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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/05/2024 TO 17/05/2024

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
2024/05/17	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/17	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/17	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/17	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/17	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/17	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/17	2025	01/08/2024		Bond Future	181.7630	181.7630	181.7785	0.008	0.0000	0.0000
2024/05/17	2025	07/11/2024		Bond Future	186.1104	186.1104	186.1230	0.007	0.0000	0.0000
2024/05/17	2029	01/08/2024		Bond Future	131.1143	131.1143	131.0173	0.074	0.0000	0.0000
2024/05/17	2029	07/11/2024		Bond Future	132.8429	132.8429	132.7412	0.077	0.0000	0.0000
2024/05/17	2029	06/02/2025		Bond Future	135.7664	135.7664	135.6636	0.076	0.0000	0.0000
2024/05/17	2029	06/02/2025	132.40 Call	Bond Future	3366.3700	3.3664	3263.5600	3.054	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
2024/05/17	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/05/17	2029	08/05/2025		Bond Future	137.3319	137.3319	137.2226	137.2226	0.080	0.0000
2024/05/17	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/17	2029	08/05/2025	137.85 Put	Bond Future	518.0900	0.5181	627.4500	0.6275	21.108	0.0000
2024/05/17	2029	07/08/2025		Bond Future	140.2104	140.2104	140.1104	140.1104	0.071	0.0000
2024/05/17	2029	07/08/2025	137.41 Call	Bond Future	2800.3600	2.8004	2700.4400	2.7004	3.568	0.0000
2024/05/17	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/17	2030	01/08/2024	10.21 Put	Bond Future	1748.8300	1.7488	1782.4200	1.7824	1.921	0.0000
2024/05/17	2030	01/08/2024	10.21 Call	Bond Future	907.3900	0.9074	921.8600	0.9219	1.595	0.0000
2024/05/17	2030	01/08/2024	10.71 Put	Bond Future	862.3800	0.8624	906.2100	0.9062	5.082	0.0000
2024/05/17	2030	01/08/2024	10.71 Call	Bond Future	1937.2400	1.9372	1961.9500	1.9620	1.276	0.0000
2024/05/17	2030	01/08/2024	11.31 Call	Bond Future	3636.8500	3.6369	3650.3100	3.6503	0.370	0.0000
2024/05/17	2030	01/08/2024	11.31 Put	Bond Future	328.2900	0.3283	360.8700	0.3609	9.924	0.0000
2024/05/17	2030	01/08/2024		Bond Future	10.4279	90.1780	10.4329	90.1589	0.048	0.0000
2024/05/17	2030	01/08/2024	10.38 Call	Bond Future	1208.0200	1.2080	1228.3800	1.2284	1.685	0.0000
2024/05/17	2030	01/08/2024	10.38 Put	Bond Future	1392.2200	1.3922	1431.7000	1.4317	2.836	0.0000
2024/05/17	2030	01/08/2024	10.39 Call	Bond Future	1227.3600	1.2274	1247.9700	1.2480	1.679	0.0000
2024/05/17	2030	01/08/2024	10.39 Put	Bond Future	1373.0800	1.3731	1412.8100	1.4128	2.893	0.0000
2024/05/17	2030	01/08/2024	10.37 Call	Bond Future	1189.0200	1.1890	1208.8000	1.2088	1.664	0.0000
2024/05/17	2030	01/08/2024	10.37 Put	Bond Future	1411.7100	1.4117	1450.6100	1.4506	2.756	0.0000
2024/05/17	2030	07/11/2024		Bond Future	10.5201	92.3114	10.5258	92.2902	0.054	0.0000
2024/05/17	2030	07/11/2024	10.75 Call	Bond Future	2365.2000	2.3652	2374.9800	2.3750	0.413	0.0000
2024/05/17	2030	07/11/2024	10.75 Put	Bond Future	1521.2200	1.5212	1552.1600	1.5522	2.034	0.0000
2024/05/17	2030	07/11/2024	10.76 Call	Bond Future	2387.6600	2.3877	2397.3400	2.3973	0.405	0.0000
2024/05/17	2030	07/11/2024	10.76 Put	Bond Future	1507.2000	1.5072	1538.0400	1.5380	2.046	0.0000
2024/05/17	2030	07/11/2024	10.74 Call	Bond Future	2343.0700	2.3431	2352.9500	2.3530	0.422	0.0000
2024/05/17	2030	07/11/2024	10.74 Put	Bond Future	1535.6000	1.5356	1566.6400	1.5666	2.021	0.0000
2024/05/17	2030	07/11/2024	10.21 Put	Bond Future	2479.1500	2.4792	2514.0100	2.5140	1.406	0.0000
2024/05/17	2030	07/11/2024	10.21 Call	Bond Future	1325.0500	1.3251	1338.7500	1.3388	1.034	0.0000
2024/05/17	2030	07/11/2024	10.71 Put	Bond Future	1579.1800	1.5792	1611.0100	1.6110	2.016	0.0000
2024/05/17	2030	07/11/2024	10.71 Call	Bond Future	2277.0200	2.2770	2287.6900	2.2877	0.469	0.0000
2024/05/17	2030	07/11/2024	11.91 Call	Bond Future	5448.4200	5.4484	5443.5600	5.4436	0.089	0.0000
2024/05/17	2030	07/11/2024	11.91 Put	Bond Future	492.5500	0.4926	508.8500	0.5089	3.309	0.0000
2024/05/17	2030	06/02/2025		Bond Future	10.6223	90.3105	10.6282	90.2897	0.055	0.0000
2024/05/17	2030	06/02/2025	10.68 Call	Bond Future	2344.5400	2.3445	2401.0400	2.4010	2.410	0.0000
2024/05/17	2030	06/02/2025	10.68 Put	Bond Future	2140.0700	2.1401	2217.4000	2.2174	3.613	0.0000
2024/05/17	2030	08/05/2025	12.28 Call	Bond Future	6067.7300	6.0677	6075.9400	6.0759	0.135	0.0000
2024/05/17	2030	08/05/2025	12.28 Put	Bond Future	1013.4000	1.0134	1045.6500	1.0457	3.182	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	
2024/05/17	2030	08/05/2025	10.69 Put	Bond Future	2615.1000	2.6151	2670.7800	2.6708	2.129	0.0000	0.0000
2024/05/17	2030	08/05/2025	10.69 Call	Bond Future	2443.7300	2.4437	2475.3700	2.4754	1.295	0.0000	0.0000
2024/05/17	2030	08/05/2025	11.86 Call	Bond Future	5012.8900	5.0129	5033.8200	5.0338	0.418	0.0000	0.0000
2024/05/17	2030	08/05/2025	11.86 Put	Bond Future	1301.7100	1.3017	1346.6800	1.3467	3.455	0.0000	0.0000
2024/05/17	2030	08/05/2025	10.31 Put	Bond Future	3266.9100	3.2669	3320.9700	3.3210	1.655	0.0000	0.0000
2024/05/17	2030	08/05/2025	10.31 Call	Bond Future	1788.3600	1.7884	1818.3800	1.8184	1.679	0.0000	0.0000
2024/05/17	2030	08/05/2025		Bond Future	10.7403	92.2884	10.7474	92.2644	0.066	0.0000	0.0000
2024/05/17	2030	08/05/2025	9.93 Call	Bond Future	1252.1000	1.2521	1273.5200	1.2735	1.711	0.0000	0.0000
2024/05/17	2030	08/05/2025	9.93 Put	Bond Future	4061.2400	4.0612	4106.7000	4.1067	1.119	0.0000	0.0000
2024/05/17	2030	07/08/2025		Bond Future	10.9067	90.1871	10.9118	90.1706	0.046	0.0000	0.0000
2024/05/17	2030	07/08/2025	11.11 Call	Bond Future	3040.5700	3.0406	3135.0400	3.1350	3.107	0.0000	0.0000
2024/05/17	2030	07/08/2025	11.11 Put	Bond Future	2384.0600	2.3841	2494.9800	2.4950	4.653	0.0000	0.0000
2024/05/17	2030	07/08/2025	12.12 Call	Bond Future	5235.4000	5.2354	5311.3400	5.3113	1.451	0.0000	0.0000
2024/05/17	2030	07/08/2025	12.12 Put	Bond Future	1404.0600	1.4041	1496.4500	1.4965	6.580	0.0000	0.0000
2024/05/17	2030	07/08/2025	10.48 Put	Bond Future	3324.7600	3.3248	3432.8400	3.4328	3.251	0.0000	0.0000
2024/05/17	2030	07/08/2025	10.48 Call	Bond Future	1927.5600	1.9276	2019.1900	2.0192	4.754	0.0000	0.0000
2024/05/17	2032	01/08/2024	12.54 Call	Bond Future	5620.6900	5.6207	5750.5100	5.7505	2.310	0.0000	0.0000
2024/05/17	2032	01/08/2024	12.54 Put	Bond Future	262.3400	0.2623	295.3900	0.2954	12.598	0.0000	0.0000
2024/05/17	2032	01/08/2024	11.11 Put	Bond Future	2049.7400	2.0497	2052.4300	2.0524	0.131	0.0000	0.0000
2024/05/17	2032	01/08/2024	11.11 Call	Bond Future	1171.9800	1.1720	1271.4400	1.2714	8.486	0.0000	0.0000
2024/05/17	2032	01/08/2024	11.61 Put	Bond Future	1057.1600	1.0572	1093.2900	1.0933	3.418	0.0000	0.0000
2024/05/17	2032	01/08/2024	11.61 Call	Bond Future	2429.8800	2.4299	2562.7800	2.5628	5.469	0.0000	0.0000
2024/05/17	2032	01/08/2024	12.31 Call	Bond Future	4771.7900	4.7718	4905.5200	4.9055	2.803	0.0000	0.0000
2024/05/17	2032	01/08/2024	12.31 Put	Bond Future	375.6300	0.3756	412.5900	0.4126	9.839	0.0000	0.0000
2024/05/17	2032	01/08/2024	11.14 Call	Bond Future	1234.0800	1.2341	1336.4300	1.3364	8.294	0.0000	0.0000
2024/05/17	2032	01/08/2024	11.14 Put	Bond Future	1974.6100	1.9746	1980.1900	1.9802	0.283	0.0000	0.0000
2024/05/17	2032	01/08/2024	11.15 Call	Bond Future	1255.1300	1.2551	1358.4800	1.3585	8.234	0.0000	0.0000
2024/05/17	2032	01/08/2024	11.15 Put	Bond Future	1949.9800	1.9500	1956.5600	1.9566	0.337	0.0000	0.0000
2024/05/17	2032	01/08/2024	11.13 Call	Bond Future	1213.0700	1.2131	1314.5800	1.3146	8.368	0.0000	0.0000
2024/05/17	2032	01/08/2024	11.13 Put	Bond Future	1999.3100	1.9993	2004.0500	2.0041	0.237	0.0000	0.0000
2024/05/17	2032	01/08/2024		Bond Future	11.3030	87.4982	11.2816	87.5949	0.189	0.0000	0.0000
2024/05/17	2032	07/11/2024	11.48 Call	Bond Future	2493.4600	2.4935	2562.3900	2.5624	2.764	0.0000	0.0000
2024/05/17	2032	07/11/2024	11.48 Put	Bond Future	2253.4900	2.2535	2224.8600	2.2249	1.270	0.0000	0.0000
2024/05/17	2032	07/11/2024	11.49 Call	Bond Future	2517.8400	2.5178	2587.0400	2.5870	2.748	0.0000	0.0000
2024/05/17	2032	07/11/2024	11.49 Put	Bond Future	2234.1200	2.2341	2205.7600	2.2058	1.269	0.0000	0.0000
2024/05/17	2032	07/11/2024	11.47 Call	Bond Future	2468.9400	2.4689	2537.8400	2.5378	2.791	0.0000	0.0000
2024/05/17	2032	07/11/2024	11.47 Put	Bond Future	2272.7600	2.2728	2244.1000	2.2441	1.261	0.0000	0.0000
2024/05/17	2032	07/11/2024		Bond Future	11.4253	85.4004	11.4031	85.4979	0.194	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	
2024/05/17	2032	07/11/2024	11.11 Put	Bond Future	3074.0200	3.0740	3035.3500	3.0354	1.258	0.0000	0.0000
2024/05/17	2032	07/11/2024	11.11 Call	Bond Future	1674.1500	1.6742	1733.0400	1.7330	3.518	0.0000	0.0000
2024/05/17	2032	07/11/2024	11.61 Put	Bond Future	2014.5500	2.0146	1989.0200	1.9890	1.267	0.0000	0.0000
2024/05/17	2032	07/11/2024	11.61 Call	Bond Future	2821.0900	2.8211	2893.1200	2.8931	2.553	0.0000	0.0000
2024/05/17	2032	07/11/2024	12.95 Call	Bond Future	6965.8400	6.9658	7056.0600	7.0561	1.295	0.0000	0.0000
2024/05/17	2032	07/11/2024	12.95 Put	Bond Future	596.5400	0.5965	589.2000	0.5892	1.230	0.0000	0.0000
2024/05/17	2032	07/11/2024	13.36 Call	Bond Future	8338.8700	8.3389	8432.2300	8.4322	1.120	0.0000	0.0000
2024/05/17	2032	07/11/2024	13.36 Put	Bond Future	363.9500	0.3640	359.7500	0.3598	1.154	0.0000	0.0000
2024/05/17	2032	07/11/2024	11.64 Put	Bond Future	1962.8600	1.9629	1938.0500	1.9381	1.264	0.0000	0.0000
2024/05/17	2032	07/11/2024	11.64 Call	Bond Future	2899.4500	2.8995	2972.2000	2.9722	2.509	0.0000	0.0000
2024/05/17	2032	06/02/2025		Bond Future	11.5527	87.2590	11.5292	87.3595	0.203	0.0000	0.0000
2024/05/17	2032	06/02/2025	11.72 Call	Bond Future	3214.0600	3.2141	3366.9800	3.3670	4.758	0.0000	0.0000
2024/05/17	2032	06/02/2025	11.72 Put	Bond Future	2502.8300	2.5028	2555.3300	2.5553	2.098	0.0000	0.0000
2024/05/17	2032	08/05/2025		Bond Future	11.6857	85.0028	11.6616	85.1028	0.206	0.0000	0.0000
2024/05/17	2032	08/05/2025	10.91 Call	Bond Future	1852.4100	1.8524	1812.9100	1.8129	2.132	0.0000	0.0000
2024/05/17	2032	08/05/2025	10.91 Put	Bond Future	5154.4400	5.1544	5014.8900	5.0149	2.707	0.0000	0.0000
2024/05/17	2032	07/08/2025		Bond Future	11.8532	86.7593	11.8260	86.8691	0.230	0.0000	0.0000
2024/05/17	2032	07/08/2025	12.01 Call	Bond Future	3915.6100	3.9156	4030.9800	4.0310	2.946	0.0000	0.0000
2024/05/17	2032	07/08/2025	12.01 Put	Bond Future	3287.6200	3.2876	3293.2500	3.2933	0.171	0.0000	0.0000
2024/05/17	2033	01/08/2024		Bond Future	122.6309	122.6309	122.6529	122.6529	0.018	0.0000	0.0000
2024/05/17	2033	07/11/2024		Bond Future	124.0588	124.0588	124.0791	124.0791	0.016	0.0000	0.0000
2024/05/17	2033	06/02/2025		Bond Future	126.7890	126.7890	126.8109	126.8109	0.017	0.0000	0.0000
2024/05/17	2033	06/02/2025	124.94 Call	Bond Future	1848.9800	1.8490	1870.9200	1.8709	1.187	0.0000	0.0000
2024/05/17	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	2033	08/05/2025		Bond Future	128.0552	128.0552	128.0736	128.0736	0.014	0.0000	0.0000
2024/05/17	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	2033	08/05/2025	130.62 Put	Bond Future	2564.8100	2.5648	2546.4500	2.5465	0.716	0.0000	0.0000
2024/05/17	2033	07/08/2025		Bond Future	130.7393	130.7393	130.7690	130.7690	0.023	0.0000	0.0000
2024/05/17	2033	07/08/2025	128.65 Call	Bond Future	2089.2600	2.0893	2118.9600	2.1190	1.422	0.0000	0.0000
2024/05/17	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	2037	01/08/2024	13.82 Call	Bond Future	6920.4100	6.9204	6924.8500	6.9249	0.064	0.0000	0.0000
2024/05/17	2037	01/08/2024	13.82 Put	Bond Future	262.0900	0.2621	261.5700	0.2616	0.198	0.0000	0.0000
2024/05/17	2037	01/08/2024	13.17 Call	Bond Future	4353.2400	4.3532	4358.5700	4.3586	0.122	0.0000	0.0000
2024/05/17	2037	01/08/2024	13.17 Put	Bond Future	686.3600	0.6864	686.7300	0.6867	0.054	0.0000	0.0000
2024/05/17	2037	01/08/2024		Bond Future	12.4256	75.5568	12.4246	75.5618	0.008	0.0000	0.0000
2024/05/17	2037	01/08/2024	12.10 Call	Bond Future	1106.4900	1.1065	1114.0700	1.1141	0.685	0.0000	0.0000
2024/05/17	2037	01/08/2024	12.10 Put	Bond Future	2796.4000	2.7964	2799.0200	2.7990	0.094	0.0000	0.0000
2024/05/17	2037	01/08/2024	12.11 Call	Bond Future	1126.8900	1.1269	1134.5000	1.1345	0.675	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/05/17	2037	01/08/2024	12.11 Put	Bond Future	2764.0800	2.7641	2766.7300	2.7667	0.096	0.0000	0.0000
2024/05/17	2037	01/08/2024	12.09 Call	Bond Future	1086.1700	1.0862	1093.7300	1.0937	0.696	0.0000	0.0000
2024/05/17	2037	01/08/2024	12.09 Put	Bond Future	2828.8500	2.8289	2831.4500	2.8315	0.092	0.0000	0.0000
2024/05/17	2037	07/11/2024		Bond Future	12.5599	77.3441	12.5591	77.3479	0.006	0.0000	0.0000
2024/05/17	2037	07/11/2024	12.58 Call	Bond Future	2825.9000	2.8259	2925.6300	2.9256	3.529	0.0000	0.0000
2024/05/17	2037	07/11/2024	12.58 Put	Bond Future	2725.0400	2.7250	2821.0100	2.8210	3.522	0.0000	0.0000
2024/05/17	2037	07/11/2024	12.59 Call	Bond Future	2853.3600	2.8534	2953.0400	2.9530	3.493	0.0000	0.0000
2024/05/17	2037	07/11/2024	12.59 Put	Bond Future	2702.4900	2.7025	2798.4100	2.7984	3.549	0.0000	0.0000
2024/05/17	2037	07/11/2024	12.57 Call	Bond Future	2798.5700	2.7986	2898.1300	2.8981	3.558	0.0000	0.0000
2024/05/17	2037	07/11/2024	12.57 Put	Bond Future	2747.7600	2.7478	2843.5600	2.8436	3.486	0.0000	0.0000
2024/05/17	2037	06/02/2025		Bond Future	12.6976	74.7666	12.6967	74.7710	0.007	0.0000	0.0000
2024/05/17	2037	06/02/2025	12.76 Call	Bond Future	3508.4000	3.5084	3625.9700	3.6260	3.351	0.0000	0.0000
2024/05/17	2037	06/02/2025	12.76 Put	Bond Future	3202.5300	3.2025	3315.6300	3.3156	3.532	0.0000	0.0000
2024/05/17	2037	08/05/2025		Bond Future	12.8445	76.4033	12.8440	76.4056	0.004	0.0000	0.0000
2024/05/17	2037	08/05/2025	12.25 Call	Bond Future	2718.4100	2.7184	2596.7800	2.5968	4.474	0.0000	0.0000
2024/05/17	2037	08/05/2025	12.25 Put	Bond Future	5666.8800	5.6669	5542.9400	5.5429	2.187	0.0000	0.0000
2024/05/17	2037	08/05/2025	12.55 Put	Bond Future	4822.1300	4.8221	4705.4400	4.7054	2.420	0.0000	0.0000
2024/05/17	2037	08/05/2025	12.55 Call	Bond Future	3382.1500	3.3822	3267.7700	3.2678	3.382	0.0000	0.0000
2024/05/17	2037	08/05/2025	13.30 Put	Bond Future	3212.8000	3.2128	3111.9600	3.1120	3.139	0.0000	0.0000
2024/05/17	2037	08/05/2025	13.30 Call	Bond Future	5363.4800	5.3635	5264.9500	5.2650	1.837	0.0000	0.0000
2024/05/17	2037	08/05/2025	13.35 Put	Bond Future	3127.2800	3.1273	3027.0600	3.0271	3.205	0.0000	0.0000
2024/05/17	2037	08/05/2025	13.35 Call	Bond Future	5508.5200	5.5085	5410.6100	5.4106	1.777	0.0000	0.0000
2024/05/17	2037	07/08/2025		Bond Future	13.0210	73.7209	13.0190	73.7300	0.015	0.0000	0.0000
2024/05/17	2037	07/08/2025	13.01 Call	Bond Future	4354.1300	4.3541	4377.1300	4.3771	0.528	0.0000	0.0000
2024/05/17	2037	07/08/2025	13.01 Put	Bond Future	4405.8200	4.4058	4419.6700	4.4197	0.314	0.0000	0.0000
2024/05/17	2038	01/08/2024		Bond Future	131.7631	131.7631	131.4923	131.4923	0.206	0.0000	0.0000
2024/05/17	2038	07/11/2024		Bond Future	134.9144	134.9144	134.6350	134.6350	0.207	0.0000	0.0000
2024/05/17	2038	06/02/2025		Bond Future	135.7551	135.7551	135.4702	135.4702	0.210	0.0000	0.0000
2024/05/17	2038	06/02/2025	135.23 Call	Bond Future	525.0600	0.5251	240.2100	0.2402	54.251	0.0000	0.0000
2024/05/17	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	2038	08/05/2025		Bond Future	138.7609	138.7609	138.4657	138.4657	0.213	0.0000	0.0000
2024/05/17	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	2038	08/05/2025	139.68 Put	Bond Future	919.1300	0.9191	1214.3500	1.2144	32.120	0.0000	0.0000
2024/05/17	2038	07/08/2025		Bond Future	139.4873	139.4873	139.1972	139.1972	0.208	0.0000	0.0000
2024/05/17	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	2038	07/08/2025	139.56 Put	Bond Future	72.6700	0.0727	362.8000	0.3628	399.243	0.0000	0.0000
2024/05/17	2040	01/08/2024	12.28 Put	Bond Future	3232.3700	3.2324	3185.9600	3.1860	1.436	0.0000	0.0000
2024/05/17	2040	01/08/2024	12.28 Call	Bond Future	1013.5100	1.0135	1056.2600	1.0563	4.218	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	
2024/05/17	2040	01/08/2024	12.88 Call	Bond Future	2598.7200	2.5987	2663.8200	2.6638	2.505	0.0000	0.0000
2024/05/17	2040	01/08/2024	12.88 Put	Bond Future	1544.3200	1.5443	1520.2600	1.5203	1.558	0.0000	0.0000
2024/05/17	2040	01/08/2024	13.48 Call	Bond Future	4794.7500	4.7948	4871.9400	4.8719	1.610	0.0000	0.0000
2024/05/17	2040	01/08/2024	13.48 Put	Bond Future	678.6200	0.6786	666.6500	0.6667	1.764	0.0000	0.0000
2024/05/17	2040	01/08/2024	12.95 Put	Bond Future	1407.9800	1.4080	1385.5900	1.3856	1.590	0.0000	0.0000
2024/05/17	2040	01/08/2024	12.95 Call	Bond Future	2830.1600	2.8302	2896.9300	2.8969	2.359	0.0000	0.0000
2024/05/17	2040	01/08/2024		Bond Future	12.6823	75.4332	12.6658	75.5223	0.130	0.0000	0.0000
2024/05/17	2040	01/08/2024	12.33 Call	Bond Future	1115.1000	1.1151	1160.0500	1.1601	4.031	0.0000	0.0000
2024/05/17	2040	01/08/2024	12.33 Put	Bond Future	3052.6900	3.0527	3008.4800	3.0085	1.448	0.0000	0.0000
2024/05/17	2040	01/08/2024	12.34 Call	Bond Future	1136.0800	1.1361	1181.4700	1.1815	3.995	0.0000	0.0000
2024/05/17	2040	01/08/2024	12.34 Put	Bond Future	3017.6100	3.0176	2973.8400	2.9738	1.450	0.0000	0.0000
2024/05/17	2040	01/08/2024	12.32 Call	Bond Future	1094.2100	1.0942	1138.7300	1.1387	4.069	0.0000	0.0000
2024/05/17	2040	01/08/2024	12.32 Put	Bond Future	3087.9300	3.0879	3043.2900	3.0433	1.446	0.0000	0.0000
2024/05/17	2040	07/11/2024	12.85 Call	Bond Future	3025.9800	3.0260	3190.0800	3.1901	5.423	0.0000	0.0000
2024/05/17	2040	07/11/2024	12.85 Put	Bond Future	2859.2300	2.8592	2933.3600	2.9334	2.593	0.0000	0.0000
2024/05/17	2040	07/11/2024	12.86 Call	Bond Future	3055.0900	3.0551	3219.5800	3.2196	5.384	0.0000	0.0000
2024/05/17	2040	07/11/2024	12.86 Put	Bond Future	2835.5900	2.8356	2910.1100	2.9101	2.628	0.0000	0.0000
2024/05/17	2040	07/11/2024	12.84 Call	Bond Future	2996.9900	2.9970	3160.7000	3.1607	5.462	0.0000	0.0000
2024/05/17	2040	07/11/2024	12.84 Put	Bond Future	2883.0500	2.8831	2956.7900	2.9568	2.558	0.0000	0.0000
2024/05/17	2040	07/11/2024		Bond Future	12.8185	77.2175	12.8015	77.3075	0.132	0.0000	0.0000
2024/05/17	2040	06/02/2025		Bond Future	12.9575	74.3865	12.9397	74.4791	0.137	0.0000	0.0000
2024/05/17	2040	06/02/2025	12.95 Call	Bond Future	3605.0400	3.6050	3702.3900	3.7024	2.700	0.0000	0.0000
2024/05/17	2040	06/02/2025	12.95 Put	Bond Future	3643.9400	3.6439	3648.6800	3.6487	0.130	0.0000	0.0000
2024/05/17	2040	08/05/2025	13.43 Put	Bond Future	3660.1900	3.6602	3527.0200	3.5270	3.638	0.0000	0.0000
2024/05/17	2040	08/05/2025	13.43 Call	Bond Future	5291.5200	5.2915	5250.7400	5.2507	0.771	0.0000	0.0000
2024/05/17	2040	08/05/2025	12.75 Put	Bond Future	5288.6800	5.2887	5125.5400	5.1255	3.085	0.0000	0.0000
2024/05/17	2040	08/05/2025	12.75 Call	Bond Future	3444.1400	3.4441	3373.3900	3.3734	2.054	0.0000	0.0000
2024/05/17	2040	08/05/2025	13.50 Put	Bond Future	3523.7500	3.5238	3394.1000	3.3941	3.679	0.0000	0.0000
2024/05/17	2040	08/05/2025	13.50 Call	Bond Future	5498.7200	5.4987	5461.4600	5.4615	0.678	0.0000	0.0000
2024/05/17	2040	08/05/2025		Bond Future	13.1047	76.0147	13.0866	76.1071	0.138	0.0000	0.0000
2024/05/17	2040	08/05/2025	12.63 Call	Bond Future	3159.6200	3.1596	3083.1300	3.0831	2.421	0.0000	0.0000
2024/05/17	2040	08/05/2025	12.63 Put	Bond Future	5644.4400	5.6444	5475.5600	5.4756	2.992	0.0000	0.0000
2024/05/17	2040	07/08/2025		Bond Future	13.2798	73.0730	13.2596	73.1741	0.152	0.0000	0.0000
2024/05/17	2040	07/08/2025	13.29 Call	Bond Future	4677.6800	4.6777	4769.0800	4.7691	1.954	0.0000	0.0000
2024/05/17	2040	07/08/2025	13.29 Put	Bond Future	4626.9100	4.6269	4617.2000	4.6172	0.210	0.0000	0.0000
2024/05/17	2044	01/08/2024	13.00 Call	Bond Future	2671.1600	2.6712	2800.6900	2.8007	4.849	0.0000	0.0000
2024/05/17	2044	01/08/2024	13.00 Put	Bond Future	1440.1200	1.4401	1480.4700	1.4805	2.802	0.0000	0.0000
2024/05/17	2044	01/08/2024	13.25 Call	Bond Future	3544.6000	3.5446	3673.5100	3.6735	3.637	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low
2024/05/17	2044	01/08/2024	13.25 Put	Bond Future		1022.2500	1.0223	1061.9800	1.0620	3.887	0.0000	0.0000
2024/05/17	2044	01/08/2024	12.29 Call	Bond Future		837.8100	0.8378	928.2200	0.9282	10.791	0.0000	0.0000
2024/05/17	2044	01/08/2024	12.29 Put	Bond Future		3505.2000	3.5052	3506.4300	3.5064	0.035	0.0000	0.0000
2024/05/17	2044	01/08/2024	12.30 Call	Bond Future		855.6400	0.8556	946.9300	0.9469	10.669	0.0000	0.0000
2024/05/17	2044	01/08/2024	12.30 Put	Bond Future		3465.6200	3.4656	3467.7300	3.4677	0.061	0.0000	0.0000
2024/05/17	2044	01/08/2024	12.28 Call	Bond Future		820.2300	0.8202	909.6200	0.9096	10.898	0.0000	0.0000
2024/05/17	2044	01/08/2024	12.28 Put	Bond Future		3545.0900	3.5451	3545.3000	3.5453	0.006	0.0000	0.0000
2024/05/17	2044	01/08/2024		Bond Future		12.7688	71.4871	12.7523	71.5763	0.129	0.0000	0.0000
2024/05/17	2044	07/11/2024		Bond Future		12.9004	73.1781	12.8834	73.2682	0.131	0.0000	0.0000
2024/05/17	2044	07/11/2024	12.91 Call	Bond Future		2998.0300	2.9980	3082.5700	3.0826	2.820	0.0000	0.0000
2024/05/17	2044	07/11/2024	12.91 Put	Bond Future		2947.0300	2.9470	2941.4600	2.9415	0.189	0.0000	0.0000
2024/05/17	2044	07/11/2024	12.92 Call	Bond Future		3026.9000	3.0269	3111.6700	3.1117	2.801	0.0000	0.0000
2024/05/17	2044	07/11/2024	12.92 Put	Bond Future		2922.9000	2.9229	2917.5600	2.9176	0.183	0.0000	0.0000
2024/05/17	2044	07/11/2024	12.90 Call	Bond Future		2969.2700	2.9693	3053.3900	3.0534	2.833	0.0000	0.0000
2024/05/17	2044	07/11/2024	12.90 Put	Bond Future		2971.3400	2.9713	2965.3500	2.9654	0.202	0.0000	0.0000
2024/05/17	2044	06/02/2025		Bond Future		13.0343	70.3844	13.0166	70.4771	0.136	0.0000	0.0000
2024/05/17	2044	06/02/2025	13.02 Call	Bond Future		3540.8500	3.5409	3731.1700	3.7312	5.375	0.0000	0.0000
2024/05/17	2044	06/02/2025	13.02 Put	Bond Future		3615.5400	3.6155	3713.1400	3.7131	2.699	0.0000	0.0000
2024/05/17	2044	08/05/2025		Bond Future		13.1755	71.9250	13.1574	72.0176	0.137	0.0000	0.0000
2024/05/17	2044	08/05/2025	12.72 Call	Bond Future		3237.6600	3.2377	3093.0900	3.0931	4.465	0.0000	0.0000
2024/05/17	2044	08/05/2025	12.72 Put	Bond Future		5637.5300	5.6375	5400.3600	5.4004	4.207	0.0000	0.0000
2024/05/17	2044	07/08/2025		Bond Future		13.3428	69.0239	13.3227	69.1248	0.151	0.0000	0.0000
2024/05/17	2044	07/08/2025	13.34 Call	Bond Future		4685.2500	4.6853	4783.8600	4.7839	2.105	0.0000	0.0000
2024/05/17	2044	07/08/2025	13.34 Put	Bond Future		4699.3400	4.6993	4697.0400	4.6970	0.049	0.0000	0.0000
2024/05/17	2046	01/08/2024		Bond Future		114.5764	114.5764	114.2523	114.2523	0.283	0.0000	0.0000
2024/05/17	2046	07/11/2024		Bond Future		115.1054	115.1054	114.7713	114.7713	0.290	0.0000	0.0000
2024/05/17	2046	06/02/2025		Bond Future		117.6380	117.6380	117.2977	117.2977	0.289	0.0000	0.0000
2024/05/17	2046	06/02/2025	114.01 Call	Bond Future		3628.0100	3.6280	3287.7100	3.2877	9.380	0.0000	0.0000
2024/05/17	2046	06/02/2025	114.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	2046	08/05/2025		Bond Future		117.9780	117.9780	117.6263	117.6263	0.298	0.0000	0.0000
2024/05/17	2046	08/05/2025	121.97 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	2046	08/05/2025	121.97 Put	Bond Future		3992.0100	3.9920	4343.7400	4.3437	8.811	0.0000	0.0000
2024/05/17	2046	07/08/2025		Bond Future		120.4485	120.4485	120.0997	120.0997	0.290	0.0000	0.0000
2024/05/17	2046	07/08/2025	118.69 Call	Bond Future		1758.5000	1.7585	1409.6800	1.4097	19.836	0.0000	0.0000
2024/05/17	2046	07/08/2025	118.69 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	2050	01/08/2024		Bond Future		113.1924	113.1924	112.8313	112.8313	0.319	0.0000	0.0000
2024/05/17	2050	07/11/2024		Bond Future		115.8998	115.8998	115.5280	115.5280	0.321	0.0000	0.0000
2024/05/17	2050	06/02/2025		Bond Future		116.0790	116.0790	115.6998	115.6998	0.327	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	
2024/05/17	2050	06/02/2025	115.60 Call	Bond Future	478.9800	0.4790	99.8300	0.0998	79.158	0.0000	0.0000
2024/05/17	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	2050	08/05/2025		Bond Future	118.6491	118.6491	118.2581	118.2581	0.330	0.0000	0.0000
2024/05/17	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	2050	08/05/2025	121.16 Put	Bond Future	2510.8800	2.5109	2901.9200	2.9019	15.574	0.0000	0.0000
2024/05/17	2050	07/08/2025		Bond Future	118.7047	118.7047	118.3152	118.3152	0.328	0.0000	0.0000
2024/05/17	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	2050	07/08/2025	119.89 Put	Bond Future	1185.2800	1.1853	1574.8100	1.5748	32.864	0.0000	0.0000
2024/05/17	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	AL37	01/08/2024		Index Future	964.6700	964.6700	964.6910	964.6910	0.002	0.0000	0.0000
2024/05/17	AL37	07/11/2024		Index Future	987.4940	987.4940	987.4980	987.4980	0.000	0.0000	0.0000
2024/05/17	AL37	06/02/2025		Index Future	1009.0030	1009.0030	1009.0160	1009.0160	0.001	0.0000	0.0000
2024/05/17	AL37	08/05/2025		Index Future	1031.1350	1031.1350	1031.1180	1031.1180	0.002	0.0000	0.0000
2024/05/17	AL37	07/08/2025		Index Future	1052.5550	1052.5550	1052.6240	1052.6240	0.007	0.0000	0.0000
2024/05/17	AL7T	01/08/2024		Index Future	1116.5290	1116.5290	1117.2330	1117.2330	0.063	0.0000	0.0000
2024/05/17	AL7T	07/11/2024		Index Future	1142.9460	1142.9460	1143.6460	1143.6460	0.061	0.0000	0.0000
2024/05/17	AL7T	06/02/2025		Index Future	1167.8420	1167.8420	1168.5660	1168.5660	0.062	0.0000	0.0000
2024/05/17	AL7T	08/05/2025		Index Future	1193.4580	1193.4580	1194.1630	1194.1630	0.059	0.0000	0.0000
2024/05/17	AL7T	07/08/2025		Index Future	1218.2500	1218.2500	1219.0700	1219.0700	0.067	0.0000	0.0000
2024/05/17	ALBI	01/08/2024		Index Future	970.8440	970.8440	971.2150	971.2150	0.038	0.0000	0.0000
2024/05/17	ALBI	07/11/2024		Index Future	993.8140	993.8140	994.1760	994.1760	0.036	0.0000	0.0000
2024/05/17	ALBI	06/02/2025		Index Future	1015.4620	1015.4620	1015.8390	1015.8390	0.037	0.0000	0.0000
2024/05/17	ALBI	08/05/2025		Index Future	1037.7350	1037.7350	1038.0910	1038.0910	0.034	0.0000	0.0000
2024/05/17	ALBI	07/08/2025		Index Future	1059.2920	1059.2920	1059.7420	1059.7420	0.042	0.0000	0.0000
2024/05/17	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	C038	31/01/2038		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	
2024/05/17	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2024/05/17	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/05/17	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/05/17	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/05/17	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/05/17	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/05/17	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/05/17	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/05/17	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	ES33	01/08/2024		Bond Future	12.8151	74.8184	12.8140	74.8233	0.009	0.0000	0.0000
2024/05/17	ES33	07/11/2024		Bond Future	12.9903	72.8047	12.9894	72.8084	0.007	0.0000	0.0000
2024/05/17	ES33	06/02/2025		Bond Future	13.1720	74.4059	13.1709	74.4104	0.008	0.0000	0.0000
2024/05/17	ES33	06/02/2025	13.34 Call	Bond Future	674.3100	0.6743	678.8000	0.6788	0.666	0.0000	0.0000
2024/05/17	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/05/17	ES33	08/05/2025		Bond Future	13.3557	72.2478	13.3551	72.2501	0.004	0.0000	0.0000
2024/05/17	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	ES33	08/05/2025	12.73 Put	Bond Future	2524.2200	2.5242	2521.8500	2.5219	0.094	0.0000	0.0000
2024/05/17	ES33	07/08/2025		Bond Future	13.5727	73.7558	13.5704	73.7647	0.017	0.0000	0.0000
2024/05/17	ES33	07/08/2025	13.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	ES33	07/08/2025	13.56 Put	Bond Future	48.8000	0.0488	39.9400	0.0399	18.156	0.0000	0.0000
2024/05/17	ES42	01/08/2024		Bond Future	13.1918	70.4909	13.1804	70.5479	0.086	0.0000	0.0000
2024/05/17	ES42	07/11/2024		Bond Future	13.3459	67.9082	13.3342	67.9654	0.087	0.0000	0.0000
2024/05/17	ES42	06/02/2025		Bond Future	13.4977	69.4010	13.4854	69.4601	0.091	0.0000	0.0000
2024/05/17	ES42	06/02/2025	13.71 Call	Bond Future	1007.5200	1.0075	1066.6200	1.0666	5.866	0.0000	0.0000
2024/05/17	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	ES42	08/05/2025		Bond Future	13.6569	66.6677	13.6446	66.7260	0.091	0.0000	0.0000
2024/05/17	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	ES42	08/05/2025	13.25 Put	Bond Future	1963.2200	1.9632	1904.9000	1.9049	2.971	0.0000	0.0000
2024/05/17	ES42	07/08/2025		Bond Future	13.8368	68.0558	13.8226	68.1215	0.103	0.0000	0.0000
2024/05/17	ES42	07/08/2025	13.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	ES42	07/08/2025	13.79 Put	Bond Future	216.3700	0.2164	150.6900	0.1507	30.355	0.0000	0.0000
2024/05/17	GOVI	01/08/2024		GOVI	956.3840	956.3840	956.7570	956.7570	0.039	0.0000	0.0000
2024/05/17	GOVI	01/08/2024	943.38 Call	GOVI	130040.0000	13.0040	133770.0000	13.3770	2.868	0.0000	0.0000
2024/05/17	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	GOVI	01/08/2024	943.39 Call	GOVI	129940.0000	12.9940	133670.0000	13.3670	2.871	0.0000	0.0000
2024/05/17	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	GOVI	01/08/2024	943.37 Call	GOVI	130140.0000	13.0140	133870.0000	13.3870	2.866	0.0000	0.0000
2024/05/17	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	GOVI	07/11/2024		GOVI	979.0120	979.0120	979.3760	979.3760	0.037	0.0000	0.0000
2024/05/17	GOVI	07/11/2024	948.79 Call	GOVI	302220.0000	30.2220	305860.0000	30.5860	1.204	0.0000	0.0000
2024/05/17	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	GOVI	07/11/2024	948.80 Call	GOVI	302120.0000	30.2120	305760.0000	30.5760	1.205	0.0000	0.0000
2024/05/17	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	GOVI	07/11/2024	948.78 Call	GOVI	302320.0000	30.2320	305960.0000	30.5960	1.204	0.0000	0.0000
2024/05/17	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	GOVI	06/02/2025		GOVI	1000.3370	1000.3370	1000.7170	1000.7170	0.038	0.0000	0.0000
2024/05/17	GOVI	06/02/2025	972.00 Call	GOVI	283370.0000	28.3370	287170.0000	28.7170	1.341	0.0000	0.0000
2024/05/17	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	GOVI	08/05/2025		GOVI	1022.2780	1022.2780	1022.6370	1022.6370	0.035	0.0000	0.0000
2024/05/17	GOVI	08/05/2025	1,022.00 Call	GOVI	2780.0000	0.2780	6370.0000	0.6370	129.137	0.0000	0.0000
2024/05/17	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/05/17	GOVI	07/08/2025		GOVI	1043.5140	1043.5140	1043.9670	1043.9670	0.043	0.0000	0.0000
2024/05/17	GOVI	07/08/2025	1,011. Call 00	GOVI	325140.0000	32.5140	329670.0000	32.9670	1.393	0.0000	0.0000
2024/05/17	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/05/17	IGOV	01/08/2024		Index Future	351.3790	351.3790	350.8780	350.8780	0.143	0.0000	0.0000
2024/05/17	IGOV	07/11/2024		Index Future	359.7830	359.7830	359.2640	359.2640	0.144	0.0000	0.0000
2024/05/17	IGOV	06/02/2025		Index Future	367.7020	367.7020	367.1750	367.1750	0.143	0.0000	0.0000
2024/05/17	IGOV	08/05/2025		Index Future	375.8480	375.8480	375.2980	375.2980	0.146	0.0000	0.0000
2024/05/17	IGOV	07/08/2025		Index Future	383.7350	383.7350	383.2040	383.2040	0.138	0.0000	0.0000
2024/05/17	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/05/17	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/05/17	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/05/17	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/05/17	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/05/17	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/05/17	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/05/17	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/05/17	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/05/17	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/05/17	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/05/17	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/05/17	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/05/17	JBAF	15/05/2024		Jibar Tradeable Future	8.3500	8.3500	8.3500	91.6500	0.000	0.0000	0.0000
2024/05/17	JBAF	19/06/2024		Jibar Tradeable Future	8.3450	91.6550	8.3400	91.6600	0.060	0.0000	0.0000
2024/05/17	JBAF	17/07/2024		Jibar Tradeable Future	8.3300	91.6700	8.3250	91.6750	0.060	0.0000	0.0000
2024/05/17	JBAF	21/08/2024		Jibar Tradeable Future	8.3350	91.6650	8.3300	91.6700	0.060	0.0000	0.0000
2024/05/17	JBAF	18/09/2024		Jibar Tradeable Future	8.3300	91.6700	8.3250	91.6750	0.060	0.0000	0.0000
2024/05/17	JBAF	16/10/2024		Jibar Tradeable Future	8.3600	91.6400	8.3580	91.6420	0.024	0.0000	0.0000
2024/05/17	JBAF	20/11/2024		Jibar Tradeable Future	8.3570	91.6430	8.3550	91.6450	0.024	0.0000	0.0000
2024/05/17	JBAF	18/12/2024		Jibar Tradeable Future	8.3770	91.6230	8.3750	91.6250	0.024	0.0000	0.0000
2024/05/17	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3650	91.6350	0.024	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	
2024/05/17	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2850	91.7150	0.121	0.0000	0.0000
2024/05/17	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3300	91.6700	0.120	0.0000	0.0000
2024/05/17	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3700	91.6300	0.024	0.0000	0.0000
2024/05/17	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3500	91.6500	0.263	0.0000	0.0000
2024/05/17	R035	01/08/2024	12.50 Call	Bond Future	3321.1400	3.3211	3344.4300	3.3444	0.701	0.0000	0.0000
2024/05/17	R035	01/08/2024	12.50 Put	Bond Future	1018.2600	1.0183	1011.1700	1.0112	0.696	0.0000	0.0000
2024/05/17	R035	01/08/2024	12.45 Call	Bond Future	3148.3000	3.1483	3171.1800	3.1712	0.727	0.0000	0.0000
2024/05/17	R035	01/08/2024	12.45 Put	Bond Future	1091.2000	1.0912	1083.7000	1.0837	0.687	0.0000	0.0000
2024/05/17	R035	01/08/2024	13.08 Call	Bond Future	5516.3000	5.5163	5542.4900	5.5425	0.475	0.0000	0.0000
2024/05/17	R035	01/08/2024	13.08 Put	Bond Future	438.8700	0.4389	434.6800	0.4347	0.955	0.0000	0.0000
2024/05/17	R035	01/08/2024	13.05 Call	Bond Future	5396.4300	5.3964	5422.4700	5.4225	0.483	0.0000	0.0000
2024/05/17	R035	01/08/2024	13.05 Put	Bond Future	459.1200	0.4591	454.7800	0.4548	0.945	0.0000	0.0000
2024/05/17	R035	01/08/2024	12.20 Put	Bond Future	1527.8600	1.5279	1518.0600	1.5181	0.641	0.0000	0.0000
2024/05/17	R035	01/08/2024	12.20 Call	Bond Future	2339.8900	2.3399	2360.4700	2.3605	0.880	0.0000	0.0000
2024/05/17	R035	01/08/2024		Bond Future	12.0398	85.1774	12.0339	85.2078	0.049	0.0000	0.0000
2024/05/17	R035	01/08/2024	13.20 Call	Bond Future	6000.4800	6.0005	6026.9500	6.0270	0.441	0.0000	0.0000
2024/05/17	R035	01/08/2024	13.20 Put	Bond Future	366.1700	0.3662	362.2600	0.3623	1.068	0.0000	0.0000
2024/05/17	R035	01/08/2024	11.80 Call	Bond Future	1283.8000	1.2838	1300.8600	1.3009	1.329	0.0000	0.0000
2024/05/17	R035	01/08/2024	11.80 Put	Bond Future	2521.2600	2.5213	2507.9400	2.5079	0.528	0.0000	0.0000
2024/05/17	R035	01/08/2024	11.81 Call	Bond Future	1306.1900	1.3062	1323.2300	1.3232	1.305	0.0000	0.0000
2024/05/17	R035	01/08/2024	11.81 Put	Bond Future	2491.5300	2.4915	2478.1900	2.4782	0.535	0.0000	0.0000
2024/05/17	R035	01/08/2024	11.79 Call	Bond Future	1261.6300	1.2616	1278.7000	1.2787	1.353	0.0000	0.0000
2024/05/17	R035	01/08/2024	11.79 Put	Bond Future	2551.2500	2.5513	2537.9400	2.5379	0.522	0.0000	0.0000
2024/05/17	R035	07/11/2024		Bond Future	12.1754	82.6767	12.1694	82.7064	0.049	0.0000	0.0000
2024/05/17	R035	07/11/2024	12.18 Call	Bond Future	2764.2600	2.7643	2873.2900	2.8733	3.944	0.0000	0.0000
2024/05/17	R035	07/11/2024	12.18 Put	Bond Future	2741.1300	2.7411	2820.4300	2.8204	2.893	0.0000	0.0000
2024/05/17	R035	07/11/2024	12.19 Call	Bond Future	2791.4900	2.7915	2900.7900	2.9008	3.915	0.0000	0.0000
2024/05/17	R035	07/11/2024	12.19 Put	Bond Future	2718.4400	2.7184	2798.0100	2.7980	2.927	0.0000	0.0000
2024/05/17	R035	07/11/2024	12.17 Call	Bond Future	2737.1500	2.7372	2846.1300	2.8461	3.982	0.0000	0.0000
2024/05/17	R035	07/11/2024	12.17 Put	Bond Future	2763.9800	2.7640	2843.2300	2.8432	2.867	0.0000	0.0000
2024/05/17	R035	07/11/2024	13.23 Call	Bond Future	6153.8100	6.1538	6245.9200	6.2459	1.497	0.0000	0.0000
2024/05/17	R035	07/11/2024	13.23 Put	Bond Future	1114.7000	1.1147	1177.0800	1.1771	5.596	0.0000	0.0000
2024/05/17	R035	07/11/2024	12.20 Put	Bond Future	2695.9200	2.6959	2775.5300	2.7755	2.953	0.0000	0.0000
2024/05/17	R035	07/11/2024	12.20 Call	Bond Future	2818.8400	2.8188	2928.1800	2.9282	3.879	0.0000	0.0000
2024/05/17	R035	06/02/2025		Bond Future	12.3165	84.4763	12.3101	84.5074	0.052	0.0000	0.0000
2024/05/17	R035	06/02/2025	12.41 Call	Bond Future	3560.3500	3.5604	3686.9400	3.6869	3.556	0.0000	0.0000
2024/05/17	R035	06/02/2025	12.41 Put	Bond Future	3105.1900	3.1052	3200.6500	3.2007	3.074	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	
2024/05/17	R035	08/05/2025		Bond Future	12.4544	81.8093	12.4483	81.8386	0.049	0.0000	0.0000
2024/05/17	R035	08/05/2025	11.78 Call	Bond Future	2485.9700	2.4860	2378.5000	2.3785	4.323	0.0000	0.0000
2024/05/17	R035	08/05/2025	11.78 Put	Bond Future	5803.7500	5.8038	5666.9900	5.6670	2.356	0.0000	0.0000
2024/05/17	R035	08/05/2025	13.35 Call	Bond Future	6603.1600	6.6032	6530.6400	6.5306	1.098	0.0000	0.0000
2024/05/17	R035	08/05/2025	13.35 Put	Bond Future	2471.6000	2.4716	2369.7900	2.3698	4.119	0.0000	0.0000
2024/05/17	R035	08/05/2025	12.70 Call	Bond Future	4691.3700	4.6914	4606.6000	4.6066	1.807	0.0000	0.0000
2024/05/17	R035	08/05/2025	12.70 Put	Bond Future	3528.0100	3.5280	3413.9500	3.4140	3.233	0.0000	0.0000
2024/05/17	R035	08/05/2025	11.46 Put	Bond Future	6871.7800	6.8718	6723.8000	6.7238	2.153	0.0000	0.0000
2024/05/17	R035	08/05/2025	11.46 Call	Bond Future	1913.7600	1.9138	1795.0700	1.7951	6.202	0.0000	0.0000
2024/05/17	R035	07/08/2025		Bond Future	12.6225	83.5002	12.6145	83.5374	0.063	0.0000	0.0000
2024/05/17	R035	07/08/2025	12.65 Call	Bond Future	4347.4400	4.3474	4390.3700	4.3904	0.987	0.0000	0.0000
2024/05/17	R035	07/08/2025	12.65 Put	Bond Future	4218.9800	4.2190	4224.6800	4.2247	0.135	0.0000	0.0000
2024/05/17	R053	01/08/2024		Bond Future	12.6402	96.2361	12.6290	96.3161	0.089	0.0000	0.0000
2024/05/17	R053	01/08/2024	13.14 Call	Bond Future	4853.1400	4.8531	4929.6800	4.9297	1.577	0.0000	0.0000
2024/05/17	R053	01/08/2024	13.14 Put	Bond Future	1414.7000	1.4147	1411.2200	1.4112	0.246	0.0000	0.0000
2024/05/17	R053	01/08/2024	13.15 Call	Bond Future	4900.9100	4.9009	4977.5800	4.9776	1.564	0.0000	0.0000
2024/05/17	R053	01/08/2024	13.15 Put	Bond Future	1396.1100	1.3961	1392.7600	1.3928	0.240	0.0000	0.0000
2024/05/17	R053	01/08/2024	13.13 Call	Bond Future	4805.5200	4.8055	4881.9200	4.8819	1.590	0.0000	0.0000
2024/05/17	R053	01/08/2024	13.13 Put	Bond Future	1433.5400	1.4335	1429.9200	1.4299	0.253	0.0000	0.0000
2024/05/17	R053	07/11/2024	12.80 Call	Bond Future	4056.1200	4.0561	4263.5800	4.2636	5.115	0.0000	0.0000
2024/05/17	R053	07/11/2024	12.80 Put	Bond Future	3848.6900	3.8487	3975.9100	3.9759	3.306	0.0000	0.0000
2024/05/17	R053	07/11/2024	12.81 Call	Bond Future	4094.4300	4.0944	4302.2600	4.3023	5.076	0.0000	0.0000
2024/05/17	R053	07/11/2024	12.81 Put	Bond Future	3817.4400	3.8174	3945.0300	3.9450	3.342	0.0000	0.0000
2024/05/17	R053	07/11/2024	12.79 Call	Bond Future	4017.9600	4.0180	4225.3000	4.2253	5.160	0.0000	0.0000
2024/05/17	R053	07/11/2024	12.79 Put	Bond Future	3880.1800	3.8802	4007.2800	4.0073	3.276	0.0000	0.0000
2024/05/17	R053	07/11/2024		Bond Future	12.7703	92.6400	12.7588	92.7203	0.090	0.0000	0.0000
2024/05/17	R053	06/02/2025		Bond Future	12.8997	94.6557	12.8877	94.7386	0.094	0.0000	0.0000
2024/05/17	R053	06/02/2025	12.94 Call	Bond Future	5010.4000	5.0104	5137.6800	5.1377	2.540	0.0000	0.0000
2024/05/17	R053	06/02/2025	12.94 Put	Bond Future	4734.9700	4.7350	4779.4000	4.7794	0.938	0.0000	0.0000
2024/05/17	R053	08/05/2025		Bond Future	13.0320	90.8557	13.0199	90.9376	0.093	0.0000	0.0000
2024/05/17	R053	08/05/2025	12.64 Call	Bond Future	4091.7700	4.0918	4379.9400	4.3799	7.043	0.0000	0.0000
2024/05/17	R053	08/05/2025	12.64 Put	Bond Future	6803.2600	6.8033	7009.5400	7.0095	3.032	0.0000	0.0000
2024/05/17	R053	07/08/2025		Bond Future	13.1858	92.7301	13.1718	92.8219	0.106	0.0000	0.0000
2024/05/17	R053	07/08/2025	13.17 Call	Bond Future	6028.5100	6.0285	6250.2200	6.2502	3.678	0.0000	0.0000
2024/05/17	R053	07/08/2025	13.17 Put	Bond Future	6132.5000	6.1325	6262.3600	6.2624	2.118	0.0000	0.0000
2024/05/17	R186	01/08/2024		Bond Future	9.0465	104.3423	9.0862	104.2574	0.439	0.0000	0.0000
2024/05/17	R186	01/08/2024	8.69 Call	Bond Future	188.9600	0.1890	108.0900	0.1081	42.797	0.0000	0.0000
2024/05/17	R186	01/08/2024	8.69 Put	Bond Future	954.6000	0.9546	958.5900	0.9586	0.418	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	
2024/05/17	R186	01/08/2024	8.70 Call	Bond Future	195.4100	0.1954	113.4300	0.1134	41.953	0.0000	0.0000
2024/05/17	R186	01/08/2024	8.70 Put	Bond Future	939.4700	0.9395	942.3500	0.9424	0.307	0.0000	0.0000
2024/05/17	R186	01/08/2024	8.68 Call	Bond Future	182.5000	0.1825	102.7900	0.1028	43.677	0.0000	0.0000
2024/05/17	R186	01/08/2024	8.68 Put	Bond Future	969.7200	0.9697	974.8700	0.9749	0.531	0.0000	0.0000
2024/05/17	R186	07/11/2024	9.14 Call	Bond Future	830.3200	0.8303	709.3300	0.7093	14.571	0.0000	0.0000
2024/05/17	R186	07/11/2024	9.14 Put	Bond Future	684.3700	0.6844	652.1000	0.6521	4.715	0.0000	0.0000
2024/05/17	R186	07/11/2024	9.15 Call	Bond Future	842.4800	0.8425	721.1800	0.7212	14.398	0.0000	0.0000
2024/05/17	R186	07/11/2024	9.15 Put	Bond Future	677.4300	0.6774	644.8500	0.6449	4.809	0.0000	0.0000
2024/05/17	R186	07/11/2024	9.13 Call	Bond Future	818.2200	0.8182	697.5700	0.6976	14.745	0.0000	0.0000
2024/05/17	R186	07/11/2024	9.13 Put	Bond Future	691.3800	0.6914	659.4500	0.6595	4.618	0.0000	0.0000
2024/05/17	R186	07/11/2024		Bond Future	9.0637	106.8108	9.1101	106.7221	0.512	0.0000	0.0000
2024/05/17	R186	06/02/2025		Bond Future	9.0999	103.8201	9.1526	103.7304	0.579	0.0000	0.0000
2024/05/17	R186	06/02/2025	9.03 Call	Bond Future	800.4200	0.8004	707.1500	0.7072	11.653	0.0000	0.0000
2024/05/17	R186	06/02/2025	9.03 Put	Bond Future	919.4200	0.9194	915.8500	0.9159	0.388	0.0000	0.0000
2024/05/17	R186	08/05/2025		Bond Future	9.1411	106.0944	9.2050	105.9996	0.699	0.0000	0.0000
2024/05/17	R186	08/05/2025	8.47 Call	Bond Future	417.8400	0.4178	364.7100	0.3647	12.715	0.0000	0.0000
2024/05/17	R186	08/05/2025	8.47 Put	Bond Future	1421.5400	1.4215	1463.2200	1.4632	2.932	0.0000	0.0000
2024/05/17	R186	07/08/2025		Bond Future	9.2936	102.9741	9.3628	102.8866	0.745	0.0000	0.0000
2024/05/17	R186	07/08/2025	9.68 Call	Bond Future	1175.8300	1.1758	1150.7500	1.1508	2.133	0.0000	0.0000
2024/05/17	R186	07/08/2025	9.68 Put	Bond Future	688.8400	0.6888	751.2800	0.7513	9.065	0.0000	0.0000
2024/05/17	R186	07/08/2025	10.25 Call	Bond Future	1703.8800	1.7039	1663.5400	1.6635	2.368	0.0000	0.0000
2024/05/17	R186	07/08/2025	10.25 Put	Bond Future	504.5400	0.5045	551.7200	0.5517	9.351	0.0000	0.0000
2024/05/17	R186	07/08/2025	9.22 Put	Bond Future	900.1700	0.9002	967.0500	0.9671	7.430	0.0000	0.0000
2024/05/17	R186	07/08/2025	9.22 Call	Bond Future	807.0900	0.8071	786.4500	0.7865	2.557	0.0000	0.0000
2024/05/17	R202	01/08/2024		Bond Future	258.4609	258.4609	258.2021	258.2021	0.100	0.0000	0.0000
2024/05/17	R202	07/11/2024		Bond Future	264.6429	264.6429	264.3732	264.3732	0.102	0.0000	0.0000
2024/05/17	R202	06/02/2025		Bond Future	265.2234	265.2234	264.9495	264.9495	0.103	0.0000	0.0000
2024/05/17	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	R202	06/02/2025	266.79 Put	Bond Future	1566.6000	1.5666	1840.4800	1.8405	17.482	0.0000	0.0000
2024/05/17	R202	08/05/2025		Bond Future	271.0963	271.0963	270.8084	270.8084	0.106	0.0000	0.0000
2024/05/17	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	R202	08/05/2025	272.31 Put	Bond Future	1213.6800	1.2137	1501.6000	1.5016	23.723	0.0000	0.0000
2024/05/17	R202	07/08/2025		Bond Future	271.4048	271.4048	271.1331	271.1331	0.100	0.0000	0.0000
2024/05/17	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	R202	07/08/2025	271.60 Put	Bond Future	195.2100	0.1952	466.8700	0.4669	139.163	0.0000	0.0000
2024/05/17	R209	01/08/2024		Bond Future	12.1186	66.0366	12.1178	66.0400	0.006	0.0000	0.0000
2024/05/17	R209	01/08/2024	11.79 Call	Bond Future	924.2900	0.9243	976.3500	0.9764	5.632	0.0000	0.0000
2024/05/17	R209	01/08/2024	11.79 Put	Bond Future	2436.0700	2.4361	2484.6900	2.4847	1.996	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
2024/05/17	R209	01/08/2024	11.80 Call	Bond Future		942.0600	0.9421	994.3400	0.9943	5.550	0.0000	0.0000
2024/05/17	R209	01/08/2024	11.80 Put	Bond Future		2407.1100	2.4071	2455.9500	2.4560	2.029	0.0000	0.0000
2024/05/17	R209	01/08/2024	11.78 Call	Bond Future		906.7100	0.9067	958.4400	0.9584	5.705	0.0000	0.0000
2024/05/17	R209	01/08/2024	11.78 Put	Bond Future		2465.2600	2.4653	2513.5500	2.5136	1.959	0.0000	0.0000
2024/05/17	R209	07/11/2024		Bond Future		12.2403	64.4414	12.2398	64.4438	0.004	0.0000	0.0000
2024/05/17	R209	07/11/2024	12.22 Call	Bond Future		2392.0400	2.3920	2478.2100	2.4782	3.602	0.0000	0.0000
2024/05/17	R209	07/11/2024	12.22 Put	Bond Future		2482.6300	2.4826	2566.3900	2.5664	3.374	0.0000	0.0000
2024/05/17	R209	07/11/2024	12.23 Call	Bond Future		2415.9600	2.4160	2502.1000	2.5021	3.565	0.0000	0.0000
2024/05/17	R209	07/11/2024	12.23 Put	Bond Future		2461.9700	2.4620	2545.7000	2.5457	3.401	0.0000	0.0000
2024/05/17	R209	07/11/2024	12.21 Call	Bond Future		2368.2300	2.3682	2454.2400	2.4542	3.632	0.0000	0.0000
2024/05/17	R209	07/11/2024	12.21 Put	Bond Future		2503.4500	2.5035	2587.0500	2.5871	3.339	0.0000	0.0000
2024/05/17	R209	06/02/2025		Bond Future		12.3630	65.8439	12.3623	65.8469	0.006	0.0000	0.0000
2024/05/17	R209	06/02/2025	12.44 Call	Bond Future		3196.2200	3.1962	3225.5700	3.2256	0.918	0.0000	0.0000
2024/05/17	R209	06/02/2025	12.44 Put	Bond Future		2860.2500	2.8603	2886.5800	2.8866	0.921	0.0000	0.0000
2024/05/17	R209	08/05/2025		Bond Future		12.4888	64.1289	12.4886	64.1301	0.002	0.0000	0.0000
2024/05/17	R209	08/05/2025	11.89 Call	Bond Future		2349.8900	2.3499	2246.7000	2.2467	4.391	0.0000	0.0000
2024/05/17	R209	08/05/2025	11.89 Put	Bond Future		5000.7800	5.0008	4896.4300	4.8964	2.087	0.0000	0.0000
2024/05/17	R209	07/08/2025		Bond Future		12.6383	65.4541	12.6367	65.4610	0.013	0.0000	0.0000
2024/05/17	R209	07/08/2025	12.68 Call	Bond Future		4006.7300	4.0067	3951.9900	3.9520	1.366	0.0000	0.0000
2024/05/17	R209	07/08/2025	12.68 Put	Bond Future		3830.9300	3.8309	3769.2600	3.7693	1.610	0.0000	0.0000
2024/05/17	R210	01/08/2024		Bond Future		239.6421	239.6421	239.8530	239.8530	0.088	0.0000	0.0000
2024/05/17	R210	07/11/2024		Bond Future		242.0214	242.0214	242.2330	242.2330	0.087	0.0000	0.0000
2024/05/17	R210	06/02/2025		Bond Future		247.3473	247.3473	247.5656	247.5656	0.088	0.0000	0.0000
2024/05/17	R210	06/02/2025	239.61 Call	Bond Future		7737.2700	7.7373	7955.5700	7.9556	2.821	0.0000	0.0000
2024/05/17	R210	06/02/2025	239.61 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	R210	08/05/2025		Bond Future		249.3917	249.3917	249.6069	249.6069	0.086	0.0000	0.0000
2024/05/17	R210	08/05/2025	248.03 Call	Bond Future		1361.6600	1.3617	1576.9100	1.5769	15.808	0.0000	0.0000
2024/05/17	R210	08/05/2025	248.03 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	R210	07/08/2025		Bond Future		254.6170	254.6170	254.8582	254.8582	0.095	0.0000	0.0000
2024/05/17	R210	07/08/2025	248.44 Call	Bond Future		6177.0400	6.1770	6418.1900	6.4182	3.904	0.0000	0.0000
2024/05/17	R210	07/08/2025	248.44 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	R213	01/08/2024		Bond Future		10.9252	84.9542	10.9144	84.9982	0.099	0.0000	0.0000
2024/05/17	R213	01/08/2024	10.87 Call	Bond Future		1296.2400	1.2962	1361.0000	1.3610	4.996	0.0000	0.0000
2024/05/17	R213	01/08/2024	10.87 Put	Bond Future		1520.8800	1.5209	1541.7100	1.5417	1.370	0.0000	0.0000
2024/05/17	R213	01/08/2024	10.88 Call	Bond Future		1317.0500	1.3171	1382.3200	1.3823	4.956	0.0000	0.0000
2024/05/17	R213	01/08/2024	10.88 Put	Bond Future		1500.9500	1.5010	1522.2900	1.5223	1.422	0.0000	0.0000
2024/05/17	R213	01/08/2024	10.86 Call	Bond Future		1275.7700	1.2758	1339.7000	1.3397	5.011	0.0000	0.0000
2024/05/17	R213	01/08/2024	10.86 Put	Bond Future		1541.1800	1.5412	1561.1800	1.5612	1.298	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/05/17	R213	07/11/2024	11.22 Call	Bond Future	2448.2200	2.4482	2561.9500	2.5620	4.645	0.0000	0.0000
2024/05/17	R213	07/11/2024	11.22 Put	Bond Future	1734.1100	1.7341	1804.3200	1.8043	4.049	0.0000	0.0000
2024/05/17	R213	07/11/2024	11.23 Call	Bond Future	2471.6600	2.4717	2585.3900	2.5854	4.601	0.0000	0.0000
2024/05/17	R213	07/11/2024	11.23 Put	Bond Future	1718.6200	1.7186	1788.8300	1.7888	4.085	0.0000	0.0000
2024/05/17	R213	07/11/2024	11.21 Call	Bond Future	2425.1000	2.4251	2538.8200	2.5388	4.689	0.0000	0.0000
2024/05/17	R213	07/11/2024	11.21 Put	Bond Future	1749.9500	1.7500	1820.1500	1.8202	4.012	0.0000	0.0000
2024/05/17	R213	07/11/2024		Bond Future	11.0376	83.4024	11.0266	83.4459	0.100	0.0000	0.0000
2024/05/17	R213	06/02/2025		Bond Future	11.1598	85.2180	11.1480	85.2632	0.106	0.0000	0.0000
2024/05/17	R213	06/02/2025	11.35 Call	Bond Future	2869.0400	2.8690	2970.5100	2.9705	3.537	0.0000	0.0000
2024/05/17	R213	06/02/2025	11.35 Put	Bond Future	2147.6300	2.1476	2203.8900	2.2039	2.620	0.0000	0.0000
2024/05/17	R213	08/05/2025		Bond Future	11.2799	83.5222	11.2681	83.5659	0.105	0.0000	0.0000
2024/05/17	R213	08/05/2025	10.52 Call	Bond Future	1607.9400	1.6079	1570.9700	1.5710	2.299	0.0000	0.0000
2024/05/17	R213	08/05/2025	10.52 Put	Bond Future	4475.4900	4.4755	4394.8400	4.3948	1.802	0.0000	0.0000
2024/05/17	R213	07/08/2025		Bond Future	11.4389	85.2505	11.4243	85.3025	0.127	0.0000	0.0000
2024/05/17	R213	07/08/2025	11.66 Call	Bond Future	3509.9400	3.5099	3610.0200	3.6100	2.851	0.0000	0.0000
2024/05/17	R213	07/08/2025	11.66 Put	Bond Future	2726.5200	2.7265	2774.6400	2.7746	1.765	0.0000	0.0000
2024/05/17	R214	01/08/2024	12.17 Call	Bond Future	999.8200	0.9998	1031.1900	1.0312	3.138	0.0000	0.0000
2024/05/17	R214	01/08/2024	12.17 Put	Bond Future	2487.9700	2.4880	2468.2200	2.4682	0.794	0.0000	0.0000
2024/05/17	R214	01/08/2024	12.18 Call	Bond Future	1018.4500	1.0185	1050.0700	1.0501	3.105	0.0000	0.0000
2024/05/17	R214	01/08/2024	12.18 Put	Bond Future	2458.6600	2.4587	2439.1600	2.4392	0.793	0.0000	0.0000
2024/05/17	R214	01/08/2024	12.16 Call	Bond Future	981.4000	0.9814	1012.5000	1.0125	3.169	0.0000	0.0000
2024/05/17	R214	01/08/2024	12.16 Put	Bond Future	2517.5500	2.5176	2497.5300	2.4975	0.795	0.0000	0.0000
2024/05/17	R214	01/08/2024		Bond Future	12.4863	61.3017	12.4752	61.3528	0.089	0.0000	0.0000
2024/05/17	R214	07/11/2024		Bond Future	12.6083	59.4446	12.5970	59.4959	0.090	0.0000	0.0000
2024/05/17	R214	07/11/2024	12.61 Call	Bond Future	2481.3900	2.4814	2607.3200	2.6073	5.075	0.0000	0.0000
2024/05/17	R214	07/11/2024	12.61 Put	Bond Future	2473.4900	2.4735	2548.0600	2.5481	3.015	0.0000	0.0000
2024/05/17	R214	07/11/2024	12.62 Call	Bond Future	2506.0300	2.5060	2632.0500	2.6321	5.029	0.0000	0.0000
2024/05/17	R214	07/11/2024	12.62 Put	Bond Future	2452.7000	2.4527	2527.3600	2.5274	3.044	0.0000	0.0000
2024/05/17	R214	07/11/2024	12.60 Call	Bond Future	2456.8600	2.4569	2582.5200	2.5825	5.115	0.0000	0.0000
2024/05/17	R214	07/11/2024	12.60 Put	Bond Future	2494.4300	2.4944	2568.7300	2.5687	2.979	0.0000	0.0000
2024/05/17	R214	06/02/2025		Bond Future	12.7328	60.7384	12.7210	60.7914	0.093	0.0000	0.0000
2024/05/17	R214	06/02/2025	12.71 Call	Bond Future	3007.8900	3.0079	3081.3300	3.0813	2.442	0.0000	0.0000
2024/05/17	R214	06/02/2025	12.71 Put	Bond Future	3110.0700	3.1101	3130.5300	3.1305	0.658	0.0000	0.0000
2024/05/17	R214	08/05/2025		Bond Future	12.8532	58.7604	12.8413	58.8127	0.092	0.0000	0.0000
2024/05/17	R214	08/05/2025	12.40 Call	Bond Future	2690.2900	2.6903	2619.0900	2.6191	2.647	0.0000	0.0000
2024/05/17	R214	08/05/2025	12.40 Put	Bond Future	4744.2400	4.7442	4620.6700	4.6207	2.605	0.0000	0.0000
2024/05/17	R214	07/08/2025		Bond Future	12.9959	59.9747	12.9823	60.0335	0.104	0.0000	0.0000
2024/05/17	R214	07/08/2025	12.97 Call	Bond Future	3939.2300	3.9392	3928.9100	3.9289	0.262	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	
2024/05/17	R214	07/08/2025	12.97 Put	Bond Future	4051.5300	4.0515	3982.4900	3.9825	1.704	0.0000	0.0000
2024/05/17	R248	01/08/2024		Bond Future	12.6568	74.6124	12.6405	74.7029	0.129	0.0000	0.0000
2024/05/17	R248	01/08/2024	12.31 Call	Bond Future	1132.7700	1.1328	1241.2300	1.2412	9.575	0.0000	0.0000
2024/05/17	R248	01/08/2024	12.31 Put	Bond Future	3101.0000	3.1010	3118.8900	3.1189	0.577	0.0000	0.0000
2024/05/17	R248	01/08/2024	12.32 Call	Bond Future	1154.4000	1.1544	1263.8200	1.2638	9.479	0.0000	0.0000
2024/05/17	R248	01/08/2024	12.32 Put	Bond Future	3064.5300	3.0645	3083.3800	3.0834	0.615	0.0000	0.0000
2024/05/17	R248	01/08/2024	12.30 Call	Bond Future	1111.2500	1.1113	1219.0000	1.2190	9.696	0.0000	0.0000
2024/05/17	R248	01/08/2024	12.30 Put	Bond Future	3137.6600	3.1377	3154.8400	3.1548	0.548	0.0000	0.0000
2024/05/17	R248	07/11/2024		Bond Future	12.7859	71.9253	12.7691	72.0168	0.131	0.0000	0.0000
2024/05/17	R248	07/11/2024	12.79 Call	Bond Future	3072.7700	3.0728	3161.6900	3.1617	2.894	0.0000	0.0000
2024/05/17	R248	07/11/2024	12.79 Put	Bond Future	3050.4600	3.0505	3047.9100	3.0479	0.084	0.0000	0.0000
2024/05/17	R248	07/11/2024	12.80 Call	Bond Future	3102.2900	3.1023	3191.6400	3.1916	2.880	0.0000	0.0000
2024/05/17	R248	07/11/2024	12.80 Put	Bond Future	3025.6300	3.0256	3023.5100	3.0235	0.070	0.0000	0.0000
2024/05/17	R248	07/11/2024	12.78 Call	Bond Future	3043.3500	3.0434	3132.0400	3.1320	2.914	0.0000	0.0000
2024/05/17	R248	07/11/2024	12.78 Put	Bond Future	3075.4700	3.0755	3072.6900	3.0727	0.090	0.0000	0.0000
2024/05/17	R248	06/02/2025		Bond Future	12.9178	73.4907	12.9002	73.5848	0.136	0.0000	0.0000
2024/05/17	R248	06/02/2025	12.71 Call	Bond Future	3104.0200	3.1040	3297.8000	3.2978	6.243	0.0000	0.0000
2024/05/17	R248	06/02/2025	12.71 Put	Bond Future	4229.6900	4.2297	4329.3900	4.3294	2.357	0.0000	0.0000
2024/05/17	R248	08/05/2025		Bond Future	13.0453	70.6464	13.0274	70.7404	0.137	0.0000	0.0000
2024/05/17	R248	08/05/2025	12.60 Call	Bond Future	3173.9000	3.1739	3196.9100	3.1969	0.725	0.0000	0.0000
2024/05/17	R248	08/05/2025	12.60 Put	Bond Future	5584.0200	5.5840	5513.0300	5.5130	1.271	0.0000	0.0000
2024/05/17	R248	07/08/2025		Bond Future	13.1961	72.1055	13.1762	72.2079	0.151	0.0000	0.0000
2024/05/17	R248	07/08/2025	13.21 Call	Bond Future	4755.6900	4.7557	4956.7000	4.9567	4.227	0.0000	0.0000
2024/05/17	R248	07/08/2025	13.21 Put	Bond Future	4684.1500	4.6842	4782.8300	4.7828	2.107	0.0000	0.0000
2024/05/17	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/17	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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