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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/05/2024 TO 28/05/2024

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
2024/05/28	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/28	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/28	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/28	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/28	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/28	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/28	2025	01/08/2024		Bond Future	181.9721	181.9721	181.8923	0.044	0.0000	0.0000
2024/05/28	2025	07/11/2024		Bond Future	186.3190	186.3190	186.2379	0.044	0.0000	0.0000
2024/05/28	2029	01/08/2024		Bond Future	130.8946	130.8946	130.4907	0.309	0.0000	0.0000
2024/05/28	2029	07/11/2024		Bond Future	132.6163	132.6163	132.2028	0.312	0.0000	0.0000
2024/05/28	2029	06/02/2025		Bond Future	135.5333	135.5333	135.1118	0.311	0.0000	0.0000
2024/05/28	2029	06/02/2025	132.40 Call	Bond Future	3133.2800	3.1333	2711.8000	13.452	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	
2024/05/28	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/28	2029	08/05/2025		Bond Future	137.0851	137.0851	136.6558	136.6558	0.313	0.0000	0.0000
2024/05/28	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/28	2029	08/05/2025	137.85 Put	Bond Future	764.9000	0.7649	1194.1900	1.1942	56.124	0.0000	0.0000
2024/05/28	2029	07/08/2025		Bond Future	139.9837	139.9837	139.5471	139.5471	0.312	0.0000	0.0000
2024/05/28	2029	07/08/2025	137.41 Call	Bond Future	2573.6700	2.5737	2137.1200	2.1371	16.962	0.0000	0.0000
2024/05/28	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/28	2030	01/08/2024	10.21 Put	Bond Future	2166.1400	2.1661	1966.1900	1.9662	9.231	0.0000	0.0000
2024/05/28	2030	01/08/2024	10.21 Call	Bond Future	582.4200	0.5824	534.9200	0.5349	8.156	0.0000	0.0000
2024/05/28	2030	01/08/2024	10.71 Put	Bond Future	1112.0400	1.1120	940.6600	0.9407	15.411	0.0000	0.0000
2024/05/28	2030	01/08/2024	10.71 Call	Bond Future	1444.6200	1.4446	1425.6900	1.4257	1.310	0.0000	0.0000
2024/05/28	2030	01/08/2024	11.31 Call	Bond Future	2999.7700	2.9998	3052.3200	3.0523	1.752	0.0000	0.0000
2024/05/28	2030	01/08/2024	11.31 Put	Bond Future	433.4900	0.4335	333.5900	0.3336	23.046	0.0000	0.0000
2024/05/28	2030	01/08/2024		Bond Future	10.6223	89.4358	10.5822	89.5882	0.377	0.0000	0.0000
2024/05/28	2030	01/08/2024	10.38 Call	Bond Future	823.9700	0.8240	781.2300	0.7812	5.187	0.0000	0.0000
2024/05/28	2030	01/08/2024	10.38 Put	Bond Future	1750.4500	1.7505	1555.2600	1.5553	11.151	0.0000	0.0000
2024/05/28	2030	01/08/2024	10.39 Call	Bond Future	839.8300	0.8398	797.4900	0.7975	5.041	0.0000	0.0000
2024/05/28	2030	01/08/2024	10.39 Put	Bond Future	1727.8300	1.7278	1533.0400	1.5330	11.274	0.0000	0.0000
2024/05/28	2030	01/08/2024	10.37 Call	Bond Future	808.1500	0.8082	765.0200	0.7650	5.337	0.0000	0.0000
2024/05/28	2030	01/08/2024	10.37 Put	Bond Future	1773.1200	1.7731	1577.5400	1.5775	11.030	0.0000	0.0000
2024/05/28	2030	07/11/2024		Bond Future	10.7277	91.5488	10.6850	91.7051	0.398	0.0000	0.0000
2024/05/28	2030	07/11/2024	10.75 Call	Bond Future	1912.7900	1.9128	1854.8700	1.8549	3.028	0.0000	0.0000
2024/05/28	2030	07/11/2024	10.75 Put	Bond Future	1831.3900	1.8314	1617.1700	1.6172	11.697	0.0000	0.0000
2024/05/28	2030	07/11/2024	10.76 Call	Bond Future	1932.9200	1.9329	1875.3200	1.8753	2.980	0.0000	0.0000
2024/05/28	2030	07/11/2024	10.76 Put	Bond Future	1815.0400	1.8150	1601.1400	1.6011	11.785	0.0000	0.0000
2024/05/28	2030	07/11/2024	10.74 Call	Bond Future	1893.0000	1.8930	1834.7600	1.8348	3.077	0.0000	0.0000
2024/05/28	2030	07/11/2024	10.74 Put	Bond Future	1848.1100	1.8481	1633.5700	1.6336	11.609	0.0000	0.0000
2024/05/28	2030	07/11/2024	10.21 Put	Bond Future	2923.9400	2.9239	2707.5800	2.7076	7.400	0.0000	0.0000
2024/05/28	2030	07/11/2024	10.21 Call	Bond Future	1007.2600	1.0073	947.2000	0.9472	5.963	0.0000	0.0000
2024/05/28	2030	07/11/2024	10.71 Put	Bond Future	1899.2400	1.8992	1683.5600	1.6836	11.356	0.0000	0.0000
2024/05/28	2030	07/11/2024	10.71 Call	Bond Future	1834.5000	1.8345	1775.1200	1.7751	3.237	0.0000	0.0000
2024/05/28	2030	07/11/2024	11.91 Call	Bond Future	4796.3400	4.7963	4826.1900	4.8262	0.622	0.0000	0.0000
2024/05/28	2030	07/11/2024	11.91 Put	Bond Future	603.0500	0.6031	476.6000	0.4766	20.968	0.0000	0.0000
2024/05/28	2030	06/02/2025		Bond Future	10.8434	89.5303	10.7977	89.6908	0.421	0.0000	0.0000
2024/05/28	2030	06/02/2025	10.68 Call	Bond Future	1978.3800	1.9784	1900.3200	1.9003	3.946	0.0000	0.0000
2024/05/28	2030	06/02/2025	10.68 Put	Bond Future	2554.1100	2.5541	2315.6000	2.3156	9.338	0.0000	0.0000
2024/05/28	2030	08/05/2025	12.28 Call	Bond Future	5454.8800	5.4549	5417.7200	5.4177	0.681	0.0000	0.0000
2024/05/28	2030	08/05/2025	12.28 Put	Bond Future	1204.8400	1.2048	1003.0500	1.0031	16.748	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	
2024/05/28	2030	08/05/2025	10.69 Put	Bond Future	3042.5600	3.0426	2746.2700	2.7463	9.738	0.0000	0.0000
2024/05/28	2030	08/05/2025	10.69 Call	Bond Future	2066.9000	2.0669	1935.2400	1.9352	6.370	0.0000	0.0000
2024/05/28	2030	08/05/2025	11.86 Call	Bond Future	4456.0600	4.4561	4381.7500	4.3818	1.668	0.0000	0.0000
2024/05/28	2030	08/05/2025	11.86 Put	Bond Future	1549.1700	1.5492	1310.2300	1.3102	15.424	0.0000	0.0000
2024/05/28	2030	08/05/2025	10.31 Put	Bond Future	3760.9900	3.7610	3473.4500	3.4735	7.645	0.0000	0.0000
2024/05/28	2030	08/05/2025	10.31 Call	Bond Future	1478.1500	1.4782	1355.2400	1.3552	8.315	0.0000	0.0000
2024/05/28	2030	08/05/2025		Bond Future	10.9781	91.4841	10.9292	91.6488	0.445	0.0000	0.0000
2024/05/28	2030	08/05/2025	9.93 Call	Bond Future	1003.3200	1.0033	909.8400	0.9098	9.317	0.0000	0.0000
2024/05/28	2030	08/05/2025	9.93 Put	Bond Future	4616.7500	4.6168	4358.6400	4.3586	5.591	0.0000	0.0000
2024/05/28	2030	07/08/2025		Bond Future	11.1558	89.3836	11.1031	89.5529	0.473	0.0000	0.0000
2024/05/28	2030	07/08/2025	11.11 Call	Bond Future	2686.8800	2.6869	2618.2300	2.6182	2.555	0.0000	0.0000
2024/05/28	2030	07/08/2025	11.11 Put	Bond Future	2833.8800	2.8339	2595.8900	2.5959	8.398	0.0000	0.0000
2024/05/28	2030	07/08/2025	12.12 Call	Bond Future	4737.4600	4.7375	4719.8300	4.7198	0.372	0.0000	0.0000
2024/05/28	2030	07/08/2025	12.12 Put	Bond Future	1709.6300	1.7096	1522.6600	1.5227	10.936	0.0000	0.0000
2024/05/28	2030	07/08/2025	10.48 Put	Bond Future	3870.9400	3.8709	3618.4700	3.6185	6.522	0.0000	0.0000
2024/05/28	2030	07/08/2025	10.48 Call	Bond Future	1670.2300	1.6702	1587.1000	1.5871	4.977	0.0000	0.0000
2024/05/28	2032	01/08/2024	12.54 Call	Bond Future	4912.5400	4.9125	5054.6000	5.0546	2.892	0.0000	0.0000
2024/05/28	2032	01/08/2024	12.54 Put	Bond Future	340.4700	0.3405	256.4300	0.2564	24.684	0.0000	0.0000
2024/05/28	2032	01/08/2024	11.66 Call	Bond Future	2048.2800	2.0483	2060.9600	2.0610	0.619	0.0000	0.0000
2024/05/28	2032	01/08/2024	11.66 Put	Bond Future	1241.0300	1.2410	1027.6100	1.0276	17.197	0.0000	0.0000
2024/05/28	2032	01/08/2024	11.11 Put	Bond Future	2488.8000	2.4888	2204.6000	2.2046	11.419	0.0000	0.0000
2024/05/28	2032	01/08/2024	11.11 Call	Bond Future	824.7600	0.8248	766.6600	0.7667	7.044	0.0000	0.0000
2024/05/28	2032	01/08/2024	11.61 Put	Bond Future	1327.5000	1.3275	1106.0700	1.1061	16.680	0.0000	0.0000
2024/05/28	2032	01/08/2024	11.61 Call	Bond Future	1913.9400	1.9139	1918.6100	1.9186	0.244	0.0000	0.0000
2024/05/28	2032	01/08/2024	12.31 Call	Bond Future	4094.5000	4.0945	4209.5600	4.2096	2.810	0.0000	0.0000
2024/05/28	2032	01/08/2024	12.31 Put	Bond Future	484.6200	0.4846	373.5800	0.3736	22.913	0.0000	0.0000
2024/05/28	2032	01/08/2024	11.14 Call	Bond Future	876.0800	0.8761	820.2500	0.8203	6.373	0.0000	0.0000
2024/05/28	2032	01/08/2024	11.14 Put	Bond Future	2402.8900	2.4029	2120.9600	2.1210	11.733	0.0000	0.0000
2024/05/28	2032	01/08/2024	11.15 Call	Bond Future	893.6000	0.8936	838.4900	0.8385	6.167	0.0000	0.0000
2024/05/28	2032	01/08/2024	11.15 Put	Bond Future	2374.7300	2.3747	2093.5200	2.0935	11.842	0.0000	0.0000
2024/05/28	2032	01/08/2024	11.13 Call	Bond Future	858.7700	0.8588	802.1100	0.8021	6.598	0.0000	0.0000
2024/05/28	2032	01/08/2024	11.13 Put	Bond Future	2431.2900	2.4313	2148.5300	2.1485	11.630	0.0000	0.0000
2024/05/28	2032	01/08/2024		Bond Future	11.4780	86.7119	11.4275	86.9380	0.440	0.0000	0.0000
2024/05/28	2032	07/11/2024	11.48 Call	Bond Future	2035.2100	2.0352	2017.8500	2.0179	0.853	0.0000	0.0000
2024/05/28	2032	07/11/2024	11.48 Put	Bond Future	2602.6900	2.6027	2353.7200	2.3537	9.566	0.0000	0.0000
2024/05/28	2032	07/11/2024	11.49 Call	Bond Future	2057.1100	2.0571	2040.4200	2.0404	0.811	0.0000	0.0000
2024/05/28	2032	07/11/2024	11.49 Put	Bond Future	2580.8400	2.5808	2332.5400	2.3325	9.621	0.0000	0.0000
2024/05/28	2032	07/11/2024	11.47 Call	Bond Future	2013.4300	2.0134	1995.3900	1.9954	0.896	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	
2024/05/28	2032	07/11/2024	11.47 Put	Bond Future	2624.7000	2.6247	2375.0500	2.3751	9.512	0.0000	0.0000
2024/05/28	2032	07/11/2024		Bond Future	11.6102	84.5929	11.5569	84.8245	0.459	0.0000	0.0000
2024/05/28	2032	07/11/2024	11.11 Put	Bond Future	3520.7300	3.5207	3252.1400	3.2521	7.629	0.0000	0.0000
2024/05/28	2032	07/11/2024	11.11 Call	Bond Future	1313.4100	1.3134	1276.4300	1.2764	2.816	0.0000	0.0000
2024/05/28	2032	07/11/2024	11.61 Put	Bond Future	2331.8300	2.3318	2092.8000	2.0928	10.251	0.0000	0.0000
2024/05/28	2032	07/11/2024	11.61 Call	Bond Future	2330.9200	2.3309	2323.5000	2.3235	0.318	0.0000	0.0000
2024/05/28	2032	07/11/2024	12.95 Call	Bond Future	6253.6300	6.2536	6367.0200	6.3670	1.813	0.0000	0.0000
2024/05/28	2032	07/11/2024	12.95 Put	Bond Future	691.7800	0.6918	573.5600	0.5736	17.089	0.0000	0.0000
2024/05/28	2032	07/11/2024	13.36 Call	Bond Future	7591.1300	7.5911	7737.2400	7.7372	1.925	0.0000	0.0000
2024/05/28	2032	07/11/2024	13.36 Put	Bond Future	423.6600	0.4237	338.1600	0.3382	20.181	0.0000	0.0000
2024/05/28	2032	07/11/2024	11.64 Put	Bond Future	2273.0300	2.2730	2036.2800	2.0363	10.416	0.0000	0.0000
2024/05/28	2032	07/11/2024	11.64 Call	Bond Future	2402.1700	2.4022	2397.0300	2.3970	0.214	0.0000	0.0000
2024/05/28	2032	06/02/2025		Bond Future	11.7472	86.4330	11.6910	86.6704	0.478	0.0000	0.0000
2024/05/28	2032	06/02/2025	11.72 Call	Bond Future	2814.9600	2.8150	2745.4200	2.7454	2.470	0.0000	0.0000
2024/05/28	2032	06/02/2025	11.72 Put	Bond Future	2929.7200	2.9297	2622.7800	2.6228	10.477	0.0000	0.0000
2024/05/28	2032	08/05/2025		Bond Future	11.8919	84.1521	11.8326	84.3953	0.498	0.0000	0.0000
2024/05/28	2032	08/05/2025	10.91 Call	Bond Future	1453.5800	1.4536	1503.3900	1.5034	3.427	0.0000	0.0000
2024/05/28	2032	08/05/2025	10.91 Put	Bond Future	5606.3000	5.6063	5412.9200	5.4129	3.449	0.0000	0.0000
2024/05/28	2032	07/08/2025		Bond Future	12.0663	85.9074	12.0036	86.1568	0.519	0.0000	0.0000
2024/05/28	2032	07/08/2025	12.01 Call	Bond Future	3478.3100	3.4783	3526.1500	3.5262	1.375	0.0000	0.0000
2024/05/28	2032	07/08/2025	12.01 Put	Bond Future	3702.3100	3.7023	3500.6700	3.5007	5.446	0.0000	0.0000
2024/05/28	2033	01/08/2024		Bond Future	122.3136	122.3136	122.0965	122.0965	0.178	0.0000	0.0000
2024/05/28	2033	07/11/2024		Bond Future	123.7325	123.7325	123.5105	123.5105	0.179	0.0000	0.0000
2024/05/28	2033	06/02/2025		Bond Future	126.4541	126.4541	126.2282	126.2282	0.179	0.0000	0.0000
2024/05/28	2033	06/02/2025	124.94 Call	Bond Future	1514.1100	1.5141	1288.1800	1.2882	14.922	0.0000	0.0000
2024/05/28	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/28	2033	08/05/2025		Bond Future	127.7052	127.7052	127.4757	127.4757	0.180	0.0000	0.0000
2024/05/28	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/28	2033	08/05/2025	130.62 Put	Bond Future	2914.8200	2.9148	3144.3200	3.1443	7.874	0.0000	0.0000
2024/05/28	2033	07/08/2025		Bond Future	130.4055	130.4055	130.1728	130.1728	0.178	0.0000	0.0000
2024/05/28	2033	07/08/2025	128.65 Call	Bond Future	1755.4800	1.7555	1522.7700	1.5228	13.256	0.0000	0.0000
2024/05/28	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/28	2037	01/08/2024	13.82 Call	Bond Future	6166.0800	6.1661	6509.5200	6.5095	5.570	0.0000	0.0000
2024/05/28	2037	01/08/2024	13.82 Put	Bond Future	273.5800	0.2736	177.3200	0.1773	35.185	0.0000	0.0000
2024/05/28	2037	01/08/2024	13.17 Call	Bond Future	3663.6000	3.6636	3898.9200	3.8989	6.423	0.0000	0.0000
2024/05/28	2037	01/08/2024	13.17 Put	Bond Future	762.5400	0.7625	558.1600	0.5582	26.803	0.0000	0.0000
2024/05/28	2037	01/08/2024		Bond Future	12.5766	74.7910	12.4896	75.2307	0.692	0.0000	0.0000
2024/05/28	2037	01/08/2024	12.10 Call	Bond Future	747.8300	0.7478	765.8300	0.7658	2.407	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	
2024/05/28	2037	01/08/2024	12.10 Put	Bond Future	3203.5600	3.2036	2781.8600	2.7819	13.163	0.0000	0.0000
2024/05/28	2037	01/08/2024	12.11 Call	Bond Future	764.0900	0.7641	783.3400	0.7833	2.519	0.0000	0.0000
2024/05/28	2037	01/08/2024	12.11 Put	Bond Future	3167.1000	3.1671	2746.6500	2.7467	13.276	0.0000	0.0000
2024/05/28	2037	01/08/2024	12.09 Call	Bond Future	731.6900	0.7317	748.4500	0.7485	2.291	0.0000	0.0000
2024/05/28	2037	01/08/2024	12.09 Put	Bond Future	3240.1900	3.2402	2817.2500	2.8173	13.053	0.0000	0.0000
2024/05/28	2037	07/11/2024		Bond Future	12.7179	76.5580	12.6271	77.0083	0.714	0.0000	0.0000
2024/05/28	2037	07/11/2024	12.58 Call	Bond Future	2445.8300	2.4458	2430.0700	2.4301	0.644	0.0000	0.0000
2024/05/28	2037	07/11/2024	12.58 Put	Bond Future	3131.1200	3.1311	2665.0500	2.6651	14.885	0.0000	0.0000
2024/05/28	2037	07/11/2024	12.59 Call	Bond Future	2470.9100	2.4709	2456.6700	2.4567	0.576	0.0000	0.0000
2024/05/28	2037	07/11/2024	12.59 Put	Bond Future	3106.1900	3.1062	2641.6400	2.6416	14.956	0.0000	0.0000
2024/05/28	2037	07/11/2024	12.57 Call	Bond Future	2420.6700	2.4207	2403.8000	2.4038	0.697	0.0000	0.0000
2024/05/28	2037	07/11/2024	12.57 Put	Bond Future	3156.0100	3.1560	2688.8300	2.6888	14.803	0.0000	0.0000
2024/05/28	2037	06/02/2025		Bond Future	12.8624	73.9624	12.7677	74.4232	0.737	0.0000	0.0000
2024/05/28	2037	06/02/2025	12.76 Call	Bond Future	3140.8500	3.1409	3149.1300	3.1491	0.264	0.0000	0.0000
2024/05/28	2037	06/02/2025	12.76 Put	Bond Future	3639.1000	3.6391	3186.6600	3.1867	12.433	0.0000	0.0000
2024/05/28	2037	08/05/2025		Bond Future	13.0175	75.5758	12.9186	76.0472	0.760	0.0000	0.0000
2024/05/28	2037	08/05/2025	12.25 Call	Bond Future	2223.4400	2.2234	2357.3800	2.3574	6.024	0.0000	0.0000
2024/05/28	2037	08/05/2025	12.25 Put	Bond Future	5999.4200	5.9994	5661.9700	5.6620	5.625	0.0000	0.0000
2024/05/28	2037	08/05/2025	12.55 Put	Bond Future	5107.2100	5.1072	4790.6700	4.7907	6.198	0.0000	0.0000
2024/05/28	2037	08/05/2025	12.55 Call	Bond Future	2839.7200	2.8397	2994.5700	2.9946	5.453	0.0000	0.0000
2024/05/28	2037	08/05/2025	13.30 Put	Bond Future	3391.8400	3.3918	3139.1000	3.1391	7.451	0.0000	0.0000
2024/05/28	2037	08/05/2025	13.30 Call	Bond Future	4715.0100	4.7150	4933.6600	4.9337	4.637	0.0000	0.0000
2024/05/28	2037	08/05/2025	13.35 Put	Bond Future	3299.8300	3.2998	3051.8300	3.0518	7.516	0.0000	0.0000
2024/05/28	2037	08/05/2025	13.35 Call	Bond Future	4853.5600	4.8536	5076.9500	5.0770	4.603	0.0000	0.0000
2024/05/28	2037	07/08/2025		Bond Future	13.1985	72.8908	13.0950	73.3732	0.784	0.0000	0.0000
2024/05/28	2037	07/08/2025	13.01 Call	Bond Future	3897.6300	3.8976	4043.7000	4.0437	3.748	0.0000	0.0000
2024/05/28	2037	07/08/2025	13.01 Put	Bond Future	4779.3300	4.7793	4443.0700	4.4431	7.036	0.0000	0.0000
2024/05/28	2038	01/08/2024		Bond Future	131.0159	131.0159	131.0899	131.0899	0.056	0.0000	0.0000
2024/05/28	2038	07/11/2024		Bond Future	134.1455	134.1455	134.2217	134.2217	0.057	0.0000	0.0000
2024/05/28	2038	06/02/2025		Bond Future	134.9703	134.9703	135.0499	135.0499	0.059	0.0000	0.0000
2024/05/28	2038	06/02/2025	135.23 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/28	2038	06/02/2025	135.23 Put	Bond Future	259.7000	0.2597	180.1400	0.1801	30.635	0.0000	0.0000
2024/05/28	2038	08/05/2025		Bond Future	137.9484	137.9484	138.0306	138.0306	0.060	0.0000	0.0000
2024/05/28	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/28	2038	08/05/2025	139.68 Put	Bond Future	1731.6400	1.7316	1649.3900	1.6494	4.750	0.0000	0.0000
2024/05/28	2038	07/08/2025		Bond Future	138.6880	138.6880	138.7751	138.7751	0.063	0.0000	0.0000
2024/05/28	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/28	2038	07/08/2025	139.56 Put	Bond Future	872.0100	0.8720	784.9400	0.7849	9.985	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	
2024/05/28	2040	01/08/2024	12.28 Put	Bond Future	3678.3300	3.6783	3280.8300	3.2808	10.807	0.0000	0.0000
2024/05/28	2040	01/08/2024	12.28 Call	Bond Future	680.8800	0.6809	664.7600	0.6648	2.368	0.0000	0.0000
2024/05/28	2040	01/08/2024	12.88 Call	Bond Future	2032.4200	2.0324	2101.6500	2.1017	3.406	0.0000	0.0000
2024/05/28	2040	01/08/2024	12.88 Put	Bond Future	1756.6100	1.7566	1444.4600	1.4445	17.770	0.0000	0.0000
2024/05/28	2040	01/08/2024	13.48 Call	Bond Future	4085.9100	4.0859	4276.2400	4.2762	4.658	0.0000	0.0000
2024/05/28	2040	01/08/2024	13.48 Put	Bond Future	748.3700	0.7484	557.3200	0.5573	25.529	0.0000	0.0000
2024/05/28	2040	01/08/2024	12.95 Put	Bond Future	1598.0100	1.5980	1299.6400	1.2996	18.671	0.0000	0.0000
2024/05/28	2040	01/08/2024	12.95 Call	Bond Future	2241.6000	2.2416	2324.6100	2.3246	3.703	0.0000	0.0000
2024/05/28	2040	01/08/2024		Bond Future	12.8279	74.6546	12.7563	75.0360	0.558	0.0000	0.0000
2024/05/28	2040	01/08/2024	12.33 Call	Bond Future	761.3200	0.7613	749.0300	0.7490	1.614	0.0000	0.0000
2024/05/28	2040	01/08/2024	12.33 Put	Bond Future	3477.5000	3.4775	3083.8300	3.0838	11.320	0.0000	0.0000
2024/05/28	2040	01/08/2024	12.34 Call	Bond Future	778.0800	0.7781	766.6400	0.7666	1.470	0.0000	0.0000
2024/05/28	2040	01/08/2024	12.34 Put	Bond Future	3438.2000	3.4382	3045.3800	3.0454	11.425	0.0000	0.0000
2024/05/28	2040	01/08/2024	12.32 Call	Bond Future	744.6800	0.7447	731.5700	0.7316	1.760	0.0000	0.0000
2024/05/28	2040	01/08/2024	12.32 Put	Bond Future	3516.9900	3.5170	3122.5000	3.1225	11.217	0.0000	0.0000
2024/05/28	2040	07/11/2024	12.85 Call	Bond Future	2648.2300	2.6482	2582.2200	2.5822	2.493	0.0000	0.0000
2024/05/28	2040	07/11/2024	12.85 Put	Bond Future	3280.7300	3.2807	2824.1200	2.8241	13.918	0.0000	0.0000
2024/05/28	2040	07/11/2024	12.86 Call	Bond Future	2675.1400	2.6751	2610.2800	2.6103	2.425	0.0000	0.0000
2024/05/28	2040	07/11/2024	12.86 Put	Bond Future	3254.8900	3.2549	2799.4300	2.7994	13.993	0.0000	0.0000
2024/05/28	2040	07/11/2024	12.84 Call	Bond Future	2621.4400	2.6214	2554.3000	2.5543	2.561	0.0000	0.0000
2024/05/28	2040	07/11/2024	12.84 Put	Bond Future	3306.7500	3.3068	2849.0100	2.8490	13.843	0.0000	0.0000
2024/05/28	2040	07/11/2024		Bond Future	12.9706	76.4183	12.8960	76.8089	0.576	0.0000	0.0000
2024/05/28	2040	07/11/2024	12.10 Put	Bond Future	5799.5900	5.7996	5313.1400	5.3131	8.388	0.0000	0.0000
2024/05/28	2040	07/11/2024	12.10 Call	Bond Future	1039.6400	1.0396	943.7900	0.9438	9.220	0.0000	0.0000
2024/05/28	2040	07/11/2024	12.60 Call	Bond Future	2018.6500	2.0187	1931.5200	1.9315	4.316	0.0000	0.0000
2024/05/28	2040	07/11/2024	12.60 Put	Bond Future	3988.9800	3.9890	3511.2500	3.5113	11.976	0.0000	0.0000
2024/05/28	2040	07/11/2024	13.15 Call	Bond Future	3506.1000	3.5061	3477.5300	3.4775	0.815	0.0000	0.0000
2024/05/28	2040	07/11/2024	13.15 Put	Bond Future	2581.1000	2.5811	2161.9300	2.1619	16.240	0.0000	0.0000
2024/05/28	2040	06/02/2025		Bond Future	13.1161	73.5691	13.0382	73.9688	0.594	0.0000	0.0000
2024/05/28	2040	06/02/2025	12.95 Call	Bond Future	3171.5700	3.1716	3121.7000	3.1217	1.572	0.0000	0.0000
2024/05/28	2040	06/02/2025	12.95 Put	Bond Future	4027.8900	4.0279	3578.3100	3.5783	11.162	0.0000	0.0000
2024/05/28	2040	08/05/2025	13.43 Put	Bond Future	3863.4700	3.8635	3627.3800	3.6274	6.111	0.0000	0.0000
2024/05/28	2040	08/05/2025	13.43 Call	Bond Future	4653.6800	4.6537	4826.6400	4.8266	3.717	0.0000	0.0000
2024/05/28	2040	08/05/2025	12.75 Put	Bond Future	5588.6200	5.5886	5306.7200	5.3067	5.044	0.0000	0.0000
2024/05/28	2040	08/05/2025	12.75 Call	Bond Future	2902.9600	2.9030	3030.1100	3.0301	4.380	0.0000	0.0000
2024/05/28	2040	08/05/2025	13.50 Put	Bond Future	3718.9900	3.7190	3488.4100	3.4884	6.200	0.0000	0.0000
2024/05/28	2040	08/05/2025	13.50 Call	Bond Future	4852.8400	4.8528	5031.3100	5.0313	3.678	0.0000	0.0000
2024/05/28	2040	08/05/2025		Bond Future	13.2710	75.1736	13.1897	75.5826	0.612	0.0000	0.0000
2024/05/28	2040	08/05/2025	12.63 Call	Bond Future	2637.1300	2.6371	2758.9600	2.7590	4.620	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	
2024/05/28	2040	08/05/2025	12.63 Put	Bond Future	5963.0700	5.9631	5675.8500	5.6759	4.817	0.0000	0.0000
2024/05/28	2040	07/08/2025		Bond Future	13.4505	72.2291	13.3654	72.6478	0.632	0.0000	0.0000
2024/05/28	2040	07/08/2025	13.29 Call	Bond Future	4224.3300	4.2243	4344.0300	4.3440	2.834	0.0000	0.0000
2024/05/28	2040	07/08/2025	13.29 Put	Bond Future	5017.4400	5.0174	4718.4900	4.7185	5.958	0.0000	0.0000
2024/05/28	2044	01/08/2024	13.00 Call	Bond Future	2184.5600	2.1846	2216.0700	2.2161	1.442	0.0000	0.0000
2024/05/28	2044	01/08/2024	13.00 Put	Bond Future	1680.0700	1.6801	1302.9800	1.3030	22.445	0.0000	0.0000
2024/05/28	2044	01/08/2024	13.25 Call	Bond Future	2988.2800	2.9883	3079.1200	3.0791	3.040	0.0000	0.0000
2024/05/28	2044	01/08/2024	13.25 Put	Bond Future	1192.4800	1.1925	874.7200	0.8747	26.647	0.0000	0.0000
2024/05/28	2044	01/08/2024	12.29 Call	Bond Future	596.5200	0.5965	538.9900	0.5390	9.644	0.0000	0.0000
2024/05/28	2044	01/08/2024	12.29 Put	Bond Future	3990.4600	3.9905	3524.3300	3.5243	11.681	0.0000	0.0000
2024/05/28	2044	01/08/2024	12.30 Call	Bond Future	610.8200	0.6108	553.4200	0.5534	9.397	0.0000	0.0000
2024/05/28	2044	01/08/2024	12.30 Put	Bond Future	3947.3500	3.9474	3481.3500	3.4814	11.805	0.0000	0.0000
2024/05/28	2044	01/08/2024	12.28 Call	Bond Future	582.3600	0.5824	524.8200	0.5248	9.880	0.0000	0.0000
2024/05/28	2044	01/08/2024	12.28 Put	Bond Future	4033.7700	4.0338	3567.6300	3.5676	11.556	0.0000	0.0000
2024/05/28	2044	01/08/2024		Bond Future	12.9044	70.7605	12.8279	71.1691	0.593	0.0000	0.0000
2024/05/28	2044	07/11/2024		Bond Future	13.0421	72.4323	12.9623	72.8507	0.612	0.0000	0.0000
2024/05/28	2044	07/11/2024	12.91 Call	Bond Future	2572.8300	2.5728	2590.9400	2.5909	0.704	0.0000	0.0000
2024/05/28	2044	07/11/2024	12.91 Put	Bond Future	3267.6200	3.2676	2867.3600	2.8674	12.249	0.0000	0.0000
2024/05/28	2044	07/11/2024	12.92 Call	Bond Future	2599.4400	2.5994	2618.9800	2.6190	0.752	0.0000	0.0000
2024/05/28	2044	07/11/2024	12.92 Put	Bond Future	3241.2300	3.2412	2842.4000	2.8424	12.305	0.0000	0.0000
2024/05/28	2044	07/11/2024	12.90 Call	Bond Future	2546.1500	2.5462	2563.0300	2.5630	0.663	0.0000	0.0000
2024/05/28	2044	07/11/2024	12.90 Put	Bond Future	3294.0100	3.2940	2892.5200	2.8925	12.188	0.0000	0.0000
2024/05/28	2044	06/02/2025		Bond Future	13.1819	69.6216	13.0988	70.0497	0.631	0.0000	0.0000
2024/05/28	2044	06/02/2025	13.02 Call	Bond Future	3225.7300	3.2257	3175.6900	3.1757	1.551	0.0000	0.0000
2024/05/28	2044	06/02/2025	13.02 Put	Bond Future	4063.2500	4.0633	3585.0900	3.5851	11.768	0.0000	0.0000
2024/05/28	2044	08/05/2025		Bond Future	13.3302	71.1400	13.2435	71.5780	0.650	0.0000	0.0000
2024/05/28	2044	08/05/2025	12.72 Call	Bond Future	2666.3000	2.6663	2862.9100	2.8629	7.374	0.0000	0.0000
2024/05/28	2044	08/05/2025	12.72 Put	Bond Future	5851.1300	5.8511	5609.7100	5.6097	4.126	0.0000	0.0000
2024/05/28	2044	07/08/2025		Bond Future	13.5014	68.2365	13.4108	68.6848	0.672	0.0000	0.0000
2024/05/28	2044	07/08/2025	13.34 Call	Bond Future	4267.1800	4.2672	4389.5000	4.3895	2.867	0.0000	0.0000
2024/05/28	2044	07/08/2025	13.34 Put	Bond Future	5068.6500	5.0687	4742.7200	4.7427	6.430	0.0000	0.0000
2024/05/28	2046	01/08/2024		Bond Future	113.3581	113.3581	113.4211	113.4211	0.056	0.0000	0.0000
2024/05/28	2046	07/11/2024		Bond Future	113.8581	113.8581	113.9226	113.9226	0.057	0.0000	0.0000
2024/05/28	2046	06/02/2025		Bond Future	116.3621	116.3621	116.4290	116.4290	0.057	0.0000	0.0000
2024/05/28	2046	06/02/2025	114.01 Call	Bond Future	2352.1200	2.3521	2418.9500	2.4190	2.841	0.0000	0.0000
2024/05/28	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/28	2046	08/05/2025		Bond Future	116.6679	116.6679	116.7377	116.7377	0.060	0.0000	0.0000
2024/05/28	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	
2024/05/28	2046	08/05/2025	121.97 Put	Bond Future	5302.0600	5.3021	5232.2700	5.2323	1.316	0.0000	0.0000
2024/05/28	2046	07/08/2025		Bond Future	119.1327	119.1327	119.2058	119.2058	0.061	0.0000	0.0000
2024/05/28	2046	07/08/2025	118.69 Call	Bond Future	442.7200	0.4427	515.7600	0.5158	16.498	0.0000	0.0000
2024/05/28	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/28	2050	01/08/2024		Bond Future	112.4820	112.4820	112.1677	112.1677	0.279	0.0000	0.0000
2024/05/28	2050	07/11/2024		Bond Future	115.1691	115.1691	114.8475	114.8475	0.279	0.0000	0.0000
2024/05/28	2050	06/02/2025		Bond Future	115.3343	115.3343	115.0066	115.0066	0.284	0.0000	0.0000
2024/05/28	2050	06/02/2025	115.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/28	2050	06/02/2025	115.60 Put	Bond Future	265.6900	0.2657	593.3600	0.5934	123.328	0.0000	0.0000
2024/05/28	2050	08/05/2025		Bond Future	117.8789	117.8789	117.5451	117.5451	0.283	0.0000	0.0000
2024/05/28	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/28	2050	08/05/2025	121.16 Put	Bond Future	3281.1300	3.2811	3614.9100	3.6149	10.173	0.0000	0.0000
2024/05/28	2050	07/08/2025		Bond Future	117.9452	117.9452	117.6070	117.6070	0.287	0.0000	0.0000
2024/05/28	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/28	2050	07/08/2025	119.89 Put	Bond Future	1944.8200	1.9448	2283.0000	2.2830	17.389	0.0000	0.0000
2024/05/28	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/28	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/28	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/28	AL37	01/08/2024		Index Future	956.7310	956.7310	958.2740	958.2740	0.161	0.0000	0.0000
2024/05/28	AL37	07/11/2024		Index Future	979.3380	979.3380	980.9180	980.9180	0.161	0.0000	0.0000
2024/05/28	AL37	06/02/2025		Index Future	1000.6600	1000.6600	1002.2770	1002.2770	0.162	0.0000	0.0000
2024/05/28	AL37	08/05/2025		Index Future	1022.5330	1022.5330	1024.1870	1024.1870	0.162	0.0000	0.0000
2024/05/28	AL37	07/08/2025		Index Future	1043.9630	1043.9630	1045.6560	1045.6560	0.162	0.0000	0.0000
2024/05/28	AL7T	01/08/2024		Index Future	1105.8250	1105.8250	1110.3920	1110.3920	0.413	0.0000	0.0000
2024/05/28	AL7T	07/11/2024		Index Future	1131.9550	1131.9550	1136.6300	1136.6300	0.413	0.0000	0.0000
2024/05/28	AL7T	06/02/2025		Index Future	1156.6000	1156.6000	1161.3800	1161.3800	0.413	0.0000	0.0000
2024/05/28	AL7T	08/05/2025		Index Future	1181.8810	1181.8810	1186.7690	1186.7690	0.414	0.0000	0.0000
2024/05/28	AL7T	07/08/2025		Index Future	1206.6510	1206.6510	1211.6460	1211.6460	0.414	0.0000	0.0000
2024/05/28	ALBI	01/08/2024		Index Future	962.5660	962.5660	965.8730	965.8730	0.344	0.0000	0.0000
2024/05/28	ALBI	07/11/2024		Index Future	985.3110	985.3110	988.6960	988.6960	0.344	0.0000	0.0000
2024/05/28	ALBI	06/02/2025		Index Future	1006.7630	1006.7630	1010.2250	1010.2250	0.344	0.0000	0.0000
2024/05/28	ALBI	08/05/2025		Index Future	1028.7690	1028.7690	1032.3090	1032.3090	0.344	0.0000	0.0000
2024/05/28	ALBI	07/08/2025		Index Future	1050.3300	1050.3300	1053.9480	1053.9480	0.344	0.0000	0.0000
2024/05/28	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/05/28	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/28	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/28	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/28	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/28	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/28	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/05/28	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/28	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/28	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/28	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/28	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/28	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/28	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.0000	0.0000
2024/05/28	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/28	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/28	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/28	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/28	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/28	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/05/28	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/28	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/28	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/28	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/28	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/28	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/28	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
2024/05/28	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/28	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/28	ES33	01/08/2024		Bond Future	13.0004	74.0386	12.9124	74.4077	0.677	0.0000
2024/05/28	ES33	07/11/2024		Bond Future	13.1851	72.0041	13.0927	72.3822	0.701	0.0000
2024/05/28	ES33	06/02/2025		Bond Future	13.3763	73.5870	13.2793	73.9741	0.725	0.0000
2024/05/28	ES33	06/02/2025	13.34 Call	Bond Future	0.0000	0.0000	242.4800	0.2425	100.000	0.0000
2024/05/28	ES33	06/02/2025	13.34 Put	Bond Future	144.5700	0.1446	0.0000	0.0000	(100.000)	0.0000
2024/05/28	ES33	08/05/2025		Bond Future	13.5711	71.4053	13.4694	71.8014	0.749	0.0000
2024/05/28	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/28	ES33	08/05/2025	12.73 Put	Bond Future	3366.7100	3.3667	2970.5800	2.9706	11.766	0.0000
2024/05/28	ES33	07/08/2025		Bond Future	13.7950	72.9096	13.6880	73.3152	0.775	0.0000
2024/05/28	ES33	07/08/2025	13.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/28	ES33	07/08/2025	13.56 Put	Bond Future	894.9800	0.8950	489.4400	0.4894	45.313	0.0000
2024/05/28	ES42	01/08/2024		Bond Future	13.3471	69.7227	13.2702	70.1012	0.576	0.0000
2024/05/28	ES42	07/11/2024		Bond Future	13.5085	67.1196	13.4281	67.5073	0.595	0.0000
2024/05/28	ES42	06/02/2025		Bond Future	13.6672	68.5944	13.5834	68.9912	0.613	0.0000
2024/05/28	ES42	06/02/2025	13.71 Call	Bond Future	200.9400	0.2009	597.7600	0.5978	197.482	0.0000
2024/05/28	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/28	ES42	08/05/2025		Bond Future	13.8349	65.8380	13.7473	66.2442	0.633	0.0000
2024/05/28	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/28	ES42	08/05/2025	13.25 Put	Bond Future	2792.8700	2.7929	2386.7300	2.3867	14.542	0.0000
2024/05/28	ES42	07/08/2025		Bond Future	14.0195	67.2220	13.9279	67.6377	0.653	0.0000
2024/05/28	ES42	07/08/2025	13.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/28	ES42	07/08/2025	13.79 Put	Bond Future	1050.1400	1.0501	634.4900	0.6345	39.580	0.0000
2024/05/28	GOVI	01/08/2024		GOVI	948.2530	948.2530	951.4760	951.4760	0.340	0.0000
2024/05/28	GOVI	01/08/2024	943.38 Call	GOVI	48730.0000	4.8730	80960.0000	8.0960	66.140	0.0000
2024/05/28	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/28	GOVI	01/08/2024	943.39 Call	GOVI	48630.0000	4.8630	80860.0000	8.0860	66.276	0.0000
2024/05/28	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/28	GOVI	01/08/2024	943.37 Call	GOVI	48830.0000	4.8830	81060.0000	8.1060	66.005	0.0000
2024/05/28	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/28	GOVI	07/11/2024		GOVI	970.6590	970.6590	973.9600	973.9600	0.340	0.0000
2024/05/28	GOVI	07/11/2024	948.79 Call	GOVI	218690.0000	21.8690	251700.0000	25.1700	15.094	0.0000
2024/05/28	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/28	GOVI	07/11/2024	948.80 Call	GOVI	218590.0000	21.8590	251600.0000	25.1600	15.101	0.0000
2024/05/28	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	
2024/05/28	GOVI	07/11/2024	948.78 Call	GOVI	218790.0000	21.8790	251800.0000	25.1800	15.088	0.0000	0.0000
2024/05/28	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/28	GOVI	06/02/2025		GOVI	991.7920	991.7920	995.1670	995.1670	0.340	0.0000	0.0000
2024/05/28	GOVI	06/02/2025	972.00 Call	GOVI	197920.0000	19.7920	231670.0000	23.1670	17.052	0.0000	0.0000
2024/05/28	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/28	GOVI	08/05/2025		GOVI	1013.4710	1013.4710	1016.9220	1016.9220	0.341	0.0000	0.0000
2024/05/28	GOVI	08/05/2025	1,022. Call 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/28	GOVI	08/05/2025	1,022. Put 00	GOVI	85290.0000	8.5290	50780.0000	5.0780	40.462	0.0000	0.0000
2024/05/28	GOVI	07/08/2025		GOVI	1034.7120	1034.7120	1038.2390	1038.2390	0.341	0.0000	0.0000
2024/05/28	GOVI	07/08/2025	1,011. Call 00	GOVI	237120.0000	23.7120	272390.0000	27.2390	14.874	0.0000	0.0000
2024/05/28	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/28	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/05/28	IGOV	01/08/2024		Index Future	349.9140	349.9140	349.3350	349.3350	0.165	0.0000	0.0000
2024/05/28	IGOV	07/11/2024		Index Future	358.2730	358.2730	357.6800	357.6800	0.166	0.0000	0.0000
2024/05/28	IGOV	06/02/2025		Index Future	366.1560	366.1560	365.5510	365.5510	0.165	0.0000	0.0000
2024/05/28	IGOV	08/05/2025		Index Future	374.2400	374.2400	373.6230	373.6230	0.165	0.0000	0.0000
2024/05/28	IGOV	07/08/2025		Index Future	382.1620	382.1620	381.5340	381.5340	0.164	0.0000	0.0000
2024/05/28	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/05/28	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/05/28	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/05/28	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/05/28	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/05/28	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/05/28	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/05/28	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/05/28	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/05/28	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/05/28	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/05/28	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/05/28	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/05/28	JBAF	15/05/2024		Jibar Tradeable Future	8.3500	8.3500	8.3500	91.6500	0.000	0.0000	0.0000
2024/05/28	JBAF	19/06/2024		Jibar Tradeable Future	8.3450	91.6550	8.3450	91.6550	0.000	0.0000	0.0000
2024/05/28	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	
2024/05/28	JBAF	21/08/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/05/28	JBAF	18/09/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/05/28	JBAF	16/10/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/05/28	JBAF	20/11/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/05/28	JBAF	18/12/2024		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/05/28	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/05/28	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/05/28	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/05/28	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/05/28	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/05/28	R035	01/08/2024	12.50 Call	Bond Future	2650.9700	2.6510	2793.1400	2.7931	5.363	0.0000	0.0000
2024/05/28	R035	01/08/2024	12.50 Put	Bond Future	1174.5100	1.1745	852.8600	0.8529	27.386	0.0000	0.0000
2024/05/28	R035	01/08/2024	12.45 Call	Bond Future	2491.8500	2.4919	2621.1300	2.6211	5.188	0.0000	0.0000
2024/05/28	R035	01/08/2024	12.45 Put	Bond Future	1261.1700	1.2612	926.6300	0.9266	26.526	0.0000	0.0000
2024/05/28	R035	01/08/2024	13.08 Call	Bond Future	4738.0100	4.7380	5023.4300	5.0234	6.024	0.0000	0.0000
2024/05/28	R035	01/08/2024	13.08 Put	Bond Future	487.0000	0.4870	308.6000	0.3086	36.632	0.0000	0.0000
2024/05/28	R035	01/08/2024	13.05 Call	Bond Future	4621.6700	4.6217	4900.9300	4.9009	6.042	0.0000	0.0000
2024/05/28	R035	01/08/2024	13.05 Put	Bond Future	510.7800	0.5108	326.2200	0.3262	36.133	0.0000	0.0000
2024/05/28	R035	01/08/2024	12.20 Put	Bond Future	1777.9700	1.7780	1381.0400	1.3810	22.325	0.0000	0.0000
2024/05/28	R035	01/08/2024	12.20 Call	Bond Future	1763.5800	1.7636	1830.4700	1.8305	3.793	0.0000	0.0000
2024/05/28	R035	01/08/2024		Bond Future	12.2029	84.3510	12.1111	84.8148	0.752	0.0000	0.0000
2024/05/28	R035	01/08/2024	13.23 Put	Bond Future	382.5200	0.3825	233.3900	0.2334	38.986	0.0000	0.0000
2024/05/28	R035	01/08/2024	13.23 Call	Bond Future	5328.7400	5.3287	5643.4300	5.6434	5.906	0.0000	0.0000
2024/05/28	R035	01/08/2024	13.20 Call	Bond Future	5209.5300	5.2095	5518.6000	5.5186	5.933	0.0000	0.0000
2024/05/28	R035	01/08/2024	13.20 Put	Bond Future	401.6400	0.4016	246.8900	0.2469	38.530	0.0000	0.0000
2024/05/28	R035	01/08/2024	11.80 Call	Bond Future	870.5500	0.8706	863.0500	0.8631	0.862	0.0000	0.0000
2024/05/28	R035	01/08/2024	11.80 Put	Bond Future	2934.4300	2.9344	2463.1100	2.4631	16.062	0.0000	0.0000
2024/05/28	R035	01/08/2024	11.81 Call	Bond Future	888.4300	0.8884	882.2500	0.8823	0.696	0.0000	0.0000
2024/05/28	R035	01/08/2024	11.81 Put	Bond Future	2900.1900	2.9002	2430.1900	2.4302	16.206	0.0000	0.0000
2024/05/28	R035	01/08/2024	11.79 Call	Bond Future	852.9100	0.8529	844.1100	0.8441	1.032	0.0000	0.0000
2024/05/28	R035	01/08/2024	11.79 Put	Bond Future	2968.9500	2.9690	2496.3300	2.4963	15.919	0.0000	0.0000
2024/05/28	R035	07/11/2024		Bond Future	12.3464	81.8283	12.2504	82.3033	0.778	0.0000	0.0000
2024/05/28	R035	07/11/2024	12.18 Call	Bond Future	2356.1600	2.3562	2357.8900	2.3579	0.073	0.0000	0.0000
2024/05/28	R035	07/11/2024	12.18 Put	Bond Future	3181.4200	3.1814	2708.1600	2.7082	14.876	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	
2024/05/28	R035	07/11/2024	12.19 Call	Bond Future	2381.0500	2.3811	2384.1400	2.3841	0.130	0.0000	0.0000
2024/05/28	R035	07/11/2024	12.19 Put	Bond Future	3156.3900	3.1564	2684.4900	2.6845	14.951	0.0000	0.0000
2024/05/28	R035	07/11/2024	12.17 Call	Bond Future	2331.6300	2.3316	2332.0000	2.3320	0.016	0.0000	0.0000
2024/05/28	R035	07/11/2024	12.17 Put	Bond Future	3206.8500	3.2069	2732.2300	2.7322	14.800	0.0000	0.0000
2024/05/28	R035	07/11/2024	13.23 Call	Bond Future	5517.7500	5.5178	5696.5100	5.6965	3.240	0.0000	0.0000
2024/05/28	R035	07/11/2024	13.23 Put	Bond Future	1327.0300	1.3270	1030.8000	1.0308	22.323	0.0000	0.0000
2024/05/28	R035	07/11/2024	12.20 Put	Bond Future	3131.3000	3.1313	2660.7800	2.6608	15.026	0.0000	0.0000
2024/05/28	R035	07/11/2024	12.20 Call	Bond Future	2405.8300	2.4058	2410.3000	2.4103	0.186	0.0000	0.0000
2024/05/28	R035	06/02/2025		Bond Future	12.4954	83.6085	12.3949	84.0945	0.805	0.0000	0.0000
2024/05/28	R035	06/02/2025	12.41 Call	Bond Future	3152.6400	3.1526	3185.3100	3.1853	1.036	0.0000	0.0000
2024/05/28	R035	06/02/2025	12.41 Put	Bond Future	3565.2200	3.5652	3111.9100	3.1119	12.715	0.0000	0.0000
2024/05/28	R035	08/05/2025		Bond Future	12.6425	80.9163	12.5374	81.4135	0.831	0.0000	0.0000
2024/05/28	R035	08/05/2025	11.78 Call	Bond Future	1990.9400	1.9909	2070.2500	2.0703	3.984	0.0000	0.0000
2024/05/28	R035	08/05/2025	11.78 Put	Bond Future	6201.7900	6.2018	5783.8700	5.7839	6.739	0.0000	0.0000
2024/05/28	R035	08/05/2025	13.35 Call	Bond Future	5863.0900	5.8631	6085.2600	6.0853	3.789	0.0000	0.0000
2024/05/28	R035	08/05/2025	13.35 Put	Bond Future	2624.6000	2.6246	2349.5400	2.3495	10.480	0.0000	0.0000
2024/05/28	R035	08/05/2025	12.70 Call	Bond Future	4040.0600	4.0401	4192.9100	4.1929	3.783	0.0000	0.0000
2024/05/28	R035	08/05/2025	12.70 Put	Bond Future	3769.7700	3.7698	3425.3900	3.4254	9.135	0.0000	0.0000
2024/05/28	R035	08/05/2025	11.46 Put	Bond Future	7324.0000	7.3240	6895.3600	6.8954	5.853	0.0000	0.0000
2024/05/28	R035	08/05/2025	11.46 Call	Bond Future	1472.9100	1.4729	1541.5000	1.5415	4.657	0.0000	0.0000
2024/05/28	R035	07/08/2025		Bond Future	12.8158	82.6044	12.7056	83.1132	0.860	0.0000	0.0000
2024/05/28	R035	07/08/2025	12.65 Call	Bond Future	3862.1700	3.8622	4002.6700	4.0027	3.638	0.0000	0.0000
2024/05/28	R035	07/08/2025	12.65 Put	Bond Future	4629.5400	4.6295	4261.2300	4.2612	7.956	0.0000	0.0000
2024/05/28	R053	01/08/2024		Bond Future	12.7873	95.1987	12.7111	95.7334	0.596	0.0000	0.0000
2024/05/28	R053	01/08/2024	13.14 Call	Bond Future	3994.7900	3.9948	4106.7800	4.1068	2.803	0.0000	0.0000
2024/05/28	R053	01/08/2024	13.14 Put	Bond Future	1593.7700	1.5938	1171.1100	1.1711	26.520	0.0000	0.0000
2024/05/28	R053	01/08/2024	13.15 Call	Bond Future	4039.5100	4.0395	4154.6600	4.1547	2.851	0.0000	0.0000
2024/05/28	R053	01/08/2024	13.15 Put	Bond Future	1572.1300	1.5721	1152.6300	1.1526	26.684	0.0000	0.0000
2024/05/28	R053	01/08/2024	13.13 Call	Bond Future	3950.2400	3.9502	4059.0800	4.0591	2.755	0.0000	0.0000
2024/05/28	R053	01/08/2024	13.13 Put	Bond Future	1615.6800	1.6157	1189.8700	1.1899	26.355	0.0000	0.0000
2024/05/28	R053	07/11/2024	12.80 Call	Bond Future	3559.4100	3.5594	3471.4100	3.4714	2.472	0.0000	0.0000
2024/05/28	R053	07/11/2024	12.80 Put	Bond Future	4416.8500	4.4169	3781.2900	3.7813	14.389	0.0000	0.0000
2024/05/28	R053	07/11/2024	12.81 Call	Bond Future	3594.8100	3.5948	3508.4100	3.5084	2.403	0.0000	0.0000
2024/05/28	R053	07/11/2024	12.81 Put	Bond Future	4382.6900	4.3827	3748.7300	3.7487	14.465	0.0000	0.0000
2024/05/28	R053	07/11/2024	12.79 Call	Bond Future	3524.4000	3.5244	3434.5900	3.4346	2.548	0.0000	0.0000
2024/05/28	R053	07/11/2024	12.79 Put	Bond Future	4451.4900	4.4515	3814.1200	3.8141	14.318	0.0000	0.0000
2024/05/28	R053	07/11/2024		Bond Future	12.9243	91.5752	12.8447	92.1227	0.616	0.0000	0.0000
2024/05/28	R053	06/02/2025		Bond Future	13.0603	93.5668	12.9772	94.1270	0.636	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	
2024/05/28	R053	06/02/2025	12.94 Call	Bond Future	4436.1600	4.4362	4361.7500	4.3618	1.677	0.0000	0.0000
2024/05/28	R053	06/02/2025	12.94 Put	Bond Future	5249.7000	5.2497	4615.0700	4.6151	12.089	0.0000	0.0000
2024/05/28	R053	08/05/2025		Bond Future	13.2004	89.7358	13.1138	90.3090	0.657	0.0000	0.0000
2024/05/28	R053	08/05/2025	12.64 Call	Bond Future	3777.3700	3.7774	3927.6900	3.9277	3.979	0.0000	0.0000
2024/05/28	R053	08/05/2025	12.64 Put	Bond Future	7608.7900	7.6088	7185.9200	7.1859	5.558	0.0000	0.0000
2024/05/28	R053	07/08/2025		Bond Future	13.3588	91.6048	13.2681	92.1913	0.679	0.0000	0.0000
2024/05/28	R053	07/08/2025	13.17 Call	Bond Future	5550.3200	5.5503	5686.8800	5.6869	2.460	0.0000	0.0000
2024/05/28	R053	07/08/2025	13.17 Put	Bond Future	6779.6400	6.7796	6329.7100	6.3297	6.636	0.0000	0.0000
2024/05/28	R186	01/08/2024		Bond Future	9.2686	103.8689	9.2340	103.9424	0.373	0.0000	0.0000
2024/05/28	R186	01/08/2024	8.69 Call	Bond Future	38.5700	0.0386	44.7000	0.0447	15.893	0.0000	0.0000
2024/05/28	R186	01/08/2024	8.69 Put	Bond Future	1277.5600	1.2776	1210.2400	1.2102	5.269	0.0000	0.0000
2024/05/28	R186	01/08/2024	8.70 Call	Bond Future	41.1300	0.0411	47.4300	0.0474	15.317	0.0000	0.0000
2024/05/28	R186	01/08/2024	8.70 Put	Bond Future	1258.5400	1.2585	1191.3900	1.1914	5.336	0.0000	0.0000
2024/05/28	R186	01/08/2024	8.68 Call	Bond Future	36.0500	0.0361	42.1000	0.0421	16.782	0.0000	0.0000
2024/05/28	R186	01/08/2024	8.68 Put	Bond Future	1296.6200	1.2966	1229.2200	1.2292	5.198	0.0000	0.0000
2024/05/28	R186	07/11/2024	9.14 Call	Bond Future	502.4200	0.5024	575.2400	0.5752	14.494	0.0000	0.0000
2024/05/28	R186	07/11/2024	9.14 Put	Bond Future	844.2000	0.8442	841.5800	0.8416	0.310	0.0000	0.0000
2024/05/28	R186	07/11/2024	9.15 Call	Bond Future	512.3500	0.5124	585.8600	0.5859	14.348	0.0000	0.0000
2024/05/28	R186	07/11/2024	9.15 Put	Bond Future	835.0300	0.8350	833.1000	0.8331	0.231	0.0000	0.0000
2024/05/28	R186	07/11/2024	9.13 Call	Bond Future	492.5800	0.4926	564.9800	0.5650	14.698	0.0000	0.0000
2024/05/28	R186	07/11/2024	9.13 Put	Bond Future	853.4700	0.8535	850.4300	0.8504	0.356	0.0000	0.0000
2024/05/28	R186	07/11/2024		Bond Future	9.3193	106.3231	9.2796	106.3985	0.425	0.0000	0.0000
2024/05/28	R186	06/02/2025		Bond Future	9.3941	103.3207	9.3481	103.3987	0.490	0.0000	0.0000
2024/05/28	R186	06/02/2025	9.03 Call	Bond Future	519.2700	0.5193	518.2100	0.5182	0.204	0.0000	0.0000
2024/05/28	R186	06/02/2025	9.03 Put	Bond Future	1137.6600	1.1377	1058.6400	1.0586	6.946	0.0000	0.0000
2024/05/28	R186	08/05/2025		Bond Future	9.4912	105.5760	9.4367	105.6565	0.574	0.0000	0.0000
2024/05/28	R186	08/05/2025	8.47 Call	Bond Future	246.6700	0.2467	249.4500	0.2495	1.127	0.0000	0.0000
2024/05/28	R186	08/05/2025	8.47 Put	Bond Future	1768.7100	1.7687	1691.0400	1.6910	4.391	0.0000	0.0000
2024/05/28	R186	07/08/2025		Bond Future	9.6975	102.4652	9.6309	102.5488	0.686	0.0000	0.0000
2024/05/28	R186	07/08/2025	9.68 Call	Bond Future	914.1400	0.9141	901.9400	0.9019	1.335	0.0000	0.0000
2024/05/28	R186	07/08/2025	9.68 Put	Bond Future	936.0600	0.9361	840.2400	0.8402	10.237	0.0000	0.0000
2024/05/28	R186	07/08/2025	10.25 Call	Bond Future	1381.4700	1.3815	1385.6100	1.3856	0.300	0.0000	0.0000
2024/05/28	R186	07/08/2025	10.25 Put	Bond Future	691.0400	0.6910	611.5600	0.6116	11.502	0.0000	0.0000
2024/05/28	R186	07/08/2025	9.22 Put	Bond Future	1196.4100	1.1964	1093.7000	1.0937	8.585	0.0000	0.0000
2024/05/28	R186	07/08/2025	9.22 Call	Bond Future	594.4200	0.5944	575.3300	0.5753	3.212	0.0000	0.0000
2024/05/28	R202	01/08/2024		Bond Future	257.8926	257.8926	257.6278	257.6278	0.103	0.0000	0.0000
2024/05/28	R202	07/11/2024		Bond Future	264.0533	264.0533	263.7828	263.7828	0.102	0.0000	0.0000
2024/05/28	R202	06/02/2025		Bond Future	264.6256	264.6256	264.3512	264.3512	0.104	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
2024/05/28	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/28	R202	06/02/2025	266.79 Put	Bond Future	2164.4400	2.1644	2438.8100	2.4388	12.676	0.0000
2024/05/28	R202	08/05/2025		Bond Future	270.4650	270.4650	270.1864	270.1864	0.103	0.0000
2024/05/28	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/28	R202	08/05/2025	272.31 Put	Bond Future	1845.0500	1.8451	2123.6100	2.1236	15.098	0.0000
2024/05/28	R202	07/08/2025		Bond Future	270.8196	270.8196	270.5413	270.5413	0.103	0.0000
2024/05/28	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/28	R202	07/08/2025	271.60 Put	Bond Future	780.3700	0.7804	1058.6600	1.0587	35.661	0.0000
2024/05/28	R209	01/08/2024		Bond Future	12.2920	65.2579	12.2059	65.6428	0.700	0.0000
2024/05/28	R209	01/08/2024	11.79 Call	Bond Future	625.4600	0.6255	602.8900	0.6029	3.609	0.0000
2024/05/28	R209	01/08/2024	11.79 Put	Bond Future	2915.9200	2.9159	2508.4600	2.5085	13.974	0.0000
2024/05/28	R209	01/08/2024	11.80 Call	Bond Future	639.3000	0.6393	617.5100	0.6175	3.408	0.0000
2024/05/28	R209	01/08/2024	11.80 Put	Bond Future	2883.0300	2.8830	2476.3500	2.4764	14.106	0.0000
2024/05/28	R209	01/08/2024	11.78 Call	Bond Future	611.7200	0.6117	588.4900	0.5885	3.797	0.0000
2024/05/28	R209	01/08/2024	11.78 Put	Bond Future	2948.9500	2.9490	2540.8300	2.5408	13.840	0.0000
2024/05/28	R209	07/11/2024		Bond Future	12.4214	63.6424	12.3317	64.0365	0.722	0.0000
2024/05/28	R209	07/11/2024	12.22 Call	Bond Future	2014.3200	2.0143	2001.0400	2.0010	0.659	0.0000
2024/05/28	R209	07/11/2024	12.22 Put	Bond Future	2903.9600	2.9040	2496.5500	2.4966	14.029	0.0000
2024/05/28	R209	07/11/2024	12.23 Call	Bond Future	2035.7900	2.0358	2023.6200	2.0236	0.598	0.0000
2024/05/28	R209	07/11/2024	12.23 Put	Bond Future	2880.8500	2.8809	2474.5500	2.4746	14.103	0.0000
2024/05/28	R209	07/11/2024	12.21 Call	Bond Future	1992.7800	1.9928	1978.5800	1.9786	0.713	0.0000
2024/05/28	R209	07/11/2024	12.21 Put	Bond Future	2927.0500	2.9271	2518.7200	2.5187	13.950	0.0000
2024/05/28	R209	06/02/2025		Bond Future	12.5513	65.0268	12.4579	65.4300	0.744	0.0000
2024/05/28	R209	06/02/2025	12.44 Call	Bond Future	2741.8700	2.7419	2755.9300	2.7559	0.513	0.0000
2024/05/28	R209	06/02/2025	12.44 Put	Bond Future	3223.0500	3.2231	2833.8500	2.8339	12.076	0.0000
2024/05/28	R209	08/05/2025		Bond Future	12.6857	63.2889	12.5886	63.7014	0.766	0.0000
2024/05/28	R209	08/05/2025	11.89 Call	Bond Future	1879.7200	1.8797	1963.2900	1.9633	4.446	0.0000
2024/05/28	R209	08/05/2025	11.89 Put	Bond Future	5370.6600	5.3707	5041.6700	5.0417	6.126	0.0000
2024/05/28	R209	07/08/2025		Bond Future	12.8402	64.6089	12.7389	65.0310	0.789	0.0000
2024/05/28	R209	07/08/2025	12.68 Call	Bond Future	3466.4200	3.4664	3569.7000	3.5697	2.979	0.0000
2024/05/28	R209	07/08/2025	12.68 Put	Bond Future	4135.7500	4.1358	3816.9800	3.8170	7.708	0.0000
2024/05/28	R210	01/08/2024		Bond Future	239.9175	239.9175	239.3498	239.3498	0.237	0.0000
2024/05/28	R210	07/11/2024		Bond Future	242.3015	242.3015	241.7205	241.7205	0.240	0.0000
2024/05/28	R210	06/02/2025		Bond Future	247.6309	247.6309	247.0391	247.0391	0.239	0.0000
2024/05/28	R210	06/02/2025	239.61 Call	Bond Future	8020.8700	8.0209	7429.0500	7.4291	7.379	0.0000
2024/05/28	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/28	R210	08/05/2025		Bond Future	249.6669	249.6669	249.0650	249.0650	0.241	0.0000
2024/05/28	R210	08/05/2025	248.03 Call	Bond Future	1636.9300	1.6369	1035.0200	1.0350	36.771	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	
2024/05/28	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/28	R210	07/08/2025		Bond Future	254.9444	254.9444	254.3331	254.3331	0.240	0.0000	0.0000
2024/05/28	R210	07/08/2025	248.44 Call	Bond Future	6504.4000	6.5044	5893.0800	5.8931	9.399	0.0000	0.0000
2024/05/28	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/28	R213	01/08/2024		Bond Future	11.1179	84.1762	11.0781	84.3363	0.358	0.0000	0.0000
2024/05/28	R213	01/08/2024	10.87 Call	Bond Future	902.0500	0.9021	847.0100	0.8470	6.102	0.0000	0.0000
2024/05/28	R213	01/08/2024	10.87 Put	Bond Future	1904.7300	1.9047	1689.5800	1.6896	11.296	0.0000	0.0000
2024/05/28	R213	01/08/2024	10.88 Call	Bond Future	919.2300	0.9192	864.8500	0.8649	5.916	0.0000	0.0000
2024/05/28	R213	01/08/2024	10.88 Put	Bond Future	1881.1700	1.8812	1666.6800	1.6667	11.402	0.0000	0.0000
2024/05/28	R213	01/08/2024	10.86 Call	Bond Future	884.9200	0.8849	829.2300	0.8292	6.293	0.0000	0.0000
2024/05/28	R213	01/08/2024	10.86 Put	Bond Future	1928.3700	1.9284	1712.5700	1.7126	11.191	0.0000	0.0000
2024/05/28	R213	07/11/2024	11.22 Call	Bond Future	2046.2500	2.0463	1954.8800	1.9549	4.465	0.0000	0.0000
2024/05/28	R213	07/11/2024	11.22 Put	Bond Future	2131.0900	2.1311	1875.6500	1.8757	11.986	0.0000	0.0000
2024/05/28	R213	07/11/2024	11.23 Call	Bond Future	2067.2400	2.0672	1975.9800	1.9760	4.415	0.0000	0.0000
2024/05/28	R213	07/11/2024	11.23 Put	Bond Future	2113.1500	2.1132	1857.8200	1.8578	12.083	0.0000	0.0000
2024/05/28	R213	07/11/2024	11.21 Call	Bond Future	2025.5900	2.0256	1933.6700	1.9337	4.538	0.0000	0.0000
2024/05/28	R213	07/11/2024	11.21 Put	Bond Future	2149.3900	2.1494	1893.4000	1.8934	11.910	0.0000	0.0000
2024/05/28	R213	07/11/2024		Bond Future	11.2418	82.6034	11.1997	82.7675	0.375	0.0000	0.0000
2024/05/28	R213	06/02/2025		Bond Future	11.3754	84.4008	11.3308	84.5691	0.392	0.0000	0.0000
2024/05/28	R213	06/02/2025	11.35 Call	Bond Future	2459.6900	2.4597	2372.0600	2.3721	3.563	0.0000	0.0000
2024/05/28	R213	06/02/2025	11.35 Put	Bond Future	2555.5500	2.5556	2299.6000	2.2996	10.015	0.0000	0.0000
2024/05/28	R213	08/05/2025		Bond Future	11.5092	82.6807	11.4619	82.8533	0.411	0.0000	0.0000
2024/05/28	R213	08/05/2025	10.52 Call	Bond Future	1243.2100	1.2432	1247.1800	1.2472	0.319	0.0000	0.0000
2024/05/28	R213	08/05/2025	10.52 Put	Bond Future	4952.3300	4.9523	4783.6900	4.7837	3.405	0.0000	0.0000
2024/05/28	R213	07/08/2025		Bond Future	11.6770	84.4073	11.6267	84.5847	0.431	0.0000	0.0000
2024/05/28	R213	07/08/2025	11.66 Call	Bond Future	3092.8500	3.0929	3058.9100	3.0589	1.097	0.0000	0.0000
2024/05/28	R213	07/08/2025	11.66 Put	Bond Future	3152.6400	3.1526	2941.3300	2.9413	6.703	0.0000	0.0000
2024/05/28	R214	01/08/2024	12.17 Call	Bond Future	671.2400	0.6712	629.5000	0.6295	6.218	0.0000	0.0000
2024/05/28	R214	01/08/2024	12.17 Put	Bond Future	2881.9200	2.8819	2496.2200	2.4962	13.383	0.0000	0.0000
2024/05/28	R214	01/08/2024	12.18 Call	Bond Future	685.9600	0.6860	644.6400	0.6446	6.024	0.0000	0.0000
2024/05/28	R214	01/08/2024	12.18 Put	Bond Future	2848.7000	2.8487	2463.4200	2.4634	13.525	0.0000	0.0000
2024/05/28	R214	01/08/2024	12.16 Call	Bond Future	656.7100	0.6567	614.5100	0.6145	6.426	0.0000	0.0000
2024/05/28	R214	01/08/2024	12.16 Put	Bond Future	2915.3900	2.9154	2529.2300	2.5292	13.246	0.0000	0.0000
2024/05/28	R214	01/08/2024		Bond Future	12.6444	60.5791	12.5687	60.9231	0.598	0.0000	0.0000
2024/05/28	R214	07/11/2024		Bond Future	12.7730	58.7032	12.6943	59.0555	0.616	0.0000	0.0000
2024/05/28	R214	07/11/2024	12.61 Call	Bond Future	2136.2400	2.1362	2089.4900	2.0895	2.188	0.0000	0.0000
2024/05/28	R214	07/11/2024	12.61 Put	Bond Future	2869.6900	2.8697	2470.6800	2.4707	13.904	0.0000	0.0000
2024/05/28	R214	07/11/2024	12.62 Call	Bond Future	2158.6100	2.1586	2112.8700	2.1129	2.119	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	
2024/05/28	R214	07/11/2024	12.62 Put	Bond Future	2846.6300	2.8466	2448.6300	2.4486	13.981	0.0000	0.0000
2024/05/28	R214	07/11/2024	12.60 Call	Bond Future	2113.8200	2.1138	2066.2300	2.0662	2.251	0.0000	0.0000
2024/05/28	R214	07/11/2024	12.60 Put	Bond Future	2892.7400	2.8927	2492.8900	2.4929	13.823	0.0000	0.0000
2024/05/28	R214	06/02/2025		Bond Future	12.9039	59.9803	12.8221	60.3407	0.634	0.0000	0.0000
2024/05/28	R214	06/02/2025	12.71 Call	Bond Future	2615.6800	2.6157	2651.1800	2.6512	1.357	0.0000	0.0000
2024/05/28	R214	06/02/2025	12.71 Put	Bond Future	3476.0100	3.4760	3151.0900	3.1511	9.347	0.0000	0.0000
2024/05/28	R214	08/05/2025		Bond Future	13.0317	57.9811	12.9468	58.3498	0.652	0.0000	0.0000
2024/05/28	R214	08/05/2025	12.40 Call	Bond Future	2222.1900	2.2222	2332.9600	2.3330	4.985	0.0000	0.0000
2024/05/28	R214	08/05/2025	12.40 Put	Bond Future	5055.4300	5.0554	4797.4500	4.7975	5.103	0.0000	0.0000
2024/05/28	R214	07/08/2025		Bond Future	13.1786	59.1906	13.0902	59.5679	0.671	0.0000	0.0000
2024/05/28	R214	07/08/2025	12.97 Call	Bond Future	3451.9500	3.4520	3634.9500	3.6350	5.301	0.0000	0.0000
2024/05/28	R214	07/08/2025	12.97 Put	Bond Future	4348.3800	4.3484	4154.0900	4.1541	4.468	0.0000	0.0000
2024/05/28	R248	01/08/2024		Bond Future	12.7939	73.8598	12.7231	74.2469	0.554	0.0000	0.0000
2024/05/28	R248	01/08/2024	12.31 Call	Bond Future	836.7600	0.8368	769.3700	0.7694	8.054	0.0000	0.0000
2024/05/28	R248	01/08/2024	12.31 Put	Bond Future	3557.5200	3.5575	3103.1000	3.1031	12.774	0.0000	0.0000
2024/05/28	R248	01/08/2024	12.32 Call	Bond Future	854.8000	0.8548	787.8000	0.7878	7.838	0.0000	0.0000
2024/05/28	R248	01/08/2024	12.32 Put	Bond Future	3517.4600	3.5175	3063.4300	3.0634	12.908	0.0000	0.0000
2024/05/28	R248	01/08/2024	12.30 Call	Bond Future	819.0700	0.8191	751.2200	0.7512	8.284	0.0000	0.0000
2024/05/28	R248	01/08/2024	12.30 Put	Bond Future	3598.0100	3.5980	3143.1300	3.1431	12.643	0.0000	0.0000
2024/05/28	R248	07/11/2024		Bond Future	12.9292	71.1529	12.8553	71.5492	0.572	0.0000	0.0000
2024/05/28	R248	07/11/2024	12.79 Call	Bond Future	2635.7700	2.6358	2556.1600	2.5562	3.020	0.0000	0.0000
2024/05/28	R248	07/11/2024	12.79 Put	Bond Future	3385.8800	3.3859	2909.9300	2.9099	14.057	0.0000	0.0000
2024/05/28	R248	07/11/2024	12.80 Call	Bond Future	2663.1500	2.6632	2584.5200	2.5845	2.953	0.0000	0.0000
2024/05/28	R248	07/11/2024	12.80 Put	Bond Future	3358.9100	3.3589	2883.9400	2.8839	14.141	0.0000	0.0000
2024/05/28	R248	07/11/2024	12.78 Call	Bond Future	2608.7000	2.6087	2527.9500	2.5280	3.095	0.0000	0.0000
2024/05/28	R248	07/11/2024	12.78 Put	Bond Future	3413.2400	3.4132	2936.1500	2.9362	13.978	0.0000	0.0000
2024/05/28	R248	06/02/2025		Bond Future	13.0672	72.7007	12.9901	73.1063	0.590	0.0000	0.0000
2024/05/28	R248	06/02/2025	12.71 Call	Bond Future	2817.6800	2.8177	2731.0200	2.7310	3.076	0.0000	0.0000
2024/05/28	R248	06/02/2025	12.71 Put	Bond Future	4733.3800	4.7334	4241.1200	4.2411	10.400	0.0000	0.0000
2024/05/28	R248	08/05/2025		Bond Future	13.2017	69.8337	13.1214	70.2487	0.608	0.0000	0.0000
2024/05/28	R248	08/05/2025	12.60 Call	Bond Future	2753.4900	2.7535	2863.2200	2.8632	3.985	0.0000	0.0000
2024/05/28	R248	08/05/2025	12.60 Put	Bond Future	5976.3300	5.9763	5671.1000	5.6711	5.107	0.0000	0.0000
2024/05/28	R248	07/08/2025		Bond Future	13.3564	71.2897	13.2725	71.7144	0.628	0.0000	0.0000
2024/05/28	R248	07/08/2025	13.21 Call	Bond Future	4420.9900	4.4210	4516.8400	4.5168	2.168	0.0000	0.0000
2024/05/28	R248	07/08/2025	13.21 Put	Bond Future	5165.2900	5.1653	4836.4800	4.8365	6.366	0.0000	0.0000
2024/05/28	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/28	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
2024/05/28	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/28	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
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