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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/05/2024 TO 06/05/2024

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
2024/05/06	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/06	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/06	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/06	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/06	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/06	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/06	2025	02/05/2024		Bond Future	176.0600	176.0600	176.0600	0.000	0.0000	0.0000
2024/05/06	2025	01/08/2024		Bond Future	181.7403	181.7403	181.7924	0.029	0.0000	0.0000
2024/05/06	2025	07/11/2024		Bond Future	186.1170	186.1170	186.1706	0.029	0.0000	0.0000
2024/05/06	2029	02/05/2024		Bond Future	127.5300	127.5300	127.5300	0.000	0.0000	0.0000
2024/05/06	2029	01/08/2024		Bond Future	131.2670	131.2670	131.2930	0.020	0.0000	0.0000
2024/05/06	2029	07/11/2024		Bond Future	133.0209	133.0209	133.0477	0.020	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	
2024/05/06	2029	06/02/2025		Bond Future	135.9711	135.9711	135.9989	135.9989	0.020	0.0000	0.0000
2024/05/06	2029	06/02/2025	132.40 Call	Bond Future	3571.0900	3.5711	3598.8600	3.5989	0.778	0.0000	0.0000
2024/05/06	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/06	2029	08/05/2025		Bond Future	137.5390	137.5390	137.5677	137.5677	0.021	0.0000	0.0000
2024/05/06	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/06	2029	08/05/2025	137.85 Put	Bond Future	311.0500	0.3111	282.2900	0.2823	9.246	0.0000	0.0000
2024/05/06	2029	07/08/2025		Bond Future	140.4210	140.4210	140.4511	140.4511	0.021	0.0000	0.0000
2024/05/06	2029	07/08/2025	137.41 Call	Bond Future	3011.0200	3.0110	3041.1200	3.0411	1.000	0.0000	0.0000
2024/05/06	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/06	2030	02/05/2024		Bond Future	9.8200	94.2712	9.8200	94.2712	0.000	0.0000	0.0000
2024/05/06	2030	01/08/2024		Bond Future	10.7091	89.1068	10.6708	89.2516	0.357	0.0000	0.0000
2024/05/06	2030	01/08/2024	10.38 Call	Bond Future	927.2700	0.9273	958.9800	0.9590	3.420	0.0000	0.0000
2024/05/06	2030	01/08/2024	10.38 Put	Bond Future	2182.7300	2.1827	2069.5900	2.0696	5.183	0.0000	0.0000
2024/05/06	2030	01/08/2024	10.39 Call	Bond Future	942.3300	0.9423	974.5500	0.9746	3.419	0.0000	0.0000
2024/05/06	2030	01/08/2024	10.39 Put	Bond Future	2159.3100	2.1593	2046.6800	2.0467	5.216	0.0000	0.0000
2024/05/06	2030	01/08/2024	10.37 Call	Bond Future	912.5200	0.9125	943.7400	0.9437	3.421	0.0000	0.0000
2024/05/06	2030	01/08/2024	10.37 Put	Bond Future	2206.4700	2.2065	2092.8400	2.0928	5.150	0.0000	0.0000
2024/05/06	2030	01/08/2024	10.21 Put	Bond Future	2609.4700	2.6095	2488.4000	2.4884	4.640	0.0000	0.0000
2024/05/06	2030	01/08/2024	10.21 Call	Bond Future	696.7700	0.6968	720.5500	0.7206	3.413	0.0000	0.0000
2024/05/06	2030	01/08/2024	10.71 Put	Bond Future	1498.6700	1.4987	1403.4100	1.4034	6.356	0.0000	0.0000
2024/05/06	2030	01/08/2024	10.71 Call	Bond Future	1502.2700	1.5023	1551.8600	1.5519	3.301	0.0000	0.0000
2024/05/06	2030	01/08/2024	11.31 Call	Bond Future	2938.3500	2.9384	3021.8700	3.0219	2.842	0.0000	0.0000
2024/05/06	2030	01/08/2024	11.31 Put	Bond Future	701.0500	0.7011	639.7200	0.6397	8.748	0.0000	0.0000
2024/05/06	2030	07/11/2024	10.21 Put	Bond Future	3297.2600	3.2973	3185.0300	3.1850	3.404	0.0000	0.0000
2024/05/06	2030	07/11/2024	10.21 Call	Bond Future	1061.3600	1.0614	1097.5200	1.0975	3.407	0.0000	0.0000
2024/05/06	2030	07/11/2024	10.71 Put	Bond Future	2229.7300	2.2297	2137.3200	2.1373	4.144	0.0000	0.0000
2024/05/06	2030	07/11/2024	10.71 Call	Bond Future	1845.7700	1.8458	1901.7500	1.9018	3.033	0.0000	0.0000
2024/05/06	2030	07/11/2024	11.91 Call	Bond Future	4680.0700	4.6801	4780.5400	4.7805	2.147	0.0000	0.0000
2024/05/06	2030	07/11/2024	11.91 Put	Bond Future	806.0000	0.8060	758.0800	0.7581	5.945	0.0000	0.0000
2024/05/06	2030	07/11/2024		Bond Future	10.8153	91.2296	10.7745	91.3779	0.377	0.0000	0.0000
2024/05/06	2030	07/11/2024	10.75 Call	Bond Future	1920.4600	1.9205	1978.0900	1.9781	3.001	0.0000	0.0000
2024/05/06	2030	07/11/2024	10.75 Put	Bond Future	2158.2800	2.1583	2067.5200	2.0675	4.205	0.0000	0.0000
2024/05/06	2030	07/11/2024	10.76 Call	Bond Future	1939.5000	1.9395	1997.5400	1.9975	2.993	0.0000	0.0000
2024/05/06	2030	07/11/2024	10.76 Put	Bond Future	2140.8400	2.1408	2050.4900	2.0505	4.220	0.0000	0.0000
2024/05/06	2030	07/11/2024	10.74 Call	Bond Future	1901.7700	1.9018	1958.9900	1.9590	3.009	0.0000	0.0000
2024/05/06	2030	07/11/2024	10.74 Put	Bond Future	2176.1000	2.1761	2084.9300	2.0849	4.190	0.0000	0.0000
2024/05/06	2030	06/02/2025		Bond Future	10.9318	89.2207	10.8883	89.3727	0.397	0.0000	0.0000
2024/05/06	2030	06/02/2025	10.68 Call	Bond Future	1986.1700	1.9862	2043.1700	2.0432	2.870	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	
2024/05/06	2030	06/02/2025	10.68 Put	Bond Future	2871.4800	2.8715	2776.5700	2.7766	3.305	0.0000	0.0000
2024/05/06	2030	08/05/2025		Bond Future	11.0709	91.1724	11.0246	91.3279	0.419	0.0000	0.0000
2024/05/06	2030	08/05/2025	9.93 Call	Bond Future	1073.2600	1.0733	1109.1000	1.1091	3.339	0.0000	0.0000
2024/05/06	2030	08/05/2025	9.93 Put	Bond Future	4998.3700	4.9984	4878.7500	4.8788	2.393	0.0000	0.0000
2024/05/06	2030	08/05/2025	11.86 Call	Bond Future	4422.1200	4.4221	4513.0200	4.5130	2.056	0.0000	0.0000
2024/05/06	2030	08/05/2025	11.86 Put	Bond Future	1826.9100	1.8269	1762.3500	1.7624	3.534	0.0000	0.0000
2024/05/06	2030	08/05/2025	10.31 Put	Bond Future	4126.6600	4.1267	4017.9100	4.0179	2.635	0.0000	0.0000
2024/05/06	2030	08/05/2025	10.31 Call	Bond Future	1532.1400	1.5321	1578.8500	1.5789	3.049	0.0000	0.0000
2024/05/06	2030	08/05/2025	12.28 Call	Bond Future	5398.1100	5.3981	5498.7600	5.4988	1.865	0.0000	0.0000
2024/05/06	2030	08/05/2025	12.28 Put	Bond Future	1459.7500	1.4598	1404.9400	1.4049	3.755	0.0000	0.0000
2024/05/06	2030	08/05/2025	10.69 Put	Bond Future	3394.5500	3.3946	3297.2400	3.2972	2.867	0.0000	0.0000
2024/05/06	2030	08/05/2025	10.69 Call	Bond Future	2107.2100	2.1072	2165.3600	2.1654	2.760	0.0000	0.0000
2024/05/06	2030	07/08/2025		Bond Future	11.2610	89.0470	11.2112	89.2061	0.442	0.0000	0.0000
2024/05/06	2030	07/08/2025	11.11 Call	Bond Future	2644.2100	2.6442	2713.4200	2.7134	2.617	0.0000	0.0000
2024/05/06	2030	07/08/2025	11.11 Put	Bond Future	3127.7900	3.1278	3037.8600	3.0379	2.875	0.0000	0.0000
2024/05/06	2030	07/08/2025	12.12 Call	Bond Future	4639.3000	4.6393	4734.0900	4.7341	2.043	0.0000	0.0000
2024/05/06	2030	07/08/2025	12.12 Put	Bond Future	1948.0500	1.9481	1883.7000	1.8837	3.303	0.0000	0.0000
2024/05/06	2030	07/08/2025	10.48 Put	Bond Future	4201.1900	4.2012	4093.3000	4.0933	2.568	0.0000	0.0000
2024/05/06	2030	07/08/2025	10.48 Call	Bond Future	1663.9000	1.6639	1715.1500	1.7152	3.080	0.0000	0.0000
2024/05/06	2032	02/05/2024		Bond Future	10.5500	88.6940	10.5500	88.6940	0.000	0.0000	0.0000
2024/05/06	2032	01/08/2024	11.14 Call	Bond Future	1003.3400	1.0033	1027.1100	1.0271	2.369	0.0000	0.0000
2024/05/06	2032	01/08/2024	11.14 Put	Bond Future	2862.2000	2.8622	2740.3500	2.7404	4.257	0.0000	0.0000
2024/05/06	2032	01/08/2024	11.15 Call	Bond Future	1020.0600	1.0201	1044.2700	1.0443	2.373	0.0000	0.0000
2024/05/06	2032	01/08/2024	11.15 Put	Bond Future	2833.2400	2.8332	2711.8300	2.7118	4.285	0.0000	0.0000
2024/05/06	2032	01/08/2024	11.13 Call	Bond Future	986.6400	0.9866	1009.9700	1.0100	2.365	0.0000	0.0000
2024/05/06	2032	01/08/2024	11.13 Put	Bond Future	2891.2100	2.8912	2768.9200	2.7689	4.230	0.0000	0.0000
2024/05/06	2032	01/08/2024		Bond Future	11.5526	86.3798	11.5199	86.5254	0.283	0.0000	0.0000
2024/05/06	2032	01/08/2024	12.54 Call	Bond Future	4788.7700	4.7888	4884.7300	4.8847	2.004	0.0000	0.0000
2024/05/06	2032	01/08/2024	12.54 Put	Bond Future	548.7500	0.5488	499.0900	0.4991	9.050	0.0000	0.0000
2024/05/06	2032	01/08/2024	11.11 Put	Bond Future	2950.1500	2.9502	2827.0000	2.8270	4.174	0.0000	0.0000
2024/05/06	2032	01/08/2024	11.11 Call	Bond Future	954.0600	0.9541	976.5300	0.9765	2.355	0.0000	0.0000
2024/05/06	2032	01/08/2024	11.61 Put	Bond Future	1723.9700	1.7240	1625.8400	1.6258	5.692	0.0000	0.0000
2024/05/06	2032	01/08/2024	11.61 Call	Bond Future	1978.3600	1.9784	2025.8500	2.0259	2.400	0.0000	0.0000
2024/05/06	2032	01/08/2024	12.31 Call	Bond Future	4016.0700	4.0161	4101.3300	4.1013	2.123	0.0000	0.0000
2024/05/06	2032	01/08/2024	12.31 Put	Bond Future	738.2400	0.7382	677.8800	0.6779	8.176	0.0000	0.0000
2024/05/06	2032	07/11/2024	11.11 Put	Bond Future	3975.3600	3.9754	3861.4300	3.8614	2.866	0.0000	0.0000
2024/05/06	2032	07/11/2024	11.11 Call	Bond Future	1444.7800	1.4448	1480.0700	1.4801	2.443	0.0000	0.0000
2024/05/06	2032	07/11/2024	11.61 Put	Bond Future	2765.2900	2.7653	2669.8800	2.6699	3.450	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	
2024/05/06	2032	07/11/2024	11.61 Call	Bond Future	2441.1200	2.4411	2494.9300	2.4949	2.204	0.0000	0.0000
2024/05/06	2032	07/11/2024	12.95 Call	Bond Future	6207.5800	6.2076	6307.3400	6.3073	1.607	0.0000	0.0000
2024/05/06	2032	07/11/2024	12.95 Put	Bond Future	968.9900	0.9690	919.5300	0.9195	5.104	0.0000	0.0000
2024/05/06	2032	07/11/2024	11.48 Call	Bond Future	2154.1100	2.1541	2202.9700	2.2030	2.268	0.0000	0.0000
2024/05/06	2032	07/11/2024	11.48 Put	Bond Future	3044.8500	3.0449	2944.4900	2.9445	3.296	0.0000	0.0000
2024/05/06	2032	07/11/2024	11.49 Call	Bond Future	2175.3900	2.1754	2224.6300	2.2246	2.264	0.0000	0.0000
2024/05/06	2032	07/11/2024	11.49 Put	Bond Future	3022.3800	3.0224	2922.4000	2.9224	3.308	0.0000	0.0000
2024/05/06	2032	07/11/2024	11.47 Call	Bond Future	2132.6900	2.1327	2181.1800	2.1812	2.274	0.0000	0.0000
2024/05/06	2032	07/11/2024	11.47 Put	Bond Future	3067.2200	3.0672	2966.4900	2.9665	3.284	0.0000	0.0000
2024/05/06	2032	07/11/2024		Bond Future	11.6849	84.2696	11.6504	84.4189	0.295	0.0000	0.0000
2024/05/06	2032	07/11/2024	13.36 Call	Bond Future	7482.1400	7.4821	7594.2300	7.5942	1.498	0.0000	0.0000
2024/05/06	2032	07/11/2024	13.36 Put	Bond Future	637.9300	0.6379	600.8000	0.6008	5.820	0.0000	0.0000
2024/05/06	2032	07/11/2024	11.64 Put	Bond Future	2704.1700	2.7042	2609.9000	2.6099	3.486	0.0000	0.0000
2024/05/06	2032	07/11/2024	11.64 Call	Bond Future	2510.0500	2.5101	2565.0000	2.5650	2.189	0.0000	0.0000
2024/05/06	2032	06/02/2025		Bond Future	11.8220	86.1182	11.7856	86.2709	0.307	0.0000	0.0000
2024/05/06	2032	06/02/2025	11.72 Call	Bond Future	2846.3000	2.8463	2906.0700	2.9061	2.100	0.0000	0.0000
2024/05/06	2032	06/02/2025	11.72 Put	Bond Future	3275.8800	3.2759	3182.9800	3.1830	2.836	0.0000	0.0000
2024/05/06	2032	08/05/2025		Bond Future	11.9694	83.8349	11.9312	83.9912	0.320	0.0000	0.0000
2024/05/06	2032	08/05/2025	10.91 Call	Bond Future	1645.7500	1.6458	1683.8700	1.6839	2.316	0.0000	0.0000
2024/05/06	2032	08/05/2025	10.91 Put	Bond Future	6115.6600	6.1157	5997.5100	5.9975	1.932	0.0000	0.0000
2024/05/06	2032	07/08/2025		Bond Future	12.1524	85.5662	12.1119	85.7262	0.333	0.0000	0.0000
2024/05/06	2032	07/08/2025	12.01 Call	Bond Future	3528.0300	3.5280	3595.9500	3.5960	1.925	0.0000	0.0000
2024/05/06	2032	07/08/2025	12.01 Put	Bond Future	4093.1900	4.0932	4001.1100	4.0011	2.250	0.0000	0.0000
2024/05/06	2033	02/05/2024		Bond Future	121.0700	121.0700	121.0700	121.0700	0.000	0.0000	0.0000
2024/05/06	2033	01/08/2024		Bond Future	123.3611	123.3611	123.0980	123.0980	0.213	0.0000	0.0000
2024/05/06	2033	07/11/2024		Bond Future	124.8267	124.8267	124.5575	124.5575	0.216	0.0000	0.0000
2024/05/06	2033	06/02/2025		Bond Future	127.5952	127.5952	127.3204	127.3204	0.215	0.0000	0.0000
2024/05/06	2033	06/02/2025	124.94 Call	Bond Future	2655.2000	2.6552	2380.3500	2.3804	10.351	0.0000	0.0000
2024/05/06	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/06	2033	08/05/2025		Bond Future	128.8766	128.8766	128.5961	128.5961	0.218	0.0000	0.0000
2024/05/06	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/06	2033	08/05/2025	130.62 Put	Bond Future	1743.3600	1.7434	2023.9100	2.0239	16.092	0.0000	0.0000
2024/05/06	2033	07/08/2025		Bond Future	131.5773	131.5773	131.2914	131.2914	0.217	0.0000	0.0000
2024/05/06	2033	07/08/2025	128.65 Call	Bond Future	2927.3000	2.9273	2641.4300	2.6414	9.766	0.0000	0.0000
2024/05/06	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/06	2037	02/05/2024		Bond Future	11.4400	82.7696	11.4400	82.7696	0.000	0.0000	0.0000
2024/05/06	2037	01/08/2024	12.10 Call	Bond Future	1052.1200	1.0521	1015.3600	1.0154	3.494	0.0000	0.0000
2024/05/06	2037	01/08/2024	12.10 Put	Bond Future	3542.8700	3.5429	3524.5600	3.5246	0.517	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	
2024/05/06	2037	01/08/2024	12.11 Call	Bond Future	1070.3400	1.0703	1033.3200	1.0333	3.459	0.0000	0.0000
2024/05/06	2037	01/08/2024	12.11 Put	Bond Future	3508.3700	3.5084	3489.8000	3.4898	0.529	0.0000	0.0000
2024/05/06	2037	01/08/2024	12.09 Call	Bond Future	1033.9600	1.0340	997.4500	0.9975	3.531	0.0000	0.0000
2024/05/06	2037	01/08/2024	12.09 Put	Bond Future	3577.4800	3.5775	3559.4200	3.5594	0.505	0.0000	0.0000
2024/05/06	2037	01/08/2024		Bond Future	12.5836	74.7560	12.5873	74.7375	0.029	0.0000	0.0000
2024/05/06	2037	01/08/2024	13.82 Call	Bond Future	6358.1800	6.3582	6318.4200	6.3184	0.625	0.0000	0.0000
2024/05/06	2037	01/08/2024	13.82 Put	Bond Future	500.7000	0.5007	479.3900	0.4794	4.256	0.0000	0.0000
2024/05/06	2037	01/08/2024	13.17 Call	Bond Future	3970.8900	3.9709	3924.5800	3.9246	1.166	0.0000	0.0000
2024/05/06	2037	01/08/2024	13.17 Put	Bond Future	1104.8500	1.1049	1076.9900	1.0770	2.522	0.0000	0.0000
2024/05/06	2037	07/11/2024		Bond Future	12.7222	76.5368	12.7260	76.5180	0.030	0.0000	0.0000
2024/05/06	2037	07/11/2024	12.58 Call	Bond Future	2651.7400	2.6517	2618.8300	2.6188	1.241	0.0000	0.0000
2024/05/06	2037	07/11/2024	12.58 Put	Bond Future	3358.1600	3.3582	3344.1000	3.3441	0.419	0.0000	0.0000
2024/05/06	2037	07/11/2024	12.59 Call	Bond Future	2677.2500	2.6773	2644.2600	2.6443	1.232	0.0000	0.0000
2024/05/06	2037	07/11/2024	12.59 Put	Bond Future	3333.6600	3.3337	3319.5200	3.3195	0.424	0.0000	0.0000
2024/05/06	2037	07/11/2024	12.57 Call	Bond Future	2626.5600	2.6266	2593.7400	2.5937	1.250	0.0000	0.0000
2024/05/06	2037	07/11/2024	12.57 Put	Bond Future	3383.0300	3.3830	3369.0600	3.3691	0.413	0.0000	0.0000
2024/05/06	2037	06/02/2025		Bond Future	12.8640	73.9547	12.8680	73.9357	0.031	0.0000	0.0000
2024/05/06	2037	06/02/2025	12.76 Call	Bond Future	3403.1200	3.4031	3373.9500	3.3740	0.857	0.0000	0.0000
2024/05/06	2037	06/02/2025	12.76 Put	Bond Future	3909.1200	3.9091	3898.9700	3.8990	0.260	0.0000	0.0000
2024/05/06	2037	08/05/2025		Bond Future	13.0184	75.5715	13.0224	75.5523	0.031	0.0000	0.0000
2024/05/06	2037	08/05/2025	12.25 Call	Bond Future	2588.8300	2.5888	2565.4100	2.5654	0.905	0.0000	0.0000
2024/05/06	2037	08/05/2025	12.25 Put	Bond Future	6369.0800	6.3691	6364.8700	6.3649	0.066	0.0000	0.0000
2024/05/06	2037	08/05/2025	13.35 Put	Bond Future	3664.0600	3.6641	3654.3900	3.6544	0.264	0.0000	0.0000
2024/05/06	2037	08/05/2025	13.35 Call	Bond Future	5213.5200	5.2135	5184.6400	5.1846	0.554	0.0000	0.0000
2024/05/06	2037	08/05/2025	12.55 Put	Bond Future	5482.7400	5.4827	5476.6000	5.4766	0.112	0.0000	0.0000
2024/05/06	2037	08/05/2025	12.55 Call	Bond Future	3210.9800	3.2110	3185.6300	3.1856	0.789	0.0000	0.0000
2024/05/06	2037	08/05/2025	13.30 Put	Bond Future	3757.1900	3.7572	3747.6700	3.7477	0.253	0.0000	0.0000
2024/05/06	2037	08/05/2025	13.30 Call	Bond Future	5076.0900	5.0761	5047.3600	5.0474	0.566	0.0000	0.0000
2024/05/06	2037	07/08/2025		Bond Future	13.2028	72.8708	13.2070	72.8516	0.031	0.0000	0.0000
2024/05/06	2037	07/08/2025	13.01 Call	Bond Future	4245.9700	4.2460	4221.1500	4.2212	0.585	0.0000	0.0000
2024/05/06	2037	07/08/2025	13.01 Put	Bond Future	5147.7000	5.1477	5142.1200	5.1421	0.108	0.0000	0.0000
2024/05/06	2038	02/05/2024		Bond Future	132.0900	132.0900	132.0900	132.0900	0.000	0.0000	0.0000
2024/05/06	2038	01/08/2024		Bond Future	132.2920	132.2920	132.1721	132.1721	0.091	0.0000	0.0000
2024/05/06	2038	07/11/2024		Bond Future	135.4778	135.4778	135.3552	135.3552	0.091	0.0000	0.0000
2024/05/06	2038	06/02/2025		Bond Future	136.3533	136.3533	136.2281	136.2281	0.092	0.0000	0.0000
2024/05/06	2038	06/02/2025	135.23 Call	Bond Future	1123.3200	1.1233	998.1300	0.9981	11.145	0.0000	0.0000
2024/05/06	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/06	2038	08/05/2025		Bond Future	139.3694	139.3694	139.2420	139.2420	0.091	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
2024/05/06	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/06	2038	08/05/2025	139.68 Put	Bond Future	310.6300	0.3106	438.0500	0.4381	41.020	0.0000
2024/05/06	2038	07/08/2025		Bond Future	140.1100	140.1100	139.9806	139.9806	0.092	0.0000
2024/05/06	2038	07/08/2025	139.56 Call	Bond Future	549.9700	0.5500	420.5700	0.4206	23.529	0.0000
2024/05/06	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/06	2040	02/05/2024		Bond Future	11.6100	83.6939	11.6100	83.6939	0.000	0.0000
2024/05/06	2040	01/08/2024		Bond Future	12.8510	74.5319	12.8651	74.4576	0.109	0.0000
2024/05/06	2040	01/08/2024	12.33 Call	Bond Future	1051.8900	1.0519	996.9500	0.9970	5.223	0.0000
2024/05/06	2040	01/08/2024	12.33 Put	Bond Future	3890.7800	3.8908	3910.0700	3.9101	0.496	0.0000
2024/05/06	2040	01/08/2024	12.34 Call	Bond Future	1070.4700	1.0705	1015.0400	1.0150	5.178	0.0000
2024/05/06	2040	01/08/2024	12.34 Put	Bond Future	3853.3000	3.8533	3872.1000	3.8721	0.488	0.0000
2024/05/06	2040	01/08/2024	12.32 Call	Bond Future	1033.3700	1.0334	978.9300	0.9789	5.268	0.0000
2024/05/06	2040	01/08/2024	12.32 Put	Bond Future	3928.3900	3.9284	3948.1800	3.9482	0.504	0.0000
2024/05/06	2040	01/08/2024	12.28 Put	Bond Future	4081.7200	4.0817	4103.5000	4.1035	0.534	0.0000
2024/05/06	2040	01/08/2024	12.28 Call	Bond Future	961.5600	0.9616	909.1100	0.9091	5.455	0.0000
2024/05/06	2040	01/08/2024	12.88 Call	Bond Future	2364.3200	2.3643	2287.0700	2.2871	3.267	0.0000
2024/05/06	2040	01/08/2024	12.88 Put	Bond Future	2211.2200	2.2112	2208.2000	2.2082	0.137	0.0000
2024/05/06	2040	01/08/2024	13.48 Call	Bond Future	4341.2200	4.3412	4253.0500	4.2531	2.031	0.0000
2024/05/06	2040	01/08/2024	13.48 Put	Bond Future	1126.3900	1.1264	1112.4500	1.1125	1.238	0.0000
2024/05/06	2040	01/08/2024	12.95 Put	Bond Future	2049.2000	2.0492	2044.1800	2.0442	0.245	0.0000
2024/05/06	2040	01/08/2024	12.95 Call	Bond Future	2570.0800	2.5701	2490.8300	2.4908	3.084	0.0000
2024/05/06	2040	07/11/2024	12.85 Call	Bond Future	2820.0900	2.8201	2758.2200	2.7582	2.194	0.0000
2024/05/06	2040	07/11/2024	12.85 Put	Bond Future	3563.5000	3.5635	3577.5800	3.5776	0.395	0.0000
2024/05/06	2040	07/11/2024	12.86 Call	Bond Future	2846.7600	2.8468	2784.6500	2.7847	2.182	0.0000
2024/05/06	2040	07/11/2024	12.86 Put	Bond Future	3537.4200	3.5374	3551.2600	3.5513	0.391	0.0000
2024/05/06	2040	07/11/2024	12.84 Call	Bond Future	2793.5200	2.7935	2731.9000	2.7319	2.206	0.0000
2024/05/06	2040	07/11/2024	12.84 Put	Bond Future	3589.7400	3.5897	3604.0700	3.6041	0.399	0.0000
2024/05/06	2040	07/11/2024		Bond Future	12.9920	76.3074	13.0066	76.2314	0.113	0.0000
2024/05/06	2040	06/02/2025		Bond Future	13.1356	73.4695	13.1508	73.3921	0.116	0.0000
2024/05/06	2040	06/02/2025	12.95 Call	Bond Future	3389.4400	3.3894	3331.3200	3.3313	1.715	0.0000
2024/05/06	2040	06/02/2025	12.95 Put	Bond Future	4345.3300	4.3453	4364.6000	4.3646	0.443	0.0000
2024/05/06	2040	08/05/2025		Bond Future	13.2906	75.0755	13.3064	74.9966	0.119	0.0000
2024/05/06	2040	08/05/2025	12.63 Call	Bond Future	2728.5000	2.7285	2680.8900	2.6809	1.745	0.0000
2024/05/06	2040	08/05/2025	12.63 Put	Bond Future	6152.5700	6.1526	6183.8600	6.1839	0.509	0.0000
2024/05/06	2040	08/05/2025	13.43 Put	Bond Future	4027.9200	4.0279	4045.5300	4.0455	0.437	0.0000
2024/05/06	2040	08/05/2025	13.43 Call	Bond Future	4720.0000	4.7200	4658.7100	4.6587	1.299	0.0000
2024/05/06	2040	08/05/2025	12.75 Put	Bond Future	5774.3500	5.7744	5803.3700	5.8034	0.503	0.0000
2024/05/06	2040	08/05/2025	12.75 Call	Bond Future	2990.5600	2.9906	2940.6800	2.9407	1.668	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	
2024/05/06	2040	08/05/2025	13.50 Put	Bond Future	3881.5500	3.8816	3898.1700	3.8982	0.428	0.0000	0.0000
2024/05/06	2040	08/05/2025	13.50 Call	Bond Future	4917.2700	4.9173	4854.9900	4.8550	1.267	0.0000	0.0000
2024/05/06	2040	07/08/2025		Bond Future	13.4741	72.1132	13.4906	72.0331	0.122	0.0000	0.0000
2024/05/06	2040	07/08/2025	13.29 Call	Bond Future	4413.1000	4.4131	4357.1100	4.3571	1.269	0.0000	0.0000
2024/05/06	2040	07/08/2025	13.29 Put	Bond Future	5322.1200	5.3221	5346.2800	5.3463	0.454	0.0000	0.0000
2024/05/06	2044	02/05/2024		Bond Future	11.6600	80.0103	11.6600	80.0103	0.000	0.0000	0.0000
2024/05/06	2044	01/08/2024		Bond Future	12.9265	70.6434	12.9458	70.5413	0.149	0.0000	0.0000
2024/05/06	2044	01/08/2024	12.29 Call	Bond Future	815.7100	0.8157	760.5600	0.7606	6.761	0.0000	0.0000
2024/05/06	2044	01/08/2024	12.29 Put	Bond Future	4326.8000	4.3268	4373.6800	4.3737	1.083	0.0000	0.0000
2024/05/06	2044	01/08/2024	12.30 Call	Bond Future	831.8700	0.8319	776.0900	0.7761	6.705	0.0000	0.0000
2024/05/06	2044	01/08/2024	12.30 Put	Bond Future	4285.5500	4.2856	4331.8000	4.3318	1.079	0.0000	0.0000
2024/05/06	2044	01/08/2024	12.28 Call	Bond Future	799.8700	0.7999	745.3400	0.7453	6.817	0.0000	0.0000
2024/05/06	2044	01/08/2024	12.28 Put	Bond Future	4368.4300	4.3684	4415.9300	4.4159	1.087	0.0000	0.0000
2024/05/06	2044	01/08/2024	13.00 Call	Bond Future	2449.4800	2.4495	2356.6900	2.3567	3.788	0.0000	0.0000
2024/05/06	2044	01/08/2024	13.00 Put	Bond Future	2062.1400	2.0621	2071.3800	2.0714	0.448	0.0000	0.0000
2024/05/06	2044	01/08/2024	13.25 Call	Bond Future	3233.7200	3.2337	3132.6300	3.1326	3.126	0.0000	0.0000
2024/05/06	2044	01/08/2024	13.25 Put	Bond Future	1555.0700	1.5551	1556.0100	1.5560	0.060	0.0000	0.0000
2024/05/06	2044	07/11/2024	12.91 Call	Bond Future	2825.2300	2.8252	2749.6600	2.7497	2.675	0.0000	0.0000
2024/05/06	2044	07/11/2024	12.91 Put	Bond Future	3626.1500	3.6262	3654.9300	3.6549	0.794	0.0000	0.0000
2024/05/06	2044	07/11/2024		Bond Future	13.0625	72.3262	13.0825	72.2218	0.154	0.0000	0.0000
2024/05/06	2044	07/11/2024	12.92 Call	Bond Future	2851.8500	2.8519	2775.9600	2.7760	2.661	0.0000	0.0000
2024/05/06	2044	07/11/2024	12.92 Put	Bond Future	3599.7700	3.5998	3628.2300	3.6282	0.791	0.0000	0.0000
2024/05/06	2044	07/11/2024	12.90 Call	Bond Future	2798.5200	2.7985	2723.2600	2.7233	2.689	0.0000	0.0000
2024/05/06	2044	07/11/2024	12.90 Put	Bond Future	3652.5100	3.6525	3681.6000	3.6816	0.796	0.0000	0.0000
2024/05/06	2044	06/02/2025		Bond Future	13.2006	69.5263	13.2214	69.4198	0.158	0.0000	0.0000
2024/05/06	2044	06/02/2025	13.02 Call	Bond Future	3356.9100	3.3569	3284.8200	3.2848	2.148	0.0000	0.0000
2024/05/06	2044	06/02/2025	13.02 Put	Bond Future	4289.7600	4.2898	4324.1400	4.3241	0.801	0.0000	0.0000
2024/05/06	2044	08/05/2025		Bond Future	13.3490	71.0459	13.3707	70.9373	0.162	0.0000	0.0000
2024/05/06	2044	08/05/2025	12.72 Call	Bond Future	2854.2500	2.8543	2793.4800	2.7935	2.129	0.0000	0.0000
2024/05/06	2044	08/05/2025	12.72 Put	Bond Future	6133.1500	6.1332	6180.9900	6.1810	0.780	0.0000	0.0000
2024/05/06	2044	07/08/2025		Bond Future	13.5240	68.1256	13.5466	68.0151	0.167	0.0000	0.0000
2024/05/06	2044	07/08/2025	13.34 Call	Bond Future	4359.7900	4.3598	4288.6700	4.2887	1.631	0.0000	0.0000
2024/05/06	2044	07/08/2025	13.34 Put	Bond Future	5272.1600	5.2722	5311.5400	5.3115	0.747	0.0000	0.0000
2024/05/06	2046	02/05/2024		Bond Future	116.8300	116.8300	116.8300	116.8300	0.000	0.0000	0.0000
2024/05/06	2046	01/08/2024		Bond Future	115.1358	115.1358	115.1605	115.1605	0.022	0.0000	0.0000
2024/05/06	2046	07/11/2024		Bond Future	115.6972	115.6972	115.7227	115.7227	0.022	0.0000	0.0000
2024/05/06	2046	06/02/2025		Bond Future	118.2626	118.2626	118.2890	118.2890	0.022	0.0000	0.0000
2024/05/06	2046	06/02/2025	114.01 Call	Bond Future	4252.5700	4.2526	4278.9500	4.2790	0.620	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
2024/05/06	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/05/06	2046	08/05/2025		Bond Future	118.6147	118.6147	118.6420	118.6420	0.023	0.0000
2024/05/06	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/06	2046	08/05/2025	121.97 Put	Bond Future	3355.3400	3.3553	3328.0400	3.3280	0.814	0.0000
2024/05/06	2046	07/08/2025		Bond Future	121.0977	121.0977	121.1262	121.1262	0.024	0.0000
2024/05/06	2046	07/08/2025	118.69 Call	Bond Future	2407.6700	2.4077	2436.2100	2.4362	1.185	0.0000
2024/05/06	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/06	2050	02/05/2024		Bond Future	116.8700	116.8700	116.8700	116.8700	0.000	0.0000
2024/05/06	2050	01/08/2024		Bond Future	113.8421	113.8421	114.2555	114.2555	0.363	0.0000
2024/05/06	2050	07/11/2024		Bond Future	116.5837	116.5837	117.0072	117.0072	0.363	0.0000
2024/05/06	2050	06/02/2025		Bond Future	116.7967	116.7967	117.2299	117.2299	0.371	0.0000
2024/05/06	2050	06/02/2025	115.60 Call	Bond Future	1196.6500	1.1967	1629.8700	1.6299	36.203	0.0000
2024/05/06	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/06	2050	08/05/2025		Bond Future	119.3800	119.3800	119.8233	119.8233	0.371	0.0000
2024/05/06	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/06	2050	08/05/2025	121.16 Put	Bond Future	1779.9700	1.7800	1336.7200	1.3367	24.902	0.0000
2024/05/06	2050	07/08/2025		Bond Future	119.4523	119.4523	119.9055	119.9055	0.379	0.0000
2024/05/06	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	15.4500	0.0155	100.000	0.0000
2024/05/06	2050	07/08/2025	119.89 Put	Bond Future	437.6900	0.4377	0.0000	0.0000	(100.000)	0.0000
2024/05/06	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/05/06	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/05/06	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/05/06	AL37	02/05/2024		Index Future	931.3930	931.3930	931.3930	931.3930	0.000	0.0000
2024/05/06	AL37	01/08/2024		Index Future	952.9660	952.9660	954.4630	954.4630	0.157	0.0000
2024/05/06	AL37	07/11/2024		Index Future	975.6720	975.6720	977.2070	977.2070	0.157	0.0000
2024/05/06	AL37	06/02/2025		Index Future	997.0920	997.0920	998.6690	998.6690	0.158	0.0000
2024/05/06	AL37	08/05/2025		Index Future	1018.9470	1018.9470	1020.5660	1020.5660	0.159	0.0000
2024/05/06	AL37	07/08/2025		Index Future	1040.1120	1040.1120	1041.7790	1041.7790	0.160	0.0000
2024/05/06	AL7T	02/05/2024		Index Future	1078.1680	1078.1680	1078.1680	1078.1680	0.000	0.0000
2024/05/06	AL7T	01/08/2024		Index Future	1103.3250	1103.3250	1104.2070	1104.2070	0.080	0.0000
2024/05/06	AL7T	07/11/2024		Index Future	1129.6130	1129.6130	1130.5190	1130.5190	0.080	0.0000
2024/05/06	AL7T	06/02/2025		Index Future	1154.4130	1154.4130	1155.3480	1155.3480	0.081	0.0000
2024/05/06	AL7T	08/05/2025		Index Future	1179.7160	1179.7160	1180.6800	1180.6800	0.082	0.0000
2024/05/06	AL7T	07/08/2025		Index Future	1204.2210	1204.2210	1205.2210	1205.2210	0.083	0.0000
2024/05/06	ALBI	02/05/2024		Index Future	939.2000	939.2000	939.2000	939.2000	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	
2024/05/06	ALBI	01/08/2024		Index Future	960.6590	960.6590	960.9470	960.9470	0.030	0.0000	0.0000
2024/05/06	ALBI	07/11/2024		Index Future	983.5480	983.5480	983.8450	983.8450	0.030	0.0000	0.0000
2024/05/06	ALBI	06/02/2025		Index Future	1005.1420	1005.1420	1005.4530	1005.4530	0.031	0.0000	0.0000
2024/05/06	ALBI	08/05/2025		Index Future	1027.1730	1027.1730	1027.4990	1027.4990	0.032	0.0000	0.0000
2024/05/06	ALBI	07/08/2025		Index Future	1048.5090	1048.5090	1048.8560	1048.8560	0.033	0.0000	0.0000
2024/05/06	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/06	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/06	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/06	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/06	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/06	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/06	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/06	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/06	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/06	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/06	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/06	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/06	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/06	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/05/06	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/06	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/06	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/06	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/06	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/06	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/06	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/06	C333	15/09/2033		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
2024/05/06	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/06	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/06	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/06	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/06	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/06	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/06	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/06	ES33	02/05/2024		Bond Future	12.2600	74.9856	12.2600	74.9856	0.000	0.0000
2024/05/06	ES33	01/08/2024		Bond Future	13.0027	74.0290	13.0009	74.0365	0.014	0.0000
2024/05/06	ES33	07/11/2024		Bond Future	13.1841	72.0082	13.1822	72.0160	0.014	0.0000
2024/05/06	ES33	06/02/2025		Bond Future	13.3720	73.6042	13.3699	73.6123	0.015	0.0000
2024/05/06	ES33	06/02/2025	13.34 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/06	ES33	06/02/2025	13.34 Put	Bond Future	127.4300	0.1274	119.2700	0.1193	6.404	0.0000
2024/05/06	ES33	08/05/2025		Bond Future	13.5657	71.4263	13.5635	71.4348	0.016	0.0000
2024/05/06	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/06	ES33	08/05/2025	12.73 Put	Bond Future	3345.7100	3.3457	3337.1700	3.3372	0.255	0.0000
2024/05/06	ES33	07/08/2025		Bond Future	13.7933	72.9161	13.7909	72.9252	0.017	0.0000
2024/05/06	ES33	07/08/2025	13.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/06	ES33	07/08/2025	13.56 Put	Bond Future	888.5200	0.8885	879.4200	0.8794	1.024	0.0000
2024/05/06	ES42	02/05/2024		Bond Future	12.6500	71.0855	12.6500	71.0855	0.000	0.0000
2024/05/06	ES42	01/08/2024		Bond Future	13.3143	69.8836	13.3231	69.8402	0.066	0.0000
2024/05/06	ES42	07/11/2024		Bond Future	13.4715	67.2977	13.4807	67.2534	0.068	0.0000
2024/05/06	ES42	06/02/2025		Bond Future	13.6261	68.7886	13.6357	68.7435	0.070	0.0000
2024/05/06	ES42	06/02/2025	13.71 Call	Bond Future	395.0800	0.3951	349.9900	0.3500	11.413	0.0000
2024/05/06	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/06	ES42	08/05/2025		Bond Future	13.7912	66.0399	13.8011	65.9940	0.072	0.0000
2024/05/06	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/06	ES42	08/05/2025	13.25 Put	Bond Future	2591.0100	2.5910	2636.9000	2.6369	1.771	0.0000
2024/05/06	ES42	07/08/2025		Bond Future	13.9772	67.4137	13.9874	67.3672	0.073	0.0000
2024/05/06	ES42	07/08/2025	13.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/06	ES42	07/08/2025	13.79 Put	Bond Future	858.5000	0.8585	904.9400	0.9049	5.409	0.0000
2024/05/06	GOVI	02/05/2024		GOVI	925.0210	925.0210	925.0210	925.0210	0.000	0.0000
2024/05/06	GOVI	01/08/2024	943.38 Call	GOVI	28020.0000	2.8020	31200.0000	3.1200	11.349	0.0000
2024/05/06	GOVI	01/08/2024	943.38 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	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/05/06	GOVI	01/08/2024	943.39 Call	GOVI		27920.0000	2.7920	31100.0000	3.1100	11.390	0.0000	0.0000
2024/05/06	GOVI	01/08/2024	943.39 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/06	GOVI	01/08/2024	943.37 Call	GOVI		28120.0000	2.8120	31300.0000	3.1300	11.309	0.0000	0.0000
2024/05/06	GOVI	01/08/2024	943.37 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/06	GOVI	01/08/2024		GOVI		946.1820	946.1820	946.5000	946.5000	0.034	0.0000	0.0000
2024/05/06	GOVI	07/11/2024		GOVI		968.7260	968.7260	969.0540	969.0540	0.034	0.0000	0.0000
2024/05/06	GOVI	07/11/2024	948.79 Call	GOVI		199360.0000	19.9360	202640.0000	20.2640	1.645	0.0000	0.0000
2024/05/06	GOVI	07/11/2024	948.79 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/06	GOVI	07/11/2024	948.80 Call	GOVI		199260.0000	19.9260	202540.0000	20.2540	1.646	0.0000	0.0000
2024/05/06	GOVI	07/11/2024	948.80 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/06	GOVI	07/11/2024	948.78 Call	GOVI		199460.0000	19.9460	202740.0000	20.2740	1.644	0.0000	0.0000
2024/05/06	GOVI	07/11/2024	948.78 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/06	GOVI	06/02/2025		GOVI		989.9940	989.9940	990.3370	990.3370	0.035	0.0000	0.0000
2024/05/06	GOVI	06/02/2025	972.00 Call	GOVI		179940.0000	17.9940	183370.0000	18.3370	1.906	0.0000	0.0000
2024/05/06	GOVI	06/02/2025	972.00 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/06	GOVI	08/05/2025		GOVI		1011.6940	1011.6940	1012.0510	1012.0510	0.035	0.0000	0.0000
2024/05/06	GOVI	08/05/2025	1,022.00 Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/06	GOVI	08/05/2025	1,022.00 Put	GOVI		103060.0000	10.3060	99490.0000	9.9490	3.464	0.0000	0.0000
2024/05/06	GOVI	07/08/2025		GOVI		1032.7080	1032.7080	1033.0880	1033.0880	0.037	0.0000	0.0000
2024/05/06	GOVI	07/08/2025	1,011.00 Call	GOVI		217080.0000	21.7080	220880.0000	22.0880	1.751	0.0000	0.0000
2024/05/06	GOVI	07/08/2025	1,011.00 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/06	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/05/06	IGOV	02/05/2024		Index Future		345.1960	345.1960	345.1960	345.1960	0.000	0.0000	0.0000
2024/05/06	IGOV	01/08/2024		Index Future		352.5850	352.5850	352.7540	352.7540	0.048	0.0000	0.0000
2024/05/06	IGOV	07/11/2024		Index Future		361.0760	361.0760	361.2510	361.2510	0.048	0.0000	0.0000
2024/05/06	IGOV	06/02/2025		Index Future		369.0860	369.0860	369.2670	369.2670	0.049	0.0000	0.0000
2024/05/06	IGOV	08/05/2025		Index Future		377.2560	377.2560	377.4440	377.4440	0.050	0.0000	0.0000
2024/05/06	IGOV	07/08/2025		Index Future		385.1710	385.1710	385.3680	385.3680	0.051	0.0000	0.0000
2024/05/06	IS10	17/12/2025		Interest Rate Swap		80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/05/06	IS10	16/03/2026		Interest Rate Swap		76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/05/06	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/05/06	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/05/06	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/05/06	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/05/06	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/05/06	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	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	
2024/05/06	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/05/06	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/05/06	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/05/06	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/05/06	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/05/06	JBAF	15/05/2024		Jibar Tradeable Future	8.3400	91.6600	8.3350	91.6650	0.060	0.0000	0.0000
2024/05/06	JBAF	19/06/2024		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/05/06	JBAF	17/07/2024		Jibar Tradeable Future	8.3400	91.6600	8.3450	91.6550	0.060	0.0000	0.0000
2024/05/06	JBAF	21/08/2024		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/05/06	JBAF	18/09/2024		Jibar Tradeable Future	8.3600	91.6400	8.3700	91.6300	0.120	0.0000	0.0000
2024/05/06	JBAF	16/10/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/05/06	JBAF	18/12/2024		Jibar Tradeable Future	8.3800	91.6200	8.3800	91.6200	0.000	0.0000	0.0000
2024/05/06	JBAF	19/03/2025		Jibar Tradeable Future	8.3700	91.6300	8.3700	91.6300	0.000	0.0000	0.0000
2024/05/06	JBAF	18/06/2025		Jibar Tradeable Future	8.3200	91.6800	8.3200	91.6800	0.000	0.0000	0.0000
2024/05/06	JBAF	17/09/2025		Jibar Tradeable Future	8.3500	91.6500	8.3500	91.6500	0.000	0.0000	0.0000
2024/05/06	JBAF	17/12/2025		Jibar Tradeable Future	8.3800	91.6200	8.3800	91.6200	0.000	0.0000	0.0000
2024/05/06	JBAF	18/03/2026		Jibar Tradeable Future	8.3800	91.6200	8.3800	91.6200	0.000	0.0000	0.0000
2024/05/06	R035	02/05/2024		Bond Future	11.2000	87.2568	11.2000	87.2568	0.000	0.0000	0.0000
2024/05/06	R035	01/08/2024	11.80 Call	Bond Future	1169.1000	1.1691	1130.5700	1.1306	3.296	0.0000	0.0000
2024/05/06	R035	01/08/2024	11.80 Put	Bond Future	3328.9900	3.3290	3309.6000	3.3096	0.582	0.0000	0.0000
2024/05/06	R035	01/08/2024	11.81 Call	Bond Future	1188.4500	1.1885	1149.6800	1.1497	3.262	0.0000	0.0000
2024/05/06	R035	01/08/2024	11.81 Put	Bond Future	3296.2200	3.2962	3276.5900	3.2766	0.596	0.0000	0.0000
2024/05/06	R035	01/08/2024	11.79 Call	Bond Future	1149.9300	1.1499	1111.6500	1.1117	3.329	0.0000	0.0000
2024/05/06	R035	01/08/2024	11.79 Put	Bond Future	3361.9800	3.3620	3342.8400	3.3428	0.569	0.0000	0.0000
2024/05/06	R035	01/08/2024		Bond Future	12.2220	84.2550	12.2258	84.2358	0.031	0.0000	0.0000
2024/05/06	R035	01/08/2024	13.08 Call	Bond Future	4949.9700	4.9500	4905.4100	4.9054	0.900	0.0000	0.0000
2024/05/06	R035	01/08/2024	13.08 Put	Bond Future	794.9700	0.7950	769.5500	0.7696	3.198	0.0000	0.0000
2024/05/06	R035	01/08/2024	13.05 Call	Bond Future	4839.5800	4.8396	4794.7200	4.7947	0.927	0.0000	0.0000
2024/05/06	R035	01/08/2024	13.05 Put	Bond Future	824.7000	0.8247	798.9800	0.7990	3.119	0.0000	0.0000
2024/05/06	R035	01/08/2024	12.20 Put	Bond Future	2200.6500	2.2007	2174.1200	2.1741	1.206	0.0000	0.0000
2024/05/06	R035	01/08/2024	12.20 Call	Bond Future	2090.2500	2.0903	2044.5800	2.0446	2.185	0.0000	0.0000
2024/05/06	R035	01/08/2024	12.50 Call	Bond Future	2959.2100	2.9592	2911.6800	2.9117	1.606	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	
2024/05/06	R035	01/08/2024	12.50 Put	Bond Future	1578.7600	1.5788	1550.3700	1.5504	1.798	0.0000	0.0000
2024/05/06	R035	01/08/2024	12.45 Call	Bond Future	2805.1800	2.8052	2757.7600	2.7578	1.690	0.0000	0.0000
2024/05/06	R035	01/08/2024	12.45 Put	Bond Future	1670.5100	1.6705	1642.2300	1.6422	1.693	0.0000	0.0000
2024/05/06	R035	07/11/2024	13.23 Call	Bond Future	5658.0400	5.6580	5621.7200	5.6217	0.642	0.0000	0.0000
2024/05/06	R035	07/11/2024	13.23 Put	Bond Future	1549.6800	1.5497	1532.8800	1.5329	1.084	0.0000	0.0000
2024/05/06	R035	07/11/2024	12.20 Put	Bond Future	3392.4000	3.3924	3379.0300	3.3790	0.394	0.0000	0.0000
2024/05/06	R035	07/11/2024	12.20 Call	Bond Future	2584.5700	2.5846	2551.6800	2.5517	1.273	0.0000	0.0000
2024/05/06	R035	07/11/2024	12.18 Call	Bond Future	2535.2000	2.5352	2502.4800	2.5025	1.291	0.0000	0.0000
2024/05/06	R035	07/11/2024	12.18 Put	Bond Future	3442.8200	3.4428	3429.6200	3.4296	0.383	0.0000	0.0000
2024/05/06	R035	07/11/2024	12.19 Call	Bond Future	2559.9500	2.5600	2527.1400	2.5271	1.282	0.0000	0.0000
2024/05/06	R035	07/11/2024	12.19 Put	Bond Future	3417.6500	3.4177	3404.3600	3.4044	0.389	0.0000	0.0000
2024/05/06	R035	07/11/2024	12.17 Call	Bond Future	2510.5700	2.5106	2477.9500	2.4780	1.299	0.0000	0.0000
2024/05/06	R035	07/11/2024	12.17 Put	Bond Future	3468.1500	3.4682	3455.0500	3.4551	0.378	0.0000	0.0000
2024/05/06	R035	07/11/2024		Bond Future	12.3632	81.7459	12.3671	81.7264	0.032	0.0000	0.0000
2024/05/06	R035	06/02/2025		Bond Future	12.5098	83.5393	12.5139	83.5196	0.033	0.0000	0.0000
2024/05/06	R035	06/02/2025	12.41 Call	Bond Future	3385.6300	3.3856	3356.3000	3.3563	0.866	0.0000	0.0000
2024/05/06	R035	06/02/2025	12.41 Put	Bond Future	3867.4400	3.8674	3857.8200	3.8578	0.249	0.0000	0.0000
2024/05/06	R035	08/05/2025		Bond Future	12.6567	80.8496	12.6609	80.8297	0.034	0.0000	0.0000
2024/05/06	R035	08/05/2025	11.78 Call	Bond Future	2284.6600	2.2847	2262.3700	2.2624	0.976	0.0000	0.0000
2024/05/06	R035	08/05/2025	11.78 Put	Bond Future	6562.1800	6.5622	6559.8300	6.5598	0.036	0.0000	0.0000
2024/05/06	R035	07/08/2025		Bond Future	12.8343	82.5195	12.8386	82.4996	0.034	0.0000	0.0000
2024/05/06	R035	07/08/2025	12.65 Call	Bond Future	4126.6900	4.1267	4102.0600	4.1021	0.597	0.0000	0.0000
2024/05/06	R035	07/08/2025	12.65 Put	Bond Future	4978.9100	4.9789	4974.2000	4.9742	0.095	0.0000	0.0000
2024/05/06	R053	02/05/2024		Bond Future	13.0300	90.6438	13.0300	90.6438	0.000	0.0000	0.0000
2024/05/06	R053	01/08/2024	13.14 Call	Bond Future	4504.8400	4.5048	4368.5100	4.3685	3.026	0.0000	0.0000
2024/05/06	R053	01/08/2024	13.14 Put	Bond Future	2094.4700	2.0945	2093.4400	2.0934	0.049	0.0000	0.0000
2024/05/06	R053	01/08/2024	13.15 Call	Bond Future	4548.3700	4.5484	4411.7000	4.4117	3.005	0.0000	0.0000
2024/05/06	R053	01/08/2024	13.15 Put	Bond Future	2071.6400	2.0716	2070.2700	2.0703	0.066	0.0000	0.0000
2024/05/06	R053	01/08/2024	13.13 Call	Bond Future	4461.4500	4.4615	4325.4600	4.3255	3.048	0.0000	0.0000
2024/05/06	R053	01/08/2024	13.13 Put	Bond Future	2117.5400	2.1175	2116.8500	2.1169	0.033	0.0000	0.0000
2024/05/06	R053	01/08/2024		Bond Future	12.7860	95.2081	12.8054	95.0728	0.152	0.0000	0.0000
2024/05/06	R053	07/11/2024		Bond Future	12.9202	91.6030	12.9405	91.4646	0.157	0.0000	0.0000
2024/05/06	R053	07/11/2024	12.80 Call	Bond Future	3859.9800	3.8600	3758.2900	3.7583	2.634	0.0000	0.0000
2024/05/06	R053	07/11/2024	12.80 Put	Bond Future	4689.5700	4.6896	4726.2700	4.7263	0.783	0.0000	0.0000
2024/05/06	R053	07/11/2024	12.81 Call	Bond Future	3895.5600	3.8956	3793.4500	3.7935	2.621	0.0000	0.0000
2024/05/06	R053	07/11/2024	12.81 Put	Bond Future	4655.5900	4.6556	4691.8700	4.6919	0.779	0.0000	0.0000
2024/05/06	R053	07/11/2024	12.79 Call	Bond Future	3824.5500	3.8246	3723.2600	3.7233	2.648	0.0000	0.0000
2024/05/06	R053	07/11/2024	12.79 Put	Bond Future	4723.7900	4.7238	4760.8900	4.7609	0.785	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	
2024/05/06	R053	06/02/2025		Bond Future	13.0536	93.6120	13.0746	93.4707	0.161	0.0000	0.0000
2024/05/06	R053	06/02/2025	12.94 Call	Bond Future	4802.1200	4.8021	4703.4700	4.7035	2.054	0.0000	0.0000
2024/05/06	R053	06/02/2025	12.94 Put	Bond Future	5570.4400	5.5704	5613.0300	5.6130	0.765	0.0000	0.0000
2024/05/06	R053	08/05/2025		Bond Future	13.1927	89.7866	13.2146	89.6426	0.166	0.0000	0.0000
2024/05/06	R053	08/05/2025	12.64 Call	Bond Future	4110.8800	4.1109	4026.7600	4.0268	2.046	0.0000	0.0000
2024/05/06	R053	08/05/2025	12.64 Put	Bond Future	7891.4600	7.8915	7951.3700	7.9514	0.759	0.0000	0.0000
2024/05/06	R053	07/08/2025		Bond Future	13.3537	91.6374	13.3765	91.4909	0.171	0.0000	0.0000
2024/05/06	R053	07/08/2025	13.17 Call	Bond Future	5950.0900	5.9501	5855.0300	5.8550	1.598	0.0000	0.0000
2024/05/06	R053	07/08/2025	13.17 Put	Bond Future	7146.7400	7.1467	7198.1900	7.1982	0.720	0.0000	0.0000
2024/05/06	R186	02/05/2024		Bond Future	8.0000	109.7512	8.0000	109.7512	0.000	0.0000	0.0000
2024/05/06	R186	01/08/2024		Bond Future	9.3422	103.7127	9.3080	103.7853	0.366	0.0000	0.0000
2024/05/06	R186	01/08/2024	8.69 Call	Bond Future	103.6800	0.1037	109.6000	0.1096	5.710	0.0000	0.0000
2024/05/06	R186	01/08/2024	8.69 Put	Bond Future	1498.9300	1.4989	1432.2200	1.4322	4.451	0.0000	0.0000
2024/05/06	R186	01/08/2024	8.70 Call	Bond Future	107.5200	0.1075	113.6500	0.1137	5.701	0.0000	0.0000
2024/05/06	R186	01/08/2024	8.70 Put	Bond Future	1481.1900	1.4812	1414.6900	1.4147	4.490	0.0000	0.0000
2024/05/06	R186	01/08/2024	8.68 Call	Bond Future	99.9300	0.0999	105.6600	0.1057	5.734	0.0000	0.0000
2024/05/06	R186	01/08/2024	8.68 Put	Bond Future	1516.7600	1.5168	1449.8600	1.4499	4.411	0.0000	0.0000
2024/05/06	R186	07/11/2024	9.14 Call	Bond Future	566.1400	0.5661	590.8300	0.5908	4.361	0.0000	0.0000
2024/05/06	R186	07/11/2024	9.14 Put	Bond Future	1047.4700	1.0475	997.7200	0.9977	4.750	0.0000	0.0000
2024/05/06	R186	07/11/2024	9.15 Call	Bond Future	575.8800	0.5759	600.8400	0.6008	4.334	0.0000	0.0000
2024/05/06	R186	07/11/2024	9.15 Put	Bond Future	1038.1100	1.0381	988.6300	0.9886	4.766	0.0000	0.0000
2024/05/06	R186	07/11/2024	9.13 Call	Bond Future	556.1800	0.5562	580.6000	0.5806	4.391	0.0000	0.0000
2024/05/06	R186	07/11/2024	9.13 Put	Bond Future	1056.6200	1.0566	1006.6000	1.0066	4.734	0.0000	0.0000
2024/05/06	R186	07/11/2024		Bond Future	9.3927	106.1835	9.3535	106.2580	0.417	0.0000	0.0000
2024/05/06	R186	06/02/2025		Bond Future	9.4674	103.1968	9.4222	103.2732	0.477	0.0000	0.0000
2024/05/06	R186	06/02/2025	9.03 Call	Bond Future	568.7700	0.5688	593.2200	0.5932	4.299	0.0000	0.0000
2024/05/06	R186	06/02/2025	9.03 Put	Bond Future	1311.0300	1.3110	1259.1300	1.2591	3.959	0.0000	0.0000
2024/05/06	R186	08/05/2025		Bond Future	9.5734	105.4548	9.5203	105.5331	0.555	0.0000	0.0000
2024/05/06	R186	08/05/2025	8.47 Call	Bond Future	310.9100	0.3109	327.0500	0.3271	5.191	0.0000	0.0000
2024/05/06	R186	08/05/2025	8.47 Put	Bond Future	1954.1500	1.9542	1891.9700	1.8920	3.182	0.0000	0.0000
2024/05/06	R186	07/08/2025		Bond Future	9.8134	102.3198	9.7492	102.4004	0.654	0.0000	0.0000
2024/05/06	R186	07/08/2025	9.68 Call	Bond Future	877.3000	0.8773	913.1100	0.9131	4.082	0.0000	0.0000
2024/05/06	R186	07/08/2025	9.68 Put	Bond Future	1044.6000	1.0446	999.9000	0.9999	4.279	0.0000	0.0000
2024/05/06	R186	07/08/2025	10.25 Call	Bond Future	1333.7600	1.3338	1378.2800	1.3783	3.338	0.0000	0.0000
2024/05/06	R186	07/08/2025	10.25 Put	Bond Future	788.7100	0.7887	752.7200	0.7527	4.563	0.0000	0.0000
2024/05/06	R186	07/08/2025	9.22 Put	Bond Future	1326.2100	1.3262	1273.6100	1.2736	3.966	0.0000	0.0000
2024/05/06	R186	07/08/2025	9.22 Call	Bond Future	578.8400	0.5788	606.7500	0.6068	4.822	0.0000	0.0000
2024/05/06	R202	02/05/2024		Bond Future	255.8900	255.8900	255.8900	255.8900	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	
2024/05/06	R202	01/08/2024		Bond Future	259.0925	259.0925	258.7368	258.7368	0.137	0.0000	0.0000
2024/05/06	R202	07/11/2024		Bond Future	265.3323	265.3323	264.9683	264.9683	0.137	0.0000	0.0000
2024/05/06	R202	06/02/2025		Bond Future	265.9704	265.9704	265.5990	265.5990	0.140	0.0000	0.0000
2024/05/06	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/06	R202	06/02/2025	266.79 Put	Bond Future	819.6500	0.8197	1191.0200	1.1910	45.308	0.0000	0.0000
2024/05/06	R202	08/05/2025		Bond Future	271.8542	271.8542	271.4755	271.4755	0.139	0.0000	0.0000
2024/05/06	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/06	R202	08/05/2025	272.31 Put	Bond Future	455.8200	0.4558	834.5100	0.8345	83.079	0.0000	0.0000
2024/05/06	R202	07/08/2025		Bond Future	272.1805	272.1805	271.7955	271.7955	0.141	0.0000	0.0000
2024/05/06	R202	07/08/2025	271.60 Call	Bond Future	580.5400	0.5805	195.4900	0.1955	66.326	0.0000	0.0000
2024/05/06	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/06	R209	02/05/2024		Bond Future	11.1800	68.6063	11.1800	68.6063	0.000	0.0000	0.0000
2024/05/06	R209	01/08/2024		Bond Future	12.2991	65.2265	12.2978	65.2323	0.011	0.0000	0.0000
2024/05/06	R209	01/08/2024	11.79 Call	Bond Future	891.4400	0.8914	866.4200	0.8664	2.807	0.0000	0.0000
2024/05/06	R209	01/08/2024	11.79 Put	Bond Future	3213.3200	3.2133	3182.5200	3.1825	0.959	0.0000	0.0000
2024/05/06	R209	01/08/2024	11.80 Call	Bond Future	907.2200	0.9072	882.0500	0.8821	2.774	0.0000	0.0000
2024/05/06	R209	01/08/2024	11.80 Put	Bond Future	3182.3700	3.1824	3151.4200	3.1514	0.973	0.0000	0.0000
2024/05/06	R209	01/08/2024	11.78 Call	Bond Future	875.8300	0.8758	850.9600	0.8510	2.840	0.0000	0.0000
2024/05/06	R209	01/08/2024	11.78 Put	Bond Future	3244.4800	3.2445	3213.8300	3.2138	0.945	0.0000	0.0000
2024/05/06	R209	07/11/2024		Bond Future	12.4259	63.6228	12.4245	63.6288	0.011	0.0000	0.0000
2024/05/06	R209	07/11/2024	12.22 Call	Bond Future	2195.8300	2.1958	2177.8200	2.1778	0.820	0.0000	0.0000
2024/05/06	R209	07/11/2024	12.22 Put	Bond Future	3105.0700	3.1051	3081.0300	3.0810	0.774	0.0000	0.0000
2024/05/06	R209	07/11/2024	12.23 Call	Bond Future	2217.5500	2.2176	2199.5200	2.1995	0.813	0.0000	0.0000
2024/05/06	R209	07/11/2024	12.23 Put	Bond Future	3082.2100	3.0822	3058.1500	3.0582	0.781	0.0000	0.0000
2024/05/06	R209	07/11/2024	12.21 Call	Bond Future	2174.3800	2.1744	2156.3900	2.1564	0.827	0.0000	0.0000
2024/05/06	R209	07/11/2024	12.21 Put	Bond Future	3128.2500	3.1283	3104.2300	3.1042	0.768	0.0000	0.0000
2024/05/06	R209	06/02/2025		Bond Future	12.5532	65.0184	12.5517	65.0247	0.012	0.0000	0.0000
2024/05/06	R209	06/02/2025	12.44 Call	Bond Future	2976.2400	2.9762	2962.1200	2.9621	0.474	0.0000	0.0000
2024/05/06	R209	06/02/2025	12.44 Put	Bond Future	3465.7600	3.4658	3445.3200	3.4453	0.590	0.0000	0.0000
2024/05/06	R209	08/05/2025		Bond Future	12.6869	63.2838	12.6854	63.2904	0.012	0.0000	0.0000
2024/05/06	R209	08/05/2025	11.89 Call	Bond Future	2197.8900	2.1979	2186.4900	2.1865	0.519	0.0000	0.0000
2024/05/06	R209	08/05/2025	11.89 Put	Bond Future	5693.9400	5.6939	5675.9000	5.6759	0.317	0.0000	0.0000
2024/05/06	R209	07/08/2025		Bond Future	12.8446	64.5906	12.8429	64.5977	0.013	0.0000	0.0000
2024/05/06	R209	07/08/2025	12.68 Call	Bond Future	3776.1100	3.7761	3766.3500	3.7664	0.258	0.0000	0.0000
2024/05/06	R209	07/08/2025	12.68 Put	Bond Future	4463.7700	4.4638	4446.9200	4.4469	0.377	0.0000	0.0000
2024/05/06	R210	02/05/2024		Bond Future	234.5300	234.5300	234.5300	234.5300	0.000	0.0000	0.0000
2024/05/06	R210	01/08/2024		Bond Future	239.1095	239.1095	239.1124	239.1124	0.001	0.0000	0.0000
2024/05/06	R210	07/11/2024		Bond Future	241.5156	241.5156	241.5189	241.5189	0.001	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	
2024/05/06	R210	06/02/2025		Bond Future	246.8717	246.8717	246.8757	246.8757	0.002	0.0000	0.0000
2024/05/06	R210	06/02/2025	239.61 Call	Bond Future	7261.7000	7.2617	7265.6700	7.2657	0.055	0.0000	0.0000
2024/05/06	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/06	R210	08/05/2025		Bond Future	248.9016	248.9016	248.9064	248.9064	0.002	0.0000	0.0000
2024/05/06	R210	08/05/2025	248.03 Call	Bond Future	871.5500	0.8716	876.3600	0.8764	0.552	0.0000	0.0000
2024/05/06	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/06	R210	07/08/2025		Bond Future	254.1152	254.1152	254.1213	254.1213	0.002	0.0000	0.0000
2024/05/06	R210	07/08/2025	248.44 Call	Bond Future	5675.2100	5.6752	5681.3400	5.6813	0.108	0.0000	0.0000
2024/05/06	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/06	R213	02/05/2024		Bond Future	10.2900	85.4508	10.2900	85.4508	0.000	0.0000	0.0000
2024/05/06	R213	01/08/2024		Bond Future	11.2151	83.7871	11.1877	83.8968	0.245	0.0000	0.0000
2024/05/06	R213	01/08/2024	10.87 Call	Bond Future	986.8700	0.9869	1002.9200	1.0029	1.626	0.0000	0.0000
2024/05/06	R213	01/08/2024	10.87 Put	Bond Future	2378.6000	2.3786	2285.0400	2.2850	3.933	0.0000	0.0000
2024/05/06	R213	01/08/2024	10.88 Call	Bond Future	1002.6500	1.0027	1019.0400	1.0190	1.635	0.0000	0.0000
2024/05/06	R213	01/08/2024	10.88 Put	Bond Future	2353.6400	2.3536	2260.4200	2.2604	3.961	0.0000	0.0000
2024/05/06	R213	01/08/2024	10.86 Call	Bond Future	971.0900	0.9711	986.8100	0.9868	1.619	0.0000	0.0000
2024/05/06	R213	01/08/2024	10.86 Put	Bond Future	2403.5900	2.4036	2309.7000	2.3097	3.906	0.0000	0.0000
2024/05/06	R213	07/11/2024		Bond Future	11.3404	82.2212	11.3114	82.3334	0.256	0.0000	0.0000
2024/05/06	R213	07/11/2024	11.22 Call	Bond Future	2033.4300	2.0334	2069.7900	2.0698	1.788	0.0000	0.0000
2024/05/06	R213	07/11/2024	11.22 Put	Bond Future	2500.5300	2.5005	2424.6200	2.4246	3.036	0.0000	0.0000
2024/05/06	R213	07/11/2024	11.23 Call	Bond Future	2053.4900	2.0535	2090.1400	2.0901	1.785	0.0000	0.0000
2024/05/06	R213	07/11/2024	11.23 Put	Bond Future	2481.6600	2.4817	2406.0400	2.4060	3.047	0.0000	0.0000
2024/05/06	R213	07/11/2024	11.21 Call	Bond Future	2013.7000	2.0137	2049.7700	2.0498	1.791	0.0000	0.0000
2024/05/06	R213	07/11/2024	11.21 Put	Bond Future	2519.7600	2.5198	2443.5600	2.4436	3.024	0.0000	0.0000
2024/05/06	R213	06/02/2025		Bond Future	11.4754	84.0252	11.4447	84.1402	0.267	0.0000	0.0000
2024/05/06	R213	06/02/2025	11.35 Call	Bond Future	2444.6600	2.4447	2486.7600	2.4868	1.722	0.0000	0.0000
2024/05/06	R213	06/02/2025	11.35 Put	Bond Future	2916.0300	2.9160	2843.1300	2.8431	2.500	0.0000	0.0000
2024/05/06	R213	08/05/2025		Bond Future	11.6135	82.3013	11.5811	82.4190	0.279	0.0000	0.0000
2024/05/06	R213	08/05/2025	10.52 Call	Bond Future	1377.8200	1.3778	1403.8700	1.4039	1.891	0.0000	0.0000
2024/05/06	R213	08/05/2025	10.52 Put	Bond Future	5466.3100	5.4663	5374.6500	5.3747	1.677	0.0000	0.0000
2024/05/06	R213	07/08/2025		Bond Future	11.7921	84.0033	11.7577	84.1239	0.292	0.0000	0.0000
2024/05/06	R213	07/08/2025	11.66 Call	Bond Future	3073.5400	3.0735	3123.1000	3.1231	1.612	0.0000	0.0000
2024/05/06	R213	07/08/2025	11.66 Put	Bond Future	3537.2700	3.5373	3466.2600	3.4663	2.007	0.0000	0.0000
2024/05/06	R214	02/05/2024		Bond Future	11.4700	64.5040	11.4700	64.5040	0.000	0.0000	0.0000
2024/05/06	R214	01/08/2024		Bond Future	12.6041	60.7617	12.6132	60.7203	0.072	0.0000	0.0000
2024/05/06	R214	01/08/2024	12.17 Call	Bond Future	1011.6600	1.0117	969.3400	0.9693	4.183	0.0000	0.0000
2024/05/06	R214	01/08/2024	12.17 Put	Bond Future	3039.7900	3.0398	3038.8900	3.0389	0.030	0.0000	0.0000
2024/05/06	R214	01/08/2024	12.18 Call	Bond Future	1028.9800	1.0290	986.3400	0.9863	4.144	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	
2024/05/06	R214	01/08/2024	12.18 Put	Bond Future	3009.1700	3.0092	3007.9500	3.0080	0.041	0.0000	0.0000
2024/05/06	R214	01/08/2024	12.16 Call	Bond Future	994.5100	0.9945	952.5100	0.9525	4.223	0.0000	0.0000
2024/05/06	R214	01/08/2024	12.16 Put	Bond Future	3070.6400	3.0706	3070.0600	3.0701	0.019	0.0000	0.0000
2024/05/06	R214	07/11/2024	12.61 Call	Bond Future	2488.4900	2.4885	2445.8100	2.4458	1.715	0.0000	0.0000
2024/05/06	R214	07/11/2024	12.61 Put	Bond Future	3023.6300	3.0236	3023.2700	3.0233	0.012	0.0000	0.0000
2024/05/06	R214	07/11/2024	12.62 Call	Bond Future	2511.8500	2.5119	2469.0200	2.4690	1.705	0.0000	0.0000
2024/05/06	R214	07/11/2024	12.62 Put	Bond Future	3001.5600	3.0016	3001.0500	3.0011	0.017	0.0000	0.0000
2024/05/06	R214	07/11/2024	12.60 Call	Bond Future	2465.4100	2.4654	2422.8600	2.4229	1.726	0.0000	0.0000
2024/05/06	R214	07/11/2024	12.60 Put	Bond Future	3046.0200	3.0460	3045.7900	3.0458	0.008	0.0000	0.0000
2024/05/06	R214	07/11/2024		Bond Future	12.7286	58.9015	12.7380	58.8592	0.074	0.0000	0.0000
2024/05/06	R214	06/02/2025		Bond Future	12.8554	60.1937	12.8652	60.1506	0.076	0.0000	0.0000
2024/05/06	R214	06/02/2025	12.71 Call	Bond Future	2937.8600	2.9379	2899.1300	2.8991	1.318	0.0000	0.0000
2024/05/06	R214	06/02/2025	12.71 Put	Bond Future	3584.7600	3.5848	3589.1400	3.5891	0.122	0.0000	0.0000
2024/05/06	R214	08/05/2025		Bond Future	12.9807	58.2021	12.9908	58.1582	0.078	0.0000	0.0000
2024/05/06	R214	08/05/2025	12.40 Call	Bond Future	2464.2100	2.4642	2431.9200	2.4319	1.310	0.0000	0.0000
2024/05/06	R214	08/05/2025	12.40 Put	Bond Future	5076.4600	5.0765	5088.0400	5.0880	0.228	0.0000	0.0000
2024/05/06	R214	07/08/2025		Bond Future	13.1285	59.4041	13.1389	59.3596	0.079	0.0000	0.0000
2024/05/06	R214	07/08/2025	12.97 Call	Bond Future	3738.5200	3.7385	3702.7800	3.7028	0.956	0.0000	0.0000
2024/05/06	R214	07/08/2025	12.97 Put	Bond Future	4421.4400	4.4214	4430.2000	4.4302	0.198	0.0000	0.0000
2024/05/06	R248	02/05/2024		Bond Future	11.4700	79.5547	11.4700	79.5547	0.000	0.0000	0.0000
2024/05/06	R248	01/08/2024		Bond Future	12.8174	73.7324	12.8368	73.6273	0.152	0.0000	0.0000
2024/05/06	R248	01/08/2024	12.31 Call	Bond Future	1079.4600	1.0795	1014.2000	1.0142	6.046	0.0000	0.0000
2024/05/06	R248	01/08/2024	12.31 Put	Bond Future	3927.6500	3.9277	3967.4700	3.9675	1.014	0.0000	0.0000
2024/05/06	R248	01/08/2024	12.32 Call	Bond Future	1098.8600	1.0989	1032.9800	1.0330	5.995	0.0000	0.0000
2024/05/06	R248	01/08/2024	12.32 Put	Bond Future	3888.9500	3.8890	3928.1500	3.9282	1.008	0.0000	0.0000
2024/05/06	R248	01/08/2024	12.30 Call	Bond Future	1060.2700	1.0603	995.6300	0.9956	6.097	0.0000	0.0000
2024/05/06	R248	01/08/2024	12.30 Put	Bond Future	3966.6400	3.9666	4007.0800	4.0071	1.020	0.0000	0.0000
2024/05/06	R248	07/11/2024	12.79 Call	Bond Future	2889.4100	2.8894	2811.6500	2.8117	2.691	0.0000	0.0000
2024/05/06	R248	07/11/2024	12.79 Put	Bond Future	3756.1000	3.7561	3785.9200	3.7859	0.794	0.0000	0.0000
2024/05/06	R248	07/11/2024	12.80 Call	Bond Future	2916.6000	2.9166	2838.5200	2.8385	2.677	0.0000	0.0000
2024/05/06	R248	07/11/2024	12.80 Put	Bond Future	3728.9400	3.7289	3758.4400	3.7584	0.791	0.0000	0.0000
2024/05/06	R248	07/11/2024	12.78 Call	Bond Future	2862.3200	2.8623	2784.9000	2.7849	2.705	0.0000	0.0000
2024/05/06	R248	07/11/2024	12.78 Put	Bond Future	3783.4400	3.7834	3813.6000	3.8136	0.797	0.0000	0.0000
2024/05/06	R248	07/11/2024		Bond Future	12.9511	71.0363	12.9714	70.9287	0.156	0.0000	0.0000
2024/05/06	R248	06/02/2025		Bond Future	13.0875	72.5945	13.1085	72.4848	0.161	0.0000	0.0000
2024/05/06	R248	06/02/2025	12.71 Call	Bond Future	2953.5700	2.9536	2884.7700	2.8848	2.329	0.0000	0.0000
2024/05/06	R248	06/02/2025	12.71 Put	Bond Future	4975.4400	4.9754	5016.3200	5.0163	0.822	0.0000	0.0000
2024/05/06	R248	08/05/2025		Bond Future	13.2222	69.7286	13.2440	69.6167	0.165	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	
2024/05/06	R248	08/05/2025	12.60 Call	Bond Future	3083.6300	3.0836	3019.6100	3.0196	2.076	0.0000	0.0000
2024/05/06	R248	08/05/2025	12.60 Put	Bond Future	6411.5800	6.4116	6459.4900	6.4595	0.747	0.0000	0.0000
2024/05/06	R248	07/08/2025		Bond Future	13.3807	71.1677	13.4034	71.0538	0.170	0.0000	0.0000
2024/05/06	R248	07/08/2025	13.21 Call	Bond Future	4578.9400	4.5789	4505.1700	4.5052	1.611	0.0000	0.0000
2024/05/06	R248	07/08/2025	13.21 Put	Bond Future	5445.2900	5.4453	5485.3800	5.4854	0.736	0.0000	0.0000
2024/05/06	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/06	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/06	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/06	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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