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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/05/2024 TO 30/05/2024

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
2024/05/30	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/30	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/30	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/30	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/30	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/30	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/30	2025	01/08/2024		Bond Future	181.8923	181.8923	181.7778	0.063	0.0000	0.0000
2024/05/30	2025	07/11/2024		Bond Future	186.2379	186.2379	186.1207	0.063	0.0000	0.0000
2024/05/30	2029	01/08/2024		Bond Future	130.4907	130.4907	130.3936	0.074	0.0000	0.0000
2024/05/30	2029	07/11/2024		Bond Future	132.2028	132.2028	132.1037	0.075	0.0000	0.0000
2024/05/30	2029	06/02/2025		Bond Future	135.1118	135.1118	135.0109	0.075	0.0000	0.0000
2024/05/30	2029	06/02/2025	132.40 Call	Bond Future	2711.8000	2.7118	2610.8700	3.722	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
2024/05/30	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/05/30	2029	08/05/2025		Bond Future	136.6558	136.6558	136.5534	136.5534	0.075	0.0000
2024/05/30	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/30	2029	08/05/2025	137.85 Put	Bond Future	1194.1900	1.1942	1296.5700	1.2966	8.573	0.0000
2024/05/30	2029	07/08/2025		Bond Future	139.5471	139.5471	139.4432	139.4432	0.074	0.0000
2024/05/30	2029	07/08/2025	137.41 Call	Bond Future	2137.1200	2.1371	2033.1700	2.0332	4.864	0.0000
2024/05/30	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/30	2030	01/08/2024	10.21 Put	Bond Future	1966.1900	1.9662	2017.4400	2.0174	2.607	0.0000
2024/05/30	2030	01/08/2024	10.21 Call	Bond Future	534.9200	0.5349	491.6500	0.4917	8.089	0.0000
2024/05/30	2030	01/08/2024	10.71 Put	Bond Future	940.6600	0.9407	963.7600	0.9638	2.456	0.0000
2024/05/30	2030	01/08/2024	10.71 Call	Bond Future	1425.6900	1.4257	1354.2700	1.3543	5.010	0.0000
2024/05/30	2030	01/08/2024	11.31 Call	Bond Future	3052.3200	3.0523	2962.3900	2.9624	2.946	0.0000
2024/05/30	2030	01/08/2024	11.31 Put	Bond Future	333.5900	0.3336	338.1800	0.3382	1.376	0.0000
2024/05/30	2030	01/08/2024		Bond Future	10.5822	89.5882	10.6070	89.4937	0.235	0.0000
2024/05/30	2030	01/08/2024	10.38 Call	Bond Future	781.2300	0.7812	727.5900	0.7276	6.866	0.0000
2024/05/30	2030	01/08/2024	10.38 Put	Bond Future	1555.2600	1.5553	1596.1400	1.5961	2.628	0.0000
2024/05/30	2030	01/08/2024	10.39 Call	Bond Future	797.4900	0.7975	743.2600	0.7433	6.800	0.0000
2024/05/30	2030	01/08/2024	10.39 Put	Bond Future	1533.0400	1.5330	1573.3300	1.5733	2.628	0.0000
2024/05/30	2030	01/08/2024	10.37 Call	Bond Future	765.0200	0.7650	711.9800	0.7120	6.933	0.0000
2024/05/30	2030	01/08/2024	10.37 Put	Bond Future	1577.5400	1.5775	1619.0200	1.6190	2.629	0.0000
2024/05/30	2030	07/11/2024		Bond Future	10.6850	91.7051	10.7114	91.6084	0.247	0.0000
2024/05/30	2030	07/11/2024	10.75 Call	Bond Future	1854.8700	1.8549	1793.2800	1.7933	3.320	0.0000
2024/05/30	2030	07/11/2024	10.75 Put	Bond Future	1617.1700	1.6172	1652.2600	1.6523	2.170	0.0000
2024/05/30	2030	07/11/2024	10.76 Call	Bond Future	1875.3200	1.8753	1813.4100	1.8134	3.301	0.0000
2024/05/30	2030	07/11/2024	10.76 Put	Bond Future	1601.1400	1.6011	1635.9100	1.6359	2.172	0.0000
2024/05/30	2030	07/11/2024	10.74 Call	Bond Future	1834.7600	1.8348	1773.5100	1.7735	3.338	0.0000
2024/05/30	2030	07/11/2024	10.74 Put	Bond Future	1633.5700	1.6336	1669.0000	1.6690	2.169	0.0000
2024/05/30	2030	07/11/2024	10.21 Put	Bond Future	2707.5800	2.7076	2761.7700	2.7618	2.001	0.0000
2024/05/30	2030	07/11/2024	10.21 Call	Bond Future	947.2000	0.9472	904.7100	0.9047	4.486	0.0000
2024/05/30	2030	07/11/2024	10.71 Put	Bond Future	1683.5600	1.6836	1719.9700	1.7200	2.163	0.0000
2024/05/30	2030	07/11/2024	10.71 Call	Bond Future	1775.1200	1.7751	1714.8500	1.7149	3.395	0.0000
2024/05/30	2030	07/11/2024	11.91 Call	Bond Future	4826.1900	4.8262	4738.7900	4.7388	1.811	0.0000
2024/05/30	2030	07/11/2024	11.91 Put	Bond Future	476.6000	0.4766	485.8800	0.4859	1.947	0.0000
2024/05/30	2030	06/02/2025		Bond Future	10.7977	89.6908	10.8257	89.5922	0.260	0.0000
2024/05/30	2030	06/02/2025	10.68 Call	Bond Future	1900.3200	1.9003	1845.1200	1.8451	2.905	0.0000
2024/05/30	2030	06/02/2025	10.68 Put	Bond Future	2315.6000	2.3156	2358.9400	2.3589	1.872	0.0000
2024/05/30	2030	08/05/2025	12.28 Call	Bond Future	5417.7200	5.4177	5335.4900	5.3355	1.518	0.0000
2024/05/30	2030	08/05/2025	12.28 Put	Bond Future	1003.0500	1.0031	1021.3000	1.0213	1.819	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	
2024/05/30	2030	08/05/2025	10.69 Put	Bond Future	2746.2700	2.7463	2794.5400	2.7945	1.758	0.0000	0.0000
2024/05/30	2030	08/05/2025	10.69 Call	Bond Future	1935.2400	1.9352	1883.0300	1.8830	2.698	0.0000	0.0000
2024/05/30	2030	08/05/2025	11.86 Call	Bond Future	4381.7500	4.3818	4305.3700	4.3054	1.743	0.0000	0.0000
2024/05/30	2030	08/05/2025	11.86 Put	Bond Future	1310.2300	1.3102	1334.3300	1.3343	1.839	0.0000	0.0000
2024/05/30	2030	08/05/2025	10.31 Put	Bond Future	3473.4500	3.4735	3531.4800	3.5315	1.671	0.0000	0.0000
2024/05/30	2030	08/05/2025	10.31 Call	Bond Future	1355.2400	1.3552	1312.7900	1.3128	3.132	0.0000	0.0000
2024/05/30	2030	08/05/2025		Bond Future	10.9292	91.6488	10.9590	91.5483	0.273	0.0000	0.0000
2024/05/30	2030	08/05/2025	9.93 Call	Bond Future	909.8400	0.9098	876.9900	0.8770	3.611	0.0000	0.0000
2024/05/30	2030	08/05/2025	9.93 Put	Bond Future	4358.6400	4.3586	4426.2700	4.4263	1.552	0.0000	0.0000
2024/05/30	2030	07/08/2025		Bond Future	11.1031	89.5529	11.1349	89.4507	0.286	0.0000	0.0000
2024/05/30	2030	07/08/2025	11.11 Call	Bond Future	2618.2300	2.6182	2559.8600	2.5599	2.229	0.0000	0.0000
2024/05/30	2030	07/08/2025	11.11 Put	Bond Future	2595.8900	2.5959	2639.6900	2.6397	1.687	0.0000	0.0000
2024/05/30	2030	07/08/2025	12.12 Call	Bond Future	4719.8300	4.7198	4643.8900	4.6439	1.609	0.0000	0.0000
2024/05/30	2030	07/08/2025	12.12 Put	Bond Future	1522.6600	1.5227	1548.8900	1.5489	1.723	0.0000	0.0000
2024/05/30	2030	07/08/2025	10.48 Put	Bond Future	3618.4700	3.6185	3676.3400	3.6763	1.599	0.0000	0.0000
2024/05/30	2030	07/08/2025	10.48 Call	Bond Future	1587.1000	1.5871	1542.8000	1.5428	2.791	0.0000	0.0000
2024/05/30	2032	01/08/2024	12.54 Call	Bond Future	5054.6000	5.0546	4985.4800	4.9855	1.367	0.0000	0.0000
2024/05/30	2032	01/08/2024	12.54 Put	Bond Future	256.4300	0.2564	250.8000	0.2508	2.196	0.0000	0.0000
2024/05/30	2032	01/08/2024	11.66 Call	Bond Future	2060.9600	2.0610	1999.7000	1.9997	2.972	0.0000	0.0000
2024/05/30	2032	01/08/2024	11.66 Put	Bond Future	1027.6100	1.0276	1029.8400	1.0298	0.217	0.0000	0.0000
2024/05/30	2032	01/08/2024	11.11 Put	Bond Future	2204.6000	2.2046	2227.2200	2.2272	1.026	0.0000	0.0000
2024/05/30	2032	01/08/2024	11.11 Call	Bond Future	766.6600	0.7667	725.7900	0.7258	5.331	0.0000	0.0000
2024/05/30	2032	01/08/2024	11.61 Put	Bond Future	1106.0700	1.1061	1109.5700	1.1096	0.316	0.0000	0.0000
2024/05/30	2032	01/08/2024	11.61 Call	Bond Future	1918.6100	1.9186	1858.6200	1.8586	3.127	0.0000	0.0000
2024/05/30	2032	01/08/2024	12.31 Call	Bond Future	4209.5600	4.2096	4140.6000	4.1406	1.638	0.0000	0.0000
2024/05/30	2032	01/08/2024	12.31 Put	Bond Future	373.5800	0.3736	368.1100	0.3681	1.464	0.0000	0.0000
2024/05/30	2032	01/08/2024	11.14 Call	Bond Future	820.2500	0.8203	777.9500	0.7780	5.157	0.0000	0.0000
2024/05/30	2032	01/08/2024	11.14 Put	Bond Future	2120.9600	2.1210	2142.1500	2.1422	0.999	0.0000	0.0000
2024/05/30	2032	01/08/2024	11.15 Call	Bond Future	838.4900	0.8385	795.7200	0.7957	5.101	0.0000	0.0000
2024/05/30	2032	01/08/2024	11.15 Put	Bond Future	2093.5200	2.0935	2114.2400	2.1142	0.990	0.0000	0.0000
2024/05/30	2032	01/08/2024	11.13 Call	Bond Future	802.1100	0.8021	760.2800	0.7603	5.215	0.0000	0.0000
2024/05/30	2032	01/08/2024	11.13 Put	Bond Future	2148.5300	2.1485	2170.1900	2.1702	1.008	0.0000	0.0000
2024/05/30	2032	01/08/2024		Bond Future	11.4275	86.9380	11.4417	86.8745	0.124	0.0000	0.0000
2024/05/30	2032	07/11/2024	11.48 Call	Bond Future	2017.8500	2.0179	1972.9300	1.9729	2.226	0.0000	0.0000
2024/05/30	2032	07/11/2024	11.48 Put	Bond Future	2353.7200	2.3537	2373.7000	2.3737	0.849	0.0000	0.0000
2024/05/30	2032	07/11/2024	11.49 Call	Bond Future	2040.4200	2.0404	1995.2700	1.9953	2.213	0.0000	0.0000
2024/05/30	2032	07/11/2024	11.49 Put	Bond Future	2332.5400	2.3325	2352.2900	2.3523	0.847	0.0000	0.0000
2024/05/30	2032	07/11/2024	11.47 Call	Bond Future	1995.3900	1.9954	1950.7000	1.9507	2.240	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	
2024/05/30	2032	07/11/2024	11.47 Put	Bond Future	2375.0500	2.3751	2395.2600	2.3953	0.851	0.0000	0.0000
2024/05/30	2032	07/11/2024		Bond Future	11.5569	84.8245	11.5718	84.7596	0.129	0.0000	0.0000
2024/05/30	2032	07/11/2024	11.11 Put	Bond Future	3252.1400	3.2521	3281.3000	3.2813	0.897	0.0000	0.0000
2024/05/30	2032	07/11/2024	11.11 Call	Bond Future	1276.4300	1.2764	1240.6900	1.2407	2.800	0.0000	0.0000
2024/05/30	2032	07/11/2024	11.61 Put	Bond Future	2092.8000	2.0928	2109.9200	2.1099	0.818	0.0000	0.0000
2024/05/30	2032	07/11/2024	11.61 Call	Bond Future	2323.5000	2.3235	2275.7200	2.2757	2.056	0.0000	0.0000
2024/05/30	2032	07/11/2024	12.95 Call	Bond Future	6367.0200	6.3670	6303.0700	6.3031	1.004	0.0000	0.0000
2024/05/30	2032	07/11/2024	12.95 Put	Bond Future	573.5600	0.5736	574.5100	0.5745	0.166	0.0000	0.0000
2024/05/30	2032	07/11/2024	13.36 Call	Bond Future	7737.2400	7.7372	7672.0100	7.6720	0.843	0.0000	0.0000
2024/05/30	2032	07/11/2024	13.36 Put	Bond Future	338.1600	0.3382	337.8300	0.3378	0.098	0.0000	0.0000
2024/05/30	2032	07/11/2024	11.64 Put	Bond Future	2036.2800	2.0363	2052.7700	2.0528	0.810	0.0000	0.0000
2024/05/30	2032	07/11/2024	11.64 Call	Bond Future	2397.0300	2.3970	2348.6200	2.3486	2.020	0.0000	0.0000
2024/05/30	2032	06/02/2025		Bond Future	11.6910	86.6704	11.7066	86.6044	0.134	0.0000	0.0000
2024/05/30	2032	06/02/2025	11.72 Call	Bond Future	2745.4200	2.7454	2700.4200	2.7004	1.639	0.0000	0.0000
2024/05/30	2032	06/02/2025	11.72 Put	Bond Future	2622.7800	2.6228	2643.8700	2.6439	0.804	0.0000	0.0000
2024/05/30	2032	08/05/2025		Bond Future	11.8326	84.3953	11.8490	84.3280	0.138	0.0000	0.0000
2024/05/30	2032	08/05/2025	10.91 Call	Bond Future	1503.3900	1.5034	1474.0600	1.4741	1.951	0.0000	0.0000
2024/05/30	2032	08/05/2025	10.91 Put	Bond Future	5412.9200	5.4129	5450.9200	5.4509	0.702	0.0000	0.0000
2024/05/30	2032	07/08/2025		Bond Future	12.0036	86.1568	12.0208	86.0885	0.143	0.0000	0.0000
2024/05/30	2032	07/08/2025	12.01 Call	Bond Future	3526.1500	3.5262	3482.5700	3.4826	1.236	0.0000	0.0000
2024/05/30	2032	07/08/2025	12.01 Put	Bond Future	3500.6700	3.5007	3525.4200	3.5254	0.707	0.0000	0.0000
2024/05/30	2033	01/08/2024		Bond Future	122.0965	122.0965	122.1168	122.1168	0.017	0.0000	0.0000
2024/05/30	2033	07/11/2024		Bond Future	123.5105	123.5105	123.5313	123.5313	0.017	0.0000	0.0000
2024/05/30	2033	06/02/2025		Bond Future	126.2282	126.2282	126.2500	126.2500	0.017	0.0000	0.0000
2024/05/30	2033	06/02/2025	124.94 Call	Bond Future	1288.1800	1.2882	1309.9900	1.3100	1.693	0.0000	0.0000
2024/05/30	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/30	2033	08/05/2025		Bond Future	127.4757	127.4757	127.4986	127.4986	0.018	0.0000	0.0000
2024/05/30	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/30	2033	08/05/2025	130.62 Put	Bond Future	3144.3200	3.1443	3121.3600	3.1214	0.730	0.0000	0.0000
2024/05/30	2033	07/08/2025		Bond Future	130.1728	130.1728	130.1968	130.1968	0.018	0.0000	0.0000
2024/05/30	2033	07/08/2025	128.65 Call	Bond Future	1522.7700	1.5228	1546.8400	1.5468	1.581	0.0000	0.0000
2024/05/30	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/30	2037	01/08/2024	13.82 Call	Bond Future	6509.5200	6.5095	6433.5700	6.4336	1.167	0.0000	0.0000
2024/05/30	2037	01/08/2024	13.82 Put	Bond Future	177.3200	0.1773	171.9300	0.1719	3.040	0.0000	0.0000
2024/05/30	2037	01/08/2024	13.17 Call	Bond Future	3898.9200	3.8989	3823.2900	3.8233	1.940	0.0000	0.0000
2024/05/30	2037	01/08/2024	13.17 Put	Bond Future	558.1600	0.5582	553.0900	0.5531	0.908	0.0000	0.0000
2024/05/30	2037	01/08/2024		Bond Future	12.4896	75.2307	12.5035	75.1601	0.111	0.0000	0.0000
2024/05/30	2037	01/08/2024	12.10 Call	Bond Future	765.8300	0.7658	722.7900	0.7228	5.620	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	
2024/05/30	2037	01/08/2024	12.10 Put	Bond Future	2781.8600	2.7819	2809.3800	2.8094	0.989	0.0000	0.0000
2024/05/30	2037	01/08/2024	12.11 Call	Bond Future	783.3400	0.7833	739.7800	0.7398	5.561	0.0000	0.0000
2024/05/30	2037	01/08/2024	12.11 Put	Bond Future	2746.6500	2.7467	2773.6500	2.7737	0.983	0.0000	0.0000
2024/05/30	2037	01/08/2024	12.09 Call	Bond Future	748.4500	0.7485	705.9500	0.7060	5.678	0.0000	0.0000
2024/05/30	2037	01/08/2024	12.09 Put	Bond Future	2817.2500	2.8173	2845.3100	2.8453	0.996	0.0000	0.0000
2024/05/30	2037	07/11/2024		Bond Future	12.6271	77.0083	12.6416	76.9361	0.115	0.0000	0.0000
2024/05/30	2037	07/11/2024	12.58 Call	Bond Future	2430.0700	2.4301	2378.3800	2.3784	2.127	0.0000	0.0000
2024/05/30	2037	07/11/2024	12.58 Put	Bond Future	2665.0500	2.6651	2685.5300	2.6855	0.768	0.0000	0.0000
2024/05/30	2037	07/11/2024	12.59 Call	Bond Future	2456.6700	2.4567	2404.7400	2.4047	2.114	0.0000	0.0000
2024/05/30	2037	07/11/2024	12.59 Put	Bond Future	2641.6400	2.6416	2661.8800	2.6619	0.766	0.0000	0.0000
2024/05/30	2037	07/11/2024	12.57 Call	Bond Future	2403.8000	2.4038	2352.3600	2.3524	2.140	0.0000	0.0000
2024/05/30	2037	07/11/2024	12.57 Put	Bond Future	2688.8300	2.6888	2709.5600	2.7096	0.771	0.0000	0.0000
2024/05/30	2037	06/02/2025		Bond Future	12.7677	74.4232	12.7827	74.3497	0.118	0.0000	0.0000
2024/05/30	2037	06/02/2025	12.76 Call	Bond Future	3149.1300	3.1491	3098.6100	3.0986	1.604	0.0000	0.0000
2024/05/30	2037	06/02/2025	12.76 Put	Bond Future	3186.6600	3.1867	3209.6500	3.2097	0.721	0.0000	0.0000
2024/05/30	2037	08/05/2025		Bond Future	12.9186	76.0472	12.9343	75.9722	0.121	0.0000	0.0000
2024/05/30	2037	08/05/2025	12.25 Call	Bond Future	2357.3800	2.3574	2318.2100	2.3182	1.662	0.0000	0.0000
2024/05/30	2037	08/05/2025	12.25 Put	Bond Future	5661.9700	5.6620	5697.7500	5.6978	0.632	0.0000	0.0000
2024/05/30	2037	08/05/2025	12.55 Put	Bond Future	4790.6700	4.7907	4821.1100	4.8211	0.635	0.0000	0.0000
2024/05/30	2037	08/05/2025	12.55 Call	Bond Future	2994.5700	2.9946	2950.0600	2.9501	1.486	0.0000	0.0000
2024/05/30	2037	08/05/2025	13.30 Put	Bond Future	3139.1000	3.1391	3158.0500	3.1581	0.604	0.0000	0.0000
2024/05/30	2037	08/05/2025	13.30 Call	Bond Future	4933.6600	4.9337	4877.6600	4.8777	1.135	0.0000	0.0000
2024/05/30	2037	08/05/2025	13.35 Put	Bond Future	3051.8300	3.0518	3070.1400	3.0701	0.600	0.0000	0.0000
2024/05/30	2037	08/05/2025	13.35 Call	Bond Future	5076.9500	5.0770	5020.3100	5.0203	1.116	0.0000	0.0000
2024/05/30	2037	07/08/2025		Bond Future	13.0950	73.3732	13.1113	73.2970	0.124	0.0000	0.0000
2024/05/30	2037	07/08/2025	13.01 Call	Bond Future	4043.7000	4.0437	3994.9600	3.9950	1.205	0.0000	0.0000
2024/05/30	2037	07/08/2025	13.01 Put	Bond Future	4443.0700	4.4431	4470.5000	4.4705	0.617	0.0000	0.0000
2024/05/30	2038	01/08/2024		Bond Future	131.0899	131.0899	130.2373	130.2373	0.650	0.0000	0.0000
2024/05/30	2038	07/11/2024		Bond Future	134.2217	134.2217	133.3488	133.3488	0.650	0.0000	0.0000
2024/05/30	2038	06/02/2025		Bond Future	135.0499	135.0499	134.1587	134.1587	0.660	0.0000	0.0000
2024/05/30	2038	06/02/2025	135.23 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/30	2038	06/02/2025	135.23 Put	Bond Future	180.1400	0.1801	1071.2700	1.0713	494.687	0.0000	0.0000
2024/05/30	2038	08/05/2025		Bond Future	138.0306	138.0306	137.1201	137.1201	0.660	0.0000	0.0000
2024/05/30	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/30	2038	08/05/2025	139.68 Put	Bond Future	1649.3900	1.6494	2559.9500	2.5600	55.206	0.0000	0.0000
2024/05/30	2038	07/08/2025		Bond Future	138.7751	138.7751	137.8470	137.8470	0.669	0.0000	0.0000
2024/05/30	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/30	2038	07/08/2025	139.56 Put	Bond Future	784.9400	0.7849	1712.9700	1.7130	118.229	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	
2024/05/30	2040	01/08/2024	12.28 Put	Bond Future	3280.8300	3.2808	3114.6600	3.1147	5.065	0.0000	0.0000
2024/05/30	2040	01/08/2024	12.28 Call	Bond Future	664.7600	0.6648	699.7100	0.6997	5.258	0.0000	0.0000
2024/05/30	2040	01/08/2024	12.88 Call	Bond Future	2101.6500	2.1017	2191.5900	2.1916	4.279	0.0000	0.0000
2024/05/30	2040	01/08/2024	12.88 Put	Bond Future	1444.4600	1.4445	1333.2800	1.3333	7.697	0.0000	0.0000
2024/05/30	2040	01/08/2024	13.48 Call	Bond Future	4276.2400	4.2762	4417.7600	4.4178	3.309	0.0000	0.0000
2024/05/30	2040	01/08/2024	13.48 Put	Bond Future	557.3200	0.5573	497.7200	0.4977	10.694	0.0000	0.0000
2024/05/30	2040	01/08/2024	12.95 Put	Bond Future	1299.6400	1.2996	1195.2000	1.1952	8.036	0.0000	0.0000
2024/05/30	2040	01/08/2024	12.95 Call	Bond Future	2324.6100	2.3246	2421.2900	2.4213	4.159	0.0000	0.0000
2024/05/30	2040	01/08/2024		Bond Future	12.7563	75.0360	12.7187	75.2371	0.294	0.0000	0.0000
2024/05/30	2040	01/08/2024	12.33 Call	Bond Future	749.0300	0.7490	787.9000	0.7879	5.189	0.0000	0.0000
2024/05/30	2040	01/08/2024	12.33 Put	Bond Future	3083.8300	3.0838	2921.5800	2.9216	5.261	0.0000	0.0000
2024/05/30	2040	01/08/2024	12.34 Call	Bond Future	766.6400	0.7666	806.3100	0.8063	5.175	0.0000	0.0000
2024/05/30	2040	01/08/2024	12.34 Put	Bond Future	3045.3800	3.0454	2883.9300	2.8839	5.301	0.0000	0.0000
2024/05/30	2040	01/08/2024	12.32 Call	Bond Future	731.5700	0.7316	769.6400	0.7696	5.204	0.0000	0.0000
2024/05/30	2040	01/08/2024	12.32 Put	Bond Future	3122.5000	3.1225	2959.4500	2.9595	5.222	0.0000	0.0000
2024/05/30	2040	07/11/2024	12.85 Call	Bond Future	2582.2200	2.5822	2670.4800	2.6705	3.418	0.0000	0.0000
2024/05/30	2040	07/11/2024	12.85 Put	Bond Future	2824.1200	2.8241	2706.4600	2.7065	4.166	0.0000	0.0000
2024/05/30	2040	07/11/2024	12.86 Call	Bond Future	2610.2800	2.6103	2699.1600	2.6992	3.405	0.0000	0.0000
2024/05/30	2040	07/11/2024	12.86 Put	Bond Future	2799.4300	2.7994	2682.3900	2.6824	4.181	0.0000	0.0000
2024/05/30	2040	07/11/2024	12.84 Call	Bond Future	2554.3000	2.5543	2641.9300	2.6419	3.431	0.0000	0.0000
2024/05/30	2040	07/11/2024	12.84 Put	Bond Future	2849.0100	2.8490	2730.7200	2.7307	4.152	0.0000	0.0000
2024/05/30	2040	07/11/2024		Bond Future	12.8960	76.8089	12.8568	77.0148	0.303	0.0000	0.0000
2024/05/30	2040	07/11/2024	12.10 Put	Bond Future	5313.1400	5.3131	5149.2800	5.1493	3.084	0.0000	0.0000
2024/05/30	2040	07/11/2024	12.10 Call	Bond Future	943.7900	0.9438	985.8500	0.9859	4.456	0.0000	0.0000
2024/05/30	2040	07/11/2024	12.60 Call	Bond Future	1931.5200	1.9315	2003.8500	2.0039	3.745	0.0000	0.0000
2024/05/30	2040	07/11/2024	12.60 Put	Bond Future	3511.2500	3.5113	3377.6600	3.3777	3.805	0.0000	0.0000
2024/05/30	2040	07/11/2024	13.15 Call	Bond Future	3477.5300	3.4775	3584.1400	3.5841	3.066	0.0000	0.0000
2024/05/30	2040	07/11/2024	13.15 Put	Bond Future	2161.9300	2.1619	2062.6200	2.0626	4.594	0.0000	0.0000
2024/05/30	2040	06/02/2025		Bond Future	13.0382	73.9688	12.9974	74.1794	0.313	0.0000	0.0000
2024/05/30	2040	06/02/2025	12.95 Call	Bond Future	3121.7000	3.1217	3215.0700	3.2151	2.991	0.0000	0.0000
2024/05/30	2040	06/02/2025	12.95 Put	Bond Future	3578.3100	3.5783	3461.0300	3.4610	3.278	0.0000	0.0000
2024/05/30	2040	08/05/2025	13.43 Put	Bond Future	3627.3800	3.6274	3524.1500	3.5242	2.846	0.0000	0.0000
2024/05/30	2040	08/05/2025	13.43 Call	Bond Future	4826.6400	4.8266	4938.8800	4.9389	2.325	0.0000	0.0000
2024/05/30	2040	08/05/2025	12.75 Put	Bond Future	5306.7200	5.3067	5174.9200	5.1749	2.484	0.0000	0.0000
2024/05/30	2040	08/05/2025	12.75 Call	Bond Future	3030.1100	3.0301	3113.7800	3.1138	2.761	0.0000	0.0000
2024/05/30	2040	08/05/2025	13.50 Put	Bond Future	3488.4100	3.4884	3387.9200	3.3879	2.881	0.0000	0.0000
2024/05/30	2040	08/05/2025	13.50 Call	Bond Future	5031.3100	5.0313	5146.2900	5.1463	2.285	0.0000	0.0000
2024/05/30	2040	08/05/2025		Bond Future	13.1897	75.5826	13.1472	75.7981	0.322	0.0000	0.0000
2024/05/30	2040	08/05/2025	12.63 Call	Bond Future	2758.9600	2.7590	2837.4100	2.8374	2.843	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	
2024/05/30	2040	08/05/2025	12.63 Put	Bond Future	5675.8500	5.6759	5538.8300	5.5388	2.414	0.0000	0.0000
2024/05/30	2040	07/08/2025		Bond Future	13.3654	72.6478	13.3210	72.8681	0.333	0.0000	0.0000
2024/05/30	2040	07/08/2025	13.29 Call	Bond Future	4344.0300	4.3440	4448.6100	4.4486	2.407	0.0000	0.0000
2024/05/30	2040	07/08/2025	13.29 Put	Bond Future	4718.4900	4.7185	4602.7400	4.6027	2.453	0.0000	0.0000
2024/05/30	2044	01/08/2024	13.00 Call	Bond Future	2216.0700	2.2161	2346.2000	2.3462	5.872	0.0000	0.0000
2024/05/30	2044	01/08/2024	13.00 Put	Bond Future	1302.9800	1.3030	1176.3300	1.1763	9.720	0.0000	0.0000
2024/05/30	2044	01/08/2024	13.25 Call	Bond Future	3079.1200	3.0791	3238.5500	3.2386	5.178	0.0000	0.0000
2024/05/30	2044	01/08/2024	13.25 Put	Bond Future	874.7200	0.8747	777.3700	0.7774	11.129	0.0000	0.0000
2024/05/30	2044	01/08/2024	12.29 Call	Bond Future	538.9900	0.5390	582.9600	0.5830	8.158	0.0000	0.0000
2024/05/30	2044	01/08/2024	12.29 Put	Bond Future	3524.3300	3.5243	3311.5200	3.3115	6.038	0.0000	0.0000
2024/05/30	2044	01/08/2024	12.30 Call	Bond Future	553.4200	0.5534	598.3900	0.5984	8.126	0.0000	0.0000
2024/05/30	2044	01/08/2024	12.30 Put	Bond Future	3481.3500	3.4814	3269.5400	3.2695	6.084	0.0000	0.0000
2024/05/30	2044	01/08/2024	12.28 Call	Bond Future	524.8200	0.5248	567.8100	0.5678	8.191	0.0000	0.0000
2024/05/30	2044	01/08/2024	12.28 Put	Bond Future	3567.6300	3.5676	3353.8400	3.3538	5.992	0.0000	0.0000
2024/05/30	2044	01/08/2024		Bond Future	12.8279	71.1691	12.7801	71.4259	0.372	0.0000	0.0000
2024/05/30	2044	07/11/2024		Bond Future	12.9623	72.8507	12.9125	73.1136	0.384	0.0000	0.0000
2024/05/30	2044	07/11/2024	12.91 Call	Bond Future	2590.9400	2.5909	2708.3100	2.7083	4.530	0.0000	0.0000
2024/05/30	2044	07/11/2024	12.91 Put	Bond Future	2867.3600	2.8674	2721.7800	2.7218	5.077	0.0000	0.0000
2024/05/30	2044	07/11/2024	12.92 Call	Bond Future	2618.9800	2.6190	2737.1600	2.7372	4.512	0.0000	0.0000
2024/05/30	2044	07/11/2024	12.92 Put	Bond Future	2842.4000	2.8424	2697.6300	2.6976	5.093	0.0000	0.0000
2024/05/30	2044	07/11/2024	12.90 Call	Bond Future	2563.0300	2.5630	2679.6000	2.6796	4.548	0.0000	0.0000
2024/05/30	2044	07/11/2024	12.90 Put	Bond Future	2892.5200	2.8925	2746.1400	2.7461	5.061	0.0000	0.0000
2024/05/30	2044	06/02/2025		Bond Future	13.0988	70.0497	13.0469	70.3186	0.396	0.0000	0.0000
2024/05/30	2044	06/02/2025	13.02 Call	Bond Future	3175.6900	3.1757	3299.7900	3.2998	3.908	0.0000	0.0000
2024/05/30	2044	06/02/2025	13.02 Put	Bond Future	3585.0900	3.5851	3440.3000	3.4403	4.039	0.0000	0.0000
2024/05/30	2044	08/05/2025		Bond Future	13.2435	71.5780	13.1896	71.8530	0.407	0.0000	0.0000
2024/05/30	2044	08/05/2025	12.72 Call	Bond Future	2862.9100	2.8629	2968.8000	2.9688	3.699	0.0000	0.0000
2024/05/30	2044	08/05/2025	12.72 Put	Bond Future	5609.7100	5.6097	5440.6700	5.4407	3.013	0.0000	0.0000
2024/05/30	2044	07/08/2025		Bond Future	13.4108	68.6848	13.3544	68.9658	0.420	0.0000	0.0000
2024/05/30	2044	07/08/2025	13.34 Call	Bond Future	4389.5000	4.3895	4526.7600	4.5268	3.127	0.0000	0.0000
2024/05/30	2044	07/08/2025	13.34 Put	Bond Future	4742.7200	4.7427	4598.9900	4.5990	3.031	0.0000	0.0000
2024/05/30	2046	01/08/2024		Bond Future	113.4211	113.4211	112.5097	112.5097	0.804	0.0000	0.0000
2024/05/30	2046	07/11/2024		Bond Future	113.9226	113.9226	112.9896	112.9896	0.819	0.0000	0.0000
2024/05/30	2046	06/02/2025		Bond Future	116.4290	116.4290	115.4759	115.4759	0.819	0.0000	0.0000
2024/05/30	2046	06/02/2025	114.01 Call	Bond Future	2418.9500	2.4190	1465.8700	1.4659	39.401	0.0000	0.0000
2024/05/30	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/30	2046	08/05/2025		Bond Future	116.7377	116.7377	115.7647	115.7647	0.834	0.0000	0.0000
2024/05/30	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	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	
2024/05/30	2046	08/05/2025	121.97 Put	Bond Future	5232.2700	5.2323	6205.3100	6.2053	18.597	0.0000	0.0000
2024/05/30	2046	07/08/2025		Bond Future	119.2058	119.2058	118.2124	118.2124	0.833	0.0000	0.0000
2024/05/30	2046	07/08/2025	118.69 Call	Bond Future	515.7600	0.5158	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/05/30	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	477.6100	0.4776	100.000	0.0000	0.0000
2024/05/30	2050	01/08/2024		Bond Future	112.1677	112.1677	111.3421	111.3421	0.736	0.0000	0.0000
2024/05/30	2050	07/11/2024		Bond Future	114.8475	114.8475	114.0022	114.0022	0.736	0.0000	0.0000
2024/05/30	2050	06/02/2025		Bond Future	115.0066	115.0066	114.1437	114.1437	0.750	0.0000	0.0000
2024/05/30	2050	06/02/2025	115.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/30	2050	06/02/2025	115.60 Put	Bond Future	593.3600	0.5934	1456.3100	1.4563	145.434	0.0000	0.0000
2024/05/30	2050	08/05/2025		Bond Future	117.5451	117.5451	116.6633	116.6633	0.750	0.0000	0.0000
2024/05/30	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/30	2050	08/05/2025	121.16 Put	Bond Future	3614.9100	3.6149	4496.7300	4.4967	24.394	0.0000	0.0000
2024/05/30	2050	07/08/2025		Bond Future	117.6070	117.6070	116.7080	116.7080	0.764	0.0000	0.0000
2024/05/30	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/30	2050	07/08/2025	119.89 Put	Bond Future	2283.0000	2.2830	3182.0400	3.1820	39.380	0.0000	0.0000
2024/05/30	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/30	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/30	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/30	AL37	01/08/2024		Index Future	958.2740	958.2740	957.3850	957.3850	0.093	0.0000	0.0000
2024/05/30	AL37	07/11/2024		Index Future	980.9180	980.9180	980.0100	980.0100	0.093	0.0000	0.0000
2024/05/30	AL37	06/02/2025		Index Future	1002.2770	1002.2770	1001.3540	1001.3540	0.092	0.0000	0.0000
2024/05/30	AL37	08/05/2025		Index Future	1024.1870	1024.1870	1023.2490	1023.2490	0.092	0.0000	0.0000
2024/05/30	AL37	07/08/2025		Index Future	1045.6560	1045.6560	1044.7070	1044.7070	0.091	0.0000	0.0000
2024/05/30	AL7T	01/08/2024		Index Future	1110.3920	1110.3920	1109.4430	1109.4430	0.085	0.0000	0.0000
2024/05/30	AL7T	07/11/2024		Index Future	1136.6300	1136.6300	1135.6610	1135.6610	0.085	0.0000	0.0000
2024/05/30	AL7T	06/02/2025		Index Future	1161.3800	1161.3800	1160.3960	1160.3960	0.085	0.0000	0.0000
2024/05/30	AL7T	08/05/2025		Index Future	1186.7690	1186.7690	1185.7680	1185.7680	0.084	0.0000	0.0000
2024/05/30	AL7T	07/08/2025		Index Future	1211.6460	1211.6460	1210.6340	1210.6340	0.084	0.0000	0.0000
2024/05/30	ALBI	01/08/2024		Index Future	965.8730	965.8730	966.3230	966.3230	0.047	0.0000	0.0000
2024/05/30	ALBI	07/11/2024		Index Future	988.6960	988.6960	989.1580	989.1580	0.047	0.0000	0.0000
2024/05/30	ALBI	06/02/2025		Index Future	1010.2250	1010.2250	1010.7020	1010.7020	0.047	0.0000	0.0000
2024/05/30	ALBI	08/05/2025		Index Future	1032.3090	1032.3090	1032.8010	1032.8010	0.048	0.0000	0.0000
2024/05/30	ALBI	07/08/2025		Index Future	1053.9480	1053.9480	1054.4600	1054.4600	0.049	0.0000	0.0000
2024/05/30	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	
2024/05/30	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/30	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/30	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/30	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/30	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/30	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/05/30	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/30	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/30	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/30	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/30	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/30	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/30	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/05/30	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/30	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/30	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/30	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/30	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/30	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/05/30	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/30	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/30	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/30	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/30	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/30	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/30	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/05/30	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/30	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/30	ES33	01/08/2024		Bond Future	12.9124	74.4077	12.9260	74.3502	0.106	0.0000
2024/05/30	ES33	07/11/2024		Bond Future	13.0927	72.3822	13.1071	72.3234	0.109	0.0000
2024/05/30	ES33	06/02/2025		Bond Future	13.2793	73.9741	13.2943	73.9142	0.113	0.0000
2024/05/30	ES33	06/02/2025	13.34 Call	Bond Future	242.4800	0.2425	182.5800	0.1826	24.703	0.0000
2024/05/30	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/30	ES33	08/05/2025		Bond Future	13.4694	71.8014	13.4851	71.7404	0.116	0.0000
2024/05/30	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/30	ES33	08/05/2025	12.73 Put	Bond Future	2970.5800	2.9706	3031.6100	3.0316	2.054	0.0000
2024/05/30	ES33	07/08/2025		Bond Future	13.6880	73.3152	13.7043	73.2532	0.119	0.0000
2024/05/30	ES33	07/08/2025	13.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/30	ES33	07/08/2025	13.56 Put	Bond Future	489.4400	0.4894	551.4000	0.5514	12.659	0.0000
2024/05/30	ES42	01/08/2024		Bond Future	13.2702	70.1012	13.2378	70.2619	0.244	0.0000
2024/05/30	ES42	07/11/2024		Bond Future	13.4281	67.5073	13.3943	67.6719	0.252	0.0000
2024/05/30	ES42	06/02/2025		Bond Future	13.5834	68.9912	13.5481	69.1597	0.260	0.0000
2024/05/30	ES42	06/02/2025	13.71 Call	Bond Future	597.7600	0.5978	766.1900	0.7662	28.177	0.0000
2024/05/30	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/30	ES42	08/05/2025		Bond Future	13.7473	66.2442	13.7104	66.4165	0.268	0.0000
2024/05/30	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/30	ES42	08/05/2025	13.25 Put	Bond Future	2386.7300	2.3867	2214.4300	2.2144	7.219	0.0000
2024/05/30	ES42	07/08/2025		Bond Future	13.9279	67.6377	13.8894	67.8140	0.277	0.0000
2024/05/30	ES42	07/08/2025	13.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/30	ES42	07/08/2025	13.79 Put	Bond Future	634.4900	0.6345	458.1700	0.4582	27.789	0.0000
2024/05/30	GOVI	01/08/2024		GOVI	951.4760	951.4760	951.8590	951.8590	0.040	0.0000
2024/05/30	GOVI	01/08/2024	943.38 Call	GOVI	80960.0000	8.0960	84790.0000	8.4790	4.731	0.0000
2024/05/30	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/30	GOVI	01/08/2024	943.39 Call	GOVI	80860.0000	8.0860	84690.0000	8.4690	4.737	0.0000
2024/05/30	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/30	GOVI	01/08/2024	943.37 Call	GOVI	81060.0000	8.1060	84890.0000	8.4890	4.725	0.0000
2024/05/30	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/30	GOVI	07/11/2024		GOVI	973.9600	973.9600	974.3530	974.3530	0.040	0.0000
2024/05/30	GOVI	07/11/2024	948.79 Call	GOVI	251700.0000	25.1700	255630.0000	25.5630	1.561	0.0000
2024/05/30	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/30	GOVI	07/11/2024	948.80 Call	GOVI	251600.0000	25.1600	255530.0000	25.5530	1.562	0.0000
2024/05/30	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/05/30	GOVI	07/11/2024	948.78 Call	GOVI	251800.0000	25.1800	255730.0000	25.5730	1.561	0.0000	0.0000
2024/05/30	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/30	GOVI	06/02/2025		GOVI	995.1670	995.1670	995.5740	995.5740	0.041	0.0000	0.0000
2024/05/30	GOVI	06/02/2025	972.00 Call	GOVI	231670.0000	23.1670	235740.0000	23.5740	1.757	0.0000	0.0000
2024/05/30	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/30	GOVI	08/05/2025		GOVI	1016.9220	1016.9220	1017.3420	1017.3420	0.041	0.0000	0.0000
2024/05/30	GOVI	08/05/2025	1,022.00 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/30	GOVI	08/05/2025	1,022.00 Put	GOVI	50780.0000	5.0780	46580.0000	4.6580	8.271	0.0000	0.0000
2024/05/30	GOVI	07/08/2025		GOVI	1038.2390	1038.2390	1038.6770	1038.6770	0.042	0.0000	0.0000
2024/05/30	GOVI	07/08/2025	1,011.00 Call	GOVI	272390.0000	27.2390	276770.0000	27.6770	1.608	0.0000	0.0000
2024/05/30	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/30	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/05/30	IGOV	01/08/2024		Index Future	349.3350	349.3350	348.1110	348.1110	0.350	0.0000	0.0000
2024/05/30	IGOV	07/11/2024		Index Future	357.6800	357.6800	356.4280	356.4280	0.350	0.0000	0.0000
2024/05/30	IGOV	06/02/2025		Index Future	365.5510	365.5510	364.2730	364.2730	0.350	0.0000	0.0000
2024/05/30	IGOV	08/05/2025		Index Future	373.6230	373.6230	372.3180	372.3180	0.349	0.0000	0.0000
2024/05/30	IGOV	07/08/2025		Index Future	381.5340	381.5340	380.2050	380.2050	0.348	0.0000	0.0000
2024/05/30	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/05/30	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/05/30	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/05/30	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/05/30	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/05/30	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/05/30	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/05/30	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/05/30	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/05/30	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/05/30	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/05/30	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/05/30	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/05/30	JBAF	19/06/2024		Jibar Tradeable Future	8.3450	91.6550	8.3450	91.6550	0.000	0.0000	0.0000
2024/05/30	JBAF	17/07/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/05/30	JBAF	21/08/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/05/30	JBAF	18/09/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/05/30	JBAF	16/10/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/05/30	JBAF	20/11/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/05/30	JBAF	18/12/2024		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/05/30	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/05/30	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/05/30	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/05/30	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/05/30	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/05/30	R035	01/08/2024	12.50 Call	Bond Future	2793.1400	2.7931	2703.3600	2.7034	3.214	0.0000	0.0000
2024/05/30	R035	01/08/2024	12.50 Put	Bond Future	852.8600	0.8529	860.4700	0.8605	0.892	0.0000	0.0000
2024/05/30	R035	01/08/2024	12.45 Call	Bond Future	2621.1300	2.6211	2532.9100	2.5329	3.366	0.0000	0.0000
2024/05/30	R035	01/08/2024	12.45 Put	Bond Future	926.6300	0.9266	935.8000	0.9358	0.990	0.0000	0.0000
2024/05/30	R035	01/08/2024	13.08 Call	Bond Future	5023.4300	5.0234	4924.1000	4.9241	1.977	0.0000	0.0000
2024/05/30	R035	01/08/2024	13.08 Put	Bond Future	308.6000	0.3086	306.6600	0.3067	0.629	0.0000	0.0000
2024/05/30	R035	01/08/2024	13.05 Call	Bond Future	4900.9300	4.9009	4801.8000	4.8018	2.023	0.0000	0.0000
2024/05/30	R035	01/08/2024	13.05 Put	Bond Future	326.2200	0.3262	324.4800	0.3245	0.533	0.0000	0.0000
2024/05/30	R035	01/08/2024	12.20 Put	Bond Future	1381.0400	1.3810	1400.3100	1.4003	1.395	0.0000	0.0000
2024/05/30	R035	01/08/2024	12.20 Call	Bond Future	1830.4700	1.8305	1752.3500	1.7524	4.268	0.0000	0.0000
2024/05/30	R035	01/08/2024		Bond Future	12.1111	84.8148	12.1303	84.7174	0.159	0.0000	0.0000
2024/05/30	R035	01/08/2024	13.23 Put	Bond Future	233.3900	0.2334	230.7900	0.2308	1.114	0.0000	0.0000
2024/05/30	R035	01/08/2024	13.23 Call	Bond Future	5643.4300	5.6434	5543.4400	5.5434	1.772	0.0000	0.0000
2024/05/30	R035	01/08/2024	13.20 Call	Bond Future	5518.6000	5.5186	5418.7100	5.4187	1.810	0.0000	0.0000
2024/05/30	R035	01/08/2024	13.20 Put	Bond Future	246.8900	0.2469	244.3900	0.2444	1.013	0.0000	0.0000
2024/05/30	R035	01/08/2024	11.80 Call	Bond Future	863.0500	0.8631	808.2500	0.8083	6.350	0.0000	0.0000
2024/05/30	R035	01/08/2024	11.80 Put	Bond Future	2463.1100	2.4631	2505.7000	2.5057	1.729	0.0000	0.0000
2024/05/30	R035	01/08/2024	11.81 Call	Bond Future	882.2500	0.8823	826.7900	0.8268	6.286	0.0000	0.0000
2024/05/30	R035	01/08/2024	11.81 Put	Bond Future	2430.1900	2.4302	2472.1200	2.4721	1.725	0.0000	0.0000
2024/05/30	R035	01/08/2024	11.79 Call	Bond Future	844.1100	0.8441	789.9700	0.7900	6.414	0.0000	0.0000
2024/05/30	R035	01/08/2024	11.79 Put	Bond Future	2496.3300	2.4963	2539.5800	2.5396	1.733	0.0000	0.0000
2024/05/30	R035	07/11/2024		Bond Future	12.2504	82.3033	12.2704	82.2037	0.164	0.0000	0.0000
2024/05/30	R035	07/11/2024	12.18 Call	Bond Future	2357.8900	2.3579	2293.5400	2.2935	2.729	0.0000	0.0000
2024/05/30	R035	07/11/2024	12.18 Put	Bond Future	2708.1600	2.7082	2743.4500	2.7435	1.303	0.0000	0.0000
2024/05/30	R035	07/11/2024	12.19 Call	Bond Future	2384.1400	2.3841	2319.4500	2.3195	2.713	0.0000	0.0000
2024/05/30	R035	07/11/2024	12.19 Put	Bond Future	2684.4900	2.6845	2719.4400	2.7194	1.302	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	
2024/05/30	R035	07/11/2024	12.17 Call	Bond Future	2332.0000	2.3320	2267.9900	2.2680	2.745	0.0000	0.0000
2024/05/30	R035	07/11/2024	12.17 Put	Bond Future	2732.2300	2.7322	2767.8600	2.7679	1.304	0.0000	0.0000
2024/05/30	R035	07/11/2024	13.23 Call	Bond Future	5696.5100	5.6965	5607.0400	5.6070	1.571	0.0000	0.0000
2024/05/30	R035	07/11/2024	13.23 Put	Bond Future	1030.8000	1.0308	1040.9700	1.0410	0.987	0.0000	0.0000
2024/05/30	R035	07/11/2024	12.20 Put	Bond Future	2660.7800	2.6608	2695.3900	2.6954	1.301	0.0000	0.0000
2024/05/30	R035	07/11/2024	12.20 Call	Bond Future	2410.3000	2.4103	2345.2700	2.3453	2.698	0.0000	0.0000
2024/05/30	R035	06/02/2025		Bond Future	12.3949	84.0945	12.4158	83.9930	0.169	0.0000	0.0000
2024/05/30	R035	06/02/2025	12.41 Call	Bond Future	3185.3100	3.1853	3120.1100	3.1201	2.047	0.0000	0.0000
2024/05/30	R035	06/02/2025	12.41 Put	Bond Future	3111.9100	3.1119	3148.2700	3.1483	1.168	0.0000	0.0000
2024/05/30	R035	08/05/2025		Bond Future	12.5374	81.4135	12.5592	81.3099	0.174	0.0000	0.0000
2024/05/30	R035	08/05/2025	11.78 Call	Bond Future	2070.2500	2.0703	2023.3500	2.0234	2.265	0.0000	0.0000
2024/05/30	R035	08/05/2025	11.78 Put	Bond Future	5783.8700	5.7839	5840.5700	5.8406	0.980	0.0000	0.0000
2024/05/30	R035	08/05/2025	13.35 Call	Bond Future	6085.2600	6.0853	6005.3700	6.0054	1.313	0.0000	0.0000
2024/05/30	R035	08/05/2025	13.35 Put	Bond Future	2349.5400	2.3495	2373.2500	2.3733	1.009	0.0000	0.0000
2024/05/30	R035	08/05/2025	12.70 Call	Bond Future	4192.9100	4.1929	4124.6200	4.1246	1.629	0.0000	0.0000
2024/05/30	R035	08/05/2025	12.70 Put	Bond Future	3425.3900	3.4254	3460.7000	3.4607	1.031	0.0000	0.0000
2024/05/30	R035	08/05/2025	11.46 Put	Bond Future	6895.3600	6.8954	6959.9200	6.9599	0.936	0.0000	0.0000
2024/05/30	R035	08/05/2025	11.46 Call	Bond Future	1541.5000	1.5415	1502.4600	1.5025	2.533	0.0000	0.0000
2024/05/30	R035	07/08/2025		Bond Future	12.7056	83.1132	12.7284	83.0078	0.179	0.0000	0.0000
2024/05/30	R035	07/08/2025	12.65 Call	Bond Future	4002.6700	4.0027	3939.1600	3.9392	1.587	0.0000	0.0000
2024/05/30	R035	07/08/2025	12.65 Put	Bond Future	4261.2300	4.2612	4303.1100	4.3031	0.983	0.0000	0.0000
2024/05/30	R053	01/08/2024		Bond Future	12.7111	95.7334	12.6738	95.9975	0.294	0.0000	0.0000
2024/05/30	R053	01/08/2024	13.14 Call	Bond Future	4106.7800	4.1068	4262.6100	4.2626	3.794	0.0000	0.0000
2024/05/30	R053	01/08/2024	13.14 Put	Bond Future	1171.1100	1.1711	1062.8200	1.0628	9.247	0.0000	0.0000
2024/05/30	R053	01/08/2024	13.15 Call	Bond Future	4154.6600	4.1547	4311.6100	4.3116	3.778	0.0000	0.0000
2024/05/30	R053	01/08/2024	13.15 Put	Bond Future	1152.6300	1.1526	1045.4600	1.0455	9.298	0.0000	0.0000
2024/05/30	R053	01/08/2024	13.13 Call	Bond Future	4059.0800	4.0591	4213.7700	4.2138	3.811	0.0000	0.0000
2024/05/30	R053	01/08/2024	13.13 Put	Bond Future	1189.8700	1.1899	1080.4400	1.0804	9.197	0.0000	0.0000
2024/05/30	R053	07/11/2024	12.80 Call	Bond Future	3471.4100	3.4714	3587.5900	3.5876	3.347	0.0000	0.0000
2024/05/30	R053	07/11/2024	12.80 Put	Bond Future	3781.2900	3.7813	3626.9700	3.6270	4.081	0.0000	0.0000
2024/05/30	R053	07/11/2024	12.81 Call	Bond Future	3508.4100	3.5084	3625.4000	3.6254	3.335	0.0000	0.0000
2024/05/30	R053	07/11/2024	12.81 Put	Bond Future	3748.7300	3.7487	3595.2200	3.5952	4.095	0.0000	0.0000
2024/05/30	R053	07/11/2024	12.79 Call	Bond Future	3434.5900	3.4346	3549.9500	3.5500	3.359	0.0000	0.0000
2024/05/30	R053	07/11/2024	12.79 Put	Bond Future	3814.1200	3.8141	3658.9800	3.6590	4.068	0.0000	0.0000
2024/05/30	R053	07/11/2024		Bond Future	12.8447	92.1227	12.8057	92.3932	0.304	0.0000	0.0000
2024/05/30	R053	06/02/2025		Bond Future	12.9772	94.1270	12.9366	94.4036	0.313	0.0000	0.0000
2024/05/30	R053	06/02/2025	12.94 Call	Bond Future	4361.7500	4.3618	4487.8300	4.4878	2.891	0.0000	0.0000
2024/05/30	R053	06/02/2025	12.94 Put	Bond Future	4615.0700	4.6151	4464.5000	4.4645	3.263	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	
2024/05/30	R053	08/05/2025		Bond Future	13.1138	90.3090	13.0714	90.5918	0.323	0.0000	0.0000
2024/05/30	R053	08/05/2025	12.64 Call	Bond Future	3927.6900	3.9277	4036.2700	4.0363	2.764	0.0000	0.0000
2024/05/30	R053	08/05/2025	12.64 Put	Bond Future	7185.9200	7.1859	7011.6600	7.0117	2.425	0.0000	0.0000
2024/05/30	R053	07/08/2025		Bond Future	13.2681	92.1913	13.2238	92.4805	0.334	0.0000	0.0000
2024/05/30	R053	07/08/2025	13.17 Call	Bond Future	5686.8800	5.6869	5823.3300	5.8233	2.399	0.0000	0.0000
2024/05/30	R053	07/08/2025	13.17 Put	Bond Future	6329.7100	6.3297	6176.8800	6.1769	2.414	0.0000	0.0000
2024/05/30	R186	01/08/2024		Bond Future	9.2340	103.9424	9.2550	103.8977	0.227	0.0000	0.0000
2024/05/30	R186	01/08/2024	8.69 Call	Bond Future	44.7000	0.0447	37.9400	0.0379	15.123	0.0000	0.0000
2024/05/30	R186	01/08/2024	8.69 Put	Bond Future	1210.2400	1.2102	1248.1300	1.2481	3.131	0.0000	0.0000
2024/05/30	R186	01/08/2024	8.70 Call	Bond Future	47.4300	0.0474	40.3600	0.0404	14.906	0.0000	0.0000
2024/05/30	R186	01/08/2024	8.70 Put	Bond Future	1191.3900	1.1914	1228.9700	1.2290	3.154	0.0000	0.0000
2024/05/30	R186	01/08/2024	8.68 Call	Bond Future	42.1000	0.0421	35.6400	0.0356	15.344	0.0000	0.0000
2024/05/30	R186	01/08/2024	8.68 Put	Bond Future	1229.2200	1.2292	1267.4100	1.2674	3.107	0.0000	0.0000
2024/05/30	R186	07/11/2024	9.14 Call	Bond Future	575.2400	0.5752	551.0200	0.5510	4.210	0.0000	0.0000
2024/05/30	R186	07/11/2024	9.14 Put	Bond Future	841.5800	0.8416	862.9800	0.8630	2.543	0.0000	0.0000
2024/05/30	R186	07/11/2024	9.15 Call	Bond Future	585.8600	0.5859	561.4200	0.5614	4.172	0.0000	0.0000
2024/05/30	R186	07/11/2024	9.15 Put	Bond Future	833.1000	0.8331	854.2800	0.8543	2.542	0.0000	0.0000
2024/05/30	R186	07/11/2024	9.13 Call	Bond Future	564.9800	0.5650	540.9900	0.5410	4.246	0.0000	0.0000
2024/05/30	R186	07/11/2024	9.13 Put	Bond Future	850.4300	0.8504	872.0600	0.8721	2.543	0.0000	0.0000
2024/05/30	R186	07/11/2024		Bond Future	9.2796	106.3985	9.3036	106.3529	0.258	0.0000	0.0000
2024/05/30	R186	06/02/2025		Bond Future	9.3481	103.3987	9.3754	103.3524	0.293	0.0000	0.0000
2024/05/30	R186	06/02/2025	9.03 Call	Bond Future	518.2100	0.5182	497.4500	0.4975	4.006	0.0000	0.0000
2024/05/30	R186	06/02/2025	9.03 Put	Bond Future	1058.6400	1.0586	1084.1900	1.0842	2.413	0.0000	0.0000
2024/05/30	R186	08/05/2025		Bond Future	9.4367	105.6565	9.4686	105.6094	0.338	0.0000	0.0000
2024/05/30	R186	08/05/2025	8.47 Call	Bond Future	249.4500	0.2495	237.2400	0.2372	4.895	0.0000	0.0000
2024/05/30	R186	08/05/2025	8.47 Put	Bond Future	1691.0400	1.6910	1725.9000	1.7259	2.061	0.0000	0.0000
2024/05/30	R186	07/08/2025		Bond Future	9.6309	102.5488	9.6688	102.5013	0.393	0.0000	0.0000
2024/05/30	R186	07/08/2025	9.68 Call	Bond Future	901.9400	0.9019	875.6300	0.8756	2.917	0.0000	0.0000
2024/05/30	R186	07/08/2025	9.68 Put	Bond Future	840.2400	0.8402	861.5000	0.8615	2.530	0.0000	0.0000
2024/05/30	R186	07/08/2025	10.25 Call	Bond Future	1385.6100	1.3856	1353.6500	1.3537	2.307	0.0000	0.0000
2024/05/30	R186	07/08/2025	10.25 Put	Bond Future	611.5600	0.6116	627.1700	0.6272	2.552	0.0000	0.0000
2024/05/30	R186	07/08/2025	9.22 Put	Bond Future	1093.7000	1.0937	1120.5400	1.1205	2.454	0.0000	0.0000
2024/05/30	R186	07/08/2025	9.22 Call	Bond Future	575.3300	0.5753	554.6000	0.5546	3.603	0.0000	0.0000
2024/05/30	R202	01/08/2024		Bond Future	257.6278	257.6278	257.6707	257.6707	0.017	0.0000	0.0000
2024/05/30	R202	07/11/2024		Bond Future	263.7828	263.7828	263.8270	263.8270	0.017	0.0000	0.0000
2024/05/30	R202	06/02/2025		Bond Future	264.3512	264.3512	264.3979	264.3979	0.018	0.0000	0.0000
2024/05/30	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/30	R202	06/02/2025	266.79 Put	Bond Future	2438.8100	2.4388	2392.0600	2.3921	1.917	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/05/30	R202	08/05/2025		Bond Future		270.1864	270.1864	270.2349	270.2349	0.018	0.0000	0.0000
2024/05/30	R202	08/05/2025	272.31 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/30	R202	08/05/2025	272.31 Put	Bond Future		2123.6100	2.1236	2075.0600	2.0751	2.286	0.0000	0.0000
2024/05/30	R202	07/08/2025		Bond Future		270.5413	270.5413	270.5942	270.5942	0.020	0.0000	0.0000
2024/05/30	R202	07/08/2025	271.60 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/30	R202	07/08/2025	271.60 Put	Bond Future		1058.6600	1.0587	1005.7600	1.0058	4.997	0.0000	0.0000
2024/05/30	R209	01/08/2024		Bond Future		12.2059	65.6428	12.2200	65.5795	0.116	0.0000	0.0000
2024/05/30	R209	01/08/2024	11.79 Call	Bond Future		602.8900	0.6029	566.8900	0.5669	5.971	0.0000	0.0000
2024/05/30	R209	01/08/2024	11.79 Put	Bond Future		2508.4600	2.5085	2535.7100	2.5357	1.086	0.0000	0.0000
2024/05/30	R209	01/08/2024	11.80 Call	Bond Future		617.5100	0.6175	581.0300	0.5810	5.908	0.0000	0.0000
2024/05/30	R209	01/08/2024	11.80 Put	Bond Future		2476.3500	2.4764	2503.1200	2.5031	1.081	0.0000	0.0000
2024/05/30	R209	01/08/2024	11.78 Call	Bond Future		588.4900	0.5885	552.9700	0.5530	6.036	0.0000	0.0000
2024/05/30	R209	01/08/2024	11.78 Put	Bond Future		2540.8300	2.5408	2568.5600	2.5686	1.091	0.0000	0.0000
2024/05/30	R209	07/11/2024		Bond Future		12.3317	64.0365	12.3464	63.9718	0.119	0.0000	0.0000
2024/05/30	R209	07/11/2024	12.22 Call	Bond Future		2001.0400	2.0010	1956.2900	1.9563	2.236	0.0000	0.0000
2024/05/30	R209	07/11/2024	12.22 Put	Bond Future		2496.5500	2.4966	2516.4900	2.5165	0.799	0.0000	0.0000
2024/05/30	R209	07/11/2024	12.23 Call	Bond Future		2023.6200	2.0236	1978.6400	1.9786	2.223	0.0000	0.0000
2024/05/30	R209	07/11/2024	12.23 Put	Bond Future		2474.5500	2.4746	2494.2600	2.4943	0.797	0.0000	0.0000
2024/05/30	R209	07/11/2024	12.21 Call	Bond Future		1978.5800	1.9786	1934.0600	1.9341	2.250	0.0000	0.0000
2024/05/30	R209	07/11/2024	12.21 Put	Bond Future		2518.7200	2.5187	2538.8900	2.5389	0.801	0.0000	0.0000
2024/05/30	R209	06/02/2025		Bond Future		12.4579	65.4300	12.4731	65.3641	0.122	0.0000	0.0000
2024/05/30	R209	06/02/2025	12.44 Call	Bond Future		2755.9300	2.7559	2710.9700	2.7110	1.631	0.0000	0.0000
2024/05/30	R209	06/02/2025	12.44 Put	Bond Future		2833.8500	2.8339	2854.8100	2.8548	0.740	0.0000	0.0000
2024/05/30	R209	08/05/2025		Bond Future		12.5886	63.7014	12.6044	63.6342	0.125	0.0000	0.0000
2024/05/30	R209	08/05/2025	11.89 Call	Bond Future		1963.2900	1.9633	1929.2000	1.9292	1.736	0.0000	0.0000
2024/05/30	R209	08/05/2025	11.89 Put	Bond Future		5041.6700	5.0417	5074.8100	5.0748	0.657	0.0000	0.0000
2024/05/30	R209	07/08/2025		Bond Future		12.7389	65.0310	12.7552	64.9627	0.128	0.0000	0.0000
2024/05/30	R209	07/08/2025	12.68 Call	Bond Future		3569.7000	3.5697	3525.9800	3.5260	1.225	0.0000	0.0000
2024/05/30	R209	07/08/2025	12.68 Put	Bond Future		3816.9800	3.8170	3841.5800	3.8416	0.644	0.0000	0.0000
2024/05/30	R210	01/08/2024		Bond Future		239.3498	239.3498	238.9591	238.9591	0.163	0.0000	0.0000
2024/05/30	R210	07/11/2024		Bond Future		241.7205	241.7205	241.3210	241.3210	0.165	0.0000	0.0000
2024/05/30	R210	06/02/2025		Bond Future		247.0391	247.0391	246.6314	246.6314	0.165	0.0000	0.0000
2024/05/30	R210	06/02/2025	239.61 Call	Bond Future		7429.0500	7.4291	7021.4100	7.0214	5.487	0.0000	0.0000
2024/05/30	R210	06/02/2025	239.61 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/30	R210	08/05/2025		Bond Future		249.0650	249.0650	248.6501	248.6501	0.167	0.0000	0.0000
2024/05/30	R210	08/05/2025	248.03 Call	Bond Future		1035.0200	1.0350	620.1100	0.6201	40.087	0.0000	0.0000
2024/05/30	R210	08/05/2025	248.03 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/30	R210	07/08/2025		Bond Future		254.3331	254.3331	253.9104	253.9104	0.166	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	
2024/05/30	R210	07/08/2025	248.44 Call	Bond Future	5893.0800	5.8931	5470.4000	5.4704	7.172	0.0000	0.0000
2024/05/30	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/30	R213	01/08/2024		Bond Future	11.0781	84.3363	11.0976	84.2578	0.176	0.0000	0.0000
2024/05/30	R213	01/08/2024	10.87 Call	Bond Future	847.0100	0.8470	798.0200	0.7980	5.784	0.0000	0.0000
2024/05/30	R213	01/08/2024	10.87 Put	Bond Future	1689.5800	1.6896	1719.0800	1.7191	1.746	0.0000	0.0000
2024/05/30	R213	01/08/2024	10.88 Call	Bond Future	864.8500	0.8649	815.3400	0.8153	5.725	0.0000	0.0000
2024/05/30	R213	01/08/2024	10.88 Put	Bond Future	1666.6800	1.6667	1695.6600	1.6957	1.739	0.0000	0.0000
2024/05/30	R213	01/08/2024	10.86 Call	Bond Future	829.2300	0.8292	780.7700	0.7808	5.844	0.0000	0.0000
2024/05/30	R213	01/08/2024	10.86 Put	Bond Future	1712.5700	1.7126	1742.6000	1.7426	1.754	0.0000	0.0000
2024/05/30	R213	07/11/2024	11.22 Call	Bond Future	1954.8800	1.9549	1901.7800	1.9018	2.716	0.0000	0.0000
2024/05/30	R213	07/11/2024	11.22 Put	Bond Future	1875.6500	1.8757	1902.8300	1.9028	1.449	0.0000	0.0000
2024/05/30	R213	07/11/2024	11.23 Call	Bond Future	1975.9800	1.9760	1922.6000	1.9226	2.701	0.0000	0.0000
2024/05/30	R213	07/11/2024	11.23 Put	Bond Future	1857.8200	1.8578	1884.7200	1.8847	1.448	0.0000	0.0000
2024/05/30	R213	07/11/2024	11.21 Call	Bond Future	1933.6700	1.9337	1880.8400	1.8808	2.732	0.0000	0.0000
2024/05/30	R213	07/11/2024	11.21 Put	Bond Future	1893.4000	1.8934	1920.8500	1.9209	1.450	0.0000	0.0000
2024/05/30	R213	07/11/2024		Bond Future	11.1997	82.7675	11.2203	82.6872	0.184	0.0000	0.0000
2024/05/30	R213	06/02/2025		Bond Future	11.3308	84.5691	11.3525	84.4873	0.191	0.0000	0.0000
2024/05/30	R213	06/02/2025	11.35 Call	Bond Future	2372.0600	2.3721	2320.6400	2.3206	2.168	0.0000	0.0000
2024/05/30	R213	06/02/2025	11.35 Put	Bond Future	2299.6000	2.2996	2330.0000	2.3300	1.322	0.0000	0.0000
2024/05/30	R213	08/05/2025		Bond Future	11.4619	82.8533	11.4847	82.7699	0.199	0.0000	0.0000
2024/05/30	R213	08/05/2025	10.52 Call	Bond Future	1247.1800	1.2472	1214.8400	1.2148	2.593	0.0000	0.0000
2024/05/30	R213	08/05/2025	10.52 Put	Bond Future	4783.6900	4.7837	4834.7200	4.8347	1.067	0.0000	0.0000
2024/05/30	R213	07/08/2025		Bond Future	11.6267	84.5847	11.6507	84.4999	0.207	0.0000	0.0000
2024/05/30	R213	07/08/2025	11.66 Call	Bond Future	3058.9100	3.0589	3007.8200	3.0078	1.670	0.0000	0.0000
2024/05/30	R213	07/08/2025	11.66 Put	Bond Future	2941.3300	2.9413	2974.9900	2.9750	1.144	0.0000	0.0000
2024/05/30	R214	01/08/2024	12.17 Call	Bond Future	629.5000	0.6295	656.2700	0.6563	4.253	0.0000	0.0000
2024/05/30	R214	01/08/2024	12.17 Put	Bond Future	2496.2200	2.4962	2376.4700	2.3765	4.797	0.0000	0.0000
2024/05/30	R214	01/08/2024	12.18 Call	Bond Future	644.6400	0.6446	672.0100	0.6720	4.246	0.0000	0.0000
2024/05/30	R214	01/08/2024	12.18 Put	Bond Future	2463.4200	2.4634	2344.2700	2.3443	4.837	0.0000	0.0000
2024/05/30	R214	01/08/2024	12.16 Call	Bond Future	614.5100	0.6145	640.6900	0.6407	4.260	0.0000	0.0000
2024/05/30	R214	01/08/2024	12.16 Put	Bond Future	2529.2300	2.5292	2408.8900	2.4089	4.758	0.0000	0.0000
2024/05/30	R214	01/08/2024		Bond Future	12.5687	60.9231	12.5367	61.0696	0.255	0.0000	0.0000
2024/05/30	R214	07/11/2024		Bond Future	12.6943	59.0555	12.6610	59.2054	0.262	0.0000	0.0000
2024/05/30	R214	07/11/2024	12.61 Call	Bond Future	2089.4900	2.0895	2150.1500	2.1502	2.903	0.0000	0.0000
2024/05/30	R214	07/11/2024	12.61 Put	Bond Future	2470.6800	2.4707	2381.3700	2.3814	3.615	0.0000	0.0000
2024/05/30	R214	07/11/2024	12.62 Call	Bond Future	2112.8700	2.1129	2174.0000	2.1740	2.893	0.0000	0.0000
2024/05/30	R214	07/11/2024	12.62 Put	Bond Future	2448.6300	2.4486	2359.7900	2.3598	3.628	0.0000	0.0000
2024/05/30	R214	07/11/2024	12.60 Call	Bond Future	2066.2300	2.0662	2126.4300	2.1264	2.914	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	
2024/05/30	R214	07/11/2024	12.60 Put	Bond Future	2492.8900	2.4929	2403.1200	2.4031	3.601	0.0000	0.0000
2024/05/30	R214	06/02/2025		Bond Future	12.8221	60.3407	12.7876	60.4942	0.270	0.0000	0.0000
2024/05/30	R214	06/02/2025	12.71 Call	Bond Future	2651.1800	2.6512	2716.6000	2.7166	2.468	0.0000	0.0000
2024/05/30	R214	06/02/2025	12.71 Put	Bond Future	3151.0900	3.1511	3063.0700	3.0631	2.793	0.0000	0.0000
2024/05/30	R214	08/05/2025		Bond Future	12.9468	58.3498	12.9109	58.5068	0.277	0.0000	0.0000
2024/05/30	R214	08/05/2025	12.40 Call	Bond Future	2332.9600	2.3330	2389.0700	2.3891	2.405	0.0000	0.0000
2024/05/30	R214	08/05/2025	12.40 Put	Bond Future	4797.4500	4.7975	4696.6300	4.6966	2.102	0.0000	0.0000
2024/05/30	R214	07/08/2025		Bond Future	13.0902	59.5679	13.0529	59.7284	0.285	0.0000	0.0000
2024/05/30	R214	07/08/2025	12.97 Call	Bond Future	3634.9500	3.6350	3708.6200	3.7086	2.027	0.0000	0.0000
2024/05/30	R214	07/08/2025	12.97 Put	Bond Future	4154.0900	4.1541	4067.2700	4.0673	2.090	0.0000	0.0000
2024/05/30	R248	01/08/2024		Bond Future	12.7231	74.2469	12.6755	74.5086	0.374	0.0000	0.0000
2024/05/30	R248	01/08/2024	12.31 Call	Bond Future	769.3700	0.7694	827.6300	0.8276	7.572	0.0000	0.0000
2024/05/30	R248	01/08/2024	12.31 Put	Bond Future	3103.1000	3.1031	2899.6000	2.8996	6.558	0.0000	0.0000
2024/05/30	R248	01/08/2024	12.32 Call	Bond Future	787.8000	0.7878	847.1900	0.8472	7.539	0.0000	0.0000
2024/05/30	R248	01/08/2024	12.32 Put	Bond Future	3063.4300	3.0634	2861.0600	2.8611	6.606	0.0000	0.0000
2024/05/30	R248	01/08/2024	12.30 Call	Bond Future	751.2200	0.7512	808.3400	0.8083	7.604	0.0000	0.0000
2024/05/30	R248	01/08/2024	12.30 Put	Bond Future	3143.1300	3.1431	2938.4900	2.9385	6.511	0.0000	0.0000
2024/05/30	R248	07/11/2024		Bond Future	12.8553	71.5492	12.8058	71.8172	0.385	0.0000	0.0000
2024/05/30	R248	07/11/2024	12.79 Call	Bond Future	2556.1600	2.5562	2675.0200	2.6750	4.650	0.0000	0.0000
2024/05/30	R248	07/11/2024	12.79 Put	Bond Future	2909.9300	2.9099	2760.8000	2.7608	5.125	0.0000	0.0000
2024/05/30	R248	07/11/2024	12.80 Call	Bond Future	2584.5200	2.5845	2704.2100	2.7042	4.631	0.0000	0.0000
2024/05/30	R248	07/11/2024	12.80 Put	Bond Future	2883.9400	2.8839	2735.6400	2.7356	5.142	0.0000	0.0000
2024/05/30	R248	07/11/2024	12.78 Call	Bond Future	2527.9500	2.5280	2645.9600	2.6460	4.668	0.0000	0.0000
2024/05/30	R248	07/11/2024	12.78 Put	Bond Future	2936.1500	2.9362	2786.1700	2.7862	5.108	0.0000	0.0000
2024/05/30	R248	06/02/2025		Bond Future	12.9901	73.1063	12.9385	73.3804	0.397	0.0000	0.0000
2024/05/30	R248	06/02/2025	12.71 Call	Bond Future	2731.0200	2.7310	2843.6200	2.8436	4.123	0.0000	0.0000
2024/05/30	R248	06/02/2025	12.71 Put	Bond Future	4241.1200	4.2411	4079.6500	4.0797	3.807	0.0000	0.0000
2024/05/30	R248	08/05/2025		Bond Future	13.1214	70.2487	13.0677	70.5289	0.409	0.0000	0.0000
2024/05/30	R248	08/05/2025	12.60 Call	Bond Future	2863.2200	2.8632	2971.0600	2.9711	3.766	0.0000	0.0000
2024/05/30	R248	08/05/2025	12.60 Put	Bond Future	5671.1000	5.6711	5498.7200	5.4987	3.040	0.0000	0.0000
2024/05/30	R248	07/08/2025		Bond Future	13.2725	71.7144	13.2165	72.0008	0.422	0.0000	0.0000
2024/05/30	R248	07/08/2025	13.21 Call	Bond Future	4516.8400	4.5168	4656.9300	4.6569	3.102	0.0000	0.0000
2024/05/30	R248	07/08/2025	13.21 Put	Bond Future	4836.4800	4.8365	4690.1300	4.6901	3.026	0.0000	0.0000
2024/05/30	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/30	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/30	X213	28/02/2031		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	
2024/05/30	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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