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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/05/2024 TO 31/05/2024

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
2024/05/31	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/31	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/31	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/31	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/31	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/31	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/31	2025	01/08/2024		Bond Future	181.7778	181.7778	181.7792	0.001	0.0000	0.0000
2024/05/31	2025	07/11/2024		Bond Future	186.1207	186.1207	186.1162	0.002	0.0000	0.0000
2024/05/31	2029	01/08/2024		Bond Future	130.3936	130.3936	130.1201	0.210	0.0000	0.0000
2024/05/31	2029	07/11/2024		Bond Future	132.1037	132.1037	131.8196	0.215	0.0000	0.0000
2024/05/31	2029	06/02/2025		Bond Future	135.0109	135.0109	134.7462	0.196	0.0000	0.0000
2024/05/31	2029	06/02/2025	132.40 Call	Bond Future	2610.8700	2.6109	2346.2300	10.136	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
2024/05/31	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/05/31	2029	08/05/2025		Bond Future	136.5534	136.5534	136.2971	136.2971	0.188	0.0000
2024/05/31	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/31	2029	08/05/2025	137.85 Put	Bond Future	1296.5700	1.2966	1552.9000	1.5529	19.770	0.0000
2024/05/31	2029	07/08/2025		Bond Future	139.4432	139.4432	139.2012	139.2012	0.173	0.0000
2024/05/31	2029	07/08/2025	137.41 Call	Bond Future	2033.1700	2.0332	1791.2400	1.7912	11.899	0.0000
2024/05/31	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/31	2030	01/08/2024	10.21 Put	Bond Future	2017.4400	2.0174	2432.8800	2.4329	20.592	0.0000
2024/05/31	2030	01/08/2024	10.21 Call	Bond Future	491.6500	0.4917	339.2000	0.3392	31.008	0.0000
2024/05/31	2030	01/08/2024	10.71 Put	Bond Future	963.7600	0.9638	1232.0000	1.2320	27.833	0.0000
2024/05/31	2030	01/08/2024	10.71 Call	Bond Future	1354.2700	1.3543	1054.6200	1.0546	22.126	0.0000
2024/05/31	2030	01/08/2024	11.31 Call	Bond Future	2962.3900	2.9624	2518.0200	2.5180	15.000	0.0000
2024/05/31	2030	01/08/2024	11.31 Put	Bond Future	338.1800	0.3382	461.7000	0.4617	36.525	0.0000
2024/05/31	2030	01/08/2024		Bond Future	10.6070	89.4937	10.7570	88.9258	1.413	0.0000
2024/05/31	2030	01/08/2024	10.38 Call	Bond Future	727.5900	0.7276	526.0400	0.5260	27.701	0.0000
2024/05/31	2030	01/08/2024	10.38 Put	Bond Future	1596.1400	1.5961	1962.4800	1.9625	22.952	0.0000
2024/05/31	2030	01/08/2024	10.39 Call	Bond Future	743.2600	0.7433	538.8000	0.5388	27.509	0.0000
2024/05/31	2030	01/08/2024	10.39 Put	Bond Future	1573.3300	1.5733	1936.7600	1.9368	23.099	0.0000
2024/05/31	2030	01/08/2024	10.37 Call	Bond Future	711.9800	0.7120	513.4800	0.5135	27.880	0.0000
2024/05/31	2030	01/08/2024	10.37 Put	Bond Future	1619.0200	1.6190	1988.4100	1.9884	22.816	0.0000
2024/05/31	2030	07/11/2024		Bond Future	10.7114	91.6084	10.8718	91.0241	1.498	0.0000
2024/05/31	2030	07/11/2024	10.75 Call	Bond Future	1793.2800	1.7933	1503.3000	1.5033	16.170	0.0000
2024/05/31	2030	07/11/2024	10.75 Put	Bond Future	1652.2600	1.6523	1946.5700	1.9466	17.813	0.0000
2024/05/31	2030	07/11/2024	10.76 Call	Bond Future	1813.4100	1.8134	1521.4400	1.5214	16.101	0.0000
2024/05/31	2030	07/11/2024	10.76 Put	Bond Future	1635.9100	1.6359	1928.2300	1.9282	17.869	0.0000
2024/05/31	2030	07/11/2024	10.74 Call	Bond Future	1773.5100	1.7735	1485.5100	1.4855	16.239	0.0000
2024/05/31	2030	07/11/2024	10.74 Put	Bond Future	1669.0000	1.6690	1965.2900	1.9653	17.753	0.0000
2024/05/31	2030	07/11/2024	10.21 Put	Bond Future	2761.7700	2.7618	3163.1900	3.1632	14.535	0.0000
2024/05/31	2030	07/11/2024	10.21 Call	Bond Future	904.7100	0.9047	721.8400	0.7218	20.213	0.0000
2024/05/31	2030	07/11/2024	10.71 Put	Bond Future	1719.9700	1.7200	2022.2500	2.0223	17.575	0.0000
2024/05/31	2030	07/11/2024	10.71 Call	Bond Future	1714.8500	1.7149	1432.8400	1.4328	16.445	0.0000
2024/05/31	2030	07/11/2024	11.91 Call	Bond Future	4738.7900	4.7388	4266.7500	4.2668	9.961	0.0000
2024/05/31	2030	07/11/2024	11.91 Put	Bond Future	485.8800	0.4859	598.1300	0.5981	23.102	0.0000
2024/05/31	2030	06/02/2025		Bond Future	10.8257	89.5922	10.9913	89.0131	1.529	0.0000
2024/05/31	2030	06/02/2025	10.68 Call	Bond Future	1845.1200	1.8451	1583.0000	1.5830	14.206	0.0000
2024/05/31	2030	06/02/2025	10.68 Put	Bond Future	2358.9400	2.3589	2676.0000	2.6760	13.441	0.0000
2024/05/31	2030	08/05/2025	11.86 Call	Bond Future	4305.3700	4.3054	3940.3700	3.9404	8.478	0.0000
2024/05/31	2030	08/05/2025	11.86 Put	Bond Future	1334.3300	1.3343	1552.3700	1.5524	16.341	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	
2024/05/31	2030	08/05/2025	10.31 Put	Bond Future	3531.4800	3.5315	3945.4900	3.9455	11.723	0.0000	0.0000
2024/05/31	2030	08/05/2025	10.31 Call	Bond Future	1312.7900	1.3128	1143.7600	1.1438	12.876	0.0000	0.0000
2024/05/31	2030	08/05/2025		Bond Future	10.9590	91.5483	11.1329	90.9652	1.586	0.0000	0.0000
2024/05/31	2030	08/05/2025	9.93 Call	Bond Future	876.9900	0.8770	753.9500	0.7540	14.030	0.0000	0.0000
2024/05/31	2030	08/05/2025	9.93 Put	Bond Future	4426.2700	4.4263	4886.2700	4.8863	10.392	0.0000	0.0000
2024/05/31	2030	08/05/2025	12.28 Call	Bond Future	5335.4900	5.3355	4929.5200	4.9295	7.609	0.0000	0.0000
2024/05/31	2030	08/05/2025	12.28 Put	Bond Future	1021.3000	1.0213	1198.3700	1.1984	17.338	0.0000	0.0000
2024/05/31	2030	08/05/2025	10.69 Put	Bond Future	2794.5400	2.7945	3157.9000	3.1579	13.002	0.0000	0.0000
2024/05/31	2030	08/05/2025	10.69 Call	Bond Future	1883.0300	1.8830	1663.3500	1.6634	11.666	0.0000	0.0000
2024/05/31	2030	07/08/2025	12.12 Call	Bond Future	4643.8900	4.6439	4271.8400	4.2718	8.012	0.0000	0.0000
2024/05/31	2030	07/08/2025	12.12 Put	Bond Future	1548.8900	1.5489	1758.7000	1.7587	13.546	0.0000	0.0000
2024/05/31	2030	07/08/2025	10.48 Put	Bond Future	3676.3400	3.6763	4067.6000	4.0676	10.643	0.0000	0.0000
2024/05/31	2030	07/08/2025	10.48 Call	Bond Future	1542.8000	1.5428	1352.2000	1.3522	12.354	0.0000	0.0000
2024/05/31	2030	07/08/2025		Bond Future	11.1349	89.4507	11.3168	88.8689	1.634	0.0000	0.0000
2024/05/31	2030	07/08/2025	11.11 Call	Bond Future	2559.8600	2.5599	2293.8400	2.2938	10.392	0.0000	0.0000
2024/05/31	2030	07/08/2025	11.11 Put	Bond Future	2639.6900	2.6397	2955.5300	2.9555	11.965	0.0000	0.0000
2024/05/31	2032	01/08/2024	11.11 Put	Bond Future	2227.2200	2.2272	2694.2500	2.6943	20.969	0.0000	0.0000
2024/05/31	2032	01/08/2024	11.11 Call	Bond Future	725.7900	0.7258	508.3100	0.5083	29.965	0.0000	0.0000
2024/05/31	2032	01/08/2024	11.61 Put	Bond Future	1109.5700	1.1096	1407.4300	1.4074	26.845	0.0000	0.0000
2024/05/31	2032	01/08/2024	11.61 Call	Bond Future	1858.6200	1.8586	1471.9700	1.4720	20.803	0.0000	0.0000
2024/05/31	2032	01/08/2024	12.31 Call	Bond Future	4140.6000	4.1406	3585.4600	3.5855	13.407	0.0000	0.0000
2024/05/31	2032	01/08/2024	12.31 Put	Bond Future	368.1100	0.3681	497.4800	0.4975	35.144	0.0000	0.0000
2024/05/31	2032	01/08/2024	12.54 Call	Bond Future	4985.4800	4.9855	4395.8400	4.3958	11.827	0.0000	0.0000
2024/05/31	2032	01/08/2024	12.54 Put	Bond Future	250.8000	0.2508	345.6700	0.3457	37.827	0.0000	0.0000
2024/05/31	2032	01/08/2024	11.66 Call	Bond Future	1999.7000	1.9997	1597.7700	1.5978	20.100	0.0000	0.0000
2024/05/31	2032	01/08/2024	11.66 Put	Bond Future	1029.8400	1.0298	1312.4200	1.3124	27.439	0.0000	0.0000
2024/05/31	2032	01/08/2024	11.14 Call	Bond Future	777.9500	0.7780	550.1400	0.5501	29.283	0.0000	0.0000
2024/05/31	2032	01/08/2024	11.14 Put	Bond Future	2142.1500	2.1422	2598.8500	2.5989	21.320	0.0000	0.0000
2024/05/31	2032	01/08/2024	11.15 Call	Bond Future	795.7200	0.7957	564.4200	0.5644	29.068	0.0000	0.0000
2024/05/31	2032	01/08/2024	11.15 Put	Bond Future	2114.2400	2.1142	2567.4500	2.5675	21.436	0.0000	0.0000
2024/05/31	2032	01/08/2024	11.13 Call	Bond Future	760.2800	0.7603	535.9600	0.5360	29.505	0.0000	0.0000
2024/05/31	2032	01/08/2024	11.13 Put	Bond Future	2170.1900	2.1702	2630.3800	2.6304	21.205	0.0000	0.0000
2024/05/31	2032	01/08/2024		Bond Future	11.4417	86.8745	11.5954	86.1900	1.344	0.0000	0.0000
2024/05/31	2032	07/11/2024	11.48 Call	Bond Future	1972.9300	1.9729	1635.5500	1.6356	17.100	0.0000	0.0000
2024/05/31	2032	07/11/2024	11.48 Put	Bond Future	2373.7000	2.3737	2739.7900	2.7398	15.423	0.0000	0.0000
2024/05/31	2032	07/11/2024	11.49 Call	Bond Future	1995.2700	1.9953	1655.5800	1.6556	17.025	0.0000	0.0000
2024/05/31	2032	07/11/2024	11.49 Put	Bond Future	2352.2900	2.3523	2716.0700	2.7161	15.465	0.0000	0.0000
2024/05/31	2032	07/11/2024	11.47 Call	Bond Future	1950.7000	1.9507	1615.4300	1.6154	17.187	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	
2024/05/31	2032	07/11/2024	11.47 Put	Bond Future	2395.2600	2.3953	2763.4600	2.7635	15.372	0.0000	0.0000
2024/05/31	2032	07/11/2024		Bond Future	11.5718	84.7596	11.7344	84.0561	1.405	0.0000	0.0000
2024/05/31	2032	07/11/2024	11.11 Put	Bond Future	3281.3000	3.2813	3732.8200	3.7328	13.760	0.0000	0.0000
2024/05/31	2032	07/11/2024	11.11 Call	Bond Future	1240.6900	1.2407	988.7400	0.9887	20.307	0.0000	0.0000
2024/05/31	2032	07/11/2024	11.61 Put	Bond Future	2109.9200	2.1099	2446.4500	2.4465	15.950	0.0000	0.0000
2024/05/31	2032	07/11/2024	11.61 Call	Bond Future	2275.7200	2.2757	1908.7800	1.9088	16.124	0.0000	0.0000
2024/05/31	2032	07/11/2024	12.95 Call	Bond Future	6303.0700	6.3031	5714.3800	5.7144	9.340	0.0000	0.0000
2024/05/31	2032	07/11/2024	12.95 Put	Bond Future	574.5100	0.5745	689.2900	0.6893	19.979	0.0000	0.0000
2024/05/31	2032	07/11/2024	13.36 Call	Bond Future	7672.0100	7.6720	7042.5800	7.0426	8.204	0.0000	0.0000
2024/05/31	2032	07/11/2024	13.36 Put	Bond Future	337.8300	0.3378	411.8700	0.4119	21.916	0.0000	0.0000
2024/05/31	2032	07/11/2024	11.64 Put	Bond Future	2052.7700	2.0528	2382.5700	2.3826	16.066	0.0000	0.0000
2024/05/31	2032	07/11/2024	11.64 Call	Bond Future	2348.6200	2.3486	1974.9500	1.9750	15.910	0.0000	0.0000
2024/05/31	2032	06/02/2025		Bond Future	11.7066	86.6044	11.8735	85.9023	1.425	0.0000	0.0000
2024/05/31	2032	06/02/2025	11.72 Call	Bond Future	2700.4200	2.7004	2339.6600	2.3397	13.359	0.0000	0.0000
2024/05/31	2032	06/02/2025	11.72 Put	Bond Future	2643.8700	2.6439	2985.2000	2.9852	12.910	0.0000	0.0000
2024/05/31	2032	08/05/2025		Bond Future	11.8490	84.3280	12.0225	83.6188	1.464	0.0000	0.0000
2024/05/31	2032	08/05/2025	10.91 Call	Bond Future	1474.0600	1.4741	1243.0900	1.2431	15.669	0.0000	0.0000
2024/05/31	2032	08/05/2025	10.91 Put	Bond Future	5450.9200	5.4509	5929.1000	5.9291	8.772	0.0000	0.0000
2024/05/31	2032	07/08/2025		Bond Future	12.0208	86.0885	12.2003	85.3769	1.494	0.0000	0.0000
2024/05/31	2032	07/08/2025	12.01 Call	Bond Future	3482.5700	3.4826	3113.7700	3.1138	10.590	0.0000	0.0000
2024/05/31	2032	07/08/2025	12.01 Put	Bond Future	3525.4200	3.5254	3868.2000	3.8682	9.723	0.0000	0.0000
2024/05/31	2033	01/08/2024		Bond Future	122.1168	122.1168	121.9471	121.9471	0.139	0.0000	0.0000
2024/05/31	2033	07/11/2024		Bond Future	123.5313	123.5313	123.3537	123.3537	0.144	0.0000	0.0000
2024/05/31	2033	06/02/2025		Bond Future	126.2500	126.2500	126.0924	126.0924	0.125	0.0000	0.0000
2024/05/31	2033	06/02/2025	124.94 Call	Bond Future	1309.9900	1.3100	1152.4400	1.1524	12.027	0.0000	0.0000
2024/05/31	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/31	2033	08/05/2025		Bond Future	127.4986	127.4986	127.3508	127.3508	0.116	0.0000	0.0000
2024/05/31	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/31	2033	08/05/2025	130.62 Put	Bond Future	3121.3600	3.1214	3269.1900	3.2692	4.736	0.0000	0.0000
2024/05/31	2033	07/08/2025		Bond Future	130.1968	130.1968	130.0645	130.0645	0.102	0.0000	0.0000
2024/05/31	2033	07/08/2025	128.65 Call	Bond Future	1546.8400	1.5468	1414.4500	1.4145	8.559	0.0000	0.0000
2024/05/31	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/31	2037	01/08/2024	13.82 Call	Bond Future	6433.5700	6.4336	5560.4600	5.5605	13.571	0.0000	0.0000
2024/05/31	2037	01/08/2024	13.82 Put	Bond Future	171.9300	0.1719	247.2700	0.2473	43.820	0.0000	0.0000
2024/05/31	2037	01/08/2024	13.17 Call	Bond Future	3823.2900	3.8233	3085.0800	3.0851	19.308	0.0000	0.0000
2024/05/31	2037	01/08/2024	13.17 Put	Bond Future	553.0900	0.5531	763.3300	0.7633	38.012	0.0000	0.0000
2024/05/31	2037	01/08/2024		Bond Future	12.5035	75.1601	12.6924	74.2117	1.510	0.0000	0.0000
2024/05/31	2037	01/08/2024	12.10 Call	Bond Future	722.7900	0.7228	452.9600	0.4530	37.332	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	
2024/05/31	2037	01/08/2024	12.10 Put	Bond Future	2809.3800	2.8094	3488.0000	3.4880	24.156	0.0000	0.0000
2024/05/31	2037	01/08/2024	12.11 Call	Bond Future	739.7800	0.7398	465.2800	0.4653	37.106	0.0000	0.0000
2024/05/31	2037	01/08/2024	12.11 Put	Bond Future	2773.6500	2.7737	3447.6000	3.4476	24.298	0.0000	0.0000
2024/05/31	2037	01/08/2024	12.09 Call	Bond Future	705.9500	0.7060	440.7800	0.4408	37.562	0.0000	0.0000
2024/05/31	2037	01/08/2024	12.09 Put	Bond Future	2845.3100	2.8453	3528.5900	3.5286	24.014	0.0000	0.0000
2024/05/31	2037	07/11/2024		Bond Future	12.6416	76.9361	12.8392	75.9627	1.563	0.0000	0.0000
2024/05/31	2037	07/11/2024	12.58 Call	Bond Future	2378.3800	2.3784	1895.6000	1.8956	20.299	0.0000	0.0000
2024/05/31	2037	07/11/2024	12.58 Put	Bond Future	2685.5300	2.6855	3176.1400	3.1761	18.269	0.0000	0.0000
2024/05/31	2037	07/11/2024	12.59 Call	Bond Future	2404.7400	2.4047	1918.7900	1.9188	20.208	0.0000	0.0000
2024/05/31	2037	07/11/2024	12.59 Put	Bond Future	2661.8800	2.6619	3149.3200	3.1493	18.312	0.0000	0.0000
2024/05/31	2037	07/11/2024	12.57 Call	Bond Future	2352.3600	2.3524	1872.7500	1.8728	20.388	0.0000	0.0000
2024/05/31	2037	07/11/2024	12.57 Put	Bond Future	2709.5600	2.7096	3203.3400	3.2033	18.224	0.0000	0.0000
2024/05/31	2037	06/02/2025		Bond Future	12.7827	74.3497	12.9855	73.3700	1.586	0.0000	0.0000
2024/05/31	2037	06/02/2025	12.76 Call	Bond Future	3098.6100	3.0986	2660.2700	2.6603	14.146	0.0000	0.0000
2024/05/31	2037	06/02/2025	12.76 Put	Bond Future	3209.6500	3.2097	3750.9400	3.7509	16.864	0.0000	0.0000
2024/05/31	2037	08/05/2025		Bond Future	12.9343	75.9722	13.1441	74.9785	1.622	0.0000	0.0000
2024/05/31	2037	08/05/2025	12.25 Call	Bond Future	2318.2100	2.3182	1949.8800	1.9499	15.889	0.0000	0.0000
2024/05/31	2037	08/05/2025	12.25 Put	Bond Future	5697.7500	5.6978	6323.2100	6.3232	10.977	0.0000	0.0000
2024/05/31	2037	08/05/2025	13.35 Put	Bond Future	3070.1400	3.0701	3475.3500	3.4754	13.198	0.0000	0.0000
2024/05/31	2037	08/05/2025	13.35 Call	Bond Future	5020.3100	5.0203	4431.7300	4.4317	11.724	0.0000	0.0000
2024/05/31	2037	08/05/2025	12.55 Put	Bond Future	4821.1100	4.8211	5383.8900	5.3839	11.673	0.0000	0.0000
2024/05/31	2037	08/05/2025	12.55 Call	Bond Future	2950.0600	2.9501	2519.0500	2.5191	14.610	0.0000	0.0000
2024/05/31	2037	08/05/2025	13.30 Put	Bond Future	3158.0500	3.1581	3571.9700	3.5720	13.107	0.0000	0.0000
2024/05/31	2037	08/05/2025	13.30 Call	Bond Future	4877.6600	4.8777	4297.7900	4.2978	11.888	0.0000	0.0000
2024/05/31	2037	07/08/2025		Bond Future	13.1113	73.2970	13.3281	72.2935	1.654	0.0000	0.0000
2024/05/31	2037	07/08/2025	13.01 Call	Bond Future	3994.9600	3.9950	3594.0200	3.5940	10.036	0.0000	0.0000
2024/05/31	2037	07/08/2025	13.01 Put	Bond Future	4470.5000	4.4705	5073.1000	5.0731	13.479	0.0000	0.0000
2024/05/31	2038	01/08/2024		Bond Future	130.2373	130.2373	130.2585	130.2585	0.016	0.0000	0.0000
2024/05/31	2038	07/11/2024		Bond Future	133.3488	133.3488	133.3663	133.3663	0.013	0.0000	0.0000
2024/05/31	2038	06/02/2025		Bond Future	134.1587	134.1587	134.2036	134.2036	0.033	0.0000	0.0000
2024/05/31	2038	06/02/2025	135.23 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/31	2038	06/02/2025	135.23 Put	Bond Future	1071.2700	1.0713	1026.4200	1.0264	4.187	0.0000	0.0000
2024/05/31	2038	08/05/2025		Bond Future	137.1201	137.1201	137.1791	137.1791	0.043	0.0000	0.0000
2024/05/31	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/31	2038	08/05/2025	139.68 Put	Bond Future	2559.9500	2.5600	2500.8700	2.5009	2.308	0.0000	0.0000
2024/05/31	2038	07/08/2025		Bond Future	137.8470	137.8470	137.9296	137.9296	0.060	0.0000	0.0000
2024/05/31	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/31	2038	07/08/2025	139.56 Put	Bond Future	1712.9700	1.7130	1630.4500	1.6305	4.817	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	
2024/05/31	2040	01/08/2024	12.28 Put	Bond Future	3114.6600	3.1147	3870.7500	3.8708	24.275	0.0000	0.0000
2024/05/31	2040	01/08/2024	12.28 Call	Bond Future	699.7100	0.6997	425.5400	0.4255	39.183	0.0000	0.0000
2024/05/31	2040	01/08/2024	12.88 Call	Bond Future	2191.5900	2.1916	1599.5700	1.5996	27.013	0.0000	0.0000
2024/05/31	2040	01/08/2024	12.88 Put	Bond Future	1333.2800	1.3333	1771.5200	1.7715	32.869	0.0000	0.0000
2024/05/31	2040	01/08/2024	13.48 Call	Bond Future	4417.7600	4.4178	3585.8300	3.5858	18.831	0.0000	0.0000
2024/05/31	2040	01/08/2024	13.48 Put	Bond Future	497.7200	0.4977	696.0500	0.6961	39.848	0.0000	0.0000
2024/05/31	2040	01/08/2024	12.95 Put	Bond Future	1195.2000	1.1952	1599.5800	1.5996	33.834	0.0000	0.0000
2024/05/31	2040	01/08/2024	12.95 Call	Bond Future	2421.2900	2.4213	1795.4100	1.7954	25.849	0.0000	0.0000
2024/05/31	2040	01/08/2024		Bond Future	12.7187	75.2371	12.9127	74.2068	1.525	0.0000	0.0000
2024/05/31	2040	01/08/2024	12.33 Call	Bond Future	787.9000	0.7879	488.4100	0.4884	38.011	0.0000	0.0000
2024/05/31	2040	01/08/2024	12.33 Put	Bond Future	2921.5800	2.9216	3652.3500	3.6524	25.013	0.0000	0.0000
2024/05/31	2040	01/08/2024	12.34 Call	Bond Future	806.3100	0.8063	501.6900	0.5017	37.780	0.0000	0.0000
2024/05/31	2040	01/08/2024	12.34 Put	Bond Future	2883.9300	2.8839	3609.5700	3.6096	25.161	0.0000	0.0000
2024/05/31	2040	01/08/2024	12.32 Call	Bond Future	769.6400	0.7696	475.2900	0.4753	38.245	0.0000	0.0000
2024/05/31	2040	01/08/2024	12.32 Put	Bond Future	2959.4500	2.9595	3695.3600	3.6954	24.866	0.0000	0.0000
2024/05/31	2040	07/11/2024	12.85 Call	Bond Future	2670.4800	2.6705	2125.6500	2.1257	20.402	0.0000	0.0000
2024/05/31	2040	07/11/2024	12.85 Put	Bond Future	2706.4600	2.7065	3218.7000	3.2187	18.927	0.0000	0.0000
2024/05/31	2040	07/11/2024	12.86 Call	Bond Future	2699.1600	2.6992	2150.9300	2.1509	20.311	0.0000	0.0000
2024/05/31	2040	07/11/2024	12.86 Put	Bond Future	2682.3900	2.6824	3191.2300	3.1912	18.970	0.0000	0.0000
2024/05/31	2040	07/11/2024	12.84 Call	Bond Future	2641.9300	2.6419	2100.5000	2.1005	20.494	0.0000	0.0000
2024/05/31	2040	07/11/2024	12.84 Put	Bond Future	2730.7200	2.7307	3246.3600	3.2464	18.883	0.0000	0.0000
2024/05/31	2040	07/11/2024		Bond Future	12.8568	77.0148	13.0595	75.9577	1.576	0.0000	0.0000
2024/05/31	2040	07/11/2024	12.10 Put	Bond Future	5149.2800	5.1493	5925.9700	5.9260	15.083	0.0000	0.0000
2024/05/31	2040	07/11/2024	12.10 Call	Bond Future	985.8500	0.9859	705.4700	0.7055	28.440	0.0000	0.0000
2024/05/31	2040	07/11/2024	12.60 Call	Bond Future	2003.8500	2.0039	1545.9000	1.5459	22.854	0.0000	0.0000
2024/05/31	2040	07/11/2024	12.60 Put	Bond Future	3377.6600	3.3777	3976.7800	3.9768	17.738	0.0000	0.0000
2024/05/31	2040	07/11/2024	13.15 Call	Bond Future	3584.1400	3.5841	2943.8800	2.9439	17.864	0.0000	0.0000
2024/05/31	2040	07/11/2024	13.15 Put	Bond Future	2062.6200	2.0626	2479.4300	2.4794	20.208	0.0000	0.0000
2024/05/31	2040	06/02/2025		Bond Future	12.9974	74.1794	13.2055	73.1142	1.601	0.0000	0.0000
2024/05/31	2040	06/02/2025	12.95 Call	Bond Future	3215.0700	3.2151	2738.9200	2.7389	14.810	0.0000	0.0000
2024/05/31	2040	06/02/2025	12.95 Put	Bond Future	3461.0300	3.4610	4050.0500	4.0501	17.019	0.0000	0.0000
2024/05/31	2040	08/05/2025	12.75 Put	Bond Future	5174.9200	5.1749	5771.7900	5.7718	11.534	0.0000	0.0000
2024/05/31	2040	08/05/2025	12.75 Call	Bond Future	3113.7800	3.1138	2629.4300	2.6294	15.555	0.0000	0.0000
2024/05/31	2040	08/05/2025	13.50 Put	Bond Future	3387.9200	3.3879	3822.6600	3.8227	12.832	0.0000	0.0000
2024/05/31	2040	08/05/2025	13.50 Call	Bond Future	5146.2900	5.1463	4499.8100	4.4998	12.562	0.0000	0.0000
2024/05/31	2040	08/05/2025	13.43 Put	Bond Future	3524.1500	3.5242	3973.6100	3.9736	12.754	0.0000	0.0000
2024/05/31	2040	08/05/2025	13.43 Call	Bond Future	4938.8800	4.9389	4307.1200	4.3071	12.792	0.0000	0.0000
2024/05/31	2040	08/05/2025		Bond Future	13.1472	75.7981	13.3626	74.7169	1.638	0.0000	0.0000
2024/05/31	2040	08/05/2025	12.63 Call	Bond Future	2837.4100	2.8374	2379.4600	2.3795	16.140	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	
2024/05/31	2040	08/05/2025	12.63 Put	Bond Future	5538.8300	5.5388	6162.1000	6.1621	11.253	0.0000	0.0000
2024/05/31	2040	07/08/2025		Bond Future	13.3210	72.8681	13.5435	71.7753	1.671	0.0000	0.0000
2024/05/31	2040	07/08/2025	13.29 Call	Bond Future	4448.6100	4.4486	3971.8200	3.9718	10.718	0.0000	0.0000
2024/05/31	2040	07/08/2025	13.29 Put	Bond Future	4602.7400	4.6027	5218.7700	5.2188	13.384	0.0000	0.0000
2024/05/31	2044	01/08/2024	13.00 Call	Bond Future	2346.2000	2.3462	1823.1000	1.8231	22.296	0.0000	0.0000
2024/05/31	2044	01/08/2024	13.00 Put	Bond Future	1176.3300	1.1763	1605.3600	1.6054	36.472	0.0000	0.0000
2024/05/31	2044	01/08/2024	13.25 Call	Bond Future	3238.5500	3.2386	2608.2400	2.6082	19.463	0.0000	0.0000
2024/05/31	2044	01/08/2024	13.25 Put	Bond Future	777.3700	0.7774	1099.1900	1.0992	41.399	0.0000	0.0000
2024/05/31	2044	01/08/2024	12.29 Call	Bond Future	582.9600	0.5830	389.1400	0.3891	33.248	0.0000	0.0000
2024/05/31	2044	01/08/2024	12.29 Put	Bond Future	3311.5200	3.3115	4069.8300	4.0698	22.899	0.0000	0.0000
2024/05/31	2044	01/08/2024	12.30 Call	Bond Future	598.3900	0.5984	400.5400	0.4005	33.064	0.0000	0.0000
2024/05/31	2044	01/08/2024	12.30 Put	Bond Future	3269.5400	3.2695	4023.8200	4.0238	23.070	0.0000	0.0000
2024/05/31	2044	01/08/2024	12.28 Call	Bond Future	567.8100	0.5678	377.9600	0.3780	33.435	0.0000	0.0000
2024/05/31	2044	01/08/2024	12.28 Put	Bond Future	3353.8400	3.3538	4116.1200	4.1161	22.729	0.0000	0.0000
2024/05/31	2044	01/08/2024		Bond Future	12.7801	71.4259	12.9586	70.4738	1.397	0.0000	0.0000
2024/05/31	2044	07/11/2024		Bond Future	12.9125	73.1136	13.0990	72.1366	1.444	0.0000	0.0000
2024/05/31	2044	07/11/2024	12.91 Call	Bond Future	2708.3100	2.7083	2201.3700	2.2014	18.718	0.0000	0.0000
2024/05/31	2044	07/11/2024	12.91 Put	Bond Future	2721.7800	2.7218	3191.8300	3.1918	17.270	0.0000	0.0000
2024/05/31	2044	07/11/2024	12.92 Call	Bond Future	2737.1600	2.7372	2227.1000	2.2271	18.635	0.0000	0.0000
2024/05/31	2044	07/11/2024	12.92 Put	Bond Future	2697.6300	2.6976	3164.5600	3.1646	17.309	0.0000	0.0000
2024/05/31	2044	07/11/2024	12.90 Call	Bond Future	2679.6000	2.6796	2175.7800	2.1758	18.802	0.0000	0.0000
2024/05/31	2044	07/11/2024	12.90 Put	Bond Future	2746.1400	2.7461	3219.3100	3.2193	17.230	0.0000	0.0000
2024/05/31	2044	06/02/2025		Bond Future	13.0469	70.3186	13.2382	69.3345	1.466	0.0000	0.0000
2024/05/31	2044	06/02/2025	13.02 Call	Bond Future	3299.7900	3.2998	2862.2200	2.8622	13.261	0.0000	0.0000
2024/05/31	2044	06/02/2025	13.02 Put	Bond Future	3440.3000	3.4403	3986.8500	3.9869	15.887	0.0000	0.0000
2024/05/31	2044	08/05/2025		Bond Future	13.1896	71.8530	13.3873	70.8542	1.499	0.0000	0.0000
2024/05/31	2044	08/05/2025	12.72 Call	Bond Future	2968.8000	2.9688	2535.2700	2.5353	14.603	0.0000	0.0000
2024/05/31	2044	08/05/2025	12.72 Put	Bond Future	5440.6700	5.4407	6005.8500	6.0059	10.388	0.0000	0.0000
2024/05/31	2044	07/08/2025		Bond Future	13.3544	68.9658	13.5586	67.9566	1.529	0.0000	0.0000
2024/05/31	2044	07/08/2025	13.34 Call	Bond Future	4526.7600	4.5268	4001.0000	4.0010	11.614	0.0000	0.0000
2024/05/31	2044	07/08/2025	13.34 Put	Bond Future	4598.9900	4.5990	5082.4000	5.0824	10.511	0.0000	0.0000
2024/05/31	2046	01/08/2024		Bond Future	112.5097	112.5097	112.1917	112.1917	0.283	0.0000	0.0000
2024/05/31	2046	07/11/2024		Bond Future	112.9896	112.9896	112.6608	112.6608	0.291	0.0000	0.0000
2024/05/31	2046	06/02/2025		Bond Future	115.4759	115.4759	115.1618	115.1618	0.272	0.0000	0.0000
2024/05/31	2046	06/02/2025	114.01 Call	Bond Future	1465.8700	1.4659	1151.8000	1.1518	21.426	0.0000	0.0000
2024/05/31	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/31	2046	08/05/2025		Bond Future	115.7647	115.7647	115.4566	115.4566	0.266	0.0000	0.0000
2024/05/31	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	
2024/05/31	2046	08/05/2025	121.97 Put	Bond Future	6205.3100	6.2053	6513.4100	6.5134	4.965	0.0000	0.0000
2024/05/31	2046	07/08/2025		Bond Future	118.2124	118.2124	117.9148	117.9148	0.252	0.0000	0.0000
2024/05/31	2046	07/08/2025	118.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/31	2046	07/08/2025	118.69 Put	Bond Future	477.6100	0.4776	775.2400	0.7752	62.317	0.0000	0.0000
2024/05/31	2050	01/08/2024		Bond Future	111.3421	111.3421	110.7089	110.7089	0.569	0.0000	0.0000
2024/05/31	2050	07/11/2024		Bond Future	114.0022	114.0022	113.3503	113.3503	0.572	0.0000	0.0000
2024/05/31	2050	06/02/2025		Bond Future	114.1437	114.1437	113.5005	113.5005	0.563	0.0000	0.0000
2024/05/31	2050	06/02/2025	115.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/31	2050	06/02/2025	115.60 Put	Bond Future	1456.3100	1.4563	2099.4700	2.0995	44.164	0.0000	0.0000
2024/05/31	2050	08/05/2025		Bond Future	116.6633	116.6633	116.0169	116.0169	0.554	0.0000	0.0000
2024/05/31	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/31	2050	08/05/2025	121.16 Put	Bond Future	4496.7300	4.4967	5143.0600	5.1431	14.373	0.0000	0.0000
2024/05/31	2050	07/08/2025		Bond Future	116.7080	116.7080	116.0673	116.0673	0.549	0.0000	0.0000
2024/05/31	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/31	2050	07/08/2025	119.89 Put	Bond Future	3182.0400	3.1820	3822.7300	3.8227	20.135	0.0000	0.0000
2024/05/31	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/31	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/31	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/31	AL37	01/08/2024		Index Future	957.3850	957.3850	951.3720	951.3720	0.628	0.0000	0.0000
2024/05/31	AL37	07/11/2024		Index Future	980.0100	980.0100	973.8230	973.8230	0.631	0.0000	0.0000
2024/05/31	AL37	06/02/2025		Index Future	1001.3540	1001.3540	995.2210	995.2210	0.612	0.0000	0.0000
2024/05/31	AL37	08/05/2025		Index Future	1023.2490	1023.2490	1017.0790	1017.0790	0.603	0.0000	0.0000
2024/05/31	AL37	07/08/2025		Index Future	1044.7070	1044.7070	1038.5560	1038.5560	0.589	0.0000	0.0000
2024/05/31	AL7T	01/08/2024		Index Future	1109.4430	1109.4430	1098.5910	1098.5910	0.978	0.0000	0.0000
2024/05/31	AL7T	07/11/2024		Index Future	1135.6610	1135.6610	1124.5160	1124.5160	0.981	0.0000	0.0000
2024/05/31	AL7T	06/02/2025		Index Future	1160.3960	1160.3960	1149.2260	1149.2260	0.963	0.0000	0.0000
2024/05/31	AL7T	08/05/2025		Index Future	1185.7680	1185.7680	1174.4660	1174.4660	0.953	0.0000	0.0000
2024/05/31	AL7T	07/08/2025		Index Future	1210.6340	1210.6340	1199.2650	1199.2650	0.939	0.0000	0.0000
2024/05/31	ALBI	01/08/2024		Index Future	966.3230	966.3230	957.6290	957.6290	0.900	0.0000	0.0000
2024/05/31	ALBI	07/11/2024		Index Future	989.1580	989.1580	980.2280	980.2280	0.903	0.0000	0.0000
2024/05/31	ALBI	06/02/2025		Index Future	1010.7020	1010.7020	1001.7670	1001.7670	0.884	0.0000	0.0000
2024/05/31	ALBI	08/05/2025		Index Future	1032.8010	1032.8010	1023.7690	1023.7690	0.875	0.0000	0.0000
2024/05/31	ALBI	07/08/2025		Index Future	1054.4600	1054.4600	1045.3860	1045.3860	0.861	0.0000	0.0000
2024/05/31	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	
2024/05/31	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/31	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/31	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/31	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/31	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/31	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/05/31	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/31	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/31	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/31	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/31	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/31	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/31	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/05/31	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/31	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/31	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/31	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/31	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/31	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/05/31	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/31	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/31	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/31	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/31	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/31	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/31	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/05/31	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/31	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/31	ES33	01/08/2024		Bond Future	12.9260	74.3502	13.1151	73.5614	1.462	0.0000
2024/05/31	ES33	07/11/2024		Bond Future	13.1071	72.3234	13.3061	71.5134	1.518	0.0000
2024/05/31	ES33	06/02/2025		Bond Future	13.2943	73.9142	13.4992	73.1006	1.541	0.0000
2024/05/31	ES33	06/02/2025	13.34 Call	Bond Future	182.5800	0.1826	0.0000	0.0000	(100.000)	0.0000
2024/05/31	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	631.0100	0.6310	100.000	0.0000
2024/05/31	ES33	08/05/2025		Bond Future	13.4851	71.7404	13.6979	70.9158	1.578	0.0000
2024/05/31	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/31	ES33	08/05/2025	12.73 Put	Bond Future	3031.6100	3.0316	3856.1900	3.8562	27.199	0.0000
2024/05/31	ES33	07/08/2025		Bond Future	13.7043	73.2532	13.9247	72.4217	1.609	0.0000
2024/05/31	ES33	07/08/2025	13.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/31	ES33	07/08/2025	13.56 Put	Bond Future	551.4000	0.5514	1382.8800	1.3829	150.794	0.0000
2024/05/31	ES42	01/08/2024		Bond Future	13.2378	70.2619	13.4727	69.1116	1.774	0.0000
2024/05/31	ES42	07/11/2024		Bond Future	13.3943	67.6719	13.6402	66.4919	1.836	0.0000
2024/05/31	ES42	06/02/2025		Bond Future	13.5481	69.1597	13.8015	67.9671	1.870	0.0000
2024/05/31	ES42	06/02/2025	13.71 Call	Bond Future	766.1900	0.7662	0.0000	0.0000	(100.000)	0.0000
2024/05/31	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	426.4000	0.4264	100.000	0.0000
2024/05/31	ES42	08/05/2025		Bond Future	13.7104	66.4165	13.9733	65.2042	1.917	0.0000
2024/05/31	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/31	ES42	08/05/2025	13.25 Put	Bond Future	2214.4300	2.2144	3426.7400	3.4267	54.746	0.0000
2024/05/31	ES42	07/08/2025		Bond Future	13.8894	67.8140	14.1615	66.5859	1.959	0.0000
2024/05/31	ES42	07/08/2025	13.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/31	ES42	07/08/2025	13.79 Put	Bond Future	458.1700	0.4582	1686.3200	1.6863	268.056	0.0000
2024/05/31	GOVI	01/08/2024		GOVI	951.8590	951.8590	943.3490	943.3490	0.894	0.0000
2024/05/31	GOVI	01/08/2024	943.38 Call	GOVI	84790.0000	8.4790	0.0000	0.0000	(100.000)	0.0000
2024/05/31	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	310.0000	0.0310	100.000	0.0000
2024/05/31	GOVI	01/08/2024	943.39 Call	GOVI	84690.0000	8.4690	0.0000	0.0000	(100.000)	0.0000
2024/05/31	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	410.0000	0.0410	100.000	0.0000
2024/05/31	GOVI	01/08/2024	943.37 Call	GOVI	84890.0000	8.4890	0.0000	0.0000	(100.000)	0.0000
2024/05/31	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	210.0000	0.0210	100.000	0.0000
2024/05/31	GOVI	07/11/2024		GOVI	974.3530	974.3530	965.6110	965.6110	0.897	0.0000
2024/05/31	GOVI	07/11/2024	948.79 Call	GOVI	255630.0000	25.5630	168210.0000	16.8210	34.198	0.0000
2024/05/31	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/31	GOVI	07/11/2024	948.80 Call	GOVI	255530.0000	25.5530	168110.0000	16.8110	34.211	0.0000
2024/05/31	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	
2024/05/31	GOVI	07/11/2024	948.78 Call	GOVI	255730.0000	25.5730	168310.0000	16.8310	34.184	0.0000	0.0000
2024/05/31	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/31	GOVI	06/02/2025		GOVI	995.5740	995.5740	986.8290	986.8290	0.878	0.0000	0.0000
2024/05/31	GOVI	06/02/2025	972.00 Call	GOVI	235740.0000	23.5740	148290.0000	14.8290	37.096	0.0000	0.0000
2024/05/31	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/31	GOVI	08/05/2025		GOVI	1017.3420	1017.3420	1008.5020	1008.5020	0.869	0.0000	0.0000
2024/05/31	GOVI	08/05/2025	1,022. Call 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/31	GOVI	08/05/2025	1,022. Put 00	GOVI	46580.0000	4.6580	134980.0000	13.4980	189.781	0.0000	0.0000
2024/05/31	GOVI	07/08/2025		GOVI	1038.6770	1038.6770	1029.7980	1029.7980	0.855	0.0000	0.0000
2024/05/31	GOVI	07/08/2025	1,011. Call 00	GOVI	276770.0000	27.6770	187980.0000	18.7980	32.081	0.0000	0.0000
2024/05/31	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/31	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/05/31	IGOV	01/08/2024		Index Future	348.1110	348.1110	347.1650	347.1650	0.272	0.0000	0.0000
2024/05/31	IGOV	07/11/2024		Index Future	356.4280	356.4280	355.4480	355.4480	0.275	0.0000	0.0000
2024/05/31	IGOV	06/02/2025		Index Future	364.2730	364.2730	363.3400	363.3400	0.256	0.0000	0.0000
2024/05/31	IGOV	08/05/2025		Index Future	372.3180	372.3180	371.4000	371.4000	0.247	0.0000	0.0000
2024/05/31	IGOV	07/08/2025		Index Future	380.2050	380.2050	379.3210	379.3210	0.233	0.0000	0.0000
2024/05/31	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/05/31	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/05/31	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/05/31	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/05/31	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/05/31	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/05/31	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/05/31	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/05/31	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/05/31	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/05/31	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/05/31	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/05/31	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/05/31	JBAF	19/06/2024		Jibar Tradeable Future	8.3450	91.6550	8.3450	91.6550	0.000	0.0000	0.0000
2024/05/31	JBAF	17/07/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/05/31	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	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/05/31	JBAF	18/09/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/05/31	JBAF	16/10/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/05/31	JBAF	20/11/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/05/31	JBAF	18/12/2024		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/05/31	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/05/31	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/05/31	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/05/31	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/05/31	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/05/31	R035	01/08/2024	12.20 Put	Bond Future	1400.3100	1.4003	1887.5000	1.8875	34.792	0.0000	0.0000
2024/05/31	R035	01/08/2024	12.20 Call	Bond Future	1752.3500	1.7524	1314.9900	1.3150	24.958	0.0000	0.0000
2024/05/31	R035	01/08/2024	13.23 Put	Bond Future	230.7900	0.2308	358.2400	0.3582	55.223	0.0000	0.0000
2024/05/31	R035	01/08/2024	13.23 Call	Bond Future	5543.4400	5.5434	4746.3400	4.7463	14.379	0.0000	0.0000
2024/05/31	R035	01/08/2024	13.20 Call	Bond Future	5418.7100	5.4187	4627.6900	4.6277	14.598	0.0000	0.0000
2024/05/31	R035	01/08/2024	13.20 Put	Bond Future	244.3900	0.2444	377.9200	0.3779	54.638	0.0000	0.0000
2024/05/31	R035	01/08/2024	12.50 Call	Bond Future	2703.3600	2.7034	2132.5100	2.1325	21.116	0.0000	0.0000
2024/05/31	R035	01/08/2024	12.50 Put	Bond Future	860.4700	0.8605	1214.1700	1.2142	41.105	0.0000	0.0000
2024/05/31	R035	01/08/2024	12.45 Call	Bond Future	2532.9100	2.5329	1982.9100	1.9829	21.714	0.0000	0.0000
2024/05/31	R035	01/08/2024	12.45 Put	Bond Future	935.8000	0.9358	1310.3500	1.3104	40.025	0.0000	0.0000
2024/05/31	R035	01/08/2024	13.08 Call	Bond Future	4924.1000	4.9241	4159.8700	4.1599	15.520	0.0000	0.0000
2024/05/31	R035	01/08/2024	13.08 Put	Bond Future	306.6600	0.3067	466.9800	0.4670	52.279	0.0000	0.0000
2024/05/31	R035	01/08/2024	13.05 Call	Bond Future	4801.8000	4.8018	4044.8200	4.0448	15.765	0.0000	0.0000
2024/05/31	R035	01/08/2024	13.05 Put	Bond Future	324.4800	0.3245	492.0500	0.4921	51.643	0.0000	0.0000
2024/05/31	R035	01/08/2024	11.80 Call	Bond Future	808.2500	0.8083	556.4300	0.5564	31.156	0.0000	0.0000
2024/05/31	R035	01/08/2024	11.80 Put	Bond Future	2505.7000	2.5057	3178.4300	3.1784	26.848	0.0000	0.0000
2024/05/31	R035	01/08/2024	11.81 Call	Bond Future	826.7900	0.8268	570.6600	0.5707	30.979	0.0000	0.0000
2024/05/31	R035	01/08/2024	11.81 Put	Bond Future	2472.1200	2.4721	3140.5400	3.1405	27.038	0.0000	0.0000
2024/05/31	R035	01/08/2024	11.79 Call	Bond Future	789.9700	0.7900	542.4300	0.5424	31.335	0.0000	0.0000
2024/05/31	R035	01/08/2024	11.79 Put	Bond Future	2539.5800	2.5396	3216.5900	3.2166	26.658	0.0000	0.0000
2024/05/31	R035	01/08/2024		Bond Future	12.1303	84.7174	12.3143	83.7929	1.517	0.0000	0.0000
2024/05/31	R035	07/11/2024		Bond Future	12.2704	82.2037	12.4635	81.2546	1.574	0.0000	0.0000
2024/05/31	R035	07/11/2024	12.18 Call	Bond Future	2293.5400	2.2935	1833.6200	1.8336	20.053	0.0000	0.0000
2024/05/31	R035	07/11/2024	12.18 Put	Bond Future	2743.4500	2.7435	3232.6000	3.2326	17.830	0.0000	0.0000
2024/05/31	R035	07/11/2024	12.19 Call	Bond Future	2319.4500	2.3195	1856.4200	1.8564	19.963	0.0000	0.0000
2024/05/31	R035	07/11/2024	12.19 Put	Bond Future	2719.4400	2.7194	3205.4800	3.2055	17.873	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	
2024/05/31	R035	07/11/2024	12.17 Call	Bond Future	2267.9900	2.2680	1811.1800	1.8112	20.142	0.0000	0.0000
2024/05/31	R035	07/11/2024	12.17 Put	Bond Future	2767.8600	2.7679	3260.1200	3.2601	17.785	0.0000	0.0000
2024/05/31	R035	07/11/2024	13.23 Call	Bond Future	5607.0400	5.6070	4882.4700	4.8825	12.923	0.0000	0.0000
2024/05/31	R035	07/11/2024	13.23 Put	Bond Future	1040.9700	1.0410	1265.4700	1.2655	21.566	0.0000	0.0000
2024/05/31	R035	07/11/2024	12.20 Put	Bond Future	2695.3900	2.6954	3178.3500	3.1784	17.918	0.0000	0.0000
2024/05/31	R035	07/11/2024	12.20 Call	Bond Future	2345.2700	2.3453	1879.1600	1.8792	19.874	0.0000	0.0000
2024/05/31	R035	06/02/2025		Bond Future	12.4158	83.9930	12.6142	83.0393	1.598	0.0000	0.0000
2024/05/31	R035	06/02/2025	12.41 Call	Bond Future	3120.1100	3.1201	2694.8300	2.6948	13.630	0.0000	0.0000
2024/05/31	R035	06/02/2025	12.41 Put	Bond Future	3148.2700	3.1483	3676.6100	3.6766	16.782	0.0000	0.0000
2024/05/31	R035	08/05/2025	13.35 Call	Bond Future	6005.3700	6.0054	5431.6000	5.4316	9.554	0.0000	0.0000
2024/05/31	R035	08/05/2025	13.35 Put	Bond Future	2373.2500	2.3733	2766.0600	2.7661	16.552	0.0000	0.0000
2024/05/31	R035	08/05/2025	12.70 Call	Bond Future	4124.6200	4.1246	3665.5100	3.6655	11.131	0.0000	0.0000
2024/05/31	R035	08/05/2025	12.70 Put	Bond Future	3460.7000	3.4607	3968.1700	3.9682	14.664	0.0000	0.0000
2024/05/31	R035	08/05/2025	11.46 Put	Bond Future	6959.9200	6.9599	7706.1100	7.7061	10.721	0.0000	0.0000
2024/05/31	R035	08/05/2025	11.46 Call	Bond Future	1502.4600	1.5025	1282.0700	1.2821	14.669	0.0000	0.0000
2024/05/31	R035	08/05/2025		Bond Future	12.5592	81.3099	12.7647	80.3433	1.636	0.0000	0.0000
2024/05/31	R035	08/05/2025	11.78 Call	Bond Future	2023.3500	2.0234	1746.1900	1.7462	13.698	0.0000	0.0000
2024/05/31	R035	08/05/2025	11.78 Put	Bond Future	5840.5700	5.8406	6529.9900	6.5300	11.804	0.0000	0.0000
2024/05/31	R035	07/08/2025		Bond Future	12.7284	83.0078	12.9407	82.0329	1.668	0.0000	0.0000
2024/05/31	R035	07/08/2025	12.65 Call	Bond Future	3939.1600	3.9392	3575.9600	3.5760	9.220	0.0000	0.0000
2024/05/31	R035	07/08/2025	12.65 Put	Bond Future	4303.1100	4.3031	4914.8300	4.9148	14.216	0.0000	0.0000
2024/05/31	R053	01/08/2024		Bond Future	12.6738	95.9975	12.8627	94.6757	1.490	0.0000	0.0000
2024/05/31	R053	01/08/2024	13.14 Call	Bond Future	4262.6100	4.2626	3397.7200	3.3977	20.290	0.0000	0.0000
2024/05/31	R053	01/08/2024	13.14 Put	Bond Future	1062.8200	1.0628	1519.6800	1.5197	42.986	0.0000	0.0000
2024/05/31	R053	01/08/2024	13.15 Call	Bond Future	4311.6100	4.3116	3441.3500	3.4414	20.184	0.0000	0.0000
2024/05/31	R053	01/08/2024	13.15 Put	Bond Future	1045.4600	1.0455	1496.9500	1.4970	43.186	0.0000	0.0000
2024/05/31	R053	01/08/2024	13.13 Call	Bond Future	4213.7700	4.2138	3354.2900	3.3543	20.397	0.0000	0.0000
2024/05/31	R053	01/08/2024	13.13 Put	Bond Future	1080.4400	1.0804	1542.7100	1.5427	42.785	0.0000	0.0000
2024/05/31	R053	07/11/2024	12.80 Call	Bond Future	3587.5900	3.5876	2893.6400	2.8936	19.343	0.0000	0.0000
2024/05/31	R053	07/11/2024	12.80 Put	Bond Future	3626.9700	3.6270	4289.1000	4.2891	18.256	0.0000	0.0000
2024/05/31	R053	07/11/2024	12.81 Call	Bond Future	3625.4000	3.6254	2927.1700	2.9272	19.259	0.0000	0.0000
2024/05/31	R053	07/11/2024	12.81 Put	Bond Future	3595.2200	3.5952	4253.0700	4.2531	18.298	0.0000	0.0000
2024/05/31	R053	07/11/2024	12.79 Call	Bond Future	3549.9500	3.5500	2860.2900	2.8603	19.427	0.0000	0.0000
2024/05/31	R053	07/11/2024	12.79 Put	Bond Future	3658.9800	3.6590	4325.4000	4.3254	18.213	0.0000	0.0000
2024/05/31	R053	07/11/2024		Bond Future	12.8057	92.3932	13.0034	91.0371	1.544	0.0000	0.0000
2024/05/31	R053	06/02/2025		Bond Future	12.9366	94.4036	13.1398	93.0362	1.571	0.0000	0.0000
2024/05/31	R053	06/02/2025	12.94 Call	Bond Future	4487.8300	4.4878	3879.6600	3.8797	13.552	0.0000	0.0000
2024/05/31	R053	06/02/2025	12.94 Put	Bond Future	4464.5000	4.4645	5223.7100	5.2237	17.005	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	
2024/05/31	R053	08/05/2025		Bond Future	13.0714	90.5918	13.2819	89.2035	1.610	0.0000	0.0000
2024/05/31	R053	08/05/2025	12.64 Call	Bond Future	4036.2700	4.0363	3322.7400	3.3227	17.678	0.0000	0.0000
2024/05/31	R053	08/05/2025	12.64 Put	Bond Future	7011.6600	7.0117	7686.4300	7.6864	9.624	0.0000	0.0000
2024/05/31	R053	07/08/2025		Bond Future	13.2238	92.4805	13.4414	91.0765	1.646	0.0000	0.0000
2024/05/31	R053	07/08/2025	13.17 Call	Bond Future	5823.3300	5.8233	5118.7500	5.1188	12.099	0.0000	0.0000
2024/05/31	R053	07/08/2025	13.17 Put	Bond Future	6176.8800	6.1769	6876.3300	6.8763	11.324	0.0000	0.0000
2024/05/31	R186	01/08/2024		Bond Future	9.2550	103.8977	9.3521	103.6916	1.049	0.0000	0.0000
2024/05/31	R186	01/08/2024	8.69 Call	Bond Future	37.9400	0.0379	18.4300	0.0184	51.423	0.0000	0.0000
2024/05/31	R186	01/08/2024	8.69 Put	Bond Future	1248.1300	1.2481	1434.7400	1.4347	14.951	0.0000	0.0000
2024/05/31	R186	01/08/2024	8.70 Call	Bond Future	40.3600	0.0404	19.8300	0.0198	50.867	0.0000	0.0000
2024/05/31	R186	01/08/2024	8.70 Put	Bond Future	1228.9700	1.2290	1414.5600	1.4146	15.101	0.0000	0.0000
2024/05/31	R186	01/08/2024	8.68 Call	Bond Future	35.6400	0.0356	17.0700	0.0171	52.104	0.0000	0.0000
2024/05/31	R186	01/08/2024	8.68 Put	Bond Future	1267.4100	1.2674	1454.9600	1.4550	14.798	0.0000	0.0000
2024/05/31	R186	07/11/2024	9.15 Call	Bond Future	561.4200	0.5614	471.9100	0.4719	15.944	0.0000	0.0000
2024/05/31	R186	07/11/2024	9.15 Put	Bond Future	854.2800	0.8543	979.1900	0.9792	14.622	0.0000	0.0000
2024/05/31	R186	07/11/2024	9.13 Call	Bond Future	540.9900	0.5410	453.7100	0.4537	16.133	0.0000	0.0000
2024/05/31	R186	07/11/2024	9.13 Put	Bond Future	872.0600	0.8721	999.2000	0.9992	14.579	0.0000	0.0000
2024/05/31	R186	07/11/2024		Bond Future	9.3036	106.3529	9.4164	106.1385	1.213	0.0000	0.0000
2024/05/31	R186	07/11/2024	9.14 Call	Bond Future	551.0200	0.5510	462.7700	0.4628	16.016	0.0000	0.0000
2024/05/31	R186	07/11/2024	9.14 Put	Bond Future	862.9800	0.8630	989.1500	0.9892	14.620	0.0000	0.0000
2024/05/31	R186	06/02/2025		Bond Future	9.3754	103.3524	9.4929	103.1538	1.253	0.0000	0.0000
2024/05/31	R186	06/02/2025	9.03 Call	Bond Future	497.4500	0.4975	465.5600	0.4656	6.411	0.0000	0.0000
2024/05/31	R186	06/02/2025	9.03 Put	Bond Future	1084.1900	1.0842	1250.8900	1.2509	15.376	0.0000	0.0000
2024/05/31	R186	08/05/2025		Bond Future	9.4686	105.6094	9.5993	105.4167	1.381	0.0000	0.0000
2024/05/31	R186	08/05/2025	8.47 Call	Bond Future	237.2400	0.2372	194.1100	0.1941	18.180	0.0000	0.0000
2024/05/31	R186	08/05/2025	8.47 Put	Bond Future	1725.9000	1.7259	1875.5200	1.8755	8.669	0.0000	0.0000
2024/05/31	R186	07/08/2025		Bond Future	9.6688	102.5013	9.8134	102.3198	1.496	0.0000	0.0000
2024/05/31	R186	07/08/2025	9.68 Call	Bond Future	875.6300	0.8756	781.2100	0.7812	10.783	0.0000	0.0000
2024/05/31	R186	07/08/2025	9.68 Put	Bond Future	861.5000	0.8615	948.5900	0.9486	10.109	0.0000	0.0000
2024/05/31	R186	07/08/2025	10.25 Call	Bond Future	1353.6500	1.3537	1237.5300	1.2375	8.578	0.0000	0.0000
2024/05/31	R186	07/08/2025	10.25 Put	Bond Future	627.1700	0.6272	692.5600	0.6926	10.426	0.0000	0.0000
2024/05/31	R186	07/08/2025	9.22 Put	Bond Future	1120.5400	1.1205	1232.8800	1.2329	10.026	0.0000	0.0000
2024/05/31	R186	07/08/2025	9.22 Call	Bond Future	554.6000	0.5546	485.4300	0.4854	12.472	0.0000	0.0000
2024/05/31	R202	01/08/2024		Bond Future	257.6707	257.6707	256.6996	256.6996	0.377	0.0000	0.0000
2024/05/31	R202	07/11/2024		Bond Future	263.8270	263.8270	262.8242	262.8242	0.380	0.0000	0.0000
2024/05/31	R202	06/02/2025		Bond Future	264.3979	264.3979	263.4258	263.4258	0.368	0.0000	0.0000
2024/05/31	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/31	R202	06/02/2025	266.79 Put	Bond Future	2392.0600	2.3921	3364.2100	3.3642	40.641	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
2024/05/31	R202	08/05/2025		Bond Future		270.2349	270.2349	269.2673	269.2673	0.358	0.0000	0.0000
2024/05/31	R202	08/05/2025	272.31 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/31	R202	08/05/2025	272.31 Put	Bond Future		2075.0600	2.0751	3042.7500	3.0428	46.634	0.0000	0.0000
2024/05/31	R202	07/08/2025		Bond Future		270.5942	270.5942	269.6497	269.6497	0.349	0.0000	0.0000
2024/05/31	R202	07/08/2025	271.60 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/31	R202	07/08/2025	271.60 Put	Bond Future		1005.7600	1.0058	1950.3500	1.9504	93.918	0.0000	0.0000
2024/05/31	R209	01/08/2024		Bond Future		12.2200	65.5795	12.4035	64.7643	1.502	0.0000	0.0000
2024/05/31	R209	01/08/2024	11.79 Call	Bond Future		566.8900	0.5669	381.6800	0.3817	32.671	0.0000	0.0000
2024/05/31	R209	01/08/2024	11.79 Put	Bond Future		2535.7100	2.5357	3165.7700	3.1658	24.847	0.0000	0.0000
2024/05/31	R209	01/08/2024	11.80 Call	Bond Future		581.0300	0.5810	392.2600	0.3923	32.489	0.0000	0.0000
2024/05/31	R209	01/08/2024	11.80 Put	Bond Future		2503.1200	2.5031	3129.6200	3.1296	25.029	0.0000	0.0000
2024/05/31	R209	01/08/2024	11.78 Call	Bond Future		552.9700	0.5530	371.3100	0.3713	32.852	0.0000	0.0000
2024/05/31	R209	01/08/2024	11.78 Put	Bond Future		2568.5600	2.5686	3202.1700	3.2022	24.668	0.0000	0.0000
2024/05/31	R209	07/11/2024		Bond Future		12.3464	63.9718	12.5380	63.1352	1.552	0.0000	0.0000
2024/05/31	R209	07/11/2024	12.22 Call	Bond Future		1956.2900	1.9563	1557.4700	1.5575	20.387	0.0000	0.0000
2024/05/31	R209	07/11/2024	12.22 Put	Bond Future		2516.4900	2.5165	2954.3000	2.9543	17.398	0.0000	0.0000
2024/05/31	R209	07/11/2024	12.23 Call	Bond Future		1978.6400	1.9786	1577.0600	1.5771	20.296	0.0000	0.0000
2024/05/31	R209	07/11/2024	12.23 Put	Bond Future		2494.2600	2.4943	2929.3100	2.9293	17.442	0.0000	0.0000
2024/05/31	R209	07/11/2024	12.21 Call	Bond Future		1934.0600	1.9341	1538.0100	1.5380	20.478	0.0000	0.0000
2024/05/31	R209	07/11/2024	12.21 Put	Bond Future		2538.8900	2.5389	2979.4700	2.9795	17.353	0.0000	0.0000
2024/05/31	R209	06/02/2025		Bond Future		12.4731	65.3641	12.6693	64.5218	1.573	0.0000	0.0000
2024/05/31	R209	06/02/2025	12.44 Call	Bond Future		2710.9700	2.7110	2339.4800	2.3395	13.703	0.0000	0.0000
2024/05/31	R209	06/02/2025	12.44 Put	Bond Future		2854.8100	2.8548	3325.6600	3.3257	16.493	0.0000	0.0000
2024/05/31	R209	08/05/2025		Bond Future		12.6044	63.6342	12.8068	62.7797	1.606	0.0000	0.0000
2024/05/31	R209	08/05/2025	11.89 Call	Bond Future		1929.2000	1.9292	1652.7700	1.6528	14.329	0.0000	0.0000
2024/05/31	R209	08/05/2025	11.89 Put	Bond Future		5074.8100	5.0748	5652.8800	5.6529	11.391	0.0000	0.0000
2024/05/31	R209	07/08/2025		Bond Future		12.7552	64.9627	12.9636	64.0996	1.634	0.0000	0.0000
2024/05/31	R209	07/08/2025	12.68 Call	Bond Future		3525.9800	3.5260	3212.8400	3.2128	8.881	0.0000	0.0000
2024/05/31	R209	07/08/2025	12.68 Put	Bond Future		3841.5800	3.8416	4391.4900	4.3915	14.315	0.0000	0.0000
2024/05/31	R210	01/08/2024		Bond Future		238.9591	238.9591	238.0589	238.0589	0.377	0.0000	0.0000
2024/05/31	R210	07/11/2024		Bond Future		241.3210	241.3210	240.3920	240.3920	0.385	0.0000	0.0000
2024/05/31	R210	06/02/2025		Bond Future		246.6314	246.6314	245.7291	245.7291	0.366	0.0000	0.0000
2024/05/31	R210	06/02/2025	239.61 Call	Bond Future		7021.4100	7.0214	6119.0800	6.1191	12.851	0.0000	0.0000
2024/05/31	R210	06/02/2025	239.61 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/31	R210	08/05/2025		Bond Future		248.6501	248.6501	247.7541	247.7541	0.360	0.0000	0.0000
2024/05/31	R210	08/05/2025	248.03 Call	Bond Future		620.1100	0.6201	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/05/31	R210	08/05/2025	248.03 Put	Bond Future		0.0000	0.0000	275.8700	0.2759	100.000	0.0000	0.0000
2024/05/31	R210	07/08/2025		Bond Future		253.9104	253.9104	253.0317	253.0317	0.346	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	
2024/05/31	R210	07/08/2025	248.44 Call	Bond Future	5470.4000	5.4704	4591.6800	4.5917	16.063	0.0000	0.0000
2024/05/31	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/31	R213	01/08/2024		Bond Future	11.0976	84.2578	11.2414	83.6823	1.296	0.0000	0.0000
2024/05/31	R213	01/08/2024	10.87 Call	Bond Future	798.0200	0.7980	590.0400	0.5900	26.062	0.0000	0.0000
2024/05/31	R213	01/08/2024	10.87 Put	Bond Future	1719.0800	1.7191	2086.6100	2.0866	21.379	0.0000	0.0000
2024/05/31	R213	01/08/2024	10.88 Call	Bond Future	815.3400	0.8153	604.5400	0.6045	25.854	0.0000	0.0000
2024/05/31	R213	01/08/2024	10.88 Put	Bond Future	1695.6600	1.6957	2060.3700	2.0604	21.508	0.0000	0.0000
2024/05/31	R213	01/08/2024	10.86 Call	Bond Future	780.7700	0.7808	575.7600	0.5758	26.257	0.0000	0.0000
2024/05/31	R213	01/08/2024	10.86 Put	Bond Future	1742.6000	1.7426	2113.1000	2.1131	21.261	0.0000	0.0000
2024/05/31	R213	07/11/2024	11.22 Call	Bond Future	1901.7800	1.9018	1625.2000	1.6252	14.543	0.0000	0.0000
2024/05/31	R213	07/11/2024	11.22 Put	Bond Future	1902.8300	1.9028	2218.0700	2.2181	16.567	0.0000	0.0000
2024/05/31	R213	07/11/2024	11.23 Call	Bond Future	1922.6000	1.9226	1644.0800	1.6441	14.487	0.0000	0.0000
2024/05/31	R213	07/11/2024	11.23 Put	Bond Future	1884.7200	1.8847	2198.0200	2.1980	16.623	0.0000	0.0000
2024/05/31	R213	07/11/2024	11.21 Call	Bond Future	1880.8400	1.8808	1606.2100	1.6062	14.601	0.0000	0.0000
2024/05/31	R213	07/11/2024	11.21 Put	Bond Future	1920.8500	1.9209	2238.0400	2.2380	16.513	0.0000	0.0000
2024/05/31	R213	07/11/2024		Bond Future	11.2203	82.6872	11.3729	82.0954	1.361	0.0000	0.0000
2024/05/31	R213	06/02/2025		Bond Future	11.3525	84.4873	11.5092	83.8988	1.381	0.0000	0.0000
2024/05/31	R213	06/02/2025	11.35 Call	Bond Future	2320.6400	2.3206	2039.8100	2.0398	12.101	0.0000	0.0000
2024/05/31	R213	06/02/2025	11.35 Put	Bond Future	2330.0000	2.3300	2637.6400	2.6376	13.203	0.0000	0.0000
2024/05/31	R213	08/05/2025		Bond Future	11.4847	82.7699	11.6479	82.1765	1.421	0.0000	0.0000
2024/05/31	R213	08/05/2025	10.52 Call	Bond Future	1214.8400	1.2148	1039.6800	1.0397	14.418	0.0000	0.0000
2024/05/31	R213	08/05/2025	10.52 Put	Bond Future	4834.7200	4.8347	5252.9500	5.2530	8.651	0.0000	0.0000
2024/05/31	R213	07/08/2025		Bond Future	11.6507	84.4999	11.8199	83.9062	1.452	0.0000	0.0000
2024/05/31	R213	07/08/2025	11.66 Call	Bond Future	3007.8200	3.0078	2727.2600	2.7273	9.328	0.0000	0.0000
2024/05/31	R213	07/08/2025	11.66 Put	Bond Future	2974.9900	2.9750	3288.0900	3.2881	10.524	0.0000	0.0000
2024/05/31	R214	01/08/2024	12.17 Call	Bond Future	656.2700	0.6563	449.5800	0.4496	31.495	0.0000	0.0000
2024/05/31	R214	01/08/2024	12.17 Put	Bond Future	2376.4700	2.3765	2978.3600	2.9784	25.327	0.0000	0.0000
2024/05/31	R214	01/08/2024	12.18 Call	Bond Future	672.0100	0.6720	461.6100	0.4616	31.309	0.0000	0.0000
2024/05/31	R214	01/08/2024	12.18 Put	Bond Future	2344.2700	2.3443	2942.4500	2.9425	25.517	0.0000	0.0000
2024/05/31	R214	01/08/2024	12.16 Call	Bond Future	640.6900	0.6407	437.7500	0.4378	31.675	0.0000	0.0000
2024/05/31	R214	01/08/2024	12.16 Put	Bond Future	2408.8900	2.4089	3014.5300	3.0145	25.142	0.0000	0.0000
2024/05/31	R214	01/08/2024		Bond Future	12.5367	61.0696	12.7149	60.2610	1.422	0.0000	0.0000
2024/05/31	R214	07/11/2024		Bond Future	12.6610	59.2054	12.8468	58.3758	1.467	0.0000	0.0000
2024/05/31	R214	07/11/2024	12.61 Call	Bond Future	2150.1500	2.1502	1730.5800	1.7306	19.514	0.0000	0.0000
2024/05/31	R214	07/11/2024	12.61 Put	Bond Future	2381.3700	2.3814	2791.4100	2.7914	17.219	0.0000	0.0000
2024/05/31	R214	07/11/2024	12.62 Call	Bond Future	2174.0000	2.1740	1751.7000	1.7517	19.425	0.0000	0.0000
2024/05/31	R214	07/11/2024	12.62 Put	Bond Future	2359.7900	2.3598	2767.1000	2.7671	17.260	0.0000	0.0000
2024/05/31	R214	07/11/2024	12.60 Call	Bond Future	2126.4300	2.1264	1709.6000	1.7096	19.602	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	
2024/05/31	R214	07/11/2024	12.60 Put	Bond Future	2403.1200	2.4031	2815.9000	2.8159	17.177	0.0000	0.0000
2024/05/31	R214	06/02/2025		Bond Future	12.7876	60.4942	12.9777	59.6580	1.487	0.0000	0.0000
2024/05/31	R214	06/02/2025	12.71 Call	Bond Future	2716.6000	2.7166	2280.9000	2.2809	16.038	0.0000	0.0000
2024/05/31	R214	06/02/2025	12.71 Put	Bond Future	3063.0700	3.0631	3463.4900	3.4635	13.073	0.0000	0.0000
2024/05/31	R214	08/05/2025		Bond Future	12.9109	58.5068	13.1068	57.6580	1.518	0.0000	0.0000
2024/05/31	R214	08/05/2025	12.40 Call	Bond Future	2389.0700	2.3891	2028.2000	2.0282	15.105	0.0000	0.0000
2024/05/31	R214	08/05/2025	12.40 Put	Bond Future	4696.6300	4.6966	5184.4900	5.1845	10.387	0.0000	0.0000
2024/05/31	R214	07/08/2025		Bond Future	13.0529	59.7284	13.2544	58.8705	1.544	0.0000	0.0000
2024/05/31	R214	07/08/2025	12.97 Call	Bond Future	3708.6200	3.7086	3272.6000	3.2726	11.757	0.0000	0.0000
2024/05/31	R214	07/08/2025	12.97 Put	Bond Future	4067.2700	4.0673	4489.1800	4.4892	10.373	0.0000	0.0000
2024/05/31	R248	01/08/2024		Bond Future	12.6755	74.5086	12.8592	73.5068	1.449	0.0000	0.0000
2024/05/31	R248	01/08/2024	12.31 Call	Bond Future	827.6300	0.8276	527.6700	0.5277	36.243	0.0000	0.0000
2024/05/31	R248	01/08/2024	12.31 Put	Bond Future	2899.6000	2.8996	3601.4800	3.6015	24.206	0.0000	0.0000
2024/05/31	R248	01/08/2024	12.32 Call	Bond Future	847.1900	0.8472	542.0800	0.5421	36.014	0.0000	0.0000
2024/05/31	R248	01/08/2024	12.32 Put	Bond Future	2861.0600	2.8611	3557.7900	3.5578	24.352	0.0000	0.0000
2024/05/31	R248	01/08/2024	12.30 Call	Bond Future	808.3400	0.8083	513.5300	0.5135	36.471	0.0000	0.0000
2024/05/31	R248	01/08/2024	12.30 Put	Bond Future	2938.4900	2.9385	3645.5200	3.6455	24.061	0.0000	0.0000
2024/05/31	R248	07/11/2024		Bond Future	12.8058	71.8172	12.9977	70.7893	1.499	0.0000	0.0000
2024/05/31	R248	07/11/2024	12.79 Call	Bond Future	2675.0200	2.6750	2229.2000	2.2292	16.666	0.0000	0.0000
2024/05/31	R248	07/11/2024	12.79 Put	Bond Future	2760.8000	2.7608	3342.8700	3.3429	21.083	0.0000	0.0000
2024/05/31	R248	07/11/2024	12.80 Call	Bond Future	2704.2100	2.7042	2255.2900	2.2553	16.601	0.0000	0.0000
2024/05/31	R248	07/11/2024	12.80 Put	Bond Future	2735.6400	2.7356	3314.6100	3.3146	21.164	0.0000	0.0000
2024/05/31	R248	07/11/2024	12.78 Call	Bond Future	2645.9600	2.6460	2203.4300	2.2034	16.725	0.0000	0.0000
2024/05/31	R248	07/11/2024	12.78 Put	Bond Future	2786.1700	2.7862	3371.5300	3.3715	21.009	0.0000	0.0000
2024/05/31	R248	06/02/2025		Bond Future	12.9385	73.3804	13.1356	72.3441	1.524	0.0000	0.0000
2024/05/31	R248	06/02/2025	12.71 Call	Bond Future	2843.6200	2.8436	2351.3600	2.3514	17.311	0.0000	0.0000
2024/05/31	R248	06/02/2025	12.71 Put	Bond Future	4079.6500	4.0797	4623.6200	4.6236	13.334	0.0000	0.0000
2024/05/31	R248	08/05/2025		Bond Future	13.0677	70.5289	13.2714	69.4768	1.559	0.0000	0.0000
2024/05/31	R248	08/05/2025	12.60 Call	Bond Future	2971.0600	2.9711	2476.9700	2.4770	16.630	0.0000	0.0000
2024/05/31	R248	08/05/2025	12.60 Put	Bond Future	5498.7200	5.4987	6056.6800	6.0567	10.147	0.0000	0.0000
2024/05/31	R248	07/08/2025		Bond Future	13.2165	72.0008	13.4268	70.9371	1.591	0.0000	0.0000
2024/05/31	R248	07/08/2025	13.21 Call	Bond Future	4656.9300	4.6569	4007.7400	4.0077	13.940	0.0000	0.0000
2024/05/31	R248	07/08/2025	13.21 Put	Bond Future	4690.1300	4.6901	5104.6600	5.1047	8.838	0.0000	0.0000
2024/05/31	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/31	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/31	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	
2024/05/31	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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