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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/05/2024 TO 08/05/2024

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
2024/05/08	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/08	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/08	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/08	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/08	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/08	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/08	2025	01/08/2024		Bond Future	181.7989	181.7989	181.8706	0.039	0.0000	0.0000
2024/05/08	2025	07/11/2024		Bond Future	186.1774	186.1774	186.2514	0.040	0.0000	0.0000
2024/05/08	2029	01/08/2024		Bond Future	131.1991	131.1991	131.2175	0.014	0.0000	0.0000
2024/05/08	2029	07/11/2024		Bond Future	132.9518	132.9518	132.9710	0.014	0.0000	0.0000
2024/05/08	2029	06/02/2025		Bond Future	135.9011	135.9011	135.9219	0.015	0.0000	0.0000
2024/05/08	2029	06/02/2025	132.40 Call	Bond Future	3501.1400	3.5011	3521.8500	0.592	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
2024/05/08	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/05/08	2029	08/05/2025		Bond Future	137.4674	137.4674	137.4897	137.4897	0.016	0.0000
2024/05/08	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/08	2029	08/05/2025	137.85 Put	Bond Future	382.6100	0.3826	360.2600	0.3603	5.841	0.0000
2024/05/08	2029	07/08/2025		Bond Future	140.3494	140.3494	140.3742	140.3742	0.018	0.0000
2024/05/08	2029	07/08/2025	137.41 Call	Bond Future	2939.3600	2.9394	2964.1900	2.9642	0.845	0.0000
2024/05/08	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/08	2030	01/08/2024	10.21 Put	Bond Future	2199.2400	2.1992	2221.9100	2.2219	1.031	0.0000
2024/05/08	2030	01/08/2024	10.21 Call	Bond Future	858.0100	0.8580	833.2600	0.8333	2.885	0.0000
2024/05/08	2030	01/08/2024	10.71 Put	Bond Future	1201.7500	1.2018	1213.7700	1.2138	1.000	0.0000
2024/05/08	2030	01/08/2024	10.71 Call	Bond Future	1776.8200	1.7768	1741.4200	1.7414	1.992	0.0000
2024/05/08	2030	01/08/2024	11.31 Call	Bond Future	3337.0100	3.3370	3293.4900	3.2935	1.304	0.0000
2024/05/08	2030	01/08/2024	11.31 Put	Bond Future	528.2400	0.5282	532.1400	0.5321	0.738	0.0000
2024/05/08	2030	01/08/2024		Bond Future	10.5586	89.6783	10.5710	89.6308	0.118	0.0000
2024/05/08	2030	01/08/2024	10.38 Call	Bond Future	1125.8100	1.1258	1097.1700	1.0972	2.544	0.0000
2024/05/08	2030	01/08/2024	10.38 Put	Bond Future	1809.8000	1.8098	1828.5800	1.8286	1.038	0.0000
2024/05/08	2030	01/08/2024	10.39 Call	Bond Future	1143.1400	1.1431	1114.2800	1.1143	2.525	0.0000
2024/05/08	2030	01/08/2024	10.39 Put	Bond Future	1788.6500	1.7887	1807.2100	1.8072	1.038	0.0000
2024/05/08	2030	01/08/2024	10.37 Call	Bond Future	1108.8100	1.1088	1080.3900	1.0804	2.563	0.0000
2024/05/08	2030	01/08/2024	10.37 Put	Bond Future	1831.2900	1.8313	1850.2900	1.8503	1.038	0.0000
2024/05/08	2030	07/11/2024		Bond Future	10.6550	91.8148	10.6682	91.7665	0.124	0.0000
2024/05/08	2030	07/11/2024	10.75 Call	Bond Future	2200.3000	2.2003	2168.9000	2.1689	1.427	0.0000
2024/05/08	2030	07/11/2024	10.75 Put	Bond Future	1852.8500	1.8529	1869.7700	1.8698	0.913	0.0000
2024/05/08	2030	07/11/2024	10.76 Call	Bond Future	2221.0000	2.2210	2189.4500	2.1895	1.421	0.0000
2024/05/08	2030	07/11/2024	10.76 Put	Bond Future	1837.0700	1.8371	1853.8400	1.8538	0.913	0.0000
2024/05/08	2030	07/11/2024	10.74 Call	Bond Future	2179.9500	2.1800	2148.6800	2.1487	1.434	0.0000
2024/05/08	2030	07/11/2024	10.74 Put	Bond Future	1869.0100	1.8690	1886.0600	1.8861	0.912	0.0000
2024/05/08	2030	07/11/2024	10.21 Put	Bond Future	2901.4900	2.9015	2926.5500	2.9266	0.864	0.0000
2024/05/08	2030	07/11/2024	10.21 Call	Bond Future	1250.8600	1.2509	1227.6000	1.2276	1.860	0.0000
2024/05/08	2030	07/11/2024	10.71 Put	Bond Future	1917.6400	1.9176	1935.1100	1.9351	0.911	0.0000
2024/05/08	2030	07/11/2024	10.71 Call	Bond Future	2118.9500	2.1190	2088.1000	2.0881	1.456	0.0000
2024/05/08	2030	07/11/2024	11.91 Call	Bond Future	5119.8700	5.1199	5076.9800	5.0770	0.838	0.0000
2024/05/08	2030	07/11/2024	11.91 Put	Bond Future	660.5300	0.6605	665.9600	0.6660	0.822	0.0000
2024/05/08	2030	06/02/2025		Bond Future	10.7612	89.8194	10.7750	89.7707	0.128	0.0000
2024/05/08	2030	06/02/2025	10.68 Call	Bond Future	2253.0100	2.2530	2224.6800	2.2247	1.257	0.0000
2024/05/08	2030	06/02/2025	10.68 Put	Bond Future	2539.7000	2.5397	2560.0600	2.5601	0.802	0.0000
2024/05/08	2030	08/05/2025		Bond Future	10.8889	91.7847	10.9034	91.7357	0.133	0.0000
2024/05/08	2030	08/05/2025	9.93 Call	Bond Future	1244.5000	1.2445	1226.0600	1.2261	1.482	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	
2024/05/08	2030	08/05/2025	9.93 Put	Bond Future	4557.4000	4.5574	4587.9200	4.5879	0.670	0.0000	0.0000
2024/05/08	2030	08/05/2025	12.28 Call	Bond Future	5828.6600	5.8287	5789.0300	5.7890	0.680	0.0000	0.0000
2024/05/08	2030	08/05/2025	12.28 Put	Bond Future	1278.0900	1.2781	1287.4200	1.2874	0.730	0.0000	0.0000
2024/05/08	2030	08/05/2025	10.69 Put	Bond Future	3047.5800	3.0476	3069.7100	3.0697	0.726	0.0000	0.0000
2024/05/08	2030	08/05/2025	10.69 Call	Bond Future	2372.4500	2.3725	2345.6200	2.3456	1.131	0.0000	0.0000
2024/05/08	2030	08/05/2025	11.86 Call	Bond Future	4816.2700	4.8163	4779.2200	4.7792	0.769	0.0000	0.0000
2024/05/08	2030	08/05/2025	11.86 Put	Bond Future	1608.8500	1.6089	1620.7600	1.6208	0.740	0.0000	0.0000
2024/05/08	2030	08/05/2025	10.31 Put	Bond Future	3732.1500	3.7322	3758.4200	3.7584	0.704	0.0000	0.0000
2024/05/08	2030	08/05/2025	10.31 Call	Bond Future	1749.8400	1.7498	1727.1500	1.7272	1.297	0.0000	0.0000
2024/05/08	2030	07/08/2025		Bond Future	11.0658	89.6729	11.0809	89.6243	0.136	0.0000	0.0000
2024/05/08	2030	07/08/2025	11.11 Call	Bond Future	2948.7900	2.9488	2920.2700	2.9203	0.967	0.0000	0.0000
2024/05/08	2030	07/08/2025	11.11 Put	Bond Future	2806.5100	2.8065	2826.5400	2.8265	0.714	0.0000	0.0000
2024/05/08	2030	07/08/2025	12.12 Call	Bond Future	5043.7300	5.0437	5007.6100	5.0076	0.716	0.0000	0.0000
2024/05/08	2030	07/08/2025	12.12 Put	Bond Future	1726.6200	1.7266	1739.0500	1.7391	0.720	0.0000	0.0000
2024/05/08	2030	07/08/2025	10.48 Put	Bond Future	3806.7400	3.8067	3832.8000	3.8328	0.685	0.0000	0.0000
2024/05/08	2030	07/08/2025	10.48 Call	Bond Future	1895.3100	1.8953	1872.8200	1.8728	1.187	0.0000	0.0000
2024/05/08	2032	01/08/2024	12.54 Call	Bond Future	5332.1700	5.3322	5181.2100	5.1812	2.831	0.0000	0.0000
2024/05/08	2032	01/08/2024	12.54 Put	Bond Future	402.7400	0.4027	421.9100	0.4219	4.760	0.0000	0.0000
2024/05/08	2032	01/08/2024	11.11 Put	Bond Future	2474.2300	2.4742	2569.3500	2.5694	3.844	0.0000	0.0000
2024/05/08	2032	01/08/2024	11.11 Call	Bond Future	1167.5500	1.1676	1092.5400	1.0925	6.425	0.0000	0.0000
2024/05/08	2032	01/08/2024	11.61 Put	Bond Future	1381.0900	1.3811	1441.2500	1.4413	4.356	0.0000	0.0000
2024/05/08	2032	01/08/2024	11.61 Call	Bond Future	2324.8900	2.3249	2214.9200	2.2149	4.730	0.0000	0.0000
2024/05/08	2032	01/08/2024	12.31 Call	Bond Future	4520.8400	4.5208	4376.8700	4.3769	3.185	0.0000	0.0000
2024/05/08	2032	01/08/2024	12.31 Put	Bond Future	553.6000	0.5536	579.7600	0.5798	4.725	0.0000	0.0000
2024/05/08	2032	01/08/2024	11.14 Call	Bond Future	1224.6200	1.2246	1147.4000	1.1474	6.306	0.0000	0.0000
2024/05/08	2032	01/08/2024	11.14 Put	Bond Future	2394.0700	2.3941	2486.9800	2.4870	3.881	0.0000	0.0000
2024/05/08	2032	01/08/2024	11.15 Call	Bond Future	1243.9500	1.2440	1165.9900	1.1660	6.267	0.0000	0.0000
2024/05/08	2032	01/08/2024	11.15 Put	Bond Future	2367.7200	2.3677	2459.8900	2.4599	3.893	0.0000	0.0000
2024/05/08	2032	01/08/2024	11.13 Call	Bond Future	1205.3100	1.2053	1128.8300	1.1288	6.345	0.0000	0.0000
2024/05/08	2032	01/08/2024	11.13 Put	Bond Future	2420.4700	2.4205	2514.1200	2.5141	3.869	0.0000	0.0000
2024/05/08	2032	01/08/2024		Bond Future	11.3982	87.0692	11.4362	86.8991	0.333	0.0000	0.0000
2024/05/08	2032	07/11/2024	11.48 Call	Bond Future	2466.8000	2.4668	2373.2200	2.3732	3.794	0.0000	0.0000
2024/05/08	2032	07/11/2024	11.48 Put	Bond Future	2651.5600	2.6516	2731.9100	2.7319	3.030	0.0000	0.0000
2024/05/08	2032	07/11/2024	11.49 Call	Bond Future	2489.9800	2.4900	2395.9100	2.3959	3.778	0.0000	0.0000
2024/05/08	2032	07/11/2024	11.49 Put	Bond Future	2630.9900	2.6310	2710.8500	2.7109	3.035	0.0000	0.0000
2024/05/08	2032	07/11/2024	11.47 Call	Bond Future	2443.4800	2.4435	2350.3800	2.3504	3.810	0.0000	0.0000
2024/05/08	2032	07/11/2024	11.47 Put	Bond Future	2672.0300	2.6720	2752.8600	2.7529	3.025	0.0000	0.0000
2024/05/08	2032	07/11/2024		Bond Future	11.5223	84.9756	11.5622	84.8017	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	
2024/05/08	2032	07/11/2024	13.36 Call	Bond Future	8067.4500	8.0675	7912.7100	7.9127	1.918	0.0000	0.0000
2024/05/08	2032	07/11/2024	13.36 Put	Bond Future	517.2600	0.5173	536.4500	0.5365	3.710	0.0000	0.0000
2024/05/08	2032	07/11/2024	11.64 Put	Bond Future	2340.9900	2.3410	2413.7500	2.4138	3.108	0.0000	0.0000
2024/05/08	2032	07/11/2024	11.64 Call	Bond Future	2852.8500	2.8529	2751.6800	2.7517	3.546	0.0000	0.0000
2024/05/08	2032	07/11/2024	11.11 Put	Bond Future	3511.0200	3.5110	3610.0300	3.6100	2.820	0.0000	0.0000
2024/05/08	2032	07/11/2024	11.11 Call	Bond Future	1686.4200	1.6864	1611.5000	1.6115	4.443	0.0000	0.0000
2024/05/08	2032	07/11/2024	11.61 Put	Bond Future	2396.5300	2.3965	2470.6900	2.4707	3.094	0.0000	0.0000
2024/05/08	2032	07/11/2024	11.61 Call	Bond Future	2778.3400	2.7783	2678.5700	2.6786	3.591	0.0000	0.0000
2024/05/08	2032	07/11/2024	12.95 Call	Bond Future	6746.8900	6.7469	6600.9800	6.6010	2.163	0.0000	0.0000
2024/05/08	2032	07/11/2024	12.95 Put	Bond Future	802.3200	0.8023	830.3400	0.8303	3.492	0.0000	0.0000
2024/05/08	2032	06/02/2025		Bond Future	11.6510	86.8401	11.6928	86.6630	0.358	0.0000	0.0000
2024/05/08	2032	06/02/2025	11.72 Call	Bond Future	3195.4000	3.1954	3096.3200	3.0963	3.101	0.0000	0.0000
2024/05/08	2032	06/02/2025	11.72 Put	Bond Future	2903.0800	2.9031	2981.1000	2.9811	2.687	0.0000	0.0000
2024/05/08	2032	08/05/2025		Bond Future	11.7895	84.5731	11.8332	84.3929	0.371	0.0000	0.0000
2024/05/08	2032	08/05/2025	10.91 Call	Bond Future	1876.1000	1.8761	1809.4900	1.8095	3.550	0.0000	0.0000
2024/05/08	2032	08/05/2025	10.91 Put	Bond Future	5607.7900	5.6078	5721.4500	5.7215	2.027	0.0000	0.0000
2024/05/08	2032	07/08/2025		Bond Future	11.9626	86.3206	12.0084	86.1379	0.383	0.0000	0.0000
2024/05/08	2032	07/08/2025	12.01 Call	Bond Future	3899.4600	3.8995	3799.1700	3.7992	2.572	0.0000	0.0000
2024/05/08	2032	07/08/2025	12.01 Put	Bond Future	3710.1700	3.7102	3792.5900	3.7926	2.221	0.0000	0.0000
2024/05/08	2033	01/08/2024		Bond Future	123.3166	123.3166	123.2982	123.2982	0.015	0.0000	0.0000
2024/05/08	2033	07/11/2024		Bond Future	124.7815	124.7815	124.7630	124.7630	0.015	0.0000	0.0000
2024/05/08	2033	06/02/2025		Bond Future	127.5497	127.5497	127.5317	127.5317	0.014	0.0000	0.0000
2024/05/08	2033	06/02/2025	124.94 Call	Bond Future	2609.6500	2.6097	2591.7200	2.5917	0.687	0.0000	0.0000
2024/05/08	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/08	2033	08/05/2025		Bond Future	128.8303	128.8303	128.8131	128.8131	0.013	0.0000	0.0000
2024/05/08	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/08	2033	08/05/2025	130.62 Put	Bond Future	1789.7500	1.7898	1806.9000	1.8069	0.958	0.0000	0.0000
2024/05/08	2033	07/08/2025		Bond Future	131.5311	131.5311	131.5156	131.5156	0.012	0.0000	0.0000
2024/05/08	2033	07/08/2025	128.65 Call	Bond Future	2881.1300	2.8811	2865.5500	2.8656	0.541	0.0000	0.0000
2024/05/08	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/08	2037	01/08/2024	13.82 Call	Bond Future	6564.7500	6.5648	6351.1700	6.3512	3.253	0.0000	0.0000
2024/05/08	2037	01/08/2024	13.82 Put	Bond Future	429.5700	0.4296	455.1000	0.4551	5.943	0.0000	0.0000
2024/05/08	2037	01/08/2024	13.17 Call	Bond Future	4126.2800	4.1263	3942.8100	3.9428	4.446	0.0000	0.0000
2024/05/08	2037	01/08/2024	13.17 Put	Bond Future	982.5400	0.9825	1038.1800	1.0382	5.663	0.0000	0.0000
2024/05/08	2037	01/08/2024		Bond Future	12.5285	75.0337	12.5759	74.7945	0.378	0.0000	0.0000
2024/05/08	2037	01/08/2024	12.10 Call	Bond Future	1103.4500	1.1035	1013.0400	1.0130	8.193	0.0000	0.0000
2024/05/08	2037	01/08/2024	12.10 Put	Bond Future	3316.5000	3.3165	3465.2000	3.4652	4.484	0.0000	0.0000
2024/05/08	2037	01/08/2024	12.11 Call	Bond Future	1122.5300	1.1225	1031.1000	1.0311	8.145	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	
2024/05/08	2037	01/08/2024	12.11 Put	Bond Future	3282.8600	3.2829	3430.5400	3.4305	4.499	0.0000	0.0000
2024/05/08	2037	01/08/2024	12.09 Call	Bond Future	1084.4500	1.0845	995.0400	0.9950	8.245	0.0000	0.0000
2024/05/08	2037	01/08/2024	12.09 Put	Bond Future	3350.2700	3.3503	3499.9700	3.5000	4.468	0.0000	0.0000
2024/05/08	2037	07/11/2024		Bond Future	12.6647	76.8213	12.7141	76.5766	0.390	0.0000	0.0000
2024/05/08	2037	07/11/2024	12.58 Call	Bond Future	2759.0000	2.7590	2631.0900	2.6311	4.636	0.0000	0.0000
2024/05/08	2037	07/11/2024	12.58 Put	Bond Future	3180.9600	3.1810	3297.7200	3.2977	3.671	0.0000	0.0000
2024/05/08	2037	07/11/2024	12.59 Call	Bond Future	2785.2500	2.7853	2656.6500	2.6567	4.617	0.0000	0.0000
2024/05/08	2037	07/11/2024	12.59 Put	Bond Future	3157.2000	3.1572	3273.2700	3.2733	3.676	0.0000	0.0000
2024/05/08	2037	07/11/2024	12.57 Call	Bond Future	2733.0900	2.7331	2605.8500	2.6059	4.656	0.0000	0.0000
2024/05/08	2037	07/11/2024	12.57 Put	Bond Future	3205.1000	3.2051	3322.5300	3.3225	3.664	0.0000	0.0000
2024/05/08	2037	06/02/2025		Bond Future	12.8041	74.2458	12.8554	73.9964	0.401	0.0000	0.0000
2024/05/08	2037	06/02/2025	12.76 Call	Bond Future	3524.9900	3.5250	3391.3300	3.3913	3.792	0.0000	0.0000
2024/05/08	2037	06/02/2025	12.76 Put	Bond Future	3739.9100	3.7399	3855.6400	3.8556	3.094	0.0000	0.0000
2024/05/08	2037	08/05/2025		Bond Future	12.9558	75.8694	13.0092	75.6152	0.412	0.0000	0.0000
2024/05/08	2037	08/05/2025	12.25 Call	Bond Future	2683.8600	2.6839	2578.9500	2.5790	3.909	0.0000	0.0000
2024/05/08	2037	08/05/2025	12.25 Put	Bond Future	6166.2100	6.1662	6315.5300	6.3155	2.422	0.0000	0.0000
2024/05/08	2037	08/05/2025	13.35 Put	Bond Future	3518.4300	3.5184	3616.5200	3.6165	2.788	0.0000	0.0000
2024/05/08	2037	08/05/2025	13.35 Call	Bond Future	5365.7900	5.3658	5209.6500	5.2097	2.910	0.0000	0.0000
2024/05/08	2037	08/05/2025	12.55 Put	Bond Future	5295.8000	5.2958	5430.2900	5.4303	2.540	0.0000	0.0000
2024/05/08	2037	08/05/2025	12.55 Call	Bond Future	3321.9400	3.3219	3202.2000	3.2022	3.605	0.0000	0.0000
2024/05/08	2037	08/05/2025	13.30 Put	Bond Future	3609.1100	3.6091	3709.2800	3.7093	2.775	0.0000	0.0000
2024/05/08	2037	08/05/2025	13.30 Call	Bond Future	5225.9100	5.2259	5071.8500	5.0719	2.948	0.0000	0.0000
2024/05/08	2037	07/08/2025		Bond Future	13.1372	73.1757	13.1928	72.9174	0.423	0.0000	0.0000
2024/05/08	2037	07/08/2025	13.01 Call	Bond Future	4380.1100	4.3801	4244.0300	4.2440	3.107	0.0000	0.0000
2024/05/08	2037	07/08/2025	13.01 Put	Bond Future	4976.9100	4.9769	5099.1500	5.0992	2.456	0.0000	0.0000
2024/05/08	2038	01/08/2024		Bond Future	131.9036	131.9036	131.8420	131.8420	0.047	0.0000	0.0000
2024/05/08	2038	07/11/2024		Bond Future	135.0804	135.0804	135.0178	135.0178	0.046	0.0000	0.0000
2024/05/08	2038	06/02/2025		Bond Future	135.9475	135.9475	135.8847	135.8847	0.046	0.0000	0.0000
2024/05/08	2038	06/02/2025	135.23 Call	Bond Future	717.5400	0.7175	654.6900	0.6547	8.759	0.0000	0.0000
2024/05/08	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/08	2038	08/05/2025		Bond Future	138.9555	138.9555	138.8924	138.8924	0.045	0.0000	0.0000
2024/05/08	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/08	2038	08/05/2025	139.68 Put	Bond Future	724.5300	0.7245	787.6300	0.7876	8.709	0.0000	0.0000
2024/05/08	2038	07/08/2025		Bond Future	139.6873	139.6873	139.6252	139.6252	0.044	0.0000	0.0000
2024/05/08	2038	07/08/2025	139.56 Call	Bond Future	127.2900	0.1273	65.2300	0.0652	48.755	0.0000	0.0000
2024/05/08	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/08	2040	01/08/2024	12.28 Put	Bond Future	3778.8100	3.7788	3903.9200	3.9039	3.311	0.0000	0.0000
2024/05/08	2040	01/08/2024	12.28 Call	Bond Future	1034.2400	1.0342	962.7400	0.9627	6.913	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	
2024/05/08	2040	01/08/2024	12.88 Call	Bond Future	2515.4700	2.5155	2395.2000	2.3952	4.781	0.0000	0.0000
2024/05/08	2040	01/08/2024	12.88 Put	Bond Future	1986.7800	1.9868	2063.1200	2.0631	3.842	0.0000	0.0000
2024/05/08	2040	01/08/2024	13.48 Call	Bond Future	4569.5100	4.5695	4413.1000	4.4131	3.423	0.0000	0.0000
2024/05/08	2040	01/08/2024	13.48 Put	Bond Future	979.0900	0.9791	1019.2900	1.0193	4.106	0.0000	0.0000
2024/05/08	2040	01/08/2024	12.95 Put	Bond Future	1834.3300	1.8343	1905.6300	1.9056	3.887	0.0000	0.0000
2024/05/08	2040	01/08/2024	12.95 Call	Bond Future	2730.8000	2.7308	2605.4900	2.6055	4.589	0.0000	0.0000
2024/05/08	2040	01/08/2024		Bond Future	12.7803	74.9075	12.8173	74.7108	0.289	0.0000	0.0000
2024/05/08	2040	01/08/2024	12.33 Call	Bond Future	1130.4400	1.1304	1054.7300	1.0547	6.697	0.0000	0.0000
2024/05/08	2040	01/08/2024	12.33 Put	Bond Future	3593.7400	3.5937	3714.6400	3.7146	3.364	0.0000	0.0000
2024/05/08	2040	01/08/2024	12.34 Call	Bond Future	1150.2200	1.1502	1073.6600	1.0737	6.656	0.0000	0.0000
2024/05/08	2040	01/08/2024	12.34 Put	Bond Future	3557.4600	3.5575	3677.5100	3.6775	3.375	0.0000	0.0000
2024/05/08	2040	01/08/2024	12.32 Call	Bond Future	1110.7400	1.1107	1035.8700	1.0359	6.741	0.0000	0.0000
2024/05/08	2040	01/08/2024	12.32 Put	Bond Future	3630.1700	3.6302	3751.9100	3.7519	3.354	0.0000	0.0000
2024/05/08	2040	07/11/2024		Bond Future	12.9182	76.6920	12.9567	76.4909	0.298	0.0000	0.0000
2024/05/08	2040	07/11/2024	12.85 Call	Bond Future	2975.7600	2.9758	2867.2400	2.8672	3.647	0.0000	0.0000
2024/05/08	2040	07/11/2024	12.85 Put	Bond Future	3334.5600	3.3346	3427.0800	3.4271	2.775	0.0000	0.0000
2024/05/08	2040	07/11/2024	12.86 Call	Bond Future	3003.4300	3.0034	2894.3600	2.8944	3.632	0.0000	0.0000
2024/05/08	2040	07/11/2024	12.86 Put	Bond Future	3309.4800	3.3095	3401.4500	3.4015	2.779	0.0000	0.0000
2024/05/08	2040	07/11/2024	12.84 Call	Bond Future	2948.2100	2.9482	2840.2400	2.8402	3.662	0.0000	0.0000
2024/05/08	2040	07/11/2024	12.84 Put	Bond Future	3359.8200	3.3598	3452.8900	3.4529	2.770	0.0000	0.0000
2024/05/08	2040	06/02/2025		Bond Future	13.0587	73.8630	13.0987	73.6581	0.306	0.0000	0.0000
2024/05/08	2040	06/02/2025	12.95 Call	Bond Future	3556.4400	3.5564	3447.4200	3.4474	3.065	0.0000	0.0000
2024/05/08	2040	06/02/2025	12.95 Put	Bond Future	4118.8200	4.1188	4214.7000	4.2147	2.328	0.0000	0.0000
2024/05/08	2040	08/05/2025		Bond Future	13.2105	75.4780	13.2519	75.2693	0.314	0.0000	0.0000
2024/05/08	2040	08/05/2025	12.63 Call	Bond Future	2870.3900	2.8704	2779.3400	2.7793	3.172	0.0000	0.0000
2024/05/08	2040	08/05/2025	12.63 Put	Bond Future	5891.9200	5.8919	6009.6000	6.0096	1.997	0.0000	0.0000
2024/05/08	2040	08/05/2025	13.43 Put	Bond Future	3827.8200	3.8278	3912.7200	3.9127	2.218	0.0000	0.0000
2024/05/08	2040	08/05/2025	13.43 Call	Bond Future	4922.4400	4.9224	4798.6100	4.7986	2.516	0.0000	0.0000
2024/05/08	2040	08/05/2025	12.75 Put	Bond Future	5523.0000	5.5230	5635.4900	5.6355	2.037	0.0000	0.0000
2024/05/08	2040	08/05/2025	12.75 Call	Bond Future	3141.7500	3.1418	3045.5100	3.0455	3.063	0.0000	0.0000
2024/05/08	2040	08/05/2025	13.50 Put	Bond Future	3686.4300	3.6864	3768.7400	3.7687	2.233	0.0000	0.0000
2024/05/08	2040	08/05/2025	13.50 Call	Bond Future	5124.6900	5.1247	4998.2700	4.9983	2.467	0.0000	0.0000
2024/05/08	2040	07/08/2025		Bond Future	13.3903	72.5249	13.4334	72.3131	0.322	0.0000	0.0000
2024/05/08	2040	07/08/2025	13.29 Call	Bond Future	4602.1700	4.6022	4488.1000	4.4881	2.479	0.0000	0.0000
2024/05/08	2040	07/08/2025	13.29 Put	Bond Future	5099.5000	5.0995	5197.2800	5.1973	1.917	0.0000	0.0000
2024/05/08	2044	01/08/2024	13.00 Call	Bond Future	2576.5600	2.5766	2468.6900	2.4687	4.187	0.0000	0.0000
2024/05/08	2044	01/08/2024	13.00 Put	Bond Future	1869.3600	1.8694	1931.2100	1.9312	3.309	0.0000	0.0000
2024/05/08	2044	01/08/2024	13.25 Call	Bond Future	3389.9700	3.3900	3267.5900	3.2676	3.610	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
2024/05/08	2044	01/08/2024	13.25 Put	Bond Future		1391.4600	1.3915	1438.8000	1.4388	3.402	0.0000	0.0000
2024/05/08	2044	01/08/2024	12.29 Call	Bond Future		864.5100	0.8645	807.6500	0.8077	6.577	0.0000	0.0000
2024/05/08	2044	01/08/2024	12.29 Put	Bond Future		4055.7400	4.0557	4168.6000	4.1686	2.783	0.0000	0.0000
2024/05/08	2044	01/08/2024	12.30 Call	Bond Future		881.5700	0.8816	823.9800	0.8240	6.533	0.0000	0.0000
2024/05/08	2044	01/08/2024	12.30 Put	Bond Future		4015.3900	4.0154	4127.5200	4.1275	2.793	0.0000	0.0000
2024/05/08	2044	01/08/2024	12.28 Call	Bond Future		847.7700	0.8478	791.6500	0.7917	6.620	0.0000	0.0000
2024/05/08	2044	01/08/2024	12.28 Put	Bond Future		4096.4700	4.0965	4210.0700	4.2101	2.773	0.0000	0.0000
2024/05/08	2044	01/08/2024		Bond Future		12.8664	70.9632	12.8982	70.7935	0.248	0.0000	0.0000
2024/05/08	2044	07/11/2024	12.91 Call	Bond Future		2951.6500	2.9517	2857.3000	2.8573	3.197	0.0000	0.0000
2024/05/08	2044	07/11/2024	12.91 Put	Bond Future		3424.9300	3.4249	3504.1800	3.5042	2.314	0.0000	0.0000
2024/05/08	2044	07/11/2024	12.92 Call	Bond Future		2979.1000	2.9791	2884.2800	2.8843	3.183	0.0000	0.0000
2024/05/08	2044	07/11/2024	12.92 Put	Bond Future		3399.3800	3.3994	3478.1600	3.4782	2.317	0.0000	0.0000
2024/05/08	2044	07/11/2024	12.90 Call	Bond Future		2924.0900	2.9241	2830.2200	2.8302	3.210	0.0000	0.0000
2024/05/08	2044	07/11/2024	12.90 Put	Bond Future		3450.4400	3.4504	3530.1700	3.5302	2.311	0.0000	0.0000
2024/05/08	2044	07/11/2024		Bond Future		12.9997	72.6538	13.0329	72.4802	0.255	0.0000	0.0000
2024/05/08	2044	06/02/2025		Bond Future		13.1352	69.8615	13.1696	69.6847	0.262	0.0000	0.0000
2024/05/08	2044	06/02/2025	13.02 Call	Bond Future		3495.5800	3.4956	3400.6600	3.4007	2.715	0.0000	0.0000
2024/05/08	2044	06/02/2025	13.02 Put	Bond Future		4093.2300	4.0932	4175.1000	4.1751	2.000	0.0000	0.0000
2024/05/08	2044	08/05/2025		Bond Future		13.2809	71.3889	13.3165	71.2088	0.269	0.0000	0.0000
2024/05/08	2044	08/05/2025	12.72 Call	Bond Future		2974.2400	2.9742	2893.4500	2.8935	2.716	0.0000	0.0000
2024/05/08	2044	08/05/2025	12.72 Put	Bond Future		5910.2100	5.9102	6009.4700	6.0095	1.679	0.0000	0.0000
2024/05/08	2044	07/08/2025		Bond Future		13.4528	68.4764	13.4898	68.2938	0.275	0.0000	0.0000
2024/05/08	2044	07/08/2025	13.34 Call	Bond Future		4518.1000	4.5181	4419.1300	4.4191	2.191	0.0000	0.0000
2024/05/08	2044	07/08/2025	13.34 Put	Bond Future		5079.6500	5.0797	5163.3400	5.1633	1.648	0.0000	0.0000
2024/05/08	2046	01/08/2024		Bond Future		115.0109	115.0109	114.9111	114.9111	0.087	0.0000	0.0000
2024/05/08	2046	07/11/2024		Bond Future		115.5696	115.5696	115.4678	115.4678	0.088	0.0000	0.0000
2024/05/08	2046	06/02/2025		Bond Future		118.1329	118.1329	118.0298	118.0298	0.087	0.0000	0.0000
2024/05/08	2046	06/02/2025	114.01 Call	Bond Future		4122.9300	4.1229	4019.7500	4.0198	2.503	0.0000	0.0000
2024/05/08	2046	06/02/2025	114.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/08	2046	08/05/2025		Bond Future		118.4815	118.4815	118.3772	118.3772	0.088	0.0000	0.0000
2024/05/08	2046	08/05/2025	121.97 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/08	2046	08/05/2025	121.97 Put	Bond Future		3488.4800	3.4885	3592.8200	3.5928	2.991	0.0000	0.0000
2024/05/08	2046	07/08/2025		Bond Future		120.9630	120.9630	120.8582	120.8582	0.087	0.0000	0.0000
2024/05/08	2046	07/08/2025	118.69 Call	Bond Future		2272.9500	2.2730	2168.1900	2.1682	4.609	0.0000	0.0000
2024/05/08	2046	07/08/2025	118.69 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/08	2050	01/08/2024		Bond Future		113.8924	113.8924	113.7742	113.7742	0.104	0.0000	0.0000
2024/05/08	2050	07/11/2024		Bond Future		116.6355	116.6355	116.5146	116.5146	0.104	0.0000	0.0000
2024/05/08	2050	06/02/2025		Bond Future		116.8504	116.8504	116.7279	116.7279	0.105	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	
2024/05/08	2050	06/02/2025	115.60 Call	Bond Future	1250.3600	1.2504	1127.9300	1.1279	9.792	0.0000	0.0000
2024/05/08	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/08	2050	08/05/2025		Bond Future	119.4357	119.4357	119.3115	119.3115	0.104	0.0000	0.0000
2024/05/08	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/08	2050	08/05/2025	121.16 Put	Bond Future	1724.3300	1.7243	1848.4800	1.8485	7.200	0.0000	0.0000
2024/05/08	2050	07/08/2025		Bond Future	119.5087	119.5087	119.3840	119.3840	0.104	0.0000	0.0000
2024/05/08	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/08	2050	07/08/2025	119.89 Put	Bond Future	381.3300	0.3813	505.9700	0.5060	32.686	0.0000	0.0000
2024/05/08	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/08	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/08	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/08	AL37	02/05/2024		Index Future	931.3930	931.3930	931.3930	931.3930	0.000	0.0000	0.0000
2024/05/08	AL37	01/08/2024		Index Future	959.1120	959.1120	958.3550	958.3550	0.079	0.0000	0.0000
2024/05/08	AL37	07/11/2024		Index Future	981.9670	981.9670	981.1930	981.1930	0.079	0.0000	0.0000
2024/05/08	AL37	06/02/2025		Index Future	1003.5360	1003.5360	1002.7470	1002.7470	0.079	0.0000	0.0000
2024/05/08	AL37	08/05/2025		Index Future	1025.5430	1025.5430	1024.7390	1024.7390	0.078	0.0000	0.0000
2024/05/08	AL37	07/08/2025		Index Future	1046.8640	1046.8640	1046.0490	1046.0490	0.078	0.0000	0.0000
2024/05/08	AL7T	02/05/2024		Index Future	1078.1680	1078.1680	1078.1680	1078.1680	0.000	0.0000	0.0000
2024/05/08	AL7T	01/08/2024		Index Future	1110.1060	1110.1060	1107.0700	1107.0700	0.273	0.0000	0.0000
2024/05/08	AL7T	07/11/2024		Index Future	1136.5600	1136.5600	1133.4520	1133.4520	0.273	0.0000	0.0000
2024/05/08	AL7T	06/02/2025		Index Future	1161.5240	1161.5240	1158.3510	1158.3510	0.273	0.0000	0.0000
2024/05/08	AL7T	08/05/2025		Index Future	1186.9950	1186.9950	1183.7550	1183.7550	0.273	0.0000	0.0000
2024/05/08	AL7T	07/08/2025		Index Future	1211.6730	1211.6730	1208.3720	1208.3720	0.272	0.0000	0.0000
2024/05/08	ALBI	02/05/2024		Index Future	939.2000	939.2000	939.2000	939.2000	0.000	0.0000	0.0000
2024/05/08	ALBI	01/08/2024		Index Future	965.3730	965.3730	963.5030	963.5030	0.194	0.0000	0.0000
2024/05/08	ALBI	07/11/2024		Index Future	988.3770	988.3770	986.4640	986.4640	0.194	0.0000	0.0000
2024/05/08	ALBI	06/02/2025		Index Future	1010.0870	1010.0870	1008.1340	1008.1340	0.193	0.0000	0.0000
2024/05/08	ALBI	08/05/2025		Index Future	1032.2370	1032.2370	1030.2440	1030.2440	0.193	0.0000	0.0000
2024/05/08	ALBI	07/08/2025		Index Future	1053.6980	1053.6980	1051.6680	1051.6680	0.193	0.0000	0.0000
2024/05/08	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/08	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/08	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/08	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/05/08	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/08	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/08	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/05/08	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/08	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/08	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/08	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/08	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/08	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/08	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/05/08	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/08	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/08	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/08	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/08	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/08	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/05/08	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/08	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/08	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/08	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/08	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/08	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/08	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/08	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/08	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/08	ES33	01/08/2024		Bond Future	12.9208	74.3720	12.9624	74.1974	0.322	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	
2024/05/08	ES33	07/11/2024		Bond Future	13.0982	72.3596	13.1418	72.1810	0.333	0.0000	0.0000
2024/05/08	ES33	06/02/2025		Bond Future	13.2819	73.9638	13.3274	73.7818	0.343	0.0000	0.0000
2024/05/08	ES33	06/02/2025	13.34 Call	Bond Future	232.1900	0.2322	50.2000	0.0502	78.380	0.0000	0.0000
2024/05/08	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/08	ES33	08/05/2025		Bond Future	13.4713	71.7943	13.5188	71.6089	0.353	0.0000	0.0000
2024/05/08	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/08	ES33	08/05/2025	12.73 Put	Bond Future	2977.7000	2.9777	3163.0900	3.1631	6.226	0.0000	0.0000
2024/05/08	ES33	07/08/2025		Bond Future	13.6939	73.2926	13.7435	73.1045	0.362	0.0000	0.0000
2024/05/08	ES33	07/08/2025	13.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/08	ES33	07/08/2025	13.56 Put	Bond Future	512.0100	0.5120	700.1400	0.7001	36.743	0.0000	0.0000
2024/05/08	ES42	01/08/2024		Bond Future	13.2436	70.2329	13.2856	70.0249	0.317	0.0000	0.0000
2024/05/08	ES42	07/11/2024		Bond Future	13.3976	67.6556	13.4415	67.4428	0.327	0.0000	0.0000
2024/05/08	ES42	06/02/2025		Bond Future	13.5491	69.1548	13.5947	68.9379	0.336	0.0000	0.0000
2024/05/08	ES42	06/02/2025	13.71 Call	Bond Future	761.2700	0.7613	544.3700	0.5444	28.492	0.0000	0.0000
2024/05/08	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/08	ES42	08/05/2025		Bond Future	13.7108	66.4146	13.7582	66.1935	0.345	0.0000	0.0000
2024/05/08	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/08	ES42	08/05/2025	13.25 Put	Bond Future	2216.3000	2.2163	2437.4200	2.4374	9.977	0.0000	0.0000
2024/05/08	ES42	07/08/2025		Bond Future	13.8931	67.7970	13.9423	67.5723	0.354	0.0000	0.0000
2024/05/08	ES42	07/08/2025	13.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/08	ES42	07/08/2025	13.79 Put	Bond Future	475.2200	0.4752	699.8900	0.6999	47.277	0.0000	0.0000
2024/05/08	GOVI	02/05/2024		GOVI	925.0210	925.0210	925.0210	925.0210	0.000	0.0000	0.0000
2024/05/08	GOVI	01/08/2024		GOVI	950.8980	950.8980	949.0640	949.0640	0.193	0.0000	0.0000
2024/05/08	GOVI	01/08/2024	943.38 Call	GOVI	75180.0000	7.5180	56840.0000	5.6840	24.395	0.0000	0.0000
2024/05/08	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/08	GOVI	01/08/2024	943.39 Call	GOVI	75080.0000	7.5080	56740.0000	5.6740	24.427	0.0000	0.0000
2024/05/08	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/08	GOVI	01/08/2024	943.37 Call	GOVI	75280.0000	7.5280	56940.0000	5.6940	24.362	0.0000	0.0000
2024/05/08	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/08	GOVI	07/11/2024		GOVI	973.5580	973.5580	971.6810	971.6810	0.193	0.0000	0.0000
2024/05/08	GOVI	07/11/2024	948.79 Call	GOVI	247680.0000	24.7680	228910.0000	22.8910	7.578	0.0000	0.0000
2024/05/08	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/08	GOVI	07/11/2024	948.80 Call	GOVI	247580.0000	24.7580	228810.0000	22.8810	7.581	0.0000	0.0000
2024/05/08	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/08	GOVI	07/11/2024	948.78 Call	GOVI	247780.0000	24.7780	229010.0000	22.9010	7.575	0.0000	0.0000
2024/05/08	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/08	GOVI	06/02/2025		GOVI	994.9420	994.9420	993.0260	993.0260	0.193	0.0000	0.0000
2024/05/08	GOVI	06/02/2025	972.00 Call	GOVI	229420.0000	22.9420	210260.0000	21.0260	8.351	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/05/08	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/08	GOVI	08/05/2025		GOVI	1016.7590	1016.7590	1014.8040	0.192	0.0000	0.0000
2024/05/08	GOVI	08/05/2025	1,022.00 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/08	GOVI	08/05/2025	1,022.00 Put	GOVI	52410.0000	5.2410	71960.0000	7.1960	37.302	0.0000
2024/05/08	GOVI	07/08/2025		GOVI	1037.8980	1037.8980	1035.9070	0.192	0.0000	0.0000
2024/05/08	GOVI	07/08/2025	1,011.00 Call	GOVI	268980.0000	26.8980	249070.0000	24.9070	7.402	0.0000
2024/05/08	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/08	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2024/05/08	IGOV	02/05/2024		Index Future	345.1960	345.1960	345.1960	345.1960	0.000	0.0000
2024/05/08	IGOV	01/08/2024		Index Future	352.5530	352.5530	352.2680	352.2680	0.081	0.0000
2024/05/08	IGOV	07/11/2024		Index Future	361.0450	361.0450	360.7530	360.7530	0.081	0.0000
2024/05/08	IGOV	06/02/2025		Index Future	369.0570	369.0570	368.7600	368.7600	0.080	0.0000
2024/05/08	IGOV	08/05/2025		Index Future	377.2310	377.2310	376.9280	376.9280	0.080	0.0000
2024/05/08	IGOV	07/08/2025		Index Future	385.1520	385.1520	384.8450	384.8450	0.080	0.0000
2024/05/08	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2024/05/08	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2024/05/08	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2024/05/08	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2024/05/08	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2024/05/08	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2024/05/08	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2024/05/08	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2024/05/08	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2024/05/08	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2024/05/08	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2024/05/08	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2024/05/08	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2024/05/08	JBAF	15/05/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000
2024/05/08	JBAF	19/06/2024		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000
2024/05/08	JBAF	17/07/2024		Jibar Tradeable Future	8.3450	91.6550	8.3450	91.6550	0.000	0.0000
2024/05/08	JBAF	21/08/2024		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000
2024/05/08	JBAF	18/09/2024		Jibar Tradeable Future	8.3700	91.6300	8.3700	91.6300	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	
2024/05/08	JBAF	16/10/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/05/08	JBAF	18/12/2024		Jibar Tradeable Future	8.3800	91.6200	8.3800	91.6200	0.000	0.0000	0.0000
2024/05/08	JBAF	19/03/2025		Jibar Tradeable Future	8.3700	91.6300	8.3700	91.6300	0.000	0.0000	0.0000
2024/05/08	JBAF	18/06/2025		Jibar Tradeable Future	8.3200	91.6800	8.3200	91.6800	0.000	0.0000	0.0000
2024/05/08	JBAF	17/09/2025		Jibar Tradeable Future	8.3500	91.6500	8.3500	91.6500	0.000	0.0000	0.0000
2024/05/08	JBAF	17/12/2025		Jibar Tradeable Future	8.3800	91.6200	8.3800	91.6200	0.000	0.0000	0.0000
2024/05/08	JBAF	18/03/2026		Jibar Tradeable Future	8.3800	91.6200	8.3800	91.6200	0.000	0.0000	0.0000
2024/05/08	R035	01/08/2024	13.08 Call	Bond Future	5190.4500	5.1905	4968.8500	4.9689	4.269	0.0000	0.0000
2024/05/08	R035	01/08/2024	13.08 Put	Bond Future	680.3400	0.6803	726.4500	0.7265	6.777	0.0000	0.0000
2024/05/08	R035	01/08/2024	13.05 Call	Bond Future	5077.0600	5.0771	4857.1200	4.8571	4.332	0.0000	0.0000
2024/05/08	R035	01/08/2024	13.05 Put	Bond Future	707.0700	0.7071	754.8400	0.7548	6.756	0.0000	0.0000
2024/05/08	R035	01/08/2024	12.20 Put	Bond Future	1981.1300	1.9811	2097.1900	2.0972	5.858	0.0000	0.0000
2024/05/08	R035	01/08/2024	12.20 Call	Bond Future	2225.8400	2.2258	2074.1900	2.0742	6.813	0.0000	0.0000
2024/05/08	R035	01/08/2024	12.50 Call	Bond Future	3133.5700	3.1336	2953.1300	2.9531	5.758	0.0000	0.0000
2024/05/08	R035	01/08/2024	12.50 Put	Bond Future	1398.0100	1.3980	1485.2800	1.4853	6.242	0.0000	0.0000
2024/05/08	R035	01/08/2024	12.45 Call	Bond Future	2973.1900	2.9732	2797.2100	2.7972	5.919	0.0000	0.0000
2024/05/08	R035	01/08/2024	12.45 Put	Bond Future	1483.4100	1.4834	1575.1400	1.5751	6.184	0.0000	0.0000
2024/05/08	R035	01/08/2024		Bond Future	12.1515	84.6101	12.2046	84.3424	0.437	0.0000	0.0000
2024/05/08	R035	01/08/2024	11.80 Call	Bond Future	1254.1000	1.2541	1146.1500	1.1462	8.608	0.0000	0.0000
2024/05/08	R035	01/08/2024	11.80 Put	Bond Future	3058.8800	3.0589	3218.6400	3.2186	5.223	0.0000	0.0000
2024/05/08	R035	01/08/2024	11.81 Call	Bond Future	1274.6400	1.2746	1165.5700	1.1656	8.557	0.0000	0.0000
2024/05/08	R035	01/08/2024	11.81 Put	Bond Future	3027.3000	3.0273	3185.9400	3.1859	5.240	0.0000	0.0000
2024/05/08	R035	01/08/2024	11.79 Call	Bond Future	1233.7500	1.2338	1126.9200	1.1269	8.659	0.0000	0.0000
2024/05/08	R035	01/08/2024	11.79 Put	Bond Future	3090.6900	3.0907	3251.5700	3.2516	5.205	0.0000	0.0000
2024/05/08	R035	07/11/2024		Bond Future	12.2894	82.1096	12.3449	81.8358	0.451	0.0000	0.0000
2024/05/08	R035	07/11/2024	12.18 Call	Bond Future	2677.7800	2.6778	2538.1200	2.5381	5.216	0.0000	0.0000
2024/05/08	R035	07/11/2024	12.18 Put	Bond Future	3221.7200	3.2217	3355.9000	3.3559	4.165	0.0000	0.0000
2024/05/08	R035	07/11/2024	12.19 Call	Bond Future	2703.4700	2.7035	2563.0500	2.5631	5.194	0.0000	0.0000
2024/05/08	R035	07/11/2024	12.19 Put	Bond Future	3197.4900	3.1975	3330.9100	3.3309	4.173	0.0000	0.0000
2024/05/08	R035	07/11/2024	12.17 Call	Bond Future	2652.2000	2.6522	2513.3000	2.5133	5.237	0.0000	0.0000
2024/05/08	R035	07/11/2024	12.17 Put	Bond Future	3246.1000	3.2461	3381.0400	3.3810	4.157	0.0000	0.0000
2024/05/08	R035	07/11/2024	13.23 Call	Bond Future	5891.0000	5.8910	5685.1400	5.6851	3.494	0.0000	0.0000
2024/05/08	R035	07/11/2024	13.23 Put	Bond Future	1418.9600	1.4190	1486.9400	1.4869	4.791	0.0000	0.0000
2024/05/08	R035	07/11/2024	12.20 Put	Bond Future	3173.2000	3.1732	3305.8600	3.3059	4.181	0.0000	0.0000
2024/05/08	R035	07/11/2024	12.20 Call	Bond Future	2729.0500	2.7291	2587.8700	2.5879	5.173	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	
2024/05/08	R035	06/02/2025		Bond Future	12.4326	83.9115	12.4905	83.6322	0.465	0.0000	0.0000
2024/05/08	R035	06/02/2025	12.41 Call	Bond Future	3548.8400	3.5488	3399.7700	3.3998	4.201	0.0000	0.0000
2024/05/08	R035	06/02/2025	12.41 Put	Bond Future	3658.5000	3.6585	3788.6600	3.7887	3.558	0.0000	0.0000
2024/05/08	R035	08/05/2025		Bond Future	12.5760	81.2303	12.6363	80.9457	0.479	0.0000	0.0000
2024/05/08	R035	08/05/2025	11.78 Call	Bond Future	2404.0700	2.4041	2294.1100	2.2941	4.574	0.0000	0.0000
2024/05/08	R035	08/05/2025	11.78 Put	Bond Future	6300.8700	6.3009	6475.5500	6.4756	2.772	0.0000	0.0000
2024/05/08	R035	07/08/2025		Bond Future	12.7497	82.9090	12.8125	82.6197	0.492	0.0000	0.0000
2024/05/08	R035	07/08/2025	12.65 Call	Bond Future	4303.4200	4.3034	4152.1100	4.1521	3.516	0.0000	0.0000
2024/05/08	R035	07/08/2025	12.65 Put	Bond Future	4766.1300	4.7661	4904.1200	4.9041	2.895	0.0000	0.0000
2024/05/08	R053	01/08/2024		Bond Future	12.7417	95.5184	12.7687	95.3288	0.212	0.0000	0.0000
2024/05/08	R053	01/08/2024	13.14 Call	Bond Future	4637.5400	4.6375	4497.6300	4.4976	3.017	0.0000	0.0000
2024/05/08	R053	01/08/2024	13.14 Put	Bond Future	1916.8500	1.9169	1966.5000	1.9665	2.590	0.0000	0.0000
2024/05/08	R053	01/08/2024	13.15 Call	Bond Future	4682.1500	4.6822	4541.6900	4.5417	3.000	0.0000	0.0000
2024/05/08	R053	01/08/2024	13.15 Put	Bond Future	1895.1000	1.8951	1944.2000	1.9442	2.591	0.0000	0.0000
2024/05/08	R053	01/08/2024	13.13 Call	Bond Future	4593.0600	4.5931	4453.7100	4.4537	3.034	0.0000	0.0000
2024/05/08	R053	01/08/2024	13.13 Put	Bond Future	1938.8300	1.9388	1989.0400	1.9890	2.590	0.0000	0.0000
2024/05/08	R053	07/11/2024		Bond Future	12.8739	91.9210	12.9021	91.7271	0.219	0.0000	0.0000
2024/05/08	R053	07/11/2024	12.80 Call	Bond Future	3972.8200	3.9728	3864.4500	3.8645	2.728	0.0000	0.0000
2024/05/08	R053	07/11/2024	12.80 Put	Bond Future	4484.4600	4.4845	4569.9500	4.5700	1.906	0.0000	0.0000
2024/05/08	R053	07/11/2024	12.81 Call	Bond Future	4009.1900	4.0092	3900.2900	3.9003	2.716	0.0000	0.0000
2024/05/08	R053	07/11/2024	12.81 Put	Bond Future	4451.2700	4.4513	4536.2300	4.5362	1.909	0.0000	0.0000
2024/05/08	R053	07/11/2024	12.79 Call	Bond Future	3936.5900	3.9366	3828.7500	3.8288	2.739	0.0000	0.0000
2024/05/08	R053	07/11/2024	12.79 Put	Bond Future	4517.8800	4.5179	4603.9000	4.6039	1.904	0.0000	0.0000
2024/05/08	R053	06/02/2025		Bond Future	13.0053	93.9373	13.0345	93.7400	0.225	0.0000	0.0000
2024/05/08	R053	06/02/2025	12.94 Call	Bond Future	4930.4700	4.9305	4820.3700	4.8204	2.233	0.0000	0.0000
2024/05/08	R053	06/02/2025	12.94 Put	Bond Future	5373.4600	5.3735	5460.7100	5.4607	1.624	0.0000	0.0000
2024/05/08	R053	08/05/2025		Bond Future	13.1423	90.1196	13.1727	89.9188	0.231	0.0000	0.0000
2024/05/08	R053	08/05/2025	12.64 Call	Bond Future	4224.5300	4.2245	4129.6500	4.1297	2.246	0.0000	0.0000
2024/05/08	R053	08/05/2025	12.64 Put	Bond Future	7672.1100	7.6721	7778.1200	7.7781	1.382	0.0000	0.0000
2024/05/08	R053	07/08/2025		Bond Future	13.3009	91.9783	13.3324	91.7747	0.237	0.0000	0.0000
2024/05/08	R053	07/08/2025	13.17 Call	Bond Future	6095.7800	6.0958	5984.4600	5.9845	1.826	0.0000	0.0000
2024/05/08	R053	07/08/2025	13.17 Put	Bond Future	6951.5500	6.9516	7043.8300	7.0438	1.327	0.0000	0.0000
2024/05/08	R186	01/08/2024	8.69 Call	Bond Future	141.5600	0.1416	135.6000	0.1356	4.210	0.0000	0.0000
2024/05/08	R186	01/08/2024	8.69 Put	Bond Future	1273.1200	1.2731	1287.2000	1.2872	1.106	0.0000	0.0000
2024/05/08	R186	01/08/2024	8.70 Call	Bond Future	146.4800	0.1465	140.3800	0.1404	4.164	0.0000	0.0000
2024/05/08	R186	01/08/2024	8.70 Put	Bond Future	1256.4600	1.2565	1270.4000	1.2704	1.109	0.0000	0.0000
2024/05/08	R186	01/08/2024	8.68 Call	Bond Future	136.7600	0.1368	130.9300	0.1309	4.263	0.0000	0.0000
2024/05/08	R186	01/08/2024	8.68 Put	Bond Future	1289.9000	1.2899	1304.1100	1.3041	1.102	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	
2024/05/08	R186	01/08/2024		Bond Future	9.2181	103.9763	9.2275	103.9563	0.102	0.0000	0.0000
2024/05/08	R186	07/11/2024	9.14 Call	Bond Future	674.9700	0.6750	663.6100	0.6636	1.683	0.0000	0.0000
2024/05/08	R186	07/11/2024	9.14 Put	Bond Future	886.1500	0.8862	895.0200	0.8950	1.001	0.0000	0.0000
2024/05/08	R186	07/11/2024	9.15 Call	Bond Future	685.7700	0.6858	674.3100	0.6743	1.671	0.0000	0.0000
2024/05/08	R186	07/11/2024	9.15 Put	Bond Future	877.8500	0.8779	886.6200	0.8866	0.999	0.0000	0.0000
2024/05/08	R186	07/11/2024	9.13 Call	Bond Future	663.9500	0.6640	652.6800	0.6527	1.697	0.0000	0.0000
2024/05/08	R186	07/11/2024	9.13 Put	Bond Future	894.2400	0.8942	903.2000	0.9032	1.002	0.0000	0.0000
2024/05/08	R186	07/11/2024		Bond Future	9.2507	106.4537	9.2613	106.4335	0.115	0.0000	0.0000
2024/05/08	R186	06/02/2025		Bond Future	9.3039	103.4735	9.3156	103.4536	0.126	0.0000	0.0000
2024/05/08	R186	06/02/2025	9.03 Call	Bond Future	672.5100	0.6725	662.6200	0.6626	1.471	0.0000	0.0000
2024/05/08	R186	06/02/2025	9.03 Put	Bond Future	1138.1300	1.1381	1148.0700	1.1481	0.873	0.0000	0.0000
2024/05/08	R186	08/05/2025		Bond Future	9.3815	105.7381	9.3946	105.7187	0.140	0.0000	0.0000
2024/05/08	R186	08/05/2025	8.47 Call	Bond Future	379.8100	0.3798	373.4500	0.3735	1.675	0.0000	0.0000
2024/05/08	R186	08/05/2025	8.47 Put	Bond Future	1739.7600	1.7398	1752.7800	1.7528	0.748	0.0000	0.0000
2024/05/08	R186	07/08/2025		Bond Future	9.5822	102.6101	9.5966	102.5920	0.150	0.0000	0.0000
2024/05/08	R186	07/08/2025	9.68 Call	Bond Future	1018.5700	1.0186	1008.0400	1.0080	1.034	0.0000	0.0000
2024/05/08	R186	07/08/2025	9.68 Put	Bond Future	895.5800	0.8956	903.1600	0.9032	0.846	0.0000	0.0000
2024/05/08	R186	07/08/2025	10.25 Call	Bond Future	1506.3400	1.5063	1493.8600	1.4939	0.828	0.0000	0.0000
2024/05/08	R186	07/08/2025	10.25 Put	Bond Future	671.0000	0.6710	676.6300	0.6766	0.839	0.0000	0.0000
2024/05/08	R186	07/08/2025	9.22 Put	Bond Future	1148.0600	1.1481	1157.5500	1.1576	0.827	0.0000	0.0000
2024/05/08	R186	07/08/2025	9.22 Call	Bond Future	690.9800	0.6910	682.3600	0.6824	1.248	0.0000	0.0000
2024/05/08	R202	01/08/2024		Bond Future	259.2050	259.2050	259.1676	259.1676	0.014	0.0000	0.0000
2024/05/08	R202	07/11/2024		Bond Future	265.4480	265.4480	265.4103	265.4103	0.014	0.0000	0.0000
2024/05/08	R202	06/02/2025		Bond Future	266.0909	266.0909	266.0546	266.0546	0.014	0.0000	0.0000
2024/05/08	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/08	R202	06/02/2025	266.79 Put	Bond Future	699.1500	0.6992	735.3900	0.7354	5.183	0.0000	0.0000
2024/05/08	R202	08/05/2025		Bond Future	271.9789	271.9789	271.9440	271.9440	0.013	0.0000	0.0000
2024/05/08	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/08	R202	08/05/2025	272.31 Put	Bond Future	331.1400	0.3311	366.0100	0.3660	10.530	0.0000	0.0000
2024/05/08	R202	07/08/2025		Bond Future	272.3072	272.3072	272.2764	272.2764	0.011	0.0000	0.0000
2024/05/08	R202	07/08/2025	271.60 Call	Bond Future	707.2400	0.7072	676.3700	0.6764	4.365	0.0000	0.0000
2024/05/08	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/08	R209	01/08/2024		Bond Future	12.2188	65.5853	12.2615	65.3939	0.350	0.0000	0.0000
2024/05/08	R209	01/08/2024	11.79 Call	Bond Future	973.2600	0.9733	899.9400	0.8999	7.533	0.0000	0.0000
2024/05/08	R209	01/08/2024	11.79 Put	Bond Future	2936.3500	2.9364	3054.3800	3.0544	4.020	0.0000	0.0000
2024/05/08	R209	01/08/2024	11.80 Call	Bond Future	990.2200	0.9902	916.0800	0.9161	7.487	0.0000	0.0000
2024/05/08	R209	01/08/2024	11.80 Put	Bond Future	2906.5800	2.9066	3023.7900	3.0238	4.033	0.0000	0.0000
2024/05/08	R209	01/08/2024	11.78 Call	Bond Future	956.4700	0.9565	883.9600	0.8840	7.581	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	
2024/05/08	R209	01/08/2024	11.78 Put	Bond Future	2966.3300	2.9663	3085.1700	3.0852	4.006	0.0000	0.0000
2024/05/08	R209	07/11/2024		Bond Future	12.3422	63.9902	12.3867	63.7945	0.360	0.0000	0.0000
2024/05/08	R209	07/11/2024	12.22 Call	Bond Future	2342.9300	2.3429	2241.7200	2.2417	4.320	0.0000	0.0000
2024/05/08	R209	07/11/2024	12.22 Put	Bond Future	2884.7000	2.8847	2979.2100	2.9792	3.276	0.0000	0.0000
2024/05/08	R209	07/11/2024	12.23 Call	Bond Future	2365.6300	2.3656	2263.8700	2.2639	4.302	0.0000	0.0000
2024/05/08	R209	07/11/2024	12.23 Put	Bond Future	2862.8200	2.8628	2956.7800	2.9568	3.282	0.0000	0.0000
2024/05/08	R209	07/11/2024	12.21 Call	Bond Future	2320.5100	2.3205	2219.8600	2.2199	4.337	0.0000	0.0000
2024/05/08	R209	07/11/2024	12.21 Put	Bond Future	2906.9100	2.9069	3001.9800	3.0020	3.270	0.0000	0.0000
2024/05/08	R209	06/02/2025		Bond Future	12.4662	65.3943	12.5123	65.1948	0.370	0.0000	0.0000
2024/05/08	R209	06/02/2025	12.44 Call	Bond Future	3144.6700	3.1447	3036.3400	3.0363	3.445	0.0000	0.0000
2024/05/08	R209	06/02/2025	12.44 Put	Bond Future	3258.3400	3.2583	3349.5300	3.3495	2.799	0.0000	0.0000
2024/05/08	R209	08/05/2025		Bond Future	12.5964	63.6682	12.6442	63.4649	0.380	0.0000	0.0000
2024/05/08	R209	08/05/2025	11.89 Call	Bond Future	2327.9900	2.3280	2243.8800	2.2439	3.613	0.0000	0.0000
2024/05/08	R209	08/05/2025	11.89 Put	Bond Future	5439.5500	5.4396	5558.8100	5.5588	2.192	0.0000	0.0000
2024/05/08	R209	07/08/2025		Bond Future	12.7502	64.9837	12.7997	64.7771	0.388	0.0000	0.0000
2024/05/08	R209	07/08/2025	12.68 Call	Bond Future	3959.7900	3.9598	3848.6900	3.8487	2.806	0.0000	0.0000
2024/05/08	R209	07/08/2025	12.68 Put	Bond Future	4254.3200	4.2543	4349.8200	4.3498	2.245	0.0000	0.0000
2024/05/08	R210	01/08/2024		Bond Future	239.3324	239.3324	239.3843	239.3843	0.022	0.0000	0.0000
2024/05/08	R210	07/11/2024		Bond Future	241.7446	241.7446	241.7985	241.7985	0.022	0.0000	0.0000
2024/05/08	R210	06/02/2025		Bond Future	247.1070	247.1070	247.1640	247.1640	0.023	0.0000	0.0000
2024/05/08	R210	06/02/2025	239.61 Call	Bond Future	7497.0400	7.4970	7554.0200	7.5540	0.760	0.0000	0.0000
2024/05/08	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/08	R210	08/05/2025		Bond Future	249.1416	249.1416	249.2021	249.2021	0.024	0.0000	0.0000
2024/05/08	R210	08/05/2025	248.03 Call	Bond Future	1111.5600	1.1116	1172.0900	1.1721	5.446	0.0000	0.0000
2024/05/08	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/08	R210	07/08/2025		Bond Future	254.3627	254.3627	254.4282	254.4282	0.026	0.0000	0.0000
2024/05/08	R210	07/08/2025	248.44 Call	Bond Future	5922.6800	5.9227	5988.2100	5.9882	1.106	0.0000	0.0000
2024/05/08	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/08	R213	01/08/2024		Bond Future	11.0711	84.3643	11.0939	84.2728	0.205	0.0000	0.0000
2024/05/08	R213	01/08/2024	10.87 Call	Bond Future	1182.7400	1.1827	1135.3300	1.1353	4.008	0.0000	0.0000
2024/05/08	R213	01/08/2024	10.87 Put	Bond Future	1997.3400	1.9973	2041.4400	2.0414	2.208	0.0000	0.0000
2024/05/08	R213	01/08/2024	10.88 Call	Bond Future	1200.7500	1.2008	1152.9300	1.1529	3.983	0.0000	0.0000
2024/05/08	R213	01/08/2024	10.88 Put	Bond Future	1974.6100	1.9746	2018.3000	2.0183	2.213	0.0000	0.0000
2024/05/08	R213	01/08/2024	10.86 Call	Bond Future	1164.7300	1.1647	1117.7300	1.1177	4.035	0.0000	0.0000
2024/05/08	R213	01/08/2024	10.86 Put	Bond Future	2020.1000	2.0201	2064.6100	2.0646	2.203	0.0000	0.0000
2024/05/08	R213	07/11/2024		Bond Future	11.1882	82.8122	11.2122	82.7187	0.214	0.0000	0.0000
2024/05/08	R213	07/11/2024	11.22 Call	Bond Future	2305.6800	2.3057	2251.0800	2.2511	2.368	0.0000	0.0000
2024/05/08	R213	07/11/2024	11.22 Put	Bond Future	2181.7500	2.1818	2220.6100	2.2206	1.781	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	
2024/05/08	R213	07/11/2024	11.23 Call	Bond Future	2327.3500	2.3274	2272.4900	2.2725	2.357	0.0000	0.0000
2024/05/08	R213	07/11/2024	11.23 Put	Bond Future	2164.4900	2.1645	2203.0900	2.2031	1.783	0.0000	0.0000
2024/05/08	R213	07/11/2024	11.21 Call	Bond Future	2284.3300	2.2843	2229.9900	2.2300	2.379	0.0000	0.0000
2024/05/08	R213	07/11/2024	11.21 Put	Bond Future	2199.3600	2.1994	2238.4800	2.2385	1.779	0.0000	0.0000
2024/05/08	R213	06/02/2025		Bond Future	11.3148	84.6297	11.3399	84.5348	0.222	0.0000	0.0000
2024/05/08	R213	06/02/2025	11.35 Call	Bond Future	2731.1000	2.7311	2676.8600	2.6769	1.986	0.0000	0.0000
2024/05/08	R213	06/02/2025	11.35 Put	Bond Future	2598.0400	2.5980	2638.6400	2.6386	1.563	0.0000	0.0000
2024/05/08	R213	08/05/2025		Bond Future	11.4438	82.9194	11.4702	82.8231	0.230	0.0000	0.0000
2024/05/08	R213	08/05/2025	10.52 Call	Bond Future	1562.9400	1.5629	1527.0600	1.5271	2.296	0.0000	0.0000
2024/05/08	R213	08/05/2025	10.52 Put	Bond Future	5033.3000	5.0333	5093.7000	5.0937	1.200	0.0000	0.0000
2024/05/08	R213	07/08/2025		Bond Future	11.6123	84.6352	11.6398	84.5382	0.237	0.0000	0.0000
2024/05/08	R213	07/08/2025	11.66 Call	Bond Future	3382.9500	3.3830	3328.4100	3.3284	1.612	0.0000	0.0000
2024/05/08	R213	07/08/2025	11.66 Put	Bond Future	3214.8600	3.2149	3257.2900	3.2573	1.320	0.0000	0.0000
2024/05/08	R214	01/08/2024	12.17 Call	Bond Future	1086.7500	1.0868	1006.6700	1.0067	7.369	0.0000	0.0000
2024/05/08	R214	01/08/2024	12.17 Put	Bond Future	2796.2100	2.7962	2912.2000	2.9122	4.148	0.0000	0.0000
2024/05/08	R214	01/08/2024	12.18 Call	Bond Future	1105.1600	1.1052	1024.2300	1.0242	7.323	0.0000	0.0000
2024/05/08	R214	01/08/2024	12.18 Put	Bond Future	2766.6800	2.7667	2881.8200	2.8818	4.162	0.0000	0.0000
2024/05/08	R214	01/08/2024	12.16 Call	Bond Future	1068.5200	1.0685	989.2900	0.9893	7.415	0.0000	0.0000
2024/05/08	R214	01/08/2024	12.16 Put	Bond Future	2825.9800	2.8260	2942.8200	2.9428	4.134	0.0000	0.0000
2024/05/08	R214	01/08/2024		Bond Future	12.5344	61.0804	12.5772	60.8843	0.342	0.0000	0.0000
2024/05/08	R214	07/11/2024	12.61 Call	Bond Future	2622.8300	2.6228	2514.1600	2.5142	4.143	0.0000	0.0000
2024/05/08	R214	07/11/2024	12.61 Put	Bond Future	2831.5900	2.8316	2923.5100	2.9235	3.246	0.0000	0.0000
2024/05/08	R214	07/11/2024	12.62 Call	Bond Future	2647.0300	2.6470	2537.8100	2.5378	4.126	0.0000	0.0000
2024/05/08	R214	07/11/2024	12.62 Put	Bond Future	2810.3600	2.8104	2901.7300	2.9017	3.251	0.0000	0.0000
2024/05/08	R214	07/11/2024	12.60 Call	Bond Future	2598.9000	2.5989	2490.7700	2.4908	4.161	0.0000	0.0000
2024/05/08	R214	07/11/2024	12.60 Put	Bond Future	2853.1300	2.8531	2945.5900	2.9456	3.241	0.0000	0.0000
2024/05/08	R214	07/11/2024		Bond Future	12.6561	59.2279	12.7006	59.0273	0.352	0.0000	0.0000
2024/05/08	R214	06/02/2025		Bond Future	12.7801	60.5276	12.8261	60.3231	0.361	0.0000	0.0000
2024/05/08	R214	06/02/2025	12.71 Call	Bond Future	3082.5300	3.0825	2973.1300	2.9731	3.549	0.0000	0.0000
2024/05/08	R214	06/02/2025	12.71 Put	Bond Future	3395.5900	3.3956	3490.7000	3.4907	2.801	0.0000	0.0000
2024/05/08	R214	08/05/2025		Bond Future	12.9025	58.5436	12.9501	58.3351	0.369	0.0000	0.0000
2024/05/08	R214	08/05/2025	12.40 Call	Bond Future	2589.9300	2.5899	2496.3500	2.4964	3.613	0.0000	0.0000
2024/05/08	R214	08/05/2025	12.40 Put	Bond Future	4860.6600	4.8607	4975.5900	4.9756	2.364	0.0000	0.0000
2024/05/08	R214	07/08/2025		Bond Future	13.0471	59.7533	13.0964	59.5414	0.378	0.0000	0.0000
2024/05/08	R214	07/08/2025	12.97 Call	Bond Future	3900.4200	3.9004	3786.5000	3.7865	2.921	0.0000	0.0000
2024/05/08	R214	07/08/2025	12.97 Put	Bond Future	4234.1200	4.2341	4332.1000	4.3321	2.314	0.0000	0.0000
2024/05/08	R248	01/08/2024		Bond Future	12.7576	74.0575	12.7900	73.8814	0.253	0.0000	0.0000
2024/05/08	R248	01/08/2024	12.31 Call	Bond Future	1141.1600	1.1412	1072.0500	1.0721	6.056	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	
2024/05/08	R248	01/08/2024	12.31 Put	Bond Future	3664.2100	3.6642	3771.2700	3.7713	2.922	0.0000	0.0000
2024/05/08	R248	01/08/2024	12.32 Call	Bond Future	1161.5800	1.1616	1091.6900	1.0917	6.017	0.0000	0.0000
2024/05/08	R248	01/08/2024	12.32 Put	Bond Future	3626.5300	3.6265	3732.8100	3.7328	2.931	0.0000	0.0000
2024/05/08	R248	01/08/2024	12.30 Call	Bond Future	1120.9500	1.1210	1052.6200	1.0526	6.096	0.0000	0.0000
2024/05/08	R248	01/08/2024	12.30 Put	Bond Future	3702.1800	3.7022	3810.0200	3.8100	2.913	0.0000	0.0000
2024/05/08	R248	07/11/2024		Bond Future	12.8888	71.3693	12.9225	71.1891	0.261	0.0000	0.0000
2024/05/08	R248	07/11/2024	12.79 Call	Bond Future	3017.0800	3.0171	2919.4500	2.9195	3.236	0.0000	0.0000
2024/05/08	R248	07/11/2024	12.79 Put	Bond Future	3550.8000	3.5508	3633.3600	3.6334	2.325	0.0000	0.0000
2024/05/08	R248	07/11/2024	12.80 Call	Bond Future	3045.1100	3.0451	2946.9900	2.9470	3.222	0.0000	0.0000
2024/05/08	R248	07/11/2024	12.80 Put	Bond Future	3524.4800	3.5245	3606.5500	3.6066	2.329	0.0000	0.0000
2024/05/08	R248	07/11/2024	12.78 Call	Bond Future	2989.1400	2.9891	2892.0100	2.8920	3.249	0.0000	0.0000
2024/05/08	R248	07/11/2024	12.78 Put	Bond Future	3577.2900	3.5773	3660.3500	3.6604	2.322	0.0000	0.0000
2024/05/08	R248	06/02/2025		Bond Future	13.0225	72.9352	13.0574	72.7517	0.268	0.0000	0.0000
2024/05/08	R248	06/02/2025	12.71 Call	Bond Future	3079.6000	3.0796	2989.5200	2.9895	2.925	0.0000	0.0000
2024/05/08	R248	06/02/2025	12.71 Put	Bond Future	4760.7600	4.7608	4854.2500	4.8543	1.964	0.0000	0.0000
2024/05/08	R248	08/05/2025		Bond Future	13.1545	70.0772	13.1907	69.8902	0.275	0.0000	0.0000
2024/05/08	R248	08/05/2025	12.60 Call	Bond Future	3207.0300	3.2070	3121.6800	3.1217	2.661	0.0000	0.0000
2024/05/08	R248	08/05/2025	12.60 Put	Bond Future	6186.4100	6.1864	6288.0700	6.2881	1.643	0.0000	0.0000
2024/05/08	R248	07/08/2025		Bond Future	13.3100	71.5242	13.3475	71.3344	0.282	0.0000	0.0000
2024/05/08	R248	07/08/2025	13.21 Call	Bond Future	4740.1700	4.7402	4636.9000	4.6369	2.179	0.0000	0.0000
2024/05/08	R248	07/08/2025	13.21 Put	Bond Future	5249.9700	5.2500	5336.4600	5.3365	1.647	0.0000	0.0000
2024/05/08	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/08	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/08	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/08	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

