2.0767	2418.3000	2.4183	16.448	0.0000	0.0000
2024/05/24	2032	01/08/2024	11.11 Call	Bond Future	1142.0500	1.1421	910.2400	0.9102	20.298	0.0000	0.0000
2024/05/24	2032	01/08/2024	11.61 Put	Bond Future	1082.9900	1.0830	1296.6400	1.2966	19.728	0.0000	0.0000
2024/05/24	2032	01/08/2024	11.61 Call	Bond Future	2398.8000	2.3988	2039.0600	2.0391	14.997	0.0000	0.0000
2024/05/24	2032	01/08/2024	12.31 Call	Bond Future	4729.7100	4.7297	4247.6000	4.2476	10.193	0.0000	0.0000
2024/05/24	2032	01/08/2024	12.31 Put	Bond Future	390.4600	0.3905	481.7400	0.4817	23.378	0.0000	0.0000
2024/05/24	2032	01/08/2024	11.14 Call	Bond Future	1204.2400	1.2042	964.3000	0.9643	19.925	0.0000	0.0000
2024/05/24	2032	01/08/2024	11.14 Put	Bond Future	2001.6800	2.0017	2335.1300	2.3351	16.659	0.0000	0.0000
2024/05/24	2032	01/08/2024	11.15 Call	Bond Future	1225.3800	1.2254	982.7200	0.9827	19.803	0.0000	0.0000
2024/05/24	2032	01/08/2024	11.15 Put	Bond Future	1977.1400	1.9771	2307.8700	2.3079	16.728	0.0000	0.0000
2024/05/24	2032	01/08/2024	11.13 Call	Bond Future	1183.3100	1.1833	946.0700	0.9461	20.049	0.0000	0.0000
2024/05/24	2032	01/08/2024	11.13 Put	Bond Future	2026.4600	2.0265	2362.6100	2.3626	16.588	0.0000	0.0000
2024/05/24	2032	01/08/2024		Bond Future	11.3156	87.4412	11.4431	86.8679	1.127	0.0000	0.0000
2024/05/24	2032	07/11/2024	11.48 Call	Bond Future	2437.5800	2.4376	2132.7800	2.1328	12.504	0.0000	0.0000
2024/05/24	2032	07/11/2024	11.48 Put	Bond Future	2256.9000	2.2569	2540.6900	2.5407	12.574	0.0000	0.0000
2024/05/24	2032	07/11/2024	11.49 Call	Bond Future	2461.7500	2.4618	2155.1900	2.1552	12.453	0.0000	0.0000
2024/05/24	2032	07/11/2024	11.49 Put	Bond Future	2237.3200	2.2373	2519.3500	2.5194	12.606	0.0000	0.0000
2024/05/24	2032	07/11/2024	11.47 Call	Bond Future	2413.5100	2.4135	2110.4800	2.1105	12.556	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	
2024/05/24	2032	07/11/2024	11.47 Put	Bond Future	2276.6200	2.2766	2562.1800	2.5622	12.543	0.0000	0.0000
2024/05/24	2032	07/11/2024		Bond Future	11.4388	85.3411	11.5735	84.7525	1.178	0.0000	0.0000
2024/05/24	2032	07/11/2024	11.11 Put	Bond Future	3087.2500	3.0873	3438.6000	3.4386	11.381	0.0000	0.0000
2024/05/24	2032	07/11/2024	11.11 Call	Bond Future	1628.0900	1.6281	1390.8500	1.3909	14.572	0.0000	0.0000
2024/05/24	2032	07/11/2024	11.61 Put	Bond Future	2015.1200	2.0151	2276.3300	2.2763	12.963	0.0000	0.0000
2024/05/24	2032	07/11/2024	11.61 Call	Bond Future	2762.3700	2.7624	2434.9900	2.4350	11.851	0.0000	0.0000
2024/05/24	2032	07/11/2024	12.95 Call	Bond Future	6894.8600	6.8949	6400.2800	6.4003	7.173	0.0000	0.0000
2024/05/24	2032	07/11/2024	12.95 Put	Bond Future	584.8500	0.5849	678.8600	0.6789	16.074	0.0000	0.0000
2024/05/24	2032	07/11/2024	13.36 Call	Bond Future	8269.8100	8.2698	7743.5800	7.7436	6.363	0.0000	0.0000
2024/05/24	2032	07/11/2024	13.36 Put	Bond Future	354.1800	0.3542	416.5400	0.4165	17.607	0.0000	0.0000
2024/05/24	2032	07/11/2024	11.64 Put	Bond Future	1962.8700	1.9629	2218.9800	2.2190	13.048	0.0000	0.0000
2024/05/24	2032	07/11/2024	11.64 Call	Bond Future	2840.1700	2.8402	2507.6900	2.5077	11.706	0.0000	0.0000
2024/05/24	2032	06/02/2025		Bond Future	11.5664	87.2006	11.7086	86.5959	1.230	0.0000	0.0000
2024/05/24	2032	06/02/2025	11.72 Call	Bond Future	3245.2900	3.2453	2915.6200	2.9156	10.158	0.0000	0.0000
2024/05/24	2032	06/02/2025	11.72 Put	Bond Future	2592.4600	2.5925	2867.5700	2.8676	10.612	0.0000	0.0000
2024/05/24	2032	08/05/2025		Bond Future	11.7004	84.9417	11.8514	84.3183	1.290	0.0000	0.0000
2024/05/24	2032	08/05/2025	10.91 Call	Bond Future	1731.1700	1.7312	1517.8600	1.5179	12.322	0.0000	0.0000
2024/05/24	2032	08/05/2025	10.91 Put	Bond Future	5094.2600	5.0943	5504.4200	5.5044	8.051	0.0000	0.0000
2024/05/24	2032	07/08/2025		Bond Future	11.8662	86.7071	12.0237	86.0766	1.327	0.0000	0.0000
2024/05/24	2032	07/08/2025	12.01 Call	Bond Future	3917.4600	3.9175	3577.7400	3.5777	8.672	0.0000	0.0000
2024/05/24	2032	07/08/2025	12.01 Put	Bond Future	3341.7300	3.3417	3632.4600	3.6325	8.700	0.0000	0.0000
2024/05/24	2033	01/08/2024		Bond Future	122.5241	122.5241	122.4772	122.4772	0.038	0.0000	0.0000
2024/05/24	2033	07/11/2024		Bond Future	123.9501	123.9501	123.8998	123.8998	0.041	0.0000	0.0000
2024/05/24	2033	06/02/2025		Bond Future	126.6810	126.6810	126.6248	126.6248	0.044	0.0000	0.0000
2024/05/24	2033	06/02/2025	124.94 Call	Bond Future	1741.0100	1.7410	1684.8000	1.6848	3.229	0.0000	0.0000
2024/05/24	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/24	2033	08/05/2025		Bond Future	127.9448	127.9448	127.8793	127.8793	0.051	0.0000	0.0000
2024/05/24	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/24	2033	08/05/2025	130.62 Put	Bond Future	2675.2400	2.6752	2740.7400	2.7407	2.448	0.0000	0.0000
2024/05/24	2033	07/08/2025		Bond Future	130.6410	130.6410	130.5827	130.5827	0.045	0.0000	0.0000
2024/05/24	2033	07/08/2025	128.65 Call	Bond Future	1991.0000	1.9910	1932.7200	1.9327	2.927	0.0000	0.0000
2024/05/24	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/24	2037	01/08/2024	13.82 Call	Bond Future	6833.2100	6.8332	6296.2000	6.2962	7.859	0.0000	0.0000
2024/05/24	2037	01/08/2024	13.82 Put	Bond Future	229.8200	0.2298	281.7200	0.2817	22.583	0.0000	0.0000
2024/05/24	2037	01/08/2024	13.17 Call	Bond Future	4250.1600	4.2502	3788.9100	3.7889	10.853	0.0000	0.0000
2024/05/24	2037	01/08/2024	13.17 Put	Bond Future	638.2100	0.6382	765.8700	0.7659	20.003	0.0000	0.0000
2024/05/24	2037	01/08/2024		Bond Future	12.4363	75.5019	12.5524	74.9130	0.933	0.0000	0.0000
2024/05/24	2037	01/08/2024	12.10 Call	Bond Future	1023.6300	1.0236	817.1000	0.8171	20.176	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	
2024/05/24	2037	01/08/2024	12.10 Put	Bond Future	2768.4700	2.7685	3150.8500	3.1509	13.812	0.0000	0.0000
2024/05/24	2037	01/08/2024	12.11 Call	Bond Future	1043.4300	1.0434	834.1600	0.8342	20.056	0.0000	0.0000
2024/05/24	2037	01/08/2024	12.11 Put	Bond Future	2735.5500	2.7356	3115.1900	3.1152	13.878	0.0000	0.0000
2024/05/24	2037	01/08/2024	12.09 Call	Bond Future	1003.9500	1.0040	800.1500	0.8002	20.300	0.0000	0.0000
2024/05/24	2037	01/08/2024	12.09 Put	Bond Future	2801.5600	2.8016	3186.6700	3.1867	13.746	0.0000	0.0000
2024/05/24	2037	07/11/2024		Bond Future	12.5712	77.2871	12.6926	76.6828	0.966	0.0000	0.0000
2024/05/24	2037	07/11/2024	12.58 Call	Bond Future	2843.9600	2.8440	2531.2200	2.5312	10.997	0.0000	0.0000
2024/05/24	2037	07/11/2024	12.58 Put	Bond Future	2800.1100	2.8001	3091.7000	3.0917	10.414	0.0000	0.0000
2024/05/24	2037	07/11/2024	12.59 Call	Bond Future	2871.1600	2.8712	2556.7000	2.5567	10.952	0.0000	0.0000
2024/05/24	2037	07/11/2024	12.59 Put	Bond Future	2777.3000	2.7773	3067.1700	3.0672	10.437	0.0000	0.0000
2024/05/24	2037	07/11/2024	12.57 Call	Bond Future	2816.6600	2.8167	2505.6600	2.5057	11.041	0.0000	0.0000
2024/05/24	2037	07/11/2024	12.57 Put	Bond Future	2822.8600	2.8229	3116.1900	3.1162	10.391	0.0000	0.0000
2024/05/24	2037	06/02/2025		Bond Future	12.7091	74.7102	12.8362	74.0898	1.000	0.0000	0.0000
2024/05/24	2037	06/02/2025	12.76 Call	Bond Future	3553.9500	3.5540	3224.6500	3.2247	9.266	0.0000	0.0000
2024/05/24	2037	06/02/2025	12.76 Put	Bond Future	3304.4500	3.3045	3595.5800	3.5956	8.810	0.0000	0.0000
2024/05/24	2037	08/05/2025		Bond Future	12.8567	76.3445	12.9901	75.7057	1.038	0.0000	0.0000
2024/05/24	2037	08/05/2025	12.25 Call	Bond Future	2540.7100	2.5407	2287.1700	2.2872	9.979	0.0000	0.0000
2024/05/24	2037	08/05/2025	12.25 Put	Bond Future	5547.9900	5.5480	5933.2500	5.9333	6.944	0.0000	0.0000
2024/05/24	2037	08/05/2025	12.55 Put	Bond Future	4705.1100	4.7051	5050.1400	5.0501	7.333	0.0000	0.0000
2024/05/24	2037	08/05/2025	12.55 Call	Bond Future	3206.3200	3.2063	2912.5500	2.9126	9.162	0.0000	0.0000
2024/05/24	2037	08/05/2025	13.30 Put	Bond Future	3102.0000	3.1020	3354.6300	3.3546	8.144	0.0000	0.0000
2024/05/24	2037	08/05/2025	13.30 Call	Bond Future	5193.8700	5.1939	4807.7000	4.8077	7.435	0.0000	0.0000
2024/05/24	2037	08/05/2025	13.35 Put	Bond Future	3016.6500	3.0167	3263.7500	3.2638	8.191	0.0000	0.0000
2024/05/24	2037	08/05/2025	13.35 Call	Bond Future	5339.0800	5.3391	4947.3800	4.9474	7.336	0.0000	0.0000
2024/05/24	2037	07/08/2025		Bond Future	13.0318	73.6699	13.1700	73.0231	1.061	0.0000	0.0000
2024/05/24	2037	07/08/2025	13.01 Call	Bond Future	4315.8800	4.3159	3978.4600	3.9785	7.818	0.0000	0.0000
2024/05/24	2037	07/08/2025	13.01 Put	Bond Future	4418.5500	4.4186	4727.9100	4.7279	7.001	0.0000	0.0000
2024/05/24	2038	01/08/2024		Bond Future	131.0799	131.0799	131.1334	131.1334	0.041	0.0000	0.0000
2024/05/24	2038	07/11/2024		Bond Future	134.2135	134.2135	134.2658	134.2658	0.039	0.0000	0.0000
2024/05/24	2038	06/02/2025		Bond Future	135.0447	135.0447	135.0929	135.0929	0.036	0.0000	0.0000
2024/05/24	2038	06/02/2025	135.23 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/24	2038	06/02/2025	135.23 Put	Bond Future	185.2700	0.1853	137.1200	0.1371	25.989	0.0000	0.0000
2024/05/24	2038	08/05/2025		Bond Future	138.0325	138.0325	138.0733	138.0733	0.030	0.0000	0.0000
2024/05/24	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/24	2038	08/05/2025	139.68 Put	Bond Future	1647.4700	1.6475	1606.7200	1.6067	2.473	0.0000	0.0000
2024/05/24	2038	07/08/2025		Bond Future	138.7641	138.7641	138.8150	138.8150	0.037	0.0000	0.0000
2024/05/24	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/24	2038	07/08/2025	139.56 Put	Bond Future	795.8700	0.7959	745.0400	0.7450	6.387	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	
2024/05/24	2040	01/08/2024	12.28 Put	Bond Future	3194.6400	3.1946	3617.2900	3.6173	13.230	0.0000	0.0000
2024/05/24	2040	01/08/2024	12.28 Call	Bond Future	946.5600	0.9466	748.2900	0.7483	20.946	0.0000	0.0000
2024/05/24	2040	01/08/2024	12.88 Call	Bond Future	2512.6800	2.5127	2144.3100	2.1443	14.660	0.0000	0.0000
2024/05/24	2040	01/08/2024	12.88 Put	Bond Future	1487.5000	1.4875	1740.0500	1.7401	16.978	0.0000	0.0000
2024/05/24	2040	01/08/2024	13.48 Call	Bond Future	4714.5300	4.7145	4219.2200	4.2192	10.506	0.0000	0.0000
2024/05/24	2040	01/08/2024	13.48 Put	Bond Future	627.6200	0.6276	753.2300	0.7532	20.014	0.0000	0.0000
2024/05/24	2040	01/08/2024	12.95 Put	Bond Future	1350.5500	1.3506	1585.2200	1.5852	17.376	0.0000	0.0000
2024/05/24	2040	01/08/2024	12.95 Call	Bond Future	2743.5100	2.7435	2357.2600	2.3573	14.079	0.0000	0.0000
2024/05/24	2040	01/08/2024		Bond Future	12.6877	75.4039	12.8037	74.7830	0.914	0.0000	0.0000
2024/05/24	2040	01/08/2024	12.33 Call	Bond Future	1045.5200	1.0455	832.9900	0.8330	20.328	0.0000	0.0000
2024/05/24	2040	01/08/2024	12.33 Put	Bond Future	3012.3300	3.0123	3420.7200	3.4207	13.557	0.0000	0.0000
2024/05/24	2040	01/08/2024	12.34 Call	Bond Future	1066.0000	1.0660	850.5900	0.8506	20.207	0.0000	0.0000
2024/05/24	2040	01/08/2024	12.34 Put	Bond Future	2976.7500	2.9768	3382.2600	3.3823	13.623	0.0000	0.0000
2024/05/24	2040	01/08/2024	12.32 Call	Bond Future	1025.1500	1.0252	815.4900	0.8155	20.452	0.0000	0.0000
2024/05/24	2040	01/08/2024	12.32 Put	Bond Future	3048.0900	3.0481	3459.3500	3.4594	13.492	0.0000	0.0000
2024/05/24	2040	07/11/2024	12.85 Call	Bond Future	3072.9700	3.0730	2739.3300	2.7393	10.857	0.0000	0.0000
2024/05/24	2040	07/11/2024	12.85 Put	Bond Future	2936.9800	2.9370	3240.3500	3.2404	10.329	0.0000	0.0000
2024/05/24	2040	07/11/2024	12.86 Call	Bond Future	3102.1000	3.1021	2766.6500	2.7667	10.814	0.0000	0.0000
2024/05/24	2040	07/11/2024	12.86 Put	Bond Future	2913.3600	2.9134	3214.9200	3.2149	10.351	0.0000	0.0000
2024/05/24	2040	07/11/2024	12.84 Call	Bond Future	3043.9500	3.0440	2712.1200	2.7121	10.901	0.0000	0.0000
2024/05/24	2040	07/11/2024	12.84 Put	Bond Future	2960.7700	2.9608	3265.9500	3.2660	10.307	0.0000	0.0000
2024/05/24	2040	07/11/2024		Bond Future	12.8243	77.1868	12.9454	76.5498	0.945	0.0000	0.0000
2024/05/24	2040	07/11/2024	12.10 Put	Bond Future	5276.8500	5.2769	5723.6800	5.7237	8.468	0.0000	0.0000
2024/05/24	2040	07/11/2024	12.10 Call	Bond Future	1285.3900	1.2854	1095.2100	1.0952	14.796	0.0000	0.0000
2024/05/24	2040	07/11/2024	12.60 Call	Bond Future	2385.6000	2.3856	2098.7600	2.0988	12.024	0.0000	0.0000
2024/05/24	2040	07/11/2024	12.60 Put	Bond Future	3587.4400	3.5874	3937.6100	3.9376	9.761	0.0000	0.0000
2024/05/24	2040	07/11/2024	13.15 Call	Bond Future	3993.7700	3.9938	3608.5000	3.6085	9.647	0.0000	0.0000
2024/05/24	2040	07/11/2024	13.15 Put	Bond Future	2300.2800	2.3003	2552.0200	2.5520	10.944	0.0000	0.0000
2024/05/24	2040	06/02/2025		Bond Future	12.9632	74.3570	13.0899	73.7032	0.978	0.0000	0.0000
2024/05/24	2040	06/02/2025	12.95 Call	Bond Future	3596.6200	3.5966	3258.1200	3.2581	9.412	0.0000	0.0000
2024/05/24	2040	06/02/2025	12.95 Put	Bond Future	3664.9900	3.6650	3980.3300	3.9803	8.604	0.0000	0.0000
2024/05/24	2040	08/05/2025	13.43 Put	Bond Future	3541.6400	3.5416	3821.5800	3.8216	7.904	0.0000	0.0000
2024/05/24	2040	08/05/2025	13.43 Call	Bond Future	5141.7000	5.1417	4748.6700	4.7487	7.644	0.0000	0.0000
2024/05/24	2040	08/05/2025	12.75 Put	Bond Future	5157.6800	5.1577	5527.2700	5.5273	7.166	0.0000	0.0000
2024/05/24	2040	08/05/2025	12.75 Call	Bond Future	3281.8700	3.2819	2978.4900	2.9785	9.244	0.0000	0.0000
2024/05/24	2040	08/05/2025	13.50 Put	Bond Future	3407.2800	3.4073	3678.8400	3.6788	7.970	0.0000	0.0000
2024/05/24	2040	08/05/2025	13.50 Call	Bond Future	5350.9800	5.3510	4949.5700	4.9496	7.502	0.0000	0.0000
2024/05/24	2040	08/05/2025		Bond Future	13.1108	75.9834	13.2437	75.3105	1.014	0.0000	0.0000
2024/05/24	2040	08/05/2025	12.63 Call	Bond Future	2995.3000	2.9953	2708.8500	2.7089	9.563	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	
2024/05/24	2040	08/05/2025	12.63 Put	Bond Future	5511.3900	5.5114	5897.9100	5.8979	7.013	0.0000	0.0000
2024/05/24	2040	07/08/2025		Bond Future	13.2844	73.0502	13.4221	72.3685	1.036	0.0000	0.0000
2024/05/24	2040	07/08/2025	13.29 Call	Bond Future	4671.2400	4.6712	4310.7100	4.3107	7.718	0.0000	0.0000
2024/05/24	2040	07/08/2025	13.29 Put	Bond Future	4643.3200	4.6433	4964.4700	4.9645	6.916	0.0000	0.0000
2024/05/24	2044	01/08/2024	13.00 Call	Bond Future	2680.3500	2.6804	2315.2000	2.3152	13.623	0.0000	0.0000
2024/05/24	2044	01/08/2024	13.00 Put	Bond Future	1424.4500	1.4245	1654.3500	1.6544	16.140	0.0000	0.0000
2024/05/24	2044	01/08/2024	13.25 Call	Bond Future	3552.9600	3.5530	3132.5200	3.1325	11.834	0.0000	0.0000
2024/05/24	2044	01/08/2024	13.25 Put	Bond Future	1005.7500	1.0058	1180.3600	1.1804	17.361	0.0000	0.0000
2024/05/24	2044	01/08/2024	12.29 Call	Bond Future	840.8600	0.8409	666.1300	0.6661	20.780	0.0000	0.0000
2024/05/24	2044	01/08/2024	12.29 Put	Bond Future	3483.3900	3.4834	3903.7100	3.9037	12.066	0.0000	0.0000
2024/05/24	2044	01/08/2024	12.30 Call	Bond Future	858.7800	0.8588	681.3900	0.6814	20.656	0.0000	0.0000
2024/05/24	2044	01/08/2024	12.30 Put	Bond Future	3443.9000	3.4439	3861.5600	3.8616	12.128	0.0000	0.0000
2024/05/24	2044	01/08/2024	12.28 Call	Bond Future	823.0600	0.8231	650.9900	0.6510	20.906	0.0000	0.0000
2024/05/24	2044	01/08/2024	12.28 Put	Bond Future	3523.0600	3.5231	3946.0400	3.9460	12.006	0.0000	0.0000
2024/05/24	2044	01/08/2024		Bond Future	12.7642	71.5119	12.8750	70.9169	0.868	0.0000	0.0000
2024/05/24	2044	07/11/2024		Bond Future	12.8958	73.2027	13.0115	72.5922	0.898	0.0000	0.0000
2024/05/24	2044	07/11/2024	12.91 Call	Bond Future	2995.8200	2.9958	2677.0200	2.6770	10.641	0.0000	0.0000
2024/05/24	2044	07/11/2024	12.91 Put	Bond Future	2920.1700	2.9202	3211.8800	3.2119	9.989	0.0000	0.0000
2024/05/24	2044	07/11/2024	12.92 Call	Bond Future	3024.7000	3.0247	2704.1300	2.7041	10.598	0.0000	0.0000
2024/05/24	2044	07/11/2024	12.92 Put	Bond Future	2896.0500	2.8961	3185.9900	3.1860	10.012	0.0000	0.0000
2024/05/24	2044	07/11/2024	12.90 Call	Bond Future	2966.8500	2.9669	2649.8300	2.6498	10.685	0.0000	0.0000
2024/05/24	2044	07/11/2024	12.90 Put	Bond Future	2944.2700	2.9443	3237.7600	3.2378	9.968	0.0000	0.0000
2024/05/24	2044	06/02/2025		Bond Future	13.0291	70.4114	13.1501	69.7848	0.929	0.0000	0.0000
2024/05/24	2044	06/02/2025	13.02 Call	Bond Future	3654.3300	3.6543	3327.4100	3.3274	8.946	0.0000	0.0000
2024/05/24	2044	06/02/2025	13.02 Put	Bond Future	3702.0000	3.7020	4001.6800	4.0017	8.095	0.0000	0.0000
2024/05/24	2044	08/05/2025		Bond Future	13.1703	71.9515	13.2971	71.3066	0.963	0.0000	0.0000
2024/05/24	2044	08/05/2025	12.72 Call	Bond Future	3030.0100	3.0300	2751.0000	2.7510	9.208	0.0000	0.0000
2024/05/24	2044	08/05/2025	12.72 Put	Bond Future	5403.3400	5.4033	5769.2000	5.7692	6.771	0.0000	0.0000
2024/05/24	2044	07/08/2025		Bond Future	13.3357	69.0595	13.4670	68.4063	0.984	0.0000	0.0000
2024/05/24	2044	07/08/2025	13.34 Call	Bond Future	4717.0200	4.7170	4369.6200	4.3696	7.365	0.0000	0.0000
2024/05/24	2044	07/08/2025	13.34 Put	Bond Future	4695.5100	4.6955	5001.2800	5.0013	6.512	0.0000	0.0000
2024/05/24	2046	01/08/2024		Bond Future	114.0567	114.0567	113.6744	113.6744	0.335	0.0000	0.0000
2024/05/24	2046	07/11/2024		Bond Future	114.5754	114.5754	114.1818	114.1818	0.344	0.0000	0.0000
2024/05/24	2046	06/02/2025		Bond Future	117.0994	117.0994	116.6926	116.6926	0.347	0.0000	0.0000
2024/05/24	2046	06/02/2025	114.01 Call	Bond Future	3089.3600	3.0894	2682.5800	2.6826	13.167	0.0000	0.0000
2024/05/24	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/24	2046	08/05/2025		Bond Future	117.4286	117.4286	117.0053	117.0053	0.360	0.0000	0.0000
2024/05/24	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	
2024/05/24	2046	08/05/2025	121.97 Put	Bond Future	4541.4400	4.5414	4964.7500	4.9648	9.321	0.0000	0.0000
2024/05/24	2046	07/08/2025		Bond Future	119.9010	119.9010	119.4768	119.4768	0.354	0.0000	0.0000
2024/05/24	2046	07/08/2025	118.69 Call	Bond Future	1210.9600	1.2110	786.8000	0.7868	35.027	0.0000	0.0000
2024/05/24	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/24	2050	01/08/2024		Bond Future	112.7909	112.7909	112.2678	112.2678	0.464	0.0000	0.0000
2024/05/24	2050	07/11/2024		Bond Future	115.4874	115.4874	114.9496	114.9496	0.466	0.0000	0.0000
2024/05/24	2050	06/02/2025		Bond Future	115.6636	115.6636	115.1095	115.1095	0.479	0.0000	0.0000
2024/05/24	2050	06/02/2025	115.60 Call	Bond Future	63.5600	0.0636	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/05/24	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	490.5000	0.4905	100.000	0.0000	0.0000
2024/05/24	2050	08/05/2025		Bond Future	118.2227	118.2227	117.6490	117.6490	0.485	0.0000	0.0000
2024/05/24	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/24	2050	08/05/2025	121.16 Put	Bond Future	2937.3400	2.9373	3511.0000	3.5110	19.530	0.0000	0.0000
2024/05/24	2050	07/08/2025		Bond Future	118.2875	118.2875	117.7097	117.7097	0.488	0.0000	0.0000
2024/05/24	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/24	2050	07/08/2025	119.89 Put	Bond Future	1602.5300	1.6025	2180.3100	2.1803	36.054	0.0000	0.0000
2024/05/24	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/24	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/24	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/24	AL37	01/08/2024		Index Future	962.7990	962.7990	957.6380	957.6380	0.536	0.0000	0.0000
2024/05/24	AL37	07/11/2024		Index Future	985.5670	985.5670	980.2640	980.2640	0.538	0.0000	0.0000
2024/05/24	AL37	06/02/2025		Index Future	1007.0580	1007.0580	1001.5980	1001.5980	0.542	0.0000	0.0000
2024/05/24	AL37	08/05/2025		Index Future	1029.1310	1029.1310	1023.4850	1023.4850	0.549	0.0000	0.0000
2024/05/24	AL37	07/08/2025		Index Future	1050.6230	1050.6230	1044.9220	1044.9220	0.543	0.0000	0.0000
2024/05/24	AL7T	01/08/2024		Index Future	1115.3390	1115.3390	1107.7260	1107.7260	0.683	0.0000	0.0000
2024/05/24	AL7T	07/11/2024		Index Future	1141.7140	1141.7140	1133.8980	1133.8980	0.685	0.0000	0.0000
2024/05/24	AL7T	06/02/2025		Index Future	1166.6100	1166.6100	1158.5760	1158.5760	0.689	0.0000	0.0000
2024/05/24	AL7T	08/05/2025		Index Future	1192.1800	1192.1800	1183.8930	1183.8930	0.695	0.0000	0.0000
2024/05/24	AL7T	07/08/2025		Index Future	1217.0770	1217.0770	1208.6900	1208.6900	0.689	0.0000	0.0000
2024/05/24	ALBI	01/08/2024		Index Future	969.7820	969.7820	963.6780	963.6780	0.629	0.0000	0.0000
2024/05/24	ALBI	07/11/2024		Index Future	992.7150	992.7150	986.4470	986.4470	0.631	0.0000	0.0000
2024/05/24	ALBI	06/02/2025		Index Future	1014.3620	1014.3620	1007.9160	1007.9160	0.635	0.0000	0.0000
2024/05/24	ALBI	08/05/2025		Index Future	1036.5940	1036.5940	1029.9410	1029.9410	0.642	0.0000	0.0000
2024/05/24	ALBI	07/08/2025		Index Future	1058.2420	1058.2420	1051.5130	1051.5130	0.636	0.0000	0.0000
2024/05/24	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
2024/05/24	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/24	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/24	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/24	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/24	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/24	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/05/24	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/24	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/24	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/24	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/24	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/24	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/24	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.0000	0.0000
2024/05/24	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/24	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/24	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/24	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/24	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/24	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/05/24	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/24	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/24	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/24	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/24	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/24	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/24	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	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
2024/05/24	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/24	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/24	ES33	01/08/2024		Bond Future	12.8605	74.6265	12.9764	74.1390	0.901	0.0000
2024/05/24	ES33	07/11/2024		Bond Future	13.0380	72.6074	13.1600	72.1069	0.935	0.0000
2024/05/24	ES33	06/02/2025		Bond Future	13.2215	74.2062	13.3500	73.6918	0.972	0.0000
2024/05/24	ES33	06/02/2025	13.34 Call	Bond Future	474.6000	0.4746	0.0000	0.0000	(100.000)	0.0000
2024/05/24	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	39.7800	0.0398	100.000	0.0000
2024/05/24	ES33	08/05/2025		Bond Future	13.4079	72.0425	13.5436	71.5122	1.012	0.0000
2024/05/24	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/24	ES33	08/05/2025	12.73 Put	Bond Future	2729.4500	2.7295	3259.8100	3.2598	19.431	0.0000
2024/05/24	ES33	07/08/2025		Bond Future	13.6252	73.5549	13.7662	73.0185	1.035	0.0000
2024/05/24	ES33	07/08/2025	13.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/24	ES33	07/08/2025	13.56 Put	Bond Future	249.7300	0.2497	786.1300	0.7861	214.792	0.0000
2024/05/24	ES42	01/08/2024		Bond Future	13.2071	70.4143	13.3178	69.8665	0.838	0.0000
2024/05/24	ES42	07/11/2024		Bond Future	13.3621	67.8290	13.4779	67.2667	0.867	0.0000
2024/05/24	ES42	06/02/2025		Bond Future	13.5142	69.3218	13.6354	68.7446	0.897	0.0000
2024/05/24	ES42	06/02/2025	13.71 Call	Bond Future	928.3600	0.9284	351.0800	0.3511	62.183	0.0000
2024/05/24	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/24	ES42	08/05/2025		Bond Future	13.6744	66.5857	13.8017	65.9913	0.931	0.0000
2024/05/24	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/24	ES42	08/05/2025	13.25 Put	Bond Future	2045.2000	2.0452	2639.5900	2.6396	29.063	0.0000
2024/05/24	ES42	07/08/2025		Bond Future	13.8532	67.9802	13.9850	67.3782	0.951	0.0000
2024/05/24	ES42	07/08/2025	13.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/24	ES42	07/08/2025	13.79 Put	Bond Future	291.9300	0.2919	893.9300	0.8939	206.214	0.0000
2024/05/24	GOVI	01/08/2024		GOVI	955.3720	955.3720	949.3520	949.3520	0.630	0.0000
2024/05/24	GOVI	01/08/2024	943.38 Call	GOVI	119920.0000	11.9920	59720.0000	5.9720	50.200	0.0000
2024/05/24	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/24	GOVI	01/08/2024	943.39 Call	GOVI	119820.0000	11.9820	59620.0000	5.9620	50.242	0.0000
2024/05/24	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/24	GOVI	01/08/2024	943.37 Call	GOVI	120020.0000	12.0020	59820.0000	5.9820	50.158	0.0000
2024/05/24	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/24	GOVI	07/11/2024		GOVI	977.9640	977.9640	971.7820	971.7820	0.632	0.0000
2024/05/24	GOVI	07/11/2024	948.79 Call	GOVI	291740.0000	29.1740	229920.0000	22.9920	21.190	0.0000
2024/05/24	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/24	GOVI	07/11/2024	948.80 Call	GOVI	291640.0000	29.1640	229820.0000	22.9820	21.197	0.0000
2024/05/24	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	
2024/05/24	GOVI	07/11/2024	948.78 Call	GOVI	291840.0000	29.1840	230020.0000	23.0020	21.183	0.0000	0.0000
2024/05/24	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/24	GOVI	06/02/2025		GOVI	999.2890	999.2890	992.9320	992.9320	0.636	0.0000	0.0000
2024/05/24	GOVI	06/02/2025	972.00 Call	GOVI	272890.0000	27.2890	209320.0000	20.9320	23.295	0.0000	0.0000
2024/05/24	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/24	GOVI	08/05/2025		GOVI	1021.1910	1021.1910	1014.6290	1014.6290	0.643	0.0000	0.0000
2024/05/24	GOVI	08/05/2025	1,022.00 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/24	GOVI	08/05/2025	1,022.00 Put	GOVI	8090.0000	0.8090	73710.0000	7.3710	811.125	0.0000	0.0000
2024/05/24	GOVI	07/08/2025		GOVI	1042.5170	1042.5170	1035.8810	1035.8810	0.637	0.0000	0.0000
2024/05/24	GOVI	07/08/2025	1,011.00 Call	GOVI	315170.0000	31.5170	248810.0000	24.8810	21.055	0.0000	0.0000
2024/05/24	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/24	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/05/24	IGOV	01/08/2024		Index Future	350.5270	350.5270	350.0050	350.0050	0.149	0.0000	0.0000
2024/05/24	IGOV	07/11/2024		Index Future	358.9070	358.9070	358.3650	358.3650	0.151	0.0000	0.0000
2024/05/24	IGOV	06/02/2025		Index Future	366.8150	366.8150	366.2470	366.2470	0.155	0.0000	0.0000
2024/05/24	IGOV	08/05/2025		Index Future	374.9360	374.9360	374.3310	374.3310	0.161	0.0000	0.0000
2024/05/24	IGOV	07/08/2025		Index Future	382.8450	382.8450	382.2500	382.2500	0.155	0.0000	0.0000
2024/05/24	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/05/24	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/05/24	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/05/24	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/05/24	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/05/24	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/05/24	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/05/24	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/05/24	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/05/24	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/05/24	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/05/24	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/05/24	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/05/24	JBAF	15/05/2024		Jibar Tradeable Future	8.3500	8.3500	8.3500	91.6500	0.000	0.0000	0.0000
2024/05/24	JBAF	19/06/2024		Jibar Tradeable Future	8.3450	91.6550	8.3450	91.6550	0.000	0.0000	0.0000
2024/05/24	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/05/24	JBAF	21/08/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/05/24	JBAF	18/09/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/05/24	JBAF	16/10/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/05/24	JBAF	20/11/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/05/24	JBAF	18/12/2024		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/05/24	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/05/24	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/05/24	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/05/24	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/05/24	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/05/24	R035	01/08/2024	12.50 Call	Bond Future	3192.7600	3.1928	2802.0100	2.8020	12.239	0.0000	0.0000
2024/05/24	R035	01/08/2024	12.50 Put	Bond Future	976.6600	0.9767	1150.6800	1.1507	17.818	0.0000	0.0000
2024/05/24	R035	01/08/2024	12.45 Call	Bond Future	3020.3200	3.0203	2639.9100	2.6399	12.595	0.0000	0.0000
2024/05/24	R035	01/08/2024	12.45 Put	Bond Future	1050.0000	1.0500	1234.3600	1.2344	17.558	0.0000	0.0000
2024/05/24	R035	01/08/2024	13.08 Call	Bond Future	5392.9900	5.3930	4910.5500	4.9106	8.946	0.0000	0.0000
2024/05/24	R035	01/08/2024	13.08 Put	Bond Future	402.3400	0.4023	484.6700	0.4847	20.463	0.0000	0.0000
2024/05/24	R035	01/08/2024	13.05 Call	Bond Future	5272.5100	5.2725	4793.5900	4.7936	9.083	0.0000	0.0000
2024/05/24	R035	01/08/2024	13.05 Put	Bond Future	421.9800	0.4220	507.8300	0.5078	20.345	0.0000	0.0000
2024/05/24	R035	01/08/2024	12.20 Put	Bond Future	1491.7700	1.4918	1733.3100	1.7333	16.192	0.0000	0.0000
2024/05/24	R035	01/08/2024	12.20 Call	Bond Future	2217.0200	2.2170	1893.7900	1.8938	14.579	0.0000	0.0000
2024/05/24	R035	01/08/2024		Bond Future	12.0569	85.0906	12.1682	84.5259	0.923	0.0000	0.0000
2024/05/24	R035	01/08/2024	13.23 Put	Bond Future	316.1900	0.3162	382.6900	0.3827	21.032	0.0000	0.0000
2024/05/24	R035	01/08/2024	13.23 Call	Bond Future	6002.0500	6.0021	5503.7800	5.5038	8.302	0.0000	0.0000
2024/05/24	R035	01/08/2024	13.20 Call	Bond Future	5879.4700	5.8795	5384.1400	5.3841	8.425	0.0000	0.0000
2024/05/24	R035	01/08/2024	13.20 Put	Bond Future	331.9400	0.3319	401.3800	0.4014	20.919	0.0000	0.0000
2024/05/24	R035	01/08/2024	11.80 Call	Bond Future	1182.7100	1.1827	963.4200	0.9634	18.541	0.0000	0.0000
2024/05/24	R035	01/08/2024	11.80 Put	Bond Future	2506.9500	2.5070	2852.4300	2.8524	13.781	0.0000	0.0000
2024/05/24	R035	01/08/2024	11.81 Call	Bond Future	1204.2500	1.2043	982.3100	0.9823	18.430	0.0000	0.0000
2024/05/24	R035	01/08/2024	11.81 Put	Bond Future	2476.3700	2.4764	2819.2000	2.8192	13.844	0.0000	0.0000
2024/05/24	R035	01/08/2024	11.79 Call	Bond Future	1161.3900	1.1614	944.7500	0.9448	18.654	0.0000	0.0000
2024/05/24	R035	01/08/2024	11.79 Put	Bond Future	2537.7900	2.5378	2885.9200	2.8859	13.718	0.0000	0.0000
2024/05/24	R035	07/11/2024		Bond Future	12.1934	82.5869	12.3101	82.0073	0.958	0.0000	0.0000
2024/05/24	R035	07/11/2024	12.18 Call	Bond Future	2762.0900	2.7621	2465.9500	2.4660	10.722	0.0000	0.0000
2024/05/24	R035	07/11/2024	12.18 Put	Bond Future	2828.7200	2.8287	3112.2600	3.1123	10.024	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	
2024/05/24	R035	07/11/2024	12.19 Call	Bond Future	2789.2100	2.7892	2491.4000	2.4914	10.677	0.0000	0.0000
2024/05/24	R035	07/11/2024	12.19 Put	Bond Future	2805.9200	2.8059	3087.7900	3.0878	10.046	0.0000	0.0000
2024/05/24	R035	07/11/2024	12.17 Call	Bond Future	2735.3100	2.7353	2440.8600	2.4409	10.765	0.0000	0.0000
2024/05/24	R035	07/11/2024	12.17 Put	Bond Future	2851.9000	2.8519	3137.1300	3.1371	10.001	0.0000	0.0000
2024/05/24	R035	07/11/2024	13.23 Call	Bond Future	6112.2200	6.1122	5671.6900	5.6717	7.207	0.0000	0.0000
2024/05/24	R035	07/11/2024	13.23 Put	Bond Future	1162.8700	1.1629	1302.0200	1.3020	11.966	0.0000	0.0000
2024/05/24	R035	07/11/2024	12.20 Put	Bond Future	2783.0700	2.7831	3063.2600	3.0633	10.068	0.0000	0.0000
2024/05/24	R035	07/11/2024	12.20 Call	Bond Future	2816.2300	2.8162	2516.7400	2.5167	10.634	0.0000	0.0000
2024/05/24	R035	06/02/2025		Bond Future	12.3348	84.3867	12.4575	83.7911	0.995	0.0000	0.0000
2024/05/24	R035	06/02/2025	12.41 Call	Bond Future	3582.6900	3.5827	3264.4900	3.2645	8.882	0.0000	0.0000
2024/05/24	R035	06/02/2025	12.41 Put	Bond Future	3217.1300	3.2171	3494.4800	3.4945	8.621	0.0000	0.0000
2024/05/24	R035	08/05/2025		Bond Future	12.4738	81.7164	12.6030	81.1027	1.036	0.0000	0.0000
2024/05/24	R035	08/05/2025	11.78 Call	Bond Future	2301.4900	2.3015	2070.9300	2.0709	10.018	0.0000	0.0000
2024/05/24	R035	08/05/2025	11.78 Put	Bond Future	5712.1600	5.7122	6095.3900	6.0954	6.709	0.0000	0.0000
2024/05/24	R035	08/05/2025	13.35 Call	Bond Future	6415.6100	6.4156	6001.2500	6.0013	6.459	0.0000	0.0000
2024/05/24	R035	08/05/2025	13.35 Put	Bond Future	2376.9400	2.3769	2576.3700	2.5764	8.390	0.0000	0.0000
2024/05/24	R035	08/05/2025	12.70 Call	Bond Future	4503.6000	4.5036	4157.3700	4.1574	7.688	0.0000	0.0000
2024/05/24	R035	08/05/2025	12.70 Put	Bond Future	3433.1300	3.4331	3700.6900	3.7007	7.793	0.0000	0.0000
2024/05/24	R035	08/05/2025	11.46 Put	Bond Future	6779.7200	6.7797	7203.9500	7.2040	6.257	0.0000	0.0000
2024/05/24	R035	08/05/2025	11.46 Call	Bond Future	1728.8100	1.7288	1539.2500	1.5393	10.965	0.0000	0.0000
2024/05/24	R035	07/08/2025		Bond Future	12.6407	83.4151	12.7746	82.7943	1.059	0.0000	0.0000
2024/05/24	R035	07/08/2025	12.65 Call	Bond Future	4296.6300	4.2966	3971.6800	3.9717	7.563	0.0000	0.0000
2024/05/24	R035	07/08/2025	12.65 Put	Bond Future	4253.2800	4.2533	4549.1300	4.5491	6.956	0.0000	0.0000
2024/05/24	R053	01/08/2024		Bond Future	12.6571	96.1161	12.7630	95.3689	0.837	0.0000	0.0000
2024/05/24	R053	01/08/2024	13.14 Call	Bond Future	4688.4800	4.6885	4161.8200	4.1618	11.233	0.0000	0.0000
2024/05/24	R053	01/08/2024	13.14 Put	Bond Future	1370.0400	1.3700	1590.6500	1.5907	16.102	0.0000	0.0000
2024/05/24	R053	01/08/2024	13.15 Call	Bond Future	4736.1200	4.7361	4206.9900	4.2070	11.172	0.0000	0.0000
2024/05/24	R053	01/08/2024	13.15 Put	Bond Future	1351.3200	1.3513	1569.4600	1.5695	16.143	0.0000	0.0000
2024/05/24	R053	01/08/2024	13.13 Call	Bond Future	4640.9900	4.6410	4116.8200	4.1168	11.294	0.0000	0.0000
2024/05/24	R053	01/08/2024	13.13 Put	Bond Future	1389.0100	1.3890	1612.1100	1.6121	16.062	0.0000	0.0000
2024/05/24	R053	07/11/2024	12.80 Call	Bond Future	4084.0000	4.0840	3680.9800	3.6810	9.868	0.0000	0.0000
2024/05/24	R053	07/11/2024	12.80 Put	Bond Future	4000.5500	4.0006	4364.2500	4.3643	9.091	0.0000	0.0000
2024/05/24	R053	07/11/2024	12.81 Call	Bond Future	4122.0800	4.1221	3716.9200	3.7169	9.829	0.0000	0.0000
2024/05/24	R053	07/11/2024	12.81 Put	Bond Future	3969.0700	3.9691	4330.6300	4.3306	9.109	0.0000	0.0000
2024/05/24	R053	07/11/2024	12.79 Call	Bond Future	4046.3100	4.0463	3645.4400	3.6454	9.907	0.0000	0.0000
2024/05/24	R053	07/11/2024	12.79 Put	Bond Future	4032.5100	4.0325	4398.3600	4.3984	9.073	0.0000	0.0000
2024/05/24	R053	07/11/2024		Bond Future	12.7880	92.5160	12.8989	91.7493	0.867	0.0000	0.0000
2024/05/24	R053	06/02/2025		Bond Future	12.9179	94.5315	13.0338	93.7445	0.898	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	
2024/05/24	R053	06/02/2025	12.94 Call	Bond Future	4970.7200	4.9707	4553.6400	4.5536	8.391	0.0000	0.0000
2024/05/24	R053	06/02/2025	12.94 Put	Bond Future	4819.5500	4.8196	5189.4700	5.1895	7.675	0.0000	0.0000
2024/05/24	R053	08/05/2025		Bond Future	13.0512	90.7273	13.1729	89.9172	0.933	0.0000	0.0000
2024/05/24	R053	08/05/2025	12.64 Call	Bond Future	4238.4800	4.2385	3876.7700	3.8768	8.534	0.0000	0.0000
2024/05/24	R053	08/05/2025	12.64 Put	Bond Future	7078.3800	7.0784	7526.8200	7.5268	6.335	0.0000	0.0000
2024/05/24	R053	07/08/2025		Bond Future	13.2041	92.6100	13.3301	91.7895	0.955	0.0000	0.0000
2024/05/24	R053	07/08/2025	13.17 Call	Bond Future	6095.7600	6.0958	5664.4000	5.6644	7.076	0.0000	0.0000
2024/05/24	R053	07/08/2025	13.17 Put	Bond Future	6319.8600	6.3199	6708.9900	6.7090	6.157	0.0000	0.0000
2024/05/24	R186	01/08/2024		Bond Future	9.1490	104.1235	9.2747	103.8559	1.375	0.0000	0.0000
2024/05/24	R186	01/08/2024	8.69 Call	Bond Future	74.5300	0.0745	40.7800	0.0408	45.284	0.0000	0.0000
2024/05/24	R186	01/08/2024	8.69 Put	Bond Future	1058.9100	1.0589	1292.7900	1.2928	22.087	0.0000	0.0000
2024/05/24	R186	01/08/2024	8.70 Call	Bond Future	78.6900	0.0787	43.4200	0.0434	44.821	0.0000	0.0000
2024/05/24	R186	01/08/2024	8.70 Put	Bond Future	1041.4900	1.0415	1273.8500	1.2739	22.310	0.0000	0.0000
2024/05/24	R186	01/08/2024	8.68 Call	Bond Future	70.4100	0.0704	38.1800	0.0382	45.775	0.0000	0.0000
2024/05/24	R186	01/08/2024	8.68 Put	Bond Future	1076.3700	1.0764	1311.7700	1.3118	21.870	0.0000	0.0000
2024/05/24	R186	07/11/2024	9.14 Call	Bond Future	629.2300	0.6292	502.6600	0.5027	20.115	0.0000	0.0000
2024/05/24	R186	07/11/2024	9.14 Put	Bond Future	708.4100	0.7084	857.8500	0.8579	21.095	0.0000	0.0000
2024/05/24	R186	07/11/2024	9.15 Call	Bond Future	640.4200	0.6404	512.5500	0.5126	19.967	0.0000	0.0000
2024/05/24	R186	07/11/2024	9.15 Put	Bond Future	700.5000	0.7005	848.6400	0.8486	21.148	0.0000	0.0000
2024/05/24	R186	07/11/2024	9.13 Call	Bond Future	618.1200	0.6181	492.8600	0.4929	20.265	0.0000	0.0000
2024/05/24	R186	07/11/2024	9.13 Put	Bond Future	716.4100	0.7164	867.1600	0.8672	21.042	0.0000	0.0000
2024/05/24	R186	07/11/2024		Bond Future	9.1815	106.5857	9.3263	106.3097	1.578	0.0000	0.0000
2024/05/24	R186	06/02/2025		Bond Future	9.2336	103.5927	9.4024	103.3067	1.828	0.0000	0.0000
2024/05/24	R186	06/02/2025	9.03 Call	Bond Future	636.2600	0.6363	518.3600	0.5184	18.530	0.0000	0.0000
2024/05/24	R186	06/02/2025	9.03 Put	Bond Future	982.6100	0.9826	1150.7600	1.1508	17.113	0.0000	0.0000
2024/05/24	R186	08/05/2025		Bond Future	9.2988	105.8604	9.5011	105.5614	2.175	0.0000	0.0000
2024/05/24	R186	08/05/2025	8.47 Call	Bond Future	319.8700	0.3199	245.9400	0.2459	23.113	0.0000	0.0000
2024/05/24	R186	08/05/2025	8.47 Put	Bond Future	1557.5400	1.5575	1782.5600	1.7826	14.447	0.0000	0.0000
2024/05/24	R186	07/08/2025		Bond Future	9.4730	102.7477	9.7097	102.4499	2.499	0.0000	0.0000
2024/05/24	R186	07/08/2025	9.68 Call	Bond Future	1066.6100	1.0666	909.6400	0.9096	14.717	0.0000	0.0000
2024/05/24	R186	07/08/2025	9.68 Put	Bond Future	806.1000	0.8061	946.9300	0.9469	17.471	0.0000	0.0000
2024/05/24	R186	07/08/2025	10.25 Call	Bond Future	1564.9400	1.5649	1375.3600	1.3754	12.114	0.0000	0.0000
2024/05/24	R186	07/08/2025	10.25 Put	Bond Future	592.0800	0.5921	700.3000	0.7003	18.278	0.0000	0.0000
2024/05/24	R186	07/08/2025	9.22 Put	Bond Future	1036.4400	1.0364	1208.5800	1.2086	16.609	0.0000	0.0000
2024/05/24	R186	07/08/2025	9.22 Call	Bond Future	716.8800	0.7169	591.2200	0.5912	17.529	0.0000	0.0000
2024/05/24	R202	01/08/2024		Bond Future	258.1421	258.1421	258.2443	258.2443	0.040	0.0000	0.0000
2024/05/24	R202	07/11/2024		Bond Future	264.3137	264.3137	264.4130	264.4130	0.038	0.0000	0.0000
2024/05/24	R202	06/02/2025		Bond Future	264.9008	264.9008	264.9923	264.9923	0.035	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Todays Closing Yield	Todays Closing Price	% Movement in MTM	Todays High	Todays Low	
2024/05/24	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/24	R202	06/02/2025	266.79 Put	Bond Future	1889.1700	1.8892	1797.6600	1.7977	4.844	0.0000	0.0000
2024/05/24	R202	08/05/2025		Bond Future	270.7627	270.7627	270.8393	270.8393	0.028	0.0000	0.0000
2024/05/24	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/24	R202	08/05/2025	272.31 Put	Bond Future	1547.3200	1.5473	1470.7500	1.4708	4.949	0.0000	0.0000
2024/05/24	R202	07/08/2025		Bond Future	271.1044	271.1044	271.2008	271.2008	0.036	0.0000	0.0000
2024/05/24	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/24	R202	07/08/2025	271.60 Put	Bond Future	495.6400	0.4956	399.2500	0.3993	19.448	0.0000	0.0000
2024/05/24	R209	01/08/2024		Bond Future	12.1515	65.8879	12.2677	65.3665	0.956	0.0000	0.0000
2024/05/24	R209	01/08/2024	11.79 Call	Bond Future	861.9500	0.8620	685.1500	0.6852	20.512	0.0000	0.0000
2024/05/24	R209	01/08/2024	11.79 Put	Bond Future	2522.4000	2.5224	2866.9600	2.8670	13.660	0.0000	0.0000
2024/05/24	R209	01/08/2024	11.80 Call	Bond Future	878.9200	0.8789	699.7000	0.6997	20.391	0.0000	0.0000
2024/05/24	R209	01/08/2024	11.80 Put	Bond Future	2492.6400	2.4926	2834.7800	2.8348	13.726	0.0000	0.0000
2024/05/24	R209	01/08/2024	11.78 Call	Bond Future	845.0800	0.8451	670.6900	0.6707	20.636	0.0000	0.0000
2024/05/24	R209	01/08/2024	11.78 Put	Bond Future	2552.3000	2.5523	2899.2700	2.8993	13.594	0.0000	0.0000
2024/05/24	R209	07/11/2024		Bond Future	12.2747	64.2885	12.3960	63.7535	0.988	0.0000	0.0000
2024/05/24	R209	07/11/2024	12.22 Call	Bond Future	2355.3900	2.3554	2087.9400	2.0879	11.355	0.0000	0.0000
2024/05/24	R209	07/11/2024	12.22 Put	Bond Future	2598.9000	2.5989	2866.4100	2.8664	10.293	0.0000	0.0000
2024/05/24	R209	07/11/2024	12.23 Call	Bond Future	2378.8000	2.3788	2109.7800	2.1098	11.309	0.0000	0.0000
2024/05/24	R209	07/11/2024	12.23 Put	Bond Future	2577.7300	2.5777	2843.6700	2.8437	10.317	0.0000	0.0000
2024/05/24	R209	07/11/2024	12.21 Call	Bond Future	2331.9000	2.3319	2066.0300	2.0660	11.401	0.0000	0.0000
2024/05/24	R209	07/11/2024	12.21 Put	Bond Future	2620.0400	2.6200	2889.1300	2.8891	10.270	0.0000	0.0000
2024/05/24	R209	06/02/2025		Bond Future	12.3984	65.6893	12.5249	65.1402	1.021	0.0000	0.0000
2024/05/24	R209	06/02/2025	12.44 Call	Bond Future	3106.2900	3.1063	2816.0300	2.8160	9.344	0.0000	0.0000
2024/05/24	R209	06/02/2025	12.44 Put	Bond Future	2924.9300	2.9249	3183.8000	3.1838	8.850	0.0000	0.0000
2024/05/24	R209	08/05/2025		Bond Future	12.5258	63.9699	12.6584	63.4046	1.058	0.0000	0.0000
2024/05/24	R209	08/05/2025	11.89 Call	Bond Future	2155.4300	2.1554	1935.2700	1.9353	10.214	0.0000	0.0000
2024/05/24	R209	08/05/2025	11.89 Put	Bond Future	4965.3500	4.9654	5310.4700	5.3105	6.951	0.0000	0.0000
2024/05/24	R209	07/08/2025		Bond Future	12.6750	65.2993	12.8118	64.7268	1.079	0.0000	0.0000
2024/05/24	R209	07/08/2025	12.68 Call	Bond Future	3839.7900	3.8398	3538.7300	3.5387	7.841	0.0000	0.0000
2024/05/24	R209	07/08/2025	12.68 Put	Bond Future	3818.7400	3.8187	4090.2100	4.0902	7.109	0.0000	0.0000
2024/05/24	R210	01/08/2024		Bond Future	239.7865	239.7865	239.8712	239.8712	0.035	0.0000	0.0000
2024/05/24	R210	07/11/2024		Bond Future	242.1718	242.1718	242.2538	242.2538	0.034	0.0000	0.0000
2024/05/24	R210	06/02/2025		Bond Future	247.5070	247.5070	247.5814	247.5814	0.030	0.0000	0.0000
2024/05/24	R210	06/02/2025	239.61 Call	Bond Future	7896.9600	7.8970	7971.4000	7.9714	0.943	0.0000	0.0000
2024/05/24	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/24	R210	08/05/2025		Bond Future	249.5554	249.5554	249.6159	249.6159	0.024	0.0000	0.0000
2024/05/24	R210	08/05/2025	248.03 Call	Bond Future	1525.3900	1.5254	1585.8900	1.5859	3.966	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	
2024/05/24	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/24	R210	07/08/2025		Bond Future	254.8126	254.8126	254.8911	254.8911	0.031	0.0000	0.0000
2024/05/24	R210	07/08/2025	248.44 Call	Bond Future	6372.5700	6.3726	6451.1200	6.4511	1.233	0.0000	0.0000
2024/05/24	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/24	R213	01/08/2024		Bond Future	10.9598	84.8138	11.0932	84.2755	1.217	0.0000	0.0000
2024/05/24	R213	01/08/2024	10.87 Call	Bond Future	1214.7700	1.2148	970.6000	0.9706	20.100	0.0000	0.0000
2024/05/24	R213	01/08/2024	10.87 Put	Bond Future	1579.8000	1.5798	1873.9400	1.8739	18.619	0.0000	0.0000
2024/05/24	R213	01/08/2024	10.88 Call	Bond Future	1235.1300	1.2351	988.3900	0.9884	19.977	0.0000	0.0000
2024/05/24	R213	01/08/2024	10.88 Put	Bond Future	1559.4200	1.5594	1850.9900	1.8510	18.697	0.0000	0.0000
2024/05/24	R213	01/08/2024	10.86 Call	Bond Future	1194.4500	1.1945	952.8600	0.9529	20.226	0.0000	0.0000
2024/05/24	R213	01/08/2024	10.86 Put	Bond Future	1600.2500	1.6003	1896.9700	1.8970	18.542	0.0000	0.0000
2024/05/24	R213	07/11/2024	11.22 Call	Bond Future	2418.9100	2.4189	2117.1100	2.1171	12.477	0.0000	0.0000
2024/05/24	R213	07/11/2024	11.22 Put	Bond Future	1849.4800	1.8495	2100.3200	2.1003	13.563	0.0000	0.0000
2024/05/24	R213	07/11/2024	11.23 Call	Bond Future	2441.8300	2.4418	2138.4100	2.1384	12.426	0.0000	0.0000
2024/05/24	R213	07/11/2024	11.23 Put	Bond Future	1833.4700	1.8335	2082.6900	2.0827	13.593	0.0000	0.0000
2024/05/24	R213	07/11/2024	11.21 Call	Bond Future	2396.3200	2.3963	2096.1300	2.0961	12.527	0.0000	0.0000
2024/05/24	R213	07/11/2024	11.21 Put	Bond Future	1865.8500	1.8659	2118.3000	2.1183	13.530	0.0000	0.0000
2024/05/24	R213	07/11/2024		Bond Future	11.0744	83.2577	11.2157	82.7050	1.276	0.0000	0.0000
2024/05/24	R213	06/02/2025		Bond Future	11.1981	85.0723	11.3479	84.5044	1.338	0.0000	0.0000
2024/05/24	R213	06/02/2025	11.35 Call	Bond Future	2835.1500	2.8352	2527.4600	2.5275	10.853	0.0000	0.0000
2024/05/24	R213	06/02/2025	11.35 Put	Bond Future	2259.4900	2.2595	2519.6900	2.5197	11.516	0.0000	0.0000
2024/05/24	R213	08/05/2025		Bond Future	11.3207	83.3719	11.4802	82.7863	1.410	0.0000	0.0000
2024/05/24	R213	08/05/2025	10.52 Call	Bond Future	1481.7200	1.4817	1286.0000	1.2860	13.209	0.0000	0.0000
2024/05/24	R213	08/05/2025	10.52 Put	Bond Future	4499.5700	4.4996	4889.4400	4.8894	8.665	0.0000	0.0000
2024/05/24	R213	07/08/2025		Bond Future	11.4793	85.1068	11.6465	84.5148	1.456	0.0000	0.0000
2024/05/24	R213	07/08/2025	11.66 Call	Bond Future	3480.0800	3.4801	3159.2700	3.1593	9.218	0.0000	0.0000
2024/05/24	R213	07/08/2025	11.66 Put	Bond Future	2840.3300	2.8403	3111.5300	3.1115	9.548	0.0000	0.0000
2024/05/24	R214	01/08/2024	12.17 Call	Bond Future	920.5200	0.9205	741.0500	0.7411	19.497	0.0000	0.0000
2024/05/24	R214	01/08/2024	12.17 Put	Bond Future	2489.8500	2.4899	2817.8200	2.8178	13.172	0.0000	0.0000
2024/05/24	R214	01/08/2024	12.18 Call	Bond Future	938.4700	0.9385	756.6100	0.7566	19.378	0.0000	0.0000
2024/05/24	R214	01/08/2024	12.18 Put	Bond Future	2459.8600	2.4599	2785.4400	2.7854	13.236	0.0000	0.0000
2024/05/24	R214	01/08/2024	12.16 Call	Bond Future	902.7700	0.9028	725.6900	0.7257	19.615	0.0000	0.0000
2024/05/24	R214	01/08/2024	12.16 Put	Bond Future	2520.1000	2.5201	2850.4600	2.8505	13.109	0.0000	0.0000
2024/05/24	R214	01/08/2024		Bond Future	12.5039	61.2205	12.6148	60.7131	0.887	0.0000	0.0000
2024/05/24	R214	07/11/2024		Bond Future	12.6267	59.3608	12.7423	58.8402	0.915	0.0000	0.0000
2024/05/24	R214	07/11/2024	12.61 Call	Bond Future	2492.1800	2.4922	2224.3400	2.2243	10.747	0.0000	0.0000
2024/05/24	R214	07/11/2024	12.61 Put	Bond Future	2568.0100	2.5680	2820.7700	2.8208	9.843	0.0000	0.0000
2024/05/24	R214	07/11/2024	12.62 Call	Bond Future	2516.5000	2.5165	2247.1500	2.2472	10.703	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	
2024/05/24	R214	07/11/2024	12.62 Put	Bond Future	2546.9000	2.5469	2798.1500	2.7982	9.865	0.0000	0.0000
2024/05/24	R214	07/11/2024	12.60 Call	Bond Future	2467.8000	2.4678	2201.4900	2.2015	10.791	0.0000	0.0000
2024/05/24	R214	07/11/2024	12.60 Put	Bond Future	2589.1000	2.5891	2843.3900	2.8434	9.822	0.0000	0.0000
2024/05/24	R214	06/02/2025		Bond Future	12.7516	60.6544	12.8721	60.1201	0.945	0.0000	0.0000
2024/05/24	R214	06/02/2025	12.71 Call	Bond Future	2974.8800	2.9749	2700.9700	2.7010	9.207	0.0000	0.0000
2024/05/24	R214	06/02/2025	12.71 Put	Bond Future	3161.1100	3.1611	3421.4500	3.4215	8.236	0.0000	0.0000
2024/05/24	R214	08/05/2025		Bond Future	12.8729	58.6735	12.9987	58.1239	0.977	0.0000	0.0000
2024/05/24	R214	08/05/2025	12.40 Call	Bond Future	2529.4100	2.5294	2293.9900	2.2940	9.307	0.0000	0.0000
2024/05/24	R214	08/05/2025	12.40 Put	Bond Future	4670.2100	4.6702	4984.4300	4.9844	6.728	0.0000	0.0000
2024/05/24	R214	07/08/2025		Bond Future	13.0147	59.8931	13.1444	59.3361	0.997	0.0000	0.0000
2024/05/24	R214	07/08/2025	12.97 Call	Bond Future	3828.2500	3.8283	3537.7900	3.5378	7.587	0.0000	0.0000
2024/05/24	R214	07/08/2025	12.97 Put	Bond Future	4022.2000	4.0222	4288.7500	4.2888	6.627	0.0000	0.0000
2024/05/24	R248	01/08/2024		Bond Future	12.6585	74.6029	12.7747	73.9645	0.918	0.0000	0.0000
2024/05/24	R248	01/08/2024	12.31 Call	Bond Future	1128.5100	1.1285	904.6900	0.9047	19.833	0.0000	0.0000
2024/05/24	R248	01/08/2024	12.31 Put	Bond Future	3106.1600	3.1062	3520.7700	3.5208	13.348	0.0000	0.0000
2024/05/24	R248	01/08/2024	12.32 Call	Bond Future	1150.2400	1.1502	923.4700	0.9235	19.715	0.0000	0.0000
2024/05/24	R248	01/08/2024	12.32 Put	Bond Future	3069.7900	3.0698	3481.4500	3.4815	13.410	0.0000	0.0000
2024/05/24	R248	01/08/2024	12.30 Call	Bond Future	1107.1500	1.1072	886.2500	0.8863	19.952	0.0000	0.0000
2024/05/24	R248	01/08/2024	12.30 Put	Bond Future	3142.9800	3.1430	3560.5100	3.5605	13.285	0.0000	0.0000
2024/05/24	R248	07/11/2024		Bond Future	12.7878	71.9148	12.9092	71.2599	0.949	0.0000	0.0000
2024/05/24	R248	07/11/2024	12.79 Call	Bond Future	3054.3000	3.0543	2714.7700	2.7148	11.116	0.0000	0.0000
2024/05/24	R248	07/11/2024	12.79 Put	Bond Future	3042.4400	3.0424	3357.8000	3.3578	10.365	0.0000	0.0000
2024/05/24	R248	07/11/2024	12.80 Call	Bond Future	3083.9300	3.0839	2742.5000	2.7425	11.071	0.0000	0.0000
2024/05/24	R248	07/11/2024	12.80 Put	Bond Future	3017.7200	3.0177	3331.1800	3.3312	10.387	0.0000	0.0000
2024/05/24	R248	07/11/2024	12.78 Call	Bond Future	3024.9700	3.0250	2687.3500	2.6874	11.161	0.0000	0.0000
2024/05/24	R248	07/11/2024	12.78 Put	Bond Future	3067.5400	3.0675	3384.8100	3.3848	10.343	0.0000	0.0000
2024/05/24	R248	06/02/2025		Bond Future	12.9194	73.4819	13.0463	72.8099	0.982	0.0000	0.0000
2024/05/24	R248	06/02/2025	12.71 Call	Bond Future	3205.6000	3.2056	2887.5900	2.8876	9.920	0.0000	0.0000
2024/05/24	R248	06/02/2025	12.71 Put	Bond Future	4340.1300	4.3401	4694.0400	4.6940	8.154	0.0000	0.0000
2024/05/24	R248	08/05/2025		Bond Future	13.0472	70.6363	13.1801	69.9451	1.018	0.0000	0.0000
2024/05/24	R248	08/05/2025	12.60 Call	Bond Future	3115.9600	3.1160	2816.3300	2.8163	9.616	0.0000	0.0000
2024/05/24	R248	08/05/2025	12.60 Put	Bond Future	5536.2100	5.5362	5927.7400	5.9277	7.072	0.0000	0.0000
2024/05/24	R248	07/08/2025		Bond Future	13.1965	72.1036	13.3339	71.4031	1.042	0.0000	0.0000
2024/05/24	R248	07/08/2025	13.21 Call	Bond Future	4867.9600	4.8680	4495.2400	4.4952	7.657	0.0000	0.0000
2024/05/24	R248	07/08/2025	13.21 Put	Bond Future	4798.3300	4.7983	5126.1300	5.1261	6.832	0.0000	0.0000
2024/05/24	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/24	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
2024/05/24	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/24	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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